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Glossary
Preface


This user guide includes the information you need to work with Treasury effectively. It contains detailed information about the following:

- Overview and reference information
- Treasury implementation suggestions
- Specific tasks you can accomplish using Treasury
- How to use Treasury windows
- Treasury programs, reports, and listings
- Treasury functions and features
- Treasury system setup

This preface explains how this user guide is organized and introduces other sources of information that can help you.
Audience for This Guide

This guide assumes you have a working knowledge of the following:

- The principles and customary practices of your business area.
- Oracle Treasury
  If you have never used Treasury, we suggest you attend one or more of the Treasury training classes available through Oracle University.
- The Oracle Applications graphical user interface.
  To learn more about the Oracle Applications graphical user interface, read the Oracle Applications User Guide.

See: Other Information Sources for more information about Oracle Applications product information.

How To Use This Guide

This guide contains the information you need to understand and use Treasury.

This preface explains how this user guide is organized and introduces other sources of information that can help you. This guide contains the following chapters:

- Chapter 1 provides an overview of Treasury functions and describes its role in Cash Management, Deal Management, and Risk Management processes.
- Chapter 2 contains a checklist for setting up your Treasury system, and includes a complete description of each Treasury setup window.

Note: There is no separate implementation manual for this product. All implementation information is included in this user guide.

- Chapter 3 tells you how to enter and manage your foreign exchange deals.
- Chapter 4 describes how to enter and manage your money market deals including term money, negotiable securities, and derivatives.
- Chapter 5 describes how to enter or manage your deals using quick input, deal orders, deal linking codes, inter–account transfers, and exposure transactions.
• Chapter 6 explains how you can use Treasury to view and analyze your bank account balances, positions, and rates, as well as your limit utilization and excesses.

• Chapter 7 explains how to perform settlements for your Treasury deals and your tax and brokerage fees.

• Chapter 8 explains how to submit a request or request set, and briefly describes each Treasury report and listing.

• Appendix A includes menu navigation paths to every Treasury window.

• Appendix B includes information on deal types and their associated deal subtypes, product types, amount types, actions, and price models.

• Appendix C includes information on treasury terms that are used in this document and application.

• Appendix D includes information on the open interface tables that you can use to import data into Treasury from external sources.

Documentation Accessibility

Our goal is to make Oracle products, services, and supporting documentation accessible, with good usability, to the disabled community. To that end, our documentation includes features that make information available to users of assistive technology. This documentation is available in HTML format, and contains markup to facilitate access by the disabled community. Standards will continue to evolve over time, and Oracle Corporation is actively engaged with other market-leading technology vendors to address technical obstacles so that our documentation can be accessible to all of our customers. For additional information, visit the Oracle Accessibility Program Web site at http://www.oracle.com/accessibility/
Finding Out What’s New

From the expandable menu in the Treasury HTML help window, choose the section that describes new features or what’s new. This section describes:

- New features in 11i. This information is updated for each new release of Treasury.
- Information about any features that were not yet available when this user guide was printed. For example, if your system administrator has installed software from a mini pack as an upgrade, this document describes the new features.

Other Information Sources

You can choose from many sources of information, including online documentation, training, and support services, to increase your knowledge and understanding of Treasury.

If this guide refers you to other Oracle Applications documentation, use only the Release 11i versions of those guides unless we specify otherwise.

Online Documentation

All Oracle Applications documentation is available online (HTML and PDF). The technical reference guides are available in paper format only. Note that the HTML documentation is translated into over twenty languages.

Your HTML help may contain information that was not available when this guide was printed.

The HTML version of this guide is optimized for onscreen reading, and you can use it to follow hypertext links for easy access to other HTML guides in the library. When you have an HTML window open, you can use the features on the left side of the window to navigate freely throughout all Oracle Applications documentation.

- You can use the Search feature to search by words or phrases.
- You can use the expandable menu to search for topics in the menu structure we provide. The Library option on the menu expands to show all Oracle Applications HTML documentation.
You can view HTML help in the following ways:

- From an application window, use the help icon or the help menu to open a new Web browser and display help about that window.
- Use the documentation CD.
- Use a URL provided by your system administrator.

Related User Guides

Treasury shares business and setup information with other Oracle Applications products. Therefore, you may want to refer to other user guides when you set up and use Treasury.

You can read the guides online by choosing Library from the expandable menu on your HTML help window, by reading from the Oracle Applications Document Library CD included in your media pack, or by using a Web browser with a URL that your system administrator provides.

If you require printed guides, you can purchase them from the Oracle store at http://oraclestore.oracle.com.

User Guides Related to All Products

Oracle Applications User Guide

This guide explains how to navigate the system, enter data, and query information, and introduces other basic features of the GUI available with this release of Treasury (and any other Oracle Applications product).

You can also access this user guide online by choosing “Getting Started and Using Oracle Applications” from the Oracle Applications help system.

Oracle Alert User Guide

Use this guide to define periodic and event alerts that monitor the status of your Oracle Applications data.
Oracle Applications Implementation Wizard User Guide

If you are implementing more than one Oracle product, you can use the Oracle Applications Implementation Wizard to coordinate your setup activities. This guide describes how to use the wizard.

Oracle Applications Developer's Guide

This guide contains the coding standards followed by the Oracle Applications development staff. It describes the Oracle Application Object Library components needed to implement the Oracle Applications user interface described in the Oracle Applications User Interface Standards. It also provides information to help you build your custom Oracle Developer forms so that they integrate with Oracle Applications.

Oracle Applications Flexfields Guide

This guide provides flexfields planning, setup, and reference information for the Treasury implementation team, as well as for users responsible for the ongoing maintenance of Oracle Applications product data. This guide also provides information on creating custom reports on flexfields data.

Oracle Applications User Interface Standards

This guide contains the user interface (UI) standards followed by the Oracle Applications development staff. It describes the UI for the Oracle Applications products and how to apply this UI to the design of an application built by using Oracle Forms.

User Guides Related to This Product

Treasury shares business and setup information with other Oracle Applications products. Even if you have not installed them as separate products, your Treasury application includes some forms and functionality from other Oracle Applications. Therefore, you may want to refer to other user guides when you set up and use Treasury.

Oracle General Ledger User Guide

Use this manual when you plan and define your chart of accounts, accounting period types and accounting calendar, functional currency, and set of books. It also describes how to define journal entry sources and categories so you can create journal entries for your general ledger.
If you use multiple currencies, use this manual when you define additional rate types, and enter daily rates. This manual also includes complete information on implementing Budgetary Control.

**Oracle Cash Management User Guide**

This manual explains how you can reconcile your payments with your bank statements.

**Oracle Risk Management User Guide**

This manual explains how you can identify exposures for your interest rate, foreign exchange, and commodity risks.

**Multiple Reporting Currencies in Oracle Applications**

If you use the Multiple Reporting Currencies feature to report and maintain accounting records in more than one currency, use this manual before implementing Treasury. The manual details additional steps and setup considerations for implementing Treasury with this feature.

**Multiple Organizations in Oracle Applications**

If you use the Oracle Applications Multiple Organization Support feature to use multiple sets of books for one Treasury installation, use this guide to learn about setting up and using Treasury with this feature.

**Installation and System Administration Guides**

**Oracle Applications Concepts**

This guide provides an introduction to the concepts, features, technology stack, architecture, and terminology for Oracle Applications Release 11i. It provides a useful first book to read before an installation of Oracle Applications. This guide also introduces the concepts behind, and major issues, for Applications–wide features such as Business Intelligence (BIS), languages and character sets, and self–service applications.
Installing Oracle Applications

This guide provides instructions for managing the installation of Oracle Applications products. In Release 11i, much of the installation process is handled using Oracle Rapid Install, which minimizes the time it takes to install Oracle Applications and the Oracle 8i Server technology stack by automating many of the required steps. This guide contains instructions for using Oracle Rapid Install and lists the tasks you need to perform to finish your installation. You should use this guide in conjunction with individual product user guides and implementation guides.

Upgrading Oracle Applications

Refer to this guide if you are upgrading your Oracle Applications Release 10.7 or Release 11.0 products to Release 11i. This guide describes the upgrade process in general and lists database upgrade and product–specific upgrade tasks. You must be at either Release 10.7 (NCA, SmartClient, or character mode) or Release 11.0 to upgrade to Release 11i. You cannot upgrade to Release 11i directly from releases prior to 10.7.

Maintaining Oracle Applications

Use this guide to help you run the various AD utilities, such as AutoUpgrade, AutoPatch, AD Administration, AD Controller, Relink, and others. It contains how–to steps, screenshots, and other information that you need to run the AD utilities.

Oracle Applications Product Update Notes

Use this guide as a reference if you are responsible for upgrading an installation of Oracle Applications. It provides a history of the changes to individual Oracle Applications products between Release 11.0 and Release 11i. It includes new features and enhancements and changes made to database objects, profile options, and seed data for this interval.

Oracle Applications System Administrator’s Guide

This guide provides planning and reference information for the Oracle Applications System Administrator. It contains information on how to define security, customize menus and online help, and manage processing.

This reference guide contains database diagrams and a detailed description of database tables, forms, reports, and programs for Oracle Treasury and related applications. This information helps you convert data from your existing applications, integrate Treasury with non–Oracle applications, and write custom reports for Treasury.

You can view a technical reference manual for any product you have licensed. Technical reference guides are available in electronic format only.

Oracle Workflow Guide

This guide explains how to define new workflow business processes as well as customize existing Oracle Applications–embedded workflow processes. You also use this guide to complete the setup steps necessary for any Oracle Applications product that includes workflow–enabled processes.

Training and Support

Training

We offer a complete set of training courses to help you and your staff master Oracle Applications. We can help you develop a training plan that provides thorough training for both your project team and your end users. We will work with you to organize courses appropriate to your job or area of responsibility.

Training professionals can show you how to plan your training throughout the implementation process so that the right amount of information is delivered to key people when they need it the most. You can attend courses at any one of our many Educational Centers, or you can arrange for our trainers to teach at your facility. We also offer Net classes, where training is delivered over the Internet, and many multimedia–based courses on CD. In addition, we can tailor standard courses or develop custom courses to meet your needs.

Support

From on–site support to central support, our team of experienced professionals provides the help and information you need to keep Treasury working for you. This team includes your Technical Representative, Account Manager, and Oracle’s large staff of consultants and support specialists with expertise in your business
area, managing an Oracle server, and your hardware and software environment.

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**Do Not Use Database Tools to Modify Oracle Applications Data**

*We STRONGLY RECOMMEND that you never use SQL*Plus, Oracle Data Browser, database triggers, or any other tool to modify Oracle Applications tables, unless we tell you to do so in our guides.*

Oracle provides powerful tools you can use to create, store, change, retrieve, and maintain information in an Oracle database. But if you use Oracle tools such as SQL*Plus to modify Oracle Applications data, you risk destroying the integrity of your data and you lose the ability to audit changes to your data.

Because Oracle Applications tables are interrelated, any change you make using an Oracle Applications form can update many tables at once. But when you modify Oracle Applications data using anything other than Oracle Applications forms, you might change a row in one table without making corresponding changes in related tables. If your tables get out of synchronization with each other, you risk retrieving erroneous information and you risk unpredictable results throughout Oracle Applications.

When you use Oracle Applications forms to modify your data, Oracle Applications automatically checks that your changes are valid. Oracle Applications also keeps track of who changes information. But, if you enter information into database tables using database tools, you may store invalid information. You also lose the ability to track who has changed your information because SQL*Plus and other database tools do not keep a record of changes.

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**About Oracle**

Oracle Corporation develops and markets an integrated line of software products for database management, applications development, decision support and office automation, as well as Oracle Applications. Oracle Applications provides the E-business Suite, a fully integrated suite of more than 70 software modules for financial management, Internet procurement, business intelligence, supply chain management, manufacturing, project systems, human resources, and sales and service management.
Oracle products are available for mainframes, minicomputers, personal computers, network computers, and personal digital assistants, enabling organizations to integrate different computers, different operating systems, different networks, and even different database management systems, into a single, unified computing and information resource.

Oracle is the world’s leading supplier of software for information management, and the world’s second largest software company. Oracle offers its database, tools, and application products, along with related consulting, education and support services, in over 145 countries around the world.
Your Feedback

Thank you for using Treasury and this user guide.

We value your comments and feedback. This guide contains a Reader’s Comment Form you can use to explain what you like or dislike about Treasury or this user guide. Mail your comments to the following address or call us directly at (650) 506–7000.

Oracle Applications Documentation Manager
Oracle Corporation
500 Oracle Parkway
Redwood Shores, CA  94065
USA

Or, send electronic mail to appsdoc@us.oracle.com.
This chapter gives an overview of Treasury.
About Oracle Treasury

Treasury is an enterprise treasury solution that helps you effectively manage and control your cash flows, your foreign exchange and money market deals, and your overall risks. It provides comprehensive bank relationship management and settlement features. It also provides flexible position reporting.

This section includes the following topics:

- Cash Management
- Deal Management
- Risk Management

Cash Management

In every organization, the treasury department plays a central role in setting cash policies and managing cash transactions. You can use Treasury to perform a wide range of cash–related treasury responsibilities including:

- Managing domestic and foreign cashflows
- Managing banking relationships
- Managing electronic cash transactions between companies and banks
- Creating short and long term cash forecasts
- Managing in–house banking between companies in your organization
- Reconciling cash transactions against bank statements

Use Treasury to centralize a wide range of internal and external information across your organization, enabling you to make faster and more accurate cash management decisions.

Deal Management

With Treasury, you can conduct and manage a variety of financial transactions that you need to manage your company’s investing and borrowing activities. Treasury enables you to perform trades quickly and efficiently and enables you to achieve profitable results in the overall operation of your treasury management processes.
Risk Management

Risk management is a growing part of corporate treasury responsibilities. Using Treasury, you can set policies, limits, and identify exposures for your interest rate, foreign exchange, and commodity risks.
This chapter explains everything you need to know about setting up Treasury.

Note: Refer to the section Setting Up Oracle Treasury to see if a setup step is documented outside of the Oracle Treasury User Guide. We recommend that you read this section in online help. From the online help, you can quickly access any non-Treasury setup steps using hypertext links.
Setting Up Oracle Treasury

This section contains a checklist for use when installing and setting up your Oracle Treasury (Treasury) system.

Before you set up Treasury, perform the following task:

- Set up Oracle Application responsibilities and users for the implementation. You must set up the Treasury Superuser responsibility to implement Treasury. See: Defining a Responsibility, Oracle Applications System Administrator’s Guide.

Treasury provides these responsibilities:

- Treasury Foreign Exchange Dealer
- Treasury Money Market
- Treasury Settlements Administrator
- Treasury Dealer
- Treasury Inquiry
- Treasury Superuser

If you want to use the Oracle Applications Multiple Organizations Support Feature with Treasury, additional setup steps are required. For detailed information on setting up Treasury for multiple organizations, see: Multiple Organizations in Oracle Applications.

Oracle Applications Implementation Wizard

If you are implementing more than one Oracle Applications product, you may want to use the Oracle Applications Implementation Wizard to coordinate your setup activities. The Implementation Wizard guides you through the setup steps for the applications you have installed, suggesting a logical sequence that satisfies cross-product implementation dependencies and minimizes redundancy. The Wizard also identifies steps that can be completed independently—by several teams working in parallel—to help you manage your implementation process most efficiently.

You can use the Implementation Wizard as a resource center to see a graphical overview of setup steps, read online help for a setup activity, and open the appropriate setup window. You can also document your implementation, for further reference and review, by using the Wizard to record comments for each step.

For more information, see: Oracle Applications Implementation Wizard User Guide.
Related Product Setup Steps

The following steps may need to be performed to implement Treasury. These steps are discussed in detail in the Setting Up sections of other Oracle product user guides. The following tables list steps and a reference to their location within the Application Implementation Wizard (AIW).

Set Up Underlying Oracle Applications Technology

The Implementation Wizard guides you through the entire Oracle Applications setup, including system administration. However, if you do not use the Wizard, you need to complete several other setup steps, including:

- performing system-wide setup tasks such as configuring concurrent managers and printers
- managing data security, which includes setting up responsibilities to allow access to a specific set of business data and complete a specific set of transactions, and assigning individual users to one or more of these responsibilities.

See Also

*Oracle Application Implementation Wizard User Guide*

*Oracle Applications System Administrator’s Guide*

General Ledger Setup Steps

See the Setting Up Oracle General Ledger section in the *Oracle General Ledger User Guide* or online help to complete the following setup steps.

<table>
<thead>
<tr>
<th>Step</th>
<th>AIW Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>Define your chart of accounts.</td>
<td>Common Applications</td>
</tr>
<tr>
<td>Enable the currencies that you plan to use.</td>
<td>Common Applications</td>
</tr>
<tr>
<td>Define your accounting period types and accounting calendar periods.</td>
<td>Common Applications</td>
</tr>
</tbody>
</table>

Table 2 – 1  (Page 1 of 2)
<table>
<thead>
<tr>
<th>Step</th>
<th>AIW Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>Define a set of books. Specify the name for the set of books and assign it a calendar, functional currency, and a chart of accounts structure.</td>
<td>Common Applications</td>
</tr>
<tr>
<td>If you want to enter foreign currency transactions, define your additional rate types.</td>
<td>Common Applications</td>
</tr>
<tr>
<td>Define a transaction calendar to determine which days are business days to be used in cash forecasting.</td>
<td>Common Applications</td>
</tr>
</tbody>
</table>

Table 2 – 1  (Page 2 of 2)

**Multiple Organization Support Setup Steps**

Use the Setting Up Multiple Organizations section in *Multiple Organizations in Oracle Applications* to complete the following setup step.

<table>
<thead>
<tr>
<th>Step</th>
<th>AIW Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>Define the legal entities for your companies.</td>
<td>Common Applications</td>
</tr>
</tbody>
</table>
Setup Flowchart

Some of the steps outlined in this flowchart and setup checklist are Required and some are Optional. Some optional steps have default values that are pre-seeded in the database; however, you should review those defaults and decide whether to change them to suit your business needs. If you want or need to change them, you should perform that setup step. You need to perform Optional steps only if you plan to use the related feature or complete certain business functions.

Figure 2 – 1: Oracle Treasury Setup Step Flowchart Legend
Figure 2 – 2: Oracle Treasury Setup Step Flowchart
Treasury Setup Checklist

The following table lists the Treasury setup steps. A reference to each step’s location within the Application Implementation Wizard (AIW) and whether the step is optional or required is provided. After you log on to Oracle Applications, complete these steps to implement Treasury.

Some steps build upon information defined in other steps, so you must perform them in the order listed.

<table>
<thead>
<tr>
<th>Step Number</th>
<th>Required?</th>
<th>Step Description</th>
<th>Window Name(s)</th>
<th>AIW Reference</th>
</tr>
</thead>
</table>
| Ø Step 1    | Required  | **Create application user sign–ons and passwords.**  
**Context:** Perform this step once per installation.  
See: Users Window, Oracle Applications System Administrator’s Guide or online help. | System Administrator responsibility: Users | Common Applications |
| Ø Step 2    | Required  | **Define your chart of accounts.**  
**Context:** Perform this step once per installation.  
See: Defining Your Chart of Accounts and Defining Your Account Structure Oracle General Ledger User Guide or Online Help. | General Ledger responsibility: multiple windows | Common Applications |
| Ø Step 3    | Required  | **Define your accounting period types and accounting calendar periods.**  
**Context:** Perform this step once per installation.  
See: Defining Period Types and Defining Calendars Oracle General Ledger User Guide or online help. | General Ledger responsibility: Period Types, Accounting Calendar | Common Applications |
<table>
<thead>
<tr>
<th>Step Number</th>
<th>Required?</th>
<th>Step Description</th>
<th>Window Name(s)</th>
<th>AIW Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>Step 4</td>
<td>Required</td>
<td>Enable the currencies that you plan to use.</td>
<td>General Ledger responsibility: Currencies</td>
<td>Common Applications</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Context: Perform this step once per installation.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Step 5</td>
<td>Required</td>
<td>Define a set of books. Specify the name for the set of books and assign it a calendar, functional currency, and a chart of accounts structure.</td>
<td>General Ledger responsibility: (Define) Set of Books</td>
<td>Common Applications</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Context: Perform this step once per installation.</td>
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</tr>
<tr>
<td>Step 6</td>
<td>Required</td>
<td>If you want to enter foreign currency transactions, define your additional rate types.</td>
<td>General Ledger responsibility: Conversion Rate Types</td>
<td>Common Applications</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Context: Perform this step once per installation.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Step Number</td>
<td>Required?</td>
<td>Step Description</td>
<td>Window Name(s)</td>
<td>AIW Reference</td>
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</tr>
</tbody>
</table>
| ☑ Step 7    | Required  | **Use the System Administrator responsibility to set the GL Set of Books Name profile option.**  
**Context:** Perform this step once per installation.  
See: Overview of User Profiles and Setting User Profile Options, Oracle Applications System Administrator’s Guide or online help. | System Administrator responsibility:  
System Profile Values | Common Applications |
| ☑ Step 8    | Optional  | **Define a transaction calendar to determine which days are business days to be used in cash forecasting.**  
**Context:** Perform this step once per installation.  
See: Defining Transaction Calendars, Oracle General Ledger User Guide or online help. | General Ledger responsibility:  
Transaction Calendar | Common Applications |
| ☑ Step 9    | Required  | **Define the legal entities for your companies.**  
**Context:** Perform this step once per business group.  
See: Implementing Multiple Organization Support, Multiple Organizations in Oracle Applications. | Organization | Common Applications |
| ☑ Step 10   | Required  | **Define your user access levels.**  
**Context:** Perform this step once per installation.  
See: User Access Levels: page 2 – 49 | User Access Levels | Oracle Treasury |

Table 2 – 2  (Page 3 of 11)  Table 2 – 3  (Page 3 of 11)
<table>
<thead>
<tr>
<th>Step Number</th>
<th>Required?</th>
<th>Step Description</th>
<th>Window Name(s)</th>
<th>AIW Reference</th>
</tr>
</thead>
</table>
| ☑ Step 11   | Required  | **Define your system parameters.**  
**Context:** Perform this step once per installation.  
**Defaults:** Each parameter has a default value. See the System Parameters section for a detailed description of the parameters and their default values.  
See: System Parameters: page 2 – 54 | System Parameters | Oracle Treasury |
| ☑ Step 12   | Required  | **Define your currency details.**  
**Context:** Perform this step once per installation.  
See: Currency Details: page 2 – 130 | Currency Details | Oracle Treasury |
| ☑ Step 13   | Required  | **Define your counterparty profiles.**  
**Context:** Perform this step once per installation.  
See: Counterparty Profiles: page 2 – 76 | Counterparty Profiles | Oracle Treasury |
| ☑ Step 14   | Required  | **Define your company profiles, including the accounting process that you want to use for your company.**  
**Context:** Perform this step once per installation.  
See: Company Profiles: page 2 – 94 | Company Profiles | Oracle Treasury |

Table 2 – 2 (Page 4 of 11)  
Table 2 – 3 (Page 4 of 11)
<table>
<thead>
<tr>
<th>Step Number</th>
<th>Required?</th>
<th>Step Description</th>
<th>Window Name(s)</th>
<th>AIW Reference</th>
</tr>
</thead>
<tbody>
<tr>
<td>❑ Step 15</td>
<td>Required</td>
<td><strong>Define your deal types/product types.</strong>&lt;br&gt;<strong>Context:</strong> Perform this step once per installation.&lt;br&gt;<strong>See:</strong> Deal Types and Product Types: page 2 – 120</td>
<td>Deal Types/Product Types</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td>❑ Step 16</td>
<td>Required</td>
<td><strong>Assign companies to and authorize deals for your users.</strong>&lt;br&gt;<strong>Context:</strong> Perform this step once per installation.&lt;br&gt;<strong>See:</strong> User Access Levels: page 2 – 49</td>
<td>User Access Levels</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td>❑ Step 17</td>
<td>Optional</td>
<td><strong>Define your currency holiday rules.</strong>&lt;br&gt;<strong>Context:</strong> Perform this step once per installation.&lt;br&gt;<strong>See:</strong> Currency Holiday Rules: page 2 – 19</td>
<td>Currency Holiday Rules</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td>❑ Step 18</td>
<td>Required</td>
<td><strong>Define your portfolios.</strong>&lt;br&gt;<strong>Context:</strong> Perform this step once per installation.&lt;br&gt;<strong>See:</strong> Portfolio Codes: page 2 – 23</td>
<td>Portfolio Codes</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td>❑ Step 19</td>
<td>Optional</td>
<td><strong>If you want to use journals with Treasury, you must define your journal entry actions.</strong>&lt;br&gt;<strong>Context:</strong> Perform this step once per installation.&lt;br&gt;<strong>See:</strong> Journal Entry Actions: page 2 – 41</td>
<td>Journal Entry Actions</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td>Step Number</td>
<td>Required?</td>
<td>Step Description</td>
<td>Window Name(s)</td>
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<tr>
<td>Step 20</td>
<td>Optional</td>
<td>Define your audit requirements.</td>
<td>Audit Requirements</td>
<td>Oracle Treasury</td>
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<td>Context: Perform this step once per installation.</td>
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<td>See: Audit Requirements: page 2 – 51</td>
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</tr>
<tr>
<td>Step 21</td>
<td>Optional</td>
<td>If you want to buy, issue, or sell fixed income securities, you must define your bond issues.</td>
<td>Bond Issues</td>
<td>Oracle Treasury</td>
</tr>
<tr>
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<td></td>
<td>Context: Perform this step once per installation.</td>
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<td>See: Bond Issues: page 2 – 57</td>
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</tr>
<tr>
<td>Step 22</td>
<td>Optional</td>
<td>If you want to issue fixed income securities, define your bill/bond issue numbers.</td>
<td>Bill/Bond Issue Numbers</td>
<td>Oracle Treasury</td>
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<td>Context: Perform this step once per installation.</td>
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<td>See: Bill / Bond Issue Numbers: page 2 – 64</td>
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<tr>
<td>Step 23</td>
<td>Required</td>
<td>Define your exposure types.</td>
<td>Exposure Types</td>
<td>Oracle Treasury</td>
</tr>
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<td>Context: Perform this step once per installation.</td>
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<td>See: Exposure Types: page 2 – 67</td>
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<tr>
<td>Step 24</td>
<td>Optional</td>
<td>Define your default settlement accounts.</td>
<td>Default Settlement Accounts</td>
<td>Oracle Treasury</td>
</tr>
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<td>Context: Perform this step once per installation.</td>
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<td>See: Default Settlement Accounts: page 2 – 112</td>
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<td>Step Number</td>
<td>Required?</td>
<td>Step Description</td>
<td>Window Name(s)</td>
<td>AIW Reference</td>
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<tr>
<td>Step 25</td>
<td>Optional</td>
<td><strong>Define your default settlement actions.</strong></td>
<td>Settlement Actions</td>
<td>Oracle Treasury</td>
</tr>
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<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td><strong>See:</strong> Settlement Actions: page 2 – 114</td>
<td></td>
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</tr>
<tr>
<td>Step 26</td>
<td>Optional</td>
<td><strong>Define your party groups.</strong></td>
<td>Party Group Codes</td>
<td>Oracle Treasury</td>
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<tr>
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<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td><strong>See:</strong> Party Groups: page 2 – 117</td>
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</tr>
<tr>
<td>Step 27</td>
<td>Optional</td>
<td><strong>Define your bank account interest setoffs.</strong></td>
<td>Bank Account Interest Setoffs</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td><strong>See:</strong> Bank Account Interest Setoffs: page 2 – 107</td>
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</tr>
<tr>
<td>Step 28</td>
<td>Required</td>
<td><strong>Define your deal rate tolerances.</strong></td>
<td>Deal Rate Tolerances</td>
<td>Oracle Treasury</td>
</tr>
<tr>
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<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td></td>
<td><strong>See:</strong> Deal Rate Tolerances: page 2 – 128</td>
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</tr>
<tr>
<td>Step 29</td>
<td>Optional</td>
<td><strong>Define your interest rate policies.</strong></td>
<td>Interest Rate Policies</td>
<td>Oracle Treasury</td>
</tr>
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<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td><strong>See:</strong> Interest Rate Policy: page 2 – 138</td>
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<tr>
<td>Step Number</td>
<td>Required?</td>
<td>Step Description</td>
<td>Window Name(s)</td>
<td>AIW Reference</td>
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</tr>
<tr>
<td>☐ Step 30</td>
<td>Optional</td>
<td>If you want to use limit checking in Treasury, you must define your limits policy.</td>
<td>Limits</td>
<td>Oracle Treasury</td>
</tr>
<tr>
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<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td><strong>See:</strong> Limits: page 2 – 141</td>
<td></td>
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</tr>
<tr>
<td>☐ Step 31</td>
<td>Optional</td>
<td>Define your deal confirmation groups.</td>
<td>Deal Confirmation Groups</td>
<td>Oracle Treasury</td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>Context:</strong> Perform this step once per installation.</td>
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<td></td>
<td></td>
<td><strong>See:</strong> Confirmation Groups: page 2 – 110</td>
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<td></td>
</tr>
<tr>
<td>☐ Step 32</td>
<td>Optional</td>
<td>If you want to use Treasury to generate deal confirmations, you must define your deal confirmation template.</td>
<td>Confirmation Templates and User Views</td>
<td>Oracle Treasury</td>
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<td><strong>See:</strong> Confirmation Template: page 2 – 37</td>
<td></td>
<td></td>
</tr>
<tr>
<td>☐ Step 33</td>
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<td>If you want to reconcile your bank statements in Treasury, you must define your import sources.</td>
<td>Import Sources</td>
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<td><strong>See:</strong> Import Sources and Reconciliation: page 2 – 29</td>
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<tr>
<th>Step Number</th>
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<td>If you want to create payment schedules for your retail term money deals, you must define your payment schedules.</td>
<td>Payment Schedules</td>
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<td><strong>See:</strong> Payment Schedules: page 2 – 69</td>
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<td>✔️ Step 35</td>
<td>Optional</td>
<td>If you want to use Treasury to perform cash forecasting, you must set up the Forecasting Open Interface, including the Forecast Selection Criteria Descriptive Flexfield.</td>
<td>Cash Management responsibility: multiple windows</td>
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<td><strong>See:</strong> Forecasting Open Interface, and Associate External Forecast Source Types with Views, Oracle Cash Management User Guide or online help.</td>
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<td>If you want to use Treasury to perform cash forecasting, you must define the cash forecast template.</td>
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<td><strong>See:</strong> Cash Forecast Template: page 2 – 204</td>
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<td>Define your brokerage schedule and details.</td>
<td>Brokerage Schedule &amp; Details</td>
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<td><strong>See:</strong> Brokerage Schedule and Details: page 2 – 168</td>
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<td>Window Name(s)</td>
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<td><strong>See:</strong> Tax Schedule and Details: page 2 – 174</td>
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<td>Current System Rates</td>
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<td><strong>See:</strong> Current System Rates: page 2 – 180</td>
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</table>
| Step 40     | Optional  | **If you want to theoretically price or revalue deals, you must define your market data curves and market data sets.** | Market Data Curves  
Market Data Sets | Oracle Treasury |
<p>|             |           | <strong>Context:</strong> Perform this step once per installation.                           |                                       |               |
|             |           | <strong>See:</strong> Market Data Curves: page 2 – 186 and Market Data Sets: page 2 – 195    |                                       |               |
| Step 41     | Optional  | <strong>Define your system languages.</strong>                                               | System Languages                      | Oracle Treasury |
|             |           | <strong>Context:</strong> Perform this step once per installation.                           |                                       |               |
|             |           | <strong>See:</strong> System Languages: page 2 – 25                                           |                                       |               |</p>
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<th>Step Number</th>
<th>Required?</th>
<th>Step Description</th>
<th>Window Name(s)</th>
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<td><strong>Define your request sets.</strong></td>
<td>Request Set</td>
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<tr>
<td>Step 43</td>
<td>Optional</td>
<td><strong>Define your descriptive flexfields.</strong></td>
<td>System Administrator responsibility: multiple windows</td>
<td>Oracle Treasury</td>
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</table>
System Setup

This section contains information that you need to set up the system–related aspects of Treasury. It includes information for setting up system parameters, user access, and other general codes and options.

This section contains the following topics.

• Currency Holiday Rules: page 2 – 19
• Portfolio Codes: page 2 – 23
• System Languages: page 2 – 25
  – Changing Text Items: page 2 – 25
  – Changing Multiple Text Items: page 2 – 26
• Import Sources and Reconciliation Passes: page 2 – 29
  – Defining Reconciliation Passes: page 2 – 29
  – Defining Reconciliation Methods: page 2 – 30
  – Defining Reconciliation Import Sources: page 2 – 31
  – Viewing Reconciliation Methods: page 2 – 32
• Confirmation Templates: page 2 – 37
  – Creating Confirmation Templates: page 2 – 37
  – Copying Existing Confirmation Templates: page 2 – 38
• Journal Entry Actions: page 2 – 41
  – Defining General Ledger Accounts: page 2 – 42
  – Defining Intercompany General Ledger Accounts: page 2 – 42
  – Maintaining the Journal Structure: page 2 – 43
  – Querying General Ledger Accounts: page 2 – 43
  – Copying General Ledger Accounts: page 2 – 44
• User Access Levels: page 2 – 49
• Audit Requirements: page 2 – 51
• System Parameters: page 2 – 54
Currency Holiday Rules

Holidays can significantly affect the timing of your deal cashflows. If you enter into a deal that has a start, maturity, or settlement date that falls on a holiday, your company’s deal cashflow could be delayed by one or more days because banks, brokerages, or counterparty offices are closed. To prevent your company from dealing with delayed cashflows, use the Currency Holiday Rules window to define the holiday dates for each of your authorized currencies.

Once you define your currency holidays, Treasury automatically checks the start, maturity, and settlement dates for each deal against the holiday dates for each currency in the deal. If any deal dates fall on a holiday, you receive a warning, which you can dismiss. The warning does not prevent you from entering the deal, but it does remind you that the deal date can impact your company’s cashflow.

In Treasury, you can define three types of holidays:

- **Constant holidays**: Holidays that occur on a fixed date. For example, in countries using USD, New Year’s Day is always on January 1.

- **Rule holidays**: Holidays that change from year to year based on a rule. For example, in countries using USD, Labor Day is always the first Monday in September.

- **One off holidays**: Holidays that occur one time only. For example, in countries using GBP, the government may declare a holiday to celebrate the coronation of a new king or queen.

Once you define a constant or rule holiday, the date of that holiday is automatically calculated five years into the future from the current system date. For example, if you define a constant holiday for January 1, 2000, a holiday is automatically created for each January 1 between 2001 and 2004. If you want to calculate the holiday more or less than five years into the future, in the Calculated Date field you can enter another date to which you want the holiday calculated (for example, January 1, 2003). The holiday dates are calculated up to the date you specify.

In Treasury, Saturday and Sunday are considered “off” days. If a holiday falls on a Saturday or a Sunday, the holiday automatically moves to the following Monday. You must edit the calculated holiday dates to accommodate your specific workday adjustments. For example, if you want to move a holiday to the preceding Friday instead of the following Monday, you must edit the date of the calculated holiday accordingly.
Some rule-based holidays, such as those based on the phases of the moon, cannot be calculated and must be defined as a unique, one-off, holidays.

## Defining Currency Holiday Rules

Use the Currency Holiday Rules window to define the holiday rules for each of your authorized currencies.

**To define a holiday for a currency:**

1. In the Currency Holiday Rules window, choose a currency for the holiday that you want to define.
2. In the Description field, enter a description for the holiday.
3. In the Type field, choose a holiday type and do the following:
   - If you choose the Constant holiday type, in the Date field enter a holiday date and in the Month field choose a month. If the holiday is observed for more than one day a year, in the Extra Days field enter the number of additional days that the holiday is observed.
   - If you choose the Rule holiday type, do the following:
     - In the Month field, choose the month for the holiday.
     - In the Num field, enter the week of the month for the holiday. For example, if the holiday occurs in the third week of the month, enter 3.
     - In the Day field, enter the day of the week that the holiday falls on.
     - In the Extra Days field, enter the number of additional days, if any, that the holiday is observed.
     - If the holiday occurs on a weekend, but is observed on a business day, enter the day of the week that the holiday is observed in the Wkd Adj field.
   - If you choose the One Off holiday type, enter the date, month, and year of the holiday. If the holiday is observed for more than one day, in the Extra Days field enter the number of additional days that the holiday is observed.
4. If you want to calculate the future date of the holiday to a specific date, in the Calculated Date field enter the date. If you do not enter
a date, Treasury automatically calculates the holiday date five years into the future from the current system date.

5. Review the list of calculated dates for the holiday by choosing the Review Actual Holiday Dates button. The Holiday Rules window appears.

6. If you want to adjust a holiday date (for example, to move a holiday from a Monday to the preceding Friday), in the Date field adjust the holiday dates as needed.

7. Save your work.

**Currency Holiday Rules Window Reference**

**Holiday Rules Region**

**Currency**: Currency for which you want to define a holiday.

**Holiday Description**: Name of the holiday.

**Type**: Type of holiday. You can choose one of three types:

- **Constant**: A holiday that occurs on a fixed date. For example, in countries using USD, New Year’s Day is always January 1.
- **Rule**: A holiday that changes from year to year based on a rule. For example, in countries using USD, Labor Day is always the first Monday in September.
- **One off**: A holiday that occurs one time only or that cannot be calculated using the rules provided. For example, a one–time holiday to celebrate the coronation of a new king or queen or a yearly holiday that occurs during a particular phase of the moon.

**Date**: For constant holidays only. Date of the holiday. For example, if the holiday is November 11, enter 11.

**Month**: For constant holidays only. Month of the holiday. For example, if the holiday is November 11, enter November.

**Year**: For one–off holidays only. Year of the holiday.

**Num**: For rule holidays only. Number that corresponds to the week of the month of the holiday. For example, if the holiday is on the third Thursday in November, enter 3.
Day: For rule holidays only. Day of the week of the holiday. For example, if the holiday is on the third Thursday in November, choose Thursday.

Extra Days: If the holiday is celebrated for more than one day, enter the number of extra days that the holiday is celebrated. For example, if the holiday is two days long, enter 1 in the Extra Days field.

Workday Adjustment: The day of the week that you want the holiday to move to if the holiday falls on a Saturday or Sunday. You can only adjust the holiday to a later date. For example, if a holiday falls on a Saturday you cannot adjust the holiday to the preceding Friday, but you can adjust it to the following Monday. For holidays that you want to adjust to earlier dates, enter the holiday date, but do not enter a workday adjustment. Then, in the Holiday Dates window, manually adjust the date of the holiday to the earlier date.

Calculated Date: The number of years that you want to automatically calculate holiday dates for constant and rule–based holidays. Oracle Treasury automatically calculates the date for holidays 5–years into the future. You can enter 1 in this field if you want to calculate the date for the next year only, or you can enter 25 if you want to calculate the date for 25 years.

Review Actual Holiday Dates button: Choose this button to open the Holiday Dates window and view the calculated holiday dates for a specific currency. As a default, Treasury will calculate the date for each Constant and Rule holiday 5–years into the future. For more information, see the Holiday Dates window reference.

---

**Holiday Dates Window Reference**

Currency: Enter the currency of the holiday.

Date: The date of the holiday as calculated by Treasury. As a default, Treasury calculates the date for each Constant and Rule holiday 5–years into the future. You can edit this date if you want to adjust the date of a holiday to an earlier or later date. For example, you can adjust the date so the holiday is on a Friday instead of on a Saturday or Sunday.

Day: Day of the week of the holiday. For example, if the holiday is Thursday, November 25, the day is Thursday.

Holiday Description: Description of the holiday.
Portfolio Codes

Use portfolios to group your deals according to deal activity or to your company accounting or reporting structure. For example, you might create a portfolio for the following deal activities: operating, service, capital, trading, and hedging.

You must create at least one portfolio for each company that you set up.

Portfolios are essential to the Treasury accounting structure. For each portfolio you create you must set up an entirely separate set of deals, deal subtypes, and product types within the portfolio. Therefore, adding a new portfolio adds a new level of complexity to your Treasury system.

**Suggestion:** Minimize the number of portfolios you create. To make it easier for you to maintain your deals, deal subtypes, and product types, you should only create as many portfolios as you need to support your company accounting practices.

You can create two types of portfolios. *Internal portfolios*, which are portfolios that are managed directly by your company. *External portfolios*, which are portfolios that are managed by your company for a third party. External portfolios appear on the Portfolio Codes window only for counterparties that have the external portfolio.

After you create a portfolio, you must create journal entry actions in the Journal Entry Actions window for all deal types that use that portfolio.

Setting Up Portfolios

Use the Portfolio Codes window to create portfolios to group deals for each company.

**To set up a portfolio:**

1. In the Portfolio Codes window, enter the company code of the party for whom you want to define portfolios.
2. In the Portfolio Details region, enter a code and a name for the portfolio that you want to set up.
3. If portfolio is for an external party, select the External Portfolio check box and select the external party from the list of values in the External Pty field.
4. If you want to set a portfolio as the default internal portfolio, select the Internal check box. If you want to set a portfolio as the default external portfolio, select the External check box.

5. Save your work.

**Portfolio Codes Window Reference**

**Company:** Code and description of the company that the portfolio belongs to.

**Portfolio Details Region**

**Code:** Code for the portfolio.

**Name:** The name of the portfolio.

**External Portfolio check box:** Enable the External Portfolio check box if you are managing the portfolio for an external party.

**Ext Party:** Choose the name of the external party for whom you are managing the portfolio. This field is mandatory if you enabled the External Portfolio check box.

**Default Internal check box:** Enable the Default Internal check box if you want to make the portfolio the default internal portfolio for the company. You can only enable one default internal portfolio per company.

**Default External check box:** Enable the Default External check box if you want to make the portfolio the default external portfolio. You can only enable one default external portfolio per company.
System Languages

Use the System Languages window to change text on windows, reports, fields, and buttons. Using this window you can change a text item to meet your business standards. For example, you can change the text for a field from “Company” to “Company Code”.

For each text item, the following information appears:

- **Canvas Type**: The type of text currently selected. Types are as follows: Text for Text fields, Window for window titles, Buttons for button texts and Checkbox for checkbox texts.

- **Item Name**: The name of the field to which the text belongs. Treasury provides this information because it is potentially useful for developers to identify and support.

- **Original Text**: The text as it appears in the original Treasury GUI in U.S. English, before any modifications occur. Treasury provides this information as a reference for users, in the event that you modify text and forget how it appeared in the original GUI.

You cannot change the text for radio buttons.

Changing Text Items

Use the System Languages window to change the text for one item at a time. You can apply your changes to all instances of the text in a single module or to all instances of the text in the Treasury product. Note that if you want to update field names in documentation you can also update the HTML.

**To change a text item:**

1. In the System Languages window, use a query to locate the window or module that contains the text that you want to change.
2. Place your cursor in the Module Name, Canvas Type, Item Name, or Original Text field and use the up and down arrow keys to scroll to the text item that you want to change.
3. Enter the new text in the Position column.
4. If you want to make the same change to all instances of this text in the selected module, choose the Update All Module Duplicates button. For example, if there are four instances of “Company” on a
form or report, you can change one instance to “Company Code” and then apply that change to the other three instances by choosing the Update All Module Duplicates button.

5. If you want to make the same change to all instances of this text in Treasury, choose the Update All Duplicates button.

6. Save your work.

Changing Multiple Text Items

Use the All Prompts window to change the text for multiple items at a time.

To change multiple text items:

1. If you want to change multiple text items in a module, use a query to locate the module that you want to change and choose the All Prompts for Above Module button. The All Prompts window appears, listing all the text items for the selected module.

2. If you want to change multiple text items throughout Treasury, choose the All Prompts for All Modules button. The All Prompts window appears, listing all of the text items in Treasury in alphabetical order.

3. For each field that you want to change, in the Prompt field enter the new text that you prefer to use.

4. Save your work.

System Languages Window Reference

Module Name: The name of the window that contains the text.

Canvas Type: The GUI item that the text is associated with.

- Button: Text that appears on a button.
- Checkbox: Text that is associated with a check box.
- Text: A field label or other text that appears on the window.
- Window: A window name.

Item Name: The name of the GUI item that the text is associated with. This field is for reference only.
**Original Text:** The text for the GUI item, as it was originally provided by Oracle Treasury in U.S. English. This field is for reference only.

**Language:** The dictionary that the text resides in. This dictionary will default from the database dictionary that you have installed.

**Prompt:** The text as it currently appears on the window. You can edit this field.

**Update Module Duplicates button:** Once you change the text for a prompt, choose the Update Module Duplicates button to change all the duplicates of that prompt that are the same canvas type and that appear in the same set of windows. For example, if you change the “Language” prompt to “Dictionary” on the System Languages window, select this button to change the “Language” prompt on both the System Languages window and the All Prompts window. The System Languages and All Prompts windows are part of the same set of windows.

**Update All Duplicates button:** Once you change the text for a prompt, choose the Update All Duplicates button to change all the duplicates of that prompt that are the same canvas type in all windows. For example, if you change the “Language” prompt to “Dictionary” on the System Languages window, select this button to change the “Language” prompt on all windows. Note that prompts that have the same label but that appear on different windows may have slightly different meanings; therefore, you only select the Update All Duplicates button if you are absolutely sure that the change will not interfere with the user’s understanding of the prompt.

**All Prompts for Above Module button:** Choose this button to open the All Prompts window and update all the prompts for the selected module. For more information, see the All Prompts window reference.

**All Prompts for All Modules button:** Choose this button to open the All Prompts window and update all prompts for all modules. For more information, see the All Prompts window reference.

---

**All Prompts Window Reference**

**Language:** The language of the dictionary for the prompts. This dictionary will default from the database dictionary that you have installed.

**Type:** The canvas type of the text item.

- **Button:** Text that appears on a button.
- **Checkbox:** Text that is associated with a check box.
- **Text:** A field label or other text that appears on the window.
- **Window:** A window name.

**Original English Text:** The text for the item, as it was originally provided by Oracle Treasury in U.S. English. This field is for reference only.

**Changed:** If you have changed the text, this field is set to “Yes”. If you have not changed the text, this field is null.

**New Language Text:** The current text as it appears on the window. You can edit this field.
Import Sources and Reconciliation

To reconcile your bank account activities with the Treasury payments and receipts you must define your import sources and reconciliation process.

Use the following topics to define and manage your reconciliation process.

- Defining Reconciliation Passes: page 2 – 29
- Defining Reconciliation Methods: page 2 – 30
- Defining Reconciliation Import Sources: page 2 – 31
- Viewing Reconciliation Methods: page 2 – 32

Defining Reconciliation Passes

A reconciliation pass defines the columns and the criteria used to reconcile Treasury transactions against line items from imported bank statements.

For each reconciliation pass, select a set of columns you want to use to reconcile your Treasury transactions and the logic, or criteria, that you want to apply to those columns. For example, to reconcile Treasury transactions against a bank statement exactly, in the Reconcile on Column field select Amount and in the Reconcile Criteria field select Criteria Must Match.

Note: The list of available reconciliation criteria varies depending on the column selected.

To define effective and reusable reconciliation passes, separate your comprehensive and less comprehensive reconciliation criteria into different reconciliation passes.

To set up a reconciliation pass:

1. In the Reconciliation Passes region of the Import Sources window, enter a pass code and description for the reconciliation pass.
2. In the Reconcile On Column field, select the columns that you want to use as criteria for your reconciliation.
3. In the Reconcile Criteria field, select the criteria by which you want to reconcile each column. The list of available criteria differs depending on which column you selected.
4. Save your work.

---

**Defining Reconciliation Methods**

A *reconciliation method* defines which reconciliation passes you want to use to perform a reconciliation and the order by which you want to run those passes. It also defines the type of reconciliation that you want to perform. For retail term money deals, you can set the number of days that you will tolerate receipts before you send dunning letters.

You can define a different reconciliation method for each import source, or you can use the same method for several sources. When you change settings in a reconciliation method you affect every source that uses that method, so if you change a reconciliation method ensure that your changes will not have a negative impact on the import sources that use that method.

**Prerequisite:**

- Set up reconciliation passes. See: Defining Reconciliation Passes: page 2 – 29

**To set up a reconciliation method:**

1. In the Reconciliation Methods region of the Import Sources window, enter a pass code.
2. In the Seq field, enter the order by which you want Treasury to perform the reconciliation methods.
3. If you are defining a reconciliation method for retail term money deals, in the Days Adjust field, indicate the number of days of tolerance that you want to allow before you want to start sending dunning letters for the outstanding amount.
   
   **Note:** Treasury does not generate dunning letters. The Days Adjust field simply provides a tolerance range that you can use to determine when you should start sending dunning letters.
4. If you require that a user verify the match before the reconciliation is confirmed, in the Manual Verification field select Required. If you do not require user verification, select Not Required.
5. Save your work.
Defining Reconciliation Import Sources

Use the Import Sources region of the Import Sources window to define import sources for your bank statement information such as an EDI (Electronic Data Interchange) system. Also, use this region to define an import source when a single regular payment for multiple transactions is made to a bank account. For example, you can define Payroll as an import source if your payroll pays a single amount to your treasury account to cover monthly payments for several staff loans.

Prerequisite:

- Establish at least one reconciliation method. See: Defining Reconciliation Methods: page 2 – 30

To create a source:

1. In the Source Name field of the Import Sources region of the Import Sources window, enter a name of an import source. In the Rec Method field select a reconciliation method.
2. Select a company name.
3. Select the bank account number and currency associated with the source.
4. In the Trailer Record region, select one of the following:
   - Verify Control Total: Verifies the control total and ensures the accuracy of the import.
   - Transfer: Indicates if the totals are to be transferred as a reconcilable item.
   - Reverse: Reverses totals if they are being transferred. For example, a script from payroll includes a total for the amount to be credited to the account. To balance, this total must be included in the transfer and reversed so that the single figure on the bank statement can be reconciled against the total. The individual amounts in the transfer are reconciled against the individual amounts in Treasury.
5. If the imported amounts include a decimal point, select the Amounts Include Decimal Point check box.
6. Save your work.
Viewing Reconciliation Methods

You can view the structure of each reconciliation pass in a reconciliation method view using the Reconciliation Matrix region of the Import Sources window.

Prerequisite:

- Define an import source. See: Defining Reconciliation Import Sources: page 2 – 31

To view the structure of the passes in a reconciliation method:

- In the Import Sources window, select the Reconciliation Matrix tabbed region. The matrix shows each pass in the reconciliation method, each column that is reconciled, and the criteria used to reconcile each column.

Import Sources Window Reference

Import Sources Tabbed Region

Source Name: Enter the name of the source for the imported bank statement information.

Authorized: Enable the Authorized check box if you want to authorize the import source for use.

Rec Method: Choose the reconciliation method that you will use to reconcile the bank statements you are importing from this source. This reconciliation method is defined in the Reconciliation Methods tabbed region of the Import Sources window. You cannot select a reconciliation method in this field until you have defined at least one reconciliation method.

Amounts include Decimal Point check box: If the amounts on the imported bank statements include decimal points, then enable this check box.

Company: Choose the company to which the bank account belongs.

Currency: Choose the currency of the bank account for which you are importing bank statements.
Account Number: Choose the bank account number for which you are importing bank statements.

Trailer Record: Enable one of the following check boxes.

- **Verify Control Total check box** to verify the control total against the imported bank statement and ensure the accuracy of the import.
- **Transfer check box** if the bank statement trailer record totals are to be transferred as a reconcilable item.
- **Reverse check box** if the bank statement trailer record reverses totals. For example, a script from payroll includes a total for the amount to be credited to the account. To balance, this total must be included in the transfer and reversed so that the single figure on the bank statement can be reconciled against the total. The individual amounts in the transfer are reconciled against the individual amounts in Treasury.

Comments: Enter any additional comments about the import source. This field is optional.

Reconciliation Method Tabbed Region

Rec Method: The code used to identify the reconciliation method.

Method Details Region

Seq: The sequence in which the reconciliation passes should be executed. The passes must be numbered sequentially, but do not have to increment by 1. For example, you can number the first reconciliation pass 1, and the second pass 2, or you can number the first pass 10 and the second pass 20.

Pass Code: The reconciliation pass code. You select a reconciliation pass code from the list of pass codes that you defined previously in the Reconciliation Pass tabbed region. You cannot define a reconciliation method until you have defined at least one reconciliation pass code.

Description: The description of the reconciliation method. The value in this field is defaulted from the Reconciliation Pass tabbed region when you select the pass code.

Days Adjust: The number of days of tolerance that you want to allow for this reconciliation method. For example, if you enter 2, any record that has a reconciled amount received or paid within two days of the expected date is considered matched. Note that if you are reconciling retail term money deals, the deal number and the date for a retail term
money transaction must match the deal number and date on the bank statement. To ensure that your retail term money transactions reconcile properly, set the Days Adjust field to allow for the maximum date range possible. When you set the Days Adjust field, the receipt date for the retail term money transaction will be reset to the adjusted date.

**Manual Verification:** The type of verification you require for your reconciled bank statements. If you want to manually verify your reconciled bank statements, choose Required. If you want to automatically reconcile your bank statements, choose Not Required.

### Reconciliation Passes Tabbed Region

- **Pass Code:** The code used to identify the reconciliation pass.
- **Description:** The description of the reconciliation pass.

### Column Details Region

Use this region to define the criteria for each pass.

**Reconcile on Column:** Select the column against which you want to reconcile your imported bank statement information.

- **Amount:** The amount of the transaction.
- **Bank Account:** The bank account number associated with the transaction.
- **Date:** The date on which the transaction occurred.
- **Deal Number:** The deal number of the transaction.
- **Deal Type:** The deal type of the transaction. For example, retail term money deal or wholesale term money deal.
- **Counterparty:** The counterparty for the transaction.
- **Portfolio:** The portfolio that the transaction belongs to.
- **Product Type:** The product type for the transaction.
- **Serial Number:** The serial number of the transaction.
- **Deal Subtype:** The deal subtype of the transaction.

**Reconciliation Criteria:** Choose the criteria that you want to use to match transactions from your imported bank statement against your Reconcile On Column. The criteria that you can choose from changes depending on the column you are reconciling.
• **Criteria must match:** The imported bank statement transaction must exactly match the selected column for the Treasury transaction. Note that for dates, you can set a tolerance of one or more days, which allows you to reconcile transactions that may not have occurred on a specific date due to weekends, time differences, or bank holidays. You can set the number of days of tolerance that you want to use in the Days Adjust field of the Reconciliation Methods tabbed region.

• **Summarize for a specific date:** The total amount on the imported bank statement transaction must match the total amount for the amount column on a specific date.

• **Summarize across a range of dates:** The total amount on the imported bank statement transaction must match the total amount for the amount column on any date within a specified range of dates.

• **Deal Type:** The deal type on the imported bank statement transaction must match the deal type for the Treasury transaction.

• **Portfolio:** The portfolio on the imported bank statement transaction must match the portfolio for the Treasury transaction.

• **Product:** The product on the imported bank statement transaction must match the product for the Treasury transaction.

• **Deal Subtype:** The deal subtype on the imported bank statement transaction must match the deal subtype for the Treasury transaction.

**Reconciliation Matrix Tabbed Region**

**Pass Code:** The code for the reconciliation pass code. The pass code is defined in the Reconciliation Passes tabbed region of the Import Sources window.

**Column Names Region**

**Amount:** The criteria used to match your imported bank statement amounts against your Treasury transaction amounts.

**Bank Account:** The criteria used to match the account number for your imported bank statement against the bank account number for your Treasury transaction.
**Date:** The criteria used to match the date for your bank statement line item date against the date for your Treasury transaction.

**Deal Number:** The criteria used to match the deal number on your bank statement line item number against your Treasury transaction deal number.

**Deal Type:** The criteria used to match the deal type on your bank statement line item against your Treasury deal type.

**Counterparty:** The criteria used to match the counterparty on your bank statement line item against your Treasury transaction counterparty.

**Portfolio:** The criteria used to match your imported bank statement line item against your Treasury transaction portfolio.
Confirmation Templates

You can produce one-page confirmations for most deal-related actions and send a print or file version of the confirmation to a counterparty. You can print confirmation letters manually or choose to produce them automatically when you confirm a deal.

Confirmation templates define the layout of your deal confirmations. You can create your own template, copy an existing template, or use the standard templates provided with Treasury (FX Initial, NI Initial, FRA Settlement).

You can create confirmation templates for a particular deal type or deal action. For example, you can create one confirmation template to confirm an initial option deal and another template to confirm the exercise details for the option deal.

You can create more than one template for a deal action, but you can set only one template as the default.

This section contains the following topics.

- Creating Confirmation Templates: page 2 – 37
- Copying Existing Confirmation Templates: page 2 – 38

Creating Confirmation Templates

You use the Confirmation Templates and User Views window to create confirmation templates.

To create a confirmation template:

1. In the Confirmation Templates and User Views window, enter a template name, and select the action type to which the template applies.

2. In the Column Description fields, enter the text of the confirmation template. Each row in the column description field corresponds to a row of text in the confirmation template. For example, the text that you enter in row one appears on the first line of the confirmation template.

3. If you want to insert common variables, such as the counterparty account number, into your confirmation template, follow these steps:
To copy an existing confirmation template:

1. In the Confirmation Templates and User View window, enter a template name and an action type for the template you want to create.

2. Choose the Copy Existing Template button. A warning appears, stating that all of the existing template details will be deleted. Select Yes to proceed. The Choose an Existing Template to Copy window appears.

3. Select the template you want to copy and choose the Copy button.

4. Change the template as needed and choose the Make Template button.
5. Save your work.

Confirmation Templates Window Reference

**Template Name:** The name of the confirmation template.

**Action Type:** The deal action for which this confirmation template is used. For more information on deal actions, see Deal Types/Product Types.

**Template/View Exists check box:** This checkbox is enabled if a template already exists for the specified Template Name or Action Type.

Template Details Region

**Line:** A number representing a line of text in the specified confirmation template. There are 60 lines per confirmation template.

**Column Description:** The text, or fields, or both, that appear on the line. You can enter free-form text in this field. You can also select from a list of fields that automatically insert information into the template. The list of fields that you can choose from is based on the Action Type you selected.

**Font option group:** Select Fixed if you want to use fixed-width font on your confirmation letters. Select Proportional if you want to use variable-width font on your confirmation letters.

**Copy Existing Template button:** Choose this button to open the Choose an Existing Template to Copy window and copy the format of an existing template into the selected template. Note that copying an existing template will overwrite any existing formatting you may have done to the current template with formatting from the existing template you select.

**Show Default Template button:** Choose this button to open the Default Templates window and view the list of default confirmation templates that were provided with Treasury.

**Delete Template Details button:** Choose this button to delete the formatting for the current template.

**Copy Layout Fields button:** Choose this button to copy all of the layout fields for the specific Action Type into the confirmation template. Each layout field is copied into a separate line, beginning on
line 1. Note that when you choose this button, you will delete any existing formatting in the template.

**Default Templates Window Reference**

**Template Type:** The action type that the template is used for.

**Template Name:** The name of the confirmation template.

**OK button:** Choose this button to close the Default Templates window.

**Choose an Existing Template to Copy Window Reference**

**Copy From Existing Template:** Choose an existing template from which you want to copy the formatting into the current template.

**Copy button:** Choose this button to copy the template formatting into the current template.

**Cancel button:** Choose this button to close the Choose an Existing Template to Copy window without copying the template formatting from one template into the current template.
Use the Journal Entry Actions window to define General Ledger accounts that are used to generate accounting entries for each combination of deal type, deal subtype, product type, and portfolio within a company. Accounts and journals must be set up to ensure a balanced ledger.

This discussion contains the following topics:

- Defining General Ledger Accounts: page 2 – 42
- Defining Intercompany General Ledger Accounts: page 2 – 42
- Maintaining the Journal Structure: page 2 – 43
- Querying General Ledger Accounts: page 2 – 43
- Copying General Ledger Accounts: page 2 – 44
Defining General Ledger Accounts

You can define General Ledger accounts used in Treasury for each company. You can add or review existing General Ledger accounts for a company, but you cannot change or delete existing General Ledger accounts.

► To define or review general ledger accounts for a company:

1. If you want to define a new General Ledger account for your company, in the GL Account column of the Journal Entry Actions window, select a General Ledger account alias. The General Ledger account number and description automatically appear.
2. Save your work.

Defining Intercompany General Ledger Accounts

If your company has several organizations, you must set up Intercompany General Ledger accounts. These accounts are used for intercompany transfers and interest charges.

► To define intercompany general ledger accounts:

1. In the Journal Entry Actions window, enter the company code of the company for which you want to define intercompany General Ledger accounts. Choose the Intercompany Accounts region.
2. In a blank row enter the name of a company in your intercompany group.
3. In the Principal GL field, enter the General Ledger account that you want to use for posting the principal for that company.
4. In the Interest GL field, enter the General Ledger account that you want to use to posting interest for that company.
   The bank code, currency, and account number apply to the bank account associated with this General Ledger account.
5. Save your work.
Maintaining the Journal Structure

Use the Journal Entry Actions window to set up the journal entries that you want to automatically generate every day for each combination of deal type, deal subtype, product type, and portfolio.

**Attention:** To maintain balanced journals, ensure that your debit and credit GL accounts are set up correctly. See: Defining General Ledger Accounts: page 2 – 42.

To add or update journal actions:

1. In the Journal Entry Actions window, select the company code of the company for which you want to add or update journal actions.

2. If journal values do not appear for the selected combination, you can copy values from another combination that has the same deal type by placing your cursor in the Date Type field and choosing the Copy Journal Details button.

3. Enter or change the date type, amount type, and action code as required.

4. If you want the journal action to refer to the general ledger number related to the company’s cash flow bank account, select the Bank GL check box. Otherwise, enter an account number in the GL Account field.

5. Direct journal actions to either the principal or the interest General Ledger account number by selecting the Prin GL or the Int GL check boxes.

6. Identify the action as a debit or credit.

7. Enter any related comments.

8. Save your work.

Querying General Ledger Accounts

You can review the deal combinations that were set up for a specific General Ledger account.

To query by general ledger account:

1. In the Journal Entry Actions window, enter the company code of the company whose General Ledger account you want to review
and choose the Query by GL Account region. The Find GL Accounts window appears.

2. Select a General Ledger account and choose the Find button. The journal entry actions for that General Ledger account appear.

Copying General Ledger Accounts

If you are setting up several companies with similar sets of journals, you can copy a set of journals from a company you have already set up.

<table>
<thead>
<tr>
<th>To copy a general ledger account:</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. In the Journal Entry Actions window, enter the company code of the company you are setting up and choose the Copy GL Accounts region.</td>
</tr>
<tr>
<td>2. In the Copy From Company field, select the company that has the journals you want to copy.</td>
</tr>
<tr>
<td>3. Choose the Copy Journals button.</td>
</tr>
<tr>
<td>4. Update the appropriate General Ledger accounts.</td>
</tr>
<tr>
<td>5. Save your work.</td>
</tr>
</tbody>
</table>

Journal Entry Window Reference

**Company**: The company code and description.

**GL Accounts Tabbed Region**

**GL Account**: The GL account number.

**Description**: The description of the GL account.

**Intercompany Accounts Tabbed Region**

**Intercompany Name**: The name of the counterparty that belongs to the intercompany group for the specified company.

**Principal GL**: The GL account used to record the principal amount for intercompany deals.
**Interest GL:** The GL account used to record the interest for intercompany deals.

**Bank Code:** The bank that holds the intercompany bank account for the specified company.

**Currency:** The currency of the intercompany bank account.

**Account Number:** The account number of the intercompany bank account.

### Journal Structures Tabbed Region

**Deal Type:** The deal type for the journal structure.

**Deal Subtype:** The deal subtype for the journal structure.

**Product Type:** The product type for the journal structure.

**Portfolio:** The portfolio for the journal structure.

**Date Type:** The date type for the journal structure. The list of available date types depends on the deal type selected for the journal structure.

**Amount Type:** The amount type for the journal structure. The list of available amount types depends on the deal type selected for the journal structure.

**Action Code:** The action type for the journal structure. The list of available action types depends on the deal type and the amount type selected.

**Bank GL check box:** If you want to record the amounts for the specified deal, deal subtype, product, portfolio combination into your cash account, enable Bank GL.

**Prin GL check box:** If you want to record the amounts for the specified deal, deal subtype, product, portfolio combination to your intercompany principal GL account, then enable Prin GL.

**Int GL:** If you want to record the amount for the specified deal, deal subtype, product, portfolio combination to your intercompany interest GL account, then enable Int GL.

**Debit/Credit:** The type of journal entry that you want to make for the date type, amount type, action type combination for the specified deal, deal subtype, product, portfolio combination. To record the amount as a debit, select Debit. To record the amount as a credit, select Credit.
**GL Account:** To record the amount to a GL account, select a GL account from the list of values. This field is mandatory if you do not enable the Bank GL, Prin GL, or Int GL check boxes.

**Comments:** Enter any additional comments you may have about the journal structure for the specified deal, deal subtype, product, portfolio combination in this field.

**Copy Journal Detail button:** Choose this button to open the Available Journals for Copy window. For more information, see the Available Journals for Copy window reference.

**Query by GL Accounts Tabbed Region**

Use the Query by GL Accounts Tabbed Region to find all of the journal structures that use a specific GL account.

**GL Account:** The account number and description of the specified GL Account. This field is defaulted in from the account you choose in the Find GL Accounts window.

**Deal Type:** The deal type of a journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Deal Subtype:** The deal subtype of a journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Product Type:** The product type of a journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Portfolio:** The portfolio of the journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Date Type:** The date type of the journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Amount Type:** The amount type of the journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Action Code:** The deal action of the journal structure that uses the specified GL account. This field is defaulted in from the Journal Structures tabbed region.
**Debit/Credit:** The type of journal entry that the journal structure will enter in the specified GL account. This field is defaulted in from the Journal Structures tabbed region.

**Bank GL:** If the GL account is a cash account, Bank GL is selected. This field is defaulted in from the Journal Structures tabbed region.

**Prin GL:** If the GL account is an intercompany GL account for principal amounts, Prin GL is selected. This field is defaulted in from the Journal Structures tabbed region.

**Int GL:** If the GL account is an intercompany GL account for interest GL accounts, Int GL is selected. This field is defaulted in from the Journal Structures tabbed region.

**Comments:** Comments about the journal structure. This field is defaulted in from the Journal Structures tabbed region.

---

**Copy from GL Account Tabbed Region**

**Copy from Company:** The company from which you want to copy journal structures.

**Copy from Portfolio:** The portfolio from which you want to copy journal structures.

**Create Set of Journals For:** The company to which you want to copy the journal structures. This field defaults based on the Company you specify in the header portion of the window.

**Create for Portfolio:** The portfolio to which you want to copy the journal structures.

**Copy Journals button:** Select this button to copy the journals from the company or portfolio specified in the Copy From fields into the company or portfolio specified in the Create For fields.

---

**Find GL Accounts Window Reference**

Use the Find GL Accounts window to find all of the journal structures that use a specific GL account.

**GL Account:** Enter the GL account number.

**Description:** The description of the GL account. This field is automatically completed based on the GL Account you specify.

**Clear button:** Select this button to clear the Find GL Accounts window.
Find button: Select this button to find all of the journal structures that match the GL account you specify in the GL Account field.

Available Journals for Copy Window Reference

Use the Available Journals for Copy window to select the journal structures that you want to copy.

Subtype: The deal subtype for the journal structure that you want to copy.

Product Type: The product for the journal structure that you want to copy.

Description: The description of the product type for the journal structure that you want to copy.

Portfolio: The portfolio for the journal structure that you want to copy.

Copy Details button: Choose this button to copy the journal structure details from the specified deal, deal subtype, product type, portfolio combination to the current journal structure.
User Access Levels

You can restrict access for a user by company and product type. For example, you may want to restrict users from accessing other companies in your organization, or you may want to restrict them from conducting a specific type of deal, such as purchasing corporate bonds.

For each user ID, you must add and authorize each company that you want the user to have access to. You do not have to grant access to product types. By default, each user has access to all authorized product types. If you do not want a user to access a particular product type, you must specifically unauthorize the product type for that user.

You can add, change, or delete access for a user at any time.

Adding Users and Defining User Access Levels

Use the User Access Levels window to add a new user and define the access level for that user.

To add a user and define the user access level:

1. In the User Access Levels window, enter a user name in the Treasury User field. This user name can be any combination of characters, and it can be the same as a user’s Oracle Applications user id or unique to Treasury.

2. In the Application User field, select an Oracle Applications user ID for the user. An Applications user ID can only be assigned to one Treasury user ID.

3. If you want to grant the user access to a specific company, in the Company field, choose the company that you want the user to have access to and enable the Authorized check box.

4. If you want to limit the user’s ability to work with a specific product type (for example, if you do not want a user to be able to buy government bonds), in the Input Authorities tabbed region deselect the Authorized check box next to the product type that you do not want the user to have access to.

5. Save your work.
User Access Levels Window Reference

Treasury User Details Region

**Treasury User:** Treasury user ID. The Treasury user ID can be the same as the Application user ID or it can be unique to Treasury.

**Application User:** Oracle Applications user ID. Each Treasury user ID must be associated with a unique Oracle Applications user ID.

**Description:** Description of the Treasury user ID.

Company Accesses Tabbed Region

**Company:** Company code.

**Name:** Company name.

**Authorized:** Enable the Authorized check box if you want to authorize the Treasury user ID for the company.

Input Authorities Tabbed Region

**Deal Type:** The deal type code.

**Subtype:** The deal subtype code.

**Subtype Name:** The name of the deal subtype.

**Product Type:** The product type. The product types for each deal, deal subtype combination are defaulted from the Deal Types/Product Types window. For more information, see the Deal Types/Product Types window reference.

**Product Name:** The name of the product type.

**Authorized:** Enable this check box if you want to authorize the Treasury user for the selected deal, deal subtype, and product type combination.
Audit Requirements

Use the Audit Requirements window to select the tables that you want to audit. You can audit every change made to a database table or audit only changes made to specific columns of a table. You can change what you want to audit at any time. Typically, only the database administrator can access this window.

Note: Treasury requires more disk space if you choose this option. The exact amount of disk space depends on the volume of transactions that your company processes. Please consult your Database Administrator if you plan to use this option.

You can also group your treasury events into a single audit report for your company through the Audit Group window. For more information on creating an audit group, see: Creating Audit Groups: page 7 – 38.

This audit setup is an internal Treasury audit only. It is separate from the Oracle database audit.

For more information on any table, see Oracle Treasury eTRM (electronic Technical Reference Manual).

Setting Up Audit Requirements

Use the Audit Requirements window to set up your audit requirements.

To set up audit requirements:

1. In the Audit Requirements window, select the Audit check box beside each table that you want to audit.

   Note: You can select or deselect the Audit check box at any time and change your view of your audit data. Treasury collects audit data for all of your tables, but it displays data only for the columns that have the Audit check box selected. If the Audit check box on the Audit Requirements window is selected for the table, then you can query any column at any time.

2. If you want to group several treasury audit events into an audit report, choose the Audit Group button. For more information, see: Creating Audit Groups: page 7 – 38.
3. If you want to query a specific column in a table, select the table and choose the Audit Columns button. The Audit Columns window appears. Select the Audit check box next to any columns against which you want to perform queries.

4. Save your work.

Audit Requirements Window Reference

- **Global Audit Required**: Enable the Global Audit Required check box if you want to audit all audit events in Treasury.
- **Updated By**: The Treasury user ID for the user who last updated the audit requirements.
- **Updated On**: The date the audit requirements were last updated.

Audit Events Region

- **Event Name**: The name of the audit event.
- **Audit**: Enable the Audit check box if you want to audit the event.
- **Updated By**: The Treasury user ID for the person who last updated the Audit check box for this event.
- **Updated On**: The date on which the user last updated this event.
- **Audit Group button**: Choose the Audit Group button to open the Audit Groups window and collect audit events into audit groups that you can use to create custom reports. For more information, see the Audit Groups window reference.
- **Audit Columns button**: Select this button to open the Audit Columns window. Use the Audit Columns window to select the columns that you want to run queries against for a selected audit event. For more information, see the Audit Columns window reference.

Audit Groups Window Reference

- **Audit Group**: The name of the audit group.
Events Region

**Event Name:** Select the audit event that you want to include in the audit group.

**Currently Audited:** Indicates if the audit event is enabled for auditing. Yes indicates that the Audit check box is currently enabled for the audit event. No indicates that the Audit check box is not enabled for the audit event. For more information on the Audit check box, see the Audit Requirements window reference.

Audit Columns Window Reference

**Event Name:** The name of the audit event. This is a display only field. The audit event defaults into the field based on which audit event you selected in the Audit Requirements window when you choose the Audit Column button. For more information see the Audit Requirements window reference.

**Column in Table:** The columns that belong to the audit event.

**Audit:** Enable the Audit check box if you want to query the audit event using the column.

**Column Type:** The data type of the column.
System Parameters

System parameters define various settings for the operation and control of Treasury. Set your system parameters at implementation time using the Treasury Superuser ID. You can update them after implementation as needed. The database administrator is responsible for setting and maintaining system parameters.

The following system parameters appear on the System Parameters window:

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Accrual Days Adjustment Type</td>
<td>Forward or Arrears (default)</td>
<td>Sets the range of dates for accruals to either all dates prior to the accrual date (Forward), or to all dates up to and including the accrual date (Arrears).</td>
</tr>
<tr>
<td>Automatically Print Deal Confirmations</td>
<td>Yes (default) or No.</td>
<td>Automatically prints deal confirmations when a deal is dual authorized.</td>
</tr>
<tr>
<td>Days Forwards as Default FX Value Date</td>
<td>Numeric. The default is 2.</td>
<td>The number of days that Treasury uses as a default for the spot date on foreign exchange deals.</td>
</tr>
<tr>
<td>Default Company as Drawer, Acceptor, or Endorser</td>
<td>Drawer (default), Acceptor, or Endorser.</td>
<td>If the deal subtype is Issue, Treasury uses Acceptor, Drawer, or Endorser as the default for the company code.</td>
</tr>
<tr>
<td>Display Warning After Limit Check</td>
<td>Yes or No (default).</td>
<td>Displays a warning if you exceed a limit.</td>
</tr>
<tr>
<td>Validate Deal Input</td>
<td>Yes or No (default).</td>
<td>Validates deal input for correctness before any settlements can be authorized.</td>
</tr>
<tr>
<td>Use Period End Rates for FX Realized Deals</td>
<td>Yes or No (default).</td>
<td>Uses the end-of-month rate for performing settlements rather than the actual rate on the date the deal matures. If you select No, you must maintain your daily GL rates tables.</td>
</tr>
</tbody>
</table>

Table 2 – 4  (Page 1 of 2)
<table>
<thead>
<tr>
<th>Parameter</th>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Limit Checks on Quick Input</td>
<td>Yes (default) or No.</td>
<td>Performs limit checks when creating deals by using the Quick Deal Input window.</td>
</tr>
<tr>
<td>Settle to Other than Counterparty Bank Account</td>
<td>Yes or No (default).</td>
<td>If set to Yes, allows settlements to be paid to parties other than the counterparty.</td>
</tr>
<tr>
<td>Receive to Other Than Company Bank Account</td>
<td>Yes or No (default).</td>
<td>Allows settlements to be received from or settled to parties/accounts other than the company accounts.</td>
</tr>
<tr>
<td></td>
<td>USD (default).</td>
<td></td>
</tr>
</tbody>
</table>

Table 2 – 4  (Page 2 of 2)

System Parameters Window Reference

System Parameter Details Region

**Name:** The name of the system parameter. For more information on available system parameters, see System Parameters.

**Value:** The value of the system parameter. For more information on values for system parameters, see System Parameters.

**Updated On:** The date on which the user last updated the system parameter.

**Updated By:** The user who last updated the system parameter.
Deal Setup

This section contains information on how to set up particular deal types in Treasury. It includes information on setting up bonds, registering certificates available for issue, setting up payment schedules, and defining your exposure types.

This section contains the following topics.

- Bill/Bond Issue Numbers: page 2 – 57
- Bond Issues: page 2 – 64
- Exposure Types: page 2 – 67
- Payment Schedules: page 2 – 69
Use bond issues to record static information for long-term securities, such as government stocks and bonds, that your company invests in or issues. You must set up a bond issue before you can enter a deal for that bond.

Adding Bond Issues

Use the Bond Issues window to record static information for your long term securities. You can create bond issues for securities that you purchase; however, you must create a bond issue for every security that you issue.

Once you enter and save a new bond issue in Treasury, you cannot delete it; you can only unauthorize it.
Prerequisites:

- Set up the companies and counterparties who are bond issuers. For counterparties, ensure that the Risk Party check box is selected. See: Company Profiles: page 2 – 94 and Counterparty Profiles: page 2 – 76.

- Ensure that the bond product type is authorized in the Deal Types/Product Types window. See: Deal Types and Product Types: page 2 – 120.

- Ensure that the currency that you will issue the bond in is authorized. See: Currency Details: page 2 – 130.

To add a new bond issue:

1. In the Issue Code field of the Bond Issues window, enter a code and a description for the issue. The issue code is user–defined, and is usually the same number as that assigned by the issuer or the marketplace.

2. In the Issuer Code field, choose the bond issuer from the list of values. The bond issuers are defined as a Money Market counterparties in the Counterparty Profile window. For more information, see: Counterparty Profiles: page 2 – 77.

3. If you want to authorize the bond issue for use, enable the Authorized check box.

4. In the Security Num field, enter the number of the bond.

5. In the Currency field of the Main Details region, choose a currency for the bond.

6. In the Product field, choose the product type of the bond.

7. In the Start Date field, enter a start date for the bond.

8. In the Maturity Date field, enter a maturity date.

9. In the Day Count Basis field, select the day count basis for the bond. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

10. In the Accrual Basis field, select the basis by which you want to calculate the interest for the bond.
11. In the Calculation Precision field, enter the number of decimal places to which you want to calculate the values for a bond.

12. In the Accuracy field of the Price Display region, enter the number of decimal places to which you want to calculate the price of the bond.

13. In the Truncate/Round field, choose whether you want to truncate or round the price to the number of decimals specified.

   Note: If, when you enter a bond, you enter the bond's yield and you want Treasury to calculate the price, Treasury will use the price precision method you selected in this field.

14. In the Accuracy field of the Yield Display region, enter the number of decimal places to which you want to calculate the yield rate of a bond.

15. In the Truncate/Round field, choose whether you want to truncate or round the yield to the number of decimals specified.

   Note: If, when you enter a bond, you enter the bond's price and you want Treasury to calculate the yield, Treasury will use the price precision method you selected in this field.

16. In the Coupon Type field of the Coupon Details tabbed region, choose the coupon type for the bond: Flat, Variable, or Zero.

17. In the Previous Coupon Date field of the Coupon Details region, select a coupon date.

18. In the Rate field, enter a rate for the coupon.

19. In the Last Coupon Date field, enter the last date the bond paid a coupon.

20. In the Coupon Frequency field, choose a coupon frequency per year. The possible coupon frequencies are 1, 2, 3, 4, 6, or 12.

21. In the Settlement Basis field, select a basis for settling bond transactions. You can select Modified Previous, Modified Following, or Previous.

22. If you want to force the coupon date to the end of the month, enable the Force Month End for Coupon Dates check box.

23. Save your work.

   The fields in the Coupon Dates region are populated based on the information you enter in the Last Coupon Date and Coupon Frequency fields.
24. Choose the Coupon Details button to open the Coupon Details window and view more details about the bond coupons. For more information on coupon details, see the Coupon Details Window Reference.

25. In the Rate Reference field of the Additional Details tabbed region, enter a reference rate for the bond.

26. In the Margin field, enter the margin for the bond.

27. In the Pricing Model field, choose the pricing model that you want to use to value this deal. The pricing model for the deal overrides the company’s default pricing model.

28. In the Market Data Set field, choose the market data set that you want to use to value this deal. Note that you must define market data sets in the Current System Rates window before you can choose a market data set.

29. Save your work.

**Bond Issue Window Reference**

**Bond Issue Details Region**

**Issue Code:** The code used to identify the bond issue. Once you create an issue code you cannot edit it.

**Issuer Code:** The code used to identify the party that is issuing the bond. You cannot edit this code if the issue has been assigned to a transaction.

**Authorized check box:** Enable this check box if you want to authorize the bond issue for use.

**Security Num:** The security number for the bond.

**Main Details Tabbed Region**

**Currency:** The currency of the bond. You cannot edit this field if the issue has been assigned to a transaction.

**Product Type:** The product type for the bond deal. You cannot edit this code if the issue has been assigned to a transaction.

**Start Date:** The date on which the bond starts to accrue interest. You cannot edit this code if the issue has been assigned to a transaction.
**Maturity Date:** The date on which the bond matures.

**Day Count Basis:** The number of days per year used to calculate interest on the bond. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual-bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

**Accrual Basis:** The basis by which interest is calculated for the bond. The possible accrual basis is the same as the day count basis.

**Calculation Precision:** The number of decimal points to which all bond calculations are calculated.

**Price Display Region**

**Accuracy:** The number of decimal points to which the bond price is calculated.

**Truncate/Round:** Choose whether you want to truncate the price to the number of decimal points specified or if you want to round the price.

**Note:** If, when you enter a bond, you enter the bond’s yield and you want Treasury to calculate the price, Treasury will use the price precision method you selected in the Truncate/Round field in the Price Display Region.

**Yield Display Region**

**Accuracy:** The number of decimal points to which the bond yield is calculated.

**Truncate/Round:** Choose whether you want to truncate the yield to the number of decimal points specified or if you want to round the yield.

**Note:** If, when you enter a bond, you enter the bond’s price and you want Treasury to calculate the yield, Treasury will use the price precision method you selected in the Truncate/Round field in the Yield Region.

**Coupon Details Tabbed Region**

**Coupon Type:** The type of coupon for the bond. The possible coupon types are as follows.

- **Flat Coupon:** The coupon is calculated using a flat interest rate.
- **Variable Coupon:** The coupon is calculated using a floating interest rate.
• **Zero Coupon:** The coupon is calculated using a 0% interest rate.

**Rate:** The bond rate.

**Coupon Frequency:** The frequency that a coupon is paid per year.

**Force Month End for Coupon Dates check box:** Enable this check box if you want to force the coupon date to the end of the month.

**Previous Coupon Date:** The last scheduled coupon date before the Settlement Date.

**Last Coupon Date:** The last date on which a bond coupon will be paid.

**Settlement Basis:** The basis used to settle the bond. The possible settlement basis are as follows.

- **Modified Following:** The bond settlement amount is calculated following the maturity date.
- **Modified Previous:** The bond settlement amount is calculated prior to the maturity date.
- **Previous:** The bond settlement amount is calculated previous to the maturity date.

**Coupon Details button:** Choose this button to open the Coupon Dates window. The Coupon Dates window provides more details on the dates of the bond coupons.

**Additional Details Tabbed Region**

- **Rate Reference:** The current market rate for the bond.
- **Margin:** The margin for the bond.
- **Pricing Model:** The pricing model used to value the bond.
- **Market Data Set:** The market data set used to value the bond.

**Coupon Details Window Reference**

- **Coupon Type:** The type of coupon that the bond uses.
  - **Flat Coupon:** The coupon is calculated using a flat interest rate.
  - **Variable Coupon:** The coupon is calculated using a floating interest rate.
• **Zero Coupon:** The coupon is calculated using a 0% interest rate.

  **Rate:** The rate of the bond.

  **Previous Coupon Date:** The last scheduled coupon date before the Settlement Date.

  **Last Coupon Date:** The last date on which the bond coupon was paid.

  **Coupon Frequency:** The number of coupons the bond pays per year.

  **Settlement Basis:** The basis used to calculate the bond settlement amount.

    • **Modified Following:** The bond settlement amount is calculated following the maturity date.

    • **Modified Previous:** The bond settlement amount is calculated prior to the maturity date.

    • **Previous:** The bond settlement amount is calculated previous to the maturity date.

  **Force Month End for Coupon Dates check box:** Enable the Force Month End for Coupon Dates check box if you want to force bond coupons to the final day of the month.

**Coupon Dates Region**

  **Coupon Dates:** The dates the bond coupons will be paid.
Bill/Bond Issue Numbers

Bill and bond issue numbers are used to track the long-term securities that you issue. If you issue securities, you can simplify the process of entering the deal by predefining one or more bond issue numbers.

Setting Up Bill or Bond Issue Numbers

Use the Bill/Bond Issues window to set up serial numbers for bills or bonds that you issue.

► To set up a bill or bond issue number:

1. In the Bill/Bond Issues window, select the bank code for the issue number.
2. In the Type field, select Bill if you are setting up a bill issue or Bond if you are setting up a bond issue.
3. Enter bond issue numbers as follows:
   - If you want to enter a single bond issue number, enter the serial number in the Serial Number field.
   - If you want to set up a range of serial numbers, choose the Enter a Serial Number Range button. The Serial Number Range window appears.

   Then, in the Serial Number From field enter the first serial number in the range. The value in the To field is automatically calculated.

   Edit the To field as necessary and choose the Accept button to save the range. The serial number range appears as a new record in the Bill/Bond Issue Numbers window.

4. In the Status field, select one of the following statuses for the product.
   - **Current**: If the serial number is available for issue or was issued as part of a deal that is still current.
   - **Closed**: If the serial number was issued as part of a deal that is mature and, therefore, closed.
   - **Cancelled**: If you do not want to make the serial number available for issue.
5. If the serial number was issued as part of a deal, in the Deal Num field, select the deal number that the serial number was issued with. The values in the Issue Date, Parcel Num, Due Date, Currency, and Amount fields will default based on the deal number that you select.

6. Save your work.

Bill/Bond Issue Numbers Window Reference

Bank Code: The code of the bank that issued the bill or bond serial number.

Type: The deal type, either Bill or Bond.

Serial Num: The serial number that was issued by the bank.

Status: The status of the serial number when it is used in a deal.
   • Current: The serial number is issued in a deal and the deal is still current.
   • Closed: The serial number was issued in a deal, the deal has matured and closed.
   • Cancelled: The serial number was cancelled and it was not issued as part of a deal. It is not available for future issues.
   • Null: The serial number has not been issued or cancelled.

Issue Date: The date on which the serial number was issued. This field defaults based on the deal number you specify.

Deal Number: The deal number in which the issue number was used.

Parcel Num: The parcel number in which the issue number was used. The parcel number defaults based on the deal number you specify.

Due Date: The due date for the bill or bond issue. The due date defaults based on the deal number you specify.

Currency: The currency of the bill or bond issue. The currency defaults based on the deal number you specify.

Amount: The amount of the bill or bond issue. The amount defaults based on the deal number you specify.

Enter Serial Number Range button: Select this button if you want to define a range of serial numbers. Note that you must select a bank code before you can select this button.
Serial Number Range Window Reference

**Bank Code:** The code of the bank that issued the bill or bond serial numbers.

**Type:** The deal type, either Bill or Bond.

**Serial Number:** Enter the lowest serial number in the first field and the highest serial numbers in the second field to define the serial number range.

**Accept button:** Select this button to save the range of serial numbers. The serial number range you defined appears as a new record in the Bill/Bond Issue Numbers window. For more information, see Bill/Bond Issue Numbers window reference.

**Cancel button:** Select this button to exit this window without saving a new serial number range.
Exposure Types

An exposure is any cash flow (actual or forecasted) that is not the result of a treasury transaction. Some examples of exposures are wages, sales, purchases, and bank fees. Exposures plus the cash flows that you generate with Treasury deals show the total cash flow requirements of a company.

You record exposures so that you can perform a gap analysis of all cash flows for a company. Most exposures are available to Treasury through the Oracle Cash Management interface, and therefore do not need to be recorded here. For more information see: Oracle Cash Management User Guide or Online Help.

Adding Exposure Types

Use the Exposure Types window to add your exposure types.

To add an exposure type:

1. In the Exposure Types window, select the company for which you are adding the exposure type.
2. Enter a unique name for the exposure type.
3. Enter a description of the exposure type.
4. In the Freq field, enter the total number of days for the exposure. For example, enter 7 for wages that are paid weekly. If the exposure is infrequent or happens irregularly, leave this field blank.
5. In the GL Account field, enter the General Ledger account number in your accounting system that you want to use to account for this exposure type.
6. Save your work.

Exposure Type Window Reference

Company: The company for which you are defining an exposure type.
Name: The exposure type.
Description: The description of the exposure type.
**Freq:** The frequency with which the exposure is expected to occur, in days. For example, enter 14 for bi-weekly exposures. If the exposure is infrequent or happens irregularly, leave this field blank.

**GL Account:** Select the GL account that you want to use to account for the exposure.
Payment Schedules

You can accommodate your different cash flow requirements by defining payment schedules for your retail term money deals. For example, you could set up a different payment schedule for parties that are dependent on seasonal cash flows, such as agricultural businesses. You can create a payment schedule that requires that agricultural businesses make payments in June, July, and August when the business has cash flow, and no payments during December, January, and February when the business has no cash flow.

You can also create multiple schedules for each product type. The cash flows and calculations are determined based on the schedule that you select.

Creating Payment Schedules

Use the Payment Schedule window to create payment schedules by product type and to define the calculation method for interest for each payment schedule.

To create a payment schedule:

1. In the Payment Schedule window, query the combination of deal subtype and product type deal for which you want to create a payment schedule.
2. To identify the payment schedule you are creating, enter a unique schedule code and a description.
3. Select a payment frequency and calculation type. The calculation type is the method you want to use to determine regular payments.
4. In the Max Postings field, enter the maximum number of months in the future that you want to generate cash flows.
   For example, when you enter the deal, you do not need to set up cash flows for all 300 months of a 25–year mortgage. You might set the Max Postings field to 36 because you want to set up cash flows for only three years.
5. In the Extend Deal if Trans < field, enter the minimum number of months remaining before you want to extend the cash flows to the maximum number of postings.
   You can extend the cash flows to the maximum number of postings at any time by selecting Extend Transactions from the Tools menu.
6. In the Posting Frequency field, enter the frequency at which the program checks whether the cash flows require extension. For example, if the schedule was extended on July 1, a posting frequency of 2 means that the program will not extend the cash flows before September 1.

7. If you are creating an ad hoc schedule, check each month in which a settlement payment occurs. Use ad hoc schedules for your seasonal cash flows.

8. Save your work.

Payment Schedule Window Reference

Deal Subtype: The retail term money deal subtype for which you are defining a payment schedule.

Product Type: The retail term money product type for which you are defining a payment schedule.

Payment Schedule Region

Schedule Code: The payment schedule code.

Description: The description of the payment schedule.

Payment Freq: The frequency of payments in the payment schedule.

- **Ad Hoc**: Payments are made on irregular months. Use the check boxes in the Settlement Months for Ad Hoc Payments region to define which months payments are made for ad hoc payment schedules.
- **Annual**: Payments are made once a year.
- **Bi-Monthly**: Payments are made twice a month. For example on the 15th and 30th of every month.
- **Fortnightly**: Payments are made every two weeks.
- **Every Four Weeks**: Payments are made every four weeks.
- **Monthly**: Payments are made once a month.
- **Quarterly**: Payments are made every 3 months.
- **Semi-Annual**: Payments are made every 6 months.
- **Weekly**: Payments are made every 7 days.
**Calculation Type:** The calculation method used to calculate interest on the retail term money deal. Select INT, if you want to calculate interest on the interest only. Select P&I, if you want to calculate interest on the principal and interest.

**Posting Parameters Region**

**Max Postings:** The maximum number of postings that a payment schedule can have.

**Extend Deal If Trans <:** The number of payments left in a payment schedule before Treasury automatically extends the number of postings to either the end date of the deal or to the maximum number of postings allowed.

**Posting Frequency:** The frequency in months with which Treasury will post the payments to General Ledger.

**Settlement Months for Ad Hoc Frequency Only**

**January to December check boxes:** Enable the check box for each month in which you want the customer to make a payment. These check boxes are only available for ad hoc payment schedules.
Party Setup

The term *party* describes all of the organizations and business concerns set up in Treasury. A party is either set up as a company (an entity that you perform accounting for) or as a counterparty (an entity that you do not perform accounting for and that you do business with). You must set up parties before you can enter any deals or perform other tasks in Treasury.

Once you set up your parties in Treasury, you can define other party–related information such as your bank account interest setoff accounts, default settlement accounts, default settlement actions, default confirmation groups, and party groups.

This section contains the following topics.

- **Party Types**: page 2–73
  - **Counterparty Profiles**: page 2–76.
  - Setting Up Counterparties: page 2–77
  - Setting Up Counterparty Groups: page 2–79
  - Setting Up Counterparty Settlement Accounts: page 2–80
  - Setting Up Deal Contacts: page 2–82
  - Setting Up Settlement Contacts: page 2–82
  - Setting Up Counterparty Securities: page 2–83
  - Setting Up Counterparty Addresses: page 2–84
  - Setting Up Counterparty Tax, Brokerage, and Settlement Details: page 2–85
  - Setting Up Counterparty Limits: page 2–85
- **Company Profiles**: page 2–94
  - Setting Up Companies: page 2–94.
  - Setting Up Company Address: page 2–95
  - Setting Up Company Bank Accounts: page 2–96
  - Setting Up Deal Contacts: page 2–98
  - Setting Up Settlement Contacts: page 2–97
  - Setting Up Debit Authorities: page 2–99
  - Setting Up Company Parameters: page 2–99
  - Setting Up Settlement Scripts: page 2–101
Party Types

You can divide all parties into one of two principal party types: company or counterparty. This section defines each party type and the describes the various roles that each party can perform in your treasury operation.

Companies

A company is a party that initiates deals and can run an in–house bank. You associate a company with a legal entity and a set of books. When a company conducts a treasury deal or transaction, it generates journal entries.

You set up your treasury department as a company.

If your company has a subsidiary and you want to track the treasury positions of that subsidiary, you can also set up that subsidiary as a company.

You can make deals between your companies. That is, it is possible for your company and your subsidiary treasury departments to make deals with each other. When two companies make a deal, the company that initiates the deal is the company and the other company is the counterparty. For more information, see: Intercompany Funding: page 4 – 14.

Set up companies in the Company Profiles window. See: Company Profiles: page 2 – 94.

Counterparties

There are two types of counterparties: internal and external.

An internal counterparty is any party for which your company acts as a bank. The internal counterparty must be owned by the same
corporation that owns your company. Typically internal counterparties are subsidiaries of your company that you do not want to track.

You do not associate counterparties with a set of books, therefore internal counterparties do not generate journal entries.

You set up internal counterparties by cross-referencing them to a company. A company and its internal counterparties together form an *intercompany group*.

Set up internal counterparties in the Counterparty Profiles window.

An *external counterparty* is any party with which your treasury department makes deals (for example, investment banks, foreign exchange banks, brokerage houses). You must identify external counterparties as foreign exchange counterparties, money market counterparties, or both.

You can define limit controls for an external counterparty. You can also define a counterparty group and define a limit for the group as a whole. For example, if you define a main bank and several of its branch banks as external counterparties, you can group these together in a single counterparty group. To define a counterparty group of these banks, cross-reference each branch bank to the main bank. You can place a limit on each of the branch banks and on the group.

Set up external counterparties in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 76.

**Banks**

You set up the banks that your company and its internal counterparties use to handle treasury-related payments as counterparties. You must set up these banks as counterparties before you can record the bank accounts of your company and its internal counterparties.

Set up banks in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 76.

**Client**

A *client* is a party that you represent in treasury deals as a broker. A client can be an internal, external or other counterparty.

**Risk Party**

A *risk party* is a party that represents a direct liability to a company, but is not a party with which the company conducts deals. For example, if a company bought securities from an investment bank, then the organization that issued the securities would be a risk party.
Set up risk parties in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 76.

**Advisor**

An *advisor* is a party that provides legal or accounting services to another party.

Set up advisors in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 76.

**Valuer**

A *valuer* is a party that assesses the value of securities that a counterparty gives or guarantees to a company, or that a company gives or guarantees to a counterparty.

Set up valuers in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 76.

**Third Party**

A *third party* is a party to which a company makes payments, but with which no deals are made.

Set up third parties in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 76.
Counterparty Profiles

Use the Counterparty Profiles window to set up the internal and external counterparties that your company does business with. You cannot generate journal entries for counterparties.

An internal counterparty is any subsidiary that is part of a company group that you do not want generate journal entries for. For example, a parent company, Vision Corporation, can set up internal counterparties for each of its subsidiaries: Vision North America, Vision Asia Pacific, and Vision Europe.

To designate a counterparty as an internal counterparty you must cross-reference the counterparty to its parent company. This cross-reference creates an intercompany group. A parent company can have several internal counterparties assigned to its intercompany group. Once a counterparty is assigned to an intercompany group, it can enter into intercompany funding and inter-account transfer deals with the parent company. The bank accounts for the internal
counterparty can also be collected into bank account interest setoff accounts.

An external counterparty is any other party that a company enters into deals with, for example, banks, brokers, or clients.

If there is a relationship between two or more external counterparties you can indicate the relationship by cross-referencing the counterparties to one another and creating a counterparty group. For example, if a bank owns a brokerage firm and you do business with both parties, then you can indicate the relationship by cross referencing the brokerage firm to the bank. Once you define a counterparty group, you can set limits for the group.

To create a counterparty profile, see the following topics.

• Setting Up Counterparties: page 2 – 77
• Setting Up Counterparty Groups: page 2 – 79
• Setting Up Counterparty Settlement Accounts: page 2 – 80
• Setting Up Deal Contacts: page 2 – 82
• Setting Up Settlement Contacts: page 2 – 82
• Setting Up Counterparty Securities: page 2 – 83
• Setting Up Counterparty Addresses: page 2 – 84
• Setting Up Counterparty Tax, Brokerage, and Settlement Details: page 2 – 85
• Setting Up Counterparty Limits: page 2 – 85

See Also

Bank Account Interest Setoff: page 2 – 107
Intercompany Funding Deals: page 4 – 14
Inter-Account Transfer Deals: page 5 – 14

Setting Up Counterparties

Prerequisite:

- Set up users. See: User Access Levels: page 2 – 49.
To set up a counterparty:

1. In the Party Code field of the Counterparty Profiles window, enter a unique party code for the counterparty.
2. In the Full Name field, enter the full legal name of the counterparty.
3. In the Short Name field, enter a short name for the counterparty.
4. If you want to authorize the counterparty for use, enable the Authorized check box.
5. In the Country field, select the name of the country where the counterparty operates.
6. In the Account Manager field, select an account manager for the counterparty. The account manager is the person responsible for the general oversight of the business relations between the counterparty and a company.
7. If this counterparty has an economic relationship with a company (for example, if it is a subsidiary) or with another counterparty, in the Cross Reference field choose the company or counterparty that the counterparty has a relationship with. If you cross reference the counterparty to a company, it becomes an internal counterparty and part of the parent company’s intercompany group. If you cross reference the counterparty to another counterparty, it becomes part of a counterparty group. For more information on counterparty groups see: Setting Up Counterparty Groups: page 2–79.
8. If the counterparty belongs to a party group, such as a vocational or industry group, in the Party Group field, select the party group from the list of values. Party groups are defined in the Party Group window. For more information, see: Party Groups: page 2–117.
9. Define the role of the counterparty by choosing one or more of the check boxes described below. The check boxes you choose determine the type of deals a counterparty can enter into (foreign exchange, money market, or both) and the role a counterparty plays (banks, clients, or brokers). For example, to define a bank, you must select one or both of the financial transaction options (FX and MM).

Choose one or more of the following options depending on the function of the counterparty:

- FX: Enters into Foreign Exchange Deals with a company, such as a bank or a brokerage.
- MM: Enters into Money Market Deals with a company, such as a bank or a brokerage.
• Client: Is a brokerage client of a company.
• Risk Party: Is a direct liability to a company, but does not enter into financial deals, for example a subsidiary that you do not conduct financial deals with.
• Advisor: Is a legal or accounting advisor.
• Valuer: Values or appraises assets offered as loan securities by a counterparty.

10. If the counterparty is going to make deposits to a company bank account, in the Deposit Reference field enter a deposit reference. The deposit reference is a common number assigned to the book of deposit slips that are used by a counterparty to deposit funds into a bank account held by a company.

11. Enter the phone number, fax number, and e-mail address of the counterparty contact in the appropriate fields.

12. If the counterparty must send confirmations for the deals it enters into, in the Confirmation Group field choose a deal confirmation group for the counterparty. For example, a company might require the counterparty to send confirmations for every deal it enters into or only for a specific type of foreign exchange deal. Deal confirmation groups are defined in the Deal Confirmation Group window. For more information, see: Confirmation Groups: page 2 – 110.

13. If the counterparty has a SWIFT ID, enter it in the SWIFT ID field.

14. In the Contact Name field, enter the name of the person who is the principal contact for the counterparty.

15. If the counterparty uses a service provider to match the records of foreign exchange transactions between two businesses, enter in the FX Match ID field the ID that was assigned to the counterparty by their service provider.

16. Enter any comments as needed.

17. Save your work.

Setting Up Counterparty Groups

Use the Counterparty Profiles window to set up counterparty groups. A counterparty group enables you to group several counterparties that are economically linked (for example, one counterparty could be a
subsidiary of another). Once you establish a counterparty group, you can define a limit for the group.

**Note:** Counterparty groups differ from party groups. A counterparty group links counterparties that have an economic relationship with one another. Party groups link any parties who serve similar functions, but do not necessarily have an economic relationship (such as grouping all counterparties that are lawyers or accountants).

To set up a counterparty group you create parent–child relationships between counterparties by cross–referencing one or more child counterparties with a single parent counterparty. For example, you could cross–reference bank branches (the child counterparties) with a main bank branch (the parent counterparty).

**Prerequisite**


**To set up a counterparty group:**

1. In the Counterparty Profiles window, query a counterparty.
2. To associate a child counterparty with its parent counterparty, select the parent counterparty in the Cross Reference field.
3. Save your work.

### Setting Up Counterparty Settlement Accounts

Use the Settle Account Detail window to record the bank accounts that a company uses to settle deals with the counterparty.

**Prerequisite:**

- Set up the banks that hold the bank accounts of internal counterparties as counterparties. However, you do not have to set up the banks that hold the accounts of external counterparties. See: Counterparty Profiles: page 2 – 76.

**To set up a counterparty settlement account:**

1. In the Counterparty Profiles window, choose the Settle Account Detail button. The Settlement Account Detail window appears.
2. In the Account Number field, enter the bank account number where you want to direct your settlement funds.

3. In the Currency field, enter the currency for the settlement account.

4. If this account is the default account for settlements in the currency, enable the Default Account check box. Your default settlement account can be a different account than the one you set as the default account in the Bank Accounts region. However, there can be only one default settlement account per currency.

5. If you want to authorize this account for use, enable the Authorized check box.

6. In the Account Reference field, enter a name for the settlement account.

7. If the bank account is a company bank account, you must enter a bank code. The bank code distinguishes the bank branch at which your account resides.

8. Enter the name of the bank and the address.

9. In the Location field, enter a name for the location of the bank branch where your account resides. For example, if the mailing address for your bank is 1 Main St., but your account resides at a branch on University Avenue, enter University Avenue Branch in the Location field.

10. If the bank account is “shared bank account” and it already defined in Oracle Cash Management, in the AP Bank Account Ref field enter the bank account reference number for the shared account.

11. If your company has debit authority in this account, select the Direct Debit Authorized check box.

12. If this settlement account is a subaccount, enter the subaccount details and the subaccount number in the Subacct Details and Subacct Number fields.

   A subaccount is an account to which a correspondent bank directs foreign currency settlement payments. Typically a correspondent bank is a bank that operates in a foreign country (relative to your bank). Correspondent banks handle all settlements in the currency of that foreign country for your bank. For example, you may have your USD settlement account with Citibank in New York, but you might handle your GBP settlements using a subaccount with the Bank of Scotland.

13. In the Day Count Basis field, choose the day count basis that you want to use to calculate interest on the account.
14. In the [] field, complete the flexfield information as required.
15. If you want to set up the way settlement amounts are transferred from this account in Treasury to Cash Management for reconciliation, choose the Fund Transfer Setup button.
16. If you want to review the interest rates for the account, choose the Review Interest Rates button. The Bank Account Interest Rates window appears. For more information on bank account interest rates, see: Bank Account Interest Rates: page 6 – 10.
17. Save your work.

Setting Up Counterparty Deal Contacts

Use the Deal Contacts window to record the contact information of persons at a counterparty you communicate with regarding specific deals, deal subtypes, and product types.

To set up a counterparty deal contact:
1. In the Counterparty Profiles window, choose the Deal Contact button. The Deal Contacts window appears.
2. Select the combination of deal type, deal subtype, product type and currency that the contact manages.
3. Enter the contact information for the person who manages the deal, including the person’s title, name, e-mail, phone number, fax number, and telex number.
4. Save your work.

Setting Up Counterparty Settlement Contacts

Use the Settlement Contacts window to record the contact information of persons with whom a company can communicate regarding settlements. You identify persons to manage communications for specific types of deals, deal subtypes, currencies, and product types.

To set up a counterparty settlement contact:
1. In the Counterparty Profiles window, choose the Settlement Contact button. The Settlement Contacts window appears.
2. Select the currency and the account number that the settlement contact manages.

3. Enter the contact information for the settlement contact, including title, name, phone number, fax number, telex number, and e-mail address. This information is optional.

4. In the Address Name and Address fields, enter the full address for the settlement contact as it should appear on correspondence.

5. Save your work.

Setting Up Counterparty Securities

To set up a counterparty security:

1. In the Counterparty Profiles window, choose the Security Details button. The Securities window appears.

2. Enter a description of the security.

3. Enter the legal reference number of the security in the Reference field.

4. Select the company that either issued or registered the security in the Company field.

5. In the Issued By field, select either Company or Party to indicate if a company or a counterparty issued the security.
6. Enter the appraised value of the security in the Valuation field.
7. Select the counterparty who appraised the value of the security in the Valuer field.
8. Select the date on which the valuer appraised the security, in the Valued On field.
9. Enter the registered value of the security, in the Priority Sum field.
10. In the Review Dates section, select a review date on which your company will review the security details.
11. Enter any comments you may have in the Comments field.

Setting Up Counterparty Addresses

Use the Address Detail window to record the postal and physical addresses of a party. This window also stores the name of the parties that provide legal and accounting services for the party.

► To set up a counterparty address:

1. In the Counterparty Profiles window, choose the Address Details button. The Address Detail window appears.
2. Enter the title of the counterparty contact in the Title field.
3. In the Address Name field, enter the name and the address of the counterparty contact as you want it to appear on any correspondence.
   For example, if your counterparty is a bank with several branches in the same city, you might distinguish between the two locations by entering names such as Wells Fargo Bank – Main Branch or Wells Fargo Bank – University St. Branch in the Address Name field.
4. Enter the physical address of the counterparty in the Physical Address fields.
5. If the counterparty uses a service provider (such as a lawyer or accountant), select the name of the service provider in the Solicitor, Accounting, or Other fields.
Setting Up Counterparty Tax, Brokerage, and Settlement Details

Use the Tax Brokerage Details window to set up the default tax, brokerage, and settlement categories you use for a particular counterparty.

Prerequisite:


To set up a counterparty tax brokerage:

1. In the Counterparty Profiles window, choose the Tax Brokerage Detail button.
2. In the Tax Brokerage Details window, enter the number under which the counterparty files tax in the Tax File Number field.
3. If the counterparty has a tax exempt code, enter the tax exemption code.

Setting Up Counterparty Limits

Use the Limit Details window to limit the total amount of money that you can invest with a single counterparty or counterparty group. When you set up and authorize a counterparty limit, you receive a warning whenever you enter a deal that may cause you to exceed that limit. If you receive a warning you can still enter a deal, but you must acknowledge that you exceeded the limit. For more information about counterparty limits, see: Counterparty Limits: page 2 – 155.

To set up a counterparty limit:

1. In the Counterparty Profiles window, choose the Limit Detail button.
2. In the Limit Details window, select the company that is placing the limit on the counterparty.
3. Select the limit code for this counterparty limit.
4. Enter the amount of the limit.
5. Enter the limit sequence number in the Seq Num field.
6. Select the date that the counterparty pays the initial fee for the limit in the Initial Fee Date field.
7. Enter the frequency with which you want to review the limit in the Review Freq field.
8. Select the expiration date for the limit.
9. If you want the system to use the limit, select the Authorize check box.
10. Save your work.

### Counterparty Profiles Window Reference

- **Party Code**: The counterparty code.
- **Authorized check box**: Enable the Authorized check box if you want to authorize the counterparty for use in Treasury.
- **Full Name**: The full name of the counterparty.
- **Short Name**: The short name of the counterparty. This name appears in lists of values throughout Treasury.
- **Country**: The country in which this counterparty resides. Treasury uses this field to determine which sovereign limit to apply to the counterparty.
- **Acct Mgr**: The name of the person at your company who is responsible for managing company contact with this counterparty.
- **Cross Reference**: If the counterparty has a relationship with another party already defined in Treasury, select the company or counterparty in this field. The cross reference field is used for reporting purposes only.
- **Party Group**: Choose a party group to which this counterparty belongs. For example if the counterparty is a law firm you could add the counterparty to the Lawyers party group. Party groups are user–defined and are used for reporting purposes only.
- **FX check box**: Enable the FX checkbox if you want to authorize the counterparty for foreign exchange dealing. If you enable this check box the counterparty will be listed in the Counterparty field in the Foreign Exchange Spot/Forwards and Foreign Exchange Options windows.
MM check box: Enable the MM check box if you want to authorize the counterparty for money market dealing. If you enable this check box the counterparty will be listed in the Counterparty field in the Short Term Money, Intercompany Funding, Wholesale Term Money, Retail Term Money windows as well as the Negotiable Securities and Derivatives windows.

Client check box: Enable the client check box if the counterparty is a client of your company. If you enable this check box the counterparty will be listed in the Client field for deals throughout Treasury.

Risk Party check box: Enable the Risk Party check box if you want to authorize this counterparty for derivative dealing. If you enable this check box the counterparty will be listed in the Counterparty field of the Forward Rate Agreements, Interest Rate Options, Bond Options, Interest Rate Swaps, and Interest Rate Swaptions windows

Advisor check box: Select this check box if you want to authorize this counterparty for advising your company in security and derivative deals.

Valuer check box: Select this check box if you want to authorize this counterparty as a valuer of security and derivative deals.

Deposit Reference: The number of the bank account that your company uses to make deposits to this counterparty.

Fax Number: The fax number of the counterparty.

Phone Number: The principal phone number of the counterparty

Email Address: The e–mail address of the counterparty.

Contact Name: The name of the principal contact at the counterparty.

Confirmation Group: The default deal confirmation group that you want to use when conducting deals with this counterparty. Confirmation groups are defined the Default Confirmation Groups window. You cannot select a confirmation group for the counterparty until you have defined at least one confirmation group in the Default Confirmation Groups window. For more information, see the Default Confirmation Groups window reference

Swift ID: The SWIFT ID for the counterparty bank.

FX Match ID: The ID number that Citibank provides to the counterparty, if the counterparty is a member of Citibank’s foreign exchange rate matching service.

Comments: Any additional comments that you want to record about the counterparty.
Settle Account Detail button: Select this button to open the Settlement Account Detail window. Use this window to define the details of the settlement accounts you will use with this counterparty.

Settlement Contact button: Select this button to open the Settlement Contact window. Use this window to define the contacts that you use with the counterparty to settle deals.

Deal Contact button: Select this button to open the Deal Contact window. Use this window to define the contacts that you use with the counterparty to conduct a deal, deal subtype, product type combination.

Security Detail button: Select this button to open the Security Details window. Use this window to define the securities that you will use to secure deals with the counterparty.

Tax/Brokerage Detail button: Select this button to open the Tax/Brokerage Detail window. Use this window to define the tax and brokerage rates and schedules that you use with this counterparty.

Address Detail button: Select this button to open the Address Detail window. Use this window to define the physical and mailing addresses that you use with this counterparty.

Limit Detail button: Select this button to open the Limit Detail window. Use this window to define the limits that you want to use with this counterparty.

Limit Detail Window Reference

Company: The company with which the counterparty has a limit.

Limit Code: The limit type for the counterparty limit. Limit types are defined in the Limits window limit. For more information, see the Limits window reference.

Limit Amount: The maximum amount of deals that the counterparty can enter into with the company.

Expiration Date: The date on which the limit expires. You can define an expiration date for counterparty limits to ensure that you review them regularly.

Authorized check box: Enable the Authorized check box to make the limit available for use.
Address Detail Window Reference

**Title:** The title of the person or department to whom you address correspondence with the counterparty. For example, Mrs. or Dr..

**State Code:** The state in which the counterparty resides.

**Address Name:** The name of the location to which you are sending the correspondence with the counterparty. For example, Headquarters.

**Postal Address fields 1 to 5:** The address of the counterparty as it should appear on company correspondence.

**Physical Address fields 1 to 4:** The address of the physical location of the counterparty, which may or may not differ from the mailing address.

**Solicitor:** If the counterparty uses another counterparty as a solicitor, select the solicitor name from the list of values.

**Accountant:** If the counterparty uses another counterparty as an accountant, select the accountant name from the list of values.

**Other:** If the counterparty provides uses another counterparty to perform other services, select the counterparty name from the list of values.

Security Detail Window Reference

**Sec Num:** The security number. This number is automatically generated by Treasury when you save a security detail for the counterparty.

**Security Description:** The description of the security.

**Reference:** The reference number, code, or ID used to identify the security. This could be a number that appears on the piece of paper that represents the security, such as a loan number.

**Company:** The company with which the security is used.

**Issued By:** The party who issued the security. Choose Company, if the security was issued by the specified company. Choose Party, if the security was issued by another counterparty defined in Treasury.

**Valuation:** The amount at which the security was valued by the valuer.

**Valuer:** The counterparty who valued the security. The counterparty must be defined as a counterparty with the Valuer check box selected.
to appear in this list of values. For more information, see the
Counterparty Profiles window reference.

**Valued On:** The date on which the security was last valued by the
valuer.

**Priority Sum:** The amount which the counterparty originally paid for
the security.

**Review Dates Region**

**Review Date:** The date on which you want to review the counterparty
security information. You can use this date to schedule regular reviews
of securities for the counterparty.

**Loan Num:** The deal number that the security is associated with.

**Comments:** Any comments about the security review.

**Created By:** The user ID of the user who entered the security review
information.

**Tax/Brokerage Detail Window Reference**

**Tax File Num:** The tax file number for the counterparty.

**Tax Exemption Code:** The tax exemption code for the counterparty.

**Categories Region**

**Tax:** The tax schedule used by the counterparty. You must define at
least one tax schedule in the Tax Schedule and Details window before
you can assign the counterparty a tax schedule.

**Brokerage:** The brokerage category used by the counterparty. You must
define at least one brokerage schedule in the Brokerage Schedule and
Details window before you can assign the counterparty a brokerage
schedule.

**Settlement:** The settlement action used by the counterparty. You must
define at least one settlement action in the Default Settlement Actions
window before you can assign the counterparty a settlement code.

**Setup Tax Categories button:** Select this button to open the Tax
Schedule and Details window and define tax schedules.
**Setup Brokerage Categories button:** Choose this button to open the Brokerage Schedule and Details window and define brokerage schedules.

**Setup Settlement Categories button:** Choose this button to open the Default Settlement Actions window and define default settlement actions.

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**Deal Contact Window Reference**

**Deal Type:** The deal type that the contact has authority for at the counterparty.

**Currency:** The currency that the contact has authority for at the counterparty.

**Deal Subtype:** The deal subtype that the contact has authority for at the counterparty.

**Product Type:** The product type that the contact has authority for at the counterparty.

**Title:** The title of the counterparty deal contact, for example, Mr., Mrs., Dr.

**Contact Name:** The name of the contact.

**Email Address:** The e-mail address of the contact.

**Phone Number:** The phone number of the contact.

**Fax Number:** The fax number of the contact.

**Telex Number:** The telex number of the contact.

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**Settlement Contact Window Reference**

**Title:** The title of the contact, for example Mr. Mrs., Dr..

**Contact Name:** The name of the contact.

**Currency:** The currency for which this contact is responsible for performing settlements.

**Account Num:** The counterparty bank account number that this contact is responsible for managing settlements to.

**Phone:** The phone number of the contact.
Fax Number: The fax number of the contact.
Email: The e-mail address of the contact.
Telex: The telex number of the contact.
Address Name: The name of the location to which correspondence with the contact is sent, for example Headquarters.
Address 1 to 5: The address of the settlement contact as you want it to appear on correspondence.

Settlement Account Detail Window Reference

Account Number: The bank account number used for settling deals with the counterparty.
Currency: The currency of the settlement account.
Default Account check box: Enable the Default Account check box if you want to use the account as the default settlement account for this currency for this counterparty.
Authorized check box: Enable the Authorized check box if you want to authorize this settlement account for use in Treasury.
Account Reference: Enter a unique code to identify the settlement account from other accounts. For example, an account reference might be USD-01, or Default USD.
Bank Code: The bank code for the bank at which this settlement account resides. Only counterparties that have the Risk Party check box enabled are available for selection from the list of values.
Bank Name: The name of the bank where this settlement account resides. The bank name defaults in automatically based on the bank code you select.
Address: The address of the bank at which this settlement account resides. This address can be the principal address of the bank or the address of the particular bank branch where this account resides.
Location: The location of the bank branch where this settlement account resides, for example, Main branch, or University Ave. and King St. branch.
Direct Debit Authorized check box: Enable the Direct Debit authorized check box if the counterparty authorizes your company for direct debit on this settlement account.
Sub Acct Details: If this settlement account is a sub–account (an account that is held at a correspondent bank and that is used to settle your foreign currency transactions), enter the name of the bank where the sub–account resides.

Sub Acct Number: The number of the sub–account.

Day Count Basis: The number of days per year used to calculate interest on the account. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

Review Interest Rates button: Select this button to open the Bank Account Interest Rates window and review the interest rates used to calculate interest on this settlement account. For more information, see the Bank Account Interest Rates window reference.
Company Profiles

A company is a party that initiates deals and that can run an in–house bank. You must create at least one company profile before you can begin using Treasury.

You can set up as many company profiles as you want. For example, if your company has a subsidiary and you want to track the treasury positions of that subsidiary, you can also set up that subsidiary as a company.

A company profile associates your treasury department with a set of books. It also defines your company bank accounts, the companies or counterparties who you grant debit authority on your bank accounts, and your principle contacts.

This section contains the following topics.

• Setting Up Companies: page 2 – 94
• Setting Up Company Address: page 2 – 95
• Setting Up Company Bank Accounts: page 2 – 96
• Setting Up Settlement Contacts: page 2 – 82
• Setting Up Deal Contacts: page 2 – 98
• Setting Up Debit Authorities: page 2 – 99
• Setting Up Company Parameters: page 2 – 99
• Setting Up Settlement Scripts: page 2 – 101

Setting Up Companies

Use the Company Profiles window to set up your company treasury department. You can also use this window to set up any of your subsidiaries of whose positions you want to track.

Prerequisites

- Set up Legal Entities. See: Implementing Multiple Organization Support (Multiple Organizations in Oracle Applications).
- Set up the banks that hold the accounts of your company as parties in the Counterparty Profile window. See: Counterparty Profiles: page 2 – 76.
- Set up the currencies of your bank account. See: Currency Details: page 2 – 130.

**To set up a company:**

1. In the Company field of the Company Profiles window, enter a unique code for the company.
2. If you want the company to be the default company in Treasury, enable the Default check box.
3. In the Legal Entity field, select the legal entity that the company belongs to. You can associate only one legal entity with each company.
   
   A legal entity is associated with a set of books. The journal entries for the company are created using the accounts that are assigned to the set of books that are associated with the legal entity. See: Legal Entities. Implementing Multiple Organization Support *(Multiple Organizations in Oracle Applications)*

   The Set of Books field is automatically populated based on which legal entity you select. The Currency field is also automatically populated.

4. In the Short Name field, enter a short name for the company. This short name is used in lists of values and reports throughout Treasury.
5. In the Full Name field, enter the full legal name of the company.
6. Save your work.

**Setting Up the Company Address**

Use the Address tabbed region of the Company Profiles window to set up the address information for your company.

**To set up the company contact information:**

- In the Address tabbed region, enter the contact information for the company contact person. The contact information can include the contact person’s title, name, phone number, fax number, e-mail address, and mailing address.
Setting Up Company Bank Accounts

Use the Bank Account Details tabbed region of the Company Profiles window to set up your company bank accounts. You can set up multiple bank accounts for each currency that the company uses.

**Note:** Before you can set up a company bank account, you must and the bank that holds the bank account must be set up as a counterparty.

**To set up the company bank account information:**

1. In the Account Currency field of the Bank Account Details tabbed region, choose the currency for the company bank account.

   **Note:** The currency must be already set up and authorized (see: Currency Holiday Rules: page 2 – 19).

2. In the Account Number field, enter the account number for the bank account.

3. In the Bank Code field, choose the code of the bank that holds the company’s bank account. The Bank Name field is automatically populated.

   **Note:** The bank must be already set up as a counterparty (see: Counterparty Profiles: page 2 – 76).

4. In the Street Name field, enter the address of the branch where the bank account is located.

5. If you want the bank account to be the company’s default account for the chosen currency, enable the Default Account check box.

   For example, if a company holds several U.S. dollar accounts, then the company must specify one of those accounts as the default account for U.S. dollar transactions.

6. In the Bank Location field, enter a description of the location of the bank. This field is used strictly to differentiate between two branches of the same bank. For example, if you have two banks on University Ave., you can enter a location of “Main Branch” and “Other Branch”.

7. If you want to authorize the bank account for use, enable the Authorized check box.

8. If the company uses a swift ID, in the Swift ID field, enter the ID number.

9. In the Company GL Acct field, choose the GL account of the company.
10. In the Day Count Basis field, choose the day count basis that you want to use. For more information each day count basis, see: Treasury Terms: page C – 2.

11. If the company uses a settlement script to link settlements from its GL account to an EFT system, in the Settlement Script field choose a settlement script.

12. If the bank account is already defined in Payables, in the AP Bank Account Ref field, cross reference the Treasury account with the Payables account by choosing the Payables account reference number.

   **Note:** When you cross reference accounts, any bank statements that are imported into Cash Management for those accounts are used to calculate the cash position in Treasury. For more information on cash position, see: .

13. In the Domiciled Currency field, select the national currency unit in which a bank can make settlements. This field is enabled only if the bank account is a euro currency account.

   For example, if the currency of a German bank account is the euro, you can enable that account to make settlements in deutsche marks (a national currency unit) by entering DEM in the Domiciled Currency field.

14. In the [] field, complete the flexfield information as required.

15. If you want to set up the way settlement amounts are transferred from this account in Treasury to Oracle Cash Management for reconciliation purposes, choose the Fund Transfer Setup button.

16. If you want to review the interest rates for the bank account, choose the Review Bank Account Interest Rates button. The Bank Account Interest Rates window appears. For more information on bank account interest rates, see: Bank Account Interest Rates: page 6 – 10.

17. Save your work.

---

**Setting Up Company Settlement Contacts**

Use the Settlement Contact tabbed region of the Company Profiles window to set up the contacts that your company uses to perform settlements. You can set up a settlement contact for each currency or for each settlement account.
To set up the company settlement contact information
1. In the Contact Name field, enter the name of the contact.
2. In the Currency field, choose the currency that the contact is responsible for settling.
3. In the Title field of the Settlement Contact tabbed region, enter the title of the person that performs settlements.
4. In the Account Num field, enter the name of the settlement account that the contact is responsible for settling.
5. In the remaining fields, enter the phone number, fax number, telex number, and e-mail address for the settlement contact.
6. Save your work.

Setting Up Company Deal Contacts

Use the Deal Contacts tabbed region of the Company Profiles window to set up the contacts that your company uses for each deal type. You can set up a deal contact for each deal type, deal subtype, product type, and currency combination.

To set up the company deal contact information
1. In the Deal Type field of the Deal Contacts tabbed region, choose the deal type that the contact manages.
2. In the Deal Subtype field, choose the deal subtype that the contact manages.
3. In the Product Type field, choose the product type that the contact manages.
4. In the Currency field, choose the currency that the contact manages.
5. In the Name field, enter the name of the contact.
6. In the other fields, enter the title, phone number, telex number, fax number, and e-mail address for the contact.
7. Save your work.
Setting Up Debit Authorities

Use the Debit Authorities tabbed region of the Company Profiles window to set up the parties that have debit authority on your company bank accounts. For example, if you want to set up automatic payments between your company and your bank, you can select your bank as a counterparty with debit authorities on a specific company bank account.

To set up the company debit authorities

1. In the Company Account field of the Debit Authorities tabbed region, choose the bank account for which you want to give debit authority.
2. In the Counterparty field, choose the counterparty who you want to allow debit authority on the bank account. The Counterparty Name field is automatically populated.
3. Save your work.

Setting Up Company Parameters

Use the Parameters tabbed region of the Company Profiles window to set up the parameters for revaluation and accounting rule that apply to your company. The following table lists the company parameters, describes the available values, and indicates the default values, if any.

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Accounting – Perform Deal Revaluation</td>
<td>Yes (default) or No.</td>
<td>Determines whether or not your company must perform Revaluations as part of the accounting process. Choose Yes if you want the company to perform revaluations. Choose No if you do not want the company to perform revaluations.</td>
</tr>
<tr>
<td>Accounting – Exchange Rate Type</td>
<td>Spot, Corporate, or custom defined rate type.</td>
<td>Sets the default General Ledger daily exchange rate used by the company.</td>
</tr>
<tr>
<td>Parameter</td>
<td>Value</td>
<td>Description</td>
</tr>
<tr>
<td>-----------------------------------------------</td>
<td>--------------------------------------------</td>
<td>------------------------------------------------------------------------------------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>Accounting – Journal Transfer Method</td>
<td>Summary (default) or Detail</td>
<td>Sets the default method the company uses to transfer their journal entries to General Ledger. If you chose Detail, the transaction details are transferred to General Ledger. If you choose Summary, summary amounts are calculated and transferred to General Ledger.</td>
</tr>
<tr>
<td>Accounting – Suspense Account</td>
<td>Custom defined suspense account</td>
<td>Sets the default suspense account used the company uses for suspense journals.</td>
</tr>
<tr>
<td>Accounting – Trade/Settlement Date Method</td>
<td>Settlement Date Accounting (default) or Trade Date Accounting</td>
<td>Sets the default accounting method used to recognize deal entry. If you choose Settlement Date Accounting, then deals are recognized on the date they are settled. If you choose Trade Date Accounting, the deals are recognized on the deal date (the date the deal is entered into Treasury). This parameter affects the choices available for the Revaluation – Future Dated NI Deal Revaluation parameter.</td>
</tr>
<tr>
<td>External – Subscriber FX Match ID</td>
<td>Unique, user–entered, subscriber ID</td>
<td>If the company uses a service provider to reconcile foreign exchange settlements between the company and its counterparties, use this parameter to enter the company’s FX Match ID. For example, FXAB–12345.</td>
</tr>
<tr>
<td>Revaluation – Default Market Data Set</td>
<td>Default Set (default) or custom defined set</td>
<td>Sets the default market data set that the company wants to use for revaluation purposes.</td>
</tr>
</tbody>
</table>

Table 2 – 5  (Page 2 of 3)
<table>
<thead>
<tr>
<th>Parameter</th>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Revaluation – Future Dated NI Deal Revaluation</td>
<td>Exclude (default)</td>
<td>This parameter is dependent on the Accounting – Trade/Settlement Date Method parameter. It determines the method the company wants to use to discount negotiable instrument deals with future dated settlement transactions (deals that have a settlement date after the current system date or revaluation date). If the Trade parameter is set to Settlement, then this parameter should be set to No Revaluation before Settlement Date. If the Trade parameter is set to Trade, then this parameter should be set to Yes Revaluation before Settlement Date or to Yes Revaluation before Settlement Date to Revaluation Date.</td>
</tr>
<tr>
<td>Revaluation – FRA Discount Method</td>
<td>Physical Start Date or Revaluation Date</td>
<td>Determines which date the company wants to use to discount Forward Rate Agreement deals to calculate gain or loss. You can choose to discount to the deal’s physical start date, or to the deal’s revaluation date.</td>
</tr>
<tr>
<td>Revaluation – FX Discount Method</td>
<td>Settlement Date or Revaluation Date (default)</td>
<td>Determines which date the company wants to use to discount foreign exchange deals to calculate fair value. You can choose to discount to the deal’s settlement date or to the revaluation date.</td>
</tr>
</tbody>
</table>

Table 2 – 5 (Page 3 of 3)

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**Setting Up Settlement Scripts**

If you use settlement scripts to link your settlements from an account to an EFT system, use the Settlement Scripts tabbed region of the Company Profiles window to authorize the scripts. You can set up settlement scripts for each currency that the company settles.
To set up the company settlement scripts

1. In the Script Name field of the Settlement Scripts tabbed region, select the settlement script you use to link settlements from an account to an EFT system.
2. In the Currency field, choose the currency that you want to use the settlement script with.
3. In the Script Type field, choose the type of script: Report or EFT System. Choose report if you want to use a printed report that can be sent to banks to settle deals. Choose EFT System if you want to use a custom developed script for electronic funds transfer.
4. In the Procedure Name field, enter a name for the script.
5. To authorize the script for use, enable the Auth check box. If you do not authorize the script you cannot access the script.
6. Save your work.

Company Profiles Window Reference

Company: The company code.

Default check box: Enable the Default check box if you want to make the company the default company in Treasury.

Legal Entity: The legal entity assigned to the company. Each company must have a unique legal entity assigned to it. The list of available legal entities is defined in Oracle General Ledger. For more information, see the Oracle General Ledger User Guide.

Short Name: The short name of the company. The short name is the name of the company as it appears in lists of values throughout Treasury. The short name must be 20 characters or less in length.

Full Name: The full legal name of the company. This name is for reference purposes only. The full name must be 50 characters or less in length.

Set of Books: The set of books used by the company which in based on the legal entity selected for the company. The set of books is defined in Oracle General Ledger and determines the default currency for the company. For more information, see the Oracle General Ledger User Guide.

Currency: The code and description for the currency that the company uses for general ledger reporting, also known as the Functional
Currency. The currency field is automatically populated based on the set of books chosen. For more information on Base Currency, see the Oracle General Ledger User Guide.

Address Tabbed Region

Title: The title of the company contact. For example, Mr., Ms., Dr.
Contact Name: The name of the principal contact for treasury activities at the company.
Phone Number: The phone number for the company contact.
Fax Number: The fax number for the company contact.
Email Address: The e-mail address for the company contact.
Address Line 1 to 6: The address for the company, as it should appear on correspondence.

Bank Account Details Tabbed Region

Account Currency: The currency of the bank account.
Account Number: The bank account number.
Bank Code: The bank code of the bank that holds the bank account.
Bank Name: The name of the bank that holds the account.
Street Name: The street address where the bank is located.
Default Account check box: Enable the Default Account check box if the account is the default account that the company uses for the currency.
Bank Location: A familiar name for the location of the bank. For example, you can use Headquarters or University Ave and King St. as bank locations.
Authorized: Enable the Authorized check box if you want to authorize this bank account for use.
Company GL Acct: The GL account the company uses to post the cash side of transactions from this account. You can define a subset of GL accounts for use in Treasury when you define your Journal Entry Actions. For more information, see Journal Entry Actions: page 2 – 41. GL account numbers are defined in Oracle General Ledger. For more information, see the Oracle General Ledger User Guide.
Day Count Basis: The day count basis determines how many days per year you will use to calculate interest on the account. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

Settlement Script: The settlement script that the company uses to settle transactions on this account.

Domiciled Currency: If the bank account is a euro account, then choose the domestic currency of the bank where the account resides. For example, if you have a euro account at a Deutsche–Bank branch, then the domiciled currency would be DEM.

Review Bank Account Interest Rates button: Choose this button to open the Bank Account Interest Rates window and set the interest rates that apply to the bank account. For more information, see: Bank Account Interest Rates: page 6 – 10.

[] Descriptive Flexfield: Complete the descriptive information as required.

Settlement Contacts Tabbed Region

Title: The title of the contact. For example, Mr., Mrs., or Dr.

Contact Name: The name of the contact that the company uses for settlements.

Currency: The currency of the settlement account that the contact is responsible for.

Account Num: The number of the settlement account that the contact is responsible for.

Phone Number: The phone number of the contact.

Fax Number: The fax number of the contact.

Telex Number: The telex number of the contact.

Email Address: The e–mail address of the contact.

Deal Contacts Tabbed Region

Deal Type: The deal type that the contact is responsible for.

Deal Subtype: The deal subtype that the contact is responsible for.
Product Type: The product type that the contact is responsible for.
Currency: The currency of the deals that the contact is responsible for.
Title: The title of the deal contact. For example Mr., Mrs., or Dr.
Contact Name: The name of the contact.
Phone Number: The phone number of the contact.
Fax Number: The fax number of the contact.
Telex Number: The telex number of the contact.
Email Address: The e-mail address of the contact.

Debit Authorities Tabbed Region

Company Account: The bank account that you want another party to have debit authority to.
Counterparty: The code of the counterparty that has debit authority to the bank account.
Counterparty Name: The name of the counterparty that has debit authority to the bank account. The counterparty name defaults in based on the code that you select in the Counterparty field.

Parameters Tabbed Region

Name: The name of the company parameter.
Value: The value set for the company parameter.
Updated On: The date the parameter was last updated.
Updated By: The user who last updated the parameter.

Settlement Scripts Tabbed Region

Script Name: The name of the settlement script used to settle deals.
Currency: The currency of deals that the settlement script is used to settle.
Script Type: The type of script used to settle deals.
- EFT Script: A custom developed script for electronic funds transfer.
- Report: A printed report that can be sent to banks to settle deals.
**Procedure Name:** The name of the script.

**Auth:** Enable the Auth check box if the settlement script is authorized for use.
Bank Account Interest Setoffs

If you want to combine the balances from several bank accounts and calculate interest on the combined bank balances, you can create a notional account. A notional account is not an actual bank account. It is a logical collection of two or more setoff bank accounts (setoff accounts) that you create to set off your bank account interest. A setoff account can be any bank account that meets the following criteria:

- Belongs to a company or a party in the company’s intercompany group
- Is the same currency as the notional account
- Is held by the same bank as the notional account

Therefore, if Vision Corporation has several US dollar bank accounts that are held at the same bank, Vision Corporation can set up a US dollar notional account to combine the balances of those accounts and calculate interest on the combined balance. Only one party receives the calculated interest from the notional account.

If you perform intercompany funding deals, you can also use notional accounts to define the interest rates that you want to charge the different parties in the intercompany group. Interest rates can differ based on the party, on the value of the intercompany funding deal, or both. For example, for intercompany funding deals between Vision Corporation and its subsidiary, Vision USA, you can set up one interest rate (for example, 5%) for deals that are between 0 and 1 million dollars and another interest rate for any deals that are greater than 1 million dollars (for example, 4.5%). You can set up as many different interest rates as you want for different subsidiaries or dollar amounts.

The default balance for a notional bank account is the sum of all its setoff accounts.

Setting Up Setoff Bank Accounts

Use the Bank Account Interest Setoffs window to combine several setoff bank accounts into a single notional bank account.
Prerequisite:


To set up a setoff bank account:

1. In the To Party field of the Bank Account Interest Setoffs window, select the company or counterparty that you want to manage the notional and setoff accounts. The To Party is responsible for receiving or making interest payments on the balance of the notional account. Generally, the party is a company, not a counterparty.

2. In the Bank Code field, choose the bank and the currency that you want to use to create the notional account. You can choose from any of the banks that hold a bank account for the selected To Party. Note that the bank that you choose must also hold all of the setoff accounts that you want to add to the notional account. Based on the bank code selected, the currency appears in the Currency field.

3. In the Setoff Code field, enter a code for the notional account. This value is combined with the bank code to form the account number for the notional account.

4. In the Day Count Basis field, select the basis that you want to use to calculate interest on the account.

5. In the GL Account field, enter the GL account that you want to use to record interest for the notional account.

6. Insert your cursor into the Bank Account Setoffs region. A list of bank accounts appears. The bank accounts listed meet the following criteria:
   - The bank account belongs to the To Party or a member of the To Party’s intercompany group.
   - The bank and bank account currency for the account are the same as the values in the Bank Code and Currency fields.

7. For each account that you want to include in the notional account, select the Setoff check box next to the account.

8. Save your work.
Bank Account Interest Setoff Window Reference

Setoff Accounts Region

To Party: The party who will receive the pooled interest from the setoff bank accounts.

Bank Code: The bank code for the bank where the nominal and setoff bank accounts reside.

Setoff Code: The code used to identify the setoff account.

Account Number: The account number for the nominal account that is used to pool the interest from the setoff bank account. This account number is a combination of the bank code and setoff code.

Currency: The currency of the nominal and setoff bank accounts.

Day Count Basis: The number of days per year used to calculate interest on the nominal account.

GL Account: The GL account which you want to use to post transaction information for this nominal account. GL accounts are defined in Oracle General Ledger. For more information, see Oracle General Ledger User Guide.

Bank Account Setoffs Region

Party: The company or counterparty that the potential setoff account belongs to. The party is automatically defaulted in based on the To Party, Bank Code, and Currency which you selected in the Setoff Accounts region. The parties that are listed in this field must belong to the same intercompany group as the To Party, and must have a bank account in the same currency and at the bank specified.

Account Number: The bank account number of the potential setoff account. The account number is automatically defaulted in based on the To Party, Bank Code, and Currency which you selected in the Setoff Accounts region.

Setoff: This checkbox indicates if the interest from the party’s bank account is setoff to the nominal account for the To Party.
Deal Confirmation Groups

A confirmation is a document that one party sends to another describing all the relevant details about a transaction. If a deal consists of one or more actions, each of which may require confirmation, you can group several confirmations into a single deal confirmation group. For example, a deal confirmation group for a foreign exchange option may consist of two confirmations: one for the trade and one for exercising the option.

If you want to use confirmations, then you must define at least one confirmation group.

Setting Up Confirmation Groups

Use the Confirmation Groups window to define different groups of transactions that require confirmation. Once defined, you can assign confirmation groups to parties in the Counterparty Profiles window.

To set up a confirmation group:

1. In the Confirmation Groups window, in the Group Code field enter a unique value. Enter a description for the group.
2. If you want to create a new confirmation group by modifying an existing confirmation group, then select that confirmation group in the Copy From Group field.
3. Identify which actions require confirmation by selecting the Required check box next to the action.
4. Save your work.

Deal Confirmation Group Window Reference

Group Code: The code used to identify the deal confirmation group.
Description: The description of the deal confirmation group.
Copy From Group: If you are creating a new deal confirmation group, choose an existing deal confirmation group in the Copy From Group field to copy the details from that confirmation group into the new deal confirmation group.
Confirmation Actions Region

**Deal Type**: Choose the deal type for which you want to confirm deal actions.

**Deal Type Description**: The description of the deal type you selected for confirmation. The value in this field defaults in based on the deal type you selected.

**Action**: Choose the deal action that you want to confirm. The list of available deal actions differs depending on the deal type you select. For a complete list of deal types and deal actions, see the Deal Types/Product Types window.

**Required**: Enable the Required check box if you require a user to confirm the deal action. If you do not enable the Required check box, the deal action will be permitted without a user confirming the action.
Default Settlement Accounts

The Default Settlement Accounts window defines the bank accounts to which your company generally sends payments to settle deals. You can define several default settlement accounts for a counterparty and set up each account to receive payments for a specific kind of deal. You can associate a combination of deal type, deal subtype, product type, and amount type with a default settlement account. For example, if a counterparty requires you to send settlements for bond deals to one account, and settlements for negotiable securities to another, then you can define two default settlement accounts for that counterparty and associate the bond deal type with one account and the negotiable securities deal type with the other.

You can also define default settlement accounts to accommodate a counterparty that requests that a company send settlement payments for the premiums to one account and settlement payments for exercising the options to another.

If a counterparty has only one account for a currency, then set that account as the default settlement account in the Settle Account Detail window.

Setting Up a Default Settlement Account

Use the Default Settlement Accounts window to define the default accounts which you want to use to perform settlements for a deal.

**Prerequisites:**


**To set up a default settlement account:**

1. In the Default Settlement Accounts window, select a party code.
2. Select the currency of the bank account.
3. Select the bank account number.
4. To set this account as the default settlement account for a particular deal type, select a deal type.
5. If the account receives settlement payments for a deal subtype, enter the deal subtype.
6. If the account receives settlement payments for a product type, enter the product type.
7. If the account receives settlement payments for an amount type, enter the amount type.
8. Save your work.

Default Settlement Accounts Window Reference

**Party:** The party to whom the settlement account belongs. Every company and counterparty for which you have defined a default settlement account will appear in this list. To define settlement accounts for a company, see the Company Profiles window. To define settlement accounts for a counterparty, see the Counterparty Profiles window.

**Currency:** The currency of the default settlement account. You can define one default settlement account for each party, currency, deal type, product type, and amount type combination.

**Account Number:** The account number of the default settlement account.

**Deal Type:** The deal type that you want to use the default settlement account for.

**Deal Subtype:** The deal subtype that you want to use the default settlement account for.

**Product Type:** The product type that you want to use the default settlement account for.

**Amount Type:** The amount type that you want to use the default settlement account for.
Default Settlement Actions

Use the Default Settlement Actions window to specify the default settlement actions during short term money deals input for a counterparty or client. Settlement action is taken when a short term money deal for a particular counterparty or client is settled. When a deal matures it must be settled as either repaid or renegotiated.

- **Repaid**: the loan is repaid according to the terms of the deal.
- **Renegotiated**: the deal is renegotiated, or “rolled over,” and a new deal is created, with new terms.

A *category* is a user–defined means of associating settlement actions with specified subtypes and product types. The settlement defaults are grouped by settlement category. The category is assigned to a counterparty as needed, using the Counterparty Profiles window.

Setting Up Default Settlement Actions

Use the Default Settlement Actions window to define the default actions you want to perform for a particular deal.

- **To set the default settlement actions:**
  1. In the Default Settlement Actions window, select the default settlement action category, or enter a new unique category.
  2. Select a deal subtype.
  3. Select a product type.
  4. In the Party field, select a counterparty for the deal.
  5. In the Default Actions region, select the default principal action you want to take, either Repay or Renegotiate.
  6. In the Default Actions region, select the default interest action you want to take, either Repay or Renegotiate. For interest, Renegotiate means to add it to the principal.
  7. If you are acting as a broker and your client information is already in the Deal Input window, in the Client Default Settlement region select the principal of the deal. This is the settlement action for the principal of the deal. Then, in the Client Default Settlement region select the interest. This is the settlement action for the interest of the deal.
8. Select the frequency with which you want to settle your interest payments (for example, monthly or quarterly).

9. Save your work.

**Default Settlement Actions Window Reference**

**Category:** The code and description of the default settlement action category.

**Settlement Actions Region**

**Deal Subtype:** The deal subtype for the default settlement action.

**Product Type:** The product type for the default settlement action.

**Party:** The company or counterparty that use the default settlement action.

**Default Actions, Principal:** The default actions you want to take with principal paid to your company.

- **Renegotiate:** If you select renegotiate, when a deal reaches maturity, the default deal action will be to renegotiate the principal.
- **Repay:** If you select repay, when a deal reaches maturity, the default deal action will be to settle the principal cashflows of the deal.

**Default Actions, Interest:** The default actions you want to take with interest paid to your company.

- **Renegotiate:** If you select renegotiate, when a deal reaches maturity, the default deal action for all companies in Treasury will be to renegotiate the interest.
- **Repay:** If you select repay, when a deal reaches maturity, the default deal action for all companies in Treasury will be to settle the interest cashflows of the deal.

**Client Default Settlement, Principal:** The default actions clients wants you to take with principal paid to them.

- **Account:** If you select account, when the deal reaches maturity, the default deal action will be to settle the deal principal to the client’s appropriate default settlement account.
• **Clearing Account**: If you select Clearing Account, when the deal reaches maturity, the default deal action will be to settle the deal principal to a clearing account.

• **Direct**: If you select Direct, when the deal reaches maturity, the default deal action will be to settle the deal principal with the client directly.

**Client Default Settlement, Interest**: The default actions the party wants you to take with interest paid to them.

• **Account**: If you select account, when the deal reaches maturity, the default deal action will be to settle the deal to the client’s appropriate default settlement account.

• **Clearing Account**: If you select Clearing Account, when the deal reaches maturity, the default deal action will be to settle the deal to a clearing account.

• **Direct**: If you select Direct, when the deal reaches maturity, the default deal action will be to settle the deal with the client directly.

**Interest Frequency**: The frequency with which you want interest settled.

• **Weekly**: Interest is settled every 7 days.

• **Monthly**: Interest is settled at the end of every month.

• **Quarterly**: Interest is settled every 3 months.

• **Every 6 Months**: Interest is settled twice a year.

• **Yearly**: Interest is settled once a year.

• **Maturity**: Interest is settled only at maturity.
Party Groups

A *party group* is a user–defined category or classification that you can assign to parties that serve similar functions or that share the same vocational designation. For example, you could define a party group called “Investment Banks” and assign this party group to parties that serve a company as an investment bank.

Party groups give users an additional, narrower criterion with which to query counterparties. For example, if you create a party group for all domestic subsidiaries and another for foreign subsidiaries, then you can easily locate every counterparty that is a domestic or foreign subsidiary.

Once you define a party group, you can assign a counterparty to that group by entering a value in the Party Group field in the Counterparty Profiles window. See: Counterparty Profiles: page 2 – 77.

Defining party groups is optional.

Setting Up a Party Group

Use the Party Group Codes window to define groups of parties that serve similar functions.

 ► To set up a party group:

1. In the Party Group Codes window, enter a unique name for the party group code.
2. Enter a description of the party group code.
3. Save your work.

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**Party Group Codes Window Reference**

**Code:** The code for the party group. You can assign party group codes to counterparties in the Counterparty Profiles window. For more information, see the Counterparty Profiles window reference.

**Description:** The description of the party group.
Policy Setup

This section explains how to set up policies to manage and monitor your risk; authorize different investment and funding products; and set policies for trading limits, interest rates, and rate tolerance levels.

This section contains the following topics.

• Deal Types and Product Types: page 2 – 120
  – Adding Product Types: page 2 – 122
  – Changing Authorization for Deal Types and Product Types: page 2 – 123
  – Adding Amount Types: page 2 – 124

• Deal Rate Tolerance: page 2 – 128
  – Calculating Tolerance: page 2 – 128
  – Setting Tolerance Levels: page 2 – 128

• Currency Details: page 2 – 130
  – Defining Currency Characteristics: page 2 – 131
  – Authorizing Currencies: page 2 – 132
  – Setting Currency Combinations: page 2 – 133
  – Setting Currency Policy: page 2 – 134

• Interest Rate Policy: page 2 – 138
Deal Types and Product Types

Entering deals is a key feature of Treasury. There are 15 different types of deals (for example, bonds, forward rate agreements, options) and 3 other deal related items (deal orders, exposures, and external exposures) that you can enter in Treasury. Each deal type is a generic version of a financial instrument that is commonly used by treasurers (for example, bonds, foreign exchange contracts, or negotiable securities). You can use each deal type as is, or combine several deals or deal types to create a more complex deal.

Each deal type has the following attributes associated with it:

- **Deal Subtype:** The deal subtype determines the cash flow direction and, as a result, the accounting for each deal. For example, Forward Rate Agreement deals can be either a Fund or an Invest deal, whereas Foreign Exchange Option deals can be either a Purchase or a Sell deal. For a list of available deal subtypes supplied by Treasury, see: Deal Subtypes by Deal Type: page B – 2.

- **Product Type:** The product type is a user-defined attribute that you can use to distinguish between similar deals with different risk factors, strategic purposes, or accounting methods. You can also use product types to define different accounting methods for products with the same deal type, deal subtype combination. For example, you can distinguish between the risks that are associated with a government bond and a corporate bond by creating a different product type for each type of bond. There must be at least one product type per deal type that you are using except for current account balance transactions and intercompany transfer transactions. Product types must be defined by the user.

- **Deal Status:** Each deal has a set of deal statuses that can be assigned to it over the entire life of the deal. For example, current, cancelled, expired, or closed. The deal status can change automatically based on an action taken (for example, exercising an option or reselling a discounted security) or it can be manually changed (for example, changing an option status to Expired). For a list of available deal statuses supplied by Treasury, see: Deal Statuses by Deal Type: page B – 9.

- **Date Type:** Each deal has a set of date types that are used for settlement, accounting, and reporting purposes. For example, a bond has several dates associated with it: start date, maturity
date, and coupon date. For a list of date types by deal type, see: Date Types by Deal Type: page B – 3.

- **Amount Type**: Each deal has a set of amount types. For example, a deal’s principal amount, interest amount, adjusted interest amount. For a list of available amount types supplied by Treasury, see: Amount Types and Actions by Deal Type: page B – 12. You can create additional amount types for only retail term money deals.

- **Action**: Some amount types have a set of actions that determine the cash flow accounting for the amount. For example, interest amounts can be paid or received, or an accrual can be an original posting or a reversal. For a list of available amount types supplied by Treasury, see: Amount Types and Actions by Deal Type: page B – 12.

- **Pricing Model**: The model used to calculate the fair value of the deal during a mark to market revaluation. A set of default pricing models is supplied by Treasury. You can create custom pricing models for each deal type. For a list of pricing models supplied by Treasury, see: Pricing Models by Deal Type: page B – 25.

To set up and use deals effectively in Treasury, you must do the following:

- Define at least one product type for each deal type that you trade except for current account balance transactions and intercompany transfer transactions.

- Unauthorize deal types, deal subtypes, or product types that you do not want users in your company to perform. For example, you can prohibit all Treasury users from selling foreign exchange options by unauthorizing the Sell deal subtype for the foreign exchange deal type.

  **Note**: When you unauthorize a deal type, deal subtype, or product type you unauthorize it for all users and for all companies that are defined in Treasury. If you unauthorize a deal, deal subtype, or product type in the Deal Types/Product Types window, it will override any user authorizations that you set up previously in the User Access Levels window.

You can also do the following:

- Edit the code or name of deal types, deal subtypes, product types, dates, statuses, amount types, and actions, as your business practices require.
Add new pricing models for deal types to distinguish user–entered values from calculated values. You can only define new pricing models for deal types that have a “Fair Value” pricing model pre–seeded in Treasury. For a list of pricing models supplied by Treasury, see: Pricing Models by Deal Type: page B – 25.

Add new amount types for retail term money deals. For example if you are charged a fee on a loan, or if you receive a rebate on a loan, you can create new amount types to accommodate those amounts.

After you set up your deals, you can enter into each of the 15 different deal types. For more information on a specific deal type, see the Foreign Exchange Deals and Money Market Deals sections of this User Guide.

This section contains the following topics:

• Adding Product Types: page 2 – 122
• Changing Authorization for Deal Types and Product Types: page 2 – 123
• Adding Amount Types: page 2 – 124
• Adding Pricing Models: page 2 – 124

Adding Product Types

A product type is a user–defined short code for classifying the different financial products that exist within a particular deal type. Use product types to distinguish between market instruments that are similar, but differ in their amount of risk or marketability. For example, a commercial paper and a bank bill are both negotiable securities, but each product type carries a different risk.

When you add a product type, every user who is authorized to use the associated deal type, is automatically authorized to use that product type. To unauthorize a product type for all users, you must change the authorization for the product type. To unauthorize the product type for one or more users, you must modify the user access levels for each user in the User Access Levels window and change the journal structure by updating the Journal Entry Actions window.

You cannot create product types for current account balance transactions or intercompany transfer transactions.
To add a product type:

1. In the Deal Types/Product Types window, select a deal type.

2. In a blank row of the Product Types region, enter a code for the product type in the Type field. This code will be used to identify the product type in the deal input form.

   Note: Product types must be unique within a deal type. For the sake of clarity, consider making your product types unique across all deal types.

3. Enter a description for the product type.

4. If the deal type is Negotiable Security (NI_U), in the Discount/Yield Basis field, choose which basis you want to use to calculate the yield of the product.

5. In the Default Pricing Model field, choose the default pricing model that you want to use to revalue the deal. For a list of pricing models available for a deal, see: Pricing Models by Deal Types: page B – 25.

6. Enable the Authorized check box to authorize the product type. Note that when you authorize a product type you authorize it for use by all users in all companies.

7. Save your work.

Changing Authorization for Deal Subtypes and Product Types

Use the Deal Types/Product Types window to authorize or unauthorize a deal type, deal subtype or product type for all users in all companies. By default, all deal types, deal subtypes, and product types are authorized.

When you authorize a deal type or a deal subtype, you do not automatically authorize the associated deal subtypes or product types for that deal. You must authorize each product type separately.

Note that you cannot change the deal tolerance levels for your deal subtypes from this window. If you want to change the deal tolerance level for a deal subtype, go to the Deal Rate Tolerances window.

To change authorization for a deal type, deal subtype, or product type:

1. In the Deal Types/Product Types window, select the deal type, the deal subtype, or product type that you want to change.
2. To authorize or unauthorize a deal type, deal subtype, or product type, enable or disable the Authorization check box associated with the item you want to change authorization for.

3. Save your work.

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**Adding Amount Types**

You can only add new amount types for retail term money deals. Use amount types to categorize the different amounts that are not already defined, but that may be associated with your retail term money deals, such as, fees and registration costs.

You can define how each amount type is entered in the journal by defining a journal structure in the Journal Entry Actions window. See: Journal Entry Actions: page 2 – 41.

**To add an amount type:**

1. In the Deal Types/Product Types window, select the Retail Term Money deal type.
2. Choose the Amount Types tabbed region.
3. In a blank row, enter a code for the amount type code and a description.
4. If you want to Select an action code for the amount type.
5. Save your work.

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**Adding Pricing Models**

You can add new pricing models if you want to manually enter a pricing model value that is different from the pricing models that are provided with Treasury. You can enter as many price models as you want; however, you can only add new pricing models for deal types that have a Fair Value pricing model. For a list of the pricing models for each deal type, see: Deal Pricing Models by Deal Type: page B – 2.

**To add a pricing model:**

1. Switch to the System Administrator responsibility and navigate to the FND_Lookup window.
2. For each new pricing model that you want to add, do the following:
   • In the Name field, enter a name for the pricing model.
   • In the Description field, enter a description of the pricing model.
   • Enable the Authorized check box if you want to make the pricing model available to all users.

3. Assign the pricing model to the deal by doing the following:
   • In the Deal Types region of the Deal Types/Product Types window, choose the deal type that you want to add a new pricing model for.
   • Choose the Pricing Models tabbed region.

4. Save your work.

Deal Types/Product Types/Deal Subtypes Window Reference

Deal Types Region

**Code:** The deal type code. You can edit this field. There are 18 deal types in Treasury. For more information on each deal type, see: Foreign Exchange Deals: page 3 – 2 and Money Market Deals: page 4 – 2.

**Name:** The full name of the deal type. You can edit this field.

**Description:** The description of the deal type.

**Authorized:** Enable the Authorized check box if you want to enable the deal type for use. As a default, the deal type is authorized for use by all users in all companies. To unauthorize the deal type for particular users, modify the user access in the User Access window. For more information, see the User Access window reference.

Deal Subtypes Tabbed Region

**Code:** The deal subtype code. You can edit this field.

**Name:** The full name of the deal subtype. You can edit this field.

**Description:** The description of the deal subtype.

**Tol % Level:** The percent of tolerance Treasury uses to settle deals of the selected deal subtype. This field is for reference purposes only. The
tolerance level is set up in the Deal Rate Tolerance window: page 2 – 128.

**Authorized:** Enable the Authorized check box if you want to authorize this deal subtype for use. As a default, the deal subtype is authorized for use by all users. To unauthorize the deal subtype for particular users, modify the user access in the User Access window. For more information, see the User Access window reference.

### Date Types Tabbed Region

**Date Type:** The date type code. You can edit this field.

**Name:** The name of the date type. You can edit this field.

**Description:** The description of the date type.

### Deal Statuses Tabbed Region

**Code:** The deal status code. You can edit this field.

**Name:** The name of the deal status. You can edit this field.

**Description:** The description of the deal status.

### Amount Types Tabbed Region

**Amounts Type:** The amount type code. You can edit this field. You can also add new amount types for retail term money deals.

**Amounts Name:** The name of the amount type. You can edit this field.

**Amounts Description:** The description of the amount type.

**Actions Code:** The code used to identify the action type in lists of values throughout Treasury. You can edit this field. You can also assign an action code to any amount type you create for retail term money deals. The action type for retail term money amounts can be either DECRSE, which decreases the amount of the principal, for example if you added a rebate amount type; or INCRSE, which increases the amount of the principal, for example if you added a penalty fee amount type.

**Actions Name:** The name of the action type. You can edit this field.

**Actions Description:** The description of the action type.
Pricing Models Tabbed Region

Name: The name of the pricing model.

Description: The description of the pricing model.

Authorized: Enable the Authorized check box if you want to authorize the pricing model for use.

Product Types Tabbed Region

Type: The product code. You can edit the seeded product types in this field or you can define a new product type by inserting a new row.

Description: A description of the product type. You can edit this field.

Discount/Yield Basis: If the product belongs to the Negotiable Securities (NI_U), select the basis by which you calculate the yield of the product.

Default Pricing Model: The default pricing model for the deal and product type. You can choose from any of the pricing models in the Pricing Models tabbed region for the selected deal type. This value becomes the default pricing model for the deal type in the deal input window; however, users can overwrite this value during deal input. The default pricing model is used during the revaluation process.

Allow Reval Override: Enable the Allow Reval Override check box if you want to be able to override the default pricing model for the product type when you enter the deal.

Product Authorized: Enable the Authorized check box if you want to authorize this product for use. As a default, the product type is authorized for use by all users. To unauthorize the product type for particular users, modify the user access in the User Access window. For more information, see the User Access window reference.
Deal Rate Tolerances

Use deal rate tolerances to specify the percent by which you will allow deal rates to fall above or below the current system rate for a specific deal type. For example, you may set the tolerance for foreign exchange spot deals to 1%. That means that when you enter a foreign exchange deal, you deal rate can only be 1% above or 1% below the current foreign exchange spot rates for the currencies in the foreign exchange deal.

Setting a deal rate tolerance level does not prevent you from entering into a deal that falls outside of the specified tolerance level. If a deal falls outside of the specified tolerance you will receive a warning, but you can continue to enter and save the deal.

You set up tolerances for deal type, deal subtype combinations on the Deal Rate Tolerances window.

Calculating Tolerance

Deal rate tolerance is calculated differently for different deal types. The deal rate tolerance for foreign exchange transactions is calculated by multiplying the latest system mid rates by the specified deal rate tolerance level. (The mid rate is the sum of the bid rate and the offer rate divided by two.) Then, that value is added to or subtracted from the latest system mid rate to determine the range of tolerance.

The deal rate tolerance for money market transactions is calculated by determining the latest system mid rates for the period that is the closest to but that does not go over the term of the deal. The tolerance level is added or subtracted from those rates to determine the range of tolerance.

Setting Tolerance Levels

When you set tolerance levels, consider the following:

- How often do you plan to update your current system rates?
- How volatile are the markets?
- What margins do you pay?

If the deal rate tolerance level is too narrow, you will encounter many warnings when you enter a deal. If the deal rate tolerance level is too broad, the tolerance level may not be effective. When you set tolerance
properly, the deal rate tolerance warnings will highlight possible data entry errors.

► **To set deal rate tolerance:**

1. In the Deal Rate Tolerances window, select the row that contains the deal type, deal subtype combination for which you want to set a deal rate tolerance range.

2. In the Tol% field, enter the percentage by which you are willing to fall above or below the current system rate for the deal type, deal subtype combination. By default, all deal rate tolerance levels are set to 1%.

3. Save your work.

**Deal Rate Tolerances Window Reference**

- **Deal Type:** The deal type for which you are specifying a tolerance level.
- **Description:** The description of the deal type.
- **Subtype:** The deal subtype for which you are specifying tolerance level.
- **Description:** The description of the deal subtype.
- **Tol %:** The tolerance level by which you are willing to allow your deal rates to go above or below the current system market rate. For example, if you set a tolerance level of 2% and your the current system rate for the deal type, deal subtype combination is 4%, then any deals that you enter of the deal type, deal subtype combination must have rates between 2 and 6%. By default, all deal rate tolerance levels are set to 1%.
Currency Details

Use the Currency Details window to add and define the characteristics of currencies in Treasury. In the Currency Details window you can set the net maximum exposure for a currency; authorize currencies for use; define and authorize currency combinations for use; and set policy bands for deal maturity periods by currency.

You can also use this window to set up spot rates for your currencies and define data feed codes for your foreign exchange rate sources. For more information on both of these topics, see: Current System Rates: page 6 – 22.

This section contains the following topics.

- Defining Currency Characteristics: page 2 – 131
- Authorizing Currencies: page 2 – 132
- Setting Currency Combinations: page 2 – 133
Defining Currency Characteristics

To deal in a currency, you must define its characteristics, such as its quotation basis and the year basis against the U.S. dollar.

Once you define a currency, you can change its characteristics at anytime by using the Currency Details window. To delete a currency, you must delete it from the Spot Rates, Parties, and Currency Combinations windows before you can delete it from the Currency Details window.

Prerequisite:


To define the characteristics of a currency:

1. In the Currency Details window, choose the Add/Maintain Currencies button. The Add/Maintain Currency Details window appears.

2. In the Currency Code field, choose the international code for the currency you want to add. The list of available currency codes is taken from the general ledger currency table.

3. If you want to limit your net exposure for this currency, in the Net FX Exposure field enter the maximum amount of the currency that you want to hold at any time.

   Note: You can also define the net foreign exchange exposure limit in the Limits window. See: Currency Limits: page 2 – 160.

4. If you want the currency to appear at the top of the list of currencies in the Currency field of the foreign exchange deal input windows, in the FX Sequence field enter a foreign exchange sequence number for the currency. For example, if the top 5 currencies you use in foreign exchange trading are GBP, USD, CAD, JPY, and KRW, enter 1, 2, 3, 4, 5 in the FX Sequence field for the respective currencies.

5. If you want the currency to appear at the top of the list of currencies in the Currency field of the money market deal input windows, in the MM Sequence field enter a money market
sequence number for the currency. For example if the top 3 currencies you use for money market trading are USD, DEM, and JPY, then enter 1, 2, 3 in the MM Sequence field for the respective currencies.

6. In the Quotation Basis Against USD field, choose a quotation basis for the currency. The quotation basis determines how the currency is quoted against the U.S. dollar.

   - **Base unit quote**: Choose base unit quote if you are using the currency as a base currency against the USD dollar and for foreign exchange quotes. For example, in a DEM/USD quote, DEM is the base currency.

   - **Commodity unit quote**: Choose commodity unit quote if you are quoting the currency against USD, or against another base unit quote currency. For example, in a USD/DEM quote, DEM is the contra currency.

      To check the quotation basis for a currency, divide the commodity unit amount of the currency by the USD exchange rate. If the result is the correct USD amount, choose commodity unit quote; otherwise, choose base unit quote.

7. In the Year Basis field, choose the number of days per year you want to use to calculate forward rates. Most currencies have a year basis of 360 days.

8. If you want to calculate the future date of holidays for the chosen currency, in the Holiday Forward Years field enter the number of years into the future that you want to calculate the holidays for the currency.

9. Save your work.

---

**Authorizing Currencies**

If you want to deal a currency, you must authorize that currency for use in Treasury. You cannot authorize a currency unless you have set up a spot rate for that currency against the U.S. dollar.

**Prerequisite:**

- Define spot rate for currency. For more information see, Current System Rates.
To authorize a currency:

1. In the Unauthorized Currencies region of the Currency Details window, choose the currency that you want to authorize.

2. To add this currency to the list of authorized currencies, choose the right arrow button. The unauthorized currency moves to the list of authorized currencies.

3. Save your work.

Setting Currency Combinations

If you want to view the current exchange rate between two currencies or perform deals using those currencies, you must set up and authorize the currency combination in the Currency Details window. A currency does not need to be authorized for you to set up a currency combination.

If you set up a currency combination using unauthorized currencies or if you set up a currency combination and do not authorize the currency combination for use, you can view the exchange rates, but you cannot enter deals for that currency combination.

**Note:** You must set up a currency combination between every authorized currency and the U.S. dollar.

To set a currency combination:

1. In the Currency Details window, go to the Currency Combinations region.

2. To set a currency combination choose the check box that is in the column of the base currency and the row of the contra currency.

**Attention:** The currency combination must be in the correct order for the market practice in your location. For example, in New Zealand, you record NZD/AUD, which results in a rate of .7950. In Australia, you record AUD/NZD, which results in a rate of 1.2579 (the inverse rate).

In general, the U.S. dollar is the base currency for the currencies that are recorded as a commodity unit quote.

Also, your domestic currency is the base currency against other currencies and you must record that combination.
3. To unauthorize a currency combination, choose the Combinations Details button and deselect the Authorized check box for the currency combination you want to unauthorize.

4. Save your work.

Setting Currency Policy

You can define your currency policy by setting the minimum and maximum percentage of “cover” (including foreign exchange options and bank balances) that you want in place to cover foreign exchange currency exposures within a specified time period.

To set currency policy:

1. In the Currency Details window, choose the currency for which you want to set a policy and choose the Policy Bands button.

2. Define the time period for the policy by entering values in the Period From and Period To fields and choosing the period type. For example, you can specify a time period of 1 to 8 months.

   **Suggestion:** Leave the To field empty for the last policy band period you define. This lets you cover currency exposures for all periods greater than the date that you specified in the last Period From field.

3. Enter a description of this policy.

4. Enter a minimum and maximum coverage amount that you want for this period.

5. Save your work.

Currency Details Window Reference

Currency Authorization Region

**Unauthorized Currencies Code:** The currency code for unauthorized currencies.

**Unauthorized Currencies Description:** The description of the unauthorized currency.
**Authorized Currencies Code:** The currency code for authorized currencies.

**Authorized Currencies Description:** The description of the authorized currency.

>... **button:** Choose this button to transfer a currency from the Unauthorized Currencies region to the Authorized Currencies region. You can only transfer a currency to the Authorized Currencies region if you have defined a spot rate for that currency against the U.S. dollar. For more information, see the Current System Rates window reference.

...< **button:** Choose this button to transfer a currency from the Authorized Currencies region to the Unauthorized Currencies region.

**Add/Maintain Currencies button:** Choose this button to open the Add/Maintain Currency Details window and define the net foreign exchange exposure limit, the foreign exchange sequence, and the money market sequence for each currency. The list of available currencies comes from the Oracle General Ledger currencies table. For more information, see Add/Maintain Currency Details window reference.

**Set up Spot Rates button:** Choose this button to open the Current System Rates window and define the spot rate for the currency against the U.S. dollar. For more information, see Current System Rates window reference.

**Policy Bands button:** Choose this button to open the FX Policy Bands window and define the percentage of coverage that you want to have for each currency over the life of a deal. For more information, see: FX Policy Bands window reference.

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**Currency Combinations Region**

**Base Currencies check boxes:** The Base Currencies check box forms the x–point for defining currency combinations. The Base Currencies column heading lists all authorized currencies. When you enable the checkbox under a currency listed in the Base Currencies column, that currency will be the base currency in a currency combination. The Contra Currencies row forms the y–point for the currency combination.

**Contra Currencies check boxes:** The Contra Currencies check box forms the y–point for defining currency combinations. The Contra Currencies row heading lists all authorized currencies. When you enable the checkbox in the Contra Currencies row, that currency will be the contra currency in a currency combination. The Base Currencies column forms the x–point for the currency combination.
Combination Details button: Choose this button to open the Currency Combinations window and view the details for each currency combination you define. For more information, see the Currency Combinations window reference.

Query button: If you authorize a new currency, choose the Query button to refresh the Base Currencies and Contra Currencies regions and display the newly authorized currency.

Next Set button: If you have more than 14 authorized currencies, select the Next Set button to view and define currency combinations for the additional currencies.

Add/Maintain Currency Details Window Reference

Currency Code: The currency code.

Currency Description: The description of the currency.

Net FX Exposure Limit: The amount of exposure you are willing to risk on deals in the specific currency.

FX Sequence: The order in which you want the currency to appear in the list of values in Foreign Exchange deal input windows. If you leave this field blank, the currency will appear in alphabetical order.

MM Sequence: The order in which you want the currency to appear in the list of values in the Money Market deal input windows. If you leave this field blank, the currency will appear in alphabetical order.

Set up Spot Rates button: Choose this button to open the Current System Rates window and define a spot rate for the currency. See: Current System Rates window reference.

FX Policy Bands Window Reference

Currency: The currency code and description of the currency for which you are defining foreign exchange policy bands.

Copy From: Choose a currency that you want to copy foreign exchange policy bands from.
FX Policy Band Details Region

**Period From:** In combination with the Type field, the earliest period for which you are defining the foreign exchange policy band.

**Type:** In combination with the Period From field, the earliest period for which you are defining the foreign exchange policy band.

**Period To:** In combination with the Type field, the latest period for which you are defining the foreign exchange policy band.

**Type:** In combination with the Period To field, the latest period for which you are defining the foreign exchange policy band.

**Description:** The description of the foreign exchange policy band.

**Min Cover:** The minimum percent of currency you want to have for the specified period.

**Max Cover:** The maximum percent of currency you want to have for the specified period.
Interest Rate Policy

Use the Interest Rate Policy window to establish the minimum and maximum percentage of your total funding or investments that you want to associate with a fixed interest rate. You can set up a global interest rate policy for all companies in Treasury, or you can set up interest rate policies for specific currencies. For example, you can set a policy where only 5 to 20 percent of your USD funding deals are allowed to be fixed rate deals.

You can also use the Interest Rate Policy window to establish your maturity profile policy. A maturity profile policy sets the percentage of maturities that you want to occur during certain time periods. For example, you could set a policy where 25 percent of your deals are allowed to mature within a 1 to 3 month period, 50 percent are allowed to mature within 3 to 9 months, and 25 percent are allowed to mature in 9 months or more.

Setting Interest Rate Policy

Use the Interest Rate Policy window to establish your interest rate policies by currency.

To set interest rate policy:

1. In the Interest Rate Policy window, select the currency for which you want to establish an interest rate policy. Choose All if you want to set a policy for all currencies.
2. In the Invest/Fund field, choose Invest to set the policy for total investments or choose Fund to set the policy for total funding.
3. In the Min % Fixed and Max % Fixed fields in the Interest Rate Policy region, enter the minimum and maximum percentage of your total investments or funding for which you want to fix interest rates.
4. In the Maturity Profile Policy region, define the maturity profiles for the interest rate policy by doing the following:

   **Suggestion:** To create an effective maturity profile policy, ensure that you define a policy for all possible maturity time frames. If you define multiple maturity profiles, leave the Period From field in the final maturity profile blank so that Treasury retrieves all maturities.
• In the Period From and Type fields of the Maturity Profile Policy region, define the earliest time for which you want to set the policy. For example, 0 Months.

• In the Period To and Type fields, define the latest time for which you want to set the policy. For example, 3 Months.

• Enter a description of the maturity you are specifying.

• In the Maximum Band field, enter the percent of total maturities that you want to associate with the time frame. For example, enter 10 to allow only 10 percent of your interest funding to have maturities during the specified time frame.

5. Save your work.

Interest Rate Policy Window Reference

You can use the Interest Rate Policy window to define the total maximum and minimum percent of fixed–interest rate deals you want to hold at any time. You can also use the Interest Rate Policy window to define the maximum percent of fixed–interest rate deals that you want to hold for specific maturity periods. For example, for deals that maturing in 0 to 3 months, you may want to only 50 percent of those deals to have fixed–interest rates.

Policy Details Region

Currency: The currency to which the interest rate policy applies.

Invest/Fund: The type of deal, either investment or funding, to which the interest rate applies.

Interest Rate Policy Region

Min % Fixed: The minimum percent of fixed interest rate deals you want to hold for the currency.

Max % Fixed: The maximum percent of fixed interest rate deals you want to hold for the currency.

Maturity Profile Policy Region

Period From: In combination with the Type field, the earliest period for which you want to define an interest rate policy.
**Type:** In combination with the Period From field, the earliest period type for which you want to define an interest rate policy. The possible types are Month or Year.

**Period To:** In combination with the Type field, the latest number of the period for which you want to define an interest rate policy.

**Type:** In combination with the Period To field, the latest type for which you want to define an interest rate policy. The possible types are Month or Year.

**Description:** The description of the interest rate policy band.

**Maximum Band:** The maximum percent of deals with fixed interest rates that you want to hold during the period.
Limits Setup

This section describes how to set up limits in Treasury to protect your company from undesirable exposures from counterparties, currencies, countries, or dealers. This section contains the following topics.

- **Limits:** page 2 – 143
  - Reviewing and Enforcing Limits: page 2 – 144
  - Producing Limit Warnings: page 2 – 144
  - Authorizing and Monitoring Limits: page 2 – 145
  - Utilizing Limits: page 2 – 145
  - Defining Limits: page 2 – 146
  - Viewing Liquidity and Limit Types: page 2 – 147
  - Monitoring Limits: page 2 – 147
- **Limit Types:** page 2 – 148
  - Creating Limit Types: page 2 – 148
- **Limit Weighting:** page 2 – 151
  - Defining Limit Weightings: page 2 – 152
- **Global Limits:** page 2 – 149
  - Defining Global Limits: page 2 – 149
- **Term Limits:** page 2 – 154
  - Defining Term Limits: page 2 – 154
- **Counterparty Limits**
  - Defining Counterparty Limits: page 2 – 155
- **Counterparty Group Limits:** page 2 – 157
  - Defining Counterparty Group Limits: page 2 – 157
- **Settlement Limits:** page 2 – 158
  - Defining Settlement Limits: page 2 – 158
- **Sovereign Limits:** page 2 – 159
  - Defining Sovereign Limits: page 2 – 159
- **Currency Limits:** page 2 – 160
  - Defining Currency Limits: page 2 – 160
- **Dealer Limits:** page 2 – 161
Limits

A limit defines the total amount of money or exposure you are willing to risk with a counterparty, currency, or country.

Every deal you enter into has an element of risk. For example, if you enter into a fixed interest rate loan, there is a risk that the interest rate will drop, or if you buy a large amount of foreign currency, there is a risk that the currency will lose its value. Use limits to define the tolerance your company has for those types of deal–related risks.

You can define multiple limits for each of the following deal–related risks:

• **Global**: limits the total value of deals a company can commit to for a particular limit type. You can define one limit for each limit type. For more information on limit types, see: Limit Types. For more information on global limits, Global Limits: page 2 – 149.

• **Counterparty**: limits the total value of deals a specific company can enter into with a single counterparty. You can define multiple limits for each counterparty. See: Counterparty Limits: page 2 – 155.

• **Counterparty Group**: limits the total value of deals a specific company can enter into with a counterparty group. You can define one limit for each counterparty group. See: Counterparty Group Limits: page 2 – 157.

• **Settlement**: limits the total value of settlements that a specific company can commit to with a single counterparty on a single day. You can define one limit for each counterparty. See: Settlement Limits: page 2 – 158.

• **Sovereign**: limits the total value of deals that a specific company can commit to with parties that are located in a specific country. You can define one limit for each country. See: Sovereign Limits: page 2 – 159.

• **Currency**: limits the total value of deals in a particular currency for a company. You can define one limit for each currency. Currency limits apply to all companies defined in Treasury. See: Currency Limits: page 2 – 160.

• **Dealer**: limits the total value of a single deal that a dealer can perform. You can define one limit for each dealer. Dealer limits apply to all companies defined in Treasury. See: Dealer Limits: page 2 – 161.
**Term:** limits the total time length for a deal with a specific deal type, deal subtype, product type, counterparty combination. You can define one limit for each possible combination. Time limits apply to all companies defined in Treasury. See: Term Limits: page 2 – 154.

### Reviewing and Enforcing Limits

Once you define your limits, you can periodically review the limits to see how closely your deals stay within the limit amounts, but you cannot enforce those limits.

Treasury does not let you enforce limits because enforcing limits can prevent dealers from making the best possible deal for your company. Enforcing limits can also slow down your deal making process. You can, however, use the following views and reports to review your limits:

- **View Limits Setup window:** Shows which limits you’ve defined and authorized.
- **View Limit Exceptions window:** Shows which limits you’ve exceeded, who exceeded each limit, and by how much.
- **View Limit Utilizations window:** Shows how much of your limit amounts are already committed to deals. The difference between the limit utilization amount and the limit amount is the total amount that you can still commit to deals using that specific limit.
- **Limit Exceptions Log report:** Shows the limit exceptions window in printed format.
- **Limit Utilization report:** Shows the limit utilization window in printed format.

Use these views and reports, in combination with your company policies and dealer self–monitoring to ensure that your deals stay within an acceptable exposure limit.

### Producing Limit Warnings

When you enter a deal that exceeds one or more limits, Treasury produces a limit warning. Limit warnings do not force you to comply with limits, but they do force you to accept the limit warning message.
before you can save the deal. Treasury also creates a log of every limit exception. When you enter a deal, Treasury checks your deal details against any authorized and monitored limits. If the deal exceeds one or more authorized and monitored limits, Treasury produces a limit warning in the Limit Warning window. Each limit warning contains the following information:

- The limits that the deal exceeds
- The amount by which the deal exceeds each limit
- The options that you have to avoid exceeding each limit (for example, a list of other counterparties, countries, or accounts that you can use for the deal).

Limit warnings also appear if the deal contains an item for which no limit is defined. For more information, see: Viewing Limit Excesses: page 6 – 50

**Authorizing and Monitoring Limits**

To check your deals against your limits and to produce limit warnings you must authorize and monitor your limits.

You authorize limits in the Limits window. Limits are authorized on an individual limit basis (for example, you can choose to authorize a $1,000,000 limit for the Bank One counterparty). You can authorize a limit by enabling the Authorized check box for the limit. If there is no Authorized check box available for the limit (for example, Currency Limits do not have an Authorized check box), then the limit is automatically authorized.

You monitor limits in the Limit Types window. Limits can be monitored on a group basis (for example, you can monitor your counterparty limits as a group). Treasury only checks your deals against and produces a limit warning for limits that are both authorized and monitored. For more information, see: Limit Types: page 2 – 148.

**Utilizing Limits**

A deal exceeds a limit if the deal amount is greater than the difference between the limit amount and the amount of the limit that has already been committed to other deals, which is known as the limit utilization amount. A limit utilization amount is automatically calculated for each
limit you define. The limit utilization amount is the total amount that you have already committed to deals that apply to that limit (for example, the total amount of deals you have with a specific counterparty or that are held in a specific country). To calculate the limit utilization amount for a limit, Treasury subtracts the deal amount from the limit amount for each authorized and monitored limit that applies to the deal. When a limit’s limit utilization amount is greater than the limit amount, you have exceeded your limit.

Example – Country Limit Utilization

If your company has deals that require you to pay a total of $400,000 USD to counterparties located in a specific country, and deals that require counterparties in that same country to pay a total of $300,000 USD to you, then your total limit utilization for that country is $700,000 USD. (Assuming USD is your reporting currency.)

Example – Counterparty Limit Utilization

If your company has deals that require you to pay a total of 200,000 USD to a specific counterparty, and deals that require that counterparty to pay a total of 200,000 USD to you, then your limit utilization for that counterparty is 400,000 USD. (Assuming USD is your reporting currency.)

Treasury only calculates limit utilization if you authorize the limit for use when you define your global limits, Global Limits: page 2 – 149. If you authorize the limit for use after you have already entered deals, you must run the Update Limit Utilization concurrent to ensure that all deals are included when Treasury calculates your limit utilization. See: Update Limit Utilization: page 8 – 18.

Defining Limits

Use limits to place a limit on how much your company can fund or invest. To define a limit, do the following:

5. Define other limits as needed.
Viewing Liquidity and Limit Types

You can identify your available funds in the View Limits Liquidity window. This window calculates your liquidity using the limit utilization figures of the global limits to which you have assigned funding limit types or investment limit types. To ensure that you have the most accurate and complete liquidity information, assign funding limit types to all of your global funding limits, and investment limit types to all of your global investment limits. See: Viewing Liquidity Positions: page 6 – 39.

Monitoring Limits

Use the Monitor Limits section of the Limit Types window to choose which limit controls you want Treasury to monitor.

▲ To monitor a limit:

1. In the Limit Controls section of the Limit Types window, select the Authorize check box for each limit that you want Treasury to monitor.
2. Save your work.
Limit Types and Limit Categories

Use limit types to group your limits into broad categories for reporting purposes. Every global limit, counterparty limit, and counterparty group limit must have a limit type assigned to it. When you define a limit type you must assign one of the following limit categories:

- Foreign Exchange (FX)
- Invest (IN)
- Fund (F)
- Overdraft (OD)

For example, you could define two limit types, each assigned to the Funding category: one for committed funding and another for uncommitted funding. When you define your global, counterparty, and counterparty group limits, you can assign either the committed funding or uncommitted funding limit type. Once you assign these limit types you can find out your available committed and uncommitted funding by running the Limit Utilization Report and using these limit types as parameters.

Creating Limit Types

Use the Limit Types window to create limit types.

To create a limit type:

1. In the Limit window, choose the Limit Types button. The Limit Types window appears.
2. In the Limit Types region, select the limit that you want to define.
3. Select a category for the limit type.
4. Save your work.
Global Limits

A global limit defines the amount of money or exposure you are willing to risk on a specific deal type, regardless of counterparty. For example, you could create a set of global limits for the following deal types:

- Foreign Exchange
- Committed Funding
- Uncommitted Funding
- Derivatives
- Investments

You could also create global limits to group your investments by credit ratings, for example:

- AAA Investments
- AA Investments
- BB Investments

The limit utilization for a global limit is recalculated every time you enter the specific deal type. For example, if you define a global limit of 1,000,000 USD for funding deals, Treasury calculates the total limit utilization for funding deals by adding the limit utilization of each new funding deal to the limit utilization of any outstanding funding deals, regardless of counterparty. If you exceed a global limit, you receive a warning.

Defining Global Limits

Use the Limits window to define your global limits and associate a limit type with an amount.

Prerequisites


To define a global limit:

1. In the Global Limits region of the Limits window, select a company for which you want to create a limit.
2. Enter a unique code and name for the global limit.
Note: Give global limits generic names that can be used by your counterparties as well.

3. Select one of the following limit types for the global limit.
   - **Overdraft**: Set global limits for maintaining a bank account only.
   - **Investment**: Set global limits for physical money market deals or maintaining a bank account.
   - **Funding**: Set global limits for physical money market deals only.
   - **Foreign exchange**: Set global limits for physical money market deals, synthetic deals, or foreign exchange deals.

4. To make the limit available for use, select the Authorized check box.

**Attention**: If you authorize the limit for use after you have already entered deals, you must run the program Update Limit Utilization to ensure that all deals are included when Treasury calculates you limit utilization. See: Update Limit Utilization: page 8 – 18.

5. In the Limit Amount field, enter the maximum amount you are prepared to risk on this type of deal.
   
   **Note**: Enter limit amounts in the reporting currency of the company.

6. Save your work.
Limit Weighting

*Limit weighting* is the percent of a deal that you consider at risk. It is used to calculate the limit utilization for a deal type. The weighted limit utilization for each deal is calculated by multiplying the deal amount by the limit weighting for the deal type, and then dividing that value by the current exchange rate to your reporting currency. Set your limit amounts on the actual amount you are prepared to risk, since limits are weighted.

**Example: Short Term Money Limit Weighting**

The following table shows what the limit utilization of a short term money (STM) deal would be if:

- The limit weighting is 100% at all times.
- The deal currency is the same as your local currency.

<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Face Value</th>
<th>Limit Weighting</th>
<th>Exchange Rate</th>
<th>Limit Utilization</th>
</tr>
</thead>
<tbody>
<tr>
<td>Short Term Money</td>
<td>100,000</td>
<td>100%</td>
<td>1.000</td>
<td>100,000</td>
</tr>
</tbody>
</table>

**Example: Negotiable Securities Limit Weighting**

The following table shows what the limit utilizations of a negotiable instrument would be if:

- The limit weighting for is 100% at all times.
- The deal currency is DEM and your local currency is USD, with the given exchange rates at times T1 and T2.

<table>
<thead>
<tr>
<th>Time</th>
<th>Deal Type</th>
<th>Face Value</th>
<th>Limit Weighting</th>
<th>Exchange Rate</th>
<th>Limit Utilization</th>
</tr>
</thead>
<tbody>
<tr>
<td>T1</td>
<td>Negotiable Instrument</td>
<td>DEM 100,000</td>
<td>100%</td>
<td>1 USD = 1.1 DEM</td>
<td>USD 90,909.09</td>
</tr>
<tr>
<td>T2</td>
<td>Negotiable Instrument</td>
<td>DEM 100,000</td>
<td>100%</td>
<td>1 USD = 1.2 DEM</td>
<td>USD 83,333.33</td>
</tr>
</tbody>
</table>

**Example: Foreign Exchange Limit Weighting**

The following table shows what the limit utilization of a foreign exchange deal would be if:

- The limit weighting is 15% when the deal is six months or more from maturity.
• The limit weighting is 10% when the deal is less than six months but more than three months from maturity.

• The limit weighting is 5% when the deal is less than three months but has not reached the maturity date.

• The deal currency is GBP and your local currency is USD, with the given exchange rates at times T1, T2, and T3.

<table>
<thead>
<tr>
<th>Time</th>
<th>Deal Type</th>
<th>Months from Maturity</th>
<th>Face Value</th>
<th>Limit Weighting</th>
<th>Exchange Rate</th>
<th>Limit Utilization</th>
</tr>
</thead>
<tbody>
<tr>
<td>T1</td>
<td>Foreign Exchange</td>
<td>6 or more</td>
<td>GBP 100,000</td>
<td>15%</td>
<td>1 USD = 0.8 GBP</td>
<td>18,750</td>
</tr>
<tr>
<td>T2</td>
<td>Foreign Exchange</td>
<td>3 to 6</td>
<td>GBP 100,000</td>
<td>10%</td>
<td>1 USD = 0.7 GBP</td>
<td>14,285.72</td>
</tr>
<tr>
<td>T3</td>
<td>Foreign Exchange</td>
<td>0 to 3</td>
<td>GBP 100,000</td>
<td>5%</td>
<td>1 USD = 1.2 DEM</td>
<td>5555.56</td>
</tr>
</tbody>
</table>

Limits weighting works differently for interest rate swaps than for any other deal type. For these deals, limits apply to both the borrowing and the investment portion of the swap. For example, if you make a $900,000 fixed/float deal, then the limit is applied against the borrowing side at $900,000 and the investment side at $900,000. Hence, the total limit utilization for this deal, with 100% weighting, is $1,800,000. Therefore, when you define the weightings for interest rate swap deals, determine the total weighting that you want for those deals and then reduce the value by one-half to achieve the proper limit.

Defining Limit Weightings

Limit weightings specify the percentage of the face value of a deal type and deal subtype combination that you consider at risk.

You can define multiple weightings for a deal type and deal subtype combination to specify different risks as the terms of a deal move towards maturity. For example, you can define the risk factor of a foreign exchange contract to be 15% for deals six months or more from maturity; 10% for deals less than six and greater than three months from maturity; and 5% for deals less than three months from maturity. (See the table below for how you would define the limit weightings for this example.)
To define a limit weighting:

1. In the Limits window, choose the Weightings button. The Weightings window appears.
2. Select the combination of deal type and deal subtype for which you want to create a limit weighting.
3. To base the weighting on the remaining term of deals, enter the number of months from maturity you want the weighting to control.
4. Enter the percentage of the face value of the deal type and deal subtype combination you consider at risk.
5. Save your work.

<table>
<thead>
<tr>
<th>FX</th>
<th>3</th>
<th>10</th>
</tr>
</thead>
<tbody>
<tr>
<td>FX</td>
<td>0</td>
<td>5</td>
</tr>
</tbody>
</table>
Term Limits

You can limit the maximum amount of time, or terms, a deal can have until it matures and set term limits for deal subtypes, product types, or counterparties.

Once you set a term limit, you cannot enter deals that have terms that extend beyond the limit.

Defining Term Limits

Use the Deal Time Restrictions window to define term limits for your deal subtypes, product types, or counterparties.

Prerequisites:

- Define your group limits. See: Global Limits: page 2 – 149

To define a term limit:

1. In the Limits window, choose the Time button.
2. Select a deal type for which you want to create a term limit.
3. To create a more specific term limit, select a deal subtype, a product type, or a counterparty.
4. Enter the maximum length of and the period of the term limit. You can specify periods in days, weeks, months, or years.
5. Save your work.
Counterparty Limits

Define counterparty limits by assigning a global limit to a counterparty and specifying the amount you are willing to risk on the counterparty. For example, you could assign a global funding limit to a counterparty with which you make funding deals, and specify a 500,000 USD limit to that counterparty. When you make a funding deal with this counterparty, Treasury automatically calculates the limit utilization of the deal and adds this number to the existing limit utilization total of that counterparty limit. If a deal causes you to exceed the 500,000 USD counterparty limit you specified, you receive a warning.

You define a counterparty limit by assigning a global limit to it; therefore, when you assign a global limit to a deal, you also specify a counterparty limit for the deal. When you enter deals, you can choose only the global limits that have been associated with the counterparty with which you are making the deal. Hence, the limit utilization of a deal is charged to both the counterparty limit and the global limit, and the deal may cause either or both limits to be exceeded.

**Note:** Note that the limit utilization of the deal is charged against the other kinds of limits you have activated—for example, currency limits or daily settlement limits—however, you do not specify these limits when you make a deal.

The global limits from which you can choose when you create a deal are also restricted by the type of deal you are making.

You can define multiple counterparty limits. For example, define two funding limits and an investment limit for a counterparty by assigning the corresponding global limits when you define the counterparty limits.

Defining Counterparty Limits

Use the Cparty Limits tabbed region of the Limits window to define counterparty limits. A counterparty limit specifies the maximum amount a company is willing to risk when making deals with a counterparty.

**Prerequisite:**

- Define your global limits. See: Defining Global Limits: page 2 – 149.
To define a counterparty limit:

1. In the Cparty tabbed region of the Limits window, select the company for which you want to create a counterparty limit.
2. Select the counterparty to which you want to assign a counterparty limit.
3. Select a global limit from the list of values in the Limit Code field.
4. If you want to specify a date after which the counterparty limit can no longer be used, enter an expiration date.
5. To make the limit available for use, select the Authorized check box.
6. In the Limit Amount field, enter the maximum amount you are prepared to risk on this counterparty for this limit type.
   Limit amounts are recorded in the reporting currency of your company.
7. Save your work.
Counterparty Group Limits

A counterparty group limit specifies the total amount a company is willing to risk on the counterparty group as a whole.

Treasury calculates counterparty group limit utilization by summing the outstanding limit utilization for all members of the counterparty group for that limit type.

Defining Counterparty Group Limits

Use the Group Limits tabbed region of the Limits window to define limits for a counterparty group.

Prerequisites:

- Define counterparty groups. See: Counterparty Profiles: page 2 – 76.

To define a counterparty group limit:

1. In the Group Limits tabbed region of the Limit Maintenance window, select the company for which you want to create a counterparty group limit.
2. To identify a counterparty group, select a parent counterparty.
3. Select a limit type.
4. If you want to specify a date after which the counterparty limit can no longer be used, enter an expiration date.
5. To make the limit available for use, select the Authorized check box.
6. In the Limit Amount field, enter the maximum amount you are prepared to risk on this counterparty group for this limit. Limits are recorded in the reporting currency of your company.
7. Save your work.
Settlement Limits

Use the Settlement Limits tabbed region of the Limits window to specify the maximum daily cash settlement limits for your company. Treasury calculates the limit utilization for daily settlement limits by adding potential payments to potential receivables. For example, if on a specific day you are scheduled to pay a counterparty $500,000 and that counterparty is scheduled to pay you $100,000 on the same day, your daily settlement limit must be at least $600,000.

To apply a settlement limit to a deal, there must be a settlement amount available at least 1 day prior to or 7 days following the settlement date for the deal. If a settlement amount does not exist within that time frame, then you cannot apply a settlement limit to a deal.

Attention: The limit utilization for daily settlement limits is calculated using the actual cash settlement amounts, not limit weightings.

Defining Settlement Limits

Use the Settlement Limits tabbed region of the Limits window to specify the maximum daily cash settlement limits for your company.

To define a daily settlement limit:

1. In the Settlements Limits tabbed region of the Limit Maintenance window, select the combination of company and counterparty for which you want to create a daily settlement limit.
2. To specify a date after which the counterparty limit can no longer be used, enter an expiration date.
3. To make the limit available for use, select the Authorized check box.
4. Enter the maximum amount you are prepared to receive from and pay to this counterparty on any single day.
   Limit amounts are in the reporting currency of the company.
5. Save your work.
Sovereign Limits

A sovereign limit specifies the total amount a company is willing to risk on the counterparties that reside in a certain country. Defining country limits enables you to monitor sovereign risks including government intervention. Sovereign limits are weighted.

Defining Sovereign Limits

Use the Sovereign Limits tabbed region of the Limits window to define limits for a particular country.

- Define your counterparties, including country information. See: Counterparty Profiles: page 2 – 76.

► To define a sovereign limit:

1. In the Sovereign Limits tabbed region of the Limits window, select the company for which you want to create a country limit.
2. Select the country for which you want to create a limit.
3. To make the limit available for use, select the Authorized check box.
4. Enter the maximum amount you are prepared to risk on counterparties that reside in this country.
   Limit amounts are in the reporting currency of the company.
5. Save your work.
Currency Limits

A currency limit specifies the total amount a company is willing to risk on deals in a certain currency.

The limit utilization of a currency limit is calculated by adding the value of the limit utilizations for deals in a currency, converted to the reporting currency. For example, if your company has deals that require you to pay a total of 500,000 DEM to counterparties, and deals that require counterparties to pay a total of 300,00 DEM to you, then your currency limit utilization for DEM is 800,000 DEM in the reporting currency.

Currency limits are weighted.

Defining Currency Limits

Use the Currency Limits tabbed region of the Limits window to define the currency limits for your company. Once you define a currency limit it is automatically enforced.

Prerequisite:

- Set up your currencies. See: Currency Details: page 2 – 130.

To define a currency limit:

1. In the Currency Limits tabbed region of the Limits window, select the currency for which you want to create a limit.
2. Enter the maximum amount you are prepared to risk on deals in this currency.
   Limit amounts are in the reporting currency of the company.
3. Save your work.
Dealer Limits

A dealer limit specifies the maximum amount a dealer can use when making deals. You can define dealer limits for different deal types and product types.

Defining Dealer Limits

Use the Dealer Limits tabbed region of the Limits window to define dealer limits.

Prerequisite:

- Set up your dealers. See: User Access Levels: page 2 – 49.

To define a dealer limit:

1. In the Dealer Limits tabbed region of the Limits window, select the dealer and the deal type for which you want to create a limit.
2. If you want to set a dealer limit for a product type, select a product type.
3. To authorize the limit and make it available for use, select the Authorized check box.
4. Enter the maximum amount that you want the dealer to have available when making deals.
   Limit amounts are in the reporting currency of the company.
5. Save your work.

Limits Window Reference

Utilized Amount: The amount of the limit that is already committed to current deals.

Available: The amount of the limit that is available to commit to new deals.

Excess Amount: The amount by which current deals have exceeded the limit.
**Update Weightings button:** Choose this button to run the Update Limit Weightings program. This program recalculates the Utilized Amount for all weighted limits based on the amount of outstanding deals when the program is run. For more information, see Update Limit Weightings program.

**Time button:** Choose this button to open the Deal Time Restrictions window. Use this window to set the maximum time length of a deal for each counterparty, deal type, deal subtype, product type combination. For more information, see the Deal Time Restrictions window reference.

**Weightings button:** Choose this button to open the Weightings window. Use this window to set the percent of the total amount of outstanding deals that you want to use to calculate the Utilized Amount for each weighted limit for each deal type, deal subtype combination. For more information, see the Weightings window reference.

**Limit Types button:** Choose this button to open the Limit Types window. Use this window to authorize each limit and define limit types. For more information see the Limit Types window reference.

---

**Global Limits Tabbed Region**

- **Company:** The company to which the global limit applies.
- **Limit Code:** The global limit code.
- **Limit Name:** The name of the global limit.
- **Limit Type:** The limit type assigned to the global limit.
- **Authorized checkbox:** Enable this checkbox to authorize the global limit for use.
- **Limit Amount:** The total amount of deals that the company can enter into.

**Sovereign Limits Tabbed Region**

- **Company:** The company to which the sovereign limit applies.
- **Country:** The country to which the global limit applies.
- **Authorized checkbox:** Enable this checkbox to authorize the sovereign limit for use.
- **Limit Amount:** The total amount of deals that you want to commit to with counterparties who are located in the specified country.
Currency Limits Tabbed Region

Currency Code: The currency code.
Currency Description: The description of the currency.
Limit Amount: The total amount of deals that you want to commit to in the currency limit.

Cparty Limits Tabbed Region

Company: The company to which this limit applies.
Cparty: The counterparty to which this limit applies.
Limit Code: The counterparty limit code.
Limit Type: The limit type assigned to the counterparty limit.
Expiration Date: The date on which the counterparty limit will expire.
Authorized checkbox: Enable this checkbox to authorize the specific counterparty limit.
Limit Amount: The total amount of deals that you want to commit to with the counterparty.

Group Limits Tabbed Region

Company: The company to which this limit applies.
Counterparty: The counterparty group to which this limit applies.
Limit Type: The limit type assigned to the counterparty group limit.
Description: The description of the counterparty group limit.
Expiration Date: The date on which the counterparty group limit will expire.
Authorized checkbox: Enable this checkbox to authorize the counterparty group limit.
Limit Amount: The total amount of deals that you want to commit to with counterparties that belong to the counterparty group.

Settlement Limits Tabbed Region

Company: The company to which the limit applies.
Code: The settlement limit code.
Name: The name of the settlement limit.

Expiration Date: The date on which the settlement limit will expire.

Authorized checkbox: Enable this checkbox to authorize the settlement limit.

Limit Amount: The total amount of the deals that you want to settle on the same date.

Dealer Limits Tabbed Region

Dealer: The user ID of the dealer to whom the limit applies.

Dealer Name: The name of the dealer to whom the limit applies.

Deal Type: The deal type for which the dealer is limited.

Product Type: The product type for which the dealer is limited.

Authorized checkbox: Enable this checkbox to authorize the dealer limit for use.

Limit Amount: The amount the dealer can commit to in a single deal. This does not limit the total amount of deals a dealer can enter. For example if the dealer limit is 1 million dollars, the dealer can enter into 10, 1 million dollar deals for a total of 10 million dollars in deals.

Deal Time Restrictions Window Reference

Deal Type: The type of deal to which the time limit applies.

Deal Subtype: The deal subtype to which the time limit applies.

Product Type: The product type to which the time limit applies.

Cparty: The counterparty to which the time limit applies.

Max Length: In combination with the Period type field, the maximum amount of time you want a deal of a particular deal type, deal subtype, product type, counterparty type combination to last.

Period Type: In combination with the Max Length field, the maximum amount of time you want a deal of a particular deal type, deal subtype, product type, counterparty type, combination to last.
Weightings Window Reference

**Deal Type Code:** The deal type to which this weighted limit applies.

**Deal Type Description:** The description of the deal type to which this weighted limit applies.

**Deal Subtype Code:** The deal subtype to which this weighted limit applies.

**Deal Subtype Description:** The description of the deal type to which this weighted limit applies.

**Months:** The number of months from maturity that a deal is when the weighting is used to calculate the utilized amount. For example, if you enter 3 in the Months field, then a deal must be 3 months from maturity to use the weighting. By default, the weighting for all deal type, deal subtype combinations is set at 0, which means that the weighting is used to calculate the utilized amount of the limit throughout the life of the deal.

**Weighting:** The percent of the total deal amount you want to use to calculate the utilized amount of a weighted limit. For a list of weighted limits, see Defining Limit Weightings.

Limit Types Window Reference

**Limit Controls Region**

**Authorized checkbox:** Enable this checkbox to authorize the limit for use.

**Limit Description:** The description of the limit.

**Updated On:** The date when the authorization for this limit was last updated.

**Updated By:** The user ID of the user who last updated the authorization for this limit.

**Limit Types Region**

**Type:** The limit type code. There must be at least one limit type for each limit category.

**Description:** The description of the limit type.
Limit Category: The category of the limit type. Limit categories distinguish the underlying purpose of the limit type are used primarily for reporting purposes. There are four limit categories:

- **FX**: Used to identify foreign exchange deals.
- **Invest**: Used to identify deals where the company enters into the deal as an investment.
- **Fund**: Used to identify deals where the company enters into the deal to fund a project or other need.
- **Odraft**: Used to identify deals where the company enters into a deal that is greater than the amount of their available funds and for which they are paying overdraft interest rate charges.

**Forward Contracts Updated with the Latest Weightings**: The date on which the foreign exchange forward contracts were last weighted.
Tax/Brokerage Setup

This section contains information on how to set up the default tax and brokerage rates as well as the tax and brokerage schedules that apply to your deals. It also contains information on how to apply these schedules to your counterparties, and how to set up settlement accounts for your brokerage fees and taxes.

This section contains the following topics:

- Brokerage Schedule and Details: page 2 – 168
  - Defining Rates: page 2 – 168
  - Defining Brokerage Rate Schedules: page 2 – 169
  - Defining Brokerage Categories: page 2 – 169
  - Defining Brokerage Settlement Details: page 2 – 170
- Tax Schedule and Details: page 2 – 174
  - Defining Tax Rates: page 2 – 174
  - Defining Tax Rate Schedules: page 2 – 174
  - Defining Tax Rate Categories: page 2 – 175
  - Defining Tax Settlement Details: page 2 – 176
A brokerage rate is the rate that either you charge to counterparties or that counterparties pay to you for brokered deals. Use the Brokerage Schedule and Details window to organize your rates into rate schedules, create brokerage categories for different deal types, and define how you want to perform settlements for your brokerage fees.

You can only define brokerage rates for bills, bonds, foreign exchange, retail term money, short term money, and wholesale term money deals.

Brokerage fees are settled separately from the deals to which they are linked. Brokerage fees do not alter the ultimate settlement amount for the deals.

This section contains the following topics:

- Defining Rates: page 2–168
- Defining Brokerage Rate Schedules: page 2–169
- Defining Brokerage Categories: page 2–169
- Defining Brokerage Settlement Details: page 2–170

## Defining Rates

Use a rate group to define the different rates that a brokerage firm charges for its services. For each rate in a rate group, you can define the minimum and maximum values to which that rate will apply. For example, if your broker charges you a rate of 3% for deals under $1,000,00.00, and 2% for deals over $1,000,00.00, you can set up a different rate for each scenario.

You can set an effective date for each rate group.

#### To define a rate group:

1. In the Rate Group region of the Brokerage Rates and Schedules window, enter a unique name for a rate group or select one from the list of values.
2. In the Effective From field, select a date from which you want the rate group to be effective.
3. Enter a minimum and a maximum amount to which you want the brokerage rate to apply.
4. Enter a brokerage rate as a percentage.
Defining Brokerage Rate Schedules

Use brokerage rate schedules to relate a rate group to a payee, a deal type, and a calculation type. You can create multiple schedules for each deal type or payee.

**To define a brokerage rate schedule:**

1. In the Schedule region of the Brokerage Rates and Schedules window, enter a unique code for the brokerage rate schedule.
2. Select a rate group.
3. Select a payee for the schedule.
4. Select a deal type for the schedule.
5. Select the calculation type that you want to use for this schedule.

   **Note:** The list of calculation types differs depending on which deal type you selected.

6. Enter an applicable amount for the schedule.
7. To authorize this schedule for use, check the Authorized check box.
8. Save your work.

Defining Brokerage Categories

Use the Category tabbed region to define a set of default brokerage schedules that can be applied to counterparties. For each category, you define which schedules you want counterparties to use as a default for specific deal types, deal subtypes, product types, and parties. Categories can be as generic or as specific as you want.

**To define a brokerage category:**

1. In the Category tabbed region of the Brokerage Rates and Schedules window, enter a new category code and description in a blank row.
2. Select a deal type and a brokerage rate schedule for the category in the Brokerage Details region.

5. Save your work.
3. If you want the brokerage schedule to apply to a particular combination of deal subtype, product type, or counterparty, select each as needed. For example, you might want to use one default schedule for all short term money funding deals that are conducted with the ABC bank, and a different default schedule for all short term funding deals conducted with XYZ bank.

4. To allocate a brokerage category to one or more counterparties, choose the Allocate to Cparties button.

5. Save your work.

---

**Defining Brokerage Settlement Details**

Use Settlement Codes tabbed region of the Brokerage Rates and Schedules window to define the default actions to perform when you perform a settlement for your brokerage fees.

> **To define brokerage settlement details:**

1. Select the Settlement Codes tabbed region in the Brokerage Rates and Schedules window.
2. Select a company whose settlement details you want to define.
3. Enter a unique code and description for the settlement category.
4. Select the GL Account to which you want to apply the settlement.
5. Save your work.

---

**Brokerage Schedule and Details Window Reference**

**Rate Group Tabbed Region**

- **Rate Group**: The rate group code.
- **Effective From**: The date on which the rate group becomes effective.
- **Minimum Amount**: The minimum amount that a deal must be worth to qualify for the brokerage rate.
- **Maximum Amount**: The maximum amount that a deal must be worth to qualify for the brokerage rate.
Brokerage Rate: The rate that applies to the amount range specified in the Minimum and Maximum Amount fields.

Schedule Tabbed Region

Schedule: The brokerage schedule code.

Rate Group: The rate group that you want to associate with a specific payee, deal type, and calculation type.

Payee: The party who is responsible for paying the rate specified by the rate group. The payee can be a company or a counterparty.

Deal Type: The deal type to which the rate group applies. The following deal types can have brokerage fees associated with them:

- BOND: Bond deals.
- FX: Foreign exchange deals.
- RTMM: Retail term money deals.
- NI: Negotiable instrument deals.
- ONC: Short term money deals.
- TMM: Wholesale term money deals.

Calculation Type: The type of calculation method used to calculate the brokerage fees. The calculation type defaults in based on the deal type selected. Possible calculation types include:

- PRN_F: Calculate fees on the deal principal on a flat basis.
- PRN_A: Calculate fees on the deal principal on an annual basis.
- FV_F: Calculate fees on the face value of the bond on a flat basis.
- SELL_F: Calculate fees on the amount of currency sold on a flat basis.
- BUY_F: Calculate fees on the amount of currency bought on a flat basis.
- INS_F: Calculate fees on amount of interest settled on a flat basis.
- INT_F: Calculate fees on the interest on a flat basis.
- ITL_F: Calculate fees on the initial value on a flat basis.

Calculation Description: The description of the calculation type.

Calculation Applicable Amt: The percent of the deal amount that is used to calculate the brokerage fees.
Authorized checkbox: Enable this checkbox to authorize the brokerage schedule.

Categories Tabbed Region

Categories Region

Category: The brokerage category code.

Description: The description of the brokerage category.

Brokerage Details Region

Deal Type: The type of deal to which you want to apply the brokerage schedule.

- BOND: Bond deals.
- FX: Foreign exchange deals.
- NI: Negotiable instrument deals.
- ONC: Short term money deals.
- TMM: Wholesale term money deals.

Subtype: The deal subtype to which you want to apply the brokerage schedule. The list of available deal subtypes depends on the deal type selected.

Product Type: The product type to which you want to apply the brokerage schedule. The list of available product types depends on the deal type selected.

Party: The party to whom you want to apply the brokerage schedule. The party can be a company or counterparty.

Schedule Code: The brokerage schedule you want to associate with the deal type, deal subtype, product type, and party specified. The list of brokerage schedules is defined in the Schedule tabbed region.

Rate Group: The rate group that is associated with the schedule. The rate group defaults in from the brokerage schedule you selected.

Allocate to Cparties button: Choose this button to open the Counterparty Profiles window and assign the brokerage category to a counterparty. For more information, see Counterparty Profiles window reference.
Settlement Codes Tabbed Region

Company: The company for whom you are defining brokerage settlement accounts.

Settlement Code: The settlement code.

Description: A description of the settlement.

GL Account: The GL account that you want to use to settle brokerage fees for the company.
Tax Schedule and Details

A tax rate is the rate you must pay or deduct from your short term money deals for withholding taxes. You can organize your rates into rate schedules, create tax categories for different deal types, and define how you want to perform a tax settlement.

Withholding taxes are settled with your short term money deals. The tax amount is deducted from the interest settlements paid.

This section contains the following topics.

- Defining Tax Rates: page 2 – 174
- Defining Tax Rate Schedules: page 2 – 174
- Defining Tax Rate Categories: page 2 – 175
- Defining Tax Settlement Details: page 2 – 176

Defining Tax Rates

Use tax rates to define the rates of your withholding taxes for your short term money deals.

To define a tax rate:

1. In the Rate Schedule tabbed region of the Tax Schedule and Details window, select a blank row and enter a unique code for the new tax rate.
2. In the Effective From field, select the first date you want the tax rate to be effective.
3. In the Rate field, enter the tax rate as a percentage.
4. Save your work.

Defining Tax Rate Schedules

Use tax rate schedules to relate a tax rate to a payee, deal type, and calculation type.
To define a tax rate schedule:

1. In the Schedule tabbed region, enter a unique name for the tax schedule in a blank row.
2. Select a tax rate code.
3. Select a payee who will receive the tax payments.
4. Select a deal type, to which you want to apply the schedule.
5. Select a calculation type. Note that the list of available calculation types differs depending on the deal type you selected.
6. In the Applicable Amount field, enter the amount at which the tax rate becomes applicable. For example, if you do not want a tax rate to apply to any deals under $50.00, enter an applicable amount of 50.
7. To authorize the tax schedule for use, select the Authorized check box.
8. Save your work.

Defining Tax Rate Categories

Use the Category tabbed region to define a set of default tax schedules that can be applied to counterparties. For each category, define which default schedules you want counterparties to use for which sets of deal types, deal subtypes, product types, and parties. Categories can be as generic or as specific as you want.

To define a tax rate category:

1. In the Categories tabbed region of the Tax Schedule and Details window, enter a tax category code.
2. In the Tax Details region, select a deal type, a deal subtype, and a tax code. The applicable tax rate appears.
3. Select a product type, as needed.
4. In the Party field, select a counterparty.
5. Save your work.
Defining Tax Settlement Details

Use the Settlement Codes tabbed region of the Tax Schedule and Details window to define the details of how you want to settle the withholding taxes for a company.

To define tax settlement details:

1. In the Settlement Codes tabbed region in the Tax Schedule and Details window, select a company whose settlement details you want to define.
2. Enter a unique name and a description for the tax settlement.
3. Select the GL Account to which you want to apply the tax settlement.
4. Save your work.

Tax Schedule and Details Window Reference

Rate Schedule Tabbed Region

**Code:** The tax rate code.

**Effective From:** The date on which the tax rate become effective.

**Percentage Rate:** The tax rate expressed as a percent.

Schedule Tabbed Region

**Schedule:** The tax schedule code.

**Rate Code:** The rate code you want to associate with the payee, deal type, and calculation type in the tax schedule.

**Payee:** The party to whom the taxes are paid. The party must be a counterparty.

**Deal Type:** The deal type to which the taxes are applicable.

- **BOND:** Bond deals.
- **FX:** Foreign exchange deals.
- **RTMM:** Retail term money deals.
- **NI:** Negotiable instrument deals.
• **ONC**: Short term money deals.
• **TMM**: Wholesale term money deals.

**Calculation Type**: The calculation method used to calculate the withholding taxes.

• **PRN_F**: Calculate fees on the deal principal on a flat basis.
• **PRN_A**: Calculate fees on the deal principal on an annual basis.
• **FV_F**: Calculate fees on the face value of the bond on a flat basis.
• **SELL_F**: Calculate fees on the amount of currency sold on a flat basis.
• **BUY_F**: Calculate fees on the amount of currency bought on a flat basis.
• **INS_F**: Calculate fees on amount of interest settled on a flat basis.
• **INT_F**: Calculate fees on the interest on a flat basis.
• **ITL_F**: Calculate fees on the initial value on a flat basis.

**Calculation Description**: The description of the calculation method.

**Calculation Applicable Amt**: The amount of the deal that is used to calculate the taxes, expressed as a percent.

**Authorized checkbox**: Enable this checkbox to authorize the tax schedule for use.

---

**Categories Tabbed Region**

**Category Code**: The category code.

**Category Description**: The description of the tax category.

**Deal Type**: The deal type for which you want to create a tax category.

**Subtype**: The deal subtype for which you want to create a tax category.

**Product**: The product type for which you want to create a tax category.

**Party**: The party for which you want to create a tax category.

**Tax Code**: The tax schedule that you want to assign to the deal type, deal subtype, and product type specified. Tax schedules are defined on the Schedule tabbed region.

**Applicable Rate**: The tax rate used to calculate taxes for this tax schedule. This rate defaults in from the rate specified in the Schedule tabbed region.
Allocate to Cparties button: Choose this button to open the Counterparty Profiles window and assign a default tax category to a counterparty. For more information on counterparty profiles, see Counterparty Profile window reference.

Settlement Codes Tabbed Region

- **Company**: The company in your organization that is associated with the specified settlement account.
- **Settlement Code**: The settlement code.
- **Description**: A description of the settlement code.
- **GL Account**: The GL account that the specified company uses to settle taxes.
Rates, Curves, and Market Data Sets Setup

This section describes how to set up your current system rates, your market data curves, and your market data sets. It contains the following topics.

- Current System Rates: page 2 – 180
  - Defining Current System Rate Data Feed Codes: page 2 – 181
  - Entering Current System Rates: page 2 – 182
  - Defining Archive Parameters for Current System Rates: page 2 – 185
- Market Data Curves: page 2 – 186
  - Yield Curves: page 2 – 186
  - Interest Rate and Exchange Rate Volatility Curves: page 2 – 190
  - Defining Market Data Curves: page 2 – 191
- Market Data Sets: page 2 – 195
  - Defining Market Data Sets: page 2 – 195
Current System Rates

Current system rates are the market rates that Treasury uses to validate each deal. Every time you enter a deal, Treasury compares the rates that you enter for the deal against the current system rates and verifies whether or not the deal rates falls within the company’s deal rate, interest rate, and foreign exchange rate policies.

Current system rates are also used as the default rates when you perform revaluations, as the benchmark rates when you reset floating rate deals, and for calculating limit utilization.

Current system rates can be updated as frequently as you require and can be entered manually, or using an electronic rate feed.

The following rates are current system rates:

- **Spot rates**: Spot rates are used when you enter into an agreement to deliver some amount of one currency for another currency in two business days. There can be exceptions to this rule depending on the local market conventions and the currency combination. For example, the Canadian dollar, when traded against the US dollar, settles in one business day.

  Note: Foreign exchange cross rates are automatically calculated for each currency combination using the spot rates you enter for currencies against the USD.

- **Forward rates**: Forward rates are used when you enter into an agreement to deliver some amount of one currency for another currency at a time in the future (a date more distant than the spot settlement date of 1 or 2 days). For example, if a company in the United Kingdom needs to purchase USD $1,000,000 in three months time, the company may enter into a forward contract to exchange GBP for USD at the 3–Month forward rate. The rate is calculated by taking the GGP/USD spot rate plus a premium or discount. Defining forward rates for authorized currencies is optional.

- **Volatilities**: A volatility is a measure by which an exchange rate or interest rate is expected to fluctuate or has fluctuated over a given period. Volatility figures are expressed as a percentage per annum.

- **Interest rates**: Interest rates are used in money market deals such as interest rate options, FRAs, and discounted securities. To enter deals in Treasury, you must set up at least one interest rate for each currency. However, for accounting purposes, it is recommended that you set up as many different interest rates as
you can for each currency (for example, a 3 month rate, a 6 month rate, and a 1 year rate). The more interest rates you define the more accurate your revaluations and deal rate tolerance calculations will be. For more information on revaluations, see: Revaluations: page 7 – 18. For more information on deal rate tolerances, see: Deal Rate Tolerances: page 2 – 128.

In addition to these rates, bond prices are also considered to be a current system rate.

- **Bond prices** are the current market prices for a bond. Like the other current system rates, bond prices are used to calculate the deal rate tolerance for bond deals, to revalue bond deals, and to calculate limit utilization for bonds.

When you set up Treasury, you must set up the following rate information in the Current System Rates window:

- A reference code for each rate you are defining.
- A spot rate for each authorized currency against the USD.
- An interest rate for each authorized currency.

Once you set up your current system rates, you can return to the Current System Rates window at any time to enter new rates or to modify existing rate.

This section contains the following topics.

- Setting Up Current System Rate Data Feed Codes: page 2 – 181
- Entering Current System Rates: page 2 – 182
- Defining Archive Parameters for Current System Rates: page 2 – 185

## Setting Up Current System Rate Data Feed Codes

Use the Data Feed Codes tabbed region of the Current System Rates window to define reference codes for each rate you are going to use.

If you use an electronic data feed to import rate information, you must define a reference code, a feed source, and an external reference code for each rate. Those external reference codes and feed sources must match the data that is imported with the market data import file.
If you enter rates manually, you must define a reference code for each rate. If you want to track the source of your rate information, you can also enter a feed source, but it is not required.

**Setting up a data feed code:**

1. In the Reference Code field, enter a user defined reference code to identify the rate. For example, GBP Spot or USD 1M. This code will appear in the list of values for the Reference Code field on the Current Rates tabbed region of the window.

2. In the Description field, enter a description for the rate. For example, a US dollar 1 month interest rate.

3. If you are using an electronic data feed to import the rate or if you want to track the source of a manually entered rate, in the Feed Source field of the Data Feed Codes tabbed region of the Current System Rates window, enter the name of the rate source.

4. If you are using an electronic data feed to import the rate, in the External Reference Code field, enter the rate code from the external rate source.

5. Save your work.

---

**Entering Current System Rates**

Use the Current System Rates window to enter current system rates in Treasury. Treasury uses current system rates to determine if your deals comply with your company’s deal rate tolerances and rate policies, and to calculate revaluations.

Current system rates can be any of the following rates: forward rates, interest rates, spot rates, or volatilities. Current system rates can also be bond prices.

You can enter current system rates manually, using the Current System Rates window or you can import rates into Treasury using an electronic data feed.

**Note:** To use an electronic data feed to import rates, you can use the data exchange programs provided or you can create a script to import the rates from the feed source into the appropriate Treasury tables. For more information on the data exchange programs provided with Treasury, see Data Exchange Programs: page 8 – 22.
When you set up your current system rates you must define a spot rate (against the USD) and at least one interest rate for each authorized currency. You can enter as many rates as you want, but other than the rates previously mentioned, all others are optional.

**Prerequisite:**

- Set up reference codes for each rate. For more information, see: Setting Up Current System Rate Data Feed Codes: page 2 – 181.

► **To enter a system rate:**

1. In Ref Code field of the Current Rates tabbed region of the Current System Rates window, choose the reference code for the rate. The description of the rate automatically appears in the Ref Description field.

2. Define a period and term for the rate. For example, “1 Month” for a 1–month interest rate or “2 FX Spot” for a 2–day foreign exchange spot rate.

   - In the Period field, enter a period for the rate. If you are defining a bond price, leave the period field blank. If you are defining a spot rate, the default period is 2 because spot rates are generally quoted on a 2–day basis; however, you can change the value if you want.

   - In the Term Type field, select a term type for the rate. The term type you select determines the type of rate you are defining.

The following table lists the rates you can define and the possible term types for each rate.

<table>
<thead>
<tr>
<th>Rate</th>
<th>Term Type</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest rate</td>
<td>Day, Month, or Year</td>
</tr>
<tr>
<td>Volatility</td>
<td>Opt Vol(Days) or Opt Vol(Mths)</td>
</tr>
</tbody>
</table>

*Note:* If you are defining an exchange rate volatility, you must define both the base and the contra currencies in the exchange. If you are defining an interest rate volatility, you only need to define the base currency.
<table>
<thead>
<tr>
<th>Rate</th>
<th>Term Type</th>
</tr>
</thead>
<tbody>
<tr>
<td>Spot rate</td>
<td>FX Spot</td>
</tr>
<tr>
<td></td>
<td>Note: The term for a spot rate is calculated in days. Therefore a period of 2 FX Spot is equivalent to 2 days.</td>
</tr>
<tr>
<td>Forward rate</td>
<td>FX Fwd(Days) or FX Fwd(Mths)</td>
</tr>
<tr>
<td>Bond Price</td>
<td>Bond Price</td>
</tr>
</tbody>
</table>

Table 2 – 6 (Page 2 of 2) System Rate Types and Terms

3. In the Base Currency field, select a currency for the rate. If you are entering an interest rate, interest rate volatility, or bond price, this is the currency for the rate, volatility, or bond price. If you are entering a spot or a forward rate this is the base currency for the rate.

   Note: You must record one spot rate for each currency against the USD.

4. If you are entering a spot or forward rate, in the Contra Currency field, select a contra currency for the rate. If you are entering an interest rate, interest rate volatility, or bond price, leave this field blank.

5. In the Bid Price field, enter the bid price for the currency combination. The bid price holds the bond interest rate, currency rate, bond price, or volatility.

6. In the Ask Price field, enter the ask price for the currency combination. The ask price holds the bond interest rate, currency rate, bond price, or volatility.

   Additional Information: The difference between the bid price and the ask price for a currency combination is the price spread. The spread between a currency combination depends on two things: the risk associated with each currency, and the liquidity of the currencies in the combination. If you want to change the price spread between two currencies, you can edit the ask price at any time.

7. In the Day Count Basis field, select the day count basis that you want to use for the interest rate. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

8. Save your work.
Defining Archive Parameters for Current System Rates

Use the Archive Parameters tabbed region of the Current System Rates window to define the frequency that you want to use to archive your current system rates. By default, rates are archived every time they are updated.

To archive rates:

1. In the Archive Parameters tabbed region of the Current System Rates window, select the rate that you want to archive.

2. In the Archive Frequency fields, define an archive frequency for the rate.

3. Save your work.

4. If you want to view your archived rates, see: Viewing Current and Archived System Rates: page 6 – 25.
Market Data Curves

Use the Market Data Curves window to create a group of similar rates. For example, you can group all of your US dollar interest rates (1–Month, 3–Month, 6–Month, and 12–Month US rates) into a market data curve.

Treasury uses the rates in a market data curve to calculate interest rates for dates when no interest rate is quoted. These calculated rates are used to value deals.

In Treasury, you can define three type of market data curves:

- **Yield curves**: A yield curve defines a term structure of interest rates for a single currency.
- **Interest rate volatility curves**: An interest rate volatility curve defines a term structure of interest rate volatilities used in option pricing models.
- **Exchange rate volatility curves**: An exchange rate volatility curve defines a term structure of interest rate volatilities for foreign exchange option pricing models.

These curve types can be grouped into market data sets. For more information on Market Data Sets, see: Market Data Sets: page 2 – 195.

This section contains the following topics:

- Yield Curves: page 2 – 186
- Interest Rate and Exchange Rate Volatility Curves: page 2 – 190
- Defining Market Data Curves: page 2 – 191
- Viewing Market Data Curves: page 2 – 194

Yield Curves

A **yield curve** defines a term structure of interest rates for a single currency. Examples of yield curves include LIBOR and US Treasury.

You can create a yield curve by defining the grid points in the curve and by specifying an interpolation method.

- **Grid points** are the points in time when an interest rate is known (for example, USD 1–Month).
• An interpolation method is the method by which rates are calculated for unknown dates (for example, cubic spline is an interpolation method).

The grid points and the interpolation method are used to calculate a set of interest rates for the dates when no interest rate is quoted. For example, if the yield curve contains a 1–Month and a 3–Month interest rate, Treasury uses an interpolation method to calculate the rates for any date that falls between those two known rates.

Treasury uses yield curves to:

• **Value a future cash flow:** If a deal has a future cash flow, Treasury needs a discount factor to calculate the present value of the cash flow. Treasury derives the discount factor from the yield curve and then calculates the present value of the cash flow.

  For example, if you want to know the present value of an term money deal, you must calculate the present value of all of the future cash flows in the deal by using a discount factor or an interest rate that corresponds to the value date of the cash flow.

  The total value of the term money deal is the sum of all of the present values of the future cash flows.

• **Calculate theoretical forward rates for deals with future interest reset:** Deals that have future interest reset such as Interest Rate Swap, FRA, or Interest Rate Option deals.

  For example, in an Interest Rate Swap deal that swaps a fixed to a floating interest rate, the floating interest rate is tied to an index rate such as the LIBOR USD 3M rate. To correctly revalue this deal, you must calculate the forward rates for the future coupon dates. You can use the yield curve to derive these forward rates.

• **Calculate the forward exchange rate:** The forward exchange rate is the exchange rate between two currencies for a specified future date. The forward exchange rate is calculated using the spot exchange rates and the interest rates for the currencies involved. The interest rates are derived from the yield curve for the currencies.

  Each market rate has a Bid and Ask value. In general, the yield curve has a Bid/Ask structure too. When you use the curve, you can use either the Bid or the Ask value depending on what action you are performing. For example, when you value deals using yield curves, you can use the Bid side of the curve for the long position (when you are investing or selling currency), and the Ask side of the curve for the
short position (when you are borrowing or buying currency). In some cases, however, you might want to refer to a particular side of the curve. For example, for an Interest Rate Swap deal with floating interest, you may want to value your position based on a Mid rate rather than a Bid/Ask rate. Treasury enables you to set the side that you want to use for the market data curve.

**Example: Choosing Data Sides for a Yield Curve**

The following table illustrates how choosing the data side can affect a yield curve. This example uses the London Interbank Rate with a Bid rate of 6.47 and an Ask rate of 6.59. Four different yield curves are shown. Note how the rates differ for each curve.

<table>
<thead>
<tr>
<th>Rate or Curve Type</th>
<th>Data Side</th>
<th>Bid Rate</th>
<th>Ask Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Market Rate</td>
<td>London Interbank Rate</td>
<td>6.47 (LIBID)</td>
<td>6.59 (LIBOR)</td>
</tr>
<tr>
<td>Yield Curves</td>
<td>LIB/London Interbank</td>
<td>Bid/Ask</td>
<td>6.47 (LIBID)</td>
</tr>
<tr>
<td></td>
<td>LIBOR/London Interbank Offer Rates</td>
<td>Ask</td>
<td>6.59 (LIBOR)</td>
</tr>
<tr>
<td></td>
<td>LIBID/London Interbank Bid Rates</td>
<td>Bid</td>
<td>6.47 (LIBID)</td>
</tr>
<tr>
<td></td>
<td>LIMEAN/ London Interbank Mean Rates</td>
<td>Mid</td>
<td>6.53 (LIBOR + LIBID)/2</td>
</tr>
</tbody>
</table>

You may want to use different curves to revalue your deals. For example, if you are valuing your portfolio for risk management purposes, you might use a LIBOR yield curve. If you are valuing your portfolio for accounting purposes, you might use a US Treasury curve.

To define a yield curve in Treasury, you must define the following:

- **Curve code.** The code used to identify the curve. For example, LIBOR–USD or US Treasury.
• **Curve type:** The type of curve. For example, Yield, Exchange Rate Volatility, or Interest Rate Volatility.

• **Currency:** The currency of the curve. For example USD or GBP.

• **Market data side:** The type of rates used in the curve. For example, BID/ASK, BID, or ASK.

• **Interpolation method:** The method used to calculate unknown grid points. The following interpolation methods are:

  - *Cubic Spline:* uses polynomial functions to model a yield curve. This is the default interpolation method for yield curves.

  - *Exponential:* uses two known points on a yield curve, which are then converted to points on a discount factor curve. The discount factor is used for exponential interpolation.

  - *Linear:* uses a straight line between two points of a yield curve to estimate a rate between those points. This is the default interpolation method for volatility curves.

The following graph shows the difference between a curve that uses linear or cubic spline interpolation methods.
• **Grid points.** The known rates that you want to use for the curve. For example, if you are defining a USD curve, you may want to use the USD 1M, 3M, and 6M interest rates as grid points.

Once you define the curve, you can value or revalue your deals. The Bid rate is used for long positions. The Ask rate is used for short positions. If you want to use a Mid rate you must define a Mid curve.

If you are valuing a deal for a historical date, then you must work with rates that were valid for that date. In this case, a historical yield curve is calculated using the latest rate for the date you are valuing the deal. For example, if no rate exists for the date, then Treasury uses the most recent rate prior to that date. For example, if you are revaluing a deal for a historical date of January 15 and you archived 5 USD interest rates on that date, the first rate at 9 AM and the fifth rate at 5 PM, then Treasury would use the USD interest rate that was archived at 5 PM to perform revaluations. Alternately if you did not archive a rate on January 15, Treasury would use the last rate archived before that date (for example, a rate that was archived on January 14). Note that the frequency with which rates are archived depends on the archive parameters you set up for your current system rates. For more information, see: Current System Rates: page 6 – 22.

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**Interest Rate and Exchange Rate Volatility Curves**

In Treasury, you can define two different types of volatility curves: an interest rate volatility curve or an exchange rate volatility curve.

An *interest rate volatility curve* defines a term structure of interest rate volatilities for option pricing models. The interest rate volatilities in the curve must all be for a single currency and can be entered for different periods.

An *exchange rate volatility curve* defines a term structure of exchange rate volatilities for foreign exchange options. The exchange rate volatilities in the curve must all be for the same currency combinations and can be entered for different periods.

Volatility curves are created using the same method used to create yield curves.

When you value a deal using volatility curves, you can use either *volatilities by maturity* or *flat volatilities*. When you value a deal using volatilities by maturity, you must redefine a curve that has many grid points. Treasury chooses a volatility from the curve and calculates the rate for the unknown date from the chosen curve. When you value a
deal using flat volatilities, you must predefine a curve with only one grid point. Treasury uses the curve to generate the same volatility for any date.

Bid volatility rates are used for option sell deals and Ask volatility rates are used for option buy deals.

### Defining Market Data Curves

Use the Market Data Curves window to define the market data curves that you want to use to value your deals. You can use this window to define yield curves, interest rate volatility curves, and exchange rate volatility curves.

**Prerequisite:**
- Define one rate for the currency and curve type you are defining.
  For more information, see: Entering Current System Rates: page 2 – 182

**To define a market data curve, do the following:**

2. In the Curve Code field, enter a curve code for the curve you want to define.
3. In the Description field, enter a description of the curve you want to define.
4. In the Type field, select the curve type you want to define. You can choose Yield, Interest Rate Volatility, or Exchange Rate Volatility. If you choose Exchange Rate Volatility, the Contra Currency field will appear.
5. In the Market Data Side field, choose the side that you want to use to calculate the curve rates. You can choose Bid/Ask, Bid, Ask, or Mid.
6. In the Default Interpolation field, choose the default interpolation method that you want to use to calculate any missing rates.

   If you are defining a *yield curve*, you can choose Linear, Exponential, or Cubic Spline.
If you are defining a volatility curve, you can choose Linear or Cubic Spline.

7. In the Currency field, choose the currency for the curve.

8. If you are defining an Exchange Rate Volatility curve, in the Contra field choose the contra currency for the curve.

9. Enable the Authorized check box if you want the curve to be available for use.

10. If you want to define each rate in the curve separately, in the Rate Code field, choose a rate code. The Rate Description, Period, and Term Type fields are automatically populated based on the rate code. The rate codes are defined in the Current System Rates window.

11. If you want to automatically populate the Market Data Curve window with all of the rates for the chosen currencies and rate type, choose the Auto Populate button. All of the valid rates for the curve appear. Remove any records for rates that you do not want to use in the curve.

   If you are defining a yield curve, only rates with the term of Days, Months, or Years will be populated. If you are defining a volatility curve, only rates with the term of Opt Vol (Days), or Opt Vol (Months) will be populated.

12. Save your work.

Assigning Curves to Market Data Sets

Once you define a curve and a market data set, you can assign a curve to a market data set from the Market Data Curve window. For information on defining market data sets, see: Market Data Set: page 2 – 195.

**Prerequisites:**

- Define a market data curve. See: Market Data Curves: page 2 – 186

**To assign market data curves to market data sets, do the following:**

2. Query the market data curve that you want to assign to a market data set.

3. Choose the curve, then choose the Assign button. The Assign Curve to Market Data Set window appears. The Curve field is automatically populated.

4. In the Market Data Set field, choose the market data set you want to assign the curve to and choose either the Assign button or the Assign and Open button. If you choose the Assign and Open button, the Market Data Set window appears and you can view the details of the market data set that you are assigning the curve to.

5. Save your work.

Copying Curves

Once you define a curve for one currency, you can copy the structure of that curve to create other curves. Copying curves is particularly useful if you want to set up the same type of curve for several different currencies. Treasury will automatically try to populate the curve with the same grid points as the original curve. When you copy curves you must create a new curve with the copy, you cannot copy a curve to modify an existing curve.

For example, if have a USD yield curve that contains the USD 1M, 3M, and 6M interest rates as its grid points, you can copy that curve and change the currency to GBP. Treasury will automatically try to populate the curve with the GBP 1M, 3M, and 6M interest rates.

Prerequisites:

- Define a market data curve. See: Market Data Curves: page 2 – 186.

To copy market data curves, do the following:


2. Query the market data curve that you want to copy.

3. Choose the Copy button. The Copy Curve window appears, with the chosen curve in the From Curve field.

4. In the To Curve field, enter a curve code for the new curve that you want to create with the copy.
5. In the Currency field, choose the currency for the new curve.
6. Choose the Copy button to copy the curve and save your work.

Viewing Market Data Curves

Use the Show Market Data Curves window to view the discount factors and raw rates for a market data curve. You can also use this window to view the rates in a market data curve for different day count bases.

To view market data curves, do the following:
1. Navigate to Market Data Curves and query a curve.
2. Choose the Show button. The Show Market Data Curves window appears. For more information see:
3. In the Show field, choose the type of rate that you want to view. You can choose one of the following:
   • **Raw Rates**: The rates as they appear in the Current System Rates window.
   • **Discount Factors**: The discount factors that correspond to the yield curve rates.
     You can also choose to view the curve rates converted to the following day count bases: Actual/360, Actual/365, 30/360, Modified 30/360, Actual/Actual, Actual/365L, Modified+ 30/360. For more information on day count bases, see: Treasury Terminology: page C – 2.
4. Close the window.
Market Data Sets

Market data sets enable you to group your market data curves (yield curves, interest rate volatility curves, and exchange rate volatility curves), so you can apply them as a set when you revalue deals. For example, you can group all of your LIBOR curves for different currencies into a single market data set, or you can group curves of different currencies into a set to revalue a specific deal type, such as Cap or Floor deals.

When you define a market data set you can also flexibly define which side of the market (Bid/Ask, Bid, Ask, or Mid) and which interpolation method you want to use for the curves when you use them as part of a market data set. For example, if you group all of your yield curves into a market data set, but each curve in the set uses a different side or interpolation method, you can choose a single market data side and interpolation method for each type of curve (yield curve, interest rate curve, and exchange rate curve) in the set.

Once you define your market data sets, you can set up the default market data set that you want to use to revalue each deal type and product type combination. For more information on setting up default market data sets for deal revaluation, see: Deal Type/Product Types: page 2 – 120.

This section contains the following topic:

- Defining Market Data Sets: page 2 – 195

Defining Market Data Sets

Use the Market Data Sets window to assign a group of yield curves, interest rate volatility curves, and exchange rate volatility curves to a market data set.

Market data sets enable you to flexibly define which side of the market (Bid/Ask, Bid, Ask, or Mid) should be used to price or revalue a deal with a particular market data set.

Prerequisite:

- Define at least one market data curve. For more information, see: Defining Market Data Curves: page 2 – 191.
To define a market data set, do the following:

1. Navigate to Market Data Set. The Market Data Set window appears.
2. In the Set Code field, enter a code for the market data set.
3. In the Description field, enter a description for the market data set.
4. Enable the Authorized check box if you want to authorize the market data set for use.
5. In the [ ] Descriptive flexfield, enter flexfield information as required.
6. To add market data curves to the market data set, in the Curve field of a blank row in the Yield Curves, Exchange Rate Volatility Curves, or Interest Rate Volatility Curves tabbed regions, choose a market data curve that you want to add to the market data set.
   
   **Note:** If you want to add a curve to a market data set that already is defined in the system, you can add the curve directly from the Market Data Curves window. For more information, see: Defining Market Data Curves: page 2 – 191.
7. If you are going to value FX or Bond deals using the market data set, in the Other Market Data tabbed region, do the following:
   - If you are going to value FX deals, in the FX field, choose the default side you want to use to value the deals. You can choose Bid/Ask, Bid, Ask, or Mid.
   - If you are going to value Bond deals, in the Bond Price field, choose the default side you want to use to value the bond price. You can choose Bid/Ask, Bid, Ask, or Mid.
8. To set the market data side or interpolation method for each curve type in the market data set, do the following:
   - Choose the Set Parameters button on the Yield Curve, Interest Rate Volatility Curve, or Exchange Rate Volatility Curve tabbed region. The Set Parameters window appears.
   
   **Note:** The list of parameters that appears depends on which tabbed region you activated the Set Parameters window from.
   - In the Market Data Side field, choose the side that you want to use for the curve type. You can choose from the following values: Curve Default, Bid/Ask, Bid, Ask, or Mid.
   - In the Interpolation Method field, choose the interpolation method that you want to use for the curve type. The choice of
interpolation methods depends on which curve type you are defining the parameters for.

9. Choose the OK button to save the parameters or Cancel to close the window without saving. You return to the Market Data Sets window.

10. If you want to view the details for a curve in the market data set, choose the curve, then choose the Curve Details button. The Market Data Curve window appears, populated with the details for the chosen curve.

11. Save your work.

**Market Data Curves Window Reference**

**Curve Code:** A unique code to identify the curve.

**Type:** The type of curve. The curve can be either Yield, for yield curves; Interest Rate Volatility, for interest rate volatility curves; Exchange Rate Volatility, for exchange rate volatility curves. The default value is Yield.

**Market Data Side:** The side of the market data which should be used to calculate the curve rates. The possible values are Bid/Ask, Bid, Ask, and Mid. The default value is Bid/Ask.

**Default Interpolation:** The method of interpolation used to calculate the curve. The following interpolation methods used are:

- **Linear:** uses a straight line between two points of a yield curve to estimate a rate between those points. This is the default interpolation method for volatility curves.

- **Exponential:** uses two known points on a yield curve, which are then converted to points on a discount factor curve. The discount factor is used for exponential interpolation.

- **Cubic Spline:** uses polynomial functions to model a yield curve. This is the default interpolation method for yield curves.

**Description:** A description of the curve.

**Currency:** The currency of the curve.

**Contra:** The contra currency of the curve. This field only appears if you choose the Exchange Rate Volatility curve type.

**Authorized check box:** Enable the Authorized check box if you want the curve to be used. By default, this check box is enabled.
Descriptive flexfield: Use the descriptive flexfield to add fields to the yield curve without programming.

Rate Code: The code for the known rate that is used to define the yield curve. The rate code is defined in the Current System Rates window.

Rate Description: The description of the rate code. The rate description is defined in the Current System Rates window.

Period: The period for the rate.

Term Type: The term for the rate. The available terms are: Day(s), Month(s), Year(s), Opt Vol (Days), or Opt Vol (Months).

Auto Populate button: Choose the Auto Populate button to populate the window with rates from the Current System Rates window. The type of rates that are populated are based on the selected curve type and currency. For yield curves, it retrieves all rates for the selected currency that have a term type of Day(s), Month(s), or Year(s). For interest rate volatility curves, it retrieves all rates for the selected currency that have a term type of Opt Vol (Days) or Opt Vol (Months). For exchange rate volatility curves, it retrieves all rates for the selected currency and contra currency that have a term type of Opt Vol (Days) or Opt Vol (Months).

Show button: Choose the Show button to open the Show Market Data Curve form

Copy button: Choose the Copy button to open the Copy Curve window.

Assign button: Choose the Assign button to open the Assign Curve to Market Data Set window.

Assign Curve to Market Data Set Window Reference

Curve: The code and description of the curve assigned to the market data set. By default the curve is the curve in the Market Data Curves window, if it has been saved.

Market Data Set: The code and description of the market data set the curve is assigned to. You can choose any market data set that the curve is not already assigned to.

Assign and Open button: Choose this button to assign the curve to the market data set and to open the Market Data Set window to assign parameters to the curve.
Assign button: Choose the Assign button to assign the curve to the market data set.

Cancel button: Choose the Cancel button to close the window without saving.

Copy Curve Window Reference

From Curve: The code and the description of the curve that you want to copy rate points from. By default this curve is the curve in the Market Data Curves window, if it has been saved.

To Curve: The code and the description of the curve that you want to copy rate points to. If a curve code already exists, an error message will appear.

Currency: The currency of the To Curve. If the Currency field is left blank, the To Curve will be created with the same currency as the From Curve. Treasury automatically tries to populate the To Curve with the same grid points as the From Curve.

Contra: The contra currency for the To Curve, for foreign exchange options only.

Copy button: Choose the Copy button to copy the rates from one curve to the other.

Cancel button: Choose the Cancel button to close the window without saving.

Show Market Data Curves Window Reference

The Show Market Data Curves Window contains the same fields as the Market Data Curves window with the following additional fields.

Show: The type of data to display. The default value is Raw Rates. The possible types are:

- **Raw Rates**: The rates as they appear in the Current System Rates window.
- **Discount Factors**: The discount factors corresponding to the yield curve rates.
- You can also choose to view the curve rates converted to the following day count bases: Actual/360, Actual/365, 30/360,
Modified 30/360, Actual/Actual, Actual/365L, Modified+ 30/360

**Spot**: The spot date for which you want to display the curve data.

**Rate Code**: The code for the rate.

**Date**: The date for the rate.

**Bid**: The bid side of the rate.

**Ask**: The ask side of the rate.

**Date Time of Rate**: The date and time when the rate was entered into the Current System Rates window in Treasury.

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**Market Data Sets Window Reference**

**Set Code**: The code for the market data set.

**Description**: The description of the market data set.

**Authorized check box**: Enable the authorized check box if you want the market data set to be available for use.

**Descriptive flexfield**: Use the descriptive flexfield to add fields to the Market Data Sets window without programming.

**Copy button**: Choose the Copy button to open the Copy Market Data Set window.

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**Yield Curves Tabbed Region**

**Curve**: The yield curve code. Yield curves are defined in the Market Data Curves window.

**Description**: The description of the yield curve.

**Currency**: The currency of the yield curve.

**Market Data Side**: The market data side for the yield curve. The possible choices are: Curve Default, BID/ASK, BID, ASK, or MID.

**Interpolation**: The interpolation method for the yield curve. The possible interpolation methods are: Curve Default, Linear, Exponential, or Cubic Spline.

**Set Parameters button**: Choose the Set Parameters button to open the Set Parameters window.
Curve Details button: Choose the Curve Details button to open the Market Data Curves window.

**Interest Rate Volatility Curves Tabbed Region**

The Interest Rate Curves tabbed region contains the same fields as the Yield Curves tabbed region with the following exception.

**Interpolation:** The interpolation method for the yield curve. The possible interpolation methods are: Curve Default, Linear, or Cubic Spline.

**Exchange Rate Volatility Curves Tabbed Region**

The Exchange Rate Curves tabbed region contains the same fields as the Yield Curves tabbed region with the following additional fields.

**Interpolation:** The interpolation method for the yield curve. The possible interpolation methods are: Curve Default, Linear, or Cubic Spline.

**Base Currency:** The base currency of the exchange rate volatility curve.

**Contra Currency:** The contra currency of the exchange rate volatility curve.

**Other Market Data Tabbed Region**

**FX Spot:** The market data side used for foreign exchange spot rates for this market data set.

**Bond Price:** The market data side used for bond price for this market data set.

### Copy Market Data Set Window Reference

**From Set:** The code and description of the market data set that you want to copy.

**To Set:** The code and description of the market data set that you want to copy the other market data set to.

**Copy button:** Choose the Copy button to copy the market data set information.

**Cancel button:** Choose the Cancel button to close the window without saving.
Set Parameters Window Reference

**Market Data Side:** The default market data side that you want to use for the market data set.

**Interpolation Method:** The default interpolation method that you want to use for the market data set.

**OK button:** Choose the OK button to save the parameters for the market data set.

**Cancel button:** Choose the Cancel button to close the window without saving.
Miscellaneous Setup

This section describes how to integrate Treasury with other Oracle Financial Applications. Miscellaneous setup tasks include creating a cash forecast template and defining your external forecast sources. Only the setup steps unique to Treasury are described in this section. For more information on the other setup steps, see the Oracle Applications User Guide and the Oracle Applications Flexfields Guide.

This section contains the following sections.

- Cash Forecast Template: page 2 – 204
  - Creating the Cash Forecast Template: page 2 – 204
  - Setting Time Periods for the Cash Forecast Template: page 2 – 204
  - Defining Exposure Types for the Cash Forecast Template: page 2 – 205
- External Forecast Sources: page 2 – 207
Cash Forecast Template

Use the cash forecast template to identify cash flows from other Oracle Applications, such as Oracle General Ledger or Oracle Payables, that you want to include in your company exposure reports.

You can also use the cash forecast template to specify the time periods you want to include in the reports and the frequency with which you want to create the reports.

This section contains the following topics:

- Creating the Cash Forecast Template: page 2 – 204
- Setting Time Periods for the Cash Forecast Template: page 2 – 204
- Defining Exposure Types for the Cash Forecast Template: page 2 – 205

Creating the Cash Forecast Template

Use the cash forecast template to define which cash flows you want to include in your exposure position report.

To create the cash forecast template:

1. In the Forecast Template window, enter a name and a description for the template.
2. If you want to include overdue transactions in your exposure position report, in the Overdue Transactions field select Include. If not, select Exclude.
3. In the Business Calendar field, select a base business calendar for the report.
4. Save your work.

Setting Time Periods for the Cash Forecast Template

For each template, set the time periods that you want to include in the report.
To set a time period for the cash forecast template:

1. In the Forecast Template window, choose the Columns button.
2. In a blank row select Daily, Weekly, or Monthly to indicate how frequently you want to report on a time period.
3. Set a time period that you want to include in your report by entering the length of the time period and selecting a period.
   For example, if you want to forecast your cash position over a three month period, enter 3 in the Length column and select Months in the Period column.
4. To create another time period, repeat steps 2 and 3.
5. Save your work.

Defining Exposure Types for the Cash Forecast Template

Exposures are any cashflows that impact your company’s cash position and that you want to track. If you want to include exposures from other Oracle Applications in your exposure report, such as your company payroll from Accounts Payable, you must define those exposures in the cash forecast template.

To define an exposure type for your cash forecast template:

1. In the Forecast Template window, choose the Rows button.
2. In a blank row, select the external source of the exposure.
3. Enter a description of the exposure.
4. Enter a name for the payroll in the Payroll Name field.
5. Select a discount type. If you don’t want a discount, select None.

Forecast Template Window Reference

Name: The name of the cash forecast template.
Description: The description of the cash forecast template.
Overdue Transactions: Use this field to select whether or not you want to include overdue transactions in your cash forecast. Select Include if
you do want to include overdue transactions; select Exclude if you do not want to include overdue transactions in your cash forecast.

**Cutoff Period:** The date at which you want to end the cash forecast. This field is only available if you choose to include overdue transactions in your cash forecast. The cutoff period date must be greater than the current system date.

**Business Calendar:** The type of business calendar you want to use to calculate your cash forecast. You can select the standard Five Day Week Calendar or define a custom calendar.

**Columns button:** Select this button to open the Forecast Template Columns window and define the column headings for your cash forecast report. For more information, see Forecast Template Columns window reference.

**Rows button:** Select this button to open the Forecast Template Rows window and define the rows for your cash forecast report. For more information, see Forecast Template Rows window reference in the *Cash Management User Guide*.

### Forecast Template Periods Window Reference

**Period Number:** The period number determines the sequence of the columns in the cash forecast template. You can define up to 80 columns. Period numbers must be integers between 1 and 999. By default, the period numbers are incremented by 10.

**Summary Level:** The level of summary detail you want for the period. You can choose to summarize your results Daily, Weekly, or Monthly.

**Length:** In combination with the Type field, the period that you want to summarize in your cash forecast template. For example, you could define a period of 15 Days.

**Type:** In combination with the Length field, the period that you want to summarize in your cash forecast template. You can choose a type of Days, Weeks, Months, Years.

### Forecast Template Rows Window Reference

For more information on the Forecast Template Rows window, see Forecast Template Rows Window Reference in the *Cash Management User Guide*. 
External Forecast Sources

Use the External Forecast Sources window to define the external sources you want to use for your exposure report. An external forecast source can be a remote Oracle Applications database or an external system database.

Defining External Forecast Sources

If you want the exposure report to include cashflow information from external sources, such as a remote Oracle Applications database or an external system database, you must define those sources.

To define external sources for your exposure report:

1. In the Find External Source Types window, select an external source for your exposure report.
2. Select the view that you want to use as your source. Then, choose the Find button. A list of the sources that meet your criteria appear in the External Source Types window.
3. Save your work.

Find External Forecast Source Window Reference

For information on the Find External Forecast Source window, see Associate External Forecast Source Types with Views in the Oracle Cash Management User Guide.

External Forecast Sources Window Reference

For information on the External Forecast Sources window, see Associate External Forecast Source Types with Views in the Oracle Cash Management User Guide.
This chapter explains how to manage foreign exchange deals and options. It explains how to enter standard foreign exchange spot or forward deals and special spot or forward deals such as swaps, contra company, or subsidiary deals. It also explains how to roll over or predeliver your foreign exchange deals.
This section explains how to enter foreign exchange deals, including spots and forward deals. It also describes how to roll over or predeliver your foreign exchange deals.

You must authorize the individual currencies, and then authorize the specific currency combinations that you want to exchange before you can enter a foreign exchange deal. For more information see: Currency Details: page 2–130.

This section includes the following topics.

- Spots and Forwards: page 3–3
  - Entering Standard Spot or Forward Deals: page 3–3
  - Entering Spot or Forward Swap Deals: page 3–6
  - Entering Spot or Forward Contra Company Deals: page 3–7
  - Entering Spot or Forward Subsidiary Deals: page 3–7
  - Importing Spot or Forward Deals: page 3–8
  - Viewing Spot or Forward Deal Details: page 3–8
- Foreign Exchange Options: page 3–9
  - Entering Foreign Exchange Options: page 3–9
  - Exercising a Knock In or Knock Out Foreign Exchange Option: page 3–12
  - Viewing a Summary of Foreign Exchange Options: page 3–13
  - Viewing Foreign Exchange Options: page 3–13
- Rollovers and Predeliveries: page 3–14
  - Rolling Over or Predelivering Foreign Exchange Deals: page 3–14
  - Viewing the Rollover History of Foreign Exchange Deals: page 3–15
Spots and Forwards

Use the Foreign Exchange Spots/Forwards window to enter spot trades or to forward your foreign exchange deals. You can enter several different types of spot or forward deals:

- **Standard**: A foreign exchange deal between your company and a counterparty.
- **Swap**: A foreign exchange deal that you swap with another party.
- **Contra company**: A foreign exchange deal between your company and another company.
- **Subsidiary**: Multiple foreign exchange deals between your company and its subsidiaries.

You can also use the Quick Deals window to quickly enter several spot and forward deals at the same time. See: Quick Deals: page 5 – 3.

This section contains the following topics.

- Entering Standard Spot or Forward Deals: page 3 – 3
- Entering Spot or Forward Swap Deals: page 3 – 6
- Entering Spot or Forward Contra Company Deals: page 3 – 7
- Entering Spot or Forward Subsidiary Deals: page 3 – 7
- Importing Spot or Forward Deals: page 3 – 8
- Viewing Spot or Forward Deal Details: page 3 – 8

Entering Standard Spot or Forward Deals

Create standard spot or forward deals to track foreign currency deals between your company and a counterparty.

**To create a standard spot or forward deal:**

1. In the Dealer field of the Foreign Exchange Spot/Forwards window, choose the foreign exchange dealer.
2. In the Company field, choose the company for the deal.
3. In the Counterparty field, choose the other party for the deal.
   If you want to create a *contra company deal*, choose a company from the list of values.
If you want to create a subsidiary deal, choose a counterparty that is a subsidiary of the company from the list of values.

If you want to create a standard spot or forward deal or a swap deal, choose a counterparty from the list of values.

4. If you are making the deal on behalf of a client, in the Client field, choose the client.

5. In the Portfolio field, choose a portfolio for the deal.

6. In the Limit field, choose a limit that you want to apply to the deal.

7. In the [ ] field, enter the descriptive flexfield information as required. For information on descriptive flexfields, see: Oracle Applications Flexfields Guide.

8. In the Deal Subtype and Product Type fields of the Main Details tabbed region, select a deal subtype and product type for the deal.

9. In the Value Date field, enter the date on which the deal was valued.

10. In the Buy Currency field, choose the currency being bought. In the Buy Amount field, enter the amount of currency being bought.

11. In the Sell Currency field, choose the currency being sold. In the Sell Amount field, enter the amount of currency being sold.

12. In the Trans Rate field, enter the spot or forward rate for the deal. The rate you entered automatically appears in the Ref Spot Rate field.

13. If you are entering a forward deal, in the Ref Spot Rate field enter the current spot rate for the deal.

14. In the Additional Details tabbed region complete the following fields as required.

   • Comments Internal: Enter any internal comments about the deal.
   • Reference Internal: Enter any internal reference information about the deal. For example, a deal number or dealer number.
   • Comments External: Enter any external comments about the deal.
   • Reference External: Enter any external reference information about the deal. For example, a deal number or dealer number.
   • Company Buy Account: Choose the company account that you are using for the buy currency.
• Company Sell Account: Choose the company account that you are using for the sell currency.

• Counterparty Account: Choose the counterparty account used for the deal.

• Pricing Model: Choose the pricing model that you want to use to value the deal. The pricing model chosen will override the default pricing model for the deal type and company.

• Market Data Set: Choose the market data set that you want to use to value the deal. The market data set chosen will override the default market data sets for the deal type and company.

• Link Code: If you want to link the deal to other deals, choose the deal linking code. To choose a deal linking code, you must have already defined a deal link code. For more information, see: Deal Linking Codes: page 5 – 11.

• Transaction Validated check box: If you have validated the transaction, the Transaction Validated check box is enabled. For more information on validating transactions, see: Transaction Validation: page 7 – 3.

15. For information about other foreign exchange or money market deals that are related to your foreign exchange spot or forward deal, see the Related Deals tabbed region. This tabbed region contains the following fields.

• First Leg of Swap: For foreign exchange swap deals, the deal number for the first leg of the swap deal.

• FX Option Exercised: For foreign exchange option deals,

• Wholesale Reference: For wholesale term money deals.

• Predelivery of Deal: For foreign exchange predelivered deals, the deal number of the predelivered deal.

• Rollover Deal: For foreign exchange rollover deals, the deal number of the rolled over deal.

16. If you used a broker for your foreign exchange spot or forward deal, complete the following fields in the Brokerage tabbed region.

• Reference: The deal number or other reference for the brokered deal.

• Rate: The rate charged for the brokered deal. For example, enter 5 if the brokerage fee is 5% of the total deal value.
• Amount: The amount charged for the brokered deal. For example, enter 10 if the brokerage fee is $10 for the deal transaction.

• Brokerage Currency: The currency of the brokerage fee.

17. Save your work.

18. To view a list of your foreign exchange quick input deals, choose the Review Quick Inputs button. For more information on foreign exchange spot or forward deals using the Quick Deals window, see: Quick Deals: page 5 – 3.

**Entering Spot or Forward Swap Deals**

Use the Swap Deal window to swap your spot or forward deals with another party.

When you swap your spot or forward deals, you enter the first leg of the deal completely using the steps described in Entering Standard Spot or Forward Deals (see: Entering Standard Spot or Forward Deals: page 3 – 3).

After you enter the first leg of the deal, choose the Create Swap button to enter the second leg of the deal. Some information for the second leg of the deal is automatically populated based on the deal information you entered previously. Use the Swap Deal window to edit the details for the second leg of the deal as needed.

**To enter a spot or forward swap:**

1. Enter the first leg of the swap deal using the steps described in Entering Standard Spot or Forward Deals. See: Entering Standard Spot or Forward Deals: page 3 – 3.

2. To create the second leg of the swap deal, choose the Create Swap button. The Swap Deal window appears. The following fields are automatically populated based on the information entered for the first leg of the deal: Deal Subtype, Value Date, Buy, Buy Amount, Sell, Buy Acct Num, Sell Acct Num and Reference Spot Rate.

3. In the Facility Limit field, select a limit for the deal.

4. In the Sell Amount fields, enter the amount of currency sold.

5. If the rate for the swap deal differs from the value in the Reference Spot Rate field, in the Transaction Rate field enter the swap rate. If the rate does not differ, leave this field blank.
6. In the Counterparty Account field, select the counterparty bank account.
7. In the Internal Comments field, enter comments about the deal as needed.
8. Choose the Done button to save your work.

Entering Spot or Forward Contra Company Deals

Use the Contra Company Deal window to enter into a spot or forward deal with another company.

To enter a spot or forward contra company deal:

1. Enter the deal details using the steps described in Entering Standard Spot or Forward Deals. See: Entering Standard Spot or Forward Deals: page 3 – 3.
2. To enter the contra company details for the deal by choosing the Create Contra Company button. The Contra Company Deal window appears. The following fields are automatically populated based on the information previously entered: Dealer, Buy Currency, and Sell Currency.
3. In the Portfolio field, choose a portfolio for the deal.
4. In the Buy Acct Num field, choose the contra company account from which you are buying currency.
5. In the Sell Acct Num field, choose the contra company account from which you are selling currency.
6. In the Facility Limit field, choose a limit for the deal.
7. In the Comments field, enter comments about the deal as needed.
8. Choose the Done button to save your work.

Entering Spot or Forward Subsidiary Deals

Use the Multiple Subsidiary Deals window to enter multiple spot or forward deals between your company and its subsidiaries.

To enter multiple spot or forward subsidiary deals:

1. Enter the deal details using the steps described in Entering Standard Spot or Forward Deals. See: Entering Standard Spot or Forward Deals: page 3 – 3.
2. To create multiple subsidiary deals, choose the Create Subsidiary button. The Multiple Subsidiary Deals window appears.

3. In the Party field of a blank row, select the subsidiary with whom you are entering into the deal. The default buy and sell currencies for that subsidiary automatically appear in the Buy and Sell fields.

4. In the Buy Amount or the Sell Amount fields, enter either the buy amount or the sell amount for the deal.

5. Enter the rate for the deal. The amount that you did not enter earlier is automatically calculated and populated in the appropriate Amount field.

6. In the Limit field, choose a limit for the deal.

7. Repeat steps 3 through 6 for each deal you want to enter.

8. Choose the Done button to save the deals.

Importing Spot or Forward Deals

In you need to enter spot or forward deals frequently and the deal details are available in an electronic source such as a bank file or a third party application, you can use the XTR_DEALS_INTERFACE table and the Deal Interface Summary window to import the deal details into Treasury. For more information, see: Importing Deals into Treasury: page 5 – 21.

Viewing Spot or Forward Deal Details

Use the View Spots/Forwards window to view the details for a single spot or forward deal.

► To view details of a spot or forward deal:

1. In the View Foreign Exchange Spot/Forwards window, query a deal that you want to view.

2. To view the history of the selected deal, choose the Contract History button.
Foreign Exchange Options

Use the Foreign Exchange Options window to enter various types of foreign exchange options including put or call options, American or European style options, and knock in or knock out options.

Knock in options do not have value until the spot rate hits a pre-set value. Knock out options have value until the spot rate hits a pre-set knock out level. The value of the knock depends on whether the option is a put or a call.

Use this window to track information about your options, including the break-even rate, which is automatically calculated for every option, and the date that you exercise an option.

When you exercise a foreign exchange option, you automatically create a foreign exchange deal.

To revalue a foreign exchange option, you must have either exercised an option, changed the option status to Expired, or the option must have value if it is a knock in or knock out option.

This section contains the following topics.

- Entering Foreign Exchange Options: page 3 – 9
- Exercising a Knock In or Knock Out Foreign Exchange Option: page 3 – 12
- Viewing a Summary of Foreign Exchange Options: page 3 – 13
- Viewing Foreign Exchange Options: page 3 – 13

Entering Foreign Exchange Options

Use the Foreign Exchange Options window to enter foreign exchange option deals.

► To enter a foreign exchange option:

1. In the Dealer field of the Foreign Exchange Options window, select the dealer who is managing the option.
2. In the Company field, choose the company for the deal.
3. In the Counterparty field, choose the party for the deal.
4. If you are entering into the option on behalf of a client, in the Client field choose the client.
5. In the Portfolio field, choose a portfolio for the option.
6. In the Limit field, choose a limit to apply to the option.
7. In the [ ] field, enter the descriptive flexfield information as required. For information on descriptive flexfields, see: Oracle Applications Flexfields Guide.
8. In the Deal Subtype and Product Type fields of the Main Details tabbed region, select a deal subtype and product type for the option.
9. In the Foreign Currency field, select the currency being optioned.
10. In the Option Type field, select the type of option being entered. Select Put if you want the option to sell a currency at a specified rate. Select Call if you want the option to buy a currency at a specified rate.
11. In the Domestic Currency field, choose the contra currency for the option. The Buy Currency and Sell Currency fields are automatically populated based on the default currencies for the selected company.
12. In the Strike Rate field, enter the rate at which you can buy or sell the currency being optioned.
13. If the deal is an American–style option, in the Start Date field enter a start date. Leave the field blank if the deal is a European–style option. If you enter a start date for the option, the Option Style field automatically changes to American. If you leave the field blank, the Option Style field stays as European.
14. In the Expiration Date field, enter an expiration date for the option.
15. In the Buy Amount and the Sell Amount fields, enter the amount of currency being optioned, and the amount being sold.
16. Enter information about the option premium in the Premium Details tabbed region. This region contains the following fields.
   • Action: The action field is automatically populated with the Deal action based on the deal subtype and product type selected.
   • Currency: Enter the currency of the premium.
   • Date: Enter the date on which the premium was paid. The default date is the current system date.
   • Amount: Enter the amount of the premium.
   • Company Account: Choose the company account used to pay the premium. The default value is the company’s default bank account for the premium currency.
• Counterparty Account: Choose the counterparty account the premium was paid to.

17. Complete the following fields in the Additional Details tabbed region as needed.

• Comments Internal: Enter any internal comments about the deal.
• Internal Reference: Enter any internal reference information about the deal. For example, a deal number or dealer ID.
• Comments External: Enter any external comments about the deal.
• External Reference: Enter any external reference information about the deal.
• Company Buy Account: Choose the company bank account used to buy currency. The default value is the default account for the Buy currency.
• Company Sell Account: Enter the company bank account used to sell currency. The default value is the default account for the Buy currency.
• FX Deal Created on Exercise: If the foreign exchange option is exercised, the deal number of the resulting foreign exchange deal.
• Break Even Rate: The break even rate is the same as the option strike rate, which is entered in the Main Details tabbed region.
• Exposure Reference Date: Enter the date of the exposure that this option is associated with.
• Link Code: If you want to link the deal to other deals, choose the deal linking code. To choose a deal linking code, you must have already defined a deal link code. For more information, see: Deal Linking Codes: page 5 – 11.
• Pricing Model: Choose the pricing model that you want to use to value the deal. The pricing model chosen will override the default pricing model for the deal type and company.
• Market Data Set: Choose the market data set that you want to use to value the deal. The market data set chosen will override the default market data sets for the deal type and company.
• Value Date: The date the option was valued.
• Show Option Amount check box: Enable the show option amount check box if you want to display the option amount.
• Transaction Validated check box: If you have validated the transaction, the Transaction Validated check box is enabled. For more information on validating transactions, see: Transaction Validation: page 7 – 3.

18. To create a knock in or knock out option, in the Knock In/Knock Out tabbed region, do the following:
   • In the Knock Type region, choose the Knock In or Knock out option.
   • In the Level field, enter the amount at which you want to activate the knock in or knock out option.

   Note: When you set the level for the knock, note that the level you set will depend on the Option Type you selected in the Foreign Currency field and whether the option is a put or a call.

   To exercise a foreign exchange knock in or knock out option, see: Exercising a Knock In or Knock Out Foreign Exchange Option: page 3 – 12.

19. Save your work.

Exercising a Knock In or Knock Out Foreign Exchange Option

You can exercise a foreign exchange option that is a knock in or a knock out option if the option has value.

To exercise a knock in or knock out foreign exchange option:

1. Query the option that you want to exercise.
2. Choose the Execute Knock In/Out button. The Enter Knock Date window appears.
3. In the Knock Execute Date field, enter the date that you want to exercise the option. The execute date must be between the deal date and the option expiration date.
4. Choose the Save button. A decision window appears.
5. Confirm that you want to exercise the option by choosing the OK button.

When you confirm the knock the date is populated in the Knock Execute Date field in the Knock In/Knock Out tabbed region and the Execute Knock In/Out button is disabled.
Viewing a Summary of Foreign Exchange Options

Use the Transaction Summary window to view a summary of your foreign exchange options.

► To view a summary of foreign exchange options:
  - In the Foreign Exchange Options window choose the Summary button. The Transaction Summary window appears. All of your foreign exchange options are listed.

Viewing Foreign Exchange Options

Use the View Foreign Exchange Options window to view the details for a single foreign exchange option or a summary of your foreign exchange options.

► To view the details of a foreign exchange option:
  1. In the View Foreign Exchange Options window, query the option you want to view. The option details appear in the window.
  2. If you want to view a summary of all of your foreign exchange options, choose the Summary button. The View Transaction Summary window appears. All of your foreign exchange options are listed.
Rollovers and Predeliveries

When a foreign exchange deal reaches maturity, you can roll it over into another foreign exchange deal or you can take a cash settlement.

You can also pre-deliver a foreign exchange deal before it reaches maturity. Use the Foreign Exchange Rollover/Predelivery window to view the before and after details of any deal you roll over or predeliver.

This section contains the following topics.

- Rolling Over or Predelivering Foreign Exchange Deals: page 3 – 14
- Viewing the Rollover History of Foreign Exchange Deals: page 3 – 15

Rolling Over or Predelivering Foreign Exchange Deals

Use the Foreign Exchange Rollover/Predelivery window to roll over or predeliver one or more foreign exchange deals at a time.

To roll over or predeliver a foreign exchange deal:

1. In the Find Deals window, if you want to roll over or predeliver a single deal, select the Single Deal option. If you want to roll over or predeliver multiple deals, choose the Multiple Deals option.

2. Complete the fields in the Find Deals window as needed to find the deal you want to roll over or predeliver. Choose the Find button. The Foreign Exchange Rollover/Predelivery window appears.

3. To roll over deals, select the deals that you want to roll over and choose the Rollover button.

   To predeliver one or more deals, select the deals you want to predeliver and choose the Predeliver button.

   The Rollover/Predelivery Details window appears. The fields in the window are automatically populated based on deals selected.

   **Note:** If you roll over multiple deals into a single deal, you cannot view a history for the resulting rollover deal.

4. In the Limit field, choose a limit for the deal.

5. To link this deal to another deal, in the Link Code field select a link code.

6. To enter comments about the roll over, complete the Internal Comments and External Comments fields.
7. Insert your cursor in the Deal Date field. The current system date appears in the field.

8. Insert your cursor in the Deal Number field. The details for the deals you selected automatically appear.

9. In the Trans Rate field, enter the new rate for the rolled over or predelivered deal. The sell amount for the new deal is automatically calculated and entered in the Sell Amount field.

10. Save your work.

Viewing the Rollover History of Foreign Exchange Deals

Use the View Foreign Exchange Rollovers/Predeliveries window to view the history of your rolled over foreign exchange deals. You cannot view the history for multiple deals that are rolled into a single deal.

► To view the rollover history of a deal:

- In the Find Deals window, complete the fields as needed and choose the Find button. The View Foreign Exchange Rollovers/Predeliveries window appears.

  Note: If you rolled over multiple deals into one deal, you cannot view the rollover history for the resulting deal.
This chapter explains how to enter, maintain, and query your money market deals. Money market deals consist of short term money, retail term money, wholesale term money, intercompany funding, negotiable securities, and derivative deal types.
Money Market Deals

This section explains how to enter money market deals, including:

- Short Term Money
- Retail Term Money
- Wholesale Term Money
- Intercompany Funding
- Negotiable Securities
- Derivatives

These deal types are the basic building blocks for any treasury deal. You can use each deal type as is, or you can combine several deal types to create a more complex deal.

This section includes the following topics.

- Short Term Money: page 4 – 5
  - Common Details for Short Term Money Deals: page 4 – 6
  - Identifying or Entering Common Deal Details for Short Term Money Deals: page 4 – 6
  - Entering Short Term Money Deal Transactions: page 4 – 8
  - Entering Short Term Money Quick Deals: page 4 – 11
  - Completing Short Term Money Quick Deals: page 4 – 11
  - Consolidating Transactions in Short Term Money Deals: page 4 – 12
  - Renegotiating Short Term Money Deals: page 4 – 12
  - Viewing Short Term Money Deals: page 4 – 13

- Retail Term Money: page 4 – 25
  - Entering Retail Term Money Deals: page 4 – 25
  - Adjusting Principal: page 4 – 27
  - Adjusting Interest: page 4 – 29
  - Changing Payment Schedules: page 4 – 30
  - Printing Confirmation Letters: page 4 – 30
  - Viewing Retail Term Money Deals: page 4 – 31
  - Viewing Transactions for Retail Term Money Deals: page 4 – 32
– Viewing a Settlement Summary for Retail Term Money Deals: page 4 – 32
– Viewing a Repayment History for Retail Term Money Deals: page 4 – 32

• Wholesale Term Money: page 4 – 20
  – Entering Wholesale Term Money Deals: page 4 – 20
  – Adjusting Principal: page 4 – 22
  – Adjusting Interest: page 4 – 23
  – Settling Interest: page 4 – 23
  – Viewing Transaction Details: page 4 – 24
  – Viewing Wholesale Term Money Deals: page 4 – 24

• Intercompany Funding: page 4 – 14
  – Setting Up Intercompany Interest Rates: page 4 – 14
  – Entering Intercompany Funding Deals: page 4 – 16
  – Importing Intercompany Funding Deals: page 4 – 17
  – Managing Interest Actions for Intercompany Funding Deals: page 4 – 18
  – Creating Intercompany Cash Pools: page 4 – 19

• Negotiable Securities: page 4 – 34
  – Discounted Securities: page 4 – 35
  – Issuing, Buying, or Short Selling Discounted Securities: page 4 – 35
  – Reselling Discounted Securities: page 4 – 37
  – Viewing a Summary of Bill/Bond Issue Numbers: page 4 – 38
  – Viewing a Summary of Short Sold Discounted Securities: page 4 – 38
  – Viewing Discounted Securities: page 4 – 39
  – Buying or Issuing Fixed Income Securities: page 4 – 40
  – Reselling Fixed Income Securities: page 4 – 42
  – Viewing the Coupons for a Fixed Income Security: page 4 – 42
  – Viewing Fixed Income Securities: page 4 – 42
Derivatives: page 4–44
- Forward Rate Agreements: page 4–46
- Entering FRAs: page 4–46
- Entering Multiple FRAs: page 4–48
- Settling FRAs: page 4–48
- Viewing a Summary of FRAs: page 4–49
- Viewing FRAs: page 4–49
- Interest Rate Swaps: page 4–51
- Entering Interest Rate Swaps: page 4–51
- Viewing Interest Rate Swap Payment Transactions: page 4–53
- Viewing Interest Rate Swap Receipt Transactions: page 4–53
- Viewing Interest Rate Swaps: page 4–53
- Options: page 4–55
- Entering Bond Options: page 4–56
- Exercising Bond Options: page 4–57
- Viewing a Summary of Bond Options: page 4–58
- Viewing Bond Options: page 4–58
- Entering Interest Rate Options: page 4–59
- Exercising Interest Rate Options: page 4–60
- Viewing a Summary of Interest Rate Options: page 4–61
- Viewing Interest Rate Options: page 4–61
- Entering Interest Rate Swaptions: page 4–62
- Exercising Interest Rate Swaptions: page 4–63
- Viewing Interest Rate Swaptions: page 4–64
This section describes the deals that you perform when you borrow or invest funds on a short-term basis.

*Short term money*, also referred to as *call cash*, is money that a bank lends for a very short period of time, such as short term funding, straight loan, money market, and overnight cash. For short term money deals, the bank can request payment with same day, one day, or two days notice.

Each time you renegotiate or repay a deal, you can repay part or all of the principal, and reset the interest rate and term. You can also accrue, settle, or compound the interest.

Each short term money deal can consist of one or more transactions. The window contains two main regions:

- The Common Deal Details region of the window contains general information that identifies the deal.
The Current Transactions for Above and the Trans History for Above Cparty tabbed regions list individual transactions associated with the deal that you identify in the Common Deal Details area of the window.

See the following topics to define and manage your short term money deals.

- Common Details for Short Term Money Deals: page 4 – 6
  - Identifying or Entering Common Deal Details for Short Term Money Deals: page 4 – 6
- Transaction Details for Short Term Money Deals: page 4 – 8
  - Entering Short Term Money Deal Transactions: page 4 – 8
  - Entering Short Term Money Quick Deals: page 4 – 11
  - Completing Short Term Money Quick Deals: page 4 – 11
  - Consolidating Transactions in Short Term Money Deals: page 4 – 12
  - Renegotiating Short Term Money Deals: page 4 – 12
  - Viewing Short Term Money Deals: page 4 – 13

**Common Details for Short Term Money Deals**

Before you can work with a short term money deal, you must identify or enter the common deal information in the Common Deal Details region of the window. To identify predefined short term money deals, query the combination of deal subtype, company, counterparty, portfolio, client, year basis, and currency for a deal. If you query a specific combination and find it does not exist, you can enter that combination into the short term money Common Deal Details region and continue to work with the deal.

**Identifying or Entering Common Deal Details for Short Term Money Deals**

Use the Short Term Money window to identify or enter the common deal details for a short term money deal.
To identify or add short term money deals:

1. In the Common Deal Details region of the Short Term Money window either query the short term money deal or complete the following fields.

   - **Ref**: The reference code for the deal.
   - **Company**: The company for the deal.
   - **Cparty**: The counterparty for the deal.
   - **Client**: The client for whom you are entering into the deal.

     **Note**: Do not complete the Client field unless you are acting as a broker for a client. If the client conducts business directly with the company and you want to record the transaction, then enter the client as a counterparty and leave the Client field blank.

   - **Deal Subtype**: The deal subtype of the deal. The possible deal subtypes are FUND or INVEST.
   - **Curr**: The currency of the deal.
   - **Portfolio**: The portfolio that the deal belongs to.
   - **Limit**: The limit assigned to the deal.
   - **Day Count Basis**: The number of days per year used to calculate interest on the account. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.
   - **Company Account**: The company account used for the deal.
   - **Cparty Account**: The counterparty account used for the deal.
   - **Client Account**: The client account used for the deal.
   - **Num of Transactions**: The number of transactions in the deal.
   - **Current Balance**: The current balance in the deal.
   - **[ ] Descriptive Flexfield**: Complete the descriptive flexfield as required. For information on descriptive flexfields, see: Oracle Applications Flexfields Guide.

Any deals that match either your query criteria or the fields you completed, appear in the Current Transactions for Above and Trans History for Above Cparty tabbed regions of the window.
2. If no pre-existing deal matches the fields you entered, then a short term money deal with that criteria does not exist. To create a short term money deal with the specified criteria, save your work.

Once you identify or add a general deal type you can enter the details for your short-term money deals. See: Transaction Details for Short Term Money Deals: page 4 – 8.

Transaction Details for Short Term Money Deals

After you query or save the common deal details for a short term money deal, you can work with the transactions that comprise the deal. You can enter the transaction details for short term money deals using the Short Term Money window or the Quick Deals window.

This section contains the following topics.

• Entering Short Term Money Deal Transactions: page 4 – 8.
• Entering Short Term Money Quick Deals: page 4 – 11.
• Completing the Details for Short Term Money Quick Deals: page 4 – 11.
• Consolidating Transactions in Short Term Money Deals: page 4 – 12.
• Renegotiating Short Term Money Deals: page 4 – 12.

Entering Short Term Money Deal Transactions

Use the Short Term Money window to enter the transaction details for your short term money deals.

Prerequisite:

☐ Identify or add general deal information. See: Common Details for Short Term Money Deals: page 4 – 6.

To enter a short term money deal transaction:

1. In the Common Deal Details region of the Short Term Money window, choose the deal that you want to enter a transaction for.
Then choose the Transactions button. The Transaction Details window appears. The Dealer field is automatically populated based on the information you entered in the common deal details region of the Short Term Money window. The Deal Status field is CURRENT for new deals, and the Deal Date field is populated with the current system date.

2. Tab through the Deal Subtype, Company, Counterparty, Client, Currency, Day Count Basis, and Portfolio fields. The data from the Common Deal Details region of the Short Term Money window appears.

3. In the Security Type field of the Main Details tabbed region, choose the security type for the short term money deal. The possible security types are Secured or Unsecured.

4. In the Product Type field, choose a product type for the deal.

5. In the Settlement Date field, enter a settlement date for the deal.

6. If the transaction has a maturity date that differs from the settlement date, in the Maturity Date field enter the maturity date. The Days field displays the number of days between the settlement date and the maturity date.

7. If you want to link the transaction to another transaction or group of transactions, in the Link Code field choose a link code. For more information on Link Codes, see: Deal Linking Codes: page 5 – 11.

8. In the Principal Amt and Interest Rate fields, enter the principal amount and the interest rate for the transaction respectively. The Interest Amount field displays the total accrued interest for the transaction.

   **Note:** The interest rate field is mandatory. Once you save the short term money transaction details, you cannot change the deal interest rate unless the deal interest rate is 0. Therefore, if you do not know the deal interest rate at the time you enter the deal, enter an interest rate of 0. Then, when you find out the interest rate, you can re-query your deal and enter the interest rate and re-save your short term money transaction details.

9. If you want to apply a limit to the transaction, in the Limit field choose a limit.

10. Complete the following fields in the Additional Details tabbed region as needed.

   • **Comments Internal:** Comments about the transaction for internal audiences only.
• **Comments External:** Comments about the transaction for external audiences. External comments will appear on any reports for short term money deals.

• **Reference Internal:** Internal reference information about the transaction.

• **Reference External:** External reference information about the deal.

• **Principal Adjustments:** The method by which the principal of the transaction was adjusted. The possible adjustment methods are Not Applicable, Direct to Cparty, or Clearing Account.

• **Interest:** The method by which interest was paid. The possible methods are Not Applicable, Direct to Cparty, or Clearing Account.

• **Interest Frequency:** The interest frequency for the transaction. The possible frequencies are Weekly, Monthly, Quarterly, Semi–Annually, Yearly, or At Maturity.

• **Reneg to Trans Num:** The renegotiation deal number for the transaction.

11. In the Brokerage/Tax tabbed region, complete the following fields as needed.

   • **Broker Code:** The code for the brokerage counterparty used for this transaction.
   
   • **Broker Rate:** The rate the brokerage charged for the deal.
   
   • **Amount:** The amount the brokerage charged for the deal.
   
   • **Tax Code:** The withholding tax code applicable to the deal.
   
   • **Tax Rate:** The withholding tax rate applicable to the deal.
   
   • **Amount:** The amount of withholding tax for the deal.

12. Save your work.

13. To add another transaction for this deal, choose the New Transaction button.

14. If, while performing a query in this window, you want to show only transactions for the selected deal number, choose the Lock button.
**Entering Short Term Money Quick Deals**

You can also use the Quick Deals window to enter short term money deals. Using this window you can enter the most important information when you make the deal and then return to the quick input deal and complete the deal details when you have more time.

You must complete the deal details before you can view your short term money quick deals in the View Short Term Money or View Deals windows.

**Prerequisite:**

- Identify or add general deal information. See: Common Details for Short Term Money Deals: page 4 – 6.

**To enter a short term money deal quickly:**

1. In the Common Deal Details region of the Short Term Money window, query or enter the common deal details for the deal that you want to enter quick transactions for. Then, choose the Quick Input button. The Quick Deals window appears.
2. Enter the deal details. For information on how to enter quick deal details, see: Quick Deals: page 5 – 3.

**Completing Short Term Money Quick Deals**

You must complete the details for a short term money deal to view your short term money quick deals in the Transaction Details window.

**To complete a short term money quick deal:**

1. In the Common Deal Details region of the Short Term Money window, query the common deal details for the deal that you want to complete. Then, choose the Quick Input button. The Quick Deals window appears.
2. Select the deal transaction that you want to complete and choose the Complete Details button. The Transaction Details window appears, displaying the information that you already entered on the Quick Deals window.
3. To complete the remaining fields, see: Entering Short Term Money Deals: page 4 – 8.
Consolidating Transactions in Short Term Money Deals

You can consolidate similar transactions in short term money deals, as needed. Consolidating transactions prevents the same action from happening repeatedly. For example, if a deal contains three separate deposits with the same counterparty, you can combine them into a single deposit.

► To consolidate short term money transactions:
1. In the Short Term Money window, query the transactions that you want to consolidate.
2. Choose the Consolidate button. The Renegotiation Criteria window appears.
3. In the Criteria For Reneg Repay region, define the criteria you want to use to select deals for renegotiation by entering or changing information.
4. In the Dflt Details For New Renegs region, enter the default values for the consolidated transaction.
5. Use the following buttons, as needed, to consolidate your transactions:
   • Open Transactions. The Open Transactions for All Counterparties window appears.
   • Default Details. The Select Renegotiations Criteria window appears.
   • Get Records.
6. Save your work.

Renegotiating Short Term Money Deals

Use the Renegotiation Details window to renegotiate the repayment terms for transactions in a short term money deal.

► To renegotiate a short term money deal:
1. In the Common Deal Details region of the Short Term Money window, query the deal that you want to renegotiate. Select the deal that you want to renegotiate.
2. In the Current Transactions for Above Cparty tabbed region, choose the transaction that you want to renegotiate and choose the Select Above Row for Reneg button. The Renegotiation Details window appears.

3. If you want to display the total amount of interest due for the deal, check the Int check box. The total accrued interest appears in the Accrued field.

4. In the Int Action field, select the action you want to perform for the interest that has accrued to date.

5. In the Repay Principal field, select the amount that you want to repay, such as a reduction in principal.
   
   **Note:** Do not enter a minus sign (−) when you enter the repayment amount.

6. Select the new product type.

7. To consolidate and renegotiate all of your deals at once, check the Reneg check box next to each deal you want to renegotiate. If you want to consolidate and renegotiate most, but not all, of your deals, deselect only the deals that you want to handle separately. Only the checked records are saved.

8. Save your work.

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**Viewing Short Term Money Deals**

Use the View Short Term Money window to view the details of a short term money deal.

**To view a short term money deal:**

1. In the View Short Term Money Deal window, query the deal you want to view.

2. If you want to view a list of short term money quick input deals, choose the Quick Input button.
Intercompany Funding

Use *intercompany funding* deals to centrally manage the foreign exchange requirements, cash requirements, and exposures for a company and the parties (either companies or counterparties) that are part of its intercompany group.

If you enter into an intercompany funding deal with another company, journal entries are automatically created for both companies. If you enter into an intercompany funding deal with a counterparty, journal entries are only created for the company.

**Note:** If you enter into a company to company intercompany funding deal, and the two companies in the deal use a different chart of accounts structure, those companies will generate very different journal entries. If you plan to enter into company to company intercompany funding deals, ensure that you define the journal entry actions for the IG deal type for each company correctly. Consult a functional accounting person to determine the correct journal entry structure for your company to company intercompany funding deals.

You define the way that journal entries are generated for each company in the Journal Entry Actions window (see: Journal Entry Actions: page 2 – 41). All journal entries that are generated for intercompany funding deals can be posted to General Ledger using the Daily Journals window (see: Daily Journals: page 7 – 32).

This section contains the following topics.

- Setting Up Intercompany Interest Rates: page 4 – 14
- Entering Intercompany Funding Deals: page 4 – 16
- Importing Intercompany Funding Deals: page 4 – 17
- Managing Interest Actions for Intercompany Funding Deals: page 4 – 18
- Creating Intercompany Cash Pools: page 4 – 19

Setting Up Intercompany Interest Rates

Use the Bank Account Interest Rates window to set up the default interest rates that you want to use for your intercompany funding deals. There are two types of intercompany interest rates that you can define:
• **Global interest rates** are the default intercompany funding interest rates for a company and account balance range.

• **Specific interest rates** are the default intercompany funding interest rates for a combination of company, party, currency, and account balance range. If an applicable specific interest rate exists, that rate is used in place of any global interest rates that may exist.

► **To set an intercompany interest rate:**

1. In the Intercompany Funding window, choose the company that you want to define an intercompany interest rate.

2. If you want to define a global interest rate, choose the Global Interest button. The Bank Account Interest Rates window appears.

3. If you want to define a specific interest rate, choose the party and the currency that you want to set a rate for and choose the Specific Interest button. The Bank Account Interest Rates window appears.

4. In the Effective Date field, enter the date that you want the rate to become effective on.

5. In the Account Balance Low and the Account Balance High fields, specify the balance range that you want the interest rate to apply to. For example, 100 to 1,000,000.00.

   **Suggestion:** To effectively set up intercompany interest rates, ensure that the value in the Account Balance Low field is as close as possible to the value in the Account Balance High field of the preceding rate. For example, if you set the Account Balance High value for one range as $1,000,000.00, set the Account Balance Low value for the following range as $1,000,000.01.

6. In the Interest Rate field, enter the default interest rate for the balance range.

7. Repeat steps 1 to 6 for each global or specific intercompany interest rate you want to set up.

8. Save your work.
Entering Intercompany Funding Deals

To enter an intercompany funding deal:

1. In the Company field of the Intercompany Funding window, choose the company for the deal. The default bank account number, currency, day count basis, interest rate and portfolio for the company are automatically populated in the appropriate fields. The Transfer Date field is automatically populated with the current system date.

2. In the Intercompany Party field, choose the party that you want to transfer funds to. The party must be part of the company’s intercompany group.

   If you choose a company, journal entries will be generated for both companies in the deal. The default bank account number for the intercompany party appears in the Party Account field.

3. If you do not want to use the default account, currency, day count basis, or interest rate for the deal, change the values as required.

   The default interest rate for an intercompany funding deal defaults in based on the predefined global interest rate (for a company and balance combination), or on a specific interest rate (for a company, party, currency, and balance combination). To view the global interest rates for the company, choose the Global Rates button. To view the specific interest rates for the company, choose the Specific Rates button. For more information on setting up global and specific interest rates, see: Setting Up Intercompany Interest Rates: page 4 – 14.

4. In the [ ] Descriptive Flexfield, complete the flexfield as necessary.

   For information on descriptive flexfields, see: Oracle Applications Flexfields Guide.

5. In the Action field, select the action for the intercompany funding deal. Choose PAY, if the company is transferring funds to the intercompany party. Choose RECEIVE if the company is transferring funds from the intercompany party.

6. In the Principal Adjust field, enter the amount transferred.

   In the Balance field, the balance of funds transferred between the company and the intercompany party appears. If the intercompany
party owes the company, then the balance is positive. If the company owes the intercompany party, then the balance is negative.

In the Accrued Interest field, the total amount of accrued interest for the intercompany funding deal appears.

7. In the Portfolio and Product Type fields of the Company Details tabbed region, choose a product type and a portfolio type for the deal.

8. If the value of the deal is greater than or equal to zero, in the Funding Limit field, choose a funding limit for the deal. If the value of the deal is less than or equal to zero, in the Investment Limit field, choose an investment limit for the deal.

   Funding and Investment limits are defined in the Limits window. See: Limits: page 2 – 141.

9. If you want to settle the interest on the deal, select the Settle check box and in the Settle Interest Date field, enter a date on which you want to settle the interest.

   **Note:** If you have accrued interest for a while and you don’t want to settle, you can enter the settlement as a new intercompany funds transfer.

10. Save your work.

11. If you want to view the summary of the principal and interest amounts associated with an intercompany funding deal, choose the Transaction Summary button. The principal and interest amounts appear in the Transaction Summary window.

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**Importing Intercompany Funding Deals**

If you need to enter intercompany funding deals frequently, and the deal details are available in electronic sources such as bank files or other third party applications, you can use the XTR_DEALS_INTERFACE table and the Deal Interface Summary window to import the deal details into Treasury. For more information on importing intercompany funding deals see: Importing Deals into Treasury: page 5 – 21.
Managing Interest Actions for Intercompany Funding Deals

If you settle or compound interest on several deals at the same time, use the Deal Management window to define the bulk processing for interest actions associated with your intercompany funding deals.

If you want to take the same interest action for all of the intercompany funding deals for a particular company, you can set global interest actions for that company in the Deal Management window.

If you want to pool all of the interest for your intercompany funding deals, see: Creating Intercompany Cash Pools: page 4 – 19.

To manage interest for intercompany funding deals:

1. In the Intercompany Funding window, choose the Deal Management button. The Find Deals window appears.
2. Complete the appropriate fields to find the intercompany funding deal or deals that you want to manage interest for. The deals appear in the Deal Management window.
3. Choose the Interest Management tab.
4. To define the interest action for a particular deal, do the following:
   - To settle interest, choose the deal and in the Interest Actions field, choose Settle.
   - To compound interest, choose the deal and in the Interest Actions field, choose Compound.
   - To exclude a deal from an interest action, choose the deal and in the Interest Actions field, choose None.
5. To define the interest action for all of the deals displayed in the Deal Management window, choose the Set Global Interest Actions button. The Global Interest Actions window appears. Choose an interest action, either Settle, Compound, or None and then choose the Apply button.
6. If you want to take action only on part of the accrued interest, in the Interest Amount field, you can change the amount accordingly.
7. Change the other updatable fields in the Interest Management and Interest Management Additional Details tabbed regions.
8. Choose the Apply button or save your work to generate the settlement and compound interest transactions.
9. If you want to view a summary of the principal and interest amounts associated with an intercompany funding deal, choose the
Creating Intercompany Cash Pools

You can use *intercompany cash pools* to group the intercompany accounts for a company and collectively calculate interest on those accounts. An intercompany cash pool is a nominal setoff account. A cash pool can only group accounts of the same currency for parties in the same intercompany group.

► To create an intercompany cash pool:

- Create a setoff bank account for your intercompany group. See: Bank Account Interest Setoffs: page 2 – 107.
Wholesale Term Money

Wholesale term money deals are used to borrow large amounts from banks and institutions, rather than from small investors. Examples of wholesale term money deals include promissory notes and private debt placements. These types of deals can be fixed or floating rate and are generally not exchanged.

You can automatically reset the floating rates in your wholesale term money deals by setting a benchmark rate and a margin and then running the Reset Floating (Benchmarked) Rates program. For more information, see Reset Floating (Benchmarked) Rates: page 8 – 17.

This section contains the following topics.

• Entering Wholesale Term Money Deals: page 4 – 20
• Adjusting Principal: page 4 – 22
• Adjusting Interest: page 4 – 23
• Settling Interest: page 4 – 23
• Viewing Transaction Details: page 4 – 24
• Viewing Wholesale Term Money Deals: page 4 – 24

Entering Wholesale Term Money Deals

Use the Wholesale Term Money window to enter your wholesale term money deals.

To enter a wholesale term money deal:

1. In the Wholesale Term Money window, in the Company and Counterparty fields choose a company and counterparty for the deal.
2. If you are acting as a broker for a client, in the Client field choose a client.
3. In the Portfolio field, choose a portfolio for the deal.
4. If you want to apply a limit to the deal, in the Limit field choose a limit.
5. In the [ ] Descriptive Flexfield, complete the flexfield as required. For more information on descriptive flexfields, see: Oracle Applications Flexfields Guide.
6. In the Deal Subtype and Product Type fields of the Main Detail tabbed region, select a deal subtype and a product type for the deal. The brokerage details appear for the selected product.

7. In the Currency field, choose a currency for the deal.

8. In the Principal Amount field, enter a principal amount for the deal.

9. In the Start Date and the Maturity Date fields, enter a start date and a maturity date for the deal.

10. In the Initial Basis field, select the type of rate for the deal, either Fixed or Float.
    - If you selected Fixed, in the Fixed Until Date field enter the date up to which you want to fix the rate. On this date, the deal rate changes from fixed to floating.
    - If you want the deal rate to stay fixed until maturity, in the Fixed Until Date, enter the same date as you entered in the Maturity Date field.
    - If you selected Float and you want to be able to automatically reset the floating rate, in the Benchmarked Rate field choose a rate that you want to use as the benchmark for resetting the floating rate. For example, if you want to reset the floating rate based on the U.S. dollar 1–Month rate as the benchmark, choose USD1M.

    In the Margin field, enter a margin for resetting the floating rate. The margin should be entered in basis points and can be positive or negative. For more information on resetting floating rates, see: Reset Floating (Benchmarked) Rates program: page 8 – 17.

    Note: You can choose to leave the Benchmark Rate and Margin fields blank and adjust your floating interest rates manually. These fields are optional.

11. In the Interest Rate field, enter an interest rate for the deal.

12. In the Payment Frequency field, choose a interest payment frequency for the deal. Possible frequencies are Weekly, Monthly, Quarterly, Semi–Annual, or Annual.

    The value in the Next Interest Date field is automatically calculated based on the start date and the payment frequency for the deal. It is the date on which interest begins to accrue on the deal. You can change this date as needed.

13. In the Additional Detail tabbed region, complete the following fields as necessary.
• Comments Internal: Comments about the deal for internal audiences only.
• Comments External: Comments about the deal for external audiences.
• Reference Internal: Reference information for internal audiences only.
• Reference External: Reference information for external audiences.
• Company Account: The company account used for the deal.
• Counterparty Account: The counterparty account for the deal.
• Margin: The margin for the deal. This margin is used for revaluation purposes.
• Pricing Model: The pricing model used to revalue the deal.
• Market Data Set: The market data set used to revalue the deal.
• Link Code: The deal linking code that associates this deal with other deals.

14. In the Brokerage/Tax tabbed region, complete the following fields as necessary.
• Reference: The brokerage reference for the deal.
• Rate: The brokerage rate for the deal.
• Amount: The amount paid to the brokerage for the deal.

15. Save your work.

16. If you have deals with floating interest rates and you want to reset the floating interest rates based on the benchmark rates and margins, run the Reset Floating (Benchmarked) Rates concurrent program. For more information, see: Reset Floating (Benchmarked) Rates program: page 8 – 17.

### Adjusting Principal for Wholesale Term Money Deals

You can adjust the principal on one or more transactions in a wholesale term money deal at any time during the period of the deal. For example, you can add a payment in the middle of a payment period.
To adjust the principal or maturity for a wholesale term money deal:
1. In the Wholesale Term Money window, query the deal you want to adjust.
2. Choose the Principal Adjustment button. The Principal Adjustments window appears.
3. Enter the amount of the adjustment.
4. Select the type of adjustment, either Increase or Decrease, that you want to make.
5. Enter a date on which you want the adjustment to take effect.
6. Save your work.

Adjusting Interest for Wholesale Term Money Deals

You can adjust the interest on a wholesale term money deal at any time during the period of the deal.

To adjust the interest rate for a wholesale term money deal:
1. In the Wholesale Term Money window, query the deal you want to adjust.
2. Choose the Interest Adjustment button. The Interest Rate Adjustments window appears.
3. Enter a new interest rate.
4. Select a period in which you want the interest rate to take effect.
5. If you want the interest rate to expire on a certain date, enter the date in the Applies Until field. If you do not enter a date in this field, the rate applies to every period after the effective date.
6. Save your work.

Settling Interest for Wholesale Term Money Deals

You can settle the interest for wholesale term money deals in the Transaction Details window.
To settle interest for a wholesale term money deal:

1. In the Wholesale Term Money window, query the deal you want to settle.
2. Choose the Transaction Details button. The Transaction Details window appears.
3. Enable the Settle Interest check box.
4. Save your work.

Viewing Transaction Details for Wholesale Term Money Deals

Use the Transaction Details window to view the individual transactions that are part of a wholesale term money deal.

To view the transaction details for a wholesale term money deal:

1. In the Wholesale Term Money window, query the deal that you want to view.
2. Choose the Transaction Details button. The Transaction Details window appears listing all of the transactions for that deal.

Viewing Wholesale Term Money Deals

Use the View Wholesale Term Money window to view the details for a wholesale term money deal.

To view a wholesale term money deal:

1. In the View Wholesale Term Money window, query the deal that you want to view.
2. If you want to view the individual transactions that make up the wholesale term money deal, choose the Transaction Details button. The View Transaction Details window appears.
Retail Term Money

Retail term money is a deposit or loan that has regular payments over a period of time, such as interest only, or principal and interest. Some retail term money deals have other fees, such as establishment fees that can increase the total amount of the deal. This increase does not generate cash flows, but it does increase the amount of the deal. Mortgages, sinking funds, and hire purchases are all examples of retail term money deals.

Repayment terms for retail term money differ from all other deal types. The due dates for retail term money deals are only forecast dates (except for principal adjustments). The forecast date and the split between the interest and the principal are precalculated, so when you actually receive funds, the split is recalculated to apply funds to outstanding interest up until the date when the funds are received. The balance is then applied to the outstanding principal. The repayment of funds is tracked through the bank reconciliation process, which automatically updates the transaction rows for retail deposits and advances, and sets the dates for settlement. The transaction is then ready to post journal entries.

This section contains the following topics.

- Entering Retail Term Money Deals: page 4 – 25
- Adjusting Principal: page 4 – 27
- Adjusting Interest: page 4 – 29
- Changing Payment Schedules: page 4 – 30
- Printing Confirmation Letters: page 4 – 30
- Viewing Retail Term Money Deals: page 4 – 31
- Viewing Transactions for Retail Term Money Deals: page 4 – 32
- Viewing a Settlement Summary for Retail Term Money Deals: page 4 – 32
- Viewing a Repayment History for Retail Term Money Deals: page 4 – 32

Entering Retail Term Money Deals

Use the Retail Term Money window to enter your retail term money deals.
To enter a retail term money deal:

1. In the Company and Counterparty fields in the Retail Term Money window, select the company and counterparty for the deal.
2. In the Deal Subtype and Product Type fields in the Main Details region, select a deal subtype and product type for the deal respectively.
3. In the Currency field, choose a currency. The default bank accounts for selected currency for the company and counterparty automatically appear in the Additional Detail region.
4. In the Principal Amount field, enter the principal amount for the deal.
5. In the Start Date and Maturity Date fields, enter a start date and a maturity date respectively.
6. In the Payment Schedule field, select a payment schedule for the deal. For more information on setting up payment schedules, see: Payment Schedules: page 2 – 69.
7. In the Day Count Basis field, choose the day count basis for the deal. The day count basis determines the number of days in a year used to calculate accrued interest on the deal. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.
8. In the Initial Basis field, select the type of interest rate, either Fixed or Floating, for the deal.
9. In the Next Interest Date field, enter the date on which you want the interest to begin to accrue.
   The number of payments in the deal is automatically calculated using the Next Interest Date and the Maturity Date.
10. In the Interest Rate field, enter the interest rate. The deal payments are calculated using this rate and are automatically entered into the Repayments field.
11. In the Additional Details region, complete the following fields as needed.
   - **Comments Internal**: Enter any internal comments about the deal.
   - **Reference Internal**: Enter any internal reference information about the deal. For example, a deal number or dealer number.
• **Comments External**: Enter any external comments about the deal.

• **Reference External**: Enter any external reference information about the deal. For example, a deal number or dealer number.

• **Company Account**: Choose the company account that you are using for the deal.

• **Counterparty Account**: Choose the counterparty account used for the deal.

• **Pricing Model**: Choose the pricing model that you want to use to value the deal. The pricing model chosen will override the default pricing model for the deal type and company.

• **Market Data Set**: Choose the market data set that you want to use to value the deal. The market data set chosen will override the default market data sets for the deal type and company.

• **Link Code**: If you want to link the deal to other deals, choose the deal linking code. To choose a deal linking code, you must have already defined a deal link code. For more information, see: Deal Linking Codes: page 5 – 11.

12. In the Brokerage region, complete the following fields as needed.

• **Reference**: The deal number or other reference for the brokered deal.

• **Rate**: The rate charged for the brokered deal. For example, enter 5 if the brokerage fee is 5% of the total deal value.

• **Amount**: The amount charged for the brokered deal. For example, enter 10 if the brokerage fee is $10 for the deal transaction.

13. Save your work.

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**Adjusting Principal for Retail Term Money Deals**

You can adjust the principal on your loans as needed. For example, you may need to increase the loan amount or add a repayment in the middle of a roll period.

You can only decrease principal through an adjustment if the decrease occurs on a date that is not an existing settlement date. Otherwise, the outstanding principal is automatically adjusted during reconciliation.
When you write off a balance, you create a journal entry that corresponds to the amount of interest and principal that you write off. The amount of the write off/write on applies against the principal amount, and the amount of interest applies against the amount of interest written off.

**To adjust principal for a retail term money deal:**

1. In Retail Term Money window, identify the deal for which you want to adjust principal.
2. Choose the Transactions button. The Transactions window appears, listing all of the transactions for the deal.
3. Choose the Principal Adjustment button. The Do Adjustments/Writeoffs window appears.
4. Enter a date on which you want the adjustment to take effect.
5. Select an amount type for the adjustment. For more information on defining amount types for retail term money deals, see: Deal Types and Product Types: page 2 – 120.
6. In the Type of Adjustment field, select the type of adjustment that you want to make. The list of values available in this field differs depending on the amount type you selected.
7. In the Adjustment Amount field, enter the amount by which you want to adjust the principle.
   
The adjusted starting balance for the deal appears in the New Starting Balance field. The adjusted sum of the principal and interest payments for the deal appears in the New Principal And Interest fields.
8. If you want to keep the value of your deal repayments constant and apply the principal adjustment to your final repayment only, select the Keep PI Constant check box. The value of your final repayment is automatically recalculated.
   
   **Note:** If you increase the principal of a retail term money deal and you want to extend the length of a deal to accommodate more repayments, you can manually extend the length of the deal.

   If you want to adjust the value of all of your repayments, do not select the Keep PI Constant check box. The value of each of your repayments is automatically recalculated.
9. Save your work.
Adjusting Interest for Retail Term Money Deals

You can use the Interest Adjustment window to adjust the interest of your loans or deposits as needed.

To adjust the interest rate for a retail term money deal:

1. In the Retail Term Money window, query the deal for which you want to adjust the interest.
2. Choose the Transactions button. The Transactions window appears.
3. Choose the Interest Adjustment button. The Interest Adjustment window appears.
4. Enter a new rate for the deal.
5. Enter a date on which you want the new rate to take effect.
   The starting balance for the deal appears in the New Starting Balance field. The adjusted sum of the principal and interest payments for the deal appears in the New Principal And Interest fields.
6. If the deal is a fixed rate deal, enter a date until which you want the new rate fixed.
7. If you want to keep the value of your deal repayments constant and apply the interest adjustment to your final repayment only, select the Keep PI Constant check box. The value of your final repayment is automatically recalculated.

   Note: If you increase the interest of a retail term money deal and you want to extend the length of a deal to accommodate more repayments, you can manually extend the length of the deal.
If you want to adjust the value of all of your repayments, do not select the Keep PI Constant check box. The value of each of your repayments is automatically recalculated.

8. Save your work.

**Changing Payment Schedules for Retail Term Money Deals**

Use the Schedule Change window to adjust the payment schedule or change the maturity date for a retail term money deal.

**Prerequisite:**

- Set up payment schedules. See: Payment Schedules: page 2 – 69.

**To change the payment schedule for a retail term money deal:**

1. In the Retail Term Money window, query the deal for which you want to change the payment schedule.

2. Choose the Schedule Change button. The Schedule Change window appears.

3. If you want to change the maturity date of your deal, in the Maturity Date field, enter a date from which you want the payment schedule change to take effect.

4. If you want to change the payment schedule for your deal, in the Schedule Code field, select a payment schedule.

The number of payments remaining is recalculated and appears in the Num of Pymts Remaining field. The value of each repayment is also recalculated and appears in the New Principal and Interest field.

5. Save your work.

**Printing Confirmation Letters for Retail Term Money Deals**

You can print the confirmation letters for principal adjustments and payment schedule changes only through the Retail Term Money window. You can print confirmation letters for interest rate adjustments through the Retail Term Money window or through the Retail Transaction Rates window. See: Retail Transaction Rates: page 6 – 26.
Prerequisite:

- Set up a default confirmation template for retail term money deals. See: Confirmation Template: page 2 – 37.

To print confirmation letters for changes to retail term money deals:

1. In the Retail Term Money window, query the deal for which you want to print a confirmation.
2. Choose the Print Letters button. The Print Confirmations window appears.
3. Select the template that you want to use for the confirmation letter.
4. Choose Submit to launch the concurrent process and print the confirmation letter.

Viewing Retail Term Money Deals

Use the View Retail Term Money window to view the details of a retail term money deal.

To view a retail term money deal:

1. In the View Retail Term Money window, query the deal that you want to view.
2. If you want to print a confirmation letter for the selected deal, choose the Print Letters button. For more information on printing confirmation letters for retail term money deals, see: Printing Confirmation Letters: page 4 – 30.
3. If you want to view the settlement details for the selected deal, choose the Settlements button. The View Settlement Summary window appears.
4. If you want to view the transactions that make up the selected deal, choose the Transactions button. The View Transactions window appears.

5. If you want to view the repayment history of the selected deal, choose the Transactions button. Then, in the View Transactions window, choose the Repayments button.

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**Viewing Transactions for Retail Term Money Deals**

Use the Transactions window to view a list of transactions for your retail term money deals.

- **To view a summary of retail term money deals:**
  1. In the Retail Term Money window, query the deal for which you want to view a summary of transactions.
  2. Choose the Transactions button. The Transactions window appears. This window lists every transaction or payment period in the selected retail term money deal.

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**Viewing a Settlement Summary for Retail Term Money Deals**

Use the Settlement Summary window to view a summary of your settlements for a retail term money deal.

- **To view a settlement summary for a retail term money deal:**
  1. In the Retail Term Money window, query the deal for which you want to view your settlement summary.
  2. Choose the Settlements button. The Settlement Summary window appears.

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**Viewing a Repayment History for Retail Term Money Deals**

Use the Repayment History window to view a history of your deal repayments. This window lists the amount of each repayment, the average amount repaid, the number of overdue repayments, the total
number of overdue for all repayments, and total amount of remaining repayments.

To view a history of repayments for a retail term money deal:

1. In the Retail Term Money window, query the deal for which you want to view your repayment history and choose the Transactions button. The Transactions window appears.

2. Choose the Repayments button. The Repayment History window appears. This window lists every repayment for the selected retail term money deal.
Negotiable Securities

Negotiable securities are any investments that are negotiable in price such as discounted securities and fixed income securities.

This section describes how to issue, purchase, short sell, and resell negotiable securities such as bank bills, promissory notes, commercial papers, certificates of deposit, and treasury bills. It contains the following topics.

- Discounted Securities: page 4 – 35
  - Issuing, Buying, or Short Selling Discounted Securities: page 4 – 35
  - Reselling Discounted Securities: page 4 – 37
  - Viewing a Summary of Bill/Bond Issue Numbers: page 4 – 38
  - Viewing a Summary of Short Sold Discounted Securities: page 4 – 38
  - Viewing Discounted Securities: page 4 – 39

- Fixed Income Securities: page 4 – 40
  - Buying orIssuing Fixed Income Securities: page 4 – 40
  - Reselling Fixed Income Securities: page 4 – 42
  - Viewing the Coupons for a Fixed Income Security: page 4 – 42
  - Viewing Fixed Income Securities: page 4 – 42
Discounted Securities

Discounted securities are securities that trade for less than their face value or than their value at maturity. Each discounted security has one interest amount, which is included in the face value of the security. Interest on discounted securities can be calculated on a straight discount or on a yield basis.

This section contains the following topics.

- Issuing, Buying, or Short Selling Discounted Securities: page 4 – 35
- Reselling Discounted Securities: page 4 – 37
- Viewing a Summary of Bill/Bond Issue Numbers: page 4 – 38
- Viewing a Summary of Short Sold Discounted Securities: page 4 – 38
- Viewing Discounted Securities: page 4 – 39

Issuing, Buying, or Short Selling Discounted Securities

Use the Discounted Securities window to issue, buy, or short sell discounted securities.

Prerequisite:

☐ If you issue securities, set up the bill/bond issue numbers. See: Bill/Bond Issue Numbers: page 2 – 64.

To issue, buy, or short sell a discounted security:

1. In the Company and Counterparty fields of the Discounted Securities window, choose a company and counterparty, respectively, for the deal.
2. If you are conducting the deal for a client, in the Client field choose the client.
3. In the Portfolio field, choose a portfolio for the deal.
4. If you are performing a trade and only expect one cash flow from the security at a set date in the future, enable the Trade Bill check box. The transaction rate is automatically set to zero. You cannot override this rate.
Note: Selecting this check box affects the list of available deal subtypes.

5. In the [ ] Descriptive Flexfield, complete the descriptive flexfield information as required. For information on descriptive flexfields, see: Oracle Applications Flexfields Guide.

6. In the Deal Subtype field of the Main Details tabbed region, choose a deal subtype for the deal. Select the Sell deal subtype only if you want to short sell a security. If you want to sell a security you already own, see: Reselling Discounted Securities: page 4 – 37.

   Note: If you enabled the Trade Bill check box and you expect a positive cash flow, you must select the Buy deal subtype, which indicates that you will receive cash in the future (for example for delivering goods). If you enabled the Trade Bill check box and you expect a negative cash flow, then you must select the Issue deal subtype, which indicates that you must make a payment in the future.

7. In the Product field, choose a product type for the deal. The default discount basis for the select product type automatically appears in the Discount/Yield Basis field. For more information on setting the default discount basis see: Deal Types and Product Types: page 2 – 120.

8. In the Currency field, choose a currency for the deal.

9. In the Day Count Basis field, choose a day count basis for the deal. The day count basis is the number of days per year used to calculate interest on the deal. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

10. In the Start Date field, enter a start date and in the Maturity Date field, enter a maturity date for the deal.

11. In the Trans. Rate field, enter the rate for the deal.

12. To enter the parcel details for the deal, choose the Parcel Details button. The Parcel Split Details window appears.

13. In the Parcel Split Details window, enter the details of the various securities you bought, sold, or issued as part of the discounted security deal. Enter the details for one type of security in each row. If you buy or sell multiple securities of the same type, enter the details for the security once, then indicate the number of securities you bought or sold using the Size field. If you issue multiple
securities of the same type, enter the details for each security you issue in a separate row.

To enter the parcel split details, do the following:

- In the Size field, enter the number of securities you bought, sold or issued. If you issue securities, you can only enter a size of 1.
- If the security is discounted on a yield basis, enter either the face value or the consideration value of the security. The other value is automatically calculated. If the security is discounted on a straight discount basis, enter only the face value of the security.
- If you are issuing a security, select the serial number of the security you are issuing from the list of values in the Serial Number field. The issuing bank automatically appears in the Issue Bank field.
- Select Done. You return to the Discounted Securities window.

14. If you use mandatory limit checking, select a limit for the deal in the Additional Details region.

   **Note:** The limit you select must apply to either the Acceptor, Drawer, or Endorser of the deal. You must complete at least one of those fields in the Additional Details region to activate the list of values for the limit field.

15. Complete the fields in the Additional Details and Brokerage regions as needed.

16. Save your work.

### Reselling Discounted Securities

Use the Discounted Securities Resale window to sell your discounted securities.

**To resell a discounted security:**

1. In the Find Discounted Security Resales window, query the security you want to resell. The Discounted Securities Resale window appears, listing all securities that match your query.
2. Select the security to resell and choose the Parcel Details button. The Parcel Split Details window appears.
3. In the Sell field, enter the number of securities that you want to sell. If the number you enter is greater than the number of securities
list the difference of the securities.
4. Choose the Done button. You return to the Discounted Securities Resale window.
5. Choose the Create Resale Deal button. The Discounted Securities Resale window appears with the part of the resale deal details already completed.
6. Complete the details for the discounted security resale deal as needed.
7. Save your work.

Viewing a Summary of Bill/Bond Issue Numbers

Use the Bill/Bond Issue Numbers window to view a list of your bill bond issue numbers.

Prerequisite:

- Set up bill/bond issue numbers. See: Bill/Bond Issue Numbers: page 2 – 64.

To view a summary of your bill/bond issue numbers:

1. In the Discounted Securities window, choose the Bill Issues button. The Bill/Bond Issue Numbers window appears.
2. If you want to add a range of bill/bond issue numbers, choose the Enter Serial Number Range button. The Bill Bond Issue Numbers window appears. For more information on adding bill/bond issue numbers, see: Bill/Bond Issue Numbers: page 2 – 64.

Viewing a Summary of Short Sold Discounted Securities

Use the Short Sales window to view a summary of the discounted security deals you short sold.

To view a summary of short sold discounted securities:

- In the Discounted Securities window, choose the Short Sales button. The Short Sales window appears.
Viewing Discounted Securities

Use the View Discounted Securities window to view the details of a discounted security deal.

To view a discounted security:

1. In the View Discounted Securities window, query the discounted security deal that you want to view.
2. If you want to view the list of securities that make up the selected discounted security deal, choose the Parcel Details button. The Parcel Split Details window appears.
3. If you want to view a summary of all of your short sale discounted security deals, choose the Short Sales button. The Short Sales window appears.
Fixed Income Securities

A fixed income security is a long term tradeable instrument that pays a regular coupon or interest at a fixed rate. Such securities are commonly called bonds, and include government stocks, and corporate bonds. They are generally issued by governments or blue chip companies.

This section contains the following topics.

- Issuing or Buying Fixed Income Securities: page 4 – 40
- Reselling Fixed Income Securities: page 4 – 42
- Viewing a Coupon Summary for Fixed Income Securities: page 4 – 42
- Viewing Fixed Income Securities: page 4 – 42

Buying and Issuing Fixed Income Securities

Use the Fixed Income Securities window to input the purchase and issue of fixed income securities. You can also query and review the records once they are entered.

Prerequisite:


To enter a fixed income security:

1. In the Company field of the Main Details region of the Fixed Income Securities window, choose the company for the deal.
2. In the Counterparty field, choose the counterparty.
3. If you are acting as a broker for a client, in the Client field choose the client for the deal.
4. In the Portfolio field, choose the portfolio for the deal.
5. In the Deal Subtype field, choose a deal subtype for the deal. Choose the Sell deal subtype only if you want to short sell the deal.
For information on selling fixed income securities, see: Reselling Fixed Income Securities: page 4 – 42.

6. In the Issue Code field, choose an issue code for the deal. Issue codes are defined in the Bond Issues window.

The Settlement Date, Issue Type, Currency, Maturity Date, Coupon Rate, Coupon Frequency, Next Coupon, Day Count Basis, and Security ID fields are automatically completed based on the issue code selected. For more information on issue codes see: Bond Issues: page 2 – 57.

7. If you want to change the settlement date, in the Settlement Date field, enter a new settlement date for the deal.

8. In the Face Value field, enter the face value of the deal.

9. In the Coupon Status field, select one of the following coupon statuses.
   • **CUM**: The buyer receives the next coupon amount that is due. The seller must be compensated for the amount of accrued interest for the current coupon period.
   • **EX**: The seller receives the next coupon amount that is due. The buyer must be compensated for the amount of interest remaining in the coupon period.

10. Enter one of the following prices or rates, and the other prices or rate are automatically calculated:
    • **Clean Price**: The price of the bond excluding accrued interest. The clean price is quoted on a price per $100 basis.
    • **Accrued Price**: A price component used to calculate the accrued interest in dollars.
    • **Total Price**: The price of the bond plus accrued interest.
    • **Yield Rate**: The clean price of the bond quoted on a yield basis.

    The consideration amount is automatically calculated based on the value you enter.

11. Complete the fields in the Additional Details and Brokerage regions as needed.

12. Save your work.
Reselling Fixed Income Securities

You can resell a fixed income security anytime before the deal reaches its maturity date. Use the Fixed Income Securities Resales Summary window to resell a fixed income security.

To resell a fixed income security:

1. In the Find Fixed Income Security Resales window, query the security you want to resell. The Fixed Income Securities Resales Summary window appears, listing all of the securities that match your criteria.

2. Select the security that you want to resell, and in the Sale Amount field enter the amount for which you resold the security.

   Note: The sale amount must be less than the face value of the security.

3. Choose the Complete Sale Details button. The Fixed Income Securities window appears with the part of the deal resale details already completed.

4. Complete the details for the resale deal.

5. Save your work.

Viewing the Coupons for a Fixed Income Security

Use the Coupon Details window to view a summary of the coupons for a fixed income security deal.

To view a fixed income security deal:

1. In the Fixed Income Securities window, query the security for which you want to review the coupon summary.

2. Choose the Coupon Details button. The Coupon Details window appears.

Viewing Fixed Income Securities

Use the View Fixed Income Securities window to view the details for a fixed income security deal.
To view a fixed income security deal:

1. In the View Fixed Income Securities window, query the deal that you want to view.

2. If you want to review the coupon summary for the selected deal, choose the Coupon Details button.
Derivatives

Derivatives include a broad range of risk management instruments, such as options and swaps.

This section describes how to manage derivatives and includes the following topics.

- Forward Rate Agreements: page 4 – 46
  - Entering FRAs: page 4 – 46
  - Entering Multiple FRAs: page 4 – 48
  - Settling FRAs: page 4 – 48
  - Viewing a Summary of FRAs: page 4 – 49
  - Viewing FRAs: page 4 – 49
- Interest Rate Swaps: page 4 – 51
  - Entering Interest Rate Swaps: page 4 – 51
  - Viewing Interest Rate Swap Payment Transactions: page 4 – 53
  - Viewing Interest Rate Swap Receipt Transactions: page 4 – 53
  - Viewing Interest Rate Swaps: page 4 – 53
- Options: page 4 – 55
- Bond Options: page 4 – 56
  - Entering Bond Options: page 4 – 56
  - Exercising Bond Options: page 4 – 57
  - Viewing a Summary of Bond Options: page 4 – 58
  - Viewing Bond Options: page 4 – 58
- Interest Rate Options: page 4 – 59
  - Entering Interest Rate Options: page 4 – 59
  - Exercising Interest Rate Options: page 4 – 60
  - Viewing a Summary of Interest Rate Options: page 4 – 61
  - Viewing Interest Rate Options: page 4 – 61
- Interest Rate Swaptions: page 4 – 62
  - Entering Interest Rate Swaptions: page 4 – 62
- Exercising Interest Rate Swaptions: page 4 – 63
- Viewing Interest Rate Swaptions: page 4 – 64
Forward Rate Agreements

A forward rate agreement (FRA) is an agreement between two parties that determines an interest rate that applies to a notional loan or deposit at a future date.

When you make the agreement, you set the notional amount, term, and rate with the other party. You can enter one agreement at a time or enter several deals to cover your interest rate exposure for a longer deal, such as a loan.

When the agreement expires, you can settle the difference between the current interest rate and the agreed upon notional interest rate.

This section contains the following topics.

- Entering FRAs: page 4 – 46
- Entering Multiple FRAs: page 4 – 48
- Settling FRAs: page 4 – 48
- Viewing a Summary of FRAs: page 4 – 49
- Viewing FRAs: page 4 – 49

Entering FRAs

Use the Forward Rate Agreements window to enter the details of one or more FRAs.

To enter a FRA:

1. In the Company and Counterparty fields of the Forward Rate Agreements window, select a company and a counterparty for the agreement.
2. If you are acting on behalf of a client, in the Client field choose a client for the agreement.
3. In the Portfolio field, choose a portfolio for the agreement.
4. In the Deal Subtype and Product Type fields, choose a deal subtype and product type for the agreement.
5. In the Currency field, choose a currency and in the Face Value field, enter the face value of the agreement.
6. In the Start Date and Maturity Date fields, enter a start date and maturity date for the agreement. The number of days covered by
the agreement is automatically calculated using these dates and is entered in the Calculated Days field.

7. In the Day Count Basis field, choose a day count basis for the agreement. The day count basis determines the number of days per year used to calculate interest on the deal. The possible day count bases are: actual/actual, actual/360, actual/365, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

8. In the Interest Rate field, enter an interest rate for the agreement.

9. In the Reset Date field, enter the date on which both parties agree to reset the rate. As a default, the reset date is the deal start date.

10. Complete the fields in the Additional Details region as needed.

- **Comments Internal**: Comments about the transaction for internal audiences only.
- **Comments External**: Comments about the transaction for external audiences. External comments will appear on any reports.
- **Reference Internal**: Internal reference information about the transaction.
- **Reference External**: External reference information about the deal.
- **Company Account**: Choose the company account that you are using for the deal.
- **Counterparty Account**: Choose the counterparty account used for the deal.
- **Pricing Model**: Choose the pricing model that you want to use to value the deal. The pricing model chosen will override the default pricing model for the deal type and company.
- **Market Data Set**: Choose the market data set that you want to use to value the deal. The market data set chosen will override the default market data sets for the deal type and company.
- **Link Code**: If you want to link the deal to other deals, choose the deal linking code. To choose a deal linking code, you must have already defined a deal link code. For more information, see: Deal Linking Codes: page 5 – 11.
- **Transaction Validated** check box: The Transaction Validated check box is enabled if you have validated the details of the
agreement. For more information on validating transactions, see: Transaction Validation: page 7 – 3.

11. Save your work.

### Entering Multiple FRAs

If you want to enter multiple FRAs that share the same company, counterparty, deal subtype, product type, currency, and face value, use the Multiple FRA Deals window. Typically, you enter multiple FRAs to hedge the interest rate for the entire length of another, longer term deal.

#### To enter multiple FRAs:

1. In the Forward Rate Agreements window, enter the details for the first FRA in the series. Follow steps 1 to 8 in Entering FRAs. See: Entering FRAs: page 4 – 46.
2. Choose the Multiple FRAs button. The Multiple FRA Deals window appears.
3. In a blank row, begin entering the details for the second FRA in the series by entering a start date and a maturity date for the agreement.
4. In the Interest Rate field, enter an interest rate for the agreement.
5. In the Reset Date field, enter the date on which both parties have agreed to reset the rate. As a default, the reset date is the deal start date.
6. Repeat steps 2 to 5 for each FRA you want to add to the series.
7. Save your work.

### Settling FRAs

Use the Settlement Details region of the Forward Rate Agreements window to enter the settlement details for your FRAs. You cannot settle an FRA before the reset date or after the maturity date.

#### To enter the settlement details for a FRA:

1. In the Forward Rate Agreements window, query the FRA that you want to settle.
2. Choose Yes to confirm that you want to settle the details for this FRA.
3. Enter the date on which you want to settle the deal.
4. In the Settlement Rate field, enter the rate that both parties agree to use to settle the FRA. The amount of the settlement is calculated using the deal currency and the settlement rate.
5. Select the company account to which you want to apply the settlement.
6. Select the counterparty who you want to receive the settlement.
7. Save your work. The FRA deal status changes to Settled.
8. If you want to view the settlement details for the FRA, in the Forward Rate Agreements window, query the record and select the Settlement Details region.
9. If you receive a verification of the settlement from the counterparty, check the Settlement Validated check box in the Settlement Details region. Save your work.

**Viewing a Summary of FRAs**

Use the FRA Transaction Summary window to view a summary of all of your current and settled FRAs.

- **To view a summary of all FRAs:**
  - In the Forward Rate Agreements window, choose the Summary button. The FRA Transaction Summary window appears.

**Viewing FRAs**

Use the View Forward Rate Agreements window to view the details for a FRA.

- **To view a forward rate agreement:**
  1. In the View Forward Rate Agreements window, query the agreement that you want to view.
2. If you want to view a summary of all your FRAs, choose the Summary button. The View FRA Transaction Summary window appears.
Interest Rate Swaps

An interest rate swap is an agreement to swap interest rate exposures from floating to fixed or from fixed to floating.

You can enter into either nominal or physical swaps. A nominal swap is where only the interest cash flows are exchanged. A physical swap is where only the principal is swapped.

You can automatically reset the floating rates in your interest rate swap deals by setting a benchmark rate and a margin and then running the Reset Floating (Benchmarked) Rates program. For more information on the Reset Floating (Benchmarked) Rates program, see Reset Floating (Benchmarked) Rates: page 8 – 17.

This section contains the following topics.

- Entering Interest Rate Swaps: page 4 – 51
- Viewing Interest Rate Swap Payment Transactions: page 4 – 53
- Viewing Interest Rate Swap Receipt Transactions: page 4 – 53
- Viewing Interest Rate Swaps: page 4 – 53

Entering Interest Rate Swaps

Use the Interest Rate Swaps window to enter the paying and the receiving sides of your interest rate swap deals.

To enter an interest rate swap:

1. In the Swap Reference field of the Interest Rate Swaps window, enter a unique 7-digit reference number for the swap.
2. In the Company and counterparty fields, select a company and counterparty for the swap.
3. In the Portfolio field, select a portfolio for the swap.
4. If you want to apply a limit to the swap, in the Limit field, select a limit.
5. In the Product Type field, select a product type for the swap.
6. If you want to link the swap to another deal or group of deals, in the Link Code field, select a deal group.
7. In the Start Date and the Maturity Date fields, enter a start date and maturity date respectively.
8. In the Pricing Model field, choose the pricing model that you want to use to value the deal. The pricing model chosen will override the default pricing model for the deal type and company.

9. In the Market Data Set field, choose the market data set that you want to use to value the deal. The market data set chosen will override the default market data sets for the deal type and company.

10. If the principals of the interest rate deals are being physically swapped, check the Principal Cashflows check box.

11. Choose the Swap Details button. The Swap Details window appears. This window contains a region for the paying and the receiving side of the swap.

12. In the Paying Details section, enter the details about the paying side of the swap as follows:
   - Enter a currency and a day count basis for the swap.
   - In the Initial Basis field, choose Fixed or Floating as the interest rate basis.
   - In the Face Value field, enter the face value of the swap.
   - In the Interest Rate field, enter the interest rate of the deal being swapped.
   - If you want to automatically reset the floating rate for the deal, in the Benchmark Rate field, enter a benchmark rate and in the Margin field, enter a margin. The margin should be entered in basis points and can be positive or negative.

   **Note:** Both the Benchmarked Rate and Margin fields are optional. You can leave these fields blank and adjust your floating interest rates manually.

   For more information on resetting the rate by running the Reset Floating (Benchmarked) Rate program. See: Reset Floating (Benchmarked) Rate: page 8 – 17.

   - In the Rollover Freq field, enter the frequency, in months, with which you want to roll over the swap.
   - In the First Interest Date field, enter the first date on which you want to apply the interest rate. A default date, based on the deal start date and the rollover frequency, is automatically inserted.
   - If this is a cross currency swap and you checked the Principal Cashflows check box, select the receiving currency of the swap.
13. In the Receiving Details section, repeat step 10 and enter the details for the receiving side of the swap.
14. Complete the information in the Additional Details region as needed.
15. Save your work. Treasury notifies you if you have exceeded any limits and applies the swap.

**Viewing Interest Rate Swap Payment Transactions**

Use the Paying Transaction Details window to view the details of the payment transactions in an interest rate swap deal.

- **To view the payment transactions for an interest rate swap:**
  - In the Swap Details window, choose the Paying Details button. The Paying Transaction Details window appears, listing all of the transactions in the payment side of the interest rate swap.

**Viewing Interest Rate Swap Receipt Transactions**

Use the Receiving Transaction Details window to view the details of the receipt transactions in an interest rate swap deal.

- **To view the receipt transactions for an interest rate swap:**
  - In the Swap Details window, choose the Receiving Details button. The Receiving Details window appears, listing all of the transactions in the payment side of the interest rate swap.

**Viewing Interest Rate Swaps**

Use the View Interest Rate Swaps window to view the details of an interest rate swap deal.

- **To view an interest rate swap:**
  1. In the View Interest Rate Swaps window, query the swap that you want to view.
2. If you want to view the paying and receiving sides of the swap, choose the Swap Details button. The View Swap Details window appears.

3. If you want to view the transaction details for the paying side of the swap, in the View Swap Details window, choose the Paying Details button. The View Paying Transaction Details window appears.

4. If you want to view the transaction details for the receiving side of the swap, in the View Swap Details window, choose the Receiving Details button. The View Receiving Details window appears.
Options

An option accords the right, but not the obligation, to buy or sell a specific amount of an instrument at a specified price and within a predetermined time period.

You can create put and call options for bonds, interest rates, and interest rate swaps. You can also create foreign exchange options. For more information on foreign exchange options, see: Foreign Exchange Options: page 3 – 9.

You can only exercise an option if it is profitable to do so. You must also exercise an option while it is still active. You can only exercise American options when the current date is later than the option start date and earlier than or equal to the expiration date. You can only exercise European options when the current date is equal to the expiration date.

To revalue an option, you must have either exercised an option, changed the option status to Expired, or the option must have value if it is a knock in or knock out option.

This section describes how you can enter, exercise, and review your options. It contains the following topics.

- **Bond Options: page 4 – 56**
  - Entering Bond Options: page 4 – 56
  - Exercising Bond Options: page 4 – 57
  - Viewing a Summary of Bond Options: page 4 – 58
  - Viewing Bond Options: page 4 – 58

- **Interest Rate Options: page 4 – 59**
  - Entering Interest Rate Options: page 4 – 59
  - Exercising Interest Rate Options: page 4 – 60
  - Viewing a Summary of Interest Rate Options: page 4 – 61
  - Viewing Interest Rate Options: page 4 – 61

- **Interest Rate Swaptions: page 4 – 62**
  - Entering Interest Rate Swaptions: page 4 – 62
  - Exercising Interest Rate Swaptions: page 4 – 63
  - Viewing Interest Rate Swaptions: page 4 – 64
Bond Options

A bond option accords you the right to buy or sell a bond at a specific price over a specified time period.

This section contains the following topics.

- Entering Bond Options: page 4 – 56
- Exercising Bond Options: page 4 – 57
- Viewing a Summary of Bond Options: page 4 – 58
- Viewing Bond Options: page 4 – 58

Entering Bond Options

Before you enter a bond option, you must pre–approve the bond that underlies the option.

Prerequisite:

- Set up the bond issue for the bond you want to option. See: Bond Issues: page 2 – 57.

To enter a bond option:

1. In the Company and Counterparty fields of the Bond Options window, select a company and counterparty for the deal.
2. If you are acting as a broker for a client, in the Client field select the client.
3. In the Portfolio field, select a portfolio for the option.
4. If you want to apply a limit to the deal, in the Limit field choose a limit for the deal.
5. In the [ ] Descriptive Flexfield, complete the descriptive flexfield information as required. For more information on descriptive flexfields, see: Oracle Applications Flexfields Guide.
6. In the Deal Subtype and Product Type fields of the Main Details region, select the deal subtype and product type for the deal.
7. If the option is a European style option, in the Expiration Date field enter the expiration date for the option. If it is an American style option, in the Start Date and Expiration Date fields, enter both a
start date and an expiration date for the option. The Option Style field is automatically populated with the appropriate option style.

8. In the Strike Price field, enter the price at which the parties agree to either buy or sell the bond.

9. In the Bond Issues field, select the bond being optioned. The pre-approved bond information automatically appears in the Bond Product Type, Physical Start Date, Maturity Date, Coupon Rate, and Coupon Status fields.

10. In the Face Value field, enter the face value of the bond.

11. In the Next Coupon Date field, enter the next coupon date for the bond.

12. In the Amount field in the Premium Details region, enter the amount of the bond premium.

13. Complete the fields in the Premium Details and Additional Details regions as needed.

14. Save your work.

### Exercising Bond Options

Use the Settlement Details window to exercise a bond option. When you exercise an option you can take a cash settlement or rollover your settlement into another bond.

**To exercise a bond option:**

1. In the Bond Options window, query the bond option that you want to exercise.

2. Choose the Exercise button. The Settlement Details window appears.

3. Enter the date you want to exercise the bond.

4. Enter the rate at which the parties agree to exercise the option.

5. Enter the amount of the bond.

6. If you want to roll over your settlement into another bond, check the Create Bond check box.

   The Fixed Income Securities window appears with the complete details for the new bond option.
• Enter a new settlement date for this bond and save your work.
  The reference number for the bond you created appears in the Bond Ref field in the Settlement Details window.

7. If you want to take your settlement in cash, select the company account that you want to receive the settlement.

8. Save your work.

9. If you want to view the exercise details for the bond option, in the Bond Options window, query the record and select the Exercise region of the window.

---

**Viewing a Summary of Bond Options**

Use the Transaction Summary window to view a summary of your current and exercised bond options.

► **To view a summary of bond options:**
  - In the Bond Options window, choose the Summary button. The Transaction Summary window appears, listing your current and exercised bond options.

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**Viewing Bond Options**

Use the View Bond Options window to view the details for a bond option deal.

► **To view a bond option:**
  1. In the View Bond Options window, query the option that you want to view.
  2. If you want to view a summary of your current and exercised bond options, choose the Summary button. The View Transaction Summary window appears.
Interest Rate Options

An interest rate option allows you to receive a specific interest rate on a specific type of financial instrument over a specified time period.

This section contains the following topics.
- Entering Interest Rate Options: page 4 – 59
- Exercising Interest Rate Options: page 4 – 60
- Viewing a Summary of Interest Rate Options: page 4 – 61
- Viewing Interest Rate Options: page 4 – 61

Entering Interest Rate Options

Use the Interest Rate Options window to enter your interest rate option deals.

To enter an interest rate option:

1. In the Company and Counterparty fields of the Interest Rate Options window, select a company and counterparty for the option.
2. If you are acting as a broker for a client, in the Dealer field select the client you are acting as a dealer for.
3. In the Portfolio field, select a portfolio for the option.
4. If you want to apply a limit to this option, in the Limit field select a limit.
5. In the [ ] Descriptive Flexfield, complete the descriptive flexfield information as required. For more information on descriptive flexfields, see: Oracle Applications Flexfields Guide.
6. In the Deal Subtype and Product Type fields of the Main Details tabbed region, select a deal subtype and product type for the option.
7. In the Currency field, select a currency for the option.
8. In the Option Amount field, enter an amount for the option.
9. In the Expiration date field, enter an expiration date for the option. If you are entering an American style option, in the Start Date field, you must also enter a start date for the option. The Option Style
field is automatically populated, with European or American, based on the dates you enter.

10. In the Physical Start Date field, enter a date on which you want interest to begin to accrue. For European options, the physical start date is the same as the expiration date.

   **Note:** You can change the physical start date when you exercise the option. If you change the physical start date, the settlement will be discounted to the date you actually received the settlement.

11. In the Maturity Date field, enter a maturity date for the option.

12. In the Strike Rate field, enter the rate at which you can buy or sell the option.

13. In the Day Count Basis field, choose a day count basis for the deal. The day count basis determines the number of days per year used to calculate interest on the deal. The possible day count bases are: actual/actual, actual/360, actual/365, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

14. In the Amount field of the Premium Details region, enter the amount of the option premium. Then, in the Company Account field, select the account to which you want to direct the premium.

15. Complete the fields in the Premium Details and Additional Details tabbed regions as needed.

16. Save your work.

---

**Exercising Interest Rate Options**

Use the Exercise Details window to exercise your interest rate options.

**To exercise an interest rate option:**

1. In the Interest Rate Options window, query the interest rate option that you want to exercise.

2. Choose the Exercise button. The Exercise Details window appears.

3. In the Settlement Rate field, enter the rate at which you exercise the option.

4. Enter the date on which you exercise the option.
5. Save your work. You return to the Interest Rate Options window.
6. If you want to view the exercise details for the interest rate option, in the Interest Rate Options window query the record and select the Exercise region of the window.

**Viewing a Summary of Interest Rate Options**

Use the Premium/Settlement Details window to view a list of all of your interest rate options.

- **To view a summary of interest rate options:**
  - In the Interest Rate Options window, choose the Summary button. The Premium/Settlement Details window appears.

**Viewing Interest Rate Options**

Use the View Interest Rate Options window to view the details of an interest rate option.

- **To view an interest rate option:**
  1. In the View Interest Rate Options window, query the option that you want to view.
  2. If you want to view a summary of your interest rate options, choose the Summary button. The View Premium/Settlement Details window appears.
Interest Rate Swaptions

An interest rate swaption is an option for two parties to swap interest rates.

When you exercise a swaption you can settle in cash or enter into another swap agreement.

This section contains the following topics.

• Entering Interest Rate Swaptions: page 4 – 62
• Exercising Interest Rate Swaptions: page 4 – 63
• Viewing Interest Rate Swaptions: page 4 – 64

Entering Interest Rate Swaptions

Use the Interest Rate Swaptions window to enter your interest rate swaption deals.

To enter a swaption:

1. In the Company and Counterparty fields in the Interest Rate Swaptions window, select a company and counterparty for the swaption.
2. In the Portfolio field, select a portfolio for the swaption.
3. If you want to apply a limit to the swaption, in the Limit field select a limit.
4. If you are acting as a broker for a client, in the Client field select the client you are acting as a broker for.
5. In the [ ] Descriptive Flexfield, complete the descriptive flexfield information as required. For more information on descriptive flexfields, see: Oracle Applications Flexfields Guide.
6. In the Deal Subtype and Product Type fields of the Main Details region, select the deal subtype and product type for the swaption. When you select the deal subtype, you determine which part of the swap is fixed rate.
7. In the Swap Curr Fixed Leg field, select the currency for the fixed leg of the swaption.
8. In the Face Amount field, enter the face amount of the swaption.
9. In the Expiration Date field, enter an expiration date for the swaption. If this is an American style swaption, enter a start date and an expiration date for the swaption. The Option Style field is automatically populated with European or American, based on the dates you entered.

10. In the Physical Start Date field, enter a start date.

11. In the Maturity Date field, enter a maturity date.

12. In the Fixed Rate field, enter the fixed rate for the swaption.

13. In the Day Count Basis field, enter the day count basis for the deal. The day count basis determines the number of days per year used to calculate interest on the deal. The possible day count bases are: actual/actual, actual/360, actual/365, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

14. In the Interest Freq field, enter the length of each interest accrual period in months.

15. In the Action field, indicate whether you pay or receive the interest in the option by selecting either Pay or Rec.

16. Complete the fields in the Premium Details and Additional Details tabbed regions as needed.

17. Save your work.

---

**Exercising Interest Rate Swaptions**

Use the Exercise Details window to exercise your interest rate swaptions.

**To exercise an interest rate swaption:**

1. In the Interest Rate Swaptions window, query the swaption that you want to exercise.

2. Choose the Exercise button. The Exercise Details window appears.

3. In the Settlement Rate field, enter the rate at which you exercised the swaption.

4. Enter the exercise date for the swap.

5. Enter the amount for the swap.
6. If you want to roll over your option into another swap, check the Create Swap check box. The Interest Rate Swaptions window appears and contains the default data for the swap you are exercising. Enter the new settlement date for the swaption and save your work. The reference number for the swaption appears in the Swap Ref field in the Exercise Details window.

7. Save your work. You return to the Interest Rate Swaptions window.

8. If you want to view the exercise details for the interest rate swaption, in the Interest Rate Swaptions window query the record, and select the Exercise region of the window.

---

**Viewing Interest Rate Swaptions**

Use the View Interest Rate Swaptions window to view the details for an interest rate swaption deal.

- **To view an interest rate swaption:**
  - In the View Interest Rate Swaptions window, query the swaption that you want to view.
This chapter explains how to perform deal–related tasks that are not associated with a specific deal type. It includes information on how to enter quick deals and exposure transactions, how to group related deals using deal linking codes, and how to create a deal order. It also describes how to transfer funds between company bank accounts.
Other Deal Items

This section contains general information on how to manage your deals. It contains the following topics.

• Quick Deals: page 5 – 3
  – Entering Quick Deals: page 5 – 3
  – Entering Multiple Quick Deal Quotes: page 5 – 4
  – Completing Quick Deals: page 5 – 5
  – Viewing Quick Deals: page 5 – 5

• Deal Linking Codes: page 5 – 11
  – Linking Deals: page 5 – 11
  – Viewing Linked Deals: page 5 – 11

• Deal Orders: page 5 – 12
  – Entering Deal Orders: page 5 – 12
  – Viewing a Summary of Deal Orders: page 5 – 13
  – Viewing Deal Orders: page 5 – 13

• Inter–Account Transfers: page 5 – 14
  – Entering Inter–Account Transfers: page 5 – 14
  – Viewing Inter–Account Transfers: page 5 – 15

• Deal Interface Summary: page 5 – 16
  – Overview of the Deal Import Process: page 5 – 16
  – Deal Import Statuses: page 5 – 19
  – Viewing Deals for Import: page 5 – 20
  – Importing Deals into Treasury: page 5 – 21
Quick Deals

A quick deal is a short term money or foreign exchange deal. You can use quick deals to enter the details for several short term money or foreign exchange deals at the same time. You can also use quick deals to collect quotes for these types of deals.

To generate accurate reports, you must return to your quick deals at a later time and complete the deal details.

You can enter quick deals only for short term money or foreign exchange deals.

This section contains the following topics.

- Entering Quick Deals: page 5 – 3
- Entering Multiple Quick Deal Quotes: page 5 – 4
- Completing Quick Deals: page 5 – 5
- Viewing Quick Deals: page 5 – 5

Entering Quick Deals

Use the Quick Deals window to enter short term money or foreign exchange deals or to collect quotes for those types of deals. You can enter one or more quick deals for the same company and deal type.

To enter a quick deal:

1. In the Quick Deals window, select a company and deal type for the quick deals.
   
   **Note:** All the quick deals you enter must be for the company and deal type combination you select.

2. In the Value Date, Portfolio tabbed region, select a deal subtype.

3. Select the counterparty with whom you are entering into the quick deal. Data automatically appears in the Value Date, Product, and Portfolio fields.

4. In the Currency, Amount tabbed region, select a currency.

5. In the Reference Amount field, enter the amount of the quick deal.

6. In the Maturity Date tabbed region, enter a maturity date.

7. In the Rate tabbed region, enter a rate.
8. If you are acting as a broker for a client, select the client.
9. In the Dealer, Deal Date tabbed region, select the dealer.
10. Save your work.
11. If you want to accept a quick deal quote and change it into a deal, in the Status field of the Value Date, Portfolio tabbed region, select Accepted. Save your work.

**Entering Multiple Quick Deal Quotes**

To enter multiple quotes for the same deal, use the Counterparty Deal Quotes window.

For short term money deals, you must complete the Deal Type, Deal Subtype, Product, Currency, Date, and Reference Amount fields in the Quick Deals window before you enter quotes.

For foreign exchange deals, you must complete the Deal Type, Deal Subtype, Value Date, Currency, Sell Currency, and Reference Amount fields before you enter quotes.

**To enter multiple quotes:**

1. In the Quick Deals window, complete the Deal Type, Deal Subtype, Product, Buy Currency, Date, and Reference Amount fields.
2. Choose the Enter Quotes button. The Counterparty Deal Quotes window appears.
3. Select a counterparty for the quote.
4. In the Trans Rate field, enter the rate the counterparty quoted.
5. Repeat steps 3 and 4 for each quote you receive.
6. Save your work.
7. If you want to accept a quote, check the Accepted check box next to the quote you want to accept. The quote is converted into a deal and is checked against the appropriate deal limit and counterparty limit.
Completing Quick Deals

If you enter a quick deal, you must return to that quick deal to complete the details at a later time. Typically users make this part of their daily routine by completing their quick deals at the end of the day when they are less busy.

Prerequisite:

- For short term money deals, define the common deal details for the deal in the Short Term Money window. See: Common Details for Short Term Money Deals: page 4 – 6.

To complete the deal details for a quick deal:

1. In the Quick Deals window, query the quick deal you want to complete. A list of deals that match your criteria appears.
2. Select the deal you want to complete.
3. In the Status field of the Value Date, Portfolio tabbed region, select Accepted.
4. Choose the Complete Details button. If it is a foreign exchange quick deal, the Foreign Exchange Spot/Forwards window appears. If it is a short term money quick deal, the Short Term Money window appears.
5. Complete the deal details. For information on completing a foreign exchange deal, see: Entering Foreign Exchange Spot or Forward Deals: page 3 – 3. For information on completing a short term money deal, see: Completing Short Term Money Quick Deals: page 4 – 11.

Viewing Quick Deals

Use the View Quick Deals window to view the details of a quick deal.

To view a quick deal:

1. In the View Quick Deals window, select the company and the deal type for the quick deals you want to view.
2. Insert your cursor in the tabbed region of the window and query the quick deal you want to view.
Exposure Transactions

An exposure is any transaction that affects your cash position but does not originate in Treasury. Your company payroll, for example, is an exposure. You can enter and monitor your exposures in the Exposure Transactions window or the Exposure Transactions Quick Input window.

Example: Anticipated End–of–Year Taxes Exposure

As your profits increase during the year, so will your end–of–year taxes. You can budget for an anticipated increase in taxes by recording the increase as an exposure in the Exposure Transactions Quick Input window. At the end of the year, when you determine the actual tax amount, you can also enter the actual amount in the Exposure Transactions window.

Use the Exposure Transactions window to enter actual or estimated amounts and dates for each transaction that creates an exposure. If you enter exposure transactions using this window, the values are included in your cash flow position reports.

Use the Exposure Transactions Quick Input window to enter estimated amounts and dates for each exposure transaction. The values of estimated exposure transactions are not included in your cash flow position reports.

This section contains the following topics.

Entering Exposure Transactions

Use the Exposure Transactions window to enter the details for your actual or estimated exposure transactions. For estimated exposures, you can classify your exposures as either firm or indicative.

Prerequisites


To enter an exposure transaction:

1. In the Company field of the Exposure Transactions window, select the company for the exposure. The default portfolio and currency for the company are populated in the appropriate fields.
2. In the Exposure Type field, select an exposure type.
   You can add an exposure type to the list of values by setting up a new exposure in the Exposure Types window. See: Exposure Types: page 2 – 67.

3. If you are entering an estimated exposure, in the Firm/Indicative field, indicate if the estimated exposure is firm or indicative. Select Firm if you are certain of the exposure date and amount. Select Indicative if you are uncertain about either the exposure amount or date.

4. In the Portfolio field, if you do not want the exposure accounted for in the default company portfolio, select a different portfolio for the exposure.

5. In the Action field, select Pay if the exposure is a payment; select Receive if the exposure is a deposit.

6. In the currency field, if the currency of this exposure differs from your reporting currency, in the Currency field select the currency of the exposure. The current exchange rate between the selected currency and your reporting currency appears in the Exchange Rate field.

7. In the Company Account field, select the company bank account that the exposure is paid or deposited to.

8. If you are entering an indicative exposure, in the Estimate Amount and the Estimate Date field, enter the estimated amount and date of the exposure.

9. If you are entering a firm exposure, in the Actual Amount and the Actual Date field, enter the amount and date for the exposure.

   **Note:** If you are uncertain about either the date or the amount of the exposure, change the exposure type to Indicative and enter the values in the Estimated Date and Estimated Amount fields instead of the Actual Amount and the Actual Date fields.

10. If you are entering a Firm exposure, and you want to be able to settle the deal in Treasury, select the Treasury to Settle check box. When you select this check box, the settlement information for this exposure (dates and amounts) cannot be updated. If you want to update the settlement information, de-select the check box.

   To settle exposure amounts, see: Settlements: page 7 – 6.

11. In the [ ] field, complete the descriptive flexfield as required.

12. If you are entering a Firm exposure, and you selected the Treasury to Settle check box, then in the Counterparty field, choose the
counterparty that you want to settle the exposure with. In the Counterparty Account field, you can choose the counterparty settlement account that you want to use for settling the exposure.

13. In the Comments Internal and Comments External fields, enter any comments that you want to record for the deal. Note that external comments appear on any reports you generate for the exposure deal.

14. If you want to link the exposure to other deals, in the Link Code, choose a Deal Linking Code for the deal.

15. If you want to view a summary of all the exposure transactions, choose the Summary button. The Exposure Transaction Summary window appears. See: Viewing a Summary of Exposure Transactions: page 5 – 9.

16. If you want to enter several exposure transactions at the same time, choose the Quick Input button. The Exposure Transaction Quick Input window appears. See: Entering Quick Input Exposure Transactions: page 5 – 8.

17. Save your work.

**Entering Quick Input Exposure Transactions**

Use the Exposure Transactions Quick Input window to enter multiple estimated exposure transactions at the same time.

Quick input exposure transactions are not included in your cash flow reports. You must complete the details for a quick input exposure transaction in the Exposure Transaction window before it is included in your cash flow reports.

**To enter an exposure transaction using quick input:**

1. In the Exposure Transactions window, choose the Quick Input button.
2. Select a company for the exposure.
3. Select an exposure type.
4. In the Action field, select Pay if the exposure is a payment. Select Receive if it is a deposit.
5. If the currency of the exposure differs from your reporting currency, select a currency.
6. In the Company Account field, select an account from which the exposure is paid or deposited.

7. Select a portfolio for the exposure.

8. In a blank row, enter an estimated date and estimated amount for the exposure.

9. If you want to automatically create a payment for this exposure, select the Settle option. Then select the party to which you want to send the payment, and a settlement account.

10. In the Firm/Indicative field, select Firm if you know that the transaction will occur on the estimated date and for the estimated amount; select Indicative, if you are uncertain about either the exposure amount or date.

11. Repeat steps 8 to 10 for each exposure you want to enter.

12. Save your work.

---

**Viewing a Summary of Exposure Transactions**

Use the Exposure Transaction Summary window to view the details of an exposure transaction.

**To view a summary of exposure transactions:**

1. In the Exposure Transactions window, choose the Summary button.

2. In the Find Exposure Transactions window, complete the fields as needed to locate the exposure transactions you want to view.

3. Choose the Find button. The Exposure Transaction Summary window appears, listing all of the exposure transactions that meet your criteria.

---

**Viewing Exposure Transactions**

Use the View Exposure Transactions window to view the details of an exposure transaction.

**To view an exposure transaction:**

1. In the View Exposure Transactions window, query the transaction you want to view.
2. To view a summary of your exposure transactions, choose the Summary button.

3. In the Find Exposure Transactions window, complete the fields as needed to locate the exposure transactions you want to view.

4. Choose the Find button. The View Exposure Transaction Summary window appears, listing all of the exposure transactions that meet your criteria.
Deal Linking Codes

Use deal linking codes to link your related deals into a deal group for reporting and reference purposes. For example, you can link deals that are of the same deal type, are for the same counterparty, or have some type of dependence on one another that you want to monitor.

This section contains the following topics.

- Linking Deals: page 5 – 11
- Viewing Linked Deals: page 5 – 11

Linking Deals

Use the Deal Linking Codes window to link your related deals.

► To link related deals:

1. To create a new deal group, in the Code field of the Deal Linking Codes window enter a code. Then, in the Description field, enter a description for the deal group. The code you enter appears in the list of values for deal linking codes throughout the system.
2. Save your work. You can link new deals to this code through the deal input forms.

Viewing Linked Deals

Use the View Deal Linking Codes window to view a list of transactions that are linked by a deal linking code.

► To view linked deals:

- In the View Deal Linking Codes window, query the deal linking code that you want to view. A list of deals linked to this code appears in the Transactions Linked By Code region.
Deal Orders

A *deal order* defines a deal and the market conditions upon which you want to execute that deal. You can use deal orders to place conditional deals with your dealers. The dealers execute the deal when and if the market reaches the conditions you specify in the deal order. You can also use deal orders to record the conditional deals that your subsidiaries or clients place with you. You company must execute the deal if or when the market reaches the conditions specified by the deal order from your subsidiary or client.

This section contains the following topics.

- Entering Deal Orders: page 5 – 12
- Viewing a Summary of Deal Orders: page 5 – 13
- Viewing Deal Orders: page 5 – 13

Entering Deal Orders

Use the Deal Orders window to define a deal and the specific set of market conditions that you want met before you or a dealer can execute the deal.

**To enter a deal order:**

1. In the Firm/Indicative field of the Deal Orders window, select Firm if you want to order a firm deal. Select Indicative if you want to order an indicative deal.
2. Select a company and a counterparty for the deal.
3. In the Company Dealer field, select your company dealer for the deal. If the counterparty uses a dealer, in the Counterparty dealer field enter the name of the counterparty’s dealer.
4. In the Placed On Date field, enter the date and time at which you place the deal order.
   
   **Note:** Use 24-hour time format.
5. If you want the deal order to expire on a certain date, in the Valid Until field enter an expiration date for the deal order.
   
   **Note:** Use 24-hour time format.
6. In the Current Mkt Rate field, enter the current market rate for the deal at the time you place the deal order.
7. Select a currency.
8. In the Order Rate field, select the rate at which you want to execute the deal.
9. In the When Market Rate Is field, select Above, if you want to execute the deal when the market rate is equal to or above the order rate. Select Below if you want to execute the deal when the market rate is equal to or below the order rate.
10. Select a deal type and subtype.
11. Select a product type.
12. In the Order Details field, enter comments as needed.
13. If you execute a deal order and you receive confirmation of the deal from the counterparty dealer, query the deal order and in the Confirmed by Cparty Dealer field enter the name of the person at the counterparty who confirmed the deal.

Viewing a Summary of Deal Orders

Use the Order Summary window to view a summary of deal orders.

► To view a summary of deal orders:
   1. In the Deal Orders window, select the Summary of Orders button. The Order Summary window appears.
   2. Place your cursor in the window and execute a query to display a summary list of your deal orders.
   3. To view the comments for a particular deal order, select the deal. The comments you entered in the Order Details field of the Deal Orders window appear in the Details field.

Viewing Deal Orders

Use the View Order Summary window to view the details for a deal order.

► To view a deal order:
   ■ In the View Order Summary window, query the deal order that you want to view.
Inter–Account Transfers

You can perform *inter–account transfers* to transfer cash between your company accounts. Use inter–account transfers to concentrate your company cash in a single account, or to provide funds to an account for special circumstances.

This section contains the following topics.

- Entering Inter–Account Transfers: page 5 – 14
- Viewing Inter–Account Transfers: page 5 – 15

## Entering Inter–Account Transfers

Use the Inter–Account Transfers window to transfer funds between two company accounts.

**To transfer funds between two company accounts:**

1. In the Inter–Account Transfers window, select the dealer and the company, and enter the date for the transfer.
2. To transfer the actual cash flow balance from the Bank Account Balances window, select the Actual check box. To use the projected cash flow balance, select the Projected check box. The projected balance is the actual cash flow balance plus all cash flows that occur between the last statement date and the transfer date.
3. To review the current transfers, choose the Review Transfers button.
4. Insert your cursor in the Account Balances region. The closing balances for each company account appears.
5. In the From Bank Code field, select the bank code for the account from which you want to transfer funds. The bank account number appears in the From Account Number field. If you have more than one account at the same bank, in the From Account Number select the bank account number.
6. In the Pay Amount field, enter the amount of funds you want to transfer.
7. Select a portfolio for the transfer.
8. Select a product type for the transfer.
9. In the To Bank Code field, select the bank code for the account to which you want to transfer funds. The number of the bank account that is held at the selected bank appears in the To Account Number field.

10. If you have more than one account at the same bank, in the To Account Number field select the number of the bank account to which you want to transfer funds.

11. Save your work.

Viewing Inter-Account Transfers

Use the Inter-Account Transfer Transactions window to view a list of your inter-account transfers.

➤ To view an inter-account transfer:

1. In the Transfer Date field of the Inter-Account Transfers window, enter a date for which you want to view your inter-account transfers.

2. Choose the Review Transfers button. The Inter-Account Transfer Transactions window appears, listing all inter-account transfers for the specified date.
Deal Interface Summary

If you are importing deals into Treasury, you can use the Deal Interface Summary window to view the data that is loaded in the XTR DEALS INTERFACE table, but that has not been imported into Treasury.

This section provides an overview of the deal import process, and describes how to view, import, and update import data. It contains the following topics:

- Overview of the Deal Import Process: page 5 – 16
- Deal Import Statuses: page 5 – 19
- Viewing Deals for Import: page 5 – 20
- Importing Deals into Treasury: page 5 – 21
- Updating Deals for Import: page 5 – 22.

Overview of the Deal Import Process

If you have external applications that contain treasury–related deals, you can import that information into Treasury and centralize your treasury management by using the deal import process.

The following figure shows how the deal import process works.
The deal import process works as follows:

1. Deals are loaded from an external source into the XTR_DEALS_INTERFACE table using SQL*Loader or other data transfer method. The deal status of the newly loaded deals is "New". For information on how to load deals into interface tables, see: Understanding Open Interface Tables: page D – 2.

2. The Import Deal Data concurrent program imports all deals from the XTR_DEALS_INTERFACE table into the appropriate Treasury table. When deals are in the process of being imported, the deal status is changed to “Submitted”. During import, deals are given unique deal numbers, are validated, and are checked against any applicable limits.

3. If a deal was successfully imported into Treasury, the deal is purged from the XTR_DEALS_INTERFACE table.

   If a deal was not successfully imported into Treasury, the status for the deal is changed to "Error", "Duplicate Deal Error", or "Invalid Deal Type Error" status. For more information on deal errors and how to fix them, see: Updating Deals for Import: page 5 – 20.

   **Note:** Data resides in the XTR_DEALS_INTERFACE table if it has been loaded, but not imported and has the status "New", if
it has been imported but generated an error and has one of the following statuses: “Error”, “Duplicate Deal Error”, or “Invalid Deal Type Error”, or if it has generated an error, but the record has been updated either before import or after an error was generated and has the status “Updated”.

To successfully import a deal into Treasury, the deal must pass several levels of validation:

- **Deal Type**: The deal type must be supported for import. Only foreign exchange (FX) or intercompany funding (IG) deals can be imported into Treasury. If you try to import a deal that is not an FX or IG deal, the import will fail and the deal’s import status will be changed to Deal Type.

- **Deal ID**: The external deal ID must be unique. If the external deal ID is not unique, then the import will fail and the deal import status will be changed to Duplicate Deal. In addition, intercompany funding deals must have a unique combination of company code, intercompany party, currency, transfer date, action, principal adjust, company account, and party account, or the import will fail. For more information on validating intercompany funding deals, see: Validating Intercompany Funding Deals During Import: page 5 – 18.

- **Additional Criteria by Deal Type**: The deal data must be validated against any additional criteria for the deal type. For example, foreign exchange deals must have two currencies and intercompany funding deals must have two parties that belong to the same intercompany group. If the deal does not meet the additional criteria for the deal type, the import will fail and the deal’s import status will be changed to Error. For more information on the specific validations required for each deal type, see: XTR_DEALS_INTERFACE: page D – 12.

**Validating Intercompany Funding Deals During Import**

If you import a company to company intercompany funding deal, Treasury assumes that you are importing only one side of the deal, and it automatically creates the other side of the deal. For example, if you import an intercompany funding deal where Company A pays $100 to Company B, then Treasury automatically generates the other side of the deal, where Company B receives $100 from Company A. To prevent the same deal from being imported twice, Treasury uses strict criteria for determining the uniqueness of an intercompany funding deal. Intercompany funding deals must have a unique deal ID and a unique combination of company code, intercompany party, currency, transfer
date, action, principal adjust, company account, and party account. If the deal does not have a unique combination of these attributes, then the deal will not import successfully and the deal’s import status will be changed to Duplicate Deal.

### Deal Import Statuses

The import status for each deal is updated throughout the deal import process. The following table lists the possible deal import statuses, and what each status means.

<table>
<thead>
<tr>
<th>Deal Status</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>New</strong></td>
<td>Indicates that the deal was loaded into the interface table, but has not been imported. Any deal with New status is included in the next batch of deals being imported. If a deal with New status is not successfully imported, the deal’s import status will change to Error, Deal Type, or Duplicate Deal.</td>
</tr>
<tr>
<td><strong>Updated</strong></td>
<td>Indicates that the deal was updated after it was loaded into the interface table. A deal can be updated before or after import. Any deal with Updated status is automatically included in the next batch of deals being imported. If a deal with Updated status is not successfully imported, the deal’s import status will change to Error, Deal Type, or Duplicate Deal.</td>
</tr>
</tbody>
</table>
| **Error**     | Indicates that the deal was imported, but that the import failed because it did not meet one of the additional criteria required for the deal type (for example, the deal has an incorrect counterparty).  
To successfully import the deal, you must fix the errors by choosing the Update Details icon, and editing the deal details. |
| **Duplicate Deal** | Indicates that the deal was imported, but that the import failed because a duplicate deal exists. A deal can be a duplicate deal if a deal with the same external deal ID already exists or an intercompany funding deal already exists with the same combination of company code, intercompany party, currency, transfer date, action, principal adjust, company account, and party account. 
You cannot fix a duplicate deal error in Treasury. You must delete the deal from the interface table, change the deal ID in the external source application, and reload the deal into the interface table. |
Deal Type Error

Indicates that the deal was imported, but that the import failed because the deal has an invalid deal type assigned to it or the deal type cannot be imported (the deal is not an FX or IG deal).

To successfully import the deal, you must fix the errors by choosing the Update Details icon and editing the deal type.

Submitted

Indicates that the deal is in the process of being imported. Continue to refresh your browser to see if the import was successful (the deal is removed from the interface table), or a failure (the deal status changes to Error, Deal Type, or Duplicate Deal).

### Viewing Deals for Import

Once deals are loaded into the XTR_DEALS_INTERFACE table, you can use the Deal Interface Summary window to view the deals before import.

The table contains deals that have not yet been successfully imported into Treasury: deals that are newly loaded or that you attempted to import, but that failed due to an error. Once a deal is successfully imported into Treasury, it is immediately purged from the interface table. To view a summary report of deals that were successfully imported, see Import Deal Data Report: page 8 – 14.

### Prerequisite


#### To view deals before import, do the following:

1. Navigate to the Deal Interface Summary window.
2. Query the deals that you want to review.
3. For each deal that matches your query criteria, the following information appears:
   - **External ID**: The deal ID from the external source application. To successfully import the deal, this ID must be unique.
   - **Deal Type**: The deal type as defined in Treasury. To successfully import the deal, the deal type must be an authorized deal type.
   - **Deal Subtype**: The deal subtype must be an authorized deal subtype in Treasury.
• **Product Type**: The deal product type must be an authorized product type in Treasury.

• **Company**: The company must be an authorized company in Treasury.

• **Counterparty**: The counterparty must be an authorized counterparty in Treasury.

• **Currency**: The currency must be a defined, authorized currency.

• **Amount**: The deal amount.

• **Status**: The import status of the deal. See: Deal Import Statuses: page 5 – 19.

  **Note**: For more information on the complete set of validations required for each deal type, see: XTR_DEALS_INTERFACE: page D – 12.

4. If you want to import the deals, choose the Import button. For more information on how to import deals, see: Importing Deals into Treasury: page 5 – 21.

5. To update the deals, choose the Update Details icon. For more information on updating deals, see: Updating Deals for Import: page 5 – 22.

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**Importing Deals into Treasury**

Once you have loaded deal data into the XTR_DEALS_INTERFACE table, you must import that data into Treasury. Only foreign exchange (FX) or intercompany funding (IG) deals can be imported into Treasury.

**Note**: It is recommended that the first few times you load data into the interface table that you review it before importing it into Treasury. By reviewing your data, you can ensure that the data was loaded and will import properly.

**Prerequisite**

To import deals into Treasury, do the following:

1. In the Deal Interface Summary window, choose the Import button, or from the concurrent program manager, run the Import Deal Data concurrent program.

The Import Deal Data concurrent program does the following:

- Validates the deals and imports them into the appropriate destination tables.
- Generates a report that summarizes which deals were successfully imported.
- Purges any deals that were successfully imported from the interface table.
- Changes the status of any deals that were not successfully imported. The deal status is changed from New or Updated to Error, Duplicate Deal, or Deal Type.

2. To view a summary report of deals that were successfully imported, see: Import Deal Data Report: page 8 – 14.

3. To see a list of the deals that were not successfully imported, go to the Deal Interface Summary window. For more information on how to update and reimport those deals, see: Updating Deals for Import: page 5 – 22.

Updating Deals for Import

If a deal was incorrectly loaded into the interface table, or if a deal generated an error during import, you must update the deal details before you can successfully import the deal. You can use the Update Deal Details window to update the details for any deal in the XTR_DEALS_INTERFACE table.

For example, if a deal is loaded with the wrong deal type, you can update the deal type before you import it. Also, if you tried to import a deal, but it generated an error, such as an invalid counterparty, you can update the deal and then reimport the deal.

Anytime you change the details of a deal, the deal status changes to Updated. Once a deal status is changed to Updated, Treasury will attempt to import that deal the next time you run the Import Deal Data concurrent process.
Note: If a deal has several errors, and you update the details for one of the errors, the deal status will change to Updated, even if you have not fixed all of the errors. Therefore, do not assume that all deals with Updated status will successfully import into Treasury. You must ensure that you have fixed all of the errors before you can successfully import the deal.

To update deals for import, do the following:

1. In the Deal Interface Summary window, query the deal that you want to update.

2. If the deal status is New, Error, or Duplicate Deal ID Error, choose the Update Details button, or click on the error link in the Deal Status column. The Update Deal Details window appears.

   If the deal status is Duplicate Deal ID Error, return to the deal’s source application, change the deal ID to a unique number, and reload the deal into the XTR_DEALS_INTERFACE table. For more information on loading deals, see: XTR_DEALS_INTERFACE: page D – 12.

3. In the Update Deal Details window, update the deal details as required.

4. Save your work.

   The deal status changes to Updated and the next time the Import Deal Data concurrent program runs, Treasury will attempt to import the deals.
Balances, Positions, Rates, and Limits

This chapter contains information on how to manage your bank accounts, view your positions, set and maintain your current system and retail transaction rates, and view your limit utilization and excesses.

It also contains information on the annuities and fixed income securities calculators, which you can use to determine the current value of annuities and fixed income securities.
Calculators

This section describes how to calculate the value of fixed rate securities and annuities and describes how to calculate the regular payment amount for annuities.

- Annuities: page 6 – 2
  - Calculating Annuity Payments: page 6 – 2
  - Calculating Annuity Start Amounts: page 6 – 3
- Fixed Income Securities: page 6 – 4

Annuities Calculator

The annuities calculator is a tool that you can use to determine the value of a loan or investment for your company. You use the annuities calculator to calculate the payment amounts that you must make to pay the balance of an annuity at a set time in the future. For example, you can use the annuities calculator to calculate the monthly payment amount for a 5-year, $10,000 mortgage at 10% interest.

Using the annuity calculator, you can determine whether or not you should enter into a new loan or investment; or you can compare the actual value of your existing loans and investments against their current value.

Calculating Annuity Payments

Use the Annuity Calculator window to calculate the amount of your annuity payments.

► To calculate an annuity payment amount:

1. In the Annuity Calculator window, choose the Loan Repayment or Investment option.
2. In the Start Amount field, enter the principal amount of the annuity.
3. Enter a current, applicable interest rate for the annuity.
4. Enter the start date and maturity date for the annuity.
5. In the Payment Freq field, select how often you intend to make payments.

The Payments per Year, Next Interest Date, Number of Years, and Total Payments field values are automatically calculated. Use these fields only for verification purposes.

The calculated annuity payment amount appears in the Payment Amount field in the Calculation Result region.

Calculating Annuity Starting Amounts

Use the Annuity Calculator window to calculate the starting amount of an annuity.

To calculate the start amount of an annuity:
1. In the Annuity Calculator window, choose the Loan Repayment or Investment option button.
2. Leave the Start Amount field blank.
3. In the Payment Amount field, enter a payment amount for the annuity.
4. In the Interest Rate field, enter an interest rate for the annuity.
5. Enter a start date and a maturity date for the annuity.
6. Select a payment frequency for the annuity.

The Payments per Year, Next Interest Date, Number of Years, and Total Payments field values are automatically calculated. Use the values in these fields for verification purposes only.

The calculated start amount appears in the Start Amount field in the Calculation Result region.
Fixed Income Securities Calculator

The fixed income securities calculator is a tool you can use to calculate the current value of a fixed income security.

Calculating the Value of Fixed Income Securities

Use the Fixed Income Securities Calculator window to calculate the current value of a fixed income security.

To calculate the current value of a fixed income security:

1. If you want to calculate the current value of a fixed income security that you have already entered in the Bond Issues window, in the Bond Issue field, select a bond issue code.

   The information for the specified bond issue automatically appears. For more on bond issues, see: Bond Issues: page 2 – 57.

2. If you want to calculate the current value for a new fixed income security, leave the Bond Issue field blank and do the following:

   • In the Coupon Type field, choose a coupon type.
   • In the Calculation Precision field, choose a calculation precision type.
   • In the Day Count Basis field, choose a day count basis for the deal. The day count basis is the number of days per year used to calculate interest on the deal. The possible day count bases are: actual/actual, actual/360, actual/365, actual/actual–bond, actual/365L, 30/360, 30E/360, 30E+/360. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.
   • In the Settlement Date field, enter a settlement date for the deal.
   • In the Maturity Date field, enter a maturity date for the deal.
   • In the Coupon Rate field, enter the coupon rate that is applicable for the remaining period of the deal.
   • In the Face Value field, enter the face value for the security.
   • In the Coupon Frequency field, choose the number of coupons the deal pays over a one–year period. You can select one of the following options: 1, 2, 3, 4, 6, and 12.
   • In the Coupon Status field, choose a coupon status for the deal.
The previous coupon date and the next coupon date are automatically calculated using Settlement Date, Maturity Date, Frequency and Coupon Status and appear in the Previous Coupon Date and Next Coupon Date fields.

- In the Accuracy field of the Price Display region, enter the number of decimal places you want to display for the price.

- In the Truncate/Round field of the Price Display region, choose whether you want to truncate or round the price to the number of decimal places specified. For example, if the security price is 10.123456, and you specify an accuracy of 5, then if you select truncate, the price will appear as 10.12345; if you select round, the price will appear as 10.12346.

  **Note:** If, when you enter a bond, you enter the bond’s yield and you want Treasury to calculate the price, Treasury will use the price precision method you selected in the Truncate/Round field of the Price Display region.

- In the Accuracy field of the Yield Display region, enter the number of decimal places you want to display for the yield.

- In the Truncate/Round field of the Yield Display region, choose whether you want to truncate or round the yield to the number of decimal places specified. For example, if the security yield is 4.62458%, and you specify an accuracy of 4, then if you select truncate, the yield will appear as 4.6245%; if you select round, the price will appear as 4.6246%.

  **Note:** If, when you enter a bond, you enter the bond’s price and you want Treasury to calculate the yield, Treasury will use the price precision method you selected in the Truncate/Round field of the Yield Display region.

3. Enter the face value amount of the security that you want to calculate.

4. Enter one of the following values, and the other values will be automatically calculated:

   - **Clean Price:** The clean price quoted on a price per $100 basis.
   - **Accrued Price:** A price component used to calculate the accrued interest dollar amount.
   - **Total Price:** The clean price plus accrued interest.
   - **Yield Rate:** The clean price quoted on a yield basis.
Using the price you enter, the accrued interest and the consideration amount for the security are automatically calculated.

At the bottom of the Fixed Income Securities Calculator window, several pieces of information also appear.

• The Number of Coupons Remaining field displays the number of coupons that remain for the security.

• The Prev Coupon Date Until Settlement (in days) field displays the number of days that remain between the previous coupon date and the settlement date.

• The Settlement Date to Next Coupon Date (in days) field is used to calculate the price and yield of the security.
Bank Accounts

This section describes how to manage your account balances and interest rates, perform inter-account transfers, and reconcile your bank accounts. It contains the following topics.

- Bank Account Balances: page 6 – 8
  - Assigning Portfolios to Bank Accounts: page 6 – 8
  - Updating Bank Account Balances: page 6 – 9
  - Importing Bank Account Balances: page 6 – 10
  - Entering or Updating Bank Account Interest Rates: page 6 – 10

- Bank Statement Input: page 6 – 12
  - Entering Bank Statements Manually: page 6 – 12
  - Importing Bank Statements: page 6 – 13
  - Transferring Bank Statements: page 6 – 14
  - Correcting and Re-Transferring Bank Statements: page 6 – 16
  - Viewing a Summary of Unsuccessfully Transferred Bank Statements: page 6 – 14
  - Viewing Bank Statements: page 6 – 14

- Bank Account Reconciliation: page 6 – 15
  - Reconciling Bank Statements Automatically: page 6 – 15
  - Confirming Automatically Reconciled Bank Statements Manually: page 6 – 16
  - Reconciling Bank Statements Manually: page 6 – 17
  - Reviewing and Unreconciling Bank Statements: page 6 – 18
  - Reconciling Unreconciled Items: page 6 – 19
  - Viewing Reconciliation Import Sources: page 6 – 19
Bank Account Balances

Use the Current Account Balances window to record the following information about your company and intercompany group bank accounts:

- Daily closing balances
- Opening balances for use in the Cash Flow Position and the cash flow report
- Any bank adjustments that affect interest

Bank balances are collected from your company, intercompany group, and interest setoff bank accounts. These balances are used to calculate your Cash Book position (see: Cash Book Position: page 6 – 31).

This section contains the following topics.

- Assigning Portfolios to Bank Accounts: page 6 – 8
- Updating Bank Account Balances: page 6 – 9
- Importing Bank Account Balances: page 6 – 10
- Entering or Updating Bank Account Interest Rates: page 6 – 10

Assigning Portfolios to Bank Accounts

Before you can conduct deals in Treasury, you must assign a portfolio to each bank account. Portfolios are necessary for calculating interest on the bank account balance. For more information on portfolios, see: Portfolio Codes: page 2 – 23.

To assign a portfolio to a bank account:

1. In the Find Bank Accounts window, choose the Find button. The Current Account Balances window appears listing all of your bank accounts.
2. In the Portfolio field of the Current Account Balances window, select a portfolio for the account. Repeat this step for each bank account.
3. Save your work.
Updating Bank Account Balances

Use the Bank Account Balances window to update bank balances for a company or intercompany group bank account.

Prerequisites:

- Set up bank accounts for a company and the parties in the company’s intercompany group. See: Company Profiles: page 2 – 94 and Counterparty Profiles: page 2 – 76.

To update balances for a bank account:

1. In the Find Bank Accounts window, complete the fields as needed to locate the bank account that you want to update. Choose the Find button. The Current Account Balances window appears.

2. Select the account you want to update and choose the Maintain Balances button. The Bank Account Balances window appears.

3. In the Date field, enter the date the bank statement was issued. The date must be earlier than the current system date. The number of days covered by the statement appears in the Days field. This value is calculated by using the previous statement date and the statement date you entered.

4. Select a limit for the deal.

5. In the Statement Balance field, enter the daily closing balance for the bank account as it appears in the bank statement. Enter a negative balance for an overdraft and a positive balance for an investment. The balance and the cash flow balance are automatically calculated and entered in the Interest Calc Balance and the Cash Flow Balance fields.

6. In the Interest Calc Balance field, enter the balance that you want use to calculate your interest. Use this field to adjust for any errors the bank may make on your statement balance. For example, to adjust for when a bank makes an incorrect interest payment.

7. In the Cash Flow Balance field, enter the balance that you want to use as your opening balance for the day. Use this field to adjust for any counterparty errors on your statement balance. For example, to adjust if a counterparty makes an incorrect payment.
8. In the Interest Trans Rate field, enter the interest rate that you want to apply to Interest Calc Balance field. The accrued interest for the number of days in the statement period appears in the Accrued Interest field.

9. If you want to settle the accrued interest, check the Settle check box. The amount of interest settled appears in the Settle Interest field. A journal entry is automatically created for the settled interest.

10. Save your work.

---

**Importing Bank Account Balances**

In you need to enter bank balances frequently and the balance details are available in an electronic source such as a bank file or a third party application, you can use the XTR_BANK_BAL_INTERFACE table to import the bank balances into Treasury. For more information, see: XTR_BANK_BAL_INTERFACE: page D – 5.

**Entering or Updating Bank Account Interest Rates**

Use the Bank Account Interest Rates window to set up and maintain the interest rates for your company and intercompany group bank accounts. Using this window you can set up different rates for different account balances. For example, you can create credit and overdraft rates for each account.

► **To enter or update a bank account interest rate:**

1. In the Find Bank Accounts window, query the bank account for which you want to enter or update an interest rate. The Bank Account Balances window appears.

2. Select the account that you want to change and choose the Maintain Interest Rates button. The Bank Account Interest Rates window appears.

3. If you want to add a new interest rate, place your cursor in a blank row. If you want to update an existing rate, select the rate that you want to update.

4. In the Effective Date field, enter the date from which you want the rate to take effect.
5. In the Account Balance Low field, enter the lowest amount to which you want to apply the interest rate. In the Account Balance High field, enter the highest amount to which you want to apply the interest rate.

If you want to create an overdraft rate, enter a negative amount in both fields.

**Note:** To ensure that your rates are applied properly, leave the smallest gap possible between the highest amount for one rate and the lowest amount for the following rate. For example, if you entered a high amount of 1,000,000.01 for the first rate, enter 1,000,000.02 for the low amount of the following rate.

6. Enter an interest rate for the balance range you entered.

**Note:** Remember that you set the calculation method for the interest rate in the Bank Account Balances window. See: Updating Bank Account Balances: page 6 – 9.

7. Save your work.
Bank Statement Input

If you have Treasury–only bank accounts, you can enter the bank statements manually.

You do not have to import bank statements for shared bank accounts (bank accounts that are also defined in Cash Management) into Treasury. Instead, import those statements into Cash Management. Bank statements for shared bank accounts are automatically uploaded into Treasury. For more information on how to upload bank statements into Cash Management, see: Bank Statement Import, Oracle Cash Management User Guide.

This section contains the following topics.

- Entering Bank Statements Manually: page 6 – 12
- Importing Bank Statements: page 6 – 13
- Transferring Bank Statements: page 6 – 14
- Viewing a Summary of Unsuccessfully Transferred Bank Statements: page 6 – 14

Entering Bank Statements Manually

Use the Manual Statement Input window to manually enter bank statement information. You can also use this window to enter a sub–statement for a transaction on your bank account. For example if your statement includes an employee loans item, you can create a sub–statement to break that item down into individual loan amounts, by employee.

You can only input one bank statement per date for each account number.

You can add information to or change a statement anytime before it is transferred for reconciliation. Once you transfer a statement for reconciliation you cannot make any further changes.

To enter a bank statement manually:

1. In the Source field of the Manual Statement Input window, select the bank account for which you are entering information. Values appear in the Account Number, Currency, and Created By fields based on the account you selected and your user id.
2. In the Value Date field, enter the date the statement was issued. The date in the Created Date field is the current system date.

3. For each transaction on the statement, enter the transaction details as follows:
   - Complete either the Cparty field or the Particulars field. If the bank statement lists the counterparty for the transaction, in the Cparty field, select the counterparty. If the bank statement does not list the counterparty but does list another way to identify the transaction, such as a deal number, in the Particulars enter that value.
   - Select a transaction type.
   - In the Amount field, enter the amount of the transaction.
   - Enter comments for the transaction as needed.

4. Save your work. The total amount of debits and credits appears in the Trailer region of the window. This region also displays the total number of transactions in the statement.

---

**Importing Bank Statements into Treasury**

If you need to enter bank statements for Treasury–only account frequently, and the bank statements are available in a flat file using a defined format like BAI or SWIFT MT 940, you can use the XTR_EXT_IMPORT_INTERFACE table to import the bank statement details into Treasury. For more information, see:


**Note:** You can import bank statements for shared bank accounts using the Bank Statement Loader concurrent program in Cash Management. If you import bank statements using the Bank Statement Loader program, the statement totals will be automatically imported into Treasury for use in cash positioning and forecasting.

You can only import one bank statement per date for each bank account number.

Also, you can add information to or change a bank statement anytime before it is transferred for reconciliation. Once you transfer a statement for reconciliation you cannot make any further changes.
Transferring Bank Statements

If you want to reconcile your bank statements in Treasury, you must run a concurrent request to transfer those bank statement.

► **To transfer a statement for reconciliation:****

1. In the Manual Statement Input window, query the statement you want to transfer.
2. Choose the Transfer File button. A concurrent process transfers your bank statements for reconciliation.
3. If your bank statement transfer is unsuccessful you must correct the statement in the Manual Input Statement window and re-transfer it. Once a bank statement is successfully transferred you cannot make any further changes to it.

Viewing a Summary of Unsuccessfully Transferred Bank Statements

Use the Transfer Errors window to view a list of bank statements that were not transferred successfully.

► **To view a list statements that were not transferred successfully:**

- In the Manual Statement Input window, choose the Show Errors button. The Transfer Errors window appears, listing details for each incorrect record and a description of each error.

Viewing Bank Statements

Use the Manual Statement Input window to view the details for a bank statement. You can only view bank statements that have not yet been transferred for reconciliation.

► **To view the details for a bank statement:**

- In the Manual Statement Input window, query the bank statement you want to view.
Bank Account Reconciliation

In general, all bank account reconciliation is done in Oracle Cash Management; however, if you have Treasury–only bank accounts, then you must import those statements and reconcile the settlement amounts in Treasury. For information on how to perform bank account reconciliation in Cash Management, see: Reconciliation, Oracle Cash Management User Guide.

Also, at this time it is not possible to reconcile retail term money deals in Cash Management. Therefore, you must reconcile retail term money deals in Treasury. When you reconcile a retail term money deal, the transactions that make up the deal are updated to reflect the date they were settled and the principal and interest amounts are adjusted accordingly. Once you reconcile an amount for a retail term money transaction, you cannot reverse it.

Bank account reconciliations in Treasury can be set up so that they occur automatically, automatically with manual confirmation, or manually. For information on how to set up bank account reconciliations, see: Import Sources and Reconciliation: page 2 – 29.

Before you can begin to reconcile a bank account you must either enter the bank statements into Treasury and then you must transfer those bank statements. For more information on entering, importing and transferring bank statements, see: Bank Statement Input: page 6 – 12.

This section contains the following topics.

- Reconciling Bank Statements Automatically: page 6 – 15
- Confirming Automatically Reconciled Bank Statements Manually: page 6 – 16
- Reconciling Bank Statements Manually: page 6 – 17
- Reviewing and Unreconciling Bank Statements: page 6 – 18
- Reconciling Unreconciled Items: page 6 – 19
- Viewing Reconciliation Import Sources: page 6 – 19

Reconciling Bank Statements Automatically

Use a concurrent process to reconcile your bank statements automatically.
Prerequisites:  

To reconcile a bank statement automatically:
1. In the Current Bank Account Balances window, select Requests from the View menu. The Find Requests window appears.  
2. Choose the Submit a New Request button. The Submit a New Request window appears.  
3. Select the Single Request option and choose OK. The Submit Request window appears.  
4. In the Name field, select Program – Bank Statement Reconciliation.  
5. Complete the program parameters as needed. Choose OK. The concurrent request reconciles your bank statements against your Treasury transactions.

Confirming Automatically Reconciled Bank Statements Manually

If you chose to perform automatic reconciliations with manual confirmation, you must confirm your automatically reconciled bank statements.

Prerequisites:  

To confirm an automatically reconciled bank statement manually:
1. In the Bank Statements window, select the record that you want to confirm. Choose the Confirm button.
2. In the Find Confirmed window, complete the fields as needed to locate the bank statement that you want to confirm. The Reconciliation Process window appears.

3. Save your work.

---

**Reconciling Bank Statements Manually**

Use the Manual Reconciliation window to manually reconcile your bank statements.

**Prerequisites:**


**To reconcile a bank statement manually:**

1. In the Find Bank Statements window, complete the fields to identify the bank account for which you want to perform a reconciliation. Choose the Find button. The Bank Statements window appears.

2. Select the bank statement that you want to reconcile and choose the Manual Reconciliation button. The Find Available window appears.

3. Complete the fields to identify the transactions that you want to manually reconcile. The Manual Reconciliation window appears.

   **Note:** The Unreconciled Records area of the Manual Reconciliation window contains information from the bank statement. The Transaction Records area of the window contains information from Treasury.

4. In the Unreconciled Records area, check the Sel field beside those records that you want to select for reconciliation. The reconciliation balance at the bottom of the window.
5. In the Transaction Records area of the window, check the Sel field beside those records that you want to reconcile against the selections you made in the Unreconciled Records area.

   **Note:** For retail term transactions, you can match only one transaction record against the records in the Unreconciled Records area.

6. If your statement information does not reconcile, save your work and correct the unreconciled items. For more information, see: Reconciling Bank Statements Manually: page 6 – 17.

7. When you finish reconciling all the records for this account, choose the Reconcile button.

---

**Reviewing and Unreconciling Reconciled Items**

Use the Reconciliation Process window to review reconciled items. You can also use this window to unreconcile any previously reconciled items. Note that you cannot unreconcile retail term money deal transactions.

**Prerequisite:**


**To review an automatic reconciliation:**

1. In the Find Bank Statements window, complete the fields as needed to find the bank account that you want to review. The Bank Statements window appears.
2. Choose the bank statement you want to review and choose the Reconciled button.
3. In the Find Reconciled window, complete the fields as needed to find the statement that you want to review. The Reconciliation Process window appears.
4. If you want to unreconcile an automatically reconciled item, in the Review Unreconciled Items region check the Unreconciled check box beside each item you want to unreconcile.
5. Save your work.
Reconciling Unreconciled Items

Use the Manual Reconciliation window to reconcile any items that were not successfully reconciled during an automatic reconciliation.

Prerequisite:

To reconcile unreconciled items:
2. If you cannot manually reconcile an item, enter an adjusting transaction as an exposure. See: Interest Rate Exposures: page 6–35.
3. Save your work.

Viewing Reconciliation Import Sources

Use the Import Sources window to review bank statement import sources you defined for reconciliation purposes. The Import Sources window contains information about your import sources, reconciliation methods, reconciliation passes, and reconciliation matrixes.

To view your import source information:
- In the Bank Statements window, choose the Review Source/Process button. The Import Sources window appears.
To correct errors in a bank statement:

1. In the Manual Statement Input window, query the bank statement you want to correct.

2. Choose the Delete File button. The transaction details for this bank statement are deleted from the window.


Rates

This section describes how to enter and manage your current system and retail transaction rates. It contains the following topics.

- Current System Rates: page 6 – 22
  - Entering or Modifying Current System Rates: page 6 – 22
  - Viewing Current System Rates: page 6 – 25
  - Viewing Current and Archived Cross Rates: page 6 – 25
  - Viewing Current and Archived Spot Rates: page 6 – 25
  - Viewing Current and Archived Interest Rates and Volatility Rates: page 6 – 26

- Retail Transaction Rates: page 6 – 26
  - Entering Retail Transaction Rates: page 6 – 26
  - Printing Confirmation Letters for Updated Retail Transaction Rates: page 6 – 27
Current System Rates

Current system rates are the market rates that Treasury uses to validate each deal. Every time you enter a deal, Treasury compares the deal rates against the current system rates to check whether or not the deal falls within your company’s deal rate, interest rate, and foreign exchange rate policies. Treasury also uses current system rates as the default rates when you perform revaluations, and to calculate your total limit utilization.

Current system rates can be updated as frequently as you require and can be entered manually, or using an electronic rate feed. The archive schedule for each rate determines how frequently the rate is updated. You can archive rates every time they are updated or at less frequent intervals.

This section contains the following topics.

- Entering or Modifying Current System Rates: page 6 – 22
- Viewing Current System Rates: page 6 – 25
- Viewing Current and Archived Cross Rates: page 6 – 25
- Viewing Current and Archived Spot Rates: page 6 – 25
- Viewing Current and Archived Interest Rates and Volatility Rates: page 6 – 26

Entering or Modifying Current System Rates

Use the Current System Rates window to enter or modify current system rates in Treasury. Treasury uses current system rates to determine if your deals comply with your company’s deal rate tolerances and rate policies, and to calculate revaluations.

Current system rates can be any of the following: forward rates, interest rates, spot rates, or volatilities. Current system rates can also be bond prices. For more information on rates, volatilities, and bond prices see: Current System Rates: page 2 – 180.

You can enter current system rates manually, using the Current System Rates window or you can import rates into Treasury using an electronic data feed. For more information on importing rates into Treasury, see: XTR_MARKET_DATA_INTERFACE: page D – 10.

Note: To use an electronic data feed to import rates, you can use the data exchange programs provided or you can create a
script to import the rates from the feed source into the appropriate Treasury tables.

For each authorized currency, you must define a spot rate against the USD and at least one interest rate. Any other rates are optional.

**Prerequisite:**

- Set up reference codes for each rate. See: Setting Up Current System Rate Data Feed Codes: page 2 – 181.

**To enter a system rate:**

1. In Ref Code field of the Current Rates tabbed region of the Current System Rates window, choose the reference code for the rate, volatility, or price. The description of the rate automatically appears in the Ref Description field.

2. Define a period and term type for the rate. For example, “1 Month” for a 1–month interest rate or “2 FX Spot” for a 2 day spot rate.
   - In the Period field, enter a period for the rate. If you are defining a bond price, leave the period field blank. If you are defining a spot rate, the default period is 2 because spot rates are generally quoted on a 2–day basis; however, you can change the value if you want.
   - In the Term Type field, select a term type for the rate. The term type you select determines the type of rate you are defining.

The following table lists the rate types you can define and the terms for each rate type.

<table>
<thead>
<tr>
<th>Rate Type</th>
<th>Terms</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interest rate</td>
<td>Day, Month, or Year</td>
</tr>
<tr>
<td>Volatility</td>
<td>Opt Vol(Days) or Opt Vol(Mths)</td>
</tr>
</tbody>
</table>

**Note:** If you are defining an exchange rate volatility, you must define both the base and the contra currencies in the exchange. If you are defining an interest rate volatility, you only need to define the base currency.

Table 6 – 1 (Page 1 of 2) System Rate Types and Terms
Spot rate

Note: The term for a spot rate is calculated in days. Therefore, a period of 2 FX Spot is equivalent to 2 days.

Forward rate

Bond Price

Table 6 – 1  (Page 2 of 2) System Rate Types and Terms

3. In the Base Currency field, select a currency for which you want to define the rate. If you are entering a spot or forward rate or an exchange rate volatility this is the base currency for the rate.

   Note: You must record at least one spot rate for each currency against the USD.

4. If you are entering a spot or forward rate or an exchange rate volatility, in the Contra Currency field, select a contra currency. If you are entering an interest rate, interest rate volatility rate, or a bond price, leave this field blank.

5. In the Bid Price field, enter the bid price for the currency. The bid price holds the bid interest rate, currency rate, bond price, or volatility.

6. In the Ask Price field, enter the ask price for the currency. The ask price holds the ask interest rate, currency rate, bond price, or volatility.

   Additional Information: The difference between the bid price and the ask price for a currency combination is the price spread. The spread between a currency combination depends on two things: the risk associated with each currency, and the liquidity of the currencies in the combination. If you want to change the price spread between two currencies, you can edit the ask price at any time.

7. In the Day Count Basis field, select the day count basis that you want to use. For more information on how each day count basis is calculated, see: Treasury Terms: page C – 2.

8. Save your work.
Viewing Current System Rates

Use the Current System Rates window to view your current system rates.

► To view a current system rate:
  - In the Current Rate region of the Current System Rates window, select a rate that you want to view and scroll to the Bid Price and Ask Price fields.

Viewing Current and Archived Cross Rates

Use the Review Historic Rates window to view your current and archived cross rates.

► To view current and historic cross rates:
  1. In the Current Rate region of the Current System Rates window, choose the Cross Rates button. The Review Historic Rates window appears, listing all of the current and archived cross rates.
  2. Query the cross rate you want to view.

Viewing Current and Archived Spot Rates

Use the Review Historic Rates window to view your current and archived spot rates.

► To view current and historic spot rates:
  - In the Current Rate region of the Current System Rates window, select the spot rate for which you want to view the current and archived rates. Choose the Spot Rates button. The Review Historic Rates window appears listing all of the current and archived spot rates.
Viewing Current and Archived Interest Rates and Volatility Rates

Use the Review Historic Rates window to view your current and archived interest rates and volatility rates.

To view current and historic interest rates and volatility rates:

- In the Current Rate region of the Current System Rates window, select the interest rate for which you want to view the current and archived rates. Choose the Spot Rates button. The Review Historic Rates window appears listing all of the current and archived interest rates and volatility rates.

Retail Transaction Rates

*Retail Transaction Rates* are the default interest rates used for retail term money deals. For each retail transaction rate you set up, you must specify the deal type, subtype, product type, amount, term, and effective date to which you want to apply the rate.

Use the Retail Transaction Rates window to enter or update retail transaction rates for your existing deals. You can apply the updated rate on either the effective date for the rate or the next rollover date for the deal.

This section contains the following topics.

- Entering Retail Transaction Rates: page 6 – 26
- Printing Confirmation Letters for Updated Retail Transaction Rates: page 6 – 27

Entering Retail Transaction Rates

Use the Retail Transaction Rates window to enter new retail transaction rates.

To enter a product rate:

1. In the Retail Transaction Rates window, select a deal subtype and product type for the rate.
2. If you want to add a new rate, place your cursor in a blank row. If you want to update an existing rate, select the rate.
3. In the Curr field, select a currency for the rate.

4. In the Effective Date field, enter the date on which you want the rate to become effective.

5. In the Minimum Amount field, enter the minimum amount to which you want to apply the rate. In the Maximum Amount field, enter the maximum amount to which you want to apply the rate.

6. If you want to establish two rates for the same amount range, in the term field enter a unique term for the rate.

7. Enter either the interest rate or the interest period and margin for the rate.

8. Choose the Update Transaction Rates button. The Update Transaction Rates window appears.

9. If you want the rate to become effective on the next rollover date, check the Effective on Next Rollover check box. If you do not check this, the rate will be applied to all deals as of the Effective Date.

10. If you want to keep the principal and interest amounts constant for your existing deals, check the Keep PI Constant check box.

11. Choose the Submit Request button. A concurrent request enters your retail transaction rates.

**Printing Confirmation Letters for Updated Retail Transaction**

When you change a retail transaction rate, you can send the parties with whom you conduct retail term money deals a confirmation letter outlining the details of the rate change. Use the Retail Transaction Rates window to print the confirmation letters for rate changes. For more information on confirmation letters for retail term money deals, see: Printing Confirmation Letters for Retail Term Money Deals: page 4 – 30.

**Prerequisite:**

- Set up default confirmation templates. See: Confirmation Templates: page 2 – 37.
To print a confirmation letter for an updated product rate:

1. In the Retail Transaction Rates window, select the rate for which you want to print a confirmation letter. Choose the Print Letters button. The Print Confirmation Letters window appears.

2. Select the rate for which you want to print a confirmation letter. Choose Submit to launch the concurrent process and print the confirmation letter.
Positions

This section describes how to view your company positions. It contains the following topics.

- Average Rates: page 6 – 30
- Cash Book Summary: page 6 – 31
  - Viewing Cash Book Summary: page 6 – 31
  - Balance Gaps: page 6 – 33
  - Viewing Balance Gaps: page 6 – 33
- Interest Rate Exposures: page 6 – 35
  - Viewing Interest Rate Exposures: page 6 – 35
  - Viewing Interest Rate Schedules: page 6 – 36
  - Viewing Interest Rate Maturity Profiles: page 6 – 37
- Liquidity: page 6 – 38
  - Viewing Liquidity Positions: page 6 – 39
  - Viewing Liquidity Details: page 6 – 40
  - Viewing Investment Details: page 6 – 41
  - Viewing Security Details: page 6 – 42
- Currency: page 6 – 43
- Net Cashflow Summary: page 6 – 45
  - Viewing High–Level Cash Flow Summaries: page 6 – 45
  - Viewing Cash Flow Summaries as a Running Balance by Selected Periods: page 6 – 46
  - Viewing Daily Cash Flow Summaries by Selected Period: page 6 – 46
  - Viewing Cash Flow Details: page 6 – 47
- Net Transaction Summary: page 6 – 48
Average Rates

The View Average Rates window displays the following information:

- Weighted daily average amounts and rates over a specified period
- Total number of outstanding transactions per day
- Total range for your deal amounts and rates

The information on this window is grouped by deal type and subtype currency combination.

Viewing Average Rates

Use the View Average Rates window to review your average rates for any period by deal type and by party.

To view your average rate position:

1. In the Find Average Rates window, complete the fields as needed to locate the average rates you want. Choose the Find button. The View Average Rates window appears.

2. If you want to view detailed information for a particular rate, select the rate and choose the Deal Details button. The View Deal Details window appears.

3. If you want to view a different set of average rates, choose the Requery button.
Cash Book

Use the View Cash Book Summary window to view your opening and projected closing bank balances.

This section contains the following topics:

- Viewing Cash Book Summary: page 6 – 31
- Balance Gaps: page 6 – 33
- Viewing Balance Gaps: page 6 – 33

Viewing Cash Book Summaries

Use the View Cash Book Summary window to view a summary of your cash book for a specified currency.
To view your current cash position:

1. In the Currency field of the View Cash Book Summary window, select a currency for your cash book.
2. In the As of Date field, enter the earliest date that you want to generate your cash book summary for.
3. If you want to generate a cash book summary for a specific company, dealer, or bank account, enter the appropriate values.
4. If you want to include your intercompany accounts, check the Include Intercompany Accounts check box.
5. If you want to include your indicative exposures, check the Include Indicative Exposures check box. Firm exposures are automatically included in all cash book summaries.
6. To calculate the opening balance for the cash book summary, choose one of the following options:
   - **Actual**: Calculates the actual balance using the last recorded cash flow balance in the Bank Account Balances window.
   - **Projected**: Calculates the projected balance from the date of the last recorded cash flow to the date in the As of Date field.
7. Choose the Recalculate button.

The cash book summary results appear in the bottom region of the window. Some of the key values are described below:

- **Ref Date Total**: The cash flow on the As of Date. The ref date total is equal to the sum of the settlement amounts in the Summary of Settlements region.
- **Net Cash Flow**: The sum of the Prior Cash Flows and the Ref Date Total fields.
- **Closing Balance**: The sum of the Opening Balance and the Net Cash Flow fields.
8. If you want to view information for short term money deals or for funding that has not yet been transacted on the As of Date, choose the Short Term Money Details button. The Short Term Money window appears.

   **Note**: Short Term Money deals are not included in the cash flow summary but they refer to possible cash flow movements.
9. If you want to view the totals for each bank account that is used to calculate the values in the cash book summary, choose the Account Details button. The Account Details window appears. For example,
if the summary total is $125,000, then you might see the following details: Account 1 $100,000, Account 2 $25,000, Account 3 $0.00.

10. If you want to view your balance gaps, see: Viewing Balance Gaps: page 6 – 33.

**Balance Gaps**

A *balance gap* arises when you have gaps in your cash flows between the current system date and your defined until date. This gap can occur in the following circumstances:

- You begin with a negative balance and need to borrow money. The balance gap occurs because you don’t know when you will receive sufficient funds to pay off part or all of the loan.
- You have a positive balance, and you invest the money. The balance gap occurs because you don’t know when you will need part or all of that money to cover future obligations.

Knowing when a balance gap occurs is crucial to effectively handling the funds you loaned or invested. Use the View Balance Gaps window, to manage your balance gaps.

To reduce your balance gap results, enter amount ranges that meet your cash flow requirements.

Your response to a balance gap varies with your particular sensitivity to the amount of interest that the loan costs, or the investment generates. For example, you may decide that you will not be concerned about gaps of $500,000 or less because your overdraft protection covers such amounts. You can specify a balance gap amount that you want to view.

**Viewing Balance Gaps**

Use the View Balance Gaps window to view a list of balances that fall within a specified amount range.

**To view balance gap information:**

1. In the View Cash Book Summary window, choose the Generate Gapping button. The View Balance Gaps window appears.
2. In the Balances From and To fields, enter an amount range for the balance gap that you want to view. To view all balance gaps, leave these fields blank.

   **Suggestion:** If you borrowed money to cover a negative balance, enter a number equal to or greater than zero in the Display Balances Between field. By entering a larger number, you accept a larger balance gap. If you had a positive balance and invested the money, enter a number equal to or less than zero in the To field. By entering a larger negative number, you accept a larger balance gap.

3. In the Until Date field, enter the date up to which you want to view your balance gaps. The until date must be greater than the current system date. The balance gap for every date from the current date to the until date you specify appears.

4. Choose the Start Query button. The balance gap information appears.
Interest Rate Exposures

You can view your interest rate exposures as a split between your physical deals and derivatives as well as a split between your fixed interest and floating interest rates. In addition, you can compare your actual fixed and floating positions to your interest rate policies and variances from the Interest Rate Policy window, see: Interest Rate Policy: page 2 – 138.

This section contains the following topics.

• Viewing Interest Rate Exposures: page 6 – 35
• Viewing Interest Rate Schedules: page 6 – 36
• Viewing Interest Rate Maturity Profiles: page 6 – 37

Viewing Interest Rate Exposures

Use the View Interest Rate Exposures window to view your interest rate exposures for a specified company, portfolio, currency, or any combination of these three criteria.

To view interest rate exposure information:

1. In the Calculation Criteria region of the View Interest Rate Exposures window, select a company whose interest rate exposures you want to view.
2. If you want to view the interest rate exposures for a particular portfolio, in the Portfolio field select a portfolio.
3. If you want to view the interest rate exposures for a particular currency, in the Currency field select a currency.
4. If you want to view your interest rate exposures grouped by type, check the Group By Types check box.
5. If you want to include inter–company deals, check the Include Inter–company check box.
6. In the Rate Details region, insert your cursor. The interest rate exposure information for the calculation criteria you specified appears.
7. Choose the Policy/ Variances tabbed region to view information on your policies and variances. For more information on policies and variances, see: Interest Rate Policy: page 2 – 138.
8. If you want to submit this as an interest rate exposure report, choose the Submit Report button. A concurrent process submits your report.

Viewing Interest Rate Schedules

Use the View Funding/Investment Schedule window to view your interest rate schedules.

To view interest rate schedules:

1. In the View Interest Rate Exposures window, select the View Schedules button. The View Funding/Investment Schedule window appears.

2. Indicate which schedules you want to view by completing the fields in the Selection Criteria region of the window.

3. In the Schedule Summary region of the window, insert your cursor in a field. Your interest rate schedule information appears.

4. If you want to view all of the deals for a particular deal type, select a deal type and choose the View Deal Type Summary button. The View Deal Type Summary window appears.
   - If you want to view all of the transactions for a particular deal, select a deal and choose the View Transaction Details button. The View Transaction Details window appears.
   - If you want to view the details for a transaction, select the transaction and choose the More Details button. The view deal form for that transaction appears with the complete deal details.

5. If you want to view the balances for particular bank account, select a bank account. Choose the View Account Balance button. The View Transaction Details window appears.
   - If you want to view the details for a particular transaction, select the transaction and choose the More Details button. The view deal form for that transaction appears with the complete deal details.
Viewing Interest Rate Maturity Profiles

Use the View Maturity Profile window to view the maturity profiles for your interest rates.

To view interest rate maturity profiles:

1. In the View Interest Rate Exposures window, select a deal type.
2. Choose the View Maturities button. The View Maturity Profile window appears.
3. If you want to view the maturity profiles for the default period, choose the Default Period option. If you want to view the maturities for the period you defined in the Interest Rate Policy window, choose the User Period option. For more information see: Interest Rate Policy: page 2 – 138.
4. If you want to view a description of your maturities instead of the period, in the Interest Rate Exposure Period section of the View Maturity Profile window select Description.
You can view your liquidity position and identify the total amount of your readily available funds from your undrawn limit facilities, cash, bank overdrafts, and sellable securities. If your limit structure permits, you can also use this window to view the amount of undrawn facilities for which your company has a commitment to provide.

**Attention:** To view accurate liquidity results, you must apply your limits accurately to every deal at deal input. For example, an accurate funding limits liquidity value depends on you applying a funding limit to every funding deal. Also, if you input a deal without applying a limit, your liquidity results will not take that deal into account and therefore, be incorrect.

This section contains the following topics.

- Viewing Liquidity Positions: page 6 – 39
- Viewing Liquidity Details: page 6 – 40
Viewing Liquidity Positions

Use the View Limits Liquidity window to view your liquidity position.

To view your liquidity position:

1. In the View Limits Liquidity window, select the company for which you want to view liquidity information. Your limit facilities for the selected company appear.
   
   Note: Only fund and invest limit categories are available. Overdraft or foreign exchange limit categories are not available. See: Limit Types: page 2 – 148.
   
2. If you want to include a limit in your liquidity position, check the Select Limit check box next to each limit that you want to include.
   
3. Choose the Start Process button. Your liquidity position is automatically calculated and appears in the Liquidity Summary region of the window. Also, depending on which deals and limits are included in your liquidity position, the following buttons may appear: Liquidity Details, Investment Details, and Security Details.

The Committed Investment Limits field in the Liquidity Summary region contains the sum of undrawn limits that you selected to include in the liquidity position.
Viewing Liquidity Details

Use the Liquidity Details window to view the details of your liquidity position.

To view liquidity details:


2. In the View Limits Liquidity window, choose the Liquidity Details button. The Liquidity Details window appears. The Liquidity Details window contains a summary of your total available funding, your total bank account balance for your company accounts, and your total short term money investments.

3. If you want to view the the parties associated with a limit, in the Available Funding area of the window select the limit you want to view and choose the Funding Details button. The Investment...
Details window appears, showing the availability of each limit by counterparty.

4. In the Overdraft and Short Term Money region of the Liquidity Details window, you can view the following information:

- **Opening Balance:** The bank statement cash flow balance for the account. It is obtained from the Bank Account Balances window.
- **Net Transfers:** The amount that reflects the transactions that occurred between the bank statement balance date and the current date.
- **Balance:** The sum of the opening balance and the net transfers.
- **Limit Amount:** The sum of the overdraft limit applied against bank accounts.
- **Available:** The sum of the limit amount and the balance. For short term money investments, you can only see the current amount you have invested.
- **Total Liquidity:** The available funding limits plus bank account balances, overdraft facilities, and short term money that does not have a maturity date.

5. If you want to view your bank account details by bank code, currency, and account number, choose the Account Details button.

6. If you want to view a list of all short term money invested, choose the Short Term Money Details button.

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**Viewing Investment Details**

Use the Investment Details window to view your total commitment for investment deals.

- **To view investment details:**

  2. In the View Limits Liquidity window, choose the Investment Details button. The Investment Details window appears.
  3. If you want to view the deal details for a specific investment limit, select the limit and choose the Investment Details button. The Limit Details window appears, listing all of your investment deals and the limit utilization for each deal.
Viewing Security Details

Use the Sellable Securities window to view a list of securities that you own and calculate the realize value of those securities.

To view a list of securities that you own:

2. In the View Limits Liquidity window, choose the Securities Details button. The Sellable Securities window appears.
3. If you want to calculate the current amount realized for a deal, select the deal and then choose the Calculator button. The Negotiable Securities Calculator window appears.
4. In the Interest Rate field, enter the current interest rate for the deal. The realized value for the security appears in the Realized Value field.
Currency

You can view your company position for your authorized currencies. The Currency Position window lists each currency combination, the number of transactions for each combination, and the total value of those transactions for your base and contra currencies.

Viewing Currency Positions

Use the Currency Position window to view your company position by currency.

To view your currency position:

1. In the Currency Position window, select the company whose currency position you want to view.
2. In the Amount Unit field, enter the unit measurement that you want to use to view your currency position.
3. In the As At Date field, enter the date to which you want to view your currency position.
4. Choose the Query button. The currency position information for the selected company appears.

   The currency combinations displayed are the combinations that you defined in the Currency Details window. For more information of defining currency combinations, see: Currency Details: page 2 – 130.

   The currency combinations are displayed in order of importance, as defined in the Currency Details window, and then alphabetically.

   Monitored currency combinations are bolded. For each monitored currency combination you can see the amount of base currency and the amount of contra currency that your company holds.

5. If you want to monitor a currency combination, place your cursor in the currency field and choose the Monitor button. If you want to stop monitoring a currency combination, place your cursor in the monitored currency field and choose the Unmonitor button.

6. If you want to view more currency combinations, choose the More Combinations button. Once you select the More Combinations button, you cannot view the earlier currency combinations. To view
the earlier currency combinations you must repopulate the Currency Details window by choosing the Query button.
Net Cashflow Summary

Use the Net Cashflow Summary window to view a high level summary of your cash flows. You can also use this window to view your cashflows as a running balance, as a daily summary, or to view the deal details for a particular cashflow.

This section contains the following topics.

- Viewing High-Level Cash Flow Summaries: page 6 – 45
- Viewing Cash Flow Summaries as a Running Balance by Selected Periods: page 6 – 46
- Viewing Daily Cash Flow Summaries by Selected Period: page 6 – 46
- Viewing Cash Flow Details: page 6 – 47

Viewing High Level Cashflow Summaries

Use the View Cashflow Summary window to view a high level summary of your net cashflows.

To view a high–level summary of your cash flows:

1. In the View Cashflow Summary window, select a company whose cash flows you want to view. If you want to view the cashflows for all companies, leave this field blank.
2. In the Cashflow Until field, enter the latest date for which you want to view your cash flows.
3. In the Order By field, select one of the following:
   - **Sequence**: Displays the information by the money market sequence number, as set in the Add/Maintain Currency window of the Currency Details form. See: Currency Details: page 2 – 130.
   - **Currency**: Displays the information alphabetically by currency code.
4. In the Opening Account Balances field, select one of the following:
   - **Actual Balances**: Displays the cash flow balance amounts obtained from the Current Account Balances window.
   - **Projected Balances**: Displays the cash flow from current account balances, plus the cashflows that occurred since the last bank statement balance.
5. If you want to include all exposure entries, check the Include Indicative Exposures check box. If you do not check this box, Treasury displays only Firm exposures that have values in the Actual Date and Actual Amount fields.

6. Choose the Start Process button. The high level cashflow summary information appears.

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**Viewing Cashflow Summaries as a Running Balance By Selected Periods**

Use the Summary of Cashflow Balances window to view your cashflow summary as a running balance by selected periods.

**Prerequisite:**

- View a high level cash flow summary. See: Viewing High Level Cashflow Summaries: page 6 – 45.

**To view a cash flows summary with running balances, by selected periods:**

1. In the View Cashflow Summary window choose the Summaries button. The Summary of Cashflow Balances window appears.

2. Choose one of the Round Up To option buttons to view your cash flow balances by the day, week, or month.

   **Note:** The week option is for a calendar week and the month option is for a calendar month.

3. If you want to see any columns of information that are not displayed on the window, choose the Next Set button.

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**Viewing Daily Cashflow Summaries By Selected Periods**

Use the Summary of Cashflow Balances window to view your cashflow summary without running balances by selected periods.

**Prerequisite:**

- View a high level cash flow summary. See: Viewing High Level Cashflow Summaries: page 6 – 45.
To view a daily cashflow summary by selected periods:

1. In the Summary of Cashflow Balances window choose the Show Cashflows button. In the Summary of Cashflows region of the window, the number of transactions appears beside each period’s cashflow movement for the currency.

2. If you want to view the deal and transaction details for an account balance, select the account balance and choose the Details button. For more information, see: Viewing Cash Flow Details: page 6 – 47.

Viewing Cash Flow Details

Use the Transactions window to view the transactions used to calculate your cashflows.

Prerequisite:

- View a high level cash flow summary. See: Viewing High Level Cashflow Summaries: page 6 – 45.

To view details of your cashflows:

1. In the Summary of Cashflow Balances window, insert your cursor in the currency field for the currency which you want to view your cash flows.

2. Choose the Details button. The Transactions window appears, listing the cash flow information for each deal from the current system date to the Cashflow Until date for the specified currency.

3. If you want to view transaction details of your cashflows with running balances, place your cursor in the Amount field and select the Full Details button. If you want to view transaction details of your cashflows without running balances, place your cursor in the Amount filed and choose the Full Details button. The Deal Details window appears.
Net Transaction Summary

Use the Net Transaction Positions window to review your transaction positions, as of the current system date.

You can drill down through a summary of transactions by deal type to obtain the following types of information:

• Summary of your total net positions, or your positions for a specific deal type
• Deals outstanding with particular counterparties
• Summary of deals for a specific position
• Detailed information for a specific deal

Viewing Net Transaction Summaries

Use the Net Transaction Positions window to review your net position for all treasury deals.

► To view your net transaction position:

1. In the Find Transaction Positions window, complete the fields as needed to locate the positions you want to view. Choose the Find button. The View Net Transaction Positions window appears, listing position information by deal type.

2. If you want to view a deal type row broken down by counterparty, select the deal type and choose the Net Positions button. The Net Transaction Positions window appears.

   • If you want to view individual deals for a counterparty, select the deal and choose the Details button. The View Position Details window appears.

   • If you want to view the complete details a deal, select the deal, and choose the Deal Details button. The view window for the selected deal appears with the full details.
Limit Utilization and Excesses

This section describes how to view information about your limits, limit utilization, and limit excesses. It contains the following topics.

- Viewing Limit Utilization: page 6–49
- Viewing Limit Excesses: page 6–50

For more information on limits, see: Limits: page 2–143.

Viewing Limit Utilization

Use the View Limit Utilizations window to view a list of your limits, the amount that your deals have utilized and the amount that is still available. For each limit utilization, you can view a list of the individual deals that are used to calculate the limit utilization amount. You can also use this window to view the details of any deals that caused you to exceed a limit.

Attention: To ensure that your limit utilization information is accurate, you must consistently apply limits to your deals. If you do not apply limits to your deals, those deals will not be calculated as part of your limit utilization.

Prerequisite:

- Set up limits. See: Limits: page 2–143.

To view limit utilization:

1. In the Settlement Limits From field of the View Limit Utilizations window, enter the earliest date for which you want to view your limit utilizations.

   Note: The Settlement Limits From date must be equal to or later than the current system date.

2. In the To field, enter the latest date for which you want to view your limit utilizations.
3. In a blank row, query the limit utilizations that you want to view. The list of limits that match the type, settlement date range, and other criteria you specified appear.

The following information is displayed for each limit.

- **Available**: The total amount available for the limit. This value is calculated by subtracting the weighted limit utilization from the limit amount. If the value in the Available field is negative and red, you exceed the limit. See: Limit Weightings: page 2 – 151.
- **Company**: The company applying the limit.
- **Country**: The country to which the limit is applied.
- **Cparty**: The counterparty to which the limit applies.
- **Currency**: The currency to which the limit applies.
- **Effective**: The effective date of the limit.
- **Group**: The counterparty group to which the limit applies.
- **Limit Amount**: The total amount of the limit.
- **Limit Code**: The limit code.
- **Limit Type**: The limit type.
- **Utilized**: The total utilization of the limit.

4. To view the deal details for a specific limit, select the limit and insert your cursor in the Deal Num field of the Limit Details region. A list of deals used to calculate the specified limit utilization amount appear. If the value in the Available field is negative and red, you exceed the limit.

5. To view the deal details for an exceeded limit, select the exceeded limit and choose the View Excesses button. The View Limit Exceptions window appears. See: Viewing Limit Excesses: page 6 – 50.

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**Viewing Limit Excesses**

If your deals have a combined value that is greater than the available amount of a limit, you have exceeded that limit. Use the View Limit Exceptions window to view a list of the limits you have exceeded and the deals which caused you to exceed them.

**Attention**: To ensure that your limit excess information is accurate, you must consistently apply limits to your deals. If
you do not apply limits to your deals, those deals will not be calculated and included in your limit excess amounts.

**Prerequisite:**
- Set up limits. See: Limits: page 2 – 143.

**To view a limit exception:**

1. In the View Limit Exceptions window, query the limits for which you want to view your excesses. The list of deals that match your criteria appear.

   The following information is displayed for each limit exception.
   - **Amount:** The amount of the limit.
   - **Company:** The company which applied the limit.
   - **Cparty:** The counterparty to which the limit is applied.
   - **Country:** The country to which the limit is applied.
   - **Currency:** The currency to which the limit is applied.
   - **Date:** The date on which the deal occurred.
   - **Deal Num:** The number of the deal to which the limit was applied.
   - **Dealer:** The dealer to who performed the transaction.
   - **Exception:** The type of exception.
   - **Excess Amount:** The amount by which the transaction exceeded the limit.
   - **Group:** The counterparty group to which the limit applies.
   - **Limit:** The limit that was exceeded.
   - **Limit Check ID:** The limit check id number.
   - **Limit Chk:** The type of limit check that is applied to this exception.
   - **Limit Company:** The company to which the limit is applied. This field is only populated if the limit exception is for a member of your intercompany group.
   - **Limit Date:** The effective date for the limit.
   - **Trans Amount:** The transaction amount.
This chapter explains how to settle Treasury transactions and authorize your journals for transfer to Oracle General Ledger. It describes how to validate your Treasury transactions, create confirmation letters, and settle your bank statements, taxes, and brokerage fees.

It also contains information on how to perform period adjustments, revalue your deals, generate daily journals, and audit your Treasury activities.
Settlements

You must create adjustments to settle your tax and brokerage fees before you can create your journals and transfer them to General Ledger. As part of your settlement process, you can validate your deal transactions or print confirmation letters for your deals.

This section contains the following topics.

- Transaction Validation: page 7–3
- Confirmation Letters: page 7–4
- Settlements: page 7–6
  - Authorizing Settlements: page 7–7
  - Grouping Settlements and Generating Payment Instructions: page 7–8
  - Splitting Settlements: page 7–10
  - Pre-Authorizing Settlements: page 7–11
  - Viewing Future Settlements: page 7–11
  - Creating Settlement Vouchers: page 7–11
- Tax and Brokerage Settlements: page 7–13
Transaction Validation

You should validate your deal transactions before settling them. Validating your transactions is mandatory if you choose the Validate Deal Input option in the System Parameters window. See: System Parameters: page 2 – 54.

Validating Transactions

Use the Transaction Validation window to validate your transactions before posting them to General Ledger.

To validate transactions:
1. In the Transaction Validation window, select the Not yet Validated option to select your unapproved transactions.
2. Select a company whose transactions you want to validate.
3. In the Validate From field enter the earliest date from which you want to validate transactions. If you want to validate all transactions, leave the field blank. The unvalidated transactions appear in the Deal Details tabbed region of the window.
4. Select a transaction and choose the Review Details button. The Review Details window appears.
5. If you want to view additional deal details, choose the Full Details button. The deal input form for the selected deal appears.
6. To validate a transaction, check the Transaction Validated check box.
7. If you received a transaction confirmation letter from the transaction’s counterparty party, check the Confirmation Checked check box.
8. Save your work.
Confirmation Letters

You can create confirmation letters to confirm the details of a deal or a transaction with another party. A deal can have multiple transactions, each of which requires a separate confirmation. For example, an Interest Rate Option deal might require two confirmation letters, one when the deal is initiated, and another confirmation when the option is exercised.

Printing Confirmation Letters

Use the Print/Reprint Confirmation Letters window to print or reprint confirmation letters for specific deals. You cannot print confirmation letters for retail term money adjustments through this window. For more information on how to print confirmation letters for retail term money adjustments, see: Retail Term Money: page 4 – 25.

Prerequisites:

- Set up confirmation groups. See: Confirmation Groups: page 2 – 110.
- Assign confirmation groups to your counterparties. See: Counterparty Profiles: page 2 – 76.

To print confirmation letters:

1. In the Find Deals Requiring Confirmation Letters window, choose the type of deal confirmations that you want to print by choosing the Not Yet Printed, the Already Printed, or the Both option button.
2. Complete the other fields in the Find Deals Requiring Confirmation Letters window as needed and choose the Find button.
   
   **Note:** If you chose the Already Printed or the Both options, you must enter at least one date range.

   All the deals that match your criteria, and that meet the requirements that you established on the Confirmation Groups window appear.

3. Select the deals for which you want to print confirmation letters in one of the following ways:
To select only a few deals, check the check box beside each deal that you want to print.

To select most of the deals, check the Select All to Print check box, and deselect any deals that you do not want to print.

To select all deals on the window, check the Select All to Print check box.

4. Choose the Print All Selected Letters button. A concurrent process submits a request to print the letters.
Settlements

Before you can create your daily journals, you must do the following:

1. Authorize your settlements.
2. Group your transactions as needed.
3. Send the authorized settlements to your payment system for payment.
Using the Settlements window, you can also manage your settlement process. You can pre-authorize future settlements, change the default settlement details for a deal, split a settlement between different accounts or parties, or net all the settlements between your company and another party.

This section contains the following topics.

- Authorizing Settlements: page 7 – 7
- Grouping Settlements and Generating Payment Instructions: page 7 – 8
- Splitting Settlements: page 7 – 10
- Pre-Authorizing Settlements: page 7 – 11
- Viewing Future Settlements: page 7 – 11
- Creating Settlement Vouchers: page 7 – 11

## Authorizing Settlements

Use the Settlements window to identify, validate, and authorize your settlements. You cannot generate journal entries for your deals until you authorize the settlements for the deals.

### Prerequisites:

- Set up default settlement accounts. See: Default Settlement Accounts: page 2 – 112.
- Set up default settlement actions. See: Default Settlement Actions: page 2 – 114.

### To authorize settlements:

1. In the Settlements window, select the company for which you want to authorize settlements.
2. Enter the date on which you expect the settlement to occur in the Due/Settle Date field.
3. If you want to authorize settlements that occurred on or before the Due/Settle Date, check the Unauthorized Prior to Due Date check box.
4. In the Transaction region of the window, indicate the type of transactions you want to display. Select the Validated option to display only validated transactions. Select the Unvalidated option to display only unvalidated transactions. Select the Both option to display all transactions.

5. In the Settlement region of the window, indicate whether the type of settlements you want to display. Select the Authorized option to display only authorized settlements. Select the Unauthorized option to display only unauthorized settlements. Select the Both option to display all settlements.

6. In the Settlement Summary region, indicate the type of settlements you want to authorize. Select the Payment Only option if you want to validate only payment settlements. Select the Receipts Only option to validate only receipt settlements. Select the Both option to validate all settlement types.

7. Insert your cursor in a blank row. The settlement information appears.

8. If you want to view or change a specific settlement before you authorize it, select the settlement and choose the Maintain Settlements button. The Settlement Actions window appears. Modify the settlement information in the Settlement Actions window as needed.

9. Check the Authorized field to authorize the settlement. Your user id and the current system date automatically appear in the Authorized By and Settlement Date fields.

10. To view the volume of settlement transactions over the next 14 days on which there are settlements, select the Find Next 14 Days region. The date on which the settlement occurs, the number of settlements and the value of those settlements appears.

11. Save your work.

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**Grouping Settlements and Generating Payment Instructions**

After you authorize your settlements, you can group them and generate your payment instructions.

You can net multiple cash flows for any transactions that have the same currency, counterparty, and value date. Net your payments when you have several transactions with a counterparty. For example, if you owe a counterparty $100,000 and the counterparty owes you $50,000, you
can net those transactions and issue only one payment of $50,000, instead of generating a payment for $100,000 and a receipt for $50,000. For Electronic Funds Transfer (EFT) purposes, payment instructions are generated as a file.

**Prerequisite:**


**To group settlement amounts and generate payment instructions:**

1. In the Netting region of the Settlements window, define how you want to group your settlements by checking one of the following check boxes:
   - **Netoff:** Calculates the total payments and receipts as either one payment or one receipt.
   - **Sum:** Produces a total for all receipts and a total for all payments.
   - **None:** Does not perform any netting. Each amount is handled separately.
   - **Not set:** Each amount is handled separately. Select this option if you haven’t grouped your settlements yet.

2. If you want to remove a settlement grouping, select the row of the grouped settlement in the Maintain Details area of the window and delete the value in the Group Ref field.

3. Choose one of the following payment methods for the settlement:
   - **Check:** Enable the check check box if you are using a check to pay the settlement.
   - **Direct Debit:** Enable the direct debit check box if the counterparty will take the payment directly from your company bank account.
   - **EFT:** Enable the EFT check box if electronic payment information needs to be created for the settlement.

The settlement amounts appear in the Maintain Details region of the window.

4. Save your work. The payment instructions for the authorized settlements are automatically generated.
Splitting Settlements

Use the Split Settlements window to divide your settlements between one or more companies or counterparties, or between one or more bank accounts. You cannot partially split a settlement. If you split a settlement you must split the full value of the settlement.

To split a settlement:

1. In the Settlements window, select the settlement that you want to split and choose the Maintain Settlements button. The Maintain Settlements window appears.

2. Choose the Split Settlements button. The Split Settlements window appears.

3. For each part of the settlement split, do the following:
   - In the Define Settlement Splits region, enter the amount of the settlement that you want to split.
   - Select the party whom you want to receive the split part of the settlement.
In the Settlement Account field, select the account that you want to use for the split part of the settlement.

In the GL Account field, select the General Ledger account to which you want to apply the settlement.

Enter any comments about the split as needed.

4. Save your work.

Pre-Authorizing Settlements

Use the Settlements window to pre-authorize future settlements.

To pre-authorize settlements:

1. In the Due/Settle Date field, enter a future date for which you want to pre-authorize your settlements.


Viewing Future Settlements

You can use the Next 14 Days region of the Settlements window to view a list of settlements for the next 14 dates on which settlements occur from a specified date.

To view a future settlement:

- In the Start Date field of the Next 14 Days region of the Settlements window field, enter a date from which you want to view a list of your settlements. Choose the Find Next 14 Days button. A list of settlements appears.

Creating Settlement Vouchers

Use the Vouchers window to record settlement vouchers for your reference.
To create a settlement voucher:

1. In the Settlements window, select the settlement for which you want to create a voucher. Choose the Maintain Settlements button. The Maintain Settlements window appears.
2. Choose the Vouchers button. The Vouchers window appears.
3. In the Reference field, enter a reference number for the voucher.
4. In the Amount field, enter the amount for the voucher.
5. In the Comments field, enter any comments about the voucher.
6. Save your work.
Settlements and Accounting

Tax Brokerage Settlements

You can settle your tax and brokerage fees at the same time you authorize your deal settlements.

Settling Tax or Brokerage Fees:

Use the Tax Brokerage Settlements window to authorize the settlement of your taxes and brokerage fees.

To settle a tax or brokerage fee:

1. In the Select Type field of the Tax/Brokerage Settlements window, select the Tax option if you want to create a settlement for a tax fee. Select the Brokerage option if you want to create a settlement for a brokerage fee.
2. In the Receiver field, select the party who will receive the settlement.
3. In the Code field, select the tax or brokerage code for that party.
4. In the Payer field, select the party who will pay the settlement.
5. Select the currency for the settlement.
6. If you want to view your settled and unsettled fees, check the Settled Transactions check box. If you want to view only your unsettled fees, do not check the Settled Transactions check box.
7. In the Period From field enter the earliest date from which you want to settle your fees. In the To field enter the latest date to which you want to settle your fees. A list of matching records appears.
8. Select the record that you want to settle and choose the Settle button.
9. If you want to review your tax information, choose the Tax Setup button. For more information on setting up your taxes, see: Tax/Brokerage Setup: page 2 – 167.
10. If you want to review your brokerage information, choose the Brokerage Setup button. For more information on setting up your brokerage information, see: Tax/Brokerage Setup: page 2 – 167.
Accounting

You can use the accounting process to create and transfer the journal entries for a company from Treasury to General Ledger. This section describes how to complete this accounting process.

The accounting process is comprised of three steps, one of which is optional:

- revaluations (optional)
- accruals and amortizations
- daily journals

This process is illustrated in the figure below.

Accounting Batches

To start the accounting process, you must create an accounting batch. An accounting batch consists of a batch ID, a batch period (date range for the transactions that will be accounted for in the batch), and a set of transactions that fall within the batch period. Note that the set of

For each company in Treasury, you can choose where you want to start the accounting process (at revaluations or accruals) by setting the Accounting – Perform Deal Revaluations Yes/No company parameter. For more information on setting up company parameters, see: Company Profiles: page 2 – 94.

If you set the Accounting – Perform Deal Revaluations Yes/No company parameter to Yes, then you must perform revaluations.
transactions that fall within the batch period when you are performing revaluations depends on the accounting method that is used by the company (for more information on choosing an accounting method see: the Accounting – Trade / Settlement Date Method company parameter in Company Profiles: page 2 – 94).

Once you create an accounting batch, you can start the first step of your accounting process. As you move through the steps in the accounting process, you must authorize the batch before you can move on to the next step in the process. For example, once you complete revaluations you must authorize the batch before you can begin accruals for that same period. Similarly, the accruals batch must be generated and authorized before you can generate any journals for that date range.

### Changing or Deleting Accounting Batches

You cannot change or delete an authorized accounting batch because it may affect the accounting process. For example, if you have authorized the revaluations and accruals for a batch, you cannot delete the batch or make any changes to the revaluations for the batch until you unauthorize both the revaluations and accruals. If you want to make changes to the accruals, you must first unauthorize the accruals.

**Attention:** Once a batch has been transferred to General Ledger, you cannot unauthorize, make changes, or delete the batch.

The following table lists the statuses that must exist before you can change or delete an accounting batch. For example, if you want to change revaluations for an accounting batch, the batch can have revaluations generated for it, but the revaluations cannot be authorized.
To Change or Delete an Accounting Batch at . . .

<table>
<thead>
<tr>
<th>Status of Revaluations</th>
<th>Status of Accruals</th>
<th>Status of Daily Journals</th>
</tr>
</thead>
<tbody>
<tr>
<td>Generated: Yes</td>
<td>Generated: No</td>
<td>Generated: No</td>
</tr>
<tr>
<td>Authorized: No</td>
<td>Authorized: No</td>
<td>Transferred: No</td>
</tr>
<tr>
<td>Generated: Yes</td>
<td>Generated: Yes</td>
<td>Generated: No</td>
</tr>
<tr>
<td>Authorized: Yes</td>
<td>Authorized: No</td>
<td>Transferred: No</td>
</tr>
<tr>
<td>Generated: Yes</td>
<td>Generated: Yes</td>
<td>Generated: Yes</td>
</tr>
<tr>
<td>Authorized: Yes</td>
<td>Authorized: Yes</td>
<td>Transferred: No</td>
</tr>
</tbody>
</table>

Table 7 – 1 (Page 1 of 1)

Defining Batch Periods

The start and end dates of the batch period are automatically populated based on the end date for the previous batch and the length of the periods that are defined in the company’s accounting calendar. (Typically a period is one month.) You can edit the period end date as required. For example, you can create a batch period of one day or two weeks in length. The first time you create a batch the start date for the batch period is the date of the oldest transaction and the end date is the current system date.

The dates that are covered by the batch period must be consecutive and unique. Each date must appear in a batch, and the same date cannot appear in two batches. For example, if you create a batch for the period June 1 to June 15, you cannot create another batch for the period June 1 to June 30, or start the next batch on June 17. Instead, you must either create another batch that covers all of the remaining dates (for example, a batch for June 16 to June 30) or delete the existing batch and create a new batch that covers all of the dates (June 1 to June 30).

This section contains the following topics

- Revaluations: page 7 – 18
  - Reviewing and Adjusting Revaluation Rates: page 7 – 20
  - Calculating and Recalculating Revaluations: page 7 – 22
  - Authorizing and Unauthorizing Revaluations for Transfer to General Ledger: page 7 – 24
- Accruals and Amortizations: page 7 – 26
- Creating Period Adjustments: page 7 – 27
- Authorizing and Unauthorizing Adjustments for Transfer to General Ledger: page 7 – 30
- Deleting Period Adjustments: page 7 – 30
- Viewing Period Adjustments: page 7 – 30

• Daily Journals: page 7 – 32
  - Generating Daily Journals: page 7 – 33
  - Viewing or Changing Journal Entries: page 7 – 34
  - Reallocating Suspense Journal Entries: page 7 – 35
  - Transferring Journal Entries to General Ledger: page 7 – 35
  - Viewing Journal Structures: page 7 – 36

• Auditing: page 7 – 37
  - Setting Up Audit Requirements: page 7 – 37
  - Creating Audit Groups: page 7 – 38
  - Viewing Summary Audit Reports: page 7 – 38
  - Viewing Cancelled Transactions Audit Reports: page 7 – 39
Revaluations

Revaluation is the process of adjusting the rates and prices for your financial instruments to reflect the current market value and calculate the realized or unrealized profit and loss.

Revaluations is an optional step in the accounting process. If you set the Accounting – Perform Deal Revaluations Yes/No company parameter to Yes, you must perform revaluations as part of the accounting process. If you set the parameter to No, you can choose to perform revaluations, but it is not required. For more information on setting company parameters, see Company Profiles: page 2 – 94.

When you perform revaluations, you:

- Define the start and end dates for the accounting batch period
- Capture the rates that you want to use to revalue the batch from the Current System Rates window.
- Review and adjust the revaluation rates, as required
- Calculate your mark-to-market and currency gain or loss revaluations. The currency gain or loss is calculated using General Ledger’s daily rates.
- Authorize the revaluations

The rates that you capture to revalue your financial instruments (interest rates, bond prices, foreign exchange spot rates, or volatility rates) are collectively called revaluation rates. Revaluation rates are captured from the Current System Rates window for the specified batch period. (For more information on rates, see: Current System Rates: page 2 – 180.)

Once you capture the revaluation rates, you can review and adjust the rates as required. You can either calculate revaluations using the captured rates, or you can enter different Bid and Ask rates.

Financial instruments are revalued using either mark-to-market or currency gain or loss revaluation. Mark to market revaluation calculates the fair value, or current replacement cost, for the financial instrument. Currency gain or loss revaluation calculates the value of foreign currency holdings. For example, if you have foreign currency bank account and the exchange rate fluctuates, you will experience a currency gain or loss. The method of revaluation used depends on the type of financial instrument being revalued. For more information on the revaluation methods used for each financial instrument, see: Price Models by Deal Type: page B – 25.
The following financial instruments are revalued using both \textit{mark–to–market} and the \textit{currency gain or loss} revaluation.

- Bond Option (BDO)
- Bonds (BOND)
- Foreign Exchange Options (FXO)
- Foreign Exchange Spot or Forward Deals (FX)
- Forward Rate Agreements (FRA)
- Interest Rate Option (IRO)
- Interest Rate Swap (IRS)
- Interest Rate Swaption (SWPTN)
- Negotiable Securities (NI_U)
- Wholesale Term Money (TMM)

The following financial instruments are revalued by calculating only the \textit{currency gain or loss}.

- Current Account Balances (CA)
- Intercompany Transfers (IG)
- Short Term Money (ONC)

You can recalculate revaluations as often as you want. Once you are satisfied with the revaluation results, you must authorize them before you can move to the next step in the accounting process. You cannot change revaluations once they are authorized.

To change authorized revaluations you must first reverse any authorizations that exist for the batch. For example, if you authorized the revaluations and accruals for a batch, then you must unauthorize the accruals and revaluations before you can change the revaluations for the batch. You cannot recalculate revaluations for a batch once you have transferred the daily journals for the batch to General Ledger.

This section contains the following topics.

- Capturing and Adjusting Revaluation Rates: page 7 – 20
- Calculating and Recalculating Revaluations: page 7 – 22
- Authorizing and Unauthorizing Revaluations for Transfer to General Ledger: page 7 – 24
Capturing and Adjusting Revaluation Rates

Use the Revaluations window to set the start and end dates for the accounting batch period and to capture and adjust the rates you want to use to revalue the batch.

Prerequisite:

- Set up current system rates. See: Current System Rates: page 6 – 22.

To review and adjust a rate for revaluation:

1. In the Company field of the Revaluations window, choose a company.
2. In the Period From and To fields, adjust the period dates or choose an existing batch from the list of values.
If this is the first time you have created a batch, the Period From and Period To fields are automatically populated. The Period From date is the date of the earliest deal for the company. The Period To date is the current system date.

If you previously created an accounting batch, then the Period From date is automatically populated based on the Period To date of the previous accounting batch. The Period To date is automatically populated based on the accounting calendar for the company. You can set the Period To date to any date that is equal to or earlier than the current system date.

The Batch ID field is automatically populated with a Batch ID.

3. To capture the revaluation rates, choose the Capture Rates button. The revaluation rates for the specified period are captured from the Current System Rates window. For more information on rates, see Current System Rates: page 6 – 22.

If you are capturing rates for historical periods, the accuracy and type of rates that are captured depend on how frequently you obtain or enter your current system rates. For more information on archiving rates, see: Archiving System Rates: page 2 – 185

4. If you want to adjust the captured rates, you can enter adjusted bid and ask rates in the Overwrite Bid and Overwrite Ask fields. The rates that you enter in these fields will be used to calculate your revaluations. If you do not enter rates in these fields, then the rates you captured earlier will be used to calculate your revaluations.

5. If you want to recapture the revaluation rates from the Current System Rates window, choose the Recapture Rates button. Note that if you recapture rates you will delete any rates that you might have entered in the Overwrite Bid and Overwrite Ask fields.

6. If you want to delete the batch, ensure that the revaluations for the batch have not been authorized and choose the Delete Batch button. For more information on deleting batches, see: Accounting Batches: page 7 – 14.

7. Save your work.
Calculating and Recalculating Revaluations

After you capture and adjust your revaluation rates, use the Revaluation Details window to calculate your revaluations. A different formula is used to calculate the revaluations for each financial instrument. For more information see: Pricing Models by Deal Type: page B – 25.

**Prerequisite:**


**To revalue your deals:**

1. In the Revaluations window choose the company for which you want to calculate your revaluations.

2. In the Period From and To fields, choose the batch that you want to calculate revaluations for. Depending on how much information
that has been saved for the batch, the batches can have the following statuses.

- **Null**: Revaluation rates for the date are saved, but revaluations are not yet calculated. You can calculate revaluation rates for a batch with the status of Null.

- **Generated**: Revaluation rates are saved and revaluations are calculated. You can recalculate revaluation rates for a batch with the status of Generated.

- **Authorized**: Revaluation rates have been authorized. You cannot modify revaluation rates if they have been authorized.

3. Choose the Revaluation Details button. The Revaluation Details window appears.

4. To calculate or recalculate revaluations for the batch, choose the Calculate Revaluations button. A concurrent process calculates your revaluations based on the revaluation formulas for the financial instruments and the revaluation rates you specified in the Revaluations window.

A message appears stating whether or not the calculation was successful. If the calculation was not successful, check the log file for details on why the calculation failed (for example, no rate was found, the deal was not exercised, the deal has expired, and so on).

For more information on the revaluations formulas used for each financial instrument, see: Pricing Models by Deal Type: page B – 25.

**Note**: If you are recalculating revaluations, the existing revaluations are replaced with the new calculations.

5. If the concurrent process is successful, close the Revaluation Details window. Then, in the Revaluations window, choose the Revaluation Details button. The Revaluation Details window appears populated with the calculated revaluations.

6. If you want to view the original deal details for a revalued deal, select the revalued deal and choose the Goto Input Form button. The deal input form appears and shows the full deal details for the selected deal.

7. If you want to overwrite the calculated revaluations, you can do so by doing the following:

   - In the Overwrite Type field, choose the overwrite type. You can choose either Fair Value, or if you defined your own pricing model you can choose that model. For more information on
defining your own pricing models, see: Adding Pricing Models: page 2 – 124.

**Note:** If you enter a value in the Overwrite Type or Overwrite Value field, you must enter a value in both fields or the revaluation for the affected record is considered incomplete and the Incomplete check box is enabled.

- In the Overwrite Value field, enter the revaluation calculation that you want to use for the overwrite.
- In the Reason for Overwrite field, you can enter a reason for the overwrite if you want.

8. If you want to recalculate your revaluations, do the following

- In the Revaluation Details window, choose the Delete Revaluations button.
- Close the Revaluation Details window.
- In the Revaluations window, capture and adjust your rates as described in Capturing and Adjusting Revaluation Rates. See: Capturing and Adjusting Revaluation Rates: page 7 – 20.
- Repeat steps 3 to 5 in Calculating and Re–calculating Revaluations.

  **Note:** You cannot recalculate revaluations if they are authorized. To recalculate revaluations that have been authorized, first choose the Unauthorize button to unauthorize the revaluation, then choose the Delete Revaluations button.

9. If the revaluation information is incomplete for a financial instrument, for example, if you chose an Overwrite Type, but did not complete the Overwrite Value field, then the Incomplete checkbox is enabled next to the incomplete revaluation. Scroll along the window and determine

10. If you are satisfied with the revaluations, save your work.

---

**Authorizing and Unauthorized Revaluations for Transfer to General Ledger**

After you calculate your revaluations and are satisfied with the results, you can use the Revaluation Details window to authorize your revaluations. You must authorize your revaluations before you can proceed to the next step in the accounting process, Accruals (see: Accruals and Amortizations: page 7 – 26).
Note that you must unauthorize revaluations if you want to adjust them after they have been authorized. You cannot unauthorize a revaluation once the daily journals for the batch have been transferred to General Ledger.

**Prerequisite:**


**To authorize revaluations for transfer to General Ledger:**

1. In the Revaluations window, query the batch that you want to authorize for transfer and then choose the Revaluation Details button. The Revaluation Details window appears.

2. To authorize the revaluations for the batch, choose the Authorize button. Once you authorize the revaluations, you can proceed to the next step in the accounting process, Accruals.

3. To unauthorize a revaluation, in the Revaluations window, query the batch that you want to unauthorize. Choose the batch, then Revaluation Details button. In the Revaluation Details window choose the Unauthorize button.

   **Note:** The Unauthorize button is available only if the selected revaluation has already been authorized.

4. Save your work.
Accruals and Amortizations

You can generate amortizations and accruals adjustments, split by revenue and expense, for all money market products.

Amortization and accruals adjustments are calculated for each batch period, rather than as an accumulating amount for multiple periods. Reversal entries are not required.

There are two types of accruals supported by Treasury.

- **Straight Line Accruals**: relies on a constant accrual amount and is used to calculate accruals for all deals except discounted security deals.

- **Effective Interest Accruals**: relies on a constant accrual rate and is used to calculate accruals for discounted security deals only. Effective interest amortizes the discount on a discounted security deal over the life of the deal so that a constant rate of interest is used. Effective interest accruals are necessary to properly account for discounted securities, especially when a deal is resold. If the discounted security deal is not held until maturity, the proper accounting entries will not be generated unless the effective interest accruals method is used.

The accrual methods calculate the accounting period discount by multiplying the Yield to the Maturity rate at the time of purchase, and by multiplying that to beginning accounting period cost basis.

Accruals is the first mandatory step in the accounting process, unless your company set its Accounting – Perform Deal Revaluations Yes/No company parameter to Yes, in which case you must perform revaluations before you can perform accruals (see: Revaluations: page 7 – 18).

You cannot perform accruals on individual deals. Instead, you must perform accruals in batches. For each batch that you accrue, you must:

- Define the start and end dates for the batch, unless the batch is already defined
- Create the period adjustments for the accrual
- Authorize the accrual for the batch

You can adjust the accruals for a batch up until the point when you transfer your daily journals to General Ledger. For more information see: Transferring Journals to General Ledger: page 7 – 35. You must authorize your accruals adjustments before you proceed to the next

This section contains the following topics:

- Creating Period Adjustments: page 7 – 27
- Authorizing and Unauthorizing Adjustments for Transfer to General Ledger: page 7 – 30
- Deleting Period Adjustments: page 7 – 30
- Viewing Period Adjustments: page 7 – 30

Creating Period Adjustments

Use the Accruals window to create a period adjustment for your accounting batch.
If you set your Accounting– Batch Process Starting Point company parameter to Revaluation, you must have authorized the revaluations before you can create a period adjustment.

**Prerequisite:**

- If you set your Accounting– Batch Process Starting Point company parameter to Revaluation, you must revalue and authorize the revaluation for the batch before you can start the accruals process. For more information, see: Revaluations: page 7 – 18.

**To create a period adjustment:**

1. In the Company field of the Accruals window, choose the company that you want to create a period adjustment for.

2. In the Period From and To fields, either choose an existing batch or enter the date range for the accounting period that you want to create a period adjustment for.

   If you perform revaluations as part of your company accounting process, a authorized batch will already exist for the period you want to create a period adjustment for.

   If you have not performed revaluations, but you have created a batch before, the Period From date is automatically populated based on the Period To date of your previous accounting batch. For example, if the period for the previous accounting batch is October 1, 2001 to October 31, 2001, then the Period From date for the next accounting batch is automatically set to November 1, 2001. You can set the Period To date to any date that is equal to or earlier than the current system date.

   If this is the first time you have created a batch for the accounting process, then both the Period From and Period To fields are automatically populated. The Period From date is the date of the earliest deal for the company. The Period To date is the current system date.

   The Batch ID field is automatically populated with the Batch ID.

3. To create the period adjustments for the batch, choose the Calculate button. The accrual and amortization details for the financial transactions in the specified period appear. You can view and delete these period adjustments, but you cannot change them (for more information see: Viewing Period Adjustments: page 7 – 30 and Deleting Period Adjustments: page 7 – 30).
For each financial instrument in the batch, the following adjustment information appears in the Accrual Details region:

- **First Accrual**: Indicates whether the first accrual was generated.
- **Reversal**: Indicates whether the accrual was reversed.
- **Deal Type**: The deal type of the deal being accrued.
- **Deal Subtype**: The deal subtype of the deal being accrued.
- **Deal Num**: The deal number of the deal being accrued.
- **Trans Num**: The transaction number of the deal being accrued.
- **Start Date**: The start date of the deal being accrued.
- **Curr**: The currency of the deal being accrued.
- **Amount Type**: The amount type for the deal being accrued.
- **Adjustment**: The amortization or accrual amount for the batch period.
- **Ref Amount**: The total coupon, premium, or discount to be accrued. This amount is used to calculate the period accrual.
- **Action**: The action for the accrual of the deal.
- **Rate**: The rate used to calculate the adjustment for any interest–based deals.
- **Product Type**: The product type of the deal being accrued.
- **Portfolio**: The portfolio that the deal being accrued belongs to.
- **Party**: The counterparty of the deal being accrued.
- **Balance**: The total accrued or amortized amount to date. Note that the balance for most deals is calculated using straight–line accruals. The balance for discounted security deals is calculated using effective interest. For more information on these calculations, see: Accruals and Amortizations: page 7 – 26.
- **Journal Created**: If the status is No, then the period adjustment has been generated for the batch, but not authorized. If the status is Yes, then the period adjustment for the batch has been generated and authorized. If the status is blank, then the period adjustment has not yet been generated for that batch.

4. Save your work.
Authorizing and Unauthorizing Period Adjustments for Transfer to General Ledger

Use the Accruals window to authorize the accruals for your batch. You must authorize your accruals before you can proceed to the next step in the accounting process: Daily Journals (see: Daily Journals: page 7 – 32). Note that you can delete period adjustments for a batch up until the point when you transfer the daily journals for the batch to General Ledger.

To authorize a period adjustment for transfer to General Ledger:
1. In the Accruals window, select the company and the batch that you want to authorize the accruals for.
2. Choose the Authorize button.
3. If you want to unauthorize accruals, choose an authorized batch and choose the Unauthorize button.
   
   **Note:** You can only unauthorize accruals that have already been authorized and that have not generated daily journals.
4. Save your work.

Deleting Period Adjustments

If you want to delete a period adjustment, use the Accruals window. You cannot delete a batch that has been authorized or that has been transferred to General Ledger.

To delete a period adjustment:
1. In the Accruals window, select the company and the batch that you want to delete.
2. Choose the Delete Details button.
3. Save your work.

Viewing Period Adjustments

Use the Accruals window to view your adjustments for a previous batch period.
To view a period adjustment:

1. In the Accruals window, select the company and the batch for which you want to view adjustments. The period adjustments for the batch appear in the Accruals window.

2. If you want to view a summary of the adjustments, choose the Summary button.
Daily Journals

To complete the accounting process, you must generate daily journals and transfer them to General Ledger. Before you transfer your journals from Treasury to General Ledger, you can use the Daily Journals window to view the generated journal entries, change the dates or GL accounts for your journal entries, and reallocate suspense journal entries to a GL account.

**Note:** Once you transfer your daily journals from Treasury to General Ledger, you cannot change any of the accounting for the batch in Treasury.

This section contains the following topics:

- Generating Daily Journals: page 7 – 33
- Viewing or Changing Journal Entries: page 7 – 34
- Reallocating Suspense Journal Entries: page 7 – 35
- Transferring Journal Entries to General Ledger: page 7 – 35
- Viewing Journal Structures: page 7 – 36
Generating Daily Journals

Use the Daily Journals window to generate the daily journals for an accounting batch. The daily journals are automatically generated based on the deals in the accounting batch and the journal entry actions that you set up in the Journal Entry Actions window (see: Journal Entry Actions: page 2 – 41).

Daily journals are generated using the transaction’s foreign currency and set of books currency equivalent.

**Prerequisite:**

- Set up journal entry actions. See: Journal Entry Actions: page 2 – 41.
To generate a journal:

1. In the Daily Journals window, choose the Generate Journals button. Treasury runs the Generate Journals program. The Submit Process to Generate Journals window appears.
2. In the Company field, select the company that you want to generate the journals for.
3. In the Batch ID field, enter the final date for which you want to generate journals.
4. Choose the Submit button. A concurrent request generates the daily journals.

Viewing or Changing Journal Entries

If you want to view the daily journal or change any of the journal entries that were generated, use the Maintain/Review Journal Details window. You cannot change any journal entries once a journal has been transferred to General Ledger.

Prerequisite:

- Generate daily journals. See: Generating Daily Journals: page 7 – 33

To view or change a journal:

1. In the Daily Journals window, query the journal that you want to view or change. A list of journals matching your query criteria appears.
2. Choose the journal that you want to view or change and choose the Maintain/Review Journal Details button. The Maintain/Review Journal Details window appears.
3. If the journal has not yet been transferred to the general ledger, change the values in the Journal Date, or GL Account fields, as needed.
4. In the Comments field, add or change comments as needed.
5. Save your work.
Reallocation of Suspense Journals Entries

If you want to reallocate entries from a company suspense journal to a General Ledger account, use the Suspense Journals window. For more information on suspense journals, see Company Profiles: page 2 – 73.

Pre requisite:

- Create a suspense journal. See: Company Profiles: page 2 – 73.

To reallocate a suspense journal:

1. In the Daily Journals window, query the suspense journal that you want to reallocate journal entries for.
2. Choose the Reallocate Suspense Journals button. A list of all of the transactions that are posted to the suspense journal appear in the Suspense Journal window.
3. Choose the journal entry that you want to reallocate and in the Allocate to GL Account field, enter the General Ledger account number that you want to reallocate the entry to.
4. Save your work.

Transferring Journals to General Ledger

Once you have successfully completed all of the steps in the accounting process, you must transfer your daily journals to General Ledger. Before you perform this step, ensure that all of the accounting changes have been made and verified for the journal, because once the journal is transferred to General Ledger you cannot make any further changes to it. If a deal changes, you will have to create a reversal and a replacement journal.

When the daily journals are transferred to General Ledger, they are transferred in both the transaction and the set of books currency equivalent. The rate used to calculate the set of books currency equivalent is drawn from the GLRATES table. If no rate exists in this table, the journal will not be transferred and an error, describing the reasons for failure, will appear in the log file.

Pre requisite:

- Generate daily journals. See: Generating Daily Journals: page 7 – 33.
To transfer accounting batch to GL:

1. In the Company field of the Find Journals window, choose the company whose accounting batch you want to transfer to GL.

2. In the Batch ID field, choose the batch ID that you want to transfer to GL. The Period fields are automatically populated.

3. If you want to view batches that have already been transferred to GL, enable the Include Transferred checkbox.


5. Review the journals to ensure that they are correct and that you are ready to transfer them to GL.

Attention: Once a batch has been transferred to General Ledger, you cannot unauthorize, make changes, or delete the batch.

6. Choose the Transfer Journals button. A concurrent process transfers the accounting batch to General Ledger. You can view the progress of the transfer in the Requests window. For more information on concurrent requests, see: Reports and Inquiries: page 8 – 2.

Viewing Journal Structures

Use the Journal Entry Actions window to view the set up information for your daily journals.

To view the structure of a daily journal:

- In the Daily Journals window, select the Setup Journals button. The Journal Entry Actions window appears. For more information, see: Journal Entry Actions: page 2 – 41.
Auditing

You can use the audit summary report and the canceled transactions report to audit your Treasury transactions. Before you can use the audit reports, you must set up your audit requirements.

This section includes the following topics:

• Setting Up Audit Requirements: page 7 – 37
• Creating Audit Groups: page 7 – 38
• Viewing Summary Audit Reports: page 7 – 38
• Viewing Canceled Transactions Audit Reports: page 7 – 39

Setting Up Audit Requirements

Use the Audit Requirements window to set up which treasury events you want to appear on your audit reports.

To setup your audit requirements:

1. In the View Audit Summary window, choose the Setup Audit Events button. The Audit Requirements window appears, listing all of the treasury events available for audit.

2. If you want to view audit information for a treasury event, check the Audit check box next to the event. As a default, all of the audit information for an event is collected regardless of whether you choose to include that event in your audit reports or not. You can add or remove treasury events from your audit reports at anytime, without losing the audit information.

3. Repeat step 2 for each treasury event you want to include in your audit reports.

4. If you want to restrict the type of audit information collected for specific events, choose the event that you want to restrict information and choose the Audit Columns To Display button. The Audit Columns window appears.

5. If you want to edit a specific column, check the Display check box next to the column. If you do not want to audit a column, leave the check box blank. Audit information for the event will be collected only for the selected columns.
6. Repeat steps 3 and 4 for each event for which you want to restrict the audit information

7. Save your work.

---

Creating Audit Groups

Use the Audit Groups window to group treasury audit events into audit reports for your company.

**Prerequisite:**

- Set up audit requirements. See: Setting Up Audit Requirements: page 7 – 37.

**To create an audit group:**

1. In the Audit Requirements window, choose the Audit Group button. The Audit Group window appears.
2. Enter a unique name for the audit group in the Audit Group field.
3. In a blank row, select a treasury event that you want to include in the audit group.
4. If the treasury event is not currently audited, and you want to include that event in your audit reports for this group, update your audit requirements. See: Setting Up Audit Requirements: page 7 – 37.
5. Repeat steps 3 and 4 for each treasury event that you want in the audit group.
6. Save your work.

---

Viewing Summary Audit Reports

Use the audit summary report to view a list of all or some of your treasury events for auditing purposes. You can customize this report by selecting the events and data columns you want to include in the report, as well as the dates that you want the report to cover.
Prerequisite:

- Set up audit requirements. See: Setting up Audit Requirements: page 7 – 37.

To view an audit report of your treasury events:

1. In the View Audit Summary window, in the Period From field enter the earliest date for which you want to view a summary of treasury events. In the To field enter the latest date for which you want to view a summary of treasury events.
2. Select which events you want to include in your audit report by checking the Review check box next to each event.
3. Choose the Review Audits button. The Update Audit Summary concurrent program generates the summary of treasury events for the specified period and events. The Review Audits window appears, listing a summary of all the selected events.

Viewing Canceled Transactions Audit Reports

Use the Review Canceled Transaction window to view a summary of Treasury transactions that were canceled during a specific time period. From this summary report, you can drill down and view the complete details for individual transactions.

To view a list of canceled transactions:

1. In the Review Canceled Transactions window, in the Period From field enter the earliest date for which you want to view your canceled transactions. In the To field, enter the latest date for which you want to view your cancelled transactions. A list of canceled transactions for the specified period appears.
2. If you want to view the details for a specific canceled transaction, select the transaction and choose the View Deal Details button. The Review Contract Details window appears. This window contains all of the details for the selected deal.
Inquiries and Reports

This chapter contains descriptions of all of the inquiries, programs, and reports available in Treasury. Each report description includes an overview of the report and an explanation of the reports' parameters and headings. This chapter also describes how to submit a report.

To locate any inquiry, program, or report, consult the index.
Inquiries

This section describes how to use the View windows to query your deal, limit, and system information in Treasury.

Performing Inquiries

Use the View windows to query information about your deals, limits, positions, and system.

To perform an inquiry:

1. Navigate to an available view window.
2. Query the specific record that you want to view. If you want to view a summary list of records, enter a generic query. Any records that match your criteria and that you are authorized to view appear in the View window.
3. Close the window to exit the View window.

Available Inquiries

The following is a list of the available view windows on which you can perform inquiries:

<table>
<thead>
<tr>
<th>Inquiry Window</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Review Deals</td>
<td>Use this window to view multiple deals that meet your specified criteria, such as deal type, deal subtype, product type, or dealer. If you want to view the deal details for one of the deals, you can select the deal in the Review Deals window and choose the Deal Details button. The View Deal Details window appears, listing the complete details for the selected deal.</td>
</tr>
<tr>
<td>View Bill/Bond Issue Numbers</td>
<td>Use this window to see the bill/bond issue numbers you set up.</td>
</tr>
<tr>
<td>View Bill/Bond Issues</td>
<td>Use this window to see the various fixed income securities you set up.</td>
</tr>
<tr>
<td>-----------------------</td>
<td>---------------------------------------------------------------------</td>
</tr>
<tr>
<td>View Bond Options</td>
<td>See: Viewing Bond Options: page 4 – 58</td>
</tr>
<tr>
<td>View Brokerage Schedule and Details</td>
<td>Use this window to view your various brokerage schedules and rates.</td>
</tr>
<tr>
<td>View Company Profiles</td>
<td>Use this window to view the profile details for your companies.</td>
</tr>
<tr>
<td>View Counterparty Profiles</td>
<td>Use this window to view the profile details for your counterparties.</td>
</tr>
<tr>
<td>View Currency Holiday Rules</td>
<td>Use this window to view the holiday schedule you defined for a particular currency.</td>
</tr>
<tr>
<td>View Deal Confirmation Groups</td>
<td>Use this window to view the deal confirmation actions for a deal confirmation group.</td>
</tr>
<tr>
<td>View Deal Details</td>
<td>Use this window to view the deal details for a single deal.</td>
</tr>
<tr>
<td>View Deal Linking Codes</td>
<td>See: Viewing Linked Deals: page 5 – 11</td>
</tr>
<tr>
<td>View Deal Orders</td>
<td>See: Viewing Deal Orders: page 5 – 13</td>
</tr>
<tr>
<td>View Default Settlement Accounts</td>
<td>Use this window to view the default accounts that you have set up for your settlements.</td>
</tr>
<tr>
<td>View Discounted Securities</td>
<td>See: Viewing Discounted Securities: page 4 – 39</td>
</tr>
<tr>
<td>View Exposure Transactions</td>
<td>See: Viewing Exposure Transactions: page 5 – 9</td>
</tr>
<tr>
<td>View Fixed Income Securities</td>
<td>See: Viewing Fixed Income Securities: page 4 – 42</td>
</tr>
<tr>
<td>View Forward Rate Agreements</td>
<td>See: Viewing FRAs: page 4 – 49</td>
</tr>
<tr>
<td>View Intercompany Funding</td>
<td>See: Viewing Intercompany Funding Deals</td>
</tr>
<tr>
<td>View Interest Rate Options</td>
<td>See: Viewing Interest Rate Options: page 4 – 61</td>
</tr>
<tr>
<td>View Interest Rate Swaps</td>
<td>See: Viewing Interest Rate Swaps: page 4 – 53</td>
</tr>
<tr>
<td>View Interest Rate Swaptions</td>
<td>See: Viewing Interest Rate Swaptions: page 4 – 64</td>
</tr>
<tr>
<td>View Limit Utilizations</td>
<td>See: Viewing Limit Utilizations: page 6 – 49.</td>
</tr>
<tr>
<td>View Limits</td>
<td>Use this window to view the details for your limits.</td>
</tr>
<tr>
<td>View Options</td>
<td>See: Viewing Bond Options: page 4 – 58, Viewing Interest Rate Options: page 4 – 61, or Viewing Interest Rate Swaptions: page 4 – 53.</td>
</tr>
<tr>
<td>View Payment Schedules</td>
<td>Use this window to view the payment schedules you have set up for your retail term money deals.</td>
</tr>
<tr>
<td>View Retail Transaction Rates</td>
<td>Use this window to view the various rates you set up for your retail term money transactions.</td>
</tr>
<tr>
<td>View Quick Deals</td>
<td>See: Viewing Quick Deals: page 5 – 5</td>
</tr>
<tr>
<td>View Retail Term Money</td>
<td>See: Viewing Retail Term Money Deals: page 4 – 31</td>
</tr>
<tr>
<td>View Rollover History</td>
<td>See: Viewing the Rollover History of Foreign Exchange Deals: page 3 – 15</td>
</tr>
<tr>
<td>View Short Term Money</td>
<td>See: Viewing Short Term Money Deals: page 4 – 13</td>
</tr>
<tr>
<td>View Spot and Forward Deals</td>
<td>See: Viewing Spot and Forward Deal Details: page 3 – 8</td>
</tr>
<tr>
<td>View Tax Schedule and Details</td>
<td>Use this window to view your various tax schedules and rates.</td>
</tr>
<tr>
<td>View Wholesale Term Money</td>
<td>See: Viewing Wholesale Term Money Deals: page 4 – 24</td>
</tr>
</tbody>
</table>
Reports and Programs

You can use concurrent processes to produce reports on your Treasury activities or launch programs.

The Treasury reports are divided into the following report and program types.

- Administration Reports: page 8 – 10
- Bank Statement Programs: page 8 – 20
- Cash Forecasting Reports: page 8 – 21
- Data Exchange Programs: page 8 – 22
- Intercompany Reports: page 8 – 25
- Positions Reports: page 8 – 26
- Revaluations Reports: page 8 – 34
- Settlements Reports: page 8 – 37
- Term Money Reports: page 8 – 40

Automatic Reports

You can run the following reports from windows in Treasury.

- Bank Statement Reconciliation: page 6 – 15
- Bank Statement Transfer: page 6 – 14
- Generate Journals: page 7 – 32
- Update Audit Summary: page 7 – 38

You generate reports or listings of your data by submitting single requests or request sets from the Request Set window. Once you submit a request you can continue working in Treasury as the concurrent request manager processes your request in the background. You can use the Requests window to monitor the progress of your concurrent requests, or to cancel requests before they are completely processed.
Submitting Requests

To submit a standard request or request set from the Submit Request window:

1. In the Submit a New Request window choose Request or Request Set. Press OK to go to the Submit Requests window.
2. Enter the name of the request or request set that you want to submit.
3. If the request or request set has parameters, enter the parameters in the Parameters window. Choose OK to save the parameters.
4. Choose Submit. You can review the status of your request in the Concurrent Requests Summary or the Requests window.

If your request has output, you can see detailed information on that output in the Selected Report heading section of the request description or in the Common Report Headings section, see: Common Report Headings: page 8 – 8.

Cancelling Requests

To cancel a request:

1. In the Concurrent Requests Summary window, query the concurrent request number for your request.
2. Select your request and choose the Cancel Request button.

Monitoring Requests

To monitor the status of a request:

- You can view the status of your request in the Requests window by choosing View My Requests from the Help Menu.
Defining Request Sets

From the Submit Request window, you can submit a single request or run several reports as a group. To run several reports as a group, you must define a request set.

See Also

Defining Request Sets  *(Oracle Applications User’s Guide)*
Submitting a Request  *(Oracle Applications User’s Guide)*
Submitting a Request Set  *(Oracle Applications User’s Guide)*
Overview of Reports and Programs  *(Oracle Applications User’s Guide)*
Changing Request Options  *(Oracle Applications User’s Guide)*

Common Report Parameters

The following is a list of the common Treasury report parameters.

**Company:** Your organization.

**Counterparty:** The other organization or party with whom the deal is being transacted.

**Currency:** The country–specific monetary unit of the transaction.

**Deal Subtype:** A sub type or category of a specific deal type. Examples might include: sell, issue, buy cap, buy floor, sell floor, and so on.

**Deal Type:** The type of financial deal; for example, bond, exposure, options, FRA, and so on.

**Exposures:** Any cash flow, actual or indicative, which is not the result of a treasury transaction. This includes cash flows from accounts payable and accounts receivable.

**Factor:** The factor that you want to use to display your report values. You can select unit, thousand, million, or billion.

**Period From:** Beginning date of the time period in which you are interested.

**Period To:** Ending date of the time period in which you are interested.

**Portfolio:** A user–defined category used to group deals according to accounting, reporting or trading strategies.
Product Type: A user-defined category to sub sort a deal type. You use product types to distinguish between market instruments that are the same except for their marketability due to risk factors. There can be more than one product type per deal type. Examples of product types might include: bank bill, commercial bills, and promissory notes.

Rate: The interest rate, or the foreign exchange rate, of the deal.

Common Report Headings

The report headings at the top of each report provide general information about the contents of your report or listing, such as the name of your set of books, the report title, the date and time you ran your report, and the page number.

In addition to this information, the first page of the report lists the parameters you specified when you submitted the report request.

Amount Type: The purpose that the money will be used for. Every amount in a transaction has a type, for example, face value, option, premium, accrual, and so on. These can be found in the Deal Type Product Type window.

Company: Your organization.

Counterparty: The other party with whom the deal is being transacted.

Currency: The country-specific monetary unit of the transaction.

Deal Ref: The identification number of the deal, assigned automatically. You can see the Deal Ref in the deal input window.

Deal Subtype: A sub type or category of a specific deal type. Examples might include: sell, issue, buy cap, buy floor, sell floor, and so on.

Deal Type: The type of financial deal; for example, bond, exposure, options, FRA, and so on.

Exposures: Any cash flow, actual or indicative, which is not the result of a treasury transaction. This includes cash flows from accounts payable and accounts receivable.

Maturity: The date that the deal matures, finishes, or comes due.

Period From: Beginning date of the time period in which you are interested.

Period To: Ending date of the time period in which you are interested.
**Portfolio**: A user-defined category used to group deals according to accounting, reporting, or trading strategies.

**Product Type**: A user-defined category to sub sort a deal type. You use product types to distinguish between market instruments that are the same except for their marketability due to risk factors. There can be more than one product type per deal type. Examples of product types might include: bank bill, commercial bills, and promissory notes.

**Rate**: The interest rate, or the foreign exchange rate, of the deal.
Administration Reports and Programs

Treasury provides the following Administration Reports:

- Audit Report: page 8 – 10
- Audit Summary Report: page 8 – 11
- Average FX Rates Report: page 8 – 11
- Cancelled Transactions Summary: page 8 – 13
- Calculate Revaluations: page 8 – 12
- EFC – Listing of Companies by Set of Books: page 8 – 13
- EFC – Treasury Verification Report: page 8 – 13
- Generate Accruals: page 8 – 14
- Import Deal Data: page 8 – 14
- Limit Exceptions: page 8 – 15
- Loan Securities: page 8 – 15
- Monthly Average Rates/Amounts: page 8 – 16
- Reset Floating (Benchmarked) Rates: page 8 – 17
- Update Limit Utilizations Program: page 8 – 18
- Update Limit Weightings Program: page 8 – 19
- Update Today’s Average Rate Program: page 8 – 19
- Upload Bank Balances: page 8 – 19

Audit Report

Use this report to view a history of events.

**Event Group:** The group of events that you want to audit.

**Audit Date From:** The beginning date for the time period which you want to audit the event.

**Audit Date To:** The ending date for the time period which you want to audit the event.
Audit Summary Report

Use this report to view a history of your changed transactions.

**Event Type:** The event type that you want to audit.

**Transaction Reference:** The reference number of the transaction you want to audit. If you want to audit every transaction, leave this field blank.

**Column Changed:** The name of the column that was changed.

**Updated From:** The ending date for the time period which you want to produce the report.

**Updated To:** The beginning date for the time period which you want to produce the report.

Average FX Rates Report

Use this report to view a history of the average foreign exchange rates your company receives for its authorized currency combinations, currency groups, or for a specific currency combination.

This report lists the total cash value of and the average rates for the buy and sell portions of your deals for each currency combination. It also lists the overall average rate for your currency combinations. If you want a more detailed report, you can choose to include a list of the transactions used to calculate these rates for each currency combination.

Selected Report Parameters

**Reference Currency:** The base currency for which you want to view average rates. If you want to view the average rates for every currency combination, leave this field empty.

**Counter Currency:** The contra currency for which you want to view average rates. If you want to view the average rates for every currency combinations, or if you want to view the average rates for a particular currency group (for example, the average rates for all deals with a reference currency of GBP), then leave this field empty.

**Reference Date From:** The beginning of the time period for which you want an average foreign exchange rate report. This date must be earlier than the current system date.
Reference Date To: The ending of the time period for which you want an average foreign exchange rate report.

Show Contracts: If you want to display the transactions used to calculate the average rates for each currency combination, select Yes. If you do not want to view the deal details, select No.

Date Type: The date you want to use to calculate your average rates. You can choose either the maturity date, which is the rate on the date the deal matures, or the deal date, which is the market rate the date the deal occurred.

Selected Report Headings

Currency Combination: The currency combination that the report covers.
Buy Currency: The buy currency of the currency combination.
Buy Amount: The total amount of currency bought in your reporting currency.
Sell Amount: The total amount of currency sold in your reporting currency.
Average Buy Rate: The average rate at which you bought the currency.
Sell Base Amount: The amount of base currency sold.
Buy Contra Amount: The amount of contra currency bought.
Average Sell Rate: The average rate at which you sold the currency.

Calculate Revaluations

Use this program to calculate the revaluations for a accounting batch. For more information on how revaluations are calculated, see: Revaluations: page 7 – 18.

Selected Report Parameters

Batch ID: The ID of the accounting batch that you want to calculate revaluations for.
Cancelled Transactions Summary Report

Use this report to view a list of your cancelled deals and transactions. You can create a cancelled transactions report for a particular deal or you can create a report on a specified deal type or user.

The report lists the deal type and number of each cancelled transaction, the person who cancelled it, and the dates the transaction was created and cancelled.

Selected Report Parameters

**Cancelled By:** Who cancelled the transaction. If you want to view a list of all cancelled transactions for the time period, leave this field empty.

**Cancelled Date From:** The beginning of the time period during which transactions were cancelled.

**Cancelled Date To:** The ending of the time period during which transactions that were cancelled.

Selected Report Headings

**Cancelled On:** The date the transaction was cancelled.

**Cancelled By:** The user who cancelled the transaction.

**Created On:** The date the transaction was created.

**Created By:** The user who created the transaction.

**Cancelled Date:** The date the transaction was cancelled.

**Type:** The deal type of the cancelled transaction.

**Trans Ref:** The transaction number.

EFC – Listing of Companies by Set of Books

Use this report to generate a list of all of the companies in Treasury by set of books. There are no parameters for this report.

EFC – Treasury Verification Report

Use this report to verify the journal entries that were generated in Treasury for a specific set of books.
Selected Report Parameters

**Journal Date (Low):** The earliest date for which you want to view journal entries.

**Journal Date (High):** The latest date for which you want to view journal entries.

---

**Generate Accruals**

Use this program to generate accruals for an accounting batch. For more information on generating accruals, see: Accruals and Amortizations: page 7 – 26.

---

**Import Deal Data**

Use this program to import deal data from the XTR_DEALS_INTERFACE table into Treasury. When you import deals, you can choose to use or to override deal limits when the deals are created. Once the deals are imported into Treasury, the resulting report lists the total number of deals, by deal type, that were imported. It also lists the deals that were imported successfully and unsuccessfully imported, and, if necessary, lists the reasons why a deal was unsuccessfully imported.

To use this program you must have already imported deal data from a third party application into the XTR_DEALS_INTERFACE table. For more information, see XTR_DEALS_INTERFACE: page D – 12.

Selected Report Parameters

**External Deal ID From:** The lowest range of ID that you want to import into Treasury.

**External Deal ID To:** The highest range of ID that you want to import into Treasury.

**Load Status:** Choose the status of the deals that you want to load into Treasury.
Limit Exceptions Log Report

Use this report to view a list of all deals and transactions where you exceeded a limit.

This report lists the limit, the dealer who exceeded the limit, and a description of the limit exception.

Selected Report Parameters

Limit Code: Enter the global limit for which you want to review limit exceptions, or leave blank to submit the report for all global limits.

From Date: The earliest date from which you want to know your limit exceptions.

Selected Report Headings

Deal Number: The number of the deal that exceeded a limit.

Limit: The limit code of the global limit.

Limit Party: The party that owns the limit that was utilized.

Amount Date: The date until which time the limit will be utilized by this deal.

Reporting Curr Amount: The amount of the limit utilized for this deal, in the reporting currency.

Limit Amount: The amount of the limit.

Dealer: The person who made the deal that exceeded a limit.

Description of Exception: The currency, the country, other details.

Loan Securities Report

Use this report to review the security offered in exchange for a loan. Examples of security are a mortgage, a negative pledge (a promise not to use your assets as security for another transaction without getting permission from the counterparty), or any other asset.

The report lists details about the security and the account manager handling the transaction. The report is sorted by counterparty and by account manager.
Selected Report Parameters

**Valuer:** The name of the assessor that valued the security.

**Validate Before Date:** The date by which to validate (or review, or value) the security.

**Valuation Amount:** The minimum amount of security that you want to include in the report.

**Priority Total:** The amount of the security, plus interest, plus cushion that will be repaid when the loan matures. This is the amount that the counterparty making the loan has rights to, and is usually larger than the loan amount.

**Account Manager:** The manager that is handling the account.

**Sort By:** The field by which to sort the report. Usually it is the counterparty.

Selected Report Headings

**Party Name:** The counterparty offering the security in exchange for a loan.

**Party Acct Mgr:** The account manager handling the transaction.

**Value Date:** When the security is to be assessed (valued, or reviewed).

**Sec Description:** Description of the security, user defined.

**Security Reference:** An identifying number given by the governmental agency that registers the security.

**Company:** Your organization

**Issued By:** The organization making the loan.

**Valuer:** The name of the assessor that valued the security.

**Security Value:** The assessed value of the security.

**Priority Total:** The amount of the security, plus interest, plus cushion that will need to be repaid when the loan matures. This is the amount that the counterparty making the loan has rights to, and is usually a portion of a larger amount.

---

**Monthly Average Rates/Amounts Report**

Use this report to calculate the average interest rate for deals in a selected time period. It is used to analyze performance of your deals.
Selected Report Parameters

**Group by Deal Type:** Groups your monthly average rates by deal type.

**Group by Product:** Groups your monthly average rates by product.

**Group by Portfolio:** Groups your monthly average rates by portfolio.

**Show Rate/Amount:** Shows your monthly average amounts or rates.

---

**Reset Floating (Benchmarked) Rates Program**

Run this program to automatically reset any floating rates that are based on a benchmark rate and margin. This program only resets floating rates in Wholesale Term Money and Interest Rate Swap deals that you specified a benchmark rate and a margin for.

*A benchmark rate* is any interest rate that a floating rate is based on. A *margin* is the difference between the specified interest rate and the adjusted floating rate. Margins are expressed in basis points and can be positive or negative.

When you run the Reset Floating Benchmarked Rates program, all transactions in floating rate wholesale term money and interest rate swap deals are adjusted using the following calculation.

- **Adjusted Floating Rate** = (Benchmark Rate + Margin)

For example, assume that you enter an interest rate swap deal with a margin of 100, and a benchmark rate of CDOR1M. The benchmark rate details are as follows:

<table>
<thead>
<tr>
<th>Rate Code</th>
<th>Bid Price</th>
<th>Ask Price</th>
<th>Date Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>CDOR1M</td>
<td>1.96</td>
<td>1.96</td>
<td>January 9</td>
</tr>
</tbody>
</table>

The resulting interest periods for the deal would be as follows:

<table>
<thead>
<tr>
<th>Interest Period</th>
<th>Rate Fixing Date</th>
<th>Start Date</th>
<th>Maturity Date</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>January 9</td>
<td>January 9</td>
<td>February 9</td>
</tr>
<tr>
<td>2</td>
<td>February 9</td>
<td>February 9</td>
<td>March 9</td>
</tr>
<tr>
<td>3</td>
<td>March 9</td>
<td>March 9</td>
<td>April 9</td>
</tr>
</tbody>
</table>

When you run the Reset Floating Benchmarked Rates program, the floating rate would be adjusted as follows:

- **1.96 + 1.00 = 2.96**
The program updates the first interest transaction for the above deal to the adjusted rate of 2.96. Subsequent transactions are also updated with the same interest rate for cash forecasting purposes. When the starting date of the second (or any subsequent) interest transaction approaches, then you must run the Reset Floating Benchmarked Rates program again.

**Note:** To adjust floating rates correctly, the deal’s Rate Fixing Date must be the same as the benchmark rate’s Date Time. For example, if the Rate Fixing Date for a deal is January 9, then the Date Time for the benchmark rate must also be January 9.

For more information on the floating rate deals that are affected, see: Wholesale Term Money: page 4 – 20 and Interest Rate Swaps: page 4 – 51.

**Selected Report Parameters**

**Reset Date Adjustment:** The number of days from the Rate Reset Date that you want to search for a historical benchmark rate for each transaction in a wholesale term money or interest rate swap deal. For example, enter 7 if you want to find any benchmark rates that are up to 7 days earlier than the current system date. Enter a value of 1 or greater in this field. If you leave this field blank, the system looks for a rate where the Rate Reset Date of the transaction and the Date Time of the benchmark rate are an exact match. If there are no historical benchmark rates recorded for the dates in question, the rates will be not be adjusted.

**Benchmark Rate:** The interest rate that you want to use as a benchmark for resetting the floating rates in your wholesale term money or interest rate swap deals. A benchmark rate can be any interest rate that is defined in the Current System Rates window.

**Update Limit Utilizations Program**

Run this program to update your limit utilizations. The program clears all existing limit utilized amounts and refreshes the amounts based on the current deals or transactions. You should run this program if you have some incorrect data and you find that the utilized amount in the Limits window and the sum of the utilized amounts in the Limit Details window are not the same. You should also run this program if you authorize a limit for use after you have entered deals. Running the program ensures that all deals are included when Treasury calculates the limit utilization.
Update Limit Weightings Program

Use this program to update your limit weightings. This program releases the limit utilized amount for all the matured deals/transactions and calculates the limit weighted amount based on the current weightings for a deal type, deal subtype, or product type. It then converts the limit weighted amount, using the latest rates, to the reporting/limit currency and updates the limit utilized amount accordingly. Typically, you run this program every night.

Update Today’s Average Rate Program

Use this program to update the average rate for the current date. Typically this program is run at the beginning of every day.

Upload Bank Balances

Use this program to upload a bank balance into Treasury. Bank balances are used to calculate the Cash Position in Treasury.

Selected Report Parameters

**Upload Specific Bank Balance:** Enter the bank balance that you want to upload.
Bank Statement Programs

Treasury provides the following Bank Statement functions:

• Bank Account Reconciliation: page 8 – 20
• Bank Statement Transfer: page 8 – 20

Bank Account Reconciliation Program

Use this program to automatically reconcile your bank account statements. You activate this form through the Bank Account Reconciliation window.

Selected Report Parameters

Value Date From: The beginning date of the reconciliation period.
Value Date To: The ending date of the reconciliation period.
Include Retail Term Money: Includes settlement information for your retail term money deals. If you select this option, the program may take a significant amount of extra processing time.

Bank Statement Transfer Program

Use this program to send a letter to a deal counterparty when you intend to settle a transaction on a specified day. The bank statement transfer is usually sent on the day of, or the day before, the intended settlement.

Selected Report Parameters

Source: The source of the bank statement information. You defined the source in the Import Sources window.
Creation Date: The date on which you want to send the bank statement transfer.
Cash Forecasting Reports

Treasury provides the following cash forecasting reports:

• Cash Forecasting: page 8 – 21
• Cash Forecasting Execution: page 8 – 21

Cash Forecasting Report

Use this report to forecast your cashflows for a specified date.

Selected Report Parameters

Forecast Name: The name of the cash forecast report.
Start Date: The beginning of the time period for which you want to create a cash forecasting report.
Row Number From: The first row in the range for which you want to generate a cash forecasting report.
Row Number To: The last row in the range for which you want to generate a cash forecasting report.
Request by Row: Indicate if you want to request your cash flows by row number.

Cash Forecasting Execution Report

Use this report to view your cash forecasting execution.

Selected Report Parameters

Forecast Name: The name of the cash forecast report for which you want to view the execution history.
Data Exchange Programs

Treasury provides the following Data Exchange programs. Data exchange programs are used to perform the electronic data feed for treasury market rates.

- Market Data Sample File Loader Request Set: page 8 – 22
- Market Data Load Sample File Program: page 8 – 23
- Market Data Load Sample File: page 8 – 23
- Market Data Transfer Program: page 8 – 24
- Market Data Transfer Report: page 8 – 24

Market Data Sample File Loader Request Set

The Market Data Sample File Loader request set is a set of programs that you can use to load the sample market data file provided.

The Market Data Sample File Loader request set is a sample request set that is provided to show you how the electronic data feed functionality works. The request set is comprised of the following programs:

- Market Data Load Sample File Program
- Market Data Load Sample File
- Market Data Transfer Program
- Market Data Transfer Report

You can use this sample request set if you market data import file is similar in format to the sample market data file provided.

You can use the Market Data Sample File Loader request set to feed data (such as interest rates, foreign exchange rates, and so on) electronically from a broker into the Current System Rates window. Once the rates are fed into Treasury, they can be used to calculate whether or not a deal falls within your rate policies or to revalue your existing deals.
Market Data Load Sample File Program

The Market Data Load Sample File program works specifically with the sample file provided. Use the Load Sample File program to specify the name of the sample market data file. For information on the sample file provided, see Market Data Transfer Sample File: page 8 – 23.

Report Parameter

**Market Data Import Filename:** The name of the sample market data file that you want to import into Treasury.

---

Market Data Transfer Sample File

The market data load sample file is an example of the type of file that you can import into the Treasury interface table by calling SQL*Loader. This file works with the Market Data Load Sample File Program (sample.ctl), which can be found at the following path XTR_TOP/bin/sample.ctl. The sample file and the sample load program were developed for a specific file format. If you want to import a data file that uses a different format than the sample file, you must create your own SQL*Loader concurrent program for that format. Use the sample load program, listed below, as an example of how to create one.

```
$Header: sample.dat$
,Bid,Ask,Time
B 01/04/01 Govt,5.72,5.71,12/05/2000
91287359 Govt,100.4375,100.46875,12/05/2000
912810FH6 Govt,102.4375,102.5,12/05/2000
912810FM5 Govt,111.84375,111.875,12/05/2000
B 03/15/01 Govt,5.88,5.87,12/05/2000
B 11/29/01 Govt,5.39,5.38,12/05/2000
JPY Curncy, 111.1200028,111.199997,12/05/2000
DEM Curncy,2.22294998,2.22294998,12/05/2000
EUR Curncy,0.87919998,0.88020003,12/05/2000
GBP Curncy,1.43359995,1.4346,12/05/2000
US0001W Index,#N/A,N.A.,6.58500004,12/05/2000
US0001M Index,#N/A,N.A.,6.76875019,12/05/2000
US0003M Index,#N/A,N.A.,6.67750025,12/05/2000
DM0001W Index,#N/A,N.A.,4.82687998,12/05/2000
DM0001M Index,#N/A,N.A.,5,12/05/2000
```
Market Data Transfer Program

Use the Market Data Transfer program to specify how you want to transfer your market data into Treasury.

Report Parameters

**Update When Date/Time Missing:** Choose one of the following options.

- **Always:** Choose Always if you want to update the market data file with the date the Market Data Sample File Loader request set was run.
- **Never:** Choose Never if you want to update the market data file with the date the Market Data Sample File Loader request set was run.
- **Only if Changed:** Choose Only if Changed if you want to update the market data file only if the date for a rate has changed.

**Allow History Updates:** Choose Yes if you want to allow updates to historic market data. Choose No if you do not want historic market data update.

Market Data Transfer Report

Use the Market Data Transfer report to view the results of your market data import.

Report Parameter

**Report Errors Only:** Choose Yes if you want to report only errors in your market data import. Choose No if you want a complete report of your market data import.
Intercompany Reports

Treasury provides the following Intercompany Reports:

- Interest Settlement: page 8 – 25
- Letters: page 8 – 25
- Statements: page 8 – 25

Interest Settlement Report

Use this report to view a history of interest settlement actions between your company and its intercompany parties.

Selected Report Parameters

**Period Ending:** The final date for which you want to view your interest settlement history.

Letters Report

Use this report to generate confirmation letters for a specified intercompany party.

Selected Report Parameters

**Month Ending:** The final month that you want to generate intercompany letters.

**Intercompany Party:** The intercompany for which you want to generate confirmation letters.

Statements

Use this report to generate bank statements for your intercompany transfer transactions between your company and its intercompany parties.

This report lists the date of the transfer, account that the transfer was made to, the inter–company bank account balance, the interest rate, and the amount of settled interest.
Positions Reports

Treasury provides the following Positions Reports:

- Cash Flows by Account: page 8 – 26
- Cash Flows by Currency: page 8 – 28
- Consolidated Cash Flows: page 8 – 29
- Discounted Securities: page 8 – 30
- FX Exposures: page 8 – 30
- Interest Rate Exposures: page 8 – 30
- Interest Rate Hedges: page 8 – 31
- Limit Utilizations: page 8 – 31
- Maturities by Counterparty: page 8 – 32
- Maturities by Date: page 8 – 33

Cash Flows by Account Report

Use this report to view your daily cash flows by bank account. This report is one of the most basic and important forecasting tools available in Treasury. With it you can estimate when to borrow, and when to invest, to use your funds most efficiently.

The report lists the cash flows by source and total cash flow, negative or positive, sorted by currency for selected time periods. It also shows the total account balance by date. You can choose to summarize this report by day, week, or month.

Selected Report Parameters

**Bank Account Number**: The bank account for which you want to produce a cash flow report.

**Exposure Type**: The nature of an exposure. The four options are:

- **Firm**: Actual, not estimated or uncertain.
- **Indicative**: Estimated, not actual or certain.
- **None**: Don’t select exposures.
- **All**: Select all types.
Include FX Option Buy/Sell: Include foreign exchange options in the cash flow report.

Include Indicative Exposure: Include indicative exposures in the cash flow report.

Summarize By: The time period by which the summary is sorted. The Day option covers each day. The Week option covers a calendar week. The Month option covers a calendar month.

Settlement Date From: The beginning of the time period that the summary covers.

Settlement Date To: The end of the time period that the summary covers.

Selected Report Headings

**Curr:** The currency by which the cash flows are sorted.

- The asterisk in the Curr column is noted as Current Cash Dep/Advs. This means that there are “call cash” balances, or short term funds available for that currency. They are shown in the Net MM Cash Flows column, and are not included in the Acct Balances column.

**Date or Week/Month ending:** Ending date of the time period covered by the Summary.

**Net FX Cash Flows:** The total cash flows from foreign exchange.

**Net MM Cash Flows:** The total cash flows from Money Markets, plus any premiums and settlements from synthetics (synthetics are also known as derivatives).

**Net Exposure Cash Flows:** The total cash flows from exposures.

**Net Cash Flow:** The sum of Net FX, MM, and Exposure cash flows.

- **Opening Balance:** This is the bank account cash flow balance at the start of the specified time period, as recorded in the Cash Flow Balance column in the Account Balances module.

**Net of C/Flows:** The number of cash flows included in Net Cash Flow. This value gives you an idea how busy you will be on that day.

**Acct Balance:** The sum of the Acct Balance of the previous row, and the Net Cash Flow of the selected row. The first row contains the opening balance in the Acct Balance column.
Cash Flows by Currency Report

Use this report to view your daily cash flows by currency. This report is one of the most basic and important forecasting tools available in Treasury. With it you can estimate when to borrow, and when to invest, to use your funds most efficiently.

The report lists the cash flows by source and total cash flow, negative or positive, sorted by account. It also shows the total account balance by date. You can choose to summarize this report by day, week, or month.

Selected Report Parameters

Exposure Type: The nature of an exposure. The four options are:

- Firm: Include actual exposures, not estimated or uncertain.
- Indicative: Include estimated, not actual or certain exposures.
- None: Do not include exposures.
- All: Include all types of exposures.

Include FX Option Buy/Sell: Include foreign exchange options in the cash flow report.

Include Indicative Exposure: Include indicative exposures in the cash flow report.

Summarize By: The time period by which the summary is sorted. The Day option covers each day. The Week option covers a calendar week. The Month option covers a calendar month.

Settlement Date From: The beginning of the time period that the summary covers.

Settlement Date To: The end of the time period that the summary covers.

Selected Report Headings

Curr: The currency by which the cash flows are sorted.

- The asterisk in the Curr column is noted as Current Cash Dep/Adv. This means that there are “call cash” balances, or short term funds available for that currency. They are shown in the Net MM Cash Flows column, and are not included in the Acct Balances column.

Date or Week/Month ending: Ending date of the time period covered by the Summary.
Net FX Cash Flows: The total cash flows from foreign exchange.

Net MM Cash Flows: The total cash flows from Money Markets, plus any premiums and settlements from synthetics (synthetics are also known as derivatives).

Net Exposure Cash Flows: The total cash flows from exposures.

Net Cash Flow: The sum of Net FX, MM, and Exposure cash flows.

- Opening Balance: This is the bank account cash flow balance at the start of the specified time period, as recorded in the Cash Flow Balance column in the Account Balances module.

Number of Cash Flows: The number of cash flows included in Net Cash Flow. This value gives you an idea how busy you will be on that day.


### Consolidated Cash Flows Report

Use this report to view the consolidated cashflows for all bank accounts, currencies, and companies.

Selected Report Parameters

Exposure Type: The nature of an exposure. The four options are:
- Firm: Include actual exposures, not estimated or uncertain.
- Indicative: Include estimated, not actual or certain exposures.
- None: Do not include exposures.
- All: Include all types of exposures.

Include FX Option Buy/Sell: Include foreign exchange options in the cash flow report.

Include Indicative Exposure: Include indicative exposures in the cash flow report.

Summarize By: The time period by which the summary is sorted. The Day option covers each day. The Week option covers a calendar week. The Month option covers a calendar month.
Settlement Date From: The beginning of the time period that the summary covers.

Settlement Date To: The end of the time period that the summary covers.

Discounted Securities Report

Use this report to view all of your discounted security deals or only the deals for a specific combination of company and counterparty.

Selected Report Parameters

Acceptor Code: The code representing the person who is responsible for paying the deal at maturity. The acceptor code is defined in the Discounted Securities window.

Issued/Purchased: Include all discounted securities in the report or include only the discounted securities issued or purchased by you.

FX Exposures Report

Use this report to view your net foreign exchange exposure, and your exposures for specific currencies.

This report lists the total amount of all foreign exchange deals and options, your foreign exchange bank account balances, the total amount of currency required to cover your cash flows including your exposures, and your net exposure.

Interest Rate Exposures Report

Use this report to view your net interest rate exposures.

Selected Report Parameters

Reference Number: The reference number for the interest rate swaption deal on which you want to report.

Fund/Investment: The type of transaction for which you want to create an interest rate exposure report.
Include Intercompany Trans: Include intercompany transactions in the interest rate exposures report.

Date From: The beginning date for the time period covered by the report.

Date To: The ending date for the time period covered by the report.

Interest Rate Hedges Report

Use this report to review your hedges against interest rate fluctuations, showing fixed versus floating interest positions. Interest rate hedges are synthetic, and are used to reduce the risk of interest rate fluctuations on your physical loans.

The report lists the hedges and shows how they are spread out for a selected time period, sorted by currency and by deal type.

Selected Report Parameters

Date From: The beginning date for the time period covered by the report. This report includes hedge information only for deals that fall after this date.

Date To: The ending date for the time period covered by the report. This report includes hedge information only for deals that fall before this date.

Selected Report Headings

Amount: The amount of the deal.

Date: The beginning date for the time period for which you want to view interest rate hedge information.

Date: The ending date for the time period for which you want to view interest rate hedge information.

Months: The months in which the interest rate hedges are active.

Limit Utilization Report

Use this report to identify the available amounts of your limits.
Selected Report Parameters

**Limit Type:** Enter the limit type for which you want to review limit utilization, or leave the field blank to submit the report for all limit types.

**Available Amount From:** Enter the minimum available amount that you want Treasury to include in this report. Treasury does not display any limits that have available amounts less than the amount you enter here.

**Available Amount To:** Enter the maximum available amount that you want Treasury to include in this report. Treasury does not display any limits that have available amounts greater than the amount you enter here.

**Limit Code:** Enter the global limit for which you want to review limit utilization, or leave the field blank to submit the report for all limit types.

Selected Report Headings

**Limit Party:** The party whose limit was utilized.

**Limit:** The limit code of the global limit.

**Limit Group:** The type of limit.

**Country:** The country of the counterparty.

**Currency:** The currency of the limit.

**Effective Date:** The effective date of the limit.

**Limit Amt:** The amount of the limit.

**Utilized:** The amount of the limit that has been utilized.

**Available:** The amount of the limit that is available.

---

**Maturities by Counterparty Report**

Use this report to review all deals outstanding with each counterparty. This report is almost identical to the Maturities by Date report, except it is sorted by counterparty instead of date. It is often used when reviewing the positions held with a counterparty, and also for audit confirmation. You can print this report for all counterparties or for a single counterparty.
This report sorts each deal by counterparty and lists basic information about each deal including the amount, interest rate, currency, and maturity date.

Selected Report Parameters

- **Client**: The third party on whose behalf you have transacted business. This occurs when you act as a broker.

- **As Principal**: Money that is invested by a counterparty directly with you, as opposed to money that is handled by you for a client.

Selected Report Headings

- **Value Date**: The date when the deal matures, or when an action is required. For example, it could refer to a coupon payment date.

- **Amount**: The total amount of money due when the deal matures, or when an action is required.

---

**Maturities by Date Report**

Use this report to review basic information about your outstanding deals. You will probably run this report and the cash flow reports daily to see when deals will be transacted, and how much money you need to borrow or lend to use your funds most efficiently.

The report sorts each deal by maturity date and lists information about each deal including the amount, interest rate, and currency.

Selected Report Parameters

- **Client**: The third party on whose behalf you have transacted business. This occurs when you act as a broker.

- **As Principal**: Money that is invested by a counterparty directly with you, as opposed to money that is handled by you for a client.

Selected Report Headings

- **Maturity Date**: The date when the deal matures, or when an action is required. For example, it could refer to a coupon payment date.

- **Status**: The present state of a deal. It can be either current, which is still open, or exercised, which is transacted.

- **Amount**: The total amount of money due when the deal matures, or when an action is required.
Revaluations Reports

Treasury provides the following reports for revaluations purposes.

- Currency Gain/Loss Revaluation Report: page 8 – 34
- Mark to Market Revaluation Summary Report: page 8 – 35

Currency Gain/Loss Revaluation Report

Use this report to get detailed information on your currency gains or losses.

Selected Report Parameters

- **Range of Batch IDs**: The batch IDs that you want to run the report for.
- **Range of Dates**: The range of dates that you want to run the report for.
- **Realized/Unrealized**: Choose Realized if you want the report to display only realized gains or losses. Choose Unrealized if you want the report to display only unrealized gains or losses.
- **Revaluation Currency**: The currency that you want the report to appear in.
- **Group By**: The item that you want to use to order the report. For the Mark to Market Revaluation Summary report, the choices are: Company Code, Revaluation Currency, Group By parameter, or Reference Number.
- **Amount Factor**: The monetary unit that you want to use to display the revaluations. The choices are Unit, Thousand, Million, or Billion.

Selected Report Headings

- **Order By**: The item by which the report content is ordered. The choices are: Company Code, Revaluation Currency, Group By parameter, or Reference Number.
- **Reference**: This column displays the bank account numbers for Current Account Balances, the swap reference number for interest rate swap deals, or the deal number for all other deals.
- **Deal End Date**: For unrealized deals, this column displays the maturity date of the deal. For realized deals, this column displays the deals’ settlement or sale date.
Buy Curr./Curr: For foreign exchange deals and options, this column displays the buy currency. For all other deals, this column displays the transaction currency.

Sell Curr: For foreign exchange deals, this column displays the sell currency. For all other deals, this column is blank.

Buy Transaction Amount: The reference amount for the deal. For foreign exchange deals and options, this is the buy currency of the deal.

Period Start: The start date of the period that the calculated gain or loss is for.

Period End: The end date of the period that the calculated gain or loss is for.

Fair Value: The fair value of the deal on the period end date for the accounting period. For deals that are not Short Term Money, Current Account Balances, Intercompany Transfers, or Wholesale Term Money, if the gain or loss is realized, then it is the fair value of the deal on the period end date; if the gain or loss is unrealized, then it is the initial fair value for the deal.

Beginning GL Rate: The GL daily exchange rate on the period start date.

Ending GL Rate: The GL daily exchange rate on the period end date.

Gain/Loss: The summarized gain or loss amount for the accounting period.

Mark to Market Revaluation Summary Report

Use this report to get detailed information on your mark to market revaluations.

Selected Report Parameters

Range of Batch IDs: The batch IDs that you want to run the report for.

Range of Dates: The range of dates that you want to run the report for.

Realized/Unrealized: Choose Realized if you want the report to display only realized gains or losses. Choose Unrealized if you want the report to display only unrealized gains or losses.

Revaluation Currency: The currency that you want the report to appear in.
**Group By:** The item that you want to use to order the report. For the Mark to Market Revaluation Summary report, the choices are: Company Code, Revaluation Currency, Group By parameter, or Reference Number.

**Amount Factor:** The monetary unit that you want to use to display the revaluations. The choices are Unit, Thousand, Million, or Billion.

Selected Report Headings

**Order By:** The item by which the report content is ordered. The choices are: Company Code, Revaluation Currency, Group By parameter, or Reference Number.

**Reference:** This column displays the bank account numbers for Current Account Balances, the swap reference number for interest rate swap deals, or the deal number for all other deals.

**Deal End Date:** For unrealized deals, this column displays the maturity date of the deal. For realized deals, this column displays the deals’ settlement or sale date.

**Buy Curr./Curr:** For foreign exchange deals and options, this column displays the buy currency. For all other deals, this column displays the transaction currency.

**Sell Curr:** For foreign exchange deals, this column displays the sell currency. For all other deals, this column is blank.

**Buy Transaction Amount:** The reference amount for the deal. For foreign exchange deals and options, this is the buy currency of the deal.

**Beginning Fair Value:** The fair value of the deal from the previous accounting period. If this is the first time the deal is being revalued, then this column displays the initial fair value of the deal.

**Ending Fair Value:** The fair value of the deal on the period end date for the accounting period.

**Gain/Loss:** The summarized gain or loss amount for the accounting period.
Settlement Reports

Treasury provides the following Settlement Reports:

- Confirmation Letters: page 8 – 37
- Daily Payments/Receipts Letters: page 8 – 38
- Daily Payments/Receipts Report: page 8 – 38
- Journals by Date: page 8 – 38
- Status: page 8 – 39

Confirmation Letters Report

Use this report to create letters to counterparties confirming transactions. You can also create reports that list the confirmation letters you have created.

Use the confirmation template in setup system to format the letters.

Selected Report Parameters

- **Test Mode**: Creates an entry in the file that prevents rerunning the letter, since there should be only one confirmation of a transaction.
- **Deal Number**: Same as the Deal Ref, a number identifying the deal.
- **Transaction Number**: A sub category of a deal number, identifying a transaction, which is part of a specific deal.
- **Confirmation Party Code**: Indicates who receives the confirmation letter.
- **Action Type**: The action that the letter confirms. For example, the letter may confirm a settlement, a rate change, and so on.
- **Template Type**: The template associated with the action type. This controls the format of the letter, and is user defined.

Selected Report Headings

The letters are formatted according to the confirmation template, which is in the setup system window. It is user-defined.
Daily Payments/Receipts Letters Report

Use this report to create and send letters to counterparties confirming your intention to settle a transaction, and the date of intended settlement.

Daily Payments/Receipts Report

Use this report to instruct your bank to make certain payments to settle a deal. This is usually done by fax.

The report lists the instructions to debit your account and to pay the various parties for which settlement is due. It also lists the amounts your company expects from other counterparties. If a settlement is pre-authorized, this report can be printed prior to the maturity date.

Selected Report Parameters

**Settlement Party:** The bank to which you pay the cash to settle the deal.

**Bank Account Number:** The account number from which you get the cash to settle the deal.

**Settlement Date:** The date the payment will be made to settle the deal.

**Include Previously Actioned:** If the report is run more than once, this parameter prevents the inclusion of actions that were listed previously.

Journals by Date Report

Use this report to see a listing of journal entries created by Treasury. You can use this list to manually enter the journal entries into General Ledger if you do not have the General Ledger interface.

Selected Report Parameters

**Deal Number:** The identification number for the specific deal for which to view information.

**GL Date From:** The beginning date of the time period for which you want to create the report.

**GL Date To:** The ending date of the time period for which you want to create the report.
**Amount:** The specific amount of a transaction that you want to locate in the journal.

**GL Account:** The specific GL Account for which to view data. When you choose the list of values for this field, the Operations Accounting Flex window appears.

---

**Status Report**

Use this report to review the status of your settlements. It indicates which settlements have been authorized, and is used for control purposes.

This report lists the settlement date, currency, company account, company code, beneficiary of the settlement, deal type, deal subtype, product type and deal or transaction number that created the settlement, the settlement amount and the person who has authorized the settlement.

**Selected Report Parameters**

- **Bank Account Number:** The bank account for which you want to view the settlement status.
- **Settlement Date From:** The beginning date of the time period covered by the report.
- **Settlement Date To:** The ending date of the time period covered by the report.
- **Authorized/Unauthorized:** Include authorized settlements, unauthorized settlements, or all settlements.
- **Beneficiary:** The person who will receive the settlement payment.
Term Money Reports

Treasury provides the following Term Money Reports:

- By Type and Product: page 8 – 44
- New/Settled Retail Term Money Report: page 8 – 40
- Retail Term Money Aging: page 8 – 41
- Retail Term Money Overdues: page 8 – 41
- Retail Term Money Statements: page 8 – 42
- Summary Term Current Balances: page 8 – 43
- Term Average Rates.: page 8 – 43

New/Settled Retail Term Money Report

Use this report to view your current and settled retail term money deals.

This report lists the deal start date, deal number, counterparty, maturity date, principal and interest amounts due per payment, the face value amount, the initial interest rate and the payment frequency for new deals. It also lists the deal details for settled retail term money deals.

The report lists transactions by deal number or by counterparty.

Selected Report Parameters

**New Deal Date From:** The beginning date of the time period for which you want to view new retail term money deals. This option is not available if you select Settled in the New/Settled field.

**New Deal Date To:** The ending date of the time period for which you want to view new retail term money deals. This option is not available if you select Settled in the New/Settled field.

**Deals Repaid Date From:** The beginning date of the time period for which you want to view settled retail term money deals. This option is not available if you select New in the New/Settled field.

**Deals Repaid Date To:** The ending date of the time period for which you want to view settled retail term money deals. This option is not available if you select New in the New/Settled field.
New/Settled: Include new retail term money deals, settled retail term money deals, or both.

Sort By: The field by which you want to sort the report. You can select Client or Date.

Selected Report Headings

P&I Amount: The total amount of principal and interest for the deal.
Face Value Amount: The face value of the deal.
Initial Interest Rate: The initial interest rate for the deal.
Payment Frequency: For new deals, the frequency of payment.

Retail Term Money Aging Report

Use this report to review overdue repayments. The report lists the total amount of payments overdue for a deal, and the overdue principal and interest. It also lists a total amount of payments overdue by product type.

The report lists aging of overdue amounts into these groupings:

- Under 30 days
- 30–60 days
- 60–90 days
- Over 90 days

Selected Report Parameters

Deal Number: The number of the deal that you want.
As of Date: The date from which you want to view your overdue repayments.
Sort By: The field by which you want to sort your report. You can select Client or Date.

Retail Term Money Overdues Report

Use this report to review transactions where the settlement for rollover transactions is overdue. You can order the report by client name, overdue amount, or product type.
This report lists the outstanding amount of the deal, the overdue principal and interest amounts, the most recent rollover date, and the counterparty.

Selected Report Parameters

**Deal Number:** The number of the retail term money deal for which you want a report.

**Include Previously Actioned:** Include overdue retail term money deals that were previously actioned in the report.

**As of Date:** The date from which you want to view a list of overdue retail term money transactions.

**Sort By:** The field by which you want to sort the report. You can select Client, Overdue amount, or Product type.

Selected Report Headings

**Amount:** The amount of the deal.

**Principal:** The amount of principal that is overdue.

**Interest:** The amount of interest that is overdue.

**Rollover Date:** The most recent date that the transaction was rolled over.

**Loan Type:** The type of loan.

Retail Term Money Statements Report

Use this report as a statement for your retail term money deals that you can send to your counterparties. The report includes the address of the counterparty and the deal number. It starts each deal on a separate page, listing the details of each transaction. Note that this report will only generate output if you select a counterparty that contains retail term money statement data for the specified date range.

Selected Report Parameters

**Intercompany Party:** The intercompany party that you want to select.

Selected Report Headings

**Amount:** The initial amount of the deal.

**Start Date:** The date the deal occurred.
**Principal:** The sum of the principal settled to date for the deal.

**Interest:** The sum of the interest settled to date for the deal.

**Settlement Amount:** The amount required to settle the deal in full as of the statement date.

---

**Summary Term Current Balances Report**

Use this report to review a summary of current balances for a retail term money deal. You can choose to create the report for a range of balances or for all current retail term money balances.

The report lists basic information about the deal, such as initial deal amount, start and maturity dates, repayment amount, and the total principal repaid and interest paid. It also lists transactions for the deal according to date parameters that you specify.

**Selected Report Parameters**

- **Deposit/Advance:** Include either deposit or advance.
- **Balances From:** Enter the beginning date of a date range that indicates the transactions you want to include in the report.
- **Balances To:** Enter the ending date of a date range that indicates the transactions you want to include in the report.
- **As of Date:** The date from which you want to view.

**Selected Report Headings**

- **Initial Amount:** The initial amount of the deal.
- **Repayment:** The amount required for repayment as of the report date.
- **Principal:** The total actual amount of principal repaid as of the report date.
- **Interest:** The total interest paid as of the report date.

---

**Term Average Rates Report**

Use this report to review for each product type, the average rate, average principal amount outstanding, and average loan amount outstanding. This report also lists the number of current deals.
You can choose to show the details of the deals used to calculate the average rates.

Selected Report Parameters

**Deposit/Advance**: The type of transaction for which you want to produce a statement.

**As of Date**: The date from which you want to view your term average rates.

**Show Contracts**: Enter Y to include the deal details including the deal numbers, counterparties, and amounts for each deal that forms part of the summarized total.

Selected Report Headings

**Average Rate**: The average interest rate for current deals.

**Average Principal**: The average principal amount outstanding on current deals.

**Average Loan**: The average loan amount outstanding on current deals.

---

**Term Money By Type and Product**

Use this report to review current retail term money transactions, by deal type and product. For each transaction, the report lists the start and maturity dates, the accrued interest to the As of Date, and the principal amount outstanding. It also lists the total of accrued interest and current principal for each deal type/product type combination.

You can produce the report for only transactions that exceed a specified amount, and for only those transactions with a current maturity date that is overdue.

Selected Report Parameters

**As of Date**: The date from which you want to view your term money deals.

**Deposit/Advance**: The type of transaction on which you want to report.

**Balances From**: Enter the date from which you want to view your term money deals.
**Account Manager:** The name of the person who is managing the transactions.

**Overdue Amounts Only:** Include only term money transactions with an overdue maturity date.

Selected Report Headings

**Interest:** The accrued interest to the As At Date for the deal.

**Principal:** The principal amount outstanding for the deal.

**Total Interest:** The total of accrued interest for the deal type/product type combination.

**Total Principal:** The total of principal for the deal type/product type combination
Navigation

This appendix describes how to navigate to each window in Treasury.
### Treasury Navigator Paths

Although your system administrator may have customized your navigator, typical navigation paths include the following:

<table>
<thead>
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<td>View:Positions:Liquidity</td>
</tr>
<tr>
<td>View Maturity Profile</td>
<td>View:Positions:Interest Rate Exposures. Choose the View Maturities button.</td>
</tr>
<tr>
<td>View Net Cashflow Summary</td>
<td>View:Positions:Net Cashflow Summary</td>
</tr>
<tr>
<td>View Net Transaction Positions</td>
<td>View:Positions:Net Transaction Positions</td>
</tr>
<tr>
<td>View Order Summary</td>
<td>View:Other Deal Items:Deal Orders. Choose the Summary button.</td>
</tr>
<tr>
<td>View Paying Transaction Details</td>
<td>View:Money Market Transactions:Derivatives:Interest Rate Swaps. Choose the Swap Details button. In the Swap Details window, choose the Paying Details button.</td>
</tr>
<tr>
<td>View Payment Schedules</td>
<td>View:System:Payment Schedules</td>
</tr>
<tr>
<td>View Position Details</td>
<td>View:Positions:Net Transaction Positions. Select a transaction, then choose the Details button.</td>
</tr>
<tr>
<td>View Retail Transaction Rates</td>
<td>View:System:Retail Transaction Rates</td>
</tr>
<tr>
<td>View Quick Deals</td>
<td>View:Other Deal Items:Quick Deals</td>
</tr>
<tr>
<td>View Receiving Details</td>
<td>View:Money Market Transactions:Derivatives:Interest Rate Swaps. Choose the Swap Details button. In the Swap Details window, choose the Receiving Details button.</td>
</tr>
<tr>
<td>View Retail Term Money</td>
<td>View:Money Market Transactions:Retail Term Money</td>
</tr>
<tr>
<td>View Settlement Summary</td>
<td>View:Money Market Transactions:Retail Term Money. Choose the Summary button.</td>
</tr>
<tr>
<td>View Short Term Money</td>
<td>View:Money Market Transactions:Short Term Money</td>
</tr>
<tr>
<td>Window Name</td>
<td>Navigation Path</td>
</tr>
<tr>
<td>-----------------------------------</td>
<td>----------------------------------------------------------------------------------</td>
</tr>
<tr>
<td>View Spots/Forwards</td>
<td>View:Money Market Transactions:Derivatives:Interest Rate Swaps</td>
</tr>
<tr>
<td></td>
<td>Choose the Swap Details button.</td>
</tr>
<tr>
<td>View Swap Details</td>
<td>View:System:Tax Schedule &amp; Details</td>
</tr>
<tr>
<td>View Tax Schedule and Details</td>
<td>View:Money Market Transactions:Wholesale Term Money.</td>
</tr>
<tr>
<td></td>
<td>Choose the Transaction Details button.</td>
</tr>
<tr>
<td>View Transaction Details</td>
<td>View:Foreign Exchange Transactions:Options.</td>
</tr>
<tr>
<td></td>
<td>Choose the Options button.</td>
</tr>
<tr>
<td></td>
<td>Choose the Summary button.</td>
</tr>
<tr>
<td>View Transactions</td>
<td>View:Money Market Transactions:Retail Term Money.</td>
</tr>
<tr>
<td></td>
<td>Choose the Transactions button.</td>
</tr>
<tr>
<td>View Wholesale Term Money</td>
<td>View:Money Market Transactions:Wholesale Term Money</td>
</tr>
<tr>
<td>Vouchers</td>
<td>Settlements:Settlements.</td>
</tr>
<tr>
<td></td>
<td>Choose the Maintain Settlements button.</td>
</tr>
<tr>
<td></td>
<td>In the Maintain Settlements window, choose the Vouchers button.</td>
</tr>
<tr>
<td></td>
<td>Choose the Weightings button.</td>
</tr>
<tr>
<td>Wholesale Term Money</td>
<td>Money Market Transactions:Wholesale Term Money</td>
</tr>
</tbody>
</table>
This appendix provides a list of the deal types provided in Treasury and maps each deal type to the deal subtypes, date types, amount types, actions, and pricing models that are associated with it.
Deal Subtypes by Deal Type

Deal subtypes are predefined for each deal type. Deal subtypes determine the cash flow direction for each deal.

<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Subtype</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bond Option (BDO)</td>
<td>SFLOOR: Sell Option – Put</td>
</tr>
<tr>
<td></td>
<td>SCAP: Sell Option – Call</td>
</tr>
<tr>
<td></td>
<td>BFLOOR: Buy Option – Put</td>
</tr>
<tr>
<td></td>
<td>BCAP: Buy Option – Call</td>
</tr>
<tr>
<td>Bond (BOND)</td>
<td>BUY: Purchase</td>
</tr>
<tr>
<td></td>
<td>ISSUE: Issue</td>
</tr>
<tr>
<td></td>
<td>SELL: Sell</td>
</tr>
<tr>
<td></td>
<td>SHORT: Short Sell</td>
</tr>
<tr>
<td>Current Account Balance (CA)</td>
<td>FUND: Funding – Interest Received</td>
</tr>
<tr>
<td></td>
<td>INVEST: Investment – Interest Paid</td>
</tr>
<tr>
<td>Deal Orders (DO)</td>
<td>Not Applicable</td>
</tr>
<tr>
<td>Exposures (EXP)</td>
<td>FIRM: Firm Exposure</td>
</tr>
<tr>
<td></td>
<td>INDICATIVE: Indicative Exposure</td>
</tr>
<tr>
<td>External Sources (EXT)</td>
<td>INDIC: Indicative</td>
</tr>
<tr>
<td>Forward Rate Agreements (FRA)</td>
<td>FUND: FRA Cap</td>
</tr>
<tr>
<td></td>
<td>INVEST: FRA Floor</td>
</tr>
<tr>
<td>Foreign Exchange Contracts (FX)</td>
<td>SPOT: FX Contract – Spot</td>
</tr>
<tr>
<td></td>
<td>FORWARD: FX Contract – Forward</td>
</tr>
<tr>
<td>Foreign Exchange Options (FXO)</td>
<td>BUY: FX Option – Purchase</td>
</tr>
<tr>
<td></td>
<td>SELL: FX Option – Sale</td>
</tr>
<tr>
<td>Interaccount Transfers (IAC)</td>
<td>FIRM: Firm</td>
</tr>
<tr>
<td>Intercompany Transfers (IG)</td>
<td>FUND: Intercompany Funding</td>
</tr>
</tbody>
</table>

Table 8 – 1  (Page 1 of 2)
<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Subtype</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>INVEST:</strong> Intercompany Investing</td>
<td></td>
</tr>
<tr>
<td>Interest Rate Options (IRO)</td>
<td>BFLOOR: Buy Option – Put</td>
</tr>
<tr>
<td></td>
<td>BCAP: Buy Option – Call</td>
</tr>
<tr>
<td></td>
<td>SFLOOR: Sell Option – Put</td>
</tr>
<tr>
<td></td>
<td>SCAP: Sell Option – Call</td>
</tr>
<tr>
<td>Interest Rate Swaps (IRS)</td>
<td>FUND: Funding – IRS payments</td>
</tr>
<tr>
<td></td>
<td>INVEST: Investment – IRS Receipts</td>
</tr>
<tr>
<td>Negotiable Securities (NI_U)</td>
<td>BUY_U: Purchase</td>
</tr>
<tr>
<td></td>
<td>SELL_U: Sell</td>
</tr>
<tr>
<td></td>
<td>ISSUE_U: Issue</td>
</tr>
<tr>
<td></td>
<td>COVER: Cover Short Sell</td>
</tr>
<tr>
<td></td>
<td>SHORT: Short Sell</td>
</tr>
<tr>
<td>Short Term Money (ONC)</td>
<td>FUND: Funding (Deposit)</td>
</tr>
<tr>
<td></td>
<td>INVEST: Investment (Advance)</td>
</tr>
<tr>
<td>Retail Term Money (RTMM)</td>
<td>FUND: Funding (Deposit)</td>
</tr>
<tr>
<td></td>
<td>INVEST: Investment (Advance)</td>
</tr>
<tr>
<td>Interest Rate Swaption (SWPTN)</td>
<td>BUY: Buy Swaption</td>
</tr>
<tr>
<td></td>
<td>SELL: Sell Swaption</td>
</tr>
<tr>
<td>Wholesale Term Money (TMM)</td>
<td>FUND: Funding (Deposit)</td>
</tr>
<tr>
<td></td>
<td>INVEST: Investment (Advance)</td>
</tr>
</tbody>
</table>

Table 8 – 1  (Page 2 of 2)

**Date Types by Deal Type**

Different dates are associated with each deal type. The following table lists the date types that are available for each deal and provides a definition for each date type.
<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Date Type</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bond Option (BDO)</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Expiry</strong>: The date on which the option expires.</td>
</tr>
<tr>
<td></td>
<td><strong>Mature</strong>: The date on which the option matures.</td>
</tr>
<tr>
<td></td>
<td><strong>Premium</strong>: The date on which the premium is paid.</td>
</tr>
<tr>
<td></td>
<td><strong>Settle</strong>: The date on which the option is settled.</td>
</tr>
<tr>
<td></td>
<td><strong>Accrual</strong>: The date on which the bond coupon accrues.</td>
</tr>
<tr>
<td></td>
<td><strong>Commence</strong>: The underlying start date for the option.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal</strong>: The date on which the bond option was bought or sold.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval</strong>: The date on which the bond was last revalued.</td>
</tr>
<tr>
<td>Bond (BOND)</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Accrual</strong>: The date on which the bond coupon accrues.</td>
</tr>
<tr>
<td></td>
<td><strong>Commence</strong>: The underlying start date for the bond.</td>
</tr>
<tr>
<td></td>
<td><strong>Coupon</strong>: The date on which the coupon is paid.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal</strong>: The date on which the bond was bought or sold.</td>
</tr>
<tr>
<td></td>
<td><strong>Mature</strong>: The date on which the option matures.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval</strong>: The date on which the bond was last revalued.</td>
</tr>
<tr>
<td>Current Account Balance (CA)</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Accrual</strong>: The date interest accrued on the balance.</td>
</tr>
<tr>
<td></td>
<td><strong>Balance</strong>: The date of the balance.</td>
</tr>
<tr>
<td></td>
<td><strong>Settle</strong>: The date the balance is settled.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval</strong>: The date on which the balance was last revalued.</td>
</tr>
<tr>
<td>Deal Type</td>
<td>Date Type</td>
</tr>
<tr>
<td>---------------------------------</td>
<td>-----------</td>
</tr>
<tr>
<td>Deal Orders (DO)</td>
<td>Reval</td>
</tr>
<tr>
<td>Exposures (EXP)</td>
<td>Deal</td>
</tr>
<tr>
<td></td>
<td>Value</td>
</tr>
<tr>
<td></td>
<td>Reval</td>
</tr>
<tr>
<td>External Sources (EXT)</td>
<td>Reval</td>
</tr>
<tr>
<td>Forward Rate Agreements (FRA)</td>
<td>Accrual</td>
</tr>
<tr>
<td></td>
<td>Comence</td>
</tr>
<tr>
<td></td>
<td>Deal</td>
</tr>
<tr>
<td></td>
<td>Mature</td>
</tr>
<tr>
<td></td>
<td>Rateset</td>
</tr>
<tr>
<td></td>
<td>Reval</td>
</tr>
<tr>
<td></td>
<td>Settle</td>
</tr>
<tr>
<td>Foreign Exchange Contracts (FX)</td>
<td>Deal</td>
</tr>
<tr>
<td></td>
<td>Reval</td>
</tr>
<tr>
<td></td>
<td>Rollpre</td>
</tr>
<tr>
<td></td>
<td>Value</td>
</tr>
<tr>
<td>Foreign Exchange Options (FXO)</td>
<td>Accrual</td>
</tr>
<tr>
<td></td>
<td>Deal</td>
</tr>
<tr>
<td>Interaccount Transfers (IAC)</td>
<td>Value: The date the interaccount transfer occurred.</td>
</tr>
<tr>
<td>------------------------------</td>
<td>---------------------------------------------------</td>
</tr>
<tr>
<td></td>
<td>Reval: The date the account transfer was last revalued.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Intercompany Transfers (IG)</th>
<th>Accrual: The date interest accrued on the principal of the intercompany transfer.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Balance: The date of the intercompany account balance.</td>
</tr>
<tr>
<td></td>
<td>Commence: The underlying date of the intercompany transfer.</td>
</tr>
<tr>
<td></td>
<td>Reval: The date the account transfer was last revalued.</td>
</tr>
<tr>
<td></td>
<td>Deal: The date the intercompany transfer was agreed on.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Interest Rate Options (IRO)</th>
<th>Accrual: The date interest accrued on the principal of the intercompany transfer.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Commence: The underlying date of the intercompany transfer.</td>
</tr>
<tr>
<td></td>
<td>Deal: The date the intercompany transfer was agreed on.</td>
</tr>
<tr>
<td></td>
<td>Expiry: The date the option expires.</td>
</tr>
<tr>
<td></td>
<td>Mature: The date the option matures.</td>
</tr>
<tr>
<td></td>
<td>Premium: The date the premium is paid.</td>
</tr>
<tr>
<td></td>
<td>Reval: The date the deal was last revalued.</td>
</tr>
</tbody>
</table>

Table 8 – 2 (Page 1 of 4)
<table>
<thead>
<tr>
<th><strong>Deal Type Components</strong></th>
<th><strong>Settle:</strong> The date the option is settled.</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Interest Rate Swaps (IRS)</strong></td>
<td><strong>Accrual:</strong> The date interest accrued on the principal of the interest rate swap.</td>
</tr>
<tr>
<td></td>
<td><strong>Comence:</strong> The underlying date of the interest rate swap.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal:</strong> The date the interest rate swap occurred.</td>
</tr>
<tr>
<td></td>
<td><strong>Rateset:</strong> The date the rate for the swap was set.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval:</strong> The date the swap was last revalued.</td>
</tr>
<tr>
<td></td>
<td><strong>Settle:</strong> The date the interest rate swap is settled.</td>
</tr>
<tr>
<td><strong>Negotiable Securities (NI_U)</strong></td>
<td><strong>Accrualu:</strong> The date interest accrued on the principal of the negotiable instrument.</td>
</tr>
<tr>
<td></td>
<td><strong>Comencu:</strong> The underlying date of the negotiable instrument.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal_u:</strong> The date the negotiable instrument was bought or sold.</td>
</tr>
<tr>
<td></td>
<td><strong>Matureu:</strong> The date the negotiable instrument matures.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval_u:</strong> The date the negotiable instrument was last revalued.</td>
</tr>
<tr>
<td><strong>Short Term Money (ONC)</strong></td>
<td><strong>Accrual:</strong> The date interest accrued on the principal of the short term money deal.</td>
</tr>
<tr>
<td></td>
<td><strong>Comence:</strong> The underlying date of the short term money agreement.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal:</strong> The date the short term money agreement was bought or sold.</td>
</tr>
<tr>
<td></td>
<td><strong>Mature:</strong> The date the short term money agreement matures.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval:</strong> The date the amount was last revalued.</td>
</tr>
<tr>
<td></td>
<td><strong>Settle:</strong> The date the short term money agreement is settled.</td>
</tr>
</tbody>
</table>

Table 8 – 2  (Page 2 of 4)
<table>
<thead>
<tr>
<th>Retail Term Money (RTMM)</th>
<th><strong>Accrual</strong>: The date interest accrued on the principal of the short term money deal.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>Comence</strong>: The underlying date of the short term money agreement.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal</strong>: The date the short term money agreement was bought or sold.</td>
</tr>
<tr>
<td></td>
<td><strong>Forecast</strong>: The forecasted settlement date for the retail term money deal.</td>
</tr>
<tr>
<td></td>
<td><strong>Rateset</strong>: The date the rate for the retail term money deal was set.</td>
</tr>
<tr>
<td></td>
<td><strong>Settle</strong>: The date the retail term money deal was settled.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Interest Rate Swaption (SWPTN)</th>
<th><strong>Accrual</strong>: The date interest accrued on the principal of the swaption.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>Comence</strong>: The underlying date of the swaption.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal</strong>: The date the swaption was entered into.</td>
</tr>
<tr>
<td></td>
<td><strong>Expiry</strong>: The date the swaption expires.</td>
</tr>
<tr>
<td></td>
<td><strong>Mature</strong>: The date the short term money agreement matures.</td>
</tr>
<tr>
<td></td>
<td><strong>Premium</strong>: The date the premium is paid for the swaption.</td>
</tr>
<tr>
<td></td>
<td><strong>Settle</strong>: The date the interest rate swaption is settled.</td>
</tr>
<tr>
<td></td>
<td><strong>Reval</strong>: The date the interest rate option was last revalued.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Wholesale Term Money (TMM)</th>
<th><strong>Accrual</strong>: The date interest accrued on the principal of the wholesale term money deal.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td><strong>Comence</strong>: The underlying date of the wholesale term money deal.</td>
</tr>
<tr>
<td></td>
<td><strong>Deal</strong>: The date the wholesale term money deal was entered into.</td>
</tr>
<tr>
<td></td>
<td><strong>Mature</strong>: The date the wholesale term money deal matures.</td>
</tr>
</tbody>
</table>

*Table 8 – 2  (Page 3 of 4)*
Deal Statuses by Deal Type

Specific statuses are associated with each deal type. Some of these statuses are automatically assigned to deals based on the actions you take in Treasury. For example, when you enter an interest rate option deal, the initial deal status is Current. Then, when you exercise the interest rate option deal, the status is automatically changed to Exercised. Other statuses must be manually assigned to deals. For example, if an interest rate option deal expires before you exercise that option, you must manually change the deal status to Expired. The table below lists the statuses that are associated with each deal type and provides a definition of each status.

<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Status</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bond Option (BDO)</td>
<td>Cancelled: The deal was terminated before it matured or was exercised.</td>
</tr>
<tr>
<td></td>
<td>Current: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td></td>
<td>Exercised: The deal was exercised.</td>
</tr>
<tr>
<td></td>
<td>Expired: The deal expired before it could be exercised. You must manually change the deal status to Expired.</td>
</tr>
<tr>
<td>Bond (BOND)</td>
<td>Cancelled: The deal was terminated before it matured or was exercised.</td>
</tr>
<tr>
<td></td>
<td>Closed: The deal has closed or matured.</td>
</tr>
<tr>
<td></td>
<td>Current: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
</tbody>
</table>

Table 8 – 3   (Page 1 of 4)
<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Status</th>
</tr>
</thead>
<tbody>
<tr>
<td>Current Account Balance (CA)</td>
<td>Not Applicable</td>
</tr>
<tr>
<td>Deal Orders (DO)</td>
<td><strong>Cancelled</strong>: The deal was terminated before it matured.</td>
</tr>
<tr>
<td></td>
<td><strong>Closed</strong>: The deal has matured.</td>
</tr>
<tr>
<td></td>
<td><strong>Current</strong>: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td></td>
<td><strong>Expired</strong>: The deal expired before it could be exercised.</td>
</tr>
<tr>
<td></td>
<td><strong>Actioned</strong>: The deal order has been filled.</td>
</tr>
<tr>
<td>Exposures (EXP)</td>
<td><strong>Current</strong>: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td>External Sources (EXT)</td>
<td>Not Applicable</td>
</tr>
<tr>
<td>Forward Rate Agreements (FRA)</td>
<td><strong>Cancelled</strong>: The deal was terminated before it matured.</td>
</tr>
<tr>
<td></td>
<td><strong>Current</strong>: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td></td>
<td><strong>Settled</strong>: The deal was settled.</td>
</tr>
<tr>
<td>Foreign Exchange Contracts (FX)</td>
<td><strong>Cancelled</strong>: The deal was terminated before it matured.</td>
</tr>
<tr>
<td></td>
<td><strong>Closed</strong>: The deal has matured, rolled over, or been predelivered.</td>
</tr>
<tr>
<td></td>
<td><strong>Current</strong>: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td>Foreign Exchange Options (FXO)</td>
<td><strong>Cancelled</strong>: The deal was terminated before it matured or expired.</td>
</tr>
<tr>
<td></td>
<td><strong>Current</strong>: The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td></td>
<td><strong>Exercised</strong>: The deal was exercised.</td>
</tr>
<tr>
<td></td>
<td><strong>Expired</strong>: The deal expired before it could be exercised. You must manually change the deal status to Expired.</td>
</tr>
</tbody>
</table>

Table 8 – 3  (Page 2 of 4)
<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Status</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interaccount Transfers (IAC)</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>Intercompany Transfers (IG)</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>Interest Rate Options (IRO)</td>
<td><strong>Cancelled:</strong> The deal was terminated before it matured or expired. <strong>Current:</strong> The deal is open and has not yet matured, closed, or expired. <strong>Exercised:</strong> The deal was exercised. <strong>Expired:</strong> The deal expired before it could be exercised. You must manually change the deal status to Expired.</td>
</tr>
<tr>
<td>Interest Rate Swaps (IRS)</td>
<td><strong>Cancelled:</strong> The deal was terminated before it matured or expired. <strong>Closed:</strong> The deal has matured. <strong>Current:</strong> The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td>Negotiable Securities (NI_U)</td>
<td><strong>Cancelledu:</strong> The deal was terminated before it matured or expired. <strong>Closed_u:</strong> The deal has been sold, repurchased, or matured. <strong>Current_u:</strong> The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td>Short Term Money (ONC)</td>
<td><strong>Cancelled:</strong> The deal was terminated before it matured or expired. <strong>Closed:</strong> The deal has matured. <strong>Current:</strong> The deal is open and has not yet matured, closed, or expired.</td>
</tr>
<tr>
<td>Retail Term Money (RTMM)</td>
<td><strong>Cancelled:</strong> The deal was terminated before it matured or expired. <strong>Closed:</strong> The deal has matured. <strong>Current:</strong> The deal is open and has not yet matured, closed, or expired.</td>
</tr>
</tbody>
</table>

Table 8 – 3  (Page 3 of 4)
Deal Type  | Deal Status
---|---
Interest Rate Swaption (SWPTN) | Cancelled: The deal was terminated before it matured or expired.
 | Current: The deal is open and has not yet matured, closed, or expired.
 | Exercised: The deal was exercised.
 | Expired: The deal expired before it could be exercised. You must manually change the deal status to Expired.

Wholesale Term Money (TMM) | Cancelled: The deal was terminated before it matured or expired.
 | Closed: The deal has matured.
 | Current: The deal is open and has not yet matured, closed, or expired.

**Deal Amount Types and Deal Actions by Deal Type**

Specific amount types and actions are associated with each deal type. The following table shows the amount types associated with each deal type and the deal actions that are associated with those amount types.

<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Amount Type</th>
<th>Deal Action</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bond Option (BDO)</td>
<td>FACEVAL: The face value of the underlying bond.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td></td>
<td>CCYREAL: The currency exchange realized gain or loss.</td>
<td>Gain: The bond is revalued as a realized gain. Loss: The bond is revalued as a realized loss.</td>
</tr>
<tr>
<td></td>
<td>CCYUNRL: The currency exchange unrealized gain or loss.</td>
<td>Gain: The bond is revalued as an unrealized gain. Loss: The bond is revalued as an unrealized loss.</td>
</tr>
<tr>
<td>Deal Type</td>
<td>Amount Type</td>
<td>Deal Action</td>
</tr>
<tr>
<td>-----------</td>
<td>-------------</td>
<td>-------------</td>
</tr>
<tr>
<td><strong>REAL:</strong> The realized gain or loss.</td>
<td>Gain: The amount of realized gain.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Loss: The amount of realized loss.</td>
<td></td>
</tr>
<tr>
<td><strong>PREMADJ:</strong> The amortized premium amount.</td>
<td>Pos: Post the amortized premium amount to journals.</td>
<td></td>
</tr>
<tr>
<td><strong>SETTLE:</strong> The settlement amount.</td>
<td>Pay: The company pays the option premium.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Receive: The company receives the option premium.</td>
<td></td>
</tr>
<tr>
<td><strong>UNREAL:</strong> The unrealized gain or loss.</td>
<td>Gain: The amount of unrealized gain.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Loss: The amount of unrealized loss.</td>
<td></td>
</tr>
<tr>
<td><strong>PREMIUM:</strong> The original premium amount.</td>
<td>Pay: The company pays the option premium.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Receive: The company receives the option premium.</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bond (BOND)</th>
<th>COMENCE: The consideration amount of the bond.</th>
<th>Not Applicable.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>COUPON: The coupon amount of the bond.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td></td>
<td>BAL_FV: The balance of the original face value of the bond.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td></td>
<td>CCYAMRL: The realized currency gain or loss that has been amortized.</td>
<td>Gain: The realized gain.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Loss: The realized loss.</td>
</tr>
<tr>
<td></td>
<td>CCYREAL: The realized currency gain or loss.</td>
<td>Gain: The realized gain.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Loss: The realized loss.</td>
</tr>
<tr>
<td></td>
<td>CCYUNRL: The unrealized currency gain or loss.</td>
<td>Gain: The unrealized gain.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Loss: The unrealized loss.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>---</td>
<td>---</td>
<td>---</td>
</tr>
<tr>
<td>CPMADJ: The straight–line adjusted coupon amount.</td>
<td>Pos: Post the amount to journals.</td>
<td>Rev: Reverse the amount out of the journals after the amount has been posted.</td>
</tr>
<tr>
<td>DISC: The discount amount of the bond.</td>
<td></td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>EFDISC: The effective amount of the bond discount.</td>
<td>Pos: Post the amount to journals.</td>
<td>Rev: Reverse the amount out of the journals after the amount has been posted.</td>
</tr>
<tr>
<td>EFPREM: The effective amount of the bond premium</td>
<td>Pos: Post the amount to journals.</td>
<td>Rev: Reverse the amount out of the journals after the amount has been posted.</td>
</tr>
<tr>
<td>INT: The interest amount accrued on the bond.</td>
<td></td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>INT_FV: The face value of the bond interest.</td>
<td></td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>PREMIUM: The premium amount of the bond.</td>
<td></td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>REALMTM: The realized mark to market gain or loss.</td>
<td>Gain: The amount is a realized gain.</td>
<td>Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td>REALAMC: The realized gain or loss that has been amortized.</td>
<td>Gain: The amount is a realized gain.</td>
<td>Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td>SLDISC: The straight–line discount amount of the bond.</td>
<td>Pos: The amount is posted to journals.</td>
<td>Rev: The amount is reversed after the amount has been posted.</td>
</tr>
<tr>
<td>SLPREM: The straight–line premium amount of the bond.</td>
<td>Pos: Post the amount to journals.</td>
<td>Rev: Reverse the amount out of the journals after the amount has been posted.</td>
</tr>
<tr>
<td>Deal Type Components</td>
<td>Description</td>
<td></td>
</tr>
<tr>
<td>----------------------</td>
<td>-------------</td>
<td></td>
</tr>
<tr>
<td><strong>SLUAMD:</strong> The unamortized balance of discount.</td>
<td>Rev: The amount is a reversal.</td>
<td></td>
</tr>
<tr>
<td><strong>SLUAMP:</strong> The unamortized balance of premium.</td>
<td>Rev: The amount is a reversal.</td>
<td></td>
</tr>
<tr>
<td><strong>UNREAL:</strong> The unrealized gain or loss on the bond.</td>
<td>Loss: The amount is a loss. Gain: The amount is a gain.</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Current Account Balance (CA)</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>BAL:</strong> Current balance amount.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td><strong>INTADJ:</strong> Adjusted interest amount.</td>
<td>Pos: Post the amount to journals.</td>
</tr>
<tr>
<td><strong>CCYREAL:</strong> The realized gain or loss for the account balanced.</td>
<td>Gain: The amount is a realized gain. Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td><strong>CCYUNRL:</strong> The unrealized gain or loss for the account balanced.</td>
<td>Gain: The amount is an unrealized gain. Loss: The amount is an unrealized loss.</td>
</tr>
<tr>
<td><strong>INTSET:</strong> Settled interest amount.</td>
<td>Pay: Amount is paid by company. Rec: Amount is received by company.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Deal Orders (DO)</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Not Applicable.</td>
<td>Not Applicable.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Exposures (EXP)</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>AMOUNT:</strong> The exposure amount.</td>
<td>Pay: Amount is paid by company. Rec: Amount is received by company.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>External Sources (EXT)</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>ARR:</strong> Total amount of customer receipts.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td><strong>ARI:</strong> Total amount of customer invoices.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td><strong>OEO:</strong> Total amount of sales orders.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td><strong>OII:</strong> Total amount of open interface inflow.</td>
<td>Not Applicable.</td>
</tr>
</tbody>
</table>

Table 8 – 4  (Page 1 of 10)
| API: Total amount of supplier invoices. | Not Applicable. |
| APP: Total amount of supplier payments. | Not Applicable. |
| PAY: Payroll expenses. | Not Applicable. |
| POP: Total amount of purchase orders. | Not Applicable. |
| POR: Total amount of purchase requisitions. | Not Applicable. |
| OIO: Total amount of open interface outflow. | Not Applicable. |

| Forward Rate Agreements (FRA) | FACEVAL: The notional face value of the deal principal. | Not Applicable. |
| FACEVAL: The notional face value of the deal principal. | | |
| CCYREAL: The realized gain or loss for the account balanced. | Gain: The amount is a realized gain. |
| | Loss: The amount is a realized loss. |
| CCYUNRL: The unrealized gain or loss for the account balanced. | Gain: The amount is an unrealized gain. |
| | Loss: The amount is an unrealized loss. |
| REAL: The realized gain or loss. | Gain: The amount is a realized gain. |
| | Loss: The amount is a realized loss. |
| SETTLE: The settlement amount. | Pay: Amount is paid by the company. |
| | Rec: Amount is received by the company. |
| UNREAL: The unrealized gain or loss amount. | Loss: The amount is a loss. |
| | Profit: The amount is a gain. |

| Foreign Exchange Contracts (FX) | BUY: The amount of foreign currency bought. | Not Applicable. |

Table 8 – 4 (Page 2 of 10)
<table>
<thead>
<tr>
<th>Description</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CCYREAL: The realized gain</td>
<td>Gain: The amount is a realized gain.</td>
</tr>
<tr>
<td>or loss for the account</td>
<td>Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td>balanced.</td>
<td></td>
</tr>
<tr>
<td>CCYUNRL: The unrealized</td>
<td>Gain: The amount is an unrealized gain.</td>
</tr>
<tr>
<td>gain or loss for the account</td>
<td>Loss: The amount is an unrealized loss.</td>
</tr>
<tr>
<td>balanced.</td>
<td></td>
</tr>
<tr>
<td>REAL: The realized gain or</td>
<td>Loss: The amount is a loss.</td>
</tr>
<tr>
<td>loss amount.</td>
<td>Profit: The amount is a gain.</td>
</tr>
<tr>
<td>SELL: The amount of foreign</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>currency sold.</td>
<td></td>
</tr>
<tr>
<td>UNREAL: The unrealized gain</td>
<td>Loss: The amount is a loss.</td>
</tr>
<tr>
<td>or loss amount.</td>
<td>Profit: The amount is a gain.</td>
</tr>
<tr>
<td>Foreign Exchange Options</td>
<td></td>
</tr>
<tr>
<td>(FXO)</td>
<td></td>
</tr>
<tr>
<td>FXOBUY: The amount of foreign</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>currency that you have the</td>
<td></td>
</tr>
<tr>
<td>option to buy.</td>
<td></td>
</tr>
<tr>
<td>FXOSELL: The amount of foreign</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>currency that you have the</td>
<td></td>
</tr>
<tr>
<td>option to sell.</td>
<td></td>
</tr>
<tr>
<td>CCYREAL: The realized gain</td>
<td>Gain: The amount is a realized gain.</td>
</tr>
<tr>
<td>or loss for the account</td>
<td>Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td>balanced.</td>
<td></td>
</tr>
<tr>
<td>CCYUNRL: The unrealized</td>
<td>Gain: The amount is an unrealized gain.</td>
</tr>
<tr>
<td>gain or loss for the account</td>
<td>Loss: The amount is an unrealized loss.</td>
</tr>
<tr>
<td>balanced.</td>
<td></td>
</tr>
<tr>
<td>PREMIUM: The premium amount</td>
<td>Pay: Amount is paid by the company.</td>
</tr>
<tr>
<td></td>
<td>Rec: Amount is received by the company.</td>
</tr>
<tr>
<td>REAL: The realized gain or</td>
<td>Gain: The amount is a realized gain.</td>
</tr>
<tr>
<td>loss.</td>
<td>Loss: The amount is a realized loss.</td>
</tr>
</tbody>
</table>

Table 8 – 4 (Page 3 of 10)
<table>
<thead>
<tr>
<th></th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>UNREAL</td>
<td>The unrealized gain or loss amount.</td>
</tr>
<tr>
<td>PREMAJD</td>
<td>The adjusted premium amount.</td>
</tr>
<tr>
<td>Interaccount Transfers (IAC)</td>
<td>AMOUNT: The amount transferred.</td>
</tr>
<tr>
<td>Intercompany Transfers (IG)</td>
<td>BAL: The intercompany balance.</td>
</tr>
<tr>
<td>CCYREAL</td>
<td>The realized gain or loss for the account balanced.</td>
</tr>
<tr>
<td>CCYUNRL</td>
<td>The unrealized gain or loss for the account balanced.</td>
</tr>
<tr>
<td>INTADJ</td>
<td>The adjusted interest amount.</td>
</tr>
<tr>
<td>INTSET</td>
<td>The amount of interest settled.</td>
</tr>
<tr>
<td>PRNFLW</td>
<td>The amount transferred.</td>
</tr>
<tr>
<td>Interest Rate Options (IRO)</td>
<td>FACEVAL: The face value amount of the option.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Loss: The amount is a loss.</td>
<td></td>
</tr>
<tr>
<td>Profit: The amount is a gain.</td>
<td></td>
</tr>
<tr>
<td>Pos: The amount was posted to the general ledger.</td>
<td></td>
</tr>
<tr>
<td>Pay: Amount is paid by the company.</td>
<td></td>
</tr>
<tr>
<td>Rec: Amount is received by the company.</td>
<td></td>
</tr>
<tr>
<td>Gain: The amount is a realized gain.</td>
<td></td>
</tr>
<tr>
<td>Loss: The amount is a realized loss.</td>
<td></td>
</tr>
<tr>
<td>Gain: The amount is an unrealized gain.</td>
<td></td>
</tr>
<tr>
<td>Loss: The amount is an unrealized loss.</td>
<td></td>
</tr>
<tr>
<td>Pos: The amount was posted to the general ledger.</td>
<td></td>
</tr>
<tr>
<td>Pay: Amount is paid by the company.</td>
<td></td>
</tr>
<tr>
<td>Rec: Amount is received by the company.</td>
<td></td>
</tr>
<tr>
<td>Pay: Amount is paid by the company.</td>
<td></td>
</tr>
<tr>
<td>Rec: Amount is received by the company.</td>
<td></td>
</tr>
<tr>
<td>Not Applicable.</td>
<td></td>
</tr>
</tbody>
</table>

Table 8 – 4  (Page 4 of 10)
| CCYREAL: The realized gain or loss for the account balanced. | Gain: The amount is a realized gain.  
Loss: The amount is a realized loss. |
|----------------------------------------------------------|--------------------------------------------------------------------------------|
| CCYUNRL: The unrealized gain or loss for the account balanced. | Gain: The amount is an unrealized gain.  
Loss: The amount is an unrealized loss. |
| PREMADJ: The amortized premium amount. | Pos: The amount was posted to the general ledger. |
| PREMIUM: The premium amount. | Pay: Amount is paid by the company.  
Rec: Amount is received by the company. |
| REAL: The realized gain or loss. | Gain: The amount is a realized gain.  
Loss: The amount is a realized loss. |
| UNREAL: The unrealized gain or loss. | Gain: The amount is an unrealized gain.  
Loss: The amount is an unrealized loss. |
| SETTLE: The settled amount. | Pay: Amount is paid by the company.  
Rec: Amount is received by the company. |

Interest Rate Swaps (IRS)  
**FACEVAL:** The face value amount of the option.  
Not Applicable.  
**CCYREAL:** The realized gain or loss for the account balanced.  
Gain: The amount is a realized gain.  
Loss: The amount is a realized loss.  
**CCYUNRL:** The unrealized gain or loss for the account balanced.  
Gain: The amount is an unrealized gain.  
Loss: The amount is an unrealized loss.

*Table 8 – 4  (Page 5 of 10)*
<table>
<thead>
<tr>
<th>Abbreviation</th>
<th>Description</th>
<th>Additional Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>INTADJ</td>
<td>The accrued interest amount.</td>
<td>Pos: The amount was posted to the general ledger.</td>
</tr>
<tr>
<td>INTSET</td>
<td>The amount of interest settled.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>INITIAL</td>
<td>The initial principal.</td>
<td>Incrse: The amount is an increase.</td>
</tr>
<tr>
<td>PRINFLW</td>
<td>The principal amount transferred.</td>
<td>Decrse: Amount is a decrease. Incrse: Amount is an increase.</td>
</tr>
<tr>
<td>REAL</td>
<td>The realized gain or loss.</td>
<td>Gain: The amount is a realized gain. Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td>UNREAL</td>
<td>The unrealized gain or loss.</td>
<td>Gain: The amount is an unrealized gain. Loss: The amount is an unrealized loss.</td>
</tr>
<tr>
<td>BAL_FVU</td>
<td>The face value amount.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>BALCOM</td>
<td>The balance on the original consideration amount for the instrument.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>COMENCU</td>
<td>The underlying consideration amount of the instrument.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>DISCREV</td>
<td>The balance of the remaining unamortized discount</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>EFFINT</td>
<td>The effective interest from the last accrual to the current accrual.</td>
<td>Pos: The amount posted to the general ledger. Rev: The amount reversed from the general ledger after the amount was posted.</td>
</tr>
</tbody>
</table>

Table 8 – 4 (Page 6 of 10)
<table>
<thead>
<tr>
<th>DEAL TYPE COMPONENT</th>
<th>EXPLANATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>CCYREAL</td>
<td>The realized gain or loss for the account balanced.</td>
</tr>
<tr>
<td>Gain: The amount is a realized gain.</td>
<td></td>
</tr>
<tr>
<td>Loss: The amount is a realized loss.</td>
<td></td>
</tr>
<tr>
<td>CCYUNRL</td>
<td>The unrealized gain or loss for the account balanced.</td>
</tr>
<tr>
<td>Gain: The amount is an unrealized gain.</td>
<td></td>
</tr>
<tr>
<td>Loss: The amount is an unrealized loss.</td>
<td></td>
</tr>
<tr>
<td>INT_U</td>
<td>The interest amount.</td>
</tr>
<tr>
<td>Not Applicable.</td>
<td></td>
</tr>
<tr>
<td>INTL_FU</td>
<td>The initial face value interest amount.</td>
</tr>
<tr>
<td>Not Applicable.</td>
<td></td>
</tr>
<tr>
<td>INTADJU</td>
<td>The adjusted interest amount.</td>
</tr>
<tr>
<td>Pos: The amount posted to the general ledger.</td>
<td></td>
</tr>
<tr>
<td>Rev: The amount reversed from the general ledger after the amount was posted.</td>
<td></td>
</tr>
<tr>
<td>REALU</td>
<td>The realized gain or loss amount.</td>
</tr>
<tr>
<td>Loss: The amount is a loss.</td>
<td></td>
</tr>
<tr>
<td>Profit: The amount is a gain.</td>
<td></td>
</tr>
<tr>
<td>ORIGCOM</td>
<td>The original consideration amount of parcels.</td>
</tr>
<tr>
<td>Not Applicable.</td>
<td></td>
</tr>
<tr>
<td>UNREALU</td>
<td>The unrealized gain or loss amount.</td>
</tr>
<tr>
<td>Loss: The amount is a loss.</td>
<td></td>
</tr>
<tr>
<td>Profit: The amount is a gain.</td>
<td></td>
</tr>
<tr>
<td>Short Term Money (ONC)</td>
<td>INTADJ: The accrued interest amount.</td>
</tr>
<tr>
<td>Pos: The amount posted to the general ledger.</td>
<td></td>
</tr>
<tr>
<td>CCYREAL</td>
<td>The realized gain or loss for the account balanced.</td>
</tr>
<tr>
<td>Gain: The amount is a realized gain.</td>
<td></td>
</tr>
<tr>
<td>Loss: The amount is a realized loss.</td>
<td></td>
</tr>
<tr>
<td>CCYUNRL</td>
<td>The unrealized gain or loss for the account balanced.</td>
</tr>
<tr>
<td>Gain: The amount is an unrealized gain.</td>
<td></td>
</tr>
<tr>
<td>Loss: The amount is an unrealized loss.</td>
<td></td>
</tr>
</tbody>
</table>

Table 8 – 4  (Page 7 of 10)
<table>
<thead>
<tr>
<th>Variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>INTSET</td>
<td>The settled interest amount.</td>
</tr>
<tr>
<td>Reneg</td>
<td>The interest amount is renegotiated at settlement.</td>
</tr>
<tr>
<td>Settle</td>
<td>The interest amount is settled.</td>
</tr>
<tr>
<td>None</td>
<td>No interest is settled.</td>
</tr>
<tr>
<td>MATURE</td>
<td>The amount at maturity.</td>
</tr>
<tr>
<td>Not Applicable</td>
<td></td>
</tr>
<tr>
<td>PRINFLW</td>
<td>The principal amount.</td>
</tr>
<tr>
<td>Decrse</td>
<td>Amount is a decrease.</td>
</tr>
<tr>
<td>Incrse</td>
<td>Amount is an increase.</td>
</tr>
<tr>
<td>TAX</td>
<td>The amount of withholding tax.</td>
</tr>
<tr>
<td>Not Applicable</td>
<td></td>
</tr>
</tbody>
</table>

Retail Term Money (RTMM)

<table>
<thead>
<tr>
<th>Variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>BALOUT</td>
<td>The current balance.</td>
</tr>
<tr>
<td>Decrse</td>
<td>Amount is a decrease.</td>
</tr>
<tr>
<td>CAP_FEE</td>
<td>The capitalized fee for the deal.</td>
</tr>
<tr>
<td>Incrse</td>
<td>The amount is an increase.</td>
</tr>
<tr>
<td>FACEVAL</td>
<td>The face value amount.</td>
</tr>
<tr>
<td>Not Applicable</td>
<td></td>
</tr>
<tr>
<td>INTADJ</td>
<td>The adjusted interest amount.</td>
</tr>
<tr>
<td>Pos</td>
<td>The amount posted to the general ledger.</td>
</tr>
<tr>
<td>INTSET</td>
<td>The settled interest amount.</td>
</tr>
<tr>
<td>Not Applicable</td>
<td></td>
</tr>
<tr>
<td>PRINFLW</td>
<td>The principal amount.</td>
</tr>
<tr>
<td>Incrse</td>
<td>Amount is an increase.</td>
</tr>
<tr>
<td>Decrse</td>
<td>Amount is a decrease.</td>
</tr>
<tr>
<td>REAL</td>
<td>The realized gain or loss.</td>
</tr>
<tr>
<td>Gain</td>
<td>The amount is a realized gain.</td>
</tr>
<tr>
<td>Loss</td>
<td>The amount is a realized loss.</td>
</tr>
</tbody>
</table>

Table 8 – 4 (Page 8 of 10)
<table>
<thead>
<tr>
<th>Deal Type Components</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>UNREAL: The unrealized gain or loss.</td>
<td>Gain: The amount is an unrealized gain. &lt;br&gt;Loss: The amount is an unrealized loss.</td>
</tr>
<tr>
<td>SETTLE: The settlement amount.</td>
<td>Incrse: Amount is an increase. &lt;br&gt;Decrse: Amount is a decrease.</td>
</tr>
<tr>
<td>WRITEINT: The total amount of interest written off or on.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>WRITEOFF: The amount of interest written off.</td>
<td>Decrse: Amount is a decrease.</td>
</tr>
<tr>
<td>WRITEON: The amount of interest written on.</td>
<td>Incrse: Amount is an increase.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Interest Rate Swaption (SWPTN)</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>FACEVAL: The face value amount.</td>
<td>Not Applicable.</td>
</tr>
<tr>
<td>CCYREAL: The realized gain or loss for the account balanced.</td>
<td>Gain: The amount is a realized gain. &lt;br&gt;Loss: The amount is a realized loss.</td>
</tr>
<tr>
<td>CCYUNRL: The unrealized gain or loss for the account balanced.</td>
<td>Gain: The amount is an unrealized gain. &lt;br&gt;Loss: The amount is an unrealized loss.</td>
</tr>
<tr>
<td>PREMADJ: The amortized premium amount.</td>
<td>Pos: The amount posted to the general ledger.</td>
</tr>
<tr>
<td>PREMIUM: The premium amount.</td>
<td>Pay: Amount is paid by the company. &lt;br&gt;Rec: Amount is received by the company.</td>
</tr>
<tr>
<td>SETTLE: The settlement amount.</td>
<td>Pay: Amount is paid by the company. &lt;br&gt;Rec: Amount is received by the company.</td>
</tr>
</tbody>
</table>

Table 8 – 4 (Page 9 of 10)
| **REAL** | The realized gain or loss. | Gain: The amount is a realized gain.  
Loss: The amount is a realized loss. |
|----------|---------------------------|-----------------------------------------------------------------------------------|
| **UNREAL** | The unrealized gain or loss. | Gain: The amount is an unrealized gain.  
Loss: The amount is an unrealized loss. |

**Wholesale Term Money (TMM)**

<table>
<thead>
<tr>
<th><strong>FACEVAL</strong></th>
<th>The face value amount.</th>
</tr>
</thead>
</table>
| **CCYREAL** | The realized gain or loss for the account balanced.  
Gain: The amount is a realized gain.  
Loss: The amount is a realized loss. |
| **CCYUNRL** | The unrealized gain or loss for the account balanced.  
Gain: The amount is an unrealized gain.  
Loss: The amount is an unrealized loss. |
| **INITIAL** | The initial principal amount of the deal.  
Incrse: The amount is an increase. |
| **INTADJ** | The accrued interest amount.  
Pos: The amount posted to the general ledger. |
| **INTSET** | The settled interest amount.  
Not Applicable. |
| **REAL** | The realized gain or loss.  
Gain: The amount is a realized gain.  
Loss: The amount is a realized loss. |
| **UNREAL** | The unrealized gain or loss.  
Gain: The amount is an unrealized gain.  
Loss: The amount is an unrealized loss. |
| **PRINFLW** | The principal amount.  
Incrse: Amount is an increase to the principal.  
Decrse: Amount is a decrease to the principal. |

Table 8 – 4 (Page 10 of 10)
Deal Pricing Models by Deal Type

Deal pricing models are predefined for each deal type. You can define new pricing models for any deal type that has a Fair Value pricing model.

<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Pricing Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bond Option (BDO)</td>
<td><strong>Fair Value</strong>: User entered fair value.</td>
</tr>
<tr>
<td></td>
<td><strong>No Revaluation</strong></td>
</tr>
<tr>
<td>Bond (BOND)</td>
<td><strong>Fair Value</strong>: User entered fair value.</td>
</tr>
<tr>
<td></td>
<td><strong>Market</strong>: Calculates the value of the bond using the revaluation rate.</td>
</tr>
<tr>
<td></td>
<td>(Revaluation Rate/100) * Face value of deal.</td>
</tr>
<tr>
<td></td>
<td><strong>No Revaluation</strong></td>
</tr>
<tr>
<td>Current Account Balance (CA)</td>
<td><strong>Face Value</strong>: Balance.</td>
</tr>
<tr>
<td>Deal Orders (DO)</td>
<td><strong>No Revaluation</strong></td>
</tr>
<tr>
<td>Exposures (EXP)</td>
<td><strong>No Revaluation</strong></td>
</tr>
<tr>
<td>External Sources (EXT)</td>
<td><strong>No Revaluation</strong></td>
</tr>
<tr>
<td>Forward Rate Agreements (FRA)</td>
<td><strong>Fair Value</strong>: User entered fair value.</td>
</tr>
<tr>
<td></td>
<td><strong>FRA Discount</strong>: Present value of the deal using the contract and implied forward/settlement rate. Note that this pricing model is used for FRA deals priced in Australia or New Zealand dollars.</td>
</tr>
<tr>
<td></td>
<td><strong>FRA Yield</strong>: Present value of the deal using the contract and the implied forward/settlement rate.</td>
</tr>
<tr>
<td></td>
<td><strong>No Revaluation</strong></td>
</tr>
<tr>
<td>Foreign Exchange Contracts (FX)</td>
<td><strong>Fair Value</strong>: User entered fair value.</td>
</tr>
<tr>
<td></td>
<td><strong>FX Forward</strong>: Calculates the forward forward rate using the market data set.</td>
</tr>
<tr>
<td></td>
<td><strong>No Revaluation</strong></td>
</tr>
</tbody>
</table>

Table 8 – 5 (Page 1 of 3)
<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Pricing Model</th>
</tr>
</thead>
</table>
| Foreign Exchange Options (FXO)       | Fair Value: User entered value.  
| Interaccount Transfers (IAC)         | No Revaluation                                                                    |
| Intercompany Transfers (IG)          | Face Value: Balance of deal.                                                      |
| Interest Rate Options (IRO)          | Fair Value: User entered fair value.  
  Black (Black–76) (Hull, John C. Options, Futures, and Other Derivatives. 3rd ed. Prentice Hall, 1997) |
| Interest Rate Swaps (IRS)            | Fair Value: User entered fair value.  
  Discounted: Calculates the net present value of the deal using the discount rates from the yield curve. |
| Negotiable Securities (NI_U)         | Fair Value: User entered fair value.  
  Discount: Calculates the value of the deal using the current market discount rates from the yield curve. Note that effective interest is deducted from calculated gain or loss. |
| Short Term Money (ONC)               | Face Value: Balance of the deal.                                                  |
| Retail Term Money (RTMM)             | No Revaluation                                                                    |
| Interest Rate Swaption (SWPTN)       | Fair Value: User entered fair value.  
  No Revaluation                                                                    |

Table 8 – 5  (Page 2 of 3)
<table>
<thead>
<tr>
<th>Deal Type</th>
<th>Deal Pricing Model</th>
</tr>
</thead>
<tbody>
<tr>
<td>Wholesale Term Money (TMM)</td>
<td><strong>Discounted Cashflow</strong>: Calculates the net present value of all future cash flows</td>
</tr>
<tr>
<td></td>
<td>including principal changes and coupon payments adjusted by the current accrual</td>
</tr>
<tr>
<td></td>
<td>balance.</td>
</tr>
<tr>
<td></td>
<td><strong>Fair Value</strong>: User entered fair value.</td>
</tr>
<tr>
<td></td>
<td><strong>No Revaluation</strong></td>
</tr>
</tbody>
</table>

Table 8 – 5  (Page 3 of 3)
Treasury Terminology

This appendix describes the terminology specific to Oracle Treasury.
Treasury Terminology

**accrual**
The process whereby revenue and expenses are recorded in the period in which they are earned or incurred regardless of whether cash is received or disbursed in that period. This is the accounting basis that generally is used to conform to generally accepted accounting principles (GAAP) in preparing financial statements for external users.

**accretion of discount**
Accrual process for a discount received. This process recognizes that as you get closer to the maturity data of the deal you have “earned” a portion of the discount between original cost and face value even if you have not “received” the actual payment in the form of cash settlement.

**amortization of premium**
Accrual process for a premium paid. This process recognizes that as you get closer to the maturity date of the deal you have “expensed” a portion of the premium between face value and original cost even if you “paid” the entire premium in the form of cash settlement at the time you entered the deal.

**forward and arrears**
Sets the range of dates for accruals to either all dates prior to the accrual date (Forward), or to all dates up to and including the accrual date (Arrears).

**actual/actual bond:**
A day count basis convention where the numerator is the actual number of days between two dates. The denominator is the actual number of days in the coupon period times the coupon frequency resulting in values ranging from 362 to 368 for semiannual bonds.

**actual/360 bond:**
A day count basis convention where the numerator is the actual number of days between two dates. The denominator is 360.

**actual/365:**
A day count basis convention where the numerator is the actual number of days between two dates. The denominator is 365.

**actual/365L bond:**
A day count basis convention that is used for some GBP floating rate notes. The numerator is the actual number of days between two dates. If the next coupon payment date falls within a leap year, the denominator is 366. If not, use 365.

**30/360:**
A day count basis convention where the numerator is calculated using the following formula:
\[ D \text{ days} = D_2 - D_1 + 30 (M_2 - M_1) + 360 (Y_2 - Y_1) \]
Where M1/D1/Y1 is the first date and M2/D2/Y2 is the second date. If D1 falls on the 31st, change it to 30. If D2 falls on the 31st, change it to 30 only if D1 falls on either the 30th or the 31st.
The denominator is 360.
There are three different ways to apply the 30/360 rule: 30/360, 30E/360, and 30e+/360.

30E/360:
A day count basis convention where the numerator is calculated using the following formula:
D days = D2 − D1 + 30 (M2 − M1) + 360 (Y2 − Y1)
If D1 falls on the 31st, change it to 30. If D2 falls on the 31st, change it to 30.

30E+/360:
A day count basis convention where the numerator is calculated using the following formula:
D days = D2 − D1 + 30 (M2 − M1) + 360 (Y2 − Y1)
If D1 falls on the 31st, change it to 30. If D2 falls on the 31st, change it to 1 and increase M2 by 1.

advisor
A party that provides legal or accounting services to a company.

american option
An option which may be exercised at any time prior to expiration. See also European option.

arrears
A method for accruing financial transactions for accounting purposes. If you choose to use the arrears method, then all financial transactions for dates up to and including the accounting period end date will be accrued.

ask
The price at which the currency or instrument is offered.

base rate
1) A rate used by banks to calculate the interest rate to borrowers. Premium borrowers pay a small amount over the base rate. 2) The spot rate from which grid points are added or subtracted to produce the forward rate.

bid
The price at which the currency or instrument is bought.

bills
A discounted negotiable instrument that is tradable. Generally for terms less than nine months. Bank Bills are issued by banks, Commercial bills are issued by companies, Treasury bills are issued by governments, Trade bills are issued between companies as part of a sales process to sell goods.
Black–Scholes model
An option pricing formula initially derived by Fisher Black and Myron Scholes for securities options and later refined by Black for options on futures. It is widely used in the currency markets.

bonds
Long term tradable instruments that pay a regular coupon (interest), that is normally at a fixed rate. Generally for periods of 5 to 30 years. Normally issued by governments or blue chip companies.

book
The summary of currency positions held by a dealer, desk, or room. A total of the assets and liabilities. If the average maturity of the book is less than that of the assets, the bank is said to be running a short and open book.

broker
An agent who executes orders to buy and sell currencies and related instruments either for a commission or on a spread. Brokers are agents working on commission and not on principals or agents acting on their own account. In the foreign exchange market brokers tend to act as intermediaries between banks bringing buyers and sellers together for a commission paid by the initiator or by both parties. There are four or five major global brokers operating through subsidiaries affiliates and partners in many countries.

call
1) An option that gives the holder the right to buy the underlying instrument at a specified price during a fixed period. 2) A period of trading. 3) The right of a bond issuer to prepay debt and demand the surrender of its bonds.

call money
Overnight funds lent by banks form issued by a commercial bank as evidence of a deposit with that bank which states the maturity value, maturity date, and interest rate payable.

call option
An option granting the right to buy the underlying futures contract. Opposite of a put option.

company limit
The exposure you are willing to risk on a company.

company
The name in which the treasury department undertakes the transactions in with the bank. Journal entries are created only for those the general ledger of the company.

confirmation
A memorandum to the other party describing all the relevant details of the transaction.

constant holiday
A holiday that occurs on the same date every year.

correspondent bank
The foreign banks representative who regularly performs services for a bank which has no branch in the relevant center for example to facilitate the transfer of funds.

counterparty group limit
The exposure you are willing to risk on a counterparty group.

counterparty limit
The exposure you are willing to risk on a counterparty.

counterparty risk
The risk that a debtor will not repay.

counterparty
The other organization or party with whom the deal is being transacted.

country risk
The risk attached to a borrower by virtue of its location in a particular country. This involves examination of economic, political, and geographic factors. Also known as sovereign risk.

coupon value
The annual rate of interest of a bond.

cross rates
Rates between two currencies, neither of which is the USD.

currency limit
The exposure you are willing to risk on a currency.

day count basis
The convention used to count the appropriate number of days between two dates to calculate accrued interest, yield, and odd coupon amounts. For each rule, the numerator indicates the number of days between the dates and determines what happens if one of the dates falls on the 31st of the month. The denominator indicates how many days are considered in a year. The available day count bases are: actual/actual, actual/360, actual/365, actual/365L, actual/actual-bond, 30/360, 30E/360, and 30E+/360.

deal date
The date on which a transaction is agreed upon.

deal number
A number to uniquely identify the deal. In Treasury, deal numbers are system generated.
deal rate tolerance
The acceptable minimum and maximum value for a deal.

dealer limit
The exposure you are willing to risk on a dealer.

derivatives
A broad term relating to risk management instruments such as futures, options, and swaps. The contract value moves in relation to the underlying instrument or currency.

discount
1) An option that is trading for less than its intrinsic value. 2) A bond which fixed coupon rate is at a lower than the current market rate for that period 3) the difference between the face value and consideration paid when the consideration is less than the face value. This is always the case with a discounted securities deal, since this discount is essentially the interest that you earn by holding the investment.

discounted security
A security that has a market value lower than its face value or its value at maturity.

effective interest method
Accrual method where the premium or discount is recognized such that the implied interest rate during each accounting period stays constant. In simplistic terms, the implied interest rate is the recognized revenue or expense divided by the carrying cost and adjusted for the time period. Each period’s accrual adjusts the carrying cost – increasing or decreasing in the case of discounts or premiums, respectively. The period accrual amounts must likewise increase or decrease to maintain a constant implied interest rate.

EFT
Electronic Funds Transfer.

european option
An option that can be exercised only on its expiration date rather than before that date.

exercise value
For a call option, this is the amount by which the strike price is below the underlying investment; for a put option, it is the amount by which the strike price is above the underlying investment.

expiration date
1) For options, the date after which the option can no longer be exercised. 2) For bonds, the date on which the bond matures.

exposures
In Oracle Treasury, any cash flow (either actual or indicative) that is not the result of a Treasury transaction. Exposures are recorded so that all cash flow of the company can be used for the gap analysis (cash flow gaps). Most exposures are available via the Oracle Cash Management interface.

**face value**
Also called maturity value. The amount the issuer agrees to pay at the deal maturity date.

**firm quotation**
The price given in response to a request for a rate at which the quoting party is willing to execute a deal for a reasonable amount for spot settlement. Screen quotes are indicative.

**fixed exchange rate**
Official rate set by monetary authorities. Often the fixed exchange rate permits fluctuation within a band.

**fixed income security**
A long term tradeable instrument that pays a regular coupon or interest rate.

**floating exchange rate**
An exchange rate where the value is determined by market forces. Even floating currencies are subject to intervention by the monetary authorities. When such activity is frequent the float is known as a dirty float.

**foreign exchange**
The purchase or sale of a currency against sale or purchase of another.

**forward**
A method for accruing financial transactions for accounting purposes. If you choose to use the forward method, then all financial transactions for dates up to but not including the accounting period end date will be accrued.

**forward contract**
Sometimes used as synonym for “forward deal”. A deal with a value date greater than the spot value date.

**forward deal**
A deal with a value date greater than the spot value date.

**forward rate agreement**
A forward rate agreement (FRA) is an agreement between two parties that determine the interest rate that will apply to a notional loan or deposit at a future date. The notional amount, term, and rate are set at the time of the contract. On the expiry date of the contract the difference between the current interest rate for the term and the notional interest rate must be settled between the parties.
forward rate
Forward rates are quoted in terms of forward points, which represent the difference between the forward and spot rates. In order to obtain the forward rate from the actual exchange rate the forward points are either added or subtracted from the exchange rate. The decision to subtract or add points is determined by the differential between the deposit rates for both currencies concerned in the transaction. In the forward market, the base currency with the higher interest rate, is said to be at a discount to the lower interest rate quoted currency and therefore the forward points are subtracted from the spot rate. Similarly, the lower interest rate base currency is said to be at a premium, and the forward points are added.

futures contract
A contract traded on a futures exchange which requires the delivery of a specified quality and quantity of a commodity, currency or financial instruments on a specified future month. A deposit if between 5 to 10 percent is required to be paid when purchasing a contract. The deposit is held by the Futures Exchange.

FX
Foreign Exchange

gap
A mismatch between maturities and cash flows in a bank or individual dealers position book. Gap exposure is effectively interest rate exposure.

global limit
The exposure you are willing to risk on a deal.

going long
The purchase of a stock or commodity for investment or speculation.

going short
The selling of a currency or instrument not owned by the seller.

inclusion components
Inclusion components are components of fair value that are related to a hedgeable risk. You can identify one or more inclusion components to measure effectiveness for changes in fair value that are related to the risk you are hedging, as long as you are not hedging the entire fair value change of your hedged items.

indicative quote
A market–marketer’s price. This price is not firm.

inter–account transfer
A transfer of funds between two accounts that belong to the same company.

inter–company party
A subsidiary of the company with which the treasury department manages cash surpluses or shortfalls.

**interest rate cap**
An agreement that provides the buyer of a cap with a maximum interest rate for future borrowing requirements.

**interest rate floor**
An agreement which provides the buyer of the floor with a minimum interest rate for future lending requirements.

**interest rate swaps**
An agreement to swap interest rate exposures from floating to fixed or vice versa. If the currency is the same for both sides there is no swap of the principal. It is the interest cash flows that are exchanged.

**knock in**
A process where a barrier option (European) becomes active as the underlying spot price is in the money. Knock out has a corresponding meaning although the option may permanently cease to exist.

**LIBOR**
The London Interbank Offered Rate. The rate charged by one bank to another for lending money.

**limit**
The amount of money or exposure you are willing to risk on a particular party, country, currency, dealer, or group.

**limit utilization**
The total amount of a limit used by deals.

**limit weighting**
The percent of a deal that you consider at risk. The limit weighting is used to calculate the utilization of a limit.

**long**
The holding of an excess position.

**market amount**
The minimum amount conventionally dealt for between banks.

**maturity date**
1) The last trading day of a futures contract. 2) The date on which a bond matures, at which time the face value will be returned to the purchaser.
money market
A market consisting of financial institutions and dealers in money or credit who wish to either borrow or lend.

negotiable securities
An investment that is negotiable in price, such as discounted or fixed income securities.

netting
The method of settling under which the payments and receipts due in the same currency on the same date are summed together and only the differences are settled with the counterparty.

note
A financial instrument consisting of a promise to pay rather than an order to pay or a certificate of indebtedness, as are the case with bills.

one–off holiday
A holiday that occurs only once. For example a holiday to celebrate the coronation of a new king or queen.

option
A contract conferring the right, but not the obligation to, buy (call) or sell (put) a specified amount of an instrument at a specified price within a predetermined time period.

payment date
The date on which a dividend or bond interest payment is scheduled to be paid.

portfolio
A high level grouping of deals for accounting, reporting, or trading strategies. In Oracle Treasury, these would be used to separate hedging transactions from speculative transactions.

position
The netted total commitments in a given currency. A position can be either flat or square (no exposure), long (more currency bought than sold), or short (more currency sold than bought).

premium
1) The amount by which a forward rate exceeds a spot rate. 2) The amount by which the market price of a bond exceeds its par value. 3) The price a buyer of an option must pay the seller of the option. 4) The difference between the face value and consideration paid when the consideration is greater than the face value. Premiums do not apply to discounted securities deals. For example, for a bond deal, you pay a premium when the stated coupon rate is greater than the prevailing interest rates in the market for instruments or similar characteristics.

product type
A user-defined type to organize deal types. Many market instruments are the same except for their marketability due to risk factors, for example a commercial bill is the same as a bank bill but carries a higher risk. Product types allow for this distinction.

**put option**
A put option confers the right but not the obligation to sell currencies instruments or futures at the option exercise price within a predetermined time period.

**quote**
An indicative price. The price quoted for information purposes but not to deal.

**rate**
1) The price of one currency in terms of another, normally against USD. 2) Refers to interest rate.

**retail term money**
A deposit or loan that has regular payments over a period of time.

**revaluation rate**
The rate for any period or currency which is used to revalue a position or book.

**risk position**
An asset or liability which is exposed to fluctuations in value through changes in exchange rates or interest rates.

**risk premium**
Additional sum payable or return to compensate a party for adopting a particular risk.

**rollover**
An overnight swap, specifically the next business day against the following business day (also called Tomorrow Next, abbreviated to Tom–Next).

**security**
A piece of paper proving ownership of financial instruments such as stocks or bonds.

**selling rate**
Rate at which a bank is willing to sell foreign currency.

**setoff account**
A bank account that is combined with other bank accounts in a nominal account for the purpose of calculating interest on the combined balance.

**settlement account**
The bank account with which cash settlements is to take place.

**settlement date**
See: Value date.

**settlement price**
The official closing price for a future set by the clearing house at the end of each trading day.

**settlement risk**
Risk associated with the non-settlement of the transaction by the counterparty.

**shared bank account**
A bank account that is defined in Oracle Cash Management and that is shared between Oracle Treasury and other Oracle applications.

**short position**
A shortage of assets. See short sale.

**short sale**
The sale of a currency or money market instrument not owned by the seller at the time of the trade. Short sales are usually made in expectation of a decline in the price.

**short term money**
Also referred to as call cash is money that a bank lends for a very short period of time. The bank can request payment of short term money with the same day, one day or two days notice.

**sovereign limit**
The exposure you are willing to risk on a country.

**sovereign risk**
1) Risk of default on a sovereign loan. 2) Risk of appropriation of assets held in a foreign country.

**spot**
1) The most common foreign exchange transaction. 2) Spot or Spot date refers to the spot transaction value date that requires settlement within two business days, subject to value date calculation.

**spot price/rate**
The price at which the currency is currently trading in the spot market.

**spread**
The difference between the bid and ask price quoted.

**square**
Purchase and sales are in balance and thus the dealer has no open position.

**straight line method**
Accrual method when the premium or discount is recognized evenly over the term of the total premium. For example, if you purchase a 3-month discounted security deal and you receive a discount of $300. If you have monthly accounting, then you would accrue $100 each month. If you perform accounting twice monthly, then you would accrue $50 in each accounting period.

**strike price**

Also called exercise price. The price at which an options holder can buy or sell the underlying instrument.

**subaccount**

A bank account to which a correspondent bank directs foreign currency settlement payments.

**swap**

An arrangement whereby two parties lend to each other on different terms. A swap deal can be in different currencies or for different interest rates or both.

**swaption**

An option to conduct a swap.

**SWIFT**

Society for World–wide Interbank Telecommunications, a Belgium based company that provides the global electronic network for settlement of most foreign exchange transactions.

**synthetics**

A financial instrument that can use only nominal principal and not physical principal. For example, options, futures, FRAs.

**term limit**

The maximum time you are willing to hold a deal.

**transaction rate**

In Oracle Treasury, the rate at which the deal was dealt.

**treasury bills**

Short term obligations of a Government issued for periods of one year or less. Treasury bills do not carry a rate of interest and are issued at a discount on the par value. Treasury bills are repaid at par on the due date.

**treasury bonds**

Government obligations with maturities of ten years or more.

**treasury notes**

Government obligations with maturities more than one year but less than ten years.

**treasury only bank account**
A bank account that is only defined in Oracle Treasury.

**value date**

The date of cash flow settlements. For a spot transaction it is two business banking days forward in the country of the bank providing quotations which determine the spot value date. The only exception to this general rule is the spot day in the quoting center coinciding with a banking holiday in the countries of the foreign currency. The value date then moves forward a day.

**valuer**

A party that assesses the value of securities.

**volatility**

A measure of the amount by which an asset price is expected to fluctuate over a given period. Normally measured by the annual standard deviation of daily historic price changes.

**wholesale term money**

Money borrowed in large amounts from banks and institutions rather than from small investors.

**yield curve**

The graph showing changes in yield on instruments depending on time to maturity. A system originally developed in the bond markets is now broadly applied to various financial futures. A positive sloping curve has lower interest rates at the shorter maturities and higher at the longer maturities. A negative sloping curve has higher interest rates at the shorter maturities.

**zero coupon bond**

A bond that pays no interest. The bond is initially offered at a discount to its redemption value.
Open Interface Tables

This appendix describes the open interface tables that you can use to import data into Oracle Treasury.
Treasury Open Interface Tables

Open interface tables store information that is loaded into Treasury from external sources using Oracle SQL*Loader. You can use concurrent programs to import data such as bank balances, current market data (such as interest rates, foreign exchange rates, bond prices, and so on), deal details, and external exposure details from the open interface tables into Treasury.

This appendix includes the following topics:

- Understanding Open Interface Tables: page D – 2
- XTR_BANK_BAL_INTERFACE: page D – 5
- XTR_EXT_IMPORT_INTERFACE: page D – 7
- XTR_MARKET_DATA_INTERFACE: page D – 10
- XTR_DEALS_INTERFACE: page D – 12

Understanding Open Interface Tables

The Treasury open interface tables act as a staging area between your third-party application data and your Treasury data. You can use SQL*Loader to load third-party application data into Treasury. Once the data is loaded into the open interface tables, you can use concurrent programs to import the data from the open interface tables into Treasury tables. For a complete technical definition of all Treasury tables, see the eTRM.

Using SQL*Loader to Populate the Treasury Open Interface Tables

Use the Bank Statement Import or the Exposure Import windows, or SQL*Loader to load information into the Treasury open interface tables.

NOT NULL Columns

You must enter values for all NOT NULL columns in the interface tables to successfully save your data. If you do not enter a value in a NOT NULL column, then you cannot save the record in the interface table.
**Required Columns**

If you do not enter a valid value in a Required field, then the record will be rejected during import.

**NULL Columns**

Leave these columns null or the import process will fail. For example, during import the concurrent process updates the values of the columns to create a bank statement. Treasury does not support importing any data from these columns and you should leave these columns null for the records you load into the table.

**Conditionally Required Columns**

You have to enter values in a conditionally required column only if you have entered a value in another column that the conditionally required column is dependant on.

**Optional Columns**

You can use some columns in the interface tables to import additional information. Treasury imports the data that you load into these columns provided that the information passes the validation checks during the import process.

**Internal ID Columns**

These columns contain values that Treasury uses internally and that the user never sees. You can obtain these values only by looking in the Treasury tables. These ID columns correspond to other columns in the interface table. You do not need to enter a value for any of these ID columns if you enter a value in the corresponding column. For example, if you enter a BANK_NAME, you do not need to enter a BANK_ID.

If you enter values for both columns and the values do not match, the record will be rejected during import.

**Reviewing and Correcting Import Errors**

If you receive any errors when you import data from the open interface tables to Treasury, those errors are listed in the Deal Interface Summary.
window. You can use the Deal Interface Summary window to review and correct those errors. See: Deal Interface Summary: page 5 – 16.
Table Descriptions

The following section lists the columns in the Treasury Open Interface tables and indicates which columns require values to import information into Treasury.

Although columns are validated against columns in other tables, the tables have no foreign key relationships.

This section contains the following topics.

- XTR_BANK_BAL_INTERFACE: page D – 5
- XTR_EXT_IMPORT_INTERFACE: page D – 7
- XTR_MARKET_DATA_INTERFACE: page D – 10
- XTR_DEALS_INTERFACE: page D – 12

XTR_BANK_BAL_INTERFACE

Use this table to import bank balances for Treasury–only bank accounts. The balances are used to calculate your Cash Position.

ACCOUNT_NO

The account number of a settlement bank account. If you have not set up the settlement bank account in the Company Profile window, you must set it up before import.

Validation: This number must be an existing, authorized settlement bank account for a company.

Destination: XTR_BANK_ACCOUNTS

AMOUNT_A

The balance amount. Do not exceed the precision of the currency. For example, if you are entering an amount in U.S. dollars, then do not exceed two decimal points.

Validation: None.

Destination: XTR_BANK_ACCOUNTS
AMOUNT_B
The second balance amount. Do not exceed the precision of the currency. For example, if you are entering an amount in U.S. dollars, then do not exceed two decimal points.
Validation: None.
Destination: XTR_BANK_ACCOUNTS

AMOUNT_C
The third balance amount. Do not exceed the precision of the currency. For example, if you are entering an amount in U.S. dollars, then do not exceed two decimal points.
Validation: None.
Destination: XTR_BANK_ACCOUNTS

BALANCE_DATE
The date of the balance.
Validation: The date must be in valid date format.
Destination: XTR_BANK_ACCOUNTS

COMPANY_CODE
The company that the account belongs to. If you have not set up the company in the Company Profile window, you must set it up before import.
Validation: The company code must be for an existing, authorized company and the company must hold the bank account.
Destination: XTR_BANK_ACCOUNTS

TRANSFER_SUCCEEDED
Indicates if the bank balance transfer is successful (Y) or not (N).
Validation: None.
Destination: XTR_BANK_ACCOUNTS
XTR_EXT_IMPORT_INTERFACE

Use this table to import bank statement information for revaluing deals in Treasury.

ACCOUNT_NO
The account number of a settlement bank account. If you have not set up the settlement bank account in the Company Profile window, you must set it up before import.
Validation: This number must be an existing, authorized settlement bank account for a company.
Destination: XTR_PAY_RECONCILITION

AMOUNT
The bank statement line amount. Do not exceed the precision of the currency. For example, if you are entering an amount in U.S. dollars, then do not exceed two decimal points.
Validation: None.
Destination: XTR_PAY_RECONCILITION

COMMENTS
Enter any comments that you want to associate with the bank statement line.
Validation: None
Destination: XTR_PAY_RECONCILITION

CREATION_DATE
The date the bank statement line was created.
Validation: The date must be in valid date format.
Destination: XTR_PAY_RECONCILITION

CREDIT_AMOUNT
The total credit amount for the bank statement line. This amount is part of the statement trailer.
Validation: None.
Destination: XTR_PAY_RECONCILITION

CURRENCY
The currency of the bank statement line.
Validation: The currency must be an authorized currency.
Destination: XTR_PAY_RECONCILITION

DEBIT_AMOUNT
The total debit amount for the bank statement line. This amount is part of the statement trailer.
Validation: None.
Destination: XTR_PAY_RECONCILITION

NUMBER_OF_TRANSACTIONS
The total number of transactions in the bank statement.
Validation: The number of transactions must match the number of bank statement lines in the imported bank statement.
Destination: XTR_PAY_RECONCILITION

PARTICULARS
The particulars of the bank statement line.
Validation: None.
Destination: XTR_PAY_RECONCILITION

PARTY_NAME
The party that the statement belongs to. If you have not set up the party in the Counterparty Profile window, you must set it up before import.
Validation: The party must be an existing, authorized counterparty.
Destination: XTR_PAY_RECONCILITION

RECORD_TYPE
Identifies if the record is a statement header (00), statement line (01), or statement trailer (02).
Validation: If the record is a statement header (00), then . If the record is a statement line (01), then . If the record is a statement trailer (02), then.

Destination: XTR_PAY_RECONCILITION

SOURCE
Source of the imported bank statement. If you have not set up the source in the Import Sources window, you must set it up before import.

Validation: The source must be an existing, authorized import source in the Import Sources window.

Destination: XTR_PAY_RECONCILITION

SELECT_FOR_TRANSFER
Not currently used.

SERIAL_REFERENCE
Not currently used.

TRANSACTION_CODE
Identifies the type of transaction. The valid codes are 45 for payment and 55 for receipt.

Validation: If the transaction is a payment, then . If the transaction is a receipt, then .

Destination: XTR_PAY_RECONCILITION

TRANSFER_BY
User who initiated the transfer from the interface table.

Validation: The user must be an authorized Treasury user.

Destination: XTR_PAY_RECONCILITION

VALUE_DATE
The statement value date. The date that the bank statement was entered into the system.

Validation: The date must be in valid date format.
Use the XTR_MARKET_DATE_INTERFACE table to import market rates, such as interest rates, foreign exchange rates, and bond prices, from external sources into the XTR_MARKET_PRICES table. Rates are imported as current or historical rates based on their time stamps. There are several sample programs that are provided with Treasury that you can use as a basis for transferring data from your external sources into the XTR_MARKET_DATA_INTERFACE table, see: Data Exchange Programs: page 8 – 22.

Once market rates are imported into Treasury they can be viewed in the Current System Rates window, see: Current System Rates: page 2 – 180.

**SOURCE**

The source of the market data. If you have not already defined the market data source in the Current System Rates window, set it up before import.

Validation: The source must be an existing, authorized import source in the Current System Rates window.

Destination: XTR_MARKET_PRICES

**EXTERNAL_REF_CODE**

The code used to identify the source of the market data.

Validation: The code must be an existing, authorized code in the Current System Rates window.

Destination: XTR_MARKET_PRICES

**DATETIME**

The date and time that the rate was last updated.

Validation: The date and time must be in valid date and time formats.

Destination: XTR_MARKET_PRICES
**BID, ASK, MID, and SPREAD**

The bid, ask, mid, and spread quotes for the rate.

Validation: None.

Destination: XTR_MARKET_PRICES

**RETURN_CODE**

The return code for the transfer.

Validation: None.

Destination: XTR_MARKET_PRICES

**REF_CODE**

The reference code for the market rate.

Validation: The code must be an existing, authorized rate in the Current System Rates window.

Destination: XTR_MARKET_PRICES

**CREATED_BY**

The user who loaded the market rate into the interface table.

Validation: None.

Destination: XTR_MARKET_PRICES

**CREATION_DATE**

The date the market rate was first entered into the interface table.

Validation: None.

Destination: XTR_MARKET_PRICES

**LAST_UPDATED_BY**

The user who last updated the market rates.

Validation: None.

Destination: XTR_MARKET_PRICES
LAST_UPDATED_DATE
The date the market rates were last updated.
Validation: None.
Destination: XTR_MARKET_PRICES

LAST_UPDATED_LOGIN
Standard Who Column
Validation: None.
Destination: XTR_MARKET_PRICES

XTR_DEALS_INTERFACE
The XTR_DEALS_INTERFACE table is used to import deals from external sources into Treasury. The XTR_DEALS_INTERFACE table is capable of holding data for many different deal types; however, since each deal type uses a different set of values (for example, foreign exchange deals use two currencies, whereas interaccount transfer deals use one), each deal type is imported into Treasury using a different deal transfer package.

The basic definition, validation, and destination for each column in the XTR_DEALS_INTERFACE table is documented in the following section.

For the additional definition, validation, and destination information for a specific deal type, see the individual deal transfer packages:

- FX Deal Transfer Package: page D – 29
- IG Deal Transfer Package: page D – 30

ACCOUNT_NO_A
The first account number of the deal.
Validation: The account number must be a defined, authorized account for a company or counterparty.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals,
XTR_DEALS. See individual deal transfer package descriptions for more information.

**ACCOUNT_NO_B**
The second account number of the deal.

Validation: The account number must be a defined, authorized account for a company or counterparty.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**ACTION_CODE**
The action code for the deal.

Validation: The action code must be a valid action code for the deal type.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**AMOUNT_A**
The first amount for the deal

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**AMOUNT_B**
The second amount for the deal.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.
AMOUNT_C
The second amount for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

AMOUNT_TYPE
The amount type for the deal.
Validation: The amount type must be a valid amount type for the deal type.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

AMOUNT_HCE
The deal amount in the reporting currency.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE_CATEGORY
The category for the descriptive flexfield attached to the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE1
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE2
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE3
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE4
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE5
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.
ATTRIBUTE6
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE7
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE8
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE9
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE10
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE11
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS.

ATTRIBUTE12
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE13
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

ATTRIBUTE14
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.
ATTRIBUTE15
Flexfield attribute.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

BANK_CODE_FROM
The bank account number that the amounts are being transferred from.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

BANK_CODE_TO
The bank account number that the amounts are being transferred to.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

BROKERAGE_CODE
The brokerage party of the deal.
Validation: The brokerage party must be a counterparty that is authorized for the deal type and currency of the deal.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

BROKERAGE_CURRENCY
The currency code for the brokerage amount of the deal.
Validation: The brokerage currency must be an authorized currency.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**CLIENT_CODE**
The client code for the deal.
Validation: The client code must be an authorized counterparty.

**COMMENTS**
The internal comments for the deal.
Validation: None.

**COMPANY_CODE**
The company code for the deal.
Validation: The company code must be an authorized company.

**CPARTY_CODE**
The counterparty for the deal.
Validation: The counterparty code must be an authorized counterparty.
**CPARTY_REF**
The counterparty account reference code.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**CREATED_BY**
Standard who column.
Validation: None.
Destination: no destination.

**CREATION_DATE**
Standard who column.
Validation: None.
Destination: no destination.

**CURRENCY_A**
The first currency for the deal.
Validation: The currency must be an authorized currency.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**CURRENCY_B**
The second currency for the deal.
Validation: The currency must be an authorized currency.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.
**DATE_A**
The first date for the deal.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**DATE_B**
The second date for the deal.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**DEAL_LINKING_CODE**
The deal linking code for the deal.

Validation: The deal linking code must be a defined deal linking code.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**DEAL_TYPE**
The Treasury deal type (for example, FXO) of the deal being imported. The values for many other columns in the XTR_DEALS_INTERFACE table are dependant on the value in this field.

Validation: The deal type must be an authorized, defined deal type in the Deal/Product Type window.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.
<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
<th>Validation</th>
<th>Destination</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>DEAL_SUBTYPE</td>
<td>The deal subtype for the deal.</td>
<td>Validation: The deal subtype must be an authorized subtype of the deal type for the deal.</td>
<td>Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.</td>
<td></td>
</tr>
<tr>
<td>DEALER_CODE</td>
<td>The dealer code for the deal.</td>
<td>Validation: The dealer code must be an authorized counterparty.</td>
<td>Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.</td>
<td></td>
</tr>
<tr>
<td>DUAL_AUTHORIZATION_BY</td>
<td>The vasodilator who must provide dual authorization for the deal.</td>
<td>Validation: The vasodilator must be a valid Treasury user.</td>
<td>Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.</td>
<td></td>
</tr>
<tr>
<td>DUAL_AUTHORIZATION_ON</td>
<td>The date that the deal was authorized.</td>
<td>Validation: None.</td>
<td>Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.</td>
<td></td>
</tr>
<tr>
<td>EXPOSURE_TYPE</td>
<td>The exposure type for the deal.</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Validation: The exposure type must be a defined, authorized exposure type.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

EXTERNAL_DEAL_ID
The deal ID from the external application.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

EXTERNAL_COMMENTS
The external comments for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

EXTERNAL_CPARTY_NO
The external counterparty for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

INTERNAL_TICKET_NO
The internal reference number for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals,
XTR_DEALS. See individual deal transfer package descriptions for more information.

**LAST_UPDATED_BY**

Standard who column.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**LAST_UPDATED_DATE**

Standard who column.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**LAST_UPDATE_LOGIN**

Standard who column.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**LOAD_STATUS_CODE**

The status of the deal being uploaded. For more information, see: Deal Import Statuses: page 5 – 19

Note that if the status column is blank, it is treated as if the status is NEW.

Validation: None.

Destination: no destination.
**LIMIT_CODE**

The first limit that is applied to the deal.

Validation: The limit must be a defined, authorized limit.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**LIMIT_CODE_B**

The first limit that is applied to the deal.

Validation: The limit must be a defined, authorized limit.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**MARKET_DATA_SET**

The market data set used to revalue the deal.

Validation: None.

Destination: XTR_INTERGROUP_TRANSFERS

**MIRROR_DEAL**

Flag that indicates whether the deal is the mirror side of an intercompany funding deal (Y) or not (N).

Validation: None.

Destination: XTR_INTERGROUP_TRANSFERS

**MIRROR DEAL NUMBER**

The deal ID for one side of a company to company intercompany funding deal. Combined with the MIRROR_TRANSACTION_NUMBER, this column forms a unique ID for each side of a mirror deal.

Validation: None.

Destination: XTR_INTERGROUP_TRANSFERS
MIRROR_TRANSACTION_NUMBER
The transaction number for one side of a company to company intercompany funding deal. Combined with the MIRROR_DEAL_NUMBER, this column forms a unique ID for each side of a mirror deal.
Validation: None.
Destination: XTR_INTERGROUP_TRANSFERS

MIRROR_LIMIT_CODE_FUND
The fund type limit code for the mirror side of an intercompany funding deal.
Validation: None.
Destination: XTR_INTERGROUP_TRANSFERS

MIRROR_LIMIT_CODE_INVEST
The invest type limit code for the mirror side of an intercompany funding deal.
Validation: None.
Destination: XTR_INTERGROUP_TRANSFERS

MIRROR_PORTFOLIO_CODE
The fund type limit code for the mirror side of an intercompany funding deal.
Validation: None.
Destination: XTR_INTERGROUP_TRANSFERS

MIRROR_PRODUCT_TYPE
The product type for the mirror side of an intercompany funding deal.
Validation: None.
Destination: XTR_INTERGROUP_TRANSFERS

NO_OF_DAYS
The number of days per year used to calculate interest on the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**OVERRIDE_LIMIT**

A flag indicating whether you want to override the limits that are applied to the deal (Y), or not (N).

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**PORTFOLIO_CODE**

The date the market rates were last updated.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**PRICING_MODEL**

The pricing model for the deal.

Validation: None.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

**PRODUCT_TYPE**

The product type for the deal.

Validation: The product type must be a defined, authorized product type for the deal type.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals,
XTR_DEALS. See individual deal transfer package descriptions for more information.

RATE_A
The first rate for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

RATE_B
The second rate for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

RATE_C
The third rate for the deal.
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

SETTLE_ACTION_REQD
A flag indicating whether you want to settle the transaction in Treasury (YES), or not (NO).
Validation: None.
Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.
STATUS_CODE

The status for the deal. The default status is CURRENT.

Validation: The status must be a valid status type for the deal type.

Destination: For Intercompany Transfer (IG) deals, XTR_INTERGROUP_TRANSFERS table. For all other deals, XTR_DEALS. See individual deal transfer package descriptions for more information.

FX Deal Transfer Package

When you import foreign exchange spot and forward deals, the FX Deal Transfer package requires certain unique values. The destination column is listed for some of those values. If no destination column is listed, then the destination column has the same name as the column in the XTR_DEALS_INTERFACE table. The unique values required for FX deals are as follows:

- ACCOUNT_NO_A: The buy account number. This account must be a valid bank account for the company and buy currency. The destination for this value is the BUY_ACCOUNT_NO column of the XTR_DEALS table.
- ACCOUNT_NO_B: The sell account number. This account must be a valid bank account for the company and the sell currency. The destination for this value is the SELL_ACCOUNT_NO column of the XTR_DEALS table.
- BROKERAGE_CODE: The brokerage party must be authorized for foreign exchange deals.
- BROKERAGE_CURRENCY: The brokerage currency must either be null or be the same as the buy (CURRENCY_A) or sell (CURRENCY_B) currencies.
- CPARTY_CODE: The counterparty must be authorized for foreign exchange deals.
- CPARTY_REF: The counterparty must be cross referenced to the company (part of the company’s intercompany group) and be authorized to sell the sell currency (CURRENCY_B).
- CURRENCY_A: The buy currency. This currency must be authorized and must be part of a valid, authorized currency combination in conjunction with CURRENCY_B. The destination for this value is the CURRENCY_BUY column of the XTR_DEALS table.
• CURRENCY_B: The sell currency. This currency must be authorized and must be part of a valid, authorized currency combination in conjunction with CURRENCY_A. The destination for this value is the CURRENCY_SELL column of the XTR_DEALS table.

• DATE_A: The deal date. This date cannot be later than the system date or the value date (DATE_B). The destination for this value is the DEAL_DATE column of the XTR_DEALS table.

• DATE_B: The value date. This date must be earlier than the deal date (DATE_A). The destination for this value is the VALUE_DATE column of the XTR_DEALS table.

• STATUS_CODE: The deal status must be CURRENT.

• DEAL_TYPE: The deal type must be FX.

IG Deal Transfer Package

When you import intercompany transfer deals, the IG Deal Transfer package requires certain unique values. The destination column is listed for some of those values. If no destination column is listed, then the destination column has the same name as the column in the XTR_DEALS_INTERFACE table. The unique values required for IG deals are as follows:

• ACCOUNT_NO_A: The company account number. This account must be a valid bank account for the company and currency. The destination for this value is the COMPANY_ACCOUNT_NO column of the XTR_INTERGROUP_TRANSFERS table.

• ACCOUNT_NO_B: The party account. This account must be a valid bank account for the cross referenced company or counterparty and currency. The destination for this value is the PARTY_ACCOUNT_NO column of the XTR_INTERGROUP_TRANSFERS table.

• ACTION_CODE: The action type must be PRINFLW. The destination for this value is the PRINCIPAL_ACTION column of the XTR_INTERGROUP_TRANSFERS table.

• AMOUNT_A: The principal adjustment amount. This amount cannot be negative. The destination for this value is the PRINCIPAL_ADJUST column of the XTR_INTERGROUP_TRANSFERS table.

• CPARTY_CODE: The counterparty must be authorized counterparty or company that is cross referenced to the company (part of the company’s intercompany group). The destination for
this value is the PARTY_CODE column of the XTR_INTERGROUP_TRANSFERS table.

• DATE_A: The internal transfer date. This date cannot be the same as or earlier than the system date. The destination for this value is the TRANSFER_DATE column of the XTR_INTERGROUP_TRANSFERS table.

• DEAL_TYPE: The deal type must be IG.

• LIMIT_CODE_A: The fund limit. This limit must be authorized. The fund type must be either F or X.

• LIMIT_CODE_B: The invest limit. This limit must be authorized. The fund type must be either I or X. The destination for this value is the LIMIT_CODE_INVEST column of the XTR_INTERGROUP_TRANSFERS table.
Glossary

Note: Some terms appear more than once because they are shared by more than one Oracle Financial Applications product. These alternate definitions are provided so you can see how the same term or feature name is used in other applications.

Account segment One of up to 30 different sections of your Accounting Flexfield, which together make up your general ledger account code. Each segment is separated from the other segments by a symbol you choose (such as -/, or \). Each segment typically represents an element of your business structure, such as Company, Cost Center or Account. One of the sections of an Accounting Flexfield, separated from the other sections by a symbol you choose (such as -/, or \). You can have up to 30 different Accounting Flexfield segments. Each segment can be up to 25 characters long. Each Accounting Flexfield segment typically captures one element of your agency’s structure, such as Fund, Division, Department, or Program.

Account segment value A series of characters and a description that define a unique value for a particular value set.

Accounting Flexfield The code you use to identify a general ledger account in an Oracle Financials application. Each Accounting Flexfield segment value corresponds to a summary or rollup account within your chart of accounts.

Accounting Flexfield structure The account structure you define to fit the specific needs of your organization. You choose the number of segments, as well as the length, name, and order of each segment in your Accounting Flexfield structure.

Accounting Flexfield value set A group of values and attributes of the values. For example, the value length and value type that you assign to your account segment to identify a particular element of your business, such as Company, Division, Region, or Product. A group of values and attributes of the values. For example, the value length and value type that you assign to your Accounting Flexfield segment to identify a particular element of your business, such as Company, Division, Region, or Product.

AutoReduction An Oracle Applications feature in the list window that allows you to shorten a list so that you must scan only a subset of values before choosing a final value. Just as AutoReduction incrementally reduces a list of values as you enter additional character(s), pressing [Backspace] incrementally expands a list.
AutoSelection  A feature in the list window that allows you to choose a valid value from the list with a single keystroke. When you display the list window, you can type the first character of the choice you want in the window. If only one choice begins with the character you enter, AutoSelection selects the choice, closes the list window, and enters the value in the appropriate field.

chart of accounts structure  A classification of account segment values that assigns a particular range of values a common characteristic. For example, 1000 to 1999 might be the range of segment values for assets in the account segment of your accounting flexfield.

concurrent manager  A unique facility that manages many time-consuming, non-interactive tasks within Oracle Applications for you, so you do not have to wait for their completion. When you submit a request in Oracle Applications that does not require your interaction, such as releasing shipments or running a report, the Concurrent Manager does the work for you, enabling you to complete multiple tasks simultaneously.

concurrent process  A non-interactive task that you request Oracle Applications to complete. Each time you submit a non-interactive task, you create a new concurrent process. A concurrent process runs simultaneously with other concurrent processes (and other interactive activities on your computer) to help you complete multiple tasks at once.

concurrent queue  A list of concurrent requests awaiting completion by a concurrent manager. Each concurrent manager has a queue of requests waiting to be run. If your system administrator sets up your Oracle Application to have simultaneous queuing, your request can wait to run in more than one queue.

concurrent request  A request to Oracle Applications to complete a non-interactive task for you. You issue a request whenever you submit a non-interactive task, such as releasing a shipment, posting a journal entry, or running a report. Once you submit a request, Oracle Applications automatically takes over for you, completing your request without further involvement from you or interruption of your work.

database table  A basic data storage structure in a relational database management system. A table consists of one or more units of information (rows), each of which contains the same kind of values (columns). Your application's programs and windows access the information in the tables for you.

folder  A flexible entry and display window in which you can choose the fields you want to see and where each appears in the window.
**function security**  An Oracle Applications feature that lets you control user access to certain functions and windows. By default, access to functionality is *not* restricted; your system administrator customizes each responsibility at your site by including or excluding functions and menus in the Responsibilities window.

**inflation start date**  The inflation start date for an asset specifies when inflation begins to impact an asset. The asset is adjusted for inflation from this date onward. The inflation start date is generally the same date as the date placed in service. You can, however, define an inflation start date that is different than the date placed in service. For example, if you enter an asset that is already in service and that has already been adjusted for inflation, you can set the inflation start date to an appropriate date to begin calculating new inflation adjustments in Oracle Assets.

**lamp**  A one-word message that Oracle Applications displays in the message line of any window to notify you that a particular feature is available for a particular field.

**message line**  A line on the bottom of a window that displays helpful hints or warning messages when you encounter an error.

**multi-org**  See *multiple organizations*.

**multiple organizations**  The ability to define multiple organizations and the relationships among them within a single installation of Oracle Applications. These organizations can be sets of books, business groups, legal entities, operating units, or inventory organizations.

**Multiple Reporting Currencies**  An Oracle General Ledger feature that allows you to report in your functional currency and in one or more foreign currencies.

**report set**  A group of reports that you submit at the same time to run as one transaction. A report set allows you to submit the same set of reports regularly without having to specify each report individually. For example, you can define a report set that prints all of your regular month-end management reports.

**shorthand flexfield entry**  A quick way to enter key flexfield data using shorthand aliases (names) that represent valid flexfield combinations or patterns of valid segment values. Your organization can specify flexfields that will use shorthand flexfield entry and define shorthand aliases for these flexfields that represent complete or partial sets of key flexfield segment values.

**status line**  A status line appearing below the message line of a root window that displays status information about the current window or field. A status line can contain the following: `^` or `v` symbols indicate previous records before or additional records following the current record in the current block; <strong>Enter Query</strong> indicates that the current block is in Enter Query mode, so you can specify search criteria for a query; <strong>Count</strong> indicates how many records were retrieved or displayed by a query (this number increases with each new record you access but does not decrease when you return to a prior record); the `<Insert>` indicator or <strong>lamp</strong> informs you that the current window is in insert character mode; and the `<List>` lamp appears when a list of values is available for the current field.

**tablespace**  The area in which an Oracle database is divided to hold tables.

**value**  Data you enter in a parameter. A value can be a date, a name, or a code, depending on the parameter.
value set  A group of values and related attributes you assign to an account segment or to a descriptive flexfield segment. Values in each value set have the same maximum length, validation type, alphanumeric option, and so on.
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