PeopleSoft®

PeopleSoft Deal Management 8.8 PeopleBook

December 2003

Open Source Disclosure

Contents

Appendix A

Appendix B

About These PeopleBooks

PeopleBooks provide you with the information that you need to implement and use PeopleSoft applications.

This preface discusses:

- PeopleSoft application prerequisites.
- PeopleSoft application fundamentals.
- Related documentation.
- Typographical elements and visual cues.
- Comments and suggestions.
- Common elements in PeopleBooks.

Note. PeopleBooks document only page elements that require additional explanation. If a page element is not documented with the process or task in which it is used, then either it requires no additional explanation or it is documented with common elements for the section, chapter, PeopleBook, or product line. Elements that are common to all PeopleSoft applications are defined in this preface.

PeopleSoft Application Prerequisites

To benefit fully from the information that is covered in these books, you should have a basic understanding of how to use PeopleSoft applications.

See *Using PeopleSoft Applications.*

You might also want to complete at least one PeopleSoft introductory training course.

You should be familiar with navigating the system and adding, updating, and deleting information by using PeopleSoft windows, menus, and pages. You should also be comfortable using the World Wide Web and the Microsoft Windows or Windows NT graphical user interface.

These books do not review navigation and other basics. They present the information that you need to use the system and implement your PeopleSoft applications most effectively.

PeopleSoft Application Fundamentals

Each application PeopleBook provides implementation and processing information for your PeopleSoft database. However, additional, essential information describing the setup and design of your system appears in a companion volume of documentation called the application fundamentals PeopleBook. Each PeopleSoft product line has its own version of this documentation.

The application fundamentals PeopleBook consists of important topics that apply to many or all PeopleSoft applications across a product line. Whether you are implementing a single application, some combination of applications within the product line, or the entire product line, you should be familiar with the contents of this central PeopleBook. It is the starting point for fundamentals, such as setting up control tables and administering security.

Related Documentation

This section discusses how to:

- Obtain documentation updates.
- Order printed documentation.

Obtaining Documentation Updates

You can find updates and additional documentation for this release, as well as previous releases, on the PeopleSoft Customer Connection web site. Through the Documentation section of PeopleSoft Customer Connection, you can download files to add to your PeopleBook Library. You'll find a variety of useful and timely materials, including updates to the full PeopleSoft documentation that is delivered on your PeopleBooks CD-ROM.

Important! Before you upgrade, you must check PeopleSoft Customer Connection for updates to the upgrade instructions. PeopleSoft continually posts updates as the upgrade process is refined.

See Also

PeopleSoft Customer Connection web site, http://www.peoplesoft.com/corp/en/login.asp

Ordering Printed Documentation

You can order printed, bound volumes of the complete PeopleSoft documentation that is delivered on your PeopleBooks CD-ROM. PeopleSoft makes printed documentation available for each major release shortly after the software is shipped. Customers and partners can order printed PeopleSoft documentation by using any of these methods:

- Web
- Telephone
- Email

Web

From the Documentation section of the PeopleSoft Customer Connection web site, access the PeopleSoft Press web site under the Ordering PeopleBooks topic. The PeopleSoft Press web site is a joint venture between PeopleSoft and Consolidated Publications Incorporated (CPI), the book print vendor. Use a credit card, money order, cashier's check, or purchase order to place your order.

Telephone

Contact CPI at 800 888 3559.

Email

Send email to CPI at psoftpress@cc.larwood.com.

See Also

PeopleSoft Customer Connection web site, http://www.peoplesoft.com/corp/en/login.asp

Typographical Conventions and Visual Cues

This section discusses:

- Typographical conventions.
- Visual cues.

Typographical Conventions

The following table contains the typographical conventions that are used in PeopleBooks:

Typographical Convention or Visual Cue	Description
Bold	Indicates PeopleCode function names, method names, language constructs, and PeopleCode reserved words that must be included literally in the function call.
Italics	Indicates field values, emphasis, and PeopleSoft or other book-length publication titles. In PeopleCode syntax, italic items are placeholders for arguments that your program must supply. We also use italics when we refer to words as words or letters as letters, as in the following: Enter the number 0, not the letter *O*.
KEY+KEY	Indicates a key combination action. For example, a plus sign (+) between keys means that you must hold down the first key while you press the second key. For ALT+W, hold down the ALT key while you press W.
`Monospace font`	Indicates a PeopleCode program or other code example.
“ ” (quotation marks)	Indicate chapter titles in cross-references and words that are used differently from their intended meanings.

Typographical Convention or Visual Cue	Description
. . . (ellipses)	Indicate that the preceding item or series can be repeated any number of times in PeopleCode syntax.
{ } (curly braces)	Indicate a choice between two options in PeopleCode syntax. Options are separated by a pipe (|).
[ ] (square brackets)	Indicate optional items in PeopleCode syntax.
& (ampersand)	When placed before a parameter in PeopleCode syntax, an ampersand indicates that the parameter is an already instantiated object. Ampersands also precede all PeopleCode variables.
(ISO)	Information that applies to a specific country, to the U.S. federal government, or to the education and government market, is preceded by a three-letter code in parentheses. The code for the U.S. federal government is USF; the code for education and government is E&G, and the country codes from the International Standards Organization are used for specific countries. Here is an example: (GER) If you're administering German employees, German law requires you to indicate special nationality and citizenship information for German workers using nationality codes established by the German DEUEV Directive.
Cross-references	PeopleBooks provide cross-references either below the heading "See Also" or on a separate line preceded by the word *See*. Cross-references lead to other documentation that is pertinent to the immediately preceding documentation.

Visual Cues

PeopleBooks contain the following visual cues.

Notes

Notes indicate information that you should pay particular attention to as you work with the PeopleSoft system.

Note. Example of a note.

A note that is preceded by *Important!* is crucial and includes information that concerns what you must do for the system to function properly.

Important! Example of an important note.

Warnings

Warnings indicate crucial configuration considerations. Pay close attention to warning messages.

Warning! Example of a warning.

Comments and Suggestions

Your comments are important to us. We encourage you to tell us what you like, or what you would like to see changed about PeopleBooks and other PeopleSoft reference and training materials. Please send your suggestions to:

PeopleSoft Product Documentation Manager PeopleSoft, Inc. 4460 Hacienda Drive Pleasanton, CA 94588

Or send email comments to doc@peoplesoft.com.

While we cannot guarantee to answer every email message, we will pay careful attention to your comments and suggestions.

Common Elements in These PeopleBooks

As of Date — The last date for which a report or process includes data.

Business Unit — An ID that represents a high-level organization of business information. You can use a business unit to define regional or departmental units within a larger organization.

Description — Enter up to 30 characters of text.

Effective Date — The date on which a table row becomes effective; the date that an action begins. For example, to close out a ledger on June 30, the effective date for the ledger closing would be July 1. This date also determines when you can view and change the information. Pages or panels and batch processes that use the information use the current row.

Once, Always, and **Don't Run** — Select Once to run the request the next time the batch process runs. After the batch process runs, the process frequency is automatically set to Don't Run.

Select Always to run the request every time the batch process runs.

Select Don't Run to ignore the request when the batch process runs.

Report Manager — Click to access the Report List page, where you can view report content, check the status of a report, and see content detail messages (which show you a description of the report and the distribution list).

Process Monitor	Click to access the Process List page, where you can view the status of submitted process requests.
Run	Click to access the Process Scheduler request page, where you can specify the location where a process or job runs and the process output format.
Request ID	An ID that represents a set of selection criteria for a report or process.
User ID	An ID that represents the person who generates a transaction.
SetID	An ID that represents a set of control table information, or TableSets. TableSets enable you to share control table information and processing options among business units. The goal is to minimize redundant data and system maintenance tasks. When you assign a setID to a record group in a business unit, you indicate that all of the tables in the record group are shared between that business unit and any other business unit that also assigns that setID to that record group. For example, you can define a group of common job codes that are shared between several business units. Each business unit that shares the job codes is assigned the same setID for that record group.
Short Description	Enter up to 15 characters of text.

See Also

Using PeopleSoft Applications

PeopleSoft Process Scheduler

PeopleSoft Deal Management PeopleBook Preface

This preface discusses:

- PeopleSoft application fundamentals.
- Common elements in this PeopleBook.
- Pages with deferred processing.

Note. This PeopleBook documents only page elements that require additional explanation. If a page element is not documented with the process or task in which it is used, then it either requires no additional explanation or is documented with the common elements for the section, chapter, or PeopleBook.

PeopleSoft Application Fundamentals

The *PeopleSoft Deal Management PeopleBook*provides you with implementation and processing information for your PeopleSoft Deal Management system. However, additional, essential information describing the setup and design of your system resides in companion documentation. The companion documentation consists of important topics that apply to many or all PeopleSoft applications across the Financials, Enterprise Service Automation, and Supply Chain Management product lines. You should be familiar with the contents of these PeopleBooks.

The following companion PeopleBooks apply specifically to PeopleSoft Deal Management.

- *PeopleSoft Application Fundamentals for FIN, ESA, and SCM PeopleBook*
- *PeopleSoft Setting Up Global Options and Reports PeopleBook*
- *PeopleSoft Bank Setup and Processing PeopleBook*

Pages With Deferred Processing

Several pages in PeopleSoft Deal Management operate in deferred processing mode. Most fields on these pages are not updated or validated until you save the page or refresh it by clicking a button, link, or tab. This delayed processing has various implications for the field values on the page—for example, if a field contains a default value, any value you enter before the system updates the page overrides the default. Another implication is that the system updates quantity balances or totals only when you save or otherwise refresh the page.

See Also

PeopleTools PeopleBook: PeopleSoft Application Designer

Common Elements Used in This PeopleBook

Account	ChartField that identifies the nature of a transaction for corporate accounts.
Affiliate	ChartField used to map transactions between business units when using a single interunit account.
Alt Acct (alternate account)	ChartField that identifies the nature of a transaction for statutory accounts. This field appears only if you enabled the Alternate Account option for your organization and for the general ledger business unit.
Class	ChartField that identifies a particular appropriation when you combine it with a Fund, DeptID, Program Code, and Budget Reference.
Currency	Code that identifies the type of currency for an amount, such as USD or FRF.
Dept (department)	ChartField that indicates who is responsible for or affected by the transaction.
Description	Freeflow text up to 256 characters.
Effective Date	Date on which a table row becomes effective; the date that an action begins. For example, if you want to close out a ledger on June 30, the effective date for the ledger closing would be July 1. This date also determines when you can view and change the information. Pages or panels and batch processes that use the information use the current row.
Fund	ChartField that represents structural units for education and government accounting. Can also represent a divisional breakdown in your organization.
Fund Affiliate	ChartField used to correlate transactions between funds when using a singe intraunit account.
Language	The language in which you want the field labels and report headings of your reports to print. The field values appear as you enter them.
Oper Unit (operating unit)	ChartField used to identify a location, such as a distribution warehouse or sales center.
Process Frequency	Select from: *Once:* Runs the request the next time the batch process runs. After the batch process runs, the process frequency is automatically set to *Don't Run.* *Always:* Runs the request every time the batch process runs. *Don't Run:* Ignores the request when the batch process runs.
Process Monitor	This link takes you to the Process List page, where you can view the status of submitted process requests.
Product	ChartField that captures additional information useful for profitability and cash flow analysis by product sold or manufactured.

Program ChartField that identifies groups of related activities, cost centers, revenue centers, responsibility centers, and academic programs. Tracks revenue and expenditures for programs.

Project ChartField that captures information for project/grants accounting.

Report ID The report identifier.

Report Manager This link takes you to the Report List page, where you can view report content, check the status of a report, and see content detail messages (which show you a description of the report and the distribution list).

Run This button takes you to the Process Scheduler request page, where you can specify the location where a process or job runs and the process output format.

Run Control ID An identification code that identifies the run parameters for a report or process.

SetID An identification code that represents a set of control table information or TableSets. A TableSet is a group of tables (records) necessary to define your company's structure and processing options.

Short Description Freeflow text up to 15 characters.

Status Indicates whether a row in a table is *Active* or *Inactive*. You cannot display inactive rows on transaction pages or use them for running batch processes. Inactivate rather than delete data you no longer use in order to maintain an audit trail.

Unit Business unit for an item.

See Also

PeopleTools PeopleBook: Using PeopleSoft Applications

CHAPTER 1

Getting Started With PeopleSoft Deal Management

This chapter provides an overview of PeopleSoft Deal Management implementation and discusses:

- PeopleSoft Deal Management business processes.
- PeopleSoft Deal Management integrations.
- PeopleSoft Deal Management implementation.

PeopleSoft Deal Management Business Processes

PeopleSoft Deal Management provides the following business processes:

- Instrument type and instrument template creation and maintenance.
- External and internal deal creation and maintenance.
- Trade tickets creation and maintenance.
- Securities creation and maintenance
- Undo deal functionality.
- Deal confirmation, administration, and reevaluation.
- Deal portfolio management.
- Deal collateral administration and review.

We cover these business processes in the business process chapters in this PeopleBook.

PeopleSoft Deal Management Integrations

PeopleSoft Deal Management integrates with the following PeopleSoft applications:

- PeopleSoft Cash Management
- PeopleSoft Risk Management
- PeopleSoft Payables
- PeopleSoft Receivables
- PeopleSoft General Ledger

We cover integration considerations in the implementation chapters in this PeopleBook.

Supplemental information about third-party application integrations is located on the PeopleSoft Customer Connection website.

PeopleSoft Deal Management Implementation

PeopleSoft Setup Manager enables you to generate a list of setup tasks for your organization based on the features that you are implementing. The setup tasks include the components that you must set up, listed in the order in which you must enter data into the component tables, and links to the corresponding PeopleBook documentation.

Prior to running Setup Manager to generate a list of PeopleSoft Deal Management setup tasks, you need to setup PeopleSoft banks functionality and PeopleSoft Cash Management.

Other Sources of Information

In the planning phase of your implementation, take advantage of all PeopleSoft sources of information, including the installation guides, table-loading sequences, data models, and business process maps. A complete list of these resources is in the preface of the *PeopleSoft Application Fundamentals for FIN, ESA, and SCM 8.8 PeopleBook,* with information on where to find the most up-to-date version of each.

See Also

PeopleSoft 8.8 Application Fundamentals for Financial Management Solutions, Enterprise Service Automation, and Supply Chain Management PeopleBook, "PeopleSoft Application Fundamentals PeopleBook Preface," Additional Resources

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, "Getting Started With Bank Setup and Processing," Other Sources of Information

PeopleSoft Cash Management 8.8 PeopleBook, "Getting Started With PeopleSoft Cash Management," PeopleSoft Cash Management Implementation

PeopleTools PeopleBook: PeopleSoft Enterprise Integration

PeopleTools PeopleBook: PeopleSoft Integration Tools and Utilities

CHAPTER 2

Defining Deal Management Processing Options

This chapter discusses prerequisite setup of PeopleSoft Deal Management processing options, and discusses how to:

- Define deal business unit options.
- Define market rate information.
- Define instrument types and instrument templates.
- Define deal portfolios.
- Define confirmation (confo) validation fields.

Prerequisites

Prior to defining Deal Management processing options, you must implement and set up the following:

- Banks and counterparties.
- PeopleSoft Cash Management functions.

See Also

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, “Setting Up Banks and Counterparties”

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, “Setting Up Files for Electronic File Transfers”

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, “Setting Up Electronic Banking”

PeopleSoft Cash Management 8.8 PeopleBook, “Defining Cash Management Processing Options”

Defining Deal Business Unit Options

Define your business unit options.

Default Values

Workflow options specified here work in tandem with various deal settings at deal capture time. The system automatically generates workflow notifications when deals meet certain conditions.

Enable WF Deal Preview (enable workflow deal preview)

Select to enable deal preview workflow processes. The system uses this option to generate workflow notification for three deals workflows (if you have implemented workflow).

With this option selected, the following workflows are activated when meeting certain conditions:

- When the deal approval status is Submitted this activates the Deal PreApprovals workflow.
- When the Auto Preview flag on the instrument header is Yes, and the deal status is Not Reviewed, this activates the Review Deal Terms workflow.
- When the Review at Confirmation flag on the instrument header is set to Yes, the deal confirmation review status is Not Reviewed, and the deal status is Open or Sold/Bought back, this activates the Review at Confirmation workflow.

Enable WF Auto Confo Worklist (enable workflow automatic confirmation worklist)

Select to enable automated inbound deal confirmation workflow processes.

Enable WF Invalid Confo Mail (enable workflow invalid confirmation mail)

Select to enable workflow-based electronic mail processes for invalid or unmatched deal terms found during online confirmation.

See Also

Chapter 7, “Confirming Deals,” Deal Review Workflows, page 114

Defining Market Rate Information

Define market rate information.

See *PeopleSoft Cash Management 8.8 PeopleBook*, “Defining Cash Management Processing Options,” Defining Market Rates.

Defining Instrument Types and Instrument Templates

Define instrument types and instrument templates.

See Chapter 3, “Defining Instrument Types and Instrument Templates,” page 7.

Defining Deal Portfolios

You associate deals with a portfolio on the Deal Header page at deal entry. Use this page to establish your portfolios.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Header Information, page 46

Page Used to Define Deal Portfolios

Page Name	Object Name	Navigation	Usage
Deal Portfolios	TRX_PORTFLIO_DEFN	Deal Management, Administer Deals, Deal Portfolios	Establish portfolios for categorizing deals.

Defining Deal Portfolios

Access the Deal Portfolios page.

Status Select either *Active* or *Inactive* to indicate the status of the portfolio.

Defining Confo Validation Fields

Define deal confirmation validation data.

See Chapter 7, “Confirming Deals,” Defining the Confirmation Data, page 117.

CHAPTER 3

Defining Instrument Types and Instrument Templates

This chapter provides an overview of instrument types and instrument templates, and discusses how to:

- Define instrument header information.
- Define instrument details.
- Define instrument analytic functions.
- Select accounting templates.
- Build complex instruments.
- Create instrument templates.

Understanding Instruments Types and Instrument Templates

Before you can capture and administer deals and trades, define your financial instruments and, optionally, create instrument templates.

The instrument library in PeopleSoft Deal Management aids in the initial setup and maintenance of financial instruments. This tool provides you with:

- A medium that enables you to define core instruments types using core building blocks.
- Functionality that enables you to create complex instruments, combining attributes from simple instruments.
- The ability to define as many instruments and create as many templates as you need to capture and administer deals.

The PeopleSoft Deal Management instrument definition and deal capture processes support the growing number of available highly sophisticated derivative instruments. Having these processes in place enables you to draw from a library of frequently used instrument types, rather than creating new instruments from scratch.

Complete these steps to define your instruments:

1. Enter general instrument header information and any attributes.
2. Define the instrument's core attributes on the Instrument Detail page and enter any date-specific information to use as defaults. (The page display and available links change depending the instrument base type that you selected.)
3. Specify analytic functions.
4. Select appropriate accounting templates for the deal.

5. (Optional) Combine instruments to create a more complex instrument.

Core Instrument Types

Instrument base types compose the foundation for defining financial instruments in PeopleSoft Deal Management. There are seven fundamental instrument base types from which you can build simple and complex instruments. Use these instrument base types when you define an instrument or create a template:

Interest Rate Physicals The purchase or sale of interest rate instruments such as bonds and commercial paper. These instruments can be held as investments or can be designated as debts (such as internal or external bank loans).

Interest Rate Swaps The exchange of fixed and floating rate instruments. Use this base type for interest rate swaps and cross-currency swaps.

Foreign Exchange (FX) Deal Physicals (foreign exchange deal physicals) The purchase or sale of a foreign exchange instrument on a spot or cash basis. This instrument base type applies to transactions bought or sold on a forward basis for delivery on a specified future date.

Option Use this base type to enter detail attributes for options on another base type. For example, the design of an option on a spot foreign exchange has two parts: the underlying foreign exchange instrument and the option on that instrument.

This base type handles European, American, and Bermudan exercise features, as well as a range of option types such as *Standard, Asian, Lookbacks, Barriers,* and others.

Option - Binary Payoff For binary options where the payoff is a monetary amount.

Future The purchase or sale of a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.

Commodity Bulk goods such as grains, metals, and food that are traded on a commodity exchange or on-the-spot market.

Generic A format that is adaptable to your special requirements.

Delivered Instrument Types

This table lists the preconfigured instrument types that PeopleSoft Deal Management delivers. Instrument types available to you vary depending on your organization’s implementation of PeopleSoft Deal Management.

Instrument Type	Description
AMORTSWAP	Amortizing Swap
BANKDEP	Commercial Bank Term Deposit
BANKLOAN	Commercial Bank Loan

Instrument Type	Description
BASSWAP	Basis Swap
BINARY	Binary Option
BNKACCEPT	Bankers Acceptance
BONDROLL	Rolling Bond - single pay
CASH	Cash Transaction
CCIRSWAP	Cross Currency Interest Rate Swap
CDDAYCOMP	CD Term Deposit-Interest Compounded Daily
CDWEEKCOMP	CD Term Deposit-Interest Compounded Weekly
COMMGOLD	Commodity Contract on Gold
COMPAPD	Commercial Paper-Discount
COMPAPIB	Commercial Paper-Interest Bearing
CORPBOND	Corporate Bond
ECD	Euro Certificate of Deposit
ECP	Euro Commercial Paper
EMTN	Euro Medium Term Note
FRA	Forward Rate Agreement **Important!** In configuring FRA instruments, do not select the Discount to Yield check box on the Instrument Types - Instrument Details page, as these are not discount instrument types. Selecting this check box causes calculation errors in any deals created from this instrument.
FRN	Corporate Floating Rate Note

Instrument Type	Description
FUTR-TBOND	Futures Contract US Treasury Bond
FX FWD	FX Forward
FX SPOT	FX Spot
FXAMCLPT	FX Option - American Style Exercise
FXBARRIR	FX Option - Single Barrier
GENERIC	Generic Instrument
IRCAP	Interest Rate Cap
IRCOLLAR	Interest Rate Collar
IRFLOOR	Interest Rate Floor
IRSWAP	Interest Rate Swap
IRSWAP PSC	Interest Rate Swap - Principals Swapped at Commencements
IRSWPTN	Interest Rate Swaption
JUMBOCD	Jumbo CD
O/N USD	Overnight Investment/Borrowing
ON_BOND	Underlying US Treasury Bills
OPT_ONFUT	Option on US Treasury Bills Futures
REPO	Repurchase Agreement, using two lines
REPO_ONE	Repurchase Agreement, using one line
REPOCBOND	Repurchase Agreement on a Corporate Bond

Instrument Type	Description
RREPOCBOND	Reverse Repurchase Agreement on a Corporate Bond
T-BILL	US Treasury Bill
T-BOND US	Treasury Bond

Defining Instrument Header Information

This section discusses how to:

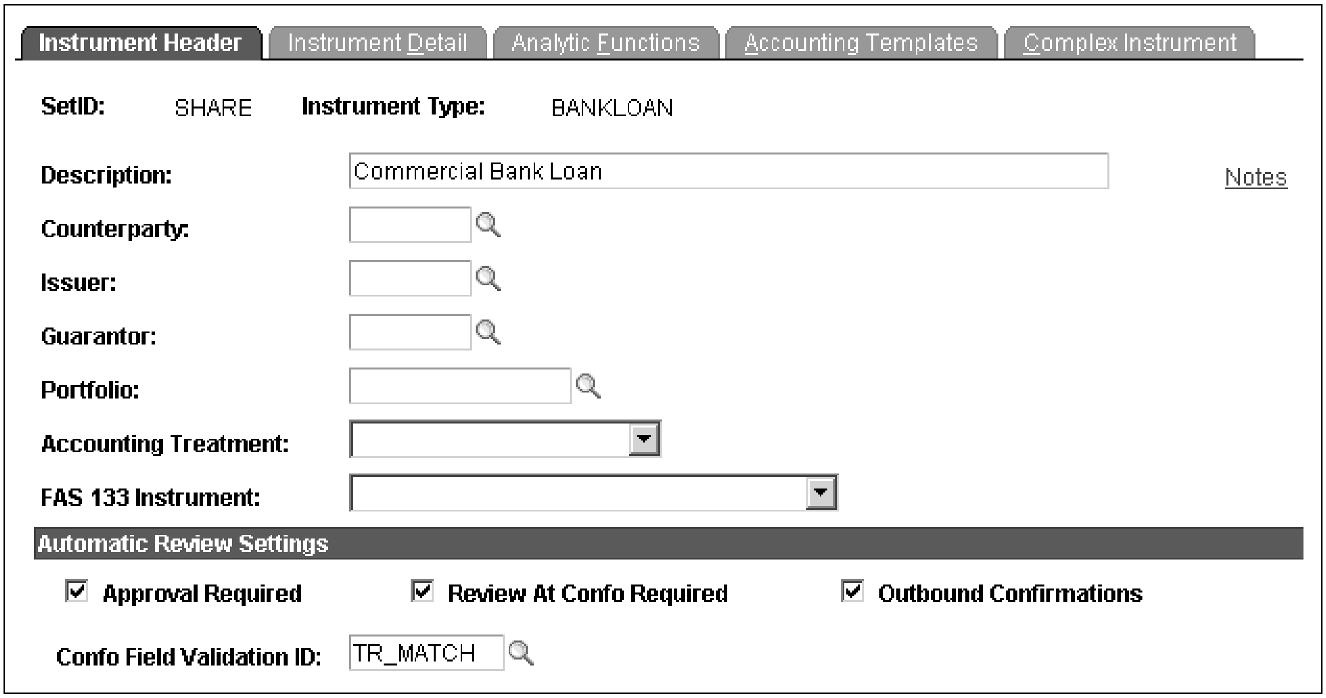
- Define instrument header information.
- Define notes.
- Specify attributes.

Pages Used to Define Instrument Header Information

Page Name	Object Name	Navigation	Usage
Instrument Header	INSTR_HEADER_TR	Deal Management, Administer Deals, Define Instruments, Instrument Header	Provide a detailed description and assign approval requirements for your financial instruments.
Notes	INSTR_NOTES_PNL	Click Notes on the Instrument Header page.	Enter any notes for the instrument.

Defining Instrument Header Information

Access the Instrument Types - Instrument Header page.



Instrument Types - Instrument Header page

Notes

Click to enter detailed notes for an instrument. For example, if you create an instrument with an accounting treatment of *Other,* you can enter detailed information about that unique accounting treatment here.

Issuerand **Guarantor**

These fields are relevant for entry only if one of the instrument base types is *Interest Rate Physical,* and you select *Investment* from the Debt/Investment field on the Instrument Detail page.

Accounting Treatment

Select a default accounting treatment for deals created from this instrument. This setting can be modified at the deal level. Values are:

*Available for Sale:*Select if the deal can be sold before its maturity date.

Held to Maturity: Select if the deal is held until its maturity date.

Trading: Select if the deal is actively trading and is likely to be sold before its maturity date.

Other: Select if the deal requires an alternative accounting treatment, such as FAS 133 accounting or other nonstandard accounting.

This field is primarily for audit purposes—the specified value does not affect the processing. The system processes accounting for an accounting treatment using templates assigned to events on the Accounting Templates page. This means that if you assign the same templates to accounting events on different accounting treatments, the system processes the treatments exactly alike.

FAS 133 Instrument

If you use your instrument in a hedge accounting relationship, select from these values:*Can be a Hedged item, Contains Embedded Derivative, Is a Derivative,* and *Nonderivative Foreign Currency.*

Automatic Review Settings

Select all review criteria check boxes that apply to this instrument.

Approval Required	Select if this instrument requires management approval before contract closure with the counterparty.
Review At Confo Required (review at confirmation required)	Select if you want your confirmation staff to review this deal.
Outbound Confirmations	Select to designate that this instrument be selected in the automated outbound confirmations procedure and forwarded to the counterparty for review.
Confo Field Validation ID (confirmation field validation ID)	If you intend to use automated inbound confirmations, enter the confirmation field validation.
Attributes	Click to define additional instrument features.

See Also

PeopleSoft Risk Management 8.8 PeopleBook, “Introducing Hedge Analytics and FAS 133”

Defining Notes

Access the Notes page.

Defining Instrument Details

The fields on the Instrument Detail page change depending on instrument base type.

This section discusses how to:

- Define instrument details.
- Define attributes.
- Define extra attributes.
- Enter commodity instrument details.
- Enter FX deal physical instrument details.
- Enter FX deal physical dates details
- Enter futures contract instrument details.
- Enter generic instrument details.
- Enter interest rate physical instrument details.
- Enter interest rate physical − fixed rate deal dates detail.
- Enter interest rate physical − floating rate deal dates detail.

- Enter interest rate swap instrument details.
- Enter interest rate swap date details.
- Enter options instrument details.
- Enter option or option - binary payoff date details.

Common Elements for This Section

Business Day Convention Select a business day convention. Values are: *Set to Following, Modified Following, Modified Previous,* and *Previous.*

Cash Flow Curve Assign a cash flow curve value, which calculates projected future cash flows for any deal created from this instrument. This field only appears when you have also implemented PeopleSoft Risk Management.

Day Count Basis Select a day count basis. Values are:

30/360: Assumes that a year consists of 12 months with an equal length of 30 days. A special rule applies when dealing with the end of a month.

30E/360: Assumes that a year consists of 12 months with an equal length of 30 days. Also known as Euro 30/360.

Note. The difference between the 30/360 calculation and the 30E/360 calculation occurs when a period ends on the 31st but did not start on the 30th or 31st. In this case, the 30/360 calculation uses the 31st day as equal to 31, while the 30E/360 calculation uses the 31st day as equal to 30. For example, using the 30/360 calculation, the period starting December 1 and ending December 31 contains 30 days. However, using the 30E/360 calculation, the same December time period contains only 29 days.

Actual/360: Assumes that a year consists of 360 days, but the months are counted as actual calendar days.

Actual/365: Assumes that a year consists of 365 days, but the months are counted as actual calendar days.

Actual/Actual: Assumes that the number of days between two dates is the actual number of calendar days.

Ex-Interest Rule Specify an ex-interest rule. Values are: *1 Calendar Month Before, 10 Business Days Before, 10 Calendar Days Before, 30 Calendar Days Before, 5 Business Days Before, 7 Business Days Before, 7 Calendar Days Before, Does Not Trade Ex-Interest,* and *Does Trade Ex-Interest.*

First Coupon Period Select a first coupon period. Values are *Long First Coupon Period, Normal First Coupon Period,* and *Short First Coupon Period.*

Float/Fixed Indicate whether the interest rate for this instrument is fixed or floating. If the rate is fixed, enter the rate. If it’s floating, enter the reset index for the floating rate.

Interest Calculation Select an interest calculation. Values are :

Day Counted Interest: The system uses the actual number of days between interest dates to calculate interest payments.

Same Interest each Period: The system uses a fixed amount to calculate interest payments, regardless of the number of days between interest dates.

Interest

Select an interval that reflects the cash flow frequency for the deal. Values are: *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* and *Weekly.* In the Compounds field, define how frequently this interest interval compounds. Values are: *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* and *Weekly.*

Interest Date Rule

Select an interest date rule. Values are: *Backwards from Maturity Date, End of Month, Forwards from Issue Date, Nth Weekday, Override Month and Day, Pay > Issue,* and *Accrue > Issue.*

Depending on the values that you select in this list, complete the related fields.

End of Month: Enter a numeric equivalent for the month in the Month field.

Nth Weekday: Enter a numeric equivalent for the month in the Month field. Specify *First, Fourth, Second,* or *Third* for week, and specify a weekday.

Override Month and Day: Enter a month and day.

Last Coupon Period

Select a last coupon period. Values are: *Long Last Coupon Period, Normal Last Coupon Period,* and *Short Last Coupon Period.*

Minimum Bids

Enter the number of minimum bids allowed for this instrument.

Net Deal Settlement Cashflows

Select this check box if your instrument has more than one instrument base type or contains an interest rate swap, and you require that cash flow from one instrument base type or swap leg net with cash flow from another instrument base type or swap leg.

Nth Week

Select from these three values: *First, Fourth, Second,* or *Third.* Also select a specific weekday.

Repeat Interest Dates

Select the check box if the interest rate physical transaction has multiple interest payments.

Use Actual or Nominal Dates

Select from these values:

Use Actual Interest Dates: The actual interest dates (the interest dates *after* adjusting for nonbusiness days and weekends) determine the amount of the interest payment.

Use Nominal Dates: The nominal interest dates (the interest dates *before* adjusting for nonbusiness days and weekends) determine the amount of the interest payment.

Pages Used to Define Instrument Details

Page Name	Object Name	Navigation	Usage
Instrument Types - Instrument Detail	INSTR_DETAIL_TR	Deal Management, Administer Deals, Define Instruments, Instrument Detail	Enter the specifics for an instrument. This page differs for each instrument base type.
Attributes	INSTR_ATTRIBUTES	Click Attributes on the Instrument Detail page.	Capture information about an instrument's attributes.
Extra Attributes	INSTR_ADHOC_ATR	Click Extra on the Instrument Detail page.	Assign extra attributes to your instrument.
Dates	INSTR_DTS_BUYSELL	Click Dates on the Instrument Detail page.	Enter date detail information that is specific to a FX deal physical.
Futures Contract Details	INSTR_FUTURE_SP	Click Contract on an Instrument Detail page.	Capture data that is specific to a particular futures contract.
Dates	INSTR_DTS_PHYS_FX	Click Dates on the Instrument Detail page.	Enter date detail information that is specific to a fixed rate interest rate physical.
Dates	INSTR_DTS_PHYS_FL	Click Dates on the Instrument Detail page.	Enter date detail information that is specific to a floating rate interest rate physical.
Dates	INSTR_DTS_NOTIONAL	Click Dates on the Instrument Detail page.	Enter date detail information that is specific to an interest rate swap.
Dates	INSTR_DTS_OPTION	Click Dates on the Instrument Detail page.	Enter date detail information that is specific to an option or option - binary payoff.

Defining Instrument Details

Access the Instrument Types - Instrument Detail page.

To complete the Instrument Detail pages:

1. Select an Instrument Base Type.

   Once you specify the instrument base type, the Instrument Detail page displays the appropriate detail attributes.

2. Complete the page fields for that specific instrument base type.

3. (Optional) Click the Extra link to add extra attribute information for the deal.

   Depending on the selected instrument base type, this link may or may not appear. The field attributes on this page vary, depending on the instrument base type.

4. If applicable, click the Dates link to add detailed date information for the deal.

5. For a futures contract, click the Contract link.

Defining Attributes

Access the Attributes page.

Select all check boxes that apply. Attribute values that appear are dependent on instrument type.

Is a Repo Select to indicate that deals that you create using this instrument are available for use in a repurchase agreement.

Allow Deal Roll or Swap Select to indicate that deals that you create using this instrument can be rolled forward or used in a swap.

Allow Fixed Rate Change If selected, fixed rate deals that you create using this instrument can have the rate modified.

In addition, if you create an interest rate swap instrument and leave this check box clear, the Reset Rate Set check box on the Reset Rates page is disabled for any deals created from this instrument. You will be unable to change the established fixed rate for these swap deals.

See Chapter 4, “Capturing Deals and Trade Tickets,” Specifying Reset Rates, page 96.

Defining Extra Attributes

Access the Extra Attributes page.

If the delivered instrument component does not contain all the data fields you require, you can define extra fields to capture this data. These extra attribute fields display on the Deal Capture component, and are memo-only fields that are not used in any deal processing.

Attribute Enter a 5 alphanumeric character code for the attribute.

Attribute Type Specify a value: *Date, Market Rate, Small Integer,* or *Small Character.*

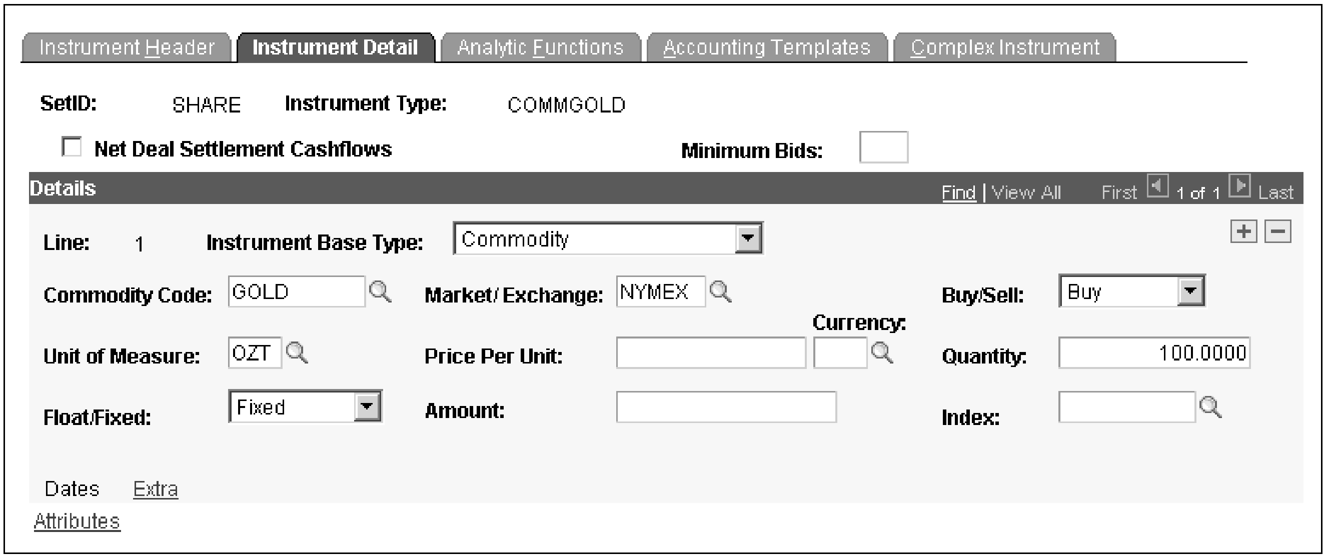
Short Name Enter a name for the attribute.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Reviewing Additional Deal Attributes, page 95

Entering Commodity Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering commodity information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)

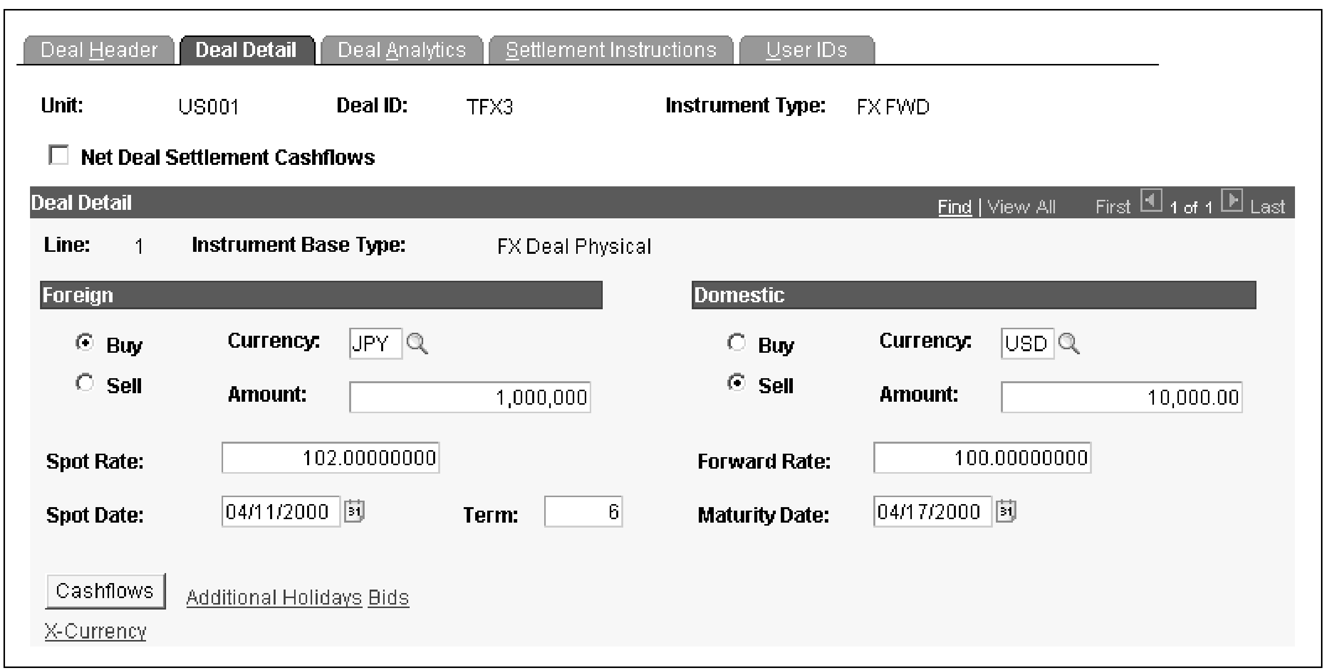
Instrument Base Type Select *Commodity.*

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Entering Commodity Deal Details, page 90

Entering FX Deal Physical Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering foreign exchange physical information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)

Instrument Base Type Select *FX Deal Physical.*

Buy/Sell

A FX deal physical instrument has a buy side and a sell side. Once you select *Buy* or *Sell* in the field for one region, the system makes the corresponding selection for the other region when you save the instrument.

Currency

You can create instruments with predefined currency values. This is useful if you enter into many similar foreign exchange deals—for example, if you buy Japanese Yen and sell United States dollars—you can create an instrument with predefined values to reduce data entry.

Any currency values that you specify at the instrument level can be overwritten at the deal level.

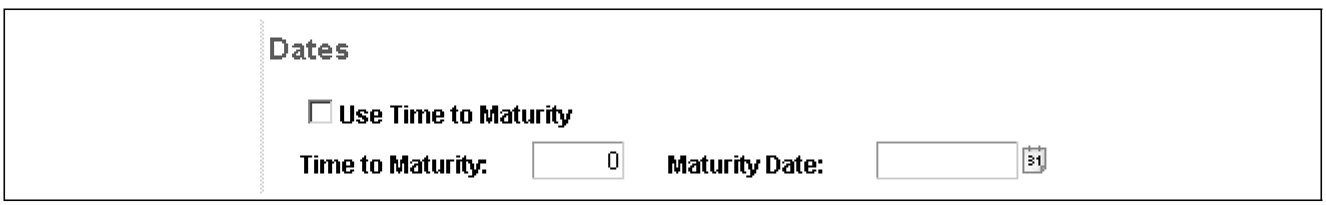
Note. Enter data for both the buy and sell side of the FX deal physical, whether both regions are Foreign, or one region is Foreign and the other Domestic.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering FX Deal Physical Instrument Details, page 18

Entering FX Deal Physical Dates Detail

Access the Dates page.



Dates page: Entering FX Deal Physical dates detail

Use these fields to assign a value for the Maturity Date field automatically on the Deal Detail page when you use an FX deal physical.

Use Time to Maturity

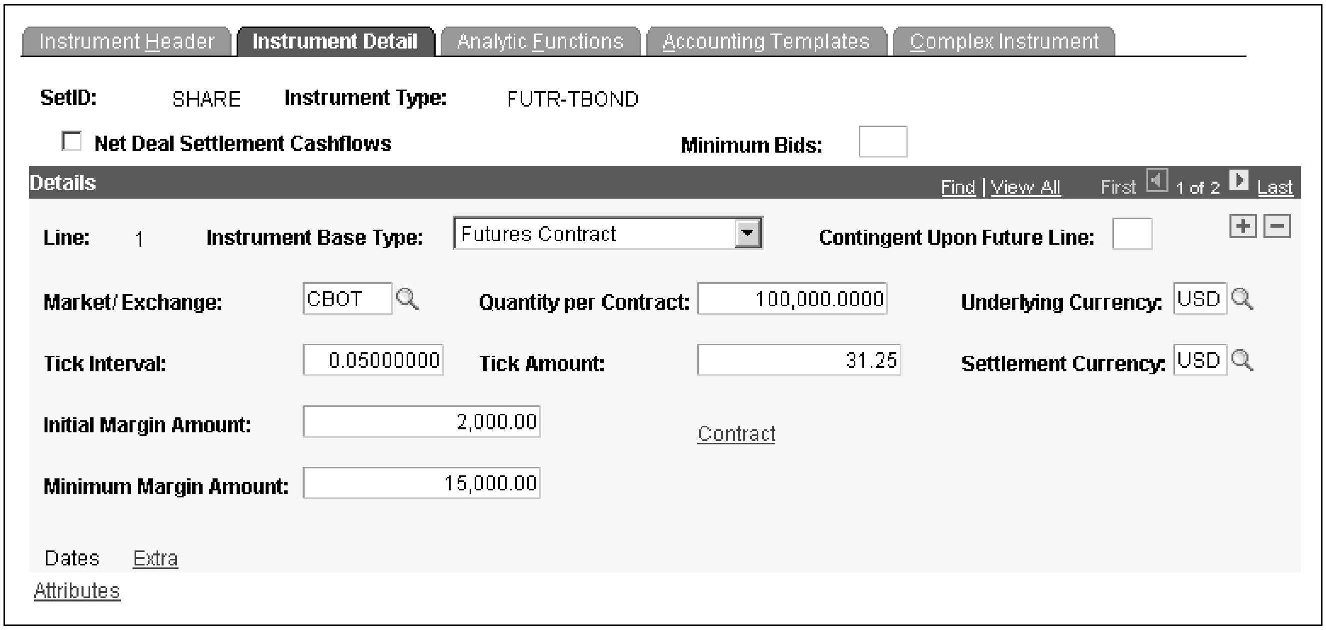
Select this check box to use the Time to Maturity field. If the check box is selected, the system uses the Time to Maturity value to calculate the deal maturity date, based on these scenarios:

- If time to maturity is a positive number (greater than zero), then the deal maturity date is the specified number of calendar days added to the deal spot date.
- If time to maturity is a negative number (less than zero), then the deal maturity date is the specified number of business days subtracted from the deal spot date.

If the deal maturity date has no default value, leave the field blank.

Entering Futures Contract Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering futures information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)

Instrument Base Type Select *Futures Contract.*

Tick Interval Enter the smallest allowable increment of price movement for a futures contract, expressed as a decimal.

Tick Amount Enter the smallest allowable increment of price movement for a futures contract, expressed as a monetary amount.

Underlying Currency Enter the currency of the underlying deal on which the futures contract is built.

Settlement Currency Enter the final settlement currency of the futures contract.

Initial Margin Amount Enter the initial margin amount paid for this futures contract.

Minimum Margin Amount Enter the minimum margin amount required by the broker.

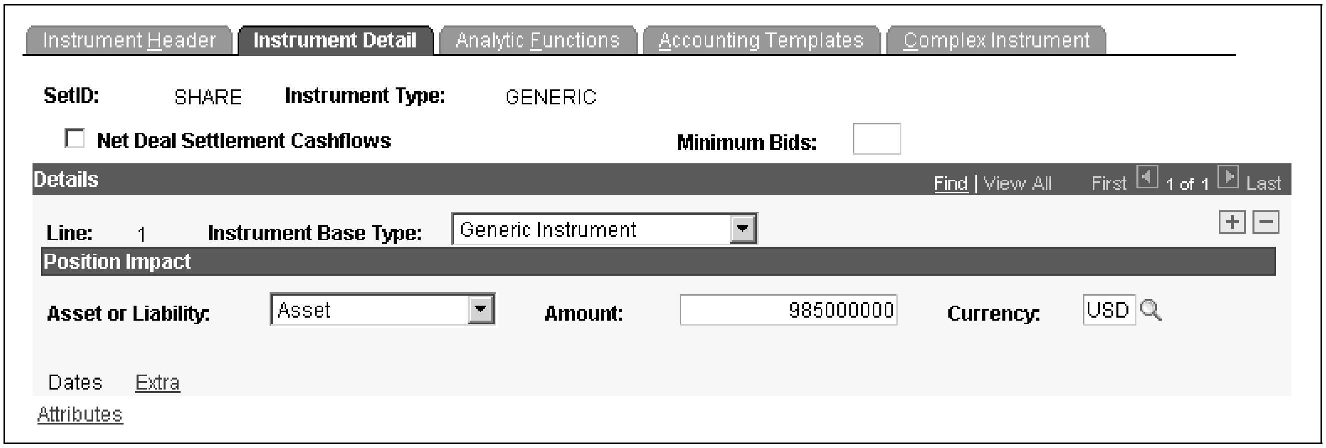
Contract Click to enter contract details.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Defining Futures Contract Deal Details, page 87

Entering Generic Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering generic instrument information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)

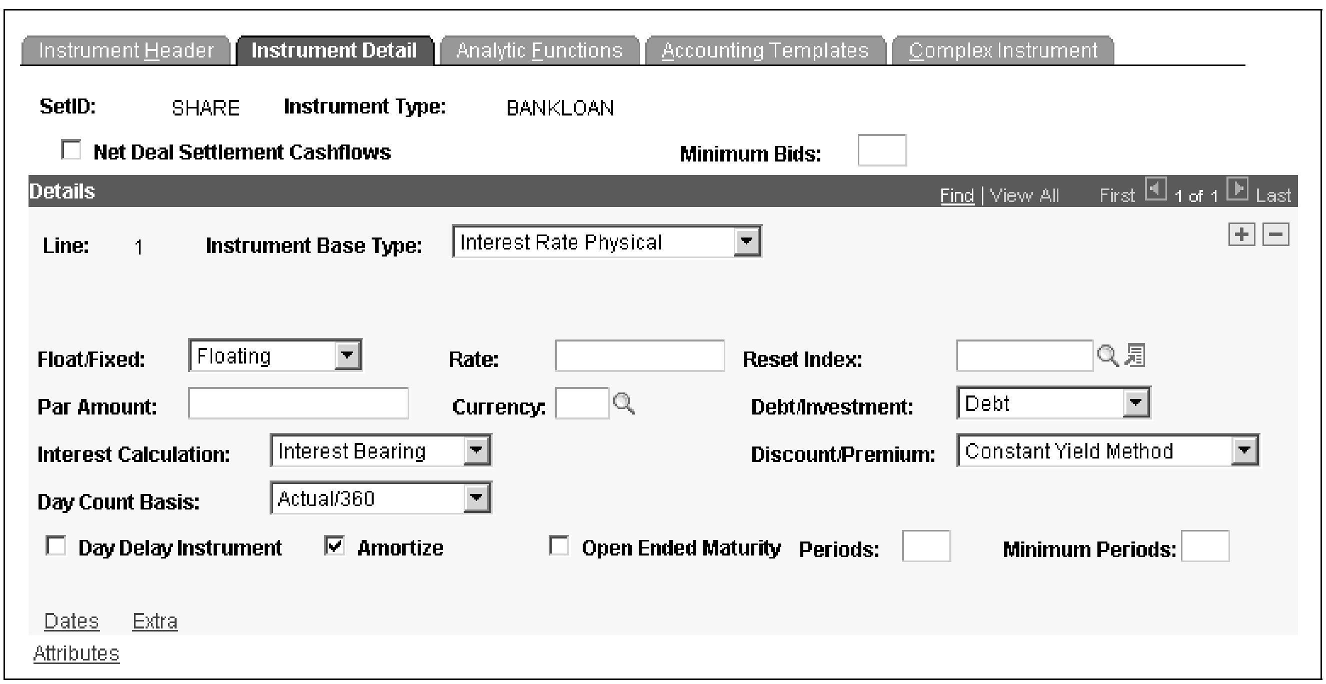
Instrument Base Type Select *Generic Instrument.*

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Entering Generic Deal Details, page 93

Entering Interest Rate Physical Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering interest rate physical information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)

Net Deal Settlement Cashflows Select the check box if your instrument has more than one instrument base type or contains an interest rate swap, and you require that cash flows from one instrument base type or swap leg net with cash flows from another instrument base type or swap leg.

Minimum Bids	Enter the number of minimum bids allowed for this instrument.
Instrument Base Type	Select *Interest Rate Physical.*
Float/Fixed	Select whether the interest rate for this instrument is fixed or floating. If you select *Fixed,* enter the rate. If you select *Floating,* enter the reset index for the floating rate.
Rate	Enter the interest rate for this instrument.
Reset Index	Enter a reset index for this instrument, for example, *LIBOR* (London Interbank Offer Rate).
Debt/Investment	Specify whether the instrument is for debt raising or is an investment. Values are *Debt* or *Investment.* (Optional) Select *Investment* to fill in the Issuer and Guarantor fields on the Instrument Header page.
Interest Calculation	Select the method to use to calculate interest. Values are: *Discount to Yield:* Refers to discount securities that are quoted using a money market yield. This method uses the rate to derive the settlement amount. The difference between the settlement amount and the par amount is the interest. *Interest Bearing:* Refers to interest-bearing instruments. This method calculates interest for each period and pays interest on each period end date. *Straight Discount:* Refers to money market instruments that are quoted on a straight discount or discount rate basis. This method uses the rate to calculate a discount amount, and then subtracts this amount from the par amount to obtain the purchase price or settlement amount.
Discount/Premium	This field is available for entry when you select *Interest Bearing* in the *Interest Calculation* field. It determines how to account for and treat the discount or premium that is associated with an interest rate physical. *Discount to Yield* and *Straight Discount* are values only if you clear the Repeat Interest Dates check box or if the instrument's interest rate is *Floating.* Select whether you amortize by straightline or constant yield to amortize the bond's discount (or premium). This also affects the calculation method for calculating interest accruals. Select from these values: *(none):* The discount amount is added to the interest amount (or the premium is deducted) and that total is accounted for using the interest accrual accounting event. *Constant Yield Method:* The discount (or premium) amount is amortized (accounted for) separately using the discount accrual accounting event. The amount of the discount (or premium) that is amortized in each period is set so that the sum of the amortization amount, plus the interest accrued, gives a constant rate of interest (yield) when it is applied to the amount that is outstanding at the beginning of any specified period. *Straightline Method:* The discount (or premium) amount is amortized (accounted for) separately using the discount accrual accounting event. The amount of the discount (or premium) amortized in each period is set so that the total amortized portion is equal to the total amount of

the discount (or premium) divided by the total life of the deal (term) in days, multiplied by the number of days that the deal has been outstanding (using 30/360 day counts, if appropriate).

Day Count Basis

Select from these values:

30/360: Assumes that a year consists of 12 months with an equal length of 30 days. A special rule applies when dealing with the end of a month.

30E/360: Assumes that a year consists of 12 months with an equal length of 30 days. Also known as Euro 30/360.

Note. The difference between the 30/360 calculation and the 30E/360 calculation occurs when a period ends on the 31st but did not start on the 30th or 31st. In this case, the 30/360 calculation uses the 31st day as equal to 31, while the 30E/360 calculation uses the 31st day as equal to 30. For example, using the 30/360 calculation, the period starting December 1 and ending December 31 contains 30 days. However, using the 30E/360 calculation, the same December time period contains only 29 days.

Actual/360: Assumes that a year consists of 360 days, but the months are counted as actual calendar days.

Actual/365: Assumes that a year consists of 365 days, but the months are counted as actual calendar days.

Actual/Actual: Assumes that the number of days between two dates is the actual number of calendar days.

Cash Flow Curve

Assign a cash flow curve value, which calculates projected future cash flows for any deal created from this instrument. This field only appears when you have also implemented PeopleSoft Risk Management.

Open Ended Maturity

Select the check box. For deals using this instrument type, the system builds out cash flow dates (to a maximum of three months) and accrues the amount on a daily basis. Enter the number of future periods to build. In the Minimum Periods field, enter the minimum number of rows remaining before the system builds more rows. For example, if the period is 12, and the minimum periods are 3, then when 10 period rows are filled with data, 12 more rows are built.

Periods

Enter the total number of interest periods for this instrument.

Minimum Periods

Enter the minimum number of accounting periods for this instrument.

Day Delay Instrument

Select to indicate that deals using this instrument are processed using day delay accounting. The system logs deals on the trade date (transaction date on Deal Header page) but does not settle them until the settlement date (settlement date on the Dates Detail page).

Amortize

Select to amortize the principal (of physical or swaps deals) to zero or an end principal.

Dates

Click to specify date information for this instrument.

Attributes

Click to specify attributes for this instrument.

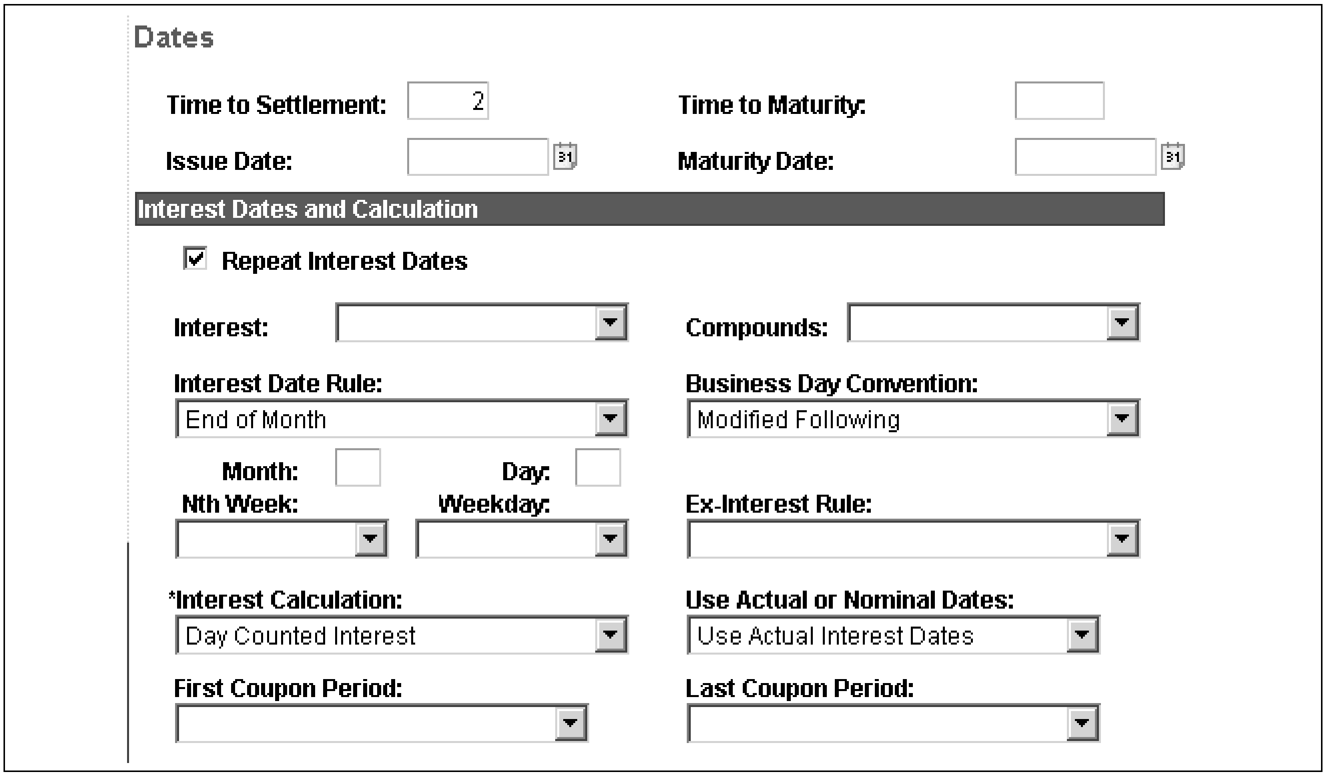
Click the Treasury Rate Index/Floating CD button to enter margin adjustment information or a holiday list for the reset index.

See Also

Chapter 3, “Defining Instrument Types and Instrument Templates,” Entering Interest Rate Physical Instrument Details, page 21

Entering Interest Rate Physical Date Parameters - Fixed Rate Deal Dates Detail

Access the Dates page.



Dates page: entering fixed rate deal interest rate physical date parameters

Use the fields on this page to assign values to the deal dates automatically on the Deal Detail page when you use this instrument base type. If the deal dates have no default values, then leave the corresponding fields blank.

Time to Settlement Enter the number of business days between the deal transaction date and the deal settlement date.

Time to Maturity Enter the number of calendar days between the deal settlement date and the deal maturity date.

Issue Date Enter the date that the instrument is issued.

Maturity Date Enter the date that the deal matures.

Repeat Interest Dates Select if the interest rate physical transaction has multiple interest payments.

Interest

Select an interval that reflects the cash flow frequency for the deal. Values are: *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* and *Weekly.* In the Compounds field, define how frequently this interest interval compounds. Values are: *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* and *Weekly.*

Interest Date Rule

Select an interest date rule. Values are: *Backwards from Maturity Date, End of Month, Forwards from Issue Date, Nth Weekday, Override Month and Day, Pay > Issue,* and *Accrue > Issue.*

Depending on the values that you select in this list, complete the related fields.

End of Month: Enter a numeric equivalent for the month in the Month field.

Nth Weekday: Enter a numeric equivalent for the month in the Month field. Specify *First, Fourth, Second,* or *Third* for week, and specify a weekday.

Override Month and Day: Enter a month and day.

Business Day Convention

Select a business day convention. Values are *Set to Following, Modified Following, Modified Previous,* and *Previous.*

Ex-Interest Rule

Select an ex-interest rule. Values are : *1 Calendar Month Before, 10 Business Days Before, 10 Calendar Days Before, 30 Calendar Days Before, 5 Business Days Before, 7 Business Days Before, 7 Calendar Days Before, Does Not Trade Ex-Interest,* and *Does Trade Ex-Interest.*

Interest Calculation

Select an interest calculation. Values are:

Day Counted Interest: Use the actual number of days between interest dates to calculate interest payments.

Same Interest each Period: Use a fixed amount to calculate interest payments. If you select this value, you must also specify how the system should handle odd (broken) first and last coupon periods.

Use Actual or Nominal Dates

Select from these values:

Use Actual Interest Dates: The actual interest dates (the interest dates *after* adjusting for nonbusiness days and weekends) determine the amount of the interest payment.

Use Nominal Dates: The nominal interest dates (the interest dates *before* adjusting for nonbusiness days and weekends) determine the amount of the interest payment.

First Coupon Period

Select a coupon period. Values are: *Long First Coupon Period, Normal First Coupon Period,* and *Short First Coupon Period.*

Last Coupon Period

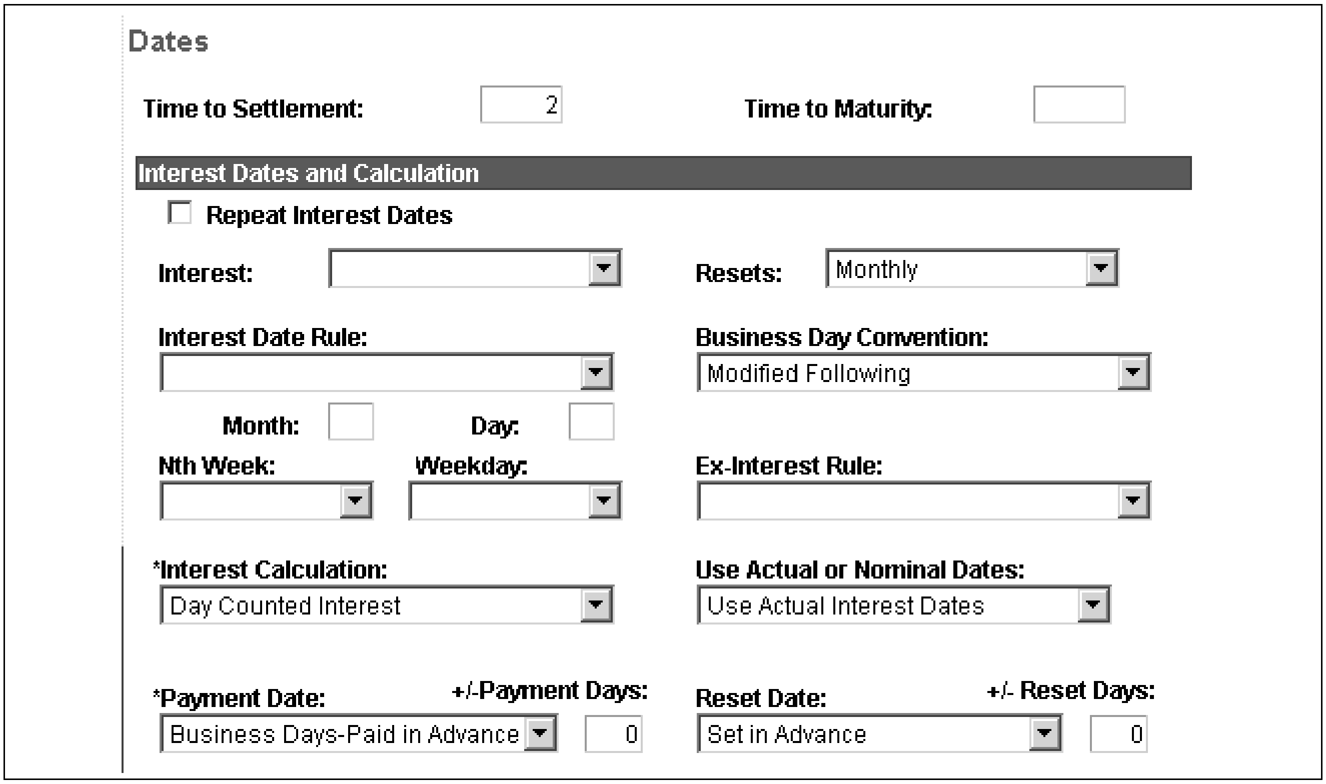
Select a last coupon period. Values are:*Long Last Coupon Period, Normal Last Coupon Period,* and *Short Last Coupon Period.*

See Also

Chapter 3, “Defining Instrument Types and Instrument Templates,” Entering Interest Rate Physical Date Parameters - Fixed Rate Deal Dates Detail, page 24

Entering Interest Rate Physical Date Parameters - Floating Rate Deal Dates Detail

Access the Dates page.



Dates page: entering floating rate deal interest rate physical date parameters

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Note. Many fields on this page are discussed in Entering Interest Rate Physical Date Parameters - Fixed Rate Deal Dates Detail.

Resets

Specify the reset parameter for the interest calculation. Field values ending in the suffix *-comp* indicates the interest compounds (per the field value time period). Values are: *Annual*, *At Maturity, Daily, Every 28 Days*, *Every 35 Days*, *Every 49 Days*, *Monthly*, *Quarterly, Semi-Annual*, *Weekly,* and the appropriate *-comp* value.

Payment Date

Select from the following options and enter a value in the +/- Payment Days field.

- *Business Days - Paid in Advance:* The system calculates a payment a specified number of days *before* the interest period *start* date, excluding days specified as nonbusiness days on the PeopleSoft calendar functionality. For example, suppose that you specify Saturday and Sunday as nonbusiness days, the system ignores these days, and only uses a normal business week (Monday through Friday) to calculate the payment date.
- *Business Days - Paid in Arrears:* This field value's functionality is similar to *Business Days - Paid in Advance,* but it calculates the opposite result. If selected, the system calculates a payment a specified number

of days *after* the interest period *end* date, excluding days specified as nonbusiness days on the PeopleSoft calendar functionality.

- *Calendar Days - Paid in Advance:* The system calculates a payment a specified number of days *before* the interest period *start* date and includes all days—both business and nonbusiness days. For example, if you specify Saturday and Sunday as nonbusiness days, the system includes these days in calculating the payment date.
- *Calendar Days - Paid in Arrears:* This field value's functionality is similar to *Calendar Days - Paid in Advance*, but it calculates the opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date. It includes all days—both business and nonbusiness days.

Reset Date

Select from these options and enter a value in the +/- Reset Days field.

Set in Arrears: Indicates that the reset date is equal to the interest date that marks the end of the interest period.

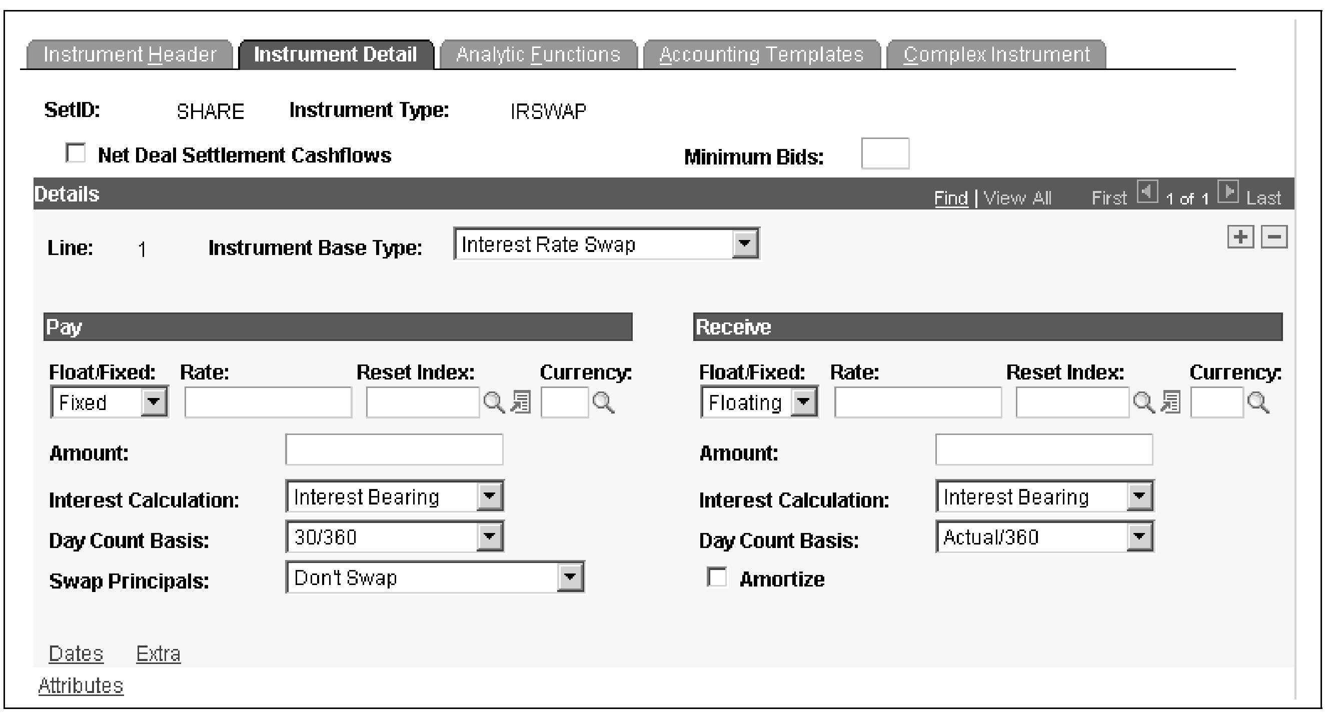
Set in Advance: Indicates that the reset date is equal to the interest date that marks the beginning of the interest period

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Physical Date Parameters - Floating Rate Deal Dates Detail, page 26

Entering Interest Rate Swap Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering interest rate swap information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)

Instrument Base Type Select *Interest Rate Swap*.

Pay/Receive

Click the Treasury Rate Index/Floating CD icon to enter margin adjustment information or a holiday list for the reset index.

Note. Fields for interest rate swaps exist for both the Pay and Receive regions, but they are discussed only once in this section. Data entry for both sets of fields is required.

Amount Enter the monetary amount for this instrument. This amount is the principal amount used when calculating interest payments for an interest rate swap.

Interest Calculation Select the method to calculate interest. Values are:

Discount to Yield: Uses the rate to derive a pseudo settlement amount. The difference between this settlement amount and the amount is the interest.

Interest Bearing: Refers to interest-bearing instruments. This method calculates interest for each period and pays interest on each period end date.

Straight Discount: Uses the rate to calculate an interest amount; this is similar to interest bearing.

Swap Principals Select when to swap principals. Values are: *At Commencement At Commencement & Maturity, At Maturity,* and *Don't Swap.*

Note. Certain field values that you define here require a corresponding accounting template defined to ensure correct cash flow processing. If you select *At Commencement & Maturity,* you must also specify the *IRSPS-PERPMT-L2* accounting template. If you select *Do Not Swap,* also select the *IRSPS-PERPMT-L1* accounting template.

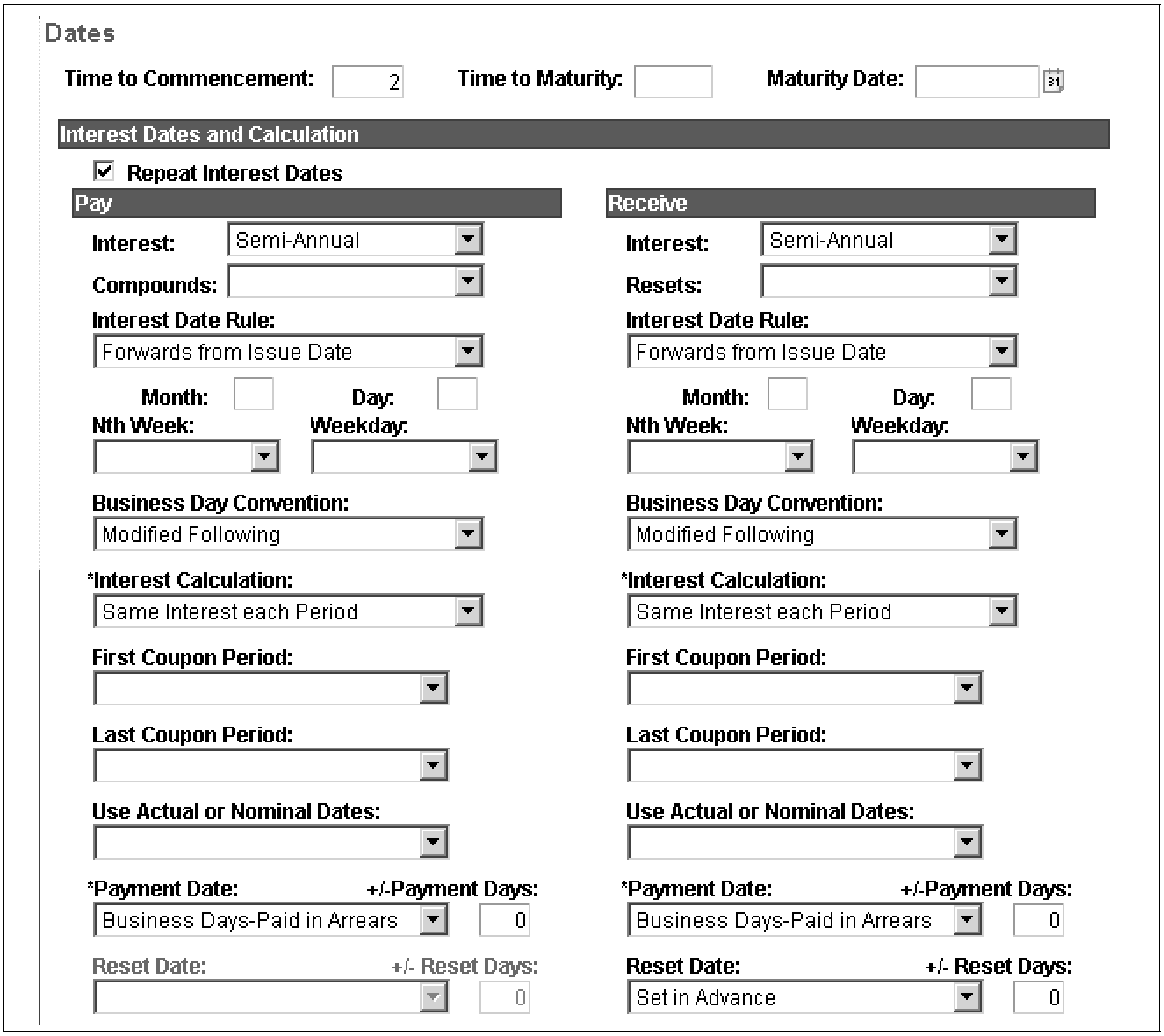
See Chapter 3, "Defining Instrument Types and Instrument Templates," Understanding Interest Rate Swap Cash Flows and Accounting Templates, page 33.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Swap Instrument Details, page 27

Entering Interest Rate Swap Date Details

Access the Dates page.



Dates page: entering interest rate swap date parameters

Use the fields on this page to automatically assign values to the deal dates on the Deal Detail page when you use this instrument base type. If the deal dates have no default values, then leave the corresponding fields blank.

Note. Many fields on this page are discussed in Entering Interest Rate Physical Date Parameters - Fixed Rate Deal Dates Detail and Entering Interest Rate Physical Date Parameters - Floating Rate Deal Dates Detail.

Time to Commencement	Enter the number of actual days or number of business days from the trade date to the effective date of the swap.
Time to Maturity	Enter the number of actual days from the commencement date (or trade date) to the maturity date of the swap.
Maturity Date	Enter the date of termination for the underlying swap transaction.

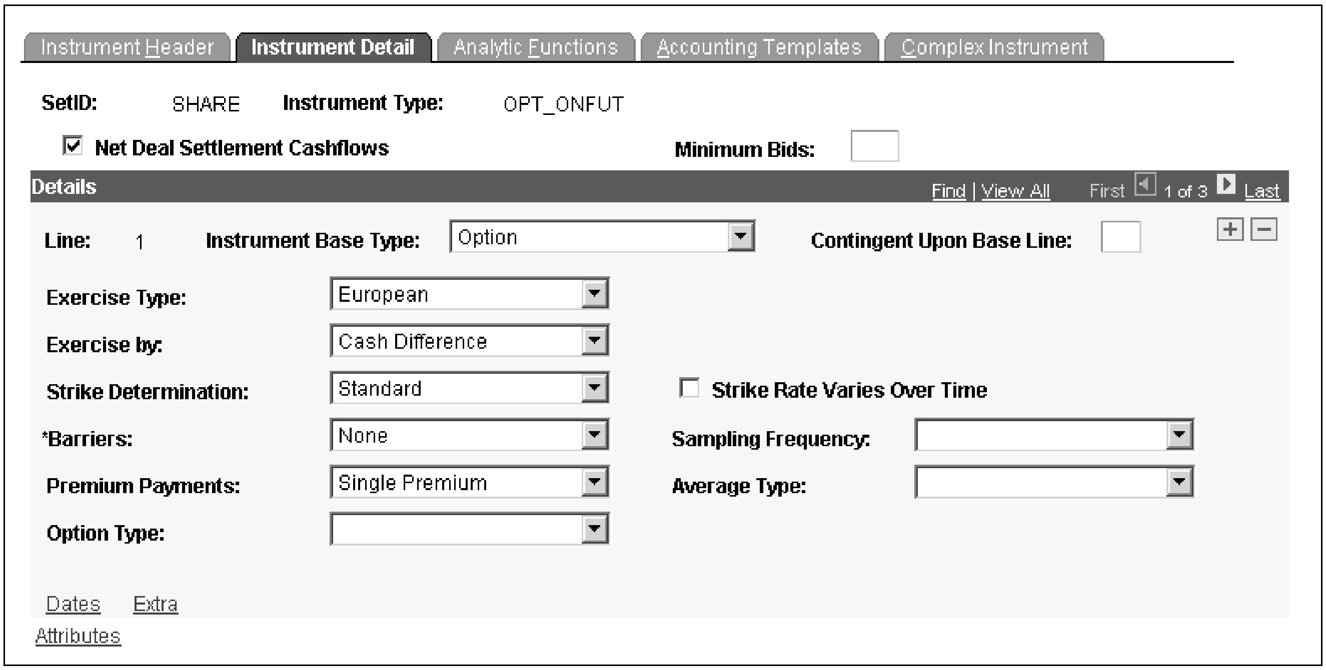
Repeat Interest Dates Select if the interest rate swap has multiple interest cash flows (a swap). Clear if the interest rate swap has a single interest cash flow, for example, a floating rate agreement.

See Also

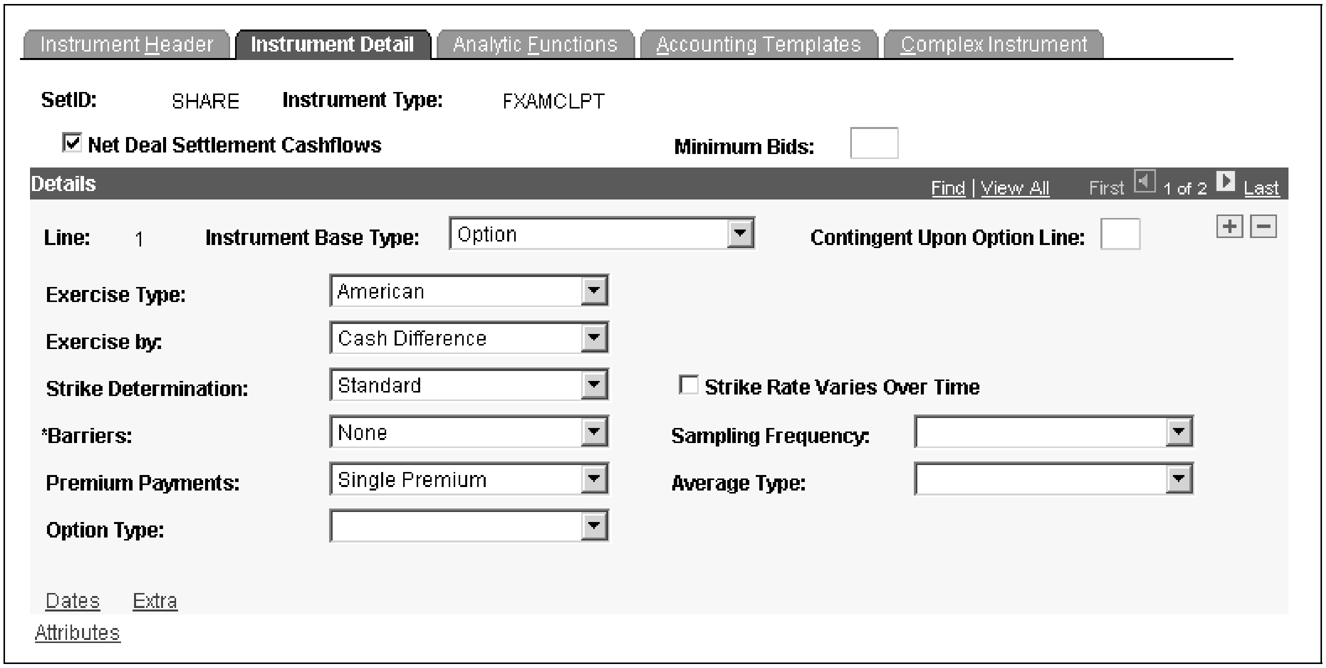
Chapter 4, "Capturing Deals and Trade Tickets," Entering Interest Rate Swap Dates Detail, page 65

Entering Options Instrument Details

Access the Instrument Types - Instrument Detail page.



Entering option information on the Instrument Types - Instrument Detail page (INSTR_DETAIL_TR)



Instrument Types - Instrument Detail page

Instrument Base Type

Select *Option.*

Contingent Upon Option Line

Use to associate an option with its underlying payoff transactions. Enter the line number of the option detail line of each payoff transaction or the detail line that is contingent upon the exercise of the option.

For example, suppose that line 3 is contingent on line 2, you enter *2* in the Contingent Upon Option Line field for line 3.

Exercise Type

Select an exercise type. Values are:

American: Can be exercised on any date between the start date and expiry date.

European: Can be exercised only on the expiry date.

Bermudan: Can be exercised on a predefined range of dates.

Exercise by

Select from the following values:

Cash Difference: Settles the option by the cash difference.

Delivery of Payoff: The payoff transaction is dealt at the specified payoff transaction rate

Strike Determination

Select the price determinant to apply to the payment that is due. Values are:

Asian - Average Price: Pays the difference between the average underlying price over a specified period and the strike price.

Asian - Average Strike: Pays the difference between the underlying price and an average strike price over a specified period.

Hindsight: Pays the holder the best payoff between the spot price, sampled over time, and the fixed strike price.

	Lookback: Pays the holder of a call the difference between the spot price at maturity and the lowest spot price over an observation period. The payoff for a put is the highest spot price observed, less the spot price at maturity. *Standard:* Provides the holder the right to purchase or sell the underlying asset at a specific price on or before a specified date.
Strike Rate Varies Over Time	Select to enable the Strike Rate field on the Exercise Dates page during deal capture.
Barriers	If you select *Single,* the Barriers button becomes enabled at deal capture, and a single Barrier row appears; if you select *Double,* two barrier rows appear at deal capture.
Sampling Frequency	Define the time interval between taking your first sample price and taking your second sample price. To compute an average for this field, select from the following values: *Continuous:* Assumes that prices are being averaged on a continuous, real-time basis. *Daily:* Assumes that price sampling is being performed on a daily basis. *Monthly:* Assumes that prices are being taken on a monthly basis. *Weekly:* Assumes that price sampling occurs every seven days.
Premium Payments	Select *Single Premium* to enable a premium payment row at deal capture. Select *Multiple Premiums* to enable multiple premium payment rows at deal capture.
Average Type	If the value of the Strike Determination field is *Asian - Average Price* or *Asian - Average Strike,* then select the average type to determine what method to employ for calculating an average for the selected sampling frequency. Values are: *Arithmetic:* Assumes that a price is sampled at finite points in time. *Geometric:* Assumes that a price is sampled on a continuous basis.
Option Type	If the payoff transaction (the Instrument Detail line that has this option in the Contingent Upon Option Line field) is an interest rate swap, then specify the type for this option. Select *Cap/Floor* or *Swaption* to determine how the option affects the swap: *Cap/Floor:* Applies the option individually to each interest period. Upon exercise, exercise only the current interest period, and the option remains static for the remaining periods. *Swaption:* Applies the option to the entire swap. Upon exercise, the option expires, and the swap becomes active.

See Also

Chapter 3, “Defining Instrument Types and Instrument Templates,” Entering Option or Option - Binary Payoff Date Details, page 33

Chapter 4, “Capturing Deals and Trade Tickets,” Entering Binary Option Payoff Deal Details, page 84

Entering Option or Option - Binary Payoff Date Details

Access the Dates pages.

Use to assign values automatically to the deal dates on the Deal Detail page when you use this instrument base type. If the deal dates have no default values, then leave the corresponding fields blank.

Time to Expiry	Enter the number of days until the option expires.
Expiry Date	Enter the last day that the option can be exercised.

Defining Instrument Analytic Functions

Define instrument analytic functions.

See *PeopleSoft Risk Management 8.8 PeopleBook*, “Defining Risk Management Processing Options”.

Selecting Accounting Templates

Specify accounting templates for instrument accounting event types to ensure correct system processing.

Note. For accounting to be processed on a deal, specify an accounting template for an accounting event, and also select the Do Accounting check box for the specified accounting template.

This section provides an overview of interest rate swap cash flows and accounting templates and discusses how to:

- Select accounting templates.
- View accounting template details.

Understanding Interest Rate Swap Cash Flows and Accounting Templates

When creating interest rate swap deals in PeopleSoft Deal Management, depending on the specified swap option, specify the corresponding preconfigured accounting template to ensure correct cash flow processing.

The behavior of interest cash flows for interest rate swaps depends on the swapping option specified for the deal.

- If the option of swapping principals at commencement or both at commencement and maturity is specified on the deal, the interest cash flows computed on the pay leg are considered to be receivable, and the interest cash flows computed on the receive leg are considered to be payable.
- If the option of swapping principals at commencement or both at commencement and maturity is *not* specified on the deal, the interest cash flows computed on the pay leg are considered to be payable, and the interest cash flows computed on the receive leg are considered to be receivable.

To correctly calculate the cash flows for interest rate swaps, you must maintain two different types of accounting templates and specify the correct accounting template for the particular IRS deal. There are two accounting templates in the sample data for this purpose:*IRSPS-PERPMT-L1* and *IRSPS-PERPMT-L2*. These templates are configured with the appropriate sign for each accounting line to correctly process the IRS deal accounting.

- Use the *IRSPS-PERPMT-L1* template for deals set with the option of Do Not Swap.
- Use the *IRSPS-PERPMT-L2* template for deals set with the option of Swap at Commencement and Maturity.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Defining Interest Rate Swaps Deals, page 62

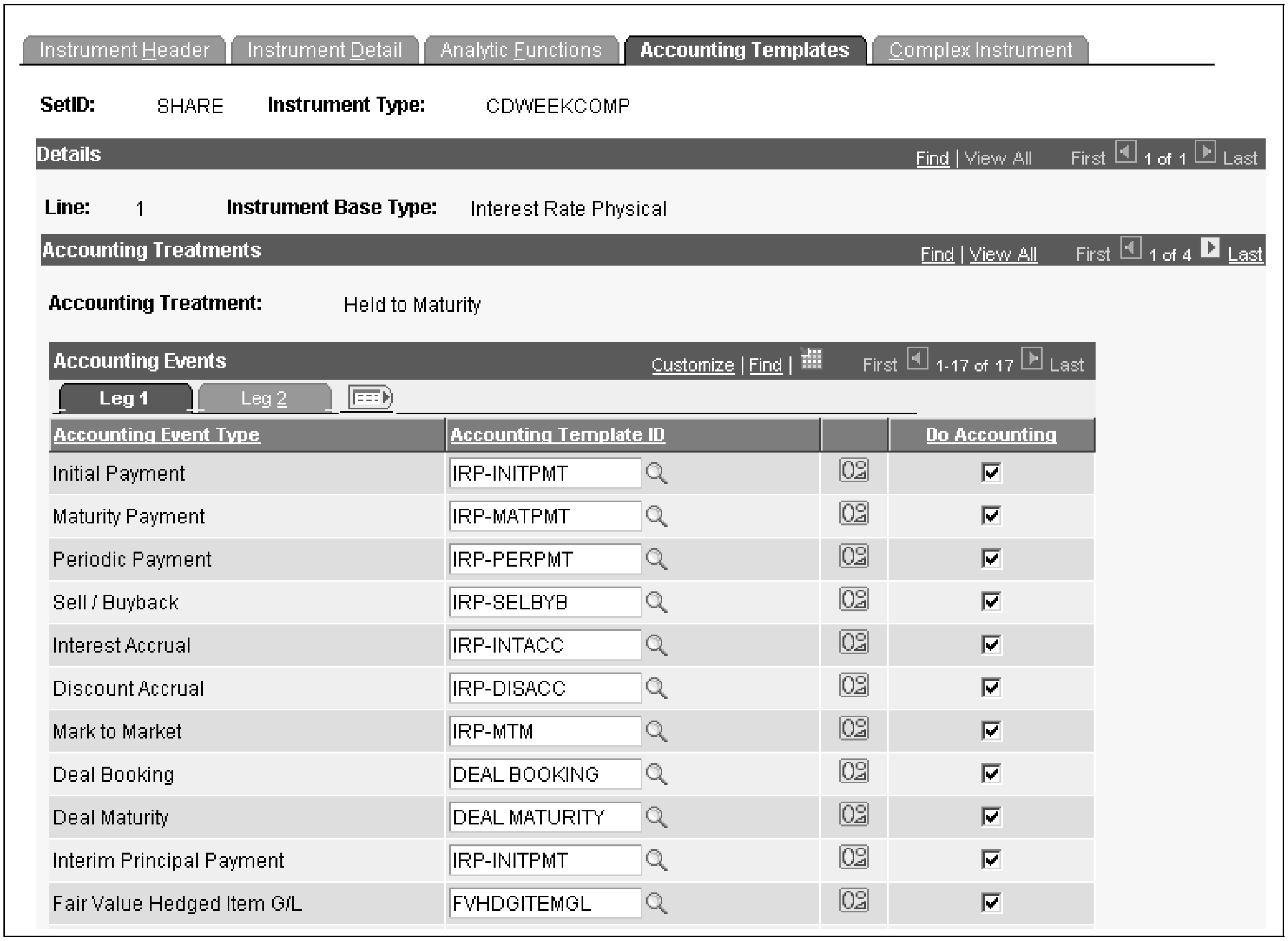
PeopleSoft Cash Management 8.8 PeopleBook, "Managing Treasury Accounting," Establishing Accounting Templates

Pages Used to Select Accounting Templates

Page Name	Object Name	Navigation	Usage
Accounting Templates	INSTR_ACCTGTMPL	Deal Management, Administer Deals, Define Instruments, Accounting Templates	Associate accounting templates with accounting event types of an instrument.
Template	TRA_TMPL_DETL	Click Accounting Templates on the Accounting Templates page.	View detailed information for a specific accounting template.

Selecting Accounting Templates

Access the Instrument Types - Accounting Templates page.



Instrument Header | Instrument Detail | Analytic Functions | Accounting Templates | Complex Instrument

SetID: SHARE **Instrument Type:** CDWEEKCOMP

Details Find | View All First 1 of 1 Last

Line: 1 **Instrument Base Type:** Interest Rate Physical

Accounting Treatments Find | View All First 1 of 4 Last

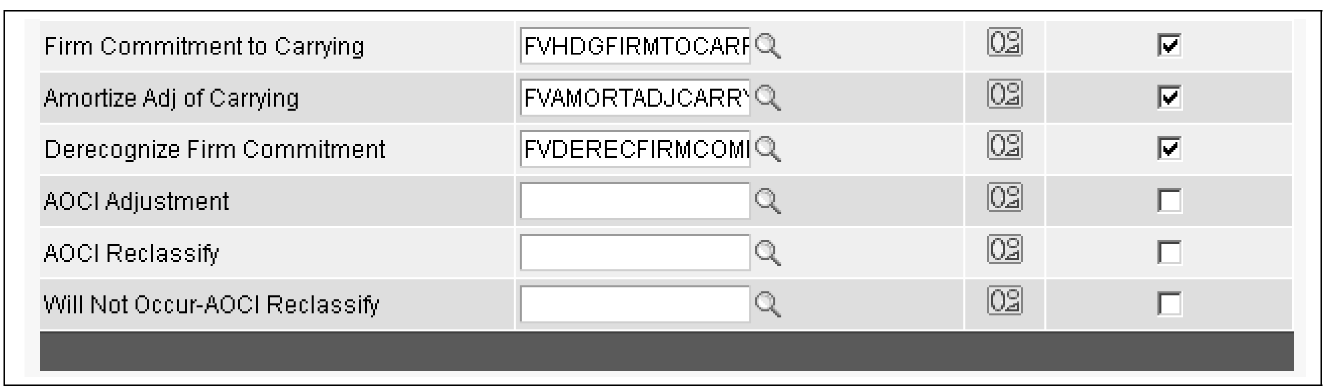
Accounting Treatment: Held to Maturity

Accounting Events Customize | Find | First 1-17 of 17 Last

Leg 1 | Leg 2

Accounting Event Type	Accounting Template ID		Do Accounting
Initial Payment	IRP-INITPMT		☑
Maturity Payment	IRP-MATPMT		☑
Periodic Payment	IRP-PERPMT		☑
Sell / Buyback	IRP-SELBYB		☑
Interest Accrual	IRP-INTACC		☑
Discount Accrual	IRP-DISACC		☑
Mark to Market	IRP-MTM		☑
Deal Booking	DEAL BOOKING		☑
Deal Maturity	DEAL MATURITY		☑
Interim Principal Payment	IRP-INITPMT		☑
Fair Value Hedged Item G/L	FVHDGITEMGL		☑

Instrument Types - Accounting Templates page (1 of 2)



Firm Commitment to Carrying	FVHDGFIRMTOCARF		☑
Amortize Adj of Carrying	FVAMORTADJCARRY		☑
Derecognize Firm Commitment	FVDERECFIRMCOMI		☑
AOCI Adjustment			☐
AOCI Reclassify			☐
Will Not Occur-AOCI Reclassify			☐

Instrument Types - Accounting Templates page (2 of 2)

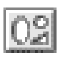
Note. The following accounting event types apply to all instrument base types: *Mark to Market*, *Sell/Buyback*, *Deal Booking*, and *Deal Maturity*. These event types are attached to instrument line 1 on the Accounting Entries page.

Accounting Event Type Displays the accounting event type and associated accounting template ID default values. These vary depending on the instrument base type that you selected on the Instrument Detail page.

Leg 1 or Leg 2 — If the instrument has multiple legs, you can specify different accounting templates for the accounting event types on each leg.

Accounting Template ID — You can override the template ID that appears and enter another template.

Do Accounting — Select the check box to identify the defined instrument and template relationship as eligible for automated accounting builds for the accounting event type that you specified. During processing, the system identifies the event as an error if you have not specified an accounting template ID. In this case, use the Accounting Events page to assign an accounting template ID and retry the automated accounting. You can alternatively process manual accounting for this event. If you do not select this check box, the instrument and template relationship is not eligible for automated accounting builds.



Click the Accounting Templates button to access the specified accounting template's detail page.

See Also

PeopleSoft Cash Management 8.8 PeopleBook, "Managing Treasury Accounting," Accounting Events

Viewing Accounting Template Details

View accounting template details.

See *PeopleSoft Cash Management 8.8 PeopleBook*, "Managing Treasury Accounting," Entering Accounting Template Information.

Building Complex Instruments

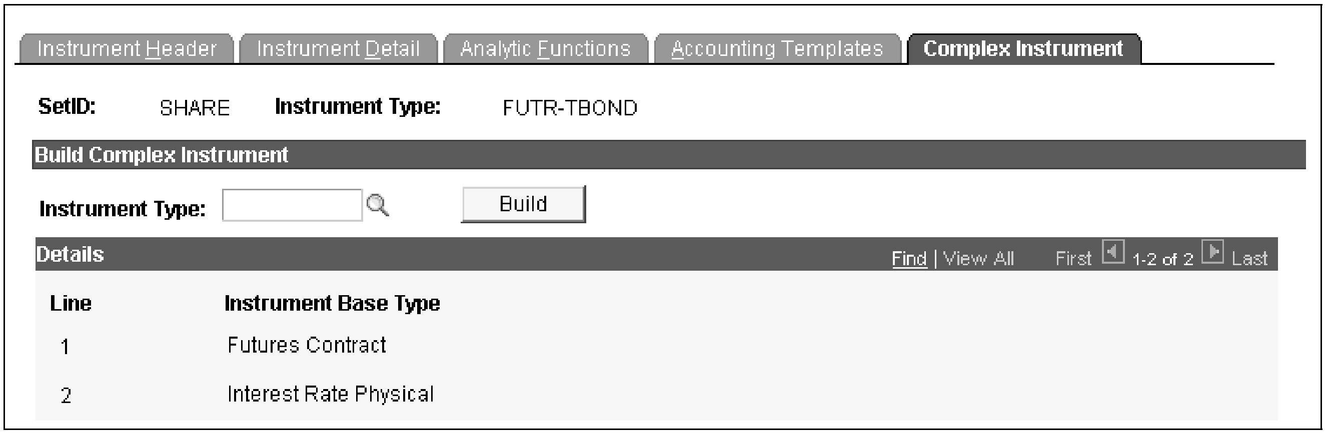
You can build a complex instrument by copying instrument detail lines from existing instruments into the current instrument. You must create simple instruments before you can create a complex instrument.

Pages Used for Building Complex Instruments

Page Name	Object Name	Navigation	Usage
Instrument Types - Complex Instruments	INSTR_COMPLEX_TR	Deal Management, Administer Deals, Define Instruments, Complex Instruments	Create complex instruments by copying instrument detail lines from existing instruments into the current instrument. Create simple instruments before you can create a complex instrument.

Building Complex Instruments

Access the Instrument Types - Complex Instruments page.



Instrument Types - Complex Instrument page

To copy the instrument detail lines from an existing instrument definition, enter the instrument to be copied, and click Build. The system adds the detail lines to the end of the current detail lines, if any. View the detail lines by scrolling through them on the Instrument Detail page. You can use a combination of manually entered detail lines and build-copied detail lines when constructing a complex instrument.

For example, you can construct an extendable interest rate swap by using the Build button to copy one instrument that is an interest rate swap and copy another instrument that is an option on an interest rate swap. The resultant complex instrument consists of three detail lines: two interest rate swap lines and one option line.

Creating Instrument Templates

To define instrument templates, use the Instrument Templates component (DEFINE_TEMPLATES).

If you find that you are entering deals or processing trades for similar instruments, it is to your advantage to create an instrument template. Templates enable you to access the same information without having to repeat data entry.

The Instrument Templates component enables you to categorize your templates by general types, using the Instrument Type field, and more specific classifications of these templates, using the Template field. For example, you could enter *FX Deal* in the Instrument field and *30-DEM* in the Template field to describe a 30-day forward Deutschemark foreign exchange deal.

Note. You are not required to create templates.

This section discusses how to set up an instrument template:

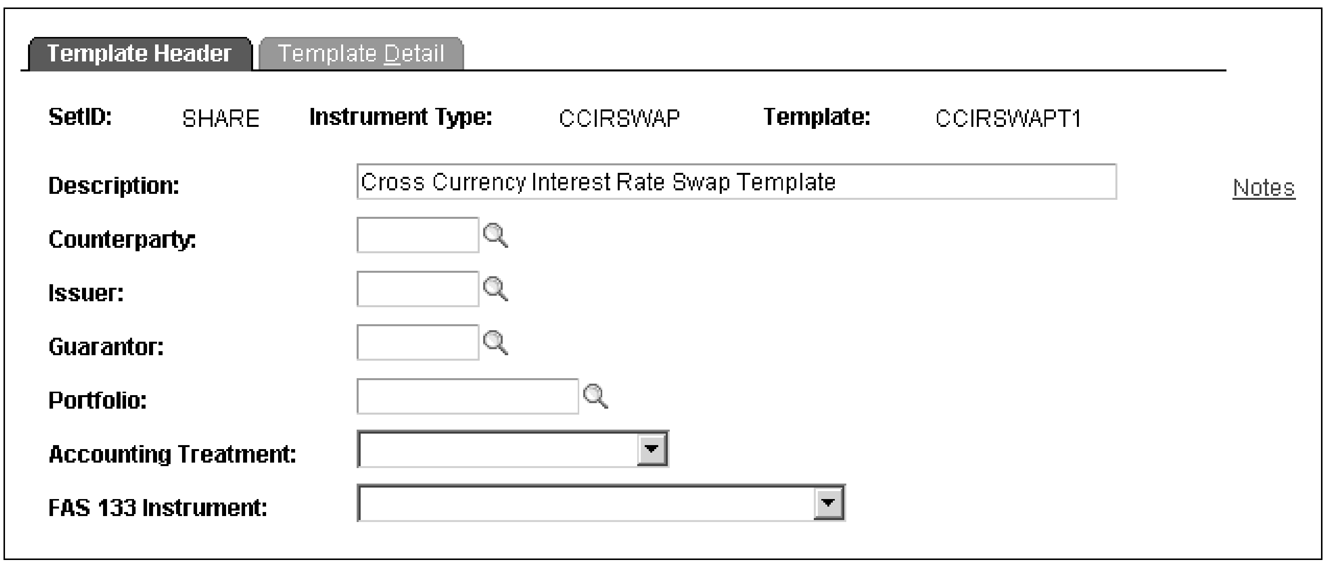
1. Enter template header information.
2. (Optional) Add template notes.
3. Specify template details.

Pages Used for Creating Instrument Templates

Page Name	Object Name	Navigation	Usage
Template Header	INSTR_HEADER_TR	Deal Management, Administer Deals, Define Instrument Templates, Template Header	Capture deal information that you use regularly.
Notes	INSTR_NOTES_SHOW	Click Notes on the Template Header page.	Capture notes that are relevant to your instrument.
Template Detail	INSTR_TMPL_DETL_TR	Deal Management, Administer Deals, Define Instrument Templates, Template Detail	Enter template specifics.

Entering Template Header Information

Access the Instrument Templates - Template Header page.



Instrument Templates - Template Header page

Note. This page is identical to the Instrument Header page in the features and fields available with the following exceptions: the Instrument Base Type and Contingent Upon Option Line fields are display-only. Also, the Automatic Review Settings group box fields and the Confo Field Validation ID (confirmation field validation ID) field are not available for input.

Issuer and Guarantor These fields are available only if one of the instrument base types is *Interest Rate Physical,* and you select *Investment* from the Debt/Investment field on the Instrument Detail page.

Accounting Treatment Select an accounting treatment, defined by the Financial Accounting Standards Board, to apply to this instrument template. This field determines which accounting templates, stored on the Accounting Templates page, are used for generating accounting events for the deal.

Note. You can create additional accounting treatment types by adding or modifying translate values for the TRA_ACTG_TREATMENT field using PeopleSoft Application Designer.

Values are:

- *Available for Sale:* Indicates that the deal could be sold before its maturity date.
- *Held to Maturity:* Indicates that the deal is to be held until its maturity date.
- *Trading:* Indicates that the deal is likely to be sold before its maturity date.
- *Other:* For deals that do not fall into the above categories

Notes Click to enter detailed notes for an instrument.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46

Adding Template Notes

Access the Notes page.

Specifying Template Details

Access the Template Detail page.

The Template Detail page is similar to the Instrument Detail page. Available page fields change depending on the instrument type that you selected.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 49

CHAPTER 4

Capturing Deals and Trade Tickets

This chapter provides an overview of the deal capture process, provides the prerequisite tasks, and discusses how to:

- Define interest rate physical deals.
- Define amortization for interest rate physical deals.
- Manage interest rate physical deal interest information.
- Define interest rate swaps deals.
- Define amortization for interest rate swap deals.
- Manage interest rate swaps deal interest information.
- Define foreign exchange physical deals.
- Define option deals.
- Define futures contract deals.
- Define commodity deals.
- Define deals using the generic deal type.
- Specify common deals capture functionality.
- Enter margin and reset rates.
- Use On Behalf of Deals.
- Create trade tickets.

Understanding the Deals Capture Process

The deal entry process can be complex. PeopleSoft Deal Management takes a simplified approach to the deal entry process. You can define the type, level, and depth of risk limit validation processing necessary for the instruments used by your organization. The deal entry process can handle the intricacies inherent to deals, the underlying instruments, and your treasury organization. You can capture as many deals and process as many trades as you need. For each deal you can define transaction and counterparty information in addition to providing preapproval requirements.

Note that the PeopleSoft deals component is basically the same for all deal instrument types—generally, only fields on the Deal Detail page changes. We've documented the majority of the deals capture process in the Defining Interest Rate Physical Deals discussion, and the deal input details for each deal instrument type in the respective Deal Detail page discussion.

In this chapter, capturing the individual deal types are listed in their general order of use frequency.

See Chapter 3, "Defining Instrument Types and Instrument Templates," Core Instrument Types, page 8.

To create deals:

1. Define deal header information.
2. Define deal details for each instrument type.
3. Define deal analytics.
4. Define settlement instructions.
5. Manage operator information.

Limit Checked Workflow

If you have implemented the Limit Checked workflow and established position limits, when you test deal limits, the system automatically routes notification of deals that exceed limits to a defined user (or users') worklist.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Testing Position Limits, page 48

Appendix C, "Delivered Workflows for PeopleSoft Deal Management," page 235

PeopleSoft Cash Management 8.8 PeopleBook, "Defining Cash Positions," Defining Position Limits

Prerequisites

Once you have completed the following steps, you are ready to capture your deals:

- Define instruments.
- (Optional) Create instrument templates.
- Establish deal trees.
- Establish position limits.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," page 7

PeopleSoft Cash Management 8.8 PeopleBook, "Defining Cash Positions," Defining Position Limits

Common Elements in this Chapter

Term Displays the number of days between the settlement date and maturity dates on the Dates Detail page for deals. Calculated by the system.

Issue Date Displays the first day that an Interest Rate Physical deal begins accruing interest. Most issues have issue dates that occur on the six-month anniversary of the maturity date. For bonds issued on odd dates, the odd-first coupon bonds pay a different coupon amount during their first coupon period.

Interest Period Start Date Displays the interest payment date prior to the settlement date, or the issue date if there was no prior interest payment date. Use the Interest Period Start Date to calculate the purchased interest on the settlement date.

 Click to access the Rate Reset page and Margin Adjustments page.

Defining Interest Rate Physical Deals

To define instruments, use the Instrument Types component (DEFINE_INSTRUMENTS).

Many of the deals you enter into are interest rate physical deals—for example, loans, bonds, and deposits—that represent actual payments of principal and interest that occur in generally predictable amounts at fixed points in time. In PeopleSoft Deal Management, physical instruments use the *01* instrument base type.

This section discusses how to:

- Specify IRP deal header information.
- Test position limits.
- View deal checking.
- Define instrument notes.
- View resultant cash flows.
- Define deals fees.
- Specify IRP deal details.
- Define rate reset codes.
- Define margin adjustments.
- Enter IRP - fixed rate deals dates.
- Enter interest rate physical - floating rate deals dates.
- Specify reset rate index tenor.
- Specify deal analytics.
- View deal risk measures.
- Specify settlement instructions.

- Manage operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

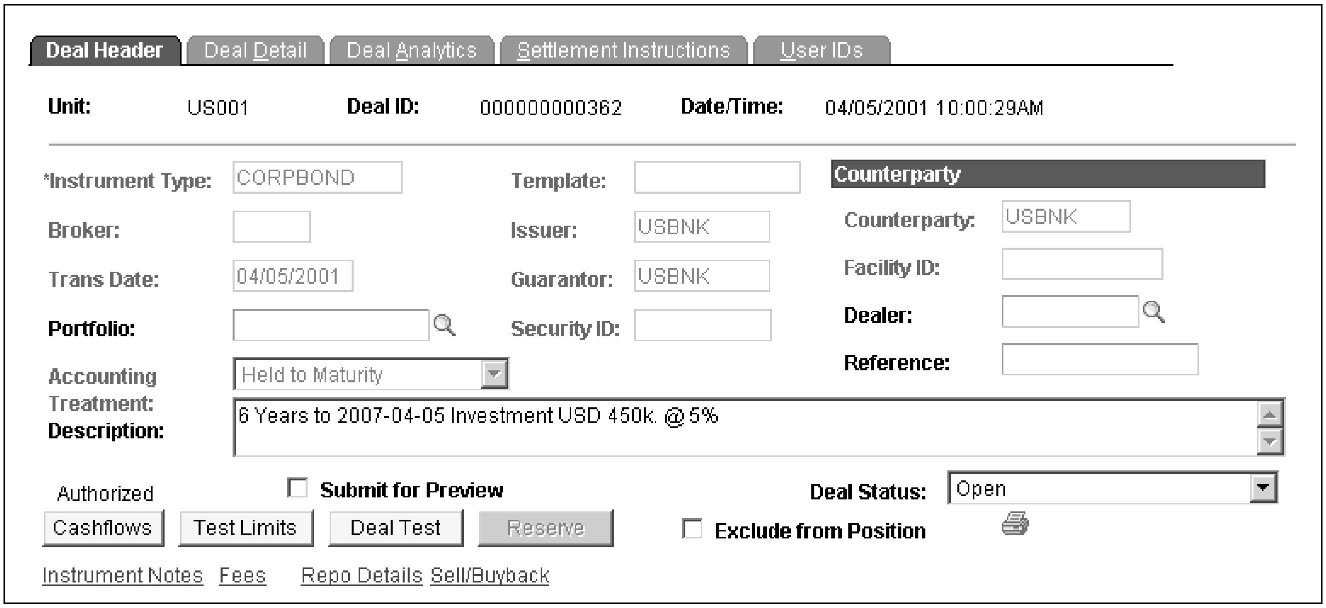
Appendix B, "Deals Capture Examples," page 135

Pages Used to Define Interest Rate Physical Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Cashflows	TRX_CASHFLOWS_TR	Click Cashflows on the Deal Detail page.	View the resultant cashflows of a saved deal.
Dates	TRX_DTS_PHYS_FX_TR	Click Dates on the Deal Detail page.	Enter interest dates and calculation methods for a deal.
Interest Dates Detail	TRX_INTEREST_PL_SP	Click Dates Detail on the Deal Detail page.	View amount and date information for a deal’s accrued interest.
Interest Dates Detail	TRX_INTEREST_PX_SP	Click Dates Detail on the Deal Detail page.	View detail information about dates. The attributes of this page change depending on whether you select *Fixed* or *Floating* from the Float/Fixed drop-down list box.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals. Select the Settlement Instructions tab.	Define settlement instructions for this deal.

Specifying IRP Deal Header Information

Access the Deal Header page.



Deals - Deal Header page

Issuer and **Guarantor**

These fields are available only if the following conditions are met:

- The selected Instrument Base Type is *Interest Rate Physical.*
- The selected Debt/Investment field value (on the Deal Detail page) is *Investment.*

Portfolio

Select the portfolio that categorizes the deal.

Description

For a single line instrument or for futures, if the Description field is blank, the system automatically populates the description when you save the deal. Leave the Description field blank, enter all deal specifics, save the deal, and then edit the system-generated description according to your requirements.

Security ID

You can use this field to record either:

- A security ID that you created by using the Securities pages.
- (USA) A CUSIP (Committee for Uniform Security Identification Procedures) number for security. In the United States, the CUSIP number is an industry-standard code that identifies the instrument being dealt. For deals involving United States securities, use CUSIP numbers to identify the associated securities.

Accounting Treatment

The value that you select from this drop-down list determines which set of accounting templates on the Accounting Templates page to use when generating accounting events for the deal. You can create additional accounting treatment types by adding or modifying Translate values for the TRA_ACTG_TREATMENT field by using PeopleSoft Application Designer.

The Financial Accounting Standards Board (FASB) defines these options:

Available for Sale: Indicates that the deal could be sold before its maturity date.

Held to Maturity: Indicates that the deal will be held until its maturity date.

Trading: Indicates that the deal will likely be sold before its maturity date.

Other: Select this option for items that are outside the previously listed parameters.

Exclude from Position

Select if you want to exclude this deal from position analysis. Use this as a flag when you set up selection criteria in position analysis. When excluding a position from position analysis, you must add a selection condition to the top node of the position tree. For example:

EXCLUDE FROM POSITION Not Equal Y

Deal Status

The Deal Status field has the default value of *Open,* until you change it. The security level dictates whether or not you can change this value. Open deal status is the standard for preapproved deals or deals that require approval.

Deactivated: Indicates an open deal, erroneously entered and canceled.

Forecasted: Indicates a forecasted transaction.

Matured: Indicates a contractual deal past its maturity date.

Open: Indicates an active and open contractual deal. This is the default status for all deals.

Sample: Indicates a sample only deal; do not use as an actual deal transaction.

Sold / Bought Back: Indicates a deal sold to another counterparty or bought back from the counterparty.

Under Negotiation: Indicates a deal that's in the process of being entered or preauthorized.

Partially Sold / Bought Back: Indicates a part of deal sold to another counterparty or bought back from the counterparty.

Submit for Preview

You can use the Deal Header page to enter provisional deals. A treasury organization can gauge the feasibility of hypothetical deals and ensure that limits exist for deals that are planned for the near future. When you enter provisional deals, select this check box and select *Under Negotiation* from the Deal Status drop-down list on the Deal Header page. When you save a deal, *Pending Review* is the default value as the Deal Status type, and Workflow routes the deal to the designated manager for review.

Test Limits

Click to test whether a deal falls within established position limits.

See Chapter 4, "Capturing Deals and Trade Tickets," Limit Checked Workflow, page 42.

See *PeopleSoft Cash Management 8.8 PeopleBook,* "Defining Cash Positions," Defining Position Limits.

Deal Test

Click to ensure that this deal meets the conditions that are specified in the Deal Conditions page. If the deal meets the specified conditions, a message states that the deal passed checks. If not, the Deal Checking page displays the conditions that were not met. You can use this function only if a deal exists in a position tree to use this function. A deal exists in a tree if you select the Deal Must Exist as a Leaf check box in the Tree Wide Options page.

See Chapter 4, "Capturing Deals and Trade Tickets," Viewing Deal Checking, page 49.

See *PeopleSoft Cash Management 8.8 PeopleBook*, "Defining Cash Positions," Defining Position Limits.

Reserve Click to reserve headroom for this deal within limit ceilings. This button is only available when the deal status is *Under Negotiation.* Use the button to ensure that deals that are still *Under Negotiation* have enough limit headroom reserved for them within the defined position limits. You must enter detail data on the Deal Detail page before using this button. You can click the UnReserve button to reverse any limits that you or others established for deals with an *Under Negotiation* status.

Instrument Notes Click to review notes about the deal's underlying instrument. This text field is for reference only—you cannot modify the notes.

Cashflows Click to view the cash flows that result from this deal.

This button initially generates cash flows if none exist. After cashflows have been generated—and if the parameters of the deal have not been changed—clicking this button displays the (already) generated cashflows.

Fees Click to enter fees associated with a deal.

Sell/Buyback Click to enter sell/buyback information for this deal.

Note. The Cashflows button and the Fees, Instrument Notes, and Sell/Buyback links display depending on the instrument type selected.

See Also

Chapter 7, "Confirming Deals," Previewing and Approving Deals, page 114

Chapter 5, "Creating Securities ," page 105

PeopleSoft Cash Management 8.8 PeopleBook, "Managing Treasury Accounting," Establishing Accounting Templates

PeopleSoft Cash Management 8.8 PeopleBook, "Managing Fees and Account Analysis," Creating Fee Entries

Testing Position Limits

Access the Treasury Deal Limit Test page.

Tree Name Review the name of the position tree for the deal.

Tree Node Review the name of the position node for the deal.

Int/Ext (internal or external) Displays *I* for an internal deal or *E* for an external deal.

Limit Min (limit minimum) amount	Review the deal limit minimum amount of the positions.
Limit Max (limit maximum) amount	Review the deal limit maximum amount of the positions.
Total Utilization	Review the amount of the position limit utilized so far, including this deal.
Refresh	Click to perform the limit testing calculations again.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Limit Checked Workflow, page 42

PeopleSoft Cash Management 8.8 PeopleBook, "Defining Cash Positions," Defining Position Limits

Viewing Deal Checking

Access the Deal Checking page.

See Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46.

Defining Instrument Notes

Access the Notes page.

Viewing Resultant Cash Flows

Access the Cashflows page.

You review resulting cash flows after saving a completed deal. The Cashflows button is located on the Deal Header and Deal Detail pages for your convenience. Once the deal is entered and saved, you can quickly access cash flow information using the link on the Deal Header page, instead of navigating to the Deal Detail page Cashflow button.

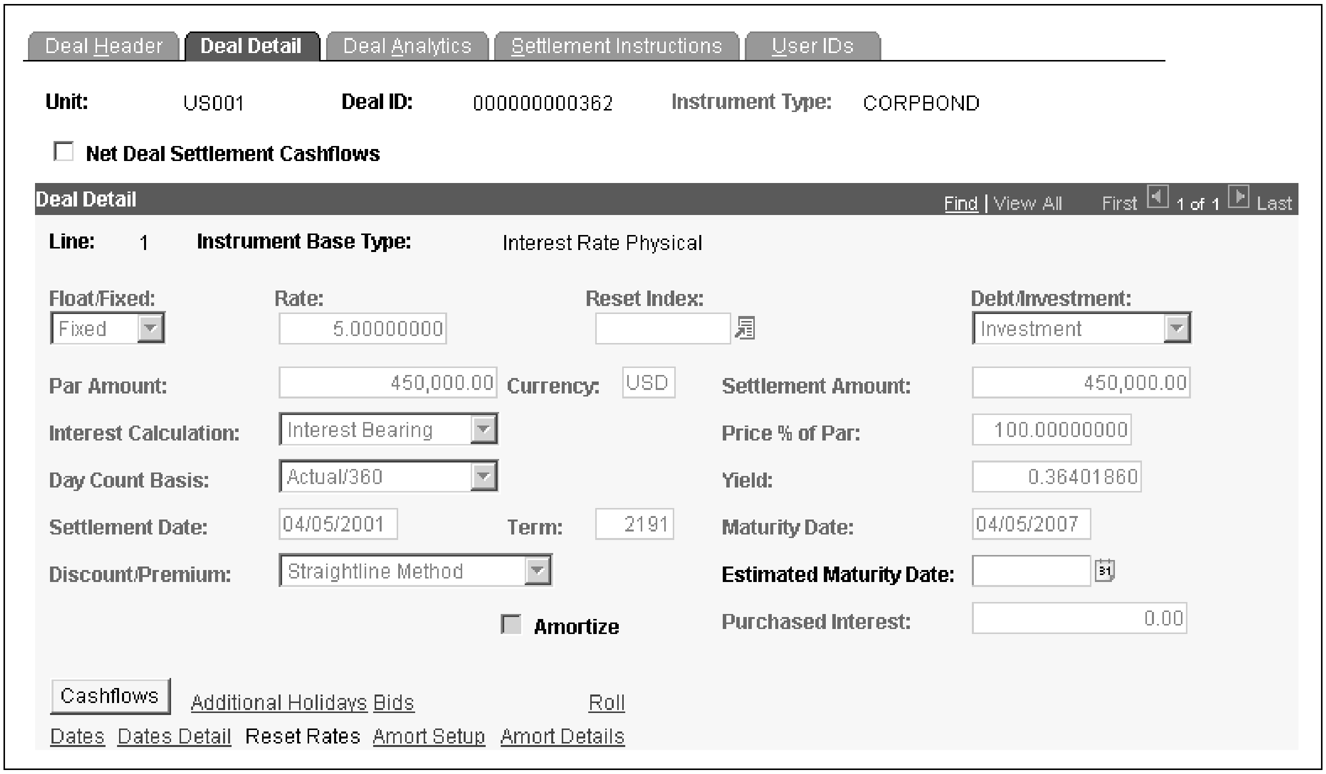
Defining Deals Fees

Access the Fee Entry page.

See *PeopleSoft Cash Management 8.8 PeopleBook*, "Managing Fees and Account Analysis," Creating Fee Entries.

Specifying IRP Deal Details

Access the Deals - Deal Detail page.



Deals - Deal Detail page

Float/Fixed

Indicate whether the interest rate for this instrument is *Fixed* or *Floating*. If the rate is *Fixed*, enter the rate. If it's *Floating*, enter the reset index for the floating rate.

Rate

Enter the interest rate for this instrument.

Reset Index

Select a reset index for this instrument, for example, *LIBOR* (London Interbank Offer Rate).

Debt/Investment

Specify whether the instrument is for debt raising or an investment by selecting *Debt* or *Investment.* If you select *Investment*, you can complete the Issuer and Guarantor fields on the Deal Header page.

Par Amount

The amount paid or received when the interest rate physical matures. For *Debt*, the settlement amount is the amount borrowed on the settlement date. For *Investment,* the settlement amount is the amount invested on the settlement date.

Settlement Amount

If this deal is a *Debt,* the settlement amount is the amount borrowed on the settlement date. If this deal is an *Investment*, the settlement amount is the amount invested on the settlement date.

Interest Calculation

Specify the method to use to calculate interest from the following:

Discount to Yield: Refers to discount securities that are quoted using a money market yield. This method uses the rate to derive the settlement amount. The difference between the settlement amount and the par amount is the interest.

Interest Bearing: Refers to interest-bearing instruments. This method calculates interest for each period and pays interest on each period end date.

Straight Discount: Refers to money market instruments that are quoted on a straight discount or discount rate basis. This method uses the rate to calculate a discount amount, and then subtracts this amount from the par amount to obtain the purchase price or settlement amount.

Price % of Par

The system uses the values in the Par Amount and Settlement Amount fields to calculate the displayed value.

Day Count Basis

Select from the following:

30/360: Assumes that a year consists of 12 months with an equal length of 30 days. A special rule applies when dealing with the end of a month.

30E/360: Assumes that a year consists of 12 months with an equal length of 30 days. Also known as Euro 30/360.

Note. The difference between the *30/360* calculation and the *30E/360* calculation occurs when a period ends on the 31st, but did not start on the 30th or 31st. In this case, the *30/360* calculation uses the 31st day as equal to 31, while the *30E/360* calculation uses the 31st day as equal to 30. For example, using the *30/360* calculation, the period starting December 1 and ending December 31 contains 30 days. However, using the *30E/360* calculation, the same December time period contains only 29 days.

Actual/360: Assumes that a year consists of 360 days but the months are counted as actual calendar days.

Actual/365: Assumes that a year consists of 365 days but the months are counted as actual calendar days.

Actual/Actual: Assumes that the number of days between two dates is the actual number of calendar days.

Initial Reset Rate

This field only appears for *Floating* rate deals. If you enter an initial reset rate in the Rate field, the system stores and displays it here for the life of the deal. You cannot edit this field.

Settlement Date

The system automatically populates this field with a date two days after the specified Transaction Date (on the Deal Header page). You can edit this field.

Term

Specify the deal’s term by entering the number of days from the settlement date to the maturity date.

Maturity Date

Enter a date or let the system calculate a maturity date based on the term that you entered.

Discount/Premium

This field is available when the Interest Calculation field is set to *Interest Bearing.* It dictates how to account for and treat any discount or premium associated with an interest rate physical. Select whether you will amortize by *Straightline* or *Constant Yield* to amortize the bond’s discount (or premium). This also affects the calculation method for calculating interest accruals.

None (blank): The discount amount is added to the interest amount (or, the premium is deducted), and that total is accounted for by using the PeopleSoft Treasury accounting event *Interest Accrual.*

Constant Yield Method: The discount (or premium) amount is separately amortized (accounted for) by using the *Discount Accrual* accounting event. The discount amount (or premium) that is amortized in each period is set so that the sum of the amortization amount plus the interest accrued provides a constant rate of interest (Yield) when applied to the amount outstanding at the beginning of a period.

Straightline Method: The discount (or premium) amount is separately amortized (accounted for) by using the *Discount Accrual* accounting event. The discount amount (or premium) that is amortized in each period is set so that the total amortized portion equals the total amount of the discount (or premium) divided by the total life of the deal (term) in days, multiplied by the number of days that the deal is outstanding (by using 30/360-day counts if appropriate).

See *PeopleSoft Cash Management 8.8 PeopleBook*, "Managing Treasury Accounting," Accounting Events.

Estimated Maturity Date

Use this field to amortize the discount or premium to a different schedule based on an estimated maturity date. For deals that are *Fixed* and use the Discount/Premium *Straightline Method,* enter the estimated maturity date and click the Cashflows button.

The system builds a table containing two sets of information: the payment schedule, cash flows, positions, and accounting events data for both the maturity date and estimated maturity date; and information that is segregated by source code. When the accounting module calculates discount accrual for an estimated maturity date, it uses information from the estimated maturity date side of the table.

Amortize

Select to indicate the deal's amount is amortized. Also click Amort Setup (amortization setup) and Amort Details (amortization details) to define the amortization setup and details parameters.

See Chapter 4, "Capturing Deals and Trade Tickets," Defining Amortization for IRP Deals, page 58.

Note. Defining deal amortization is an optional step dependent on certain deal conditions. As such, we discuss establishing deal amortization in a separate section. However, it is a part of setting up deal detail information. Once you have entered deal amortization information, you should continue capturing the deal by entering deal analytics and settlement instructions.

Purchased Interest

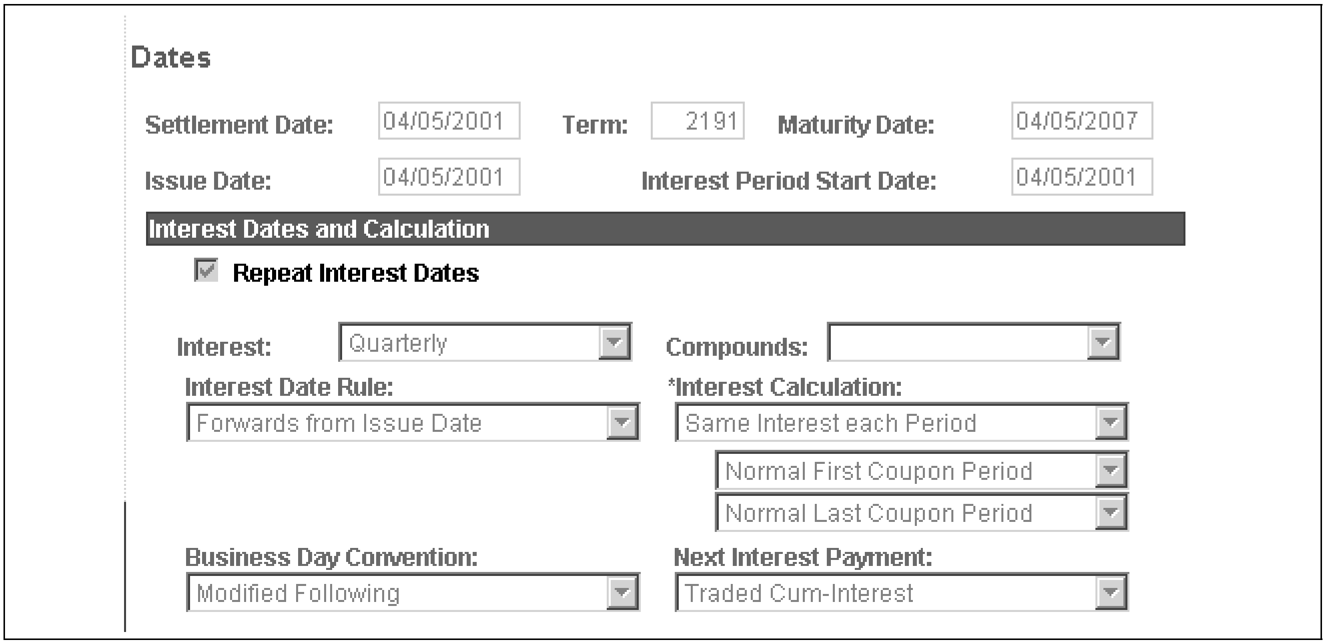
Displays the accrued interest as calculated from the interest period start date to the maturity date.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Physical Instrument Details, page 21

Entering IRP - Fixed Rate Deals Dates

Access the Dates page.



Dates page: entering dates for IRP - Fixed Rate deals

The Settlement Date, Term, and Maturity Date fields are populated from values entered on the Deal Detail page.

The Issue Date and Interest Period Start Date fields are automatically populated with the Settlement Date value, if the deal is a debt instrument. If the deal is an investment instrument you must enter these dates.

Repeat Interest Dates

The check box is automatically selected if the interest rate physical transaction has multiple interest cash flows. You define this at the instrument type level.

Interest

Select an interval that reflects the cash flow frequency for the deal: *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* or *Weekly.* In Compounds, define how frequently this interest interval compounds. Select from *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* or *Weekly.*

Interest Date Rule

Select from *Backwards from Maturity Date, End of Month, Forwards from Issue Date, Nth Weekday, Override Month and Day,* or *Pay > Issue, Accrue > Issue.*

Depending on the values you select in this list, complete the related fields.

End of Month: Enter a numeric equivalent for the month in the Month field.

Nth Weekday: Enter a numeric equivalent for the month in the Month field. Specify *First, Fourth, Second,* or *Third* for week, and specify a weekday.

Override Month and Day: Enter a month and day.

Interest Calculation

The Interest Calculation drop-down lists vary depending upon your selection.

Day Counted Interest: If you select this value, then select *Use Actual Interest Dates* or *Use Nominal Dates* from the second list to determine which interest dates to use when calculating interest payments. If you select

Use Nominal Dates, the nominal interest dates (the interest dates before adjusting for non-business days and weekends) determine the amount of the interest payment. If you select *Use Actual Interest Dates*, the actual interest dates (the interest dates after adjusting for non-business days and weekends) determine the amount of the interest payment.

Same Interest each Period: If you select this value, the second list changes to two separate drop-down list boxes that enable odd (broken) first and last coupon periods to be handled. Select either *Normal First Coupon Period*, *Short First Coupon Period*,or *Long First Coupon Period* in the first drop-down list box. Select *Normal Last Coupon Period*, *Short Last Coupon Period*, or *Long Last Coupon Period* in the second drop-down list box.

Business Day Convention Select from *Following*, *Modified Following*, *Modified Previous*, or *Previous.*

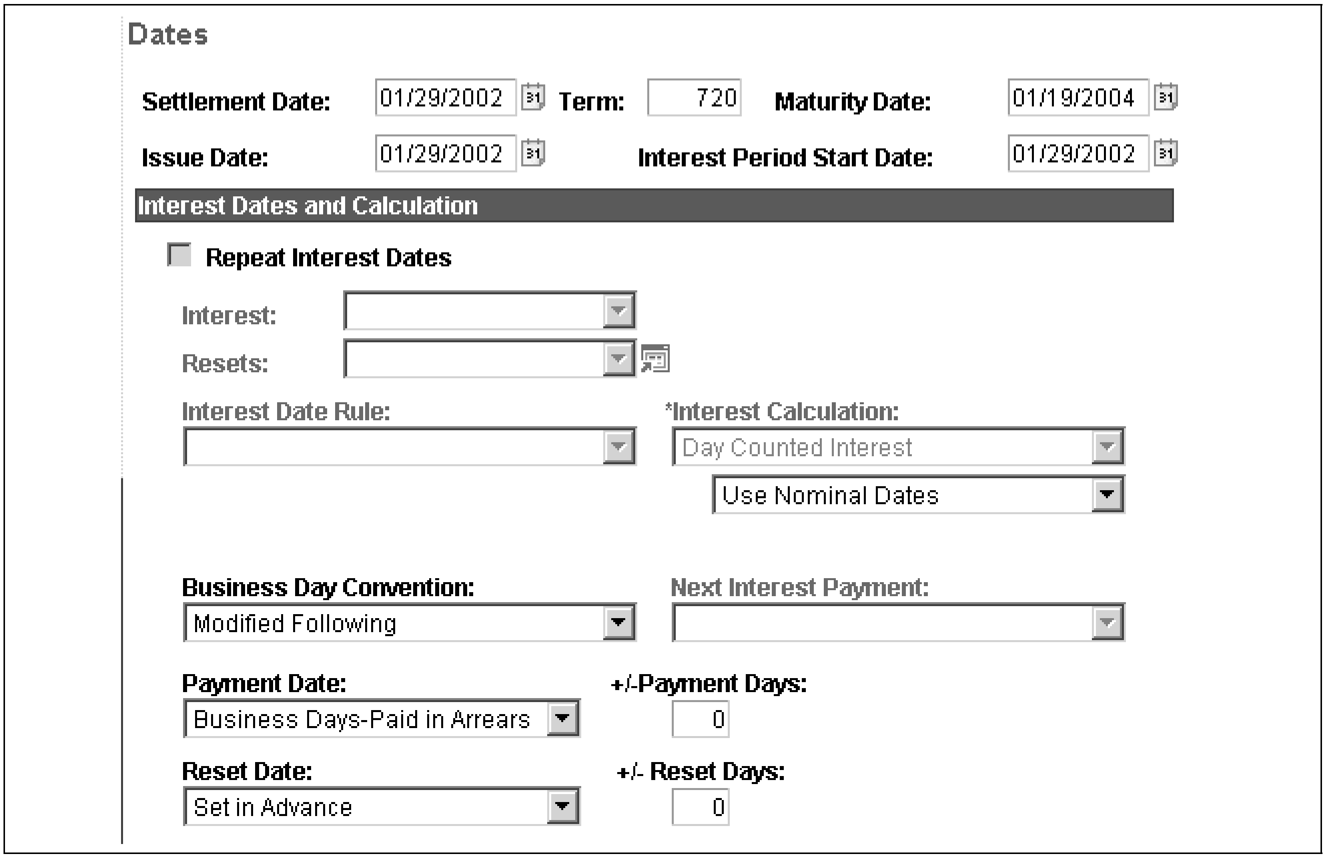
Next Interest Payment Specify whether the next interest payment is *Traded Cum-Interest* or *Traded Ex-Interest.*

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Physical Date Parameters - Fixed Rate Deal Dates Detail, page 24

Entering IRP - Floating Rate Deals Dates

Access the Dates page.



Dates page: entering dates for IRP - Floating Rate deals

Note. Many fields on this page are discussed in Entering IRP - Fixed Rate Deals Dates discussion.

Resets

Specify the reset parameter for the interest calculation. Field values ending in the suffix - *Comp* indicates the interest compounds (per the field value time period). Select from*Annual, At Maturity, Daily, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual, Weekly* or the appropriate - *Comp*value.

Reset Rate Index Tenor

Click to select the rate index reset tenor.

See Chapter 4, “Capturing Deals and Trade Tickets,” Specifying Reset Rate Index Tenor, page 56.

Interest Calculation

The Interest Calculation drop-down lists vary depending upon your selection.

Day Counted Interest: See the definition for this field value in the Fixed Rate - Deals Date page discussion.

See Chapter 4, “Capturing Deals and Trade Tickets,” Entering IRP - Fixed Rate Deals Dates, page 53.

Same Interest each Period: If you select this value, the second drop-down list box remains blank. Only fixed rate deals can use this Interest Calculation type value.

Payment Date

Select from the following options and enter a value in the +/- Payment Days field.

- *Business Days - Paid in Advance*: If selected, the system calculates a payment a specified number of days *before* the interest period *start* date, excluding days specified as non-business days on the PeopleSoft calendar functionality. For example, if you specify Saturday and Sunday as non-business days, the system "ignores" these days, and only uses a normal business week (Monday through Friday) to calculate the payment date.
- *Business Days - Paid in Arrears*: This field value's functionality is similar to *Business Days - Paid in Advance,* but calculates an opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date, excluding days specified as non-business days on the PeopleSoft calendar functionality.
- *Calendar Days - Paid in Advance*: If selected, the system calculates a payment a specified number of days *before* the interest period *start* date, and includes all days—both business and non-business days. For example, if you specify Saturday and Sunday as non-business days, the system includes these days in calculating the payment date.
- *Calendar Days - Paid in Arrears*: This field value's functionality is similar to *Calendar Days - Paid in Advance,* but calculates an opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date, and includes all days—both business and non-business days. .

Reset Date

Select from the following options and enter a value in the +/- Reset Days field.

Set in Arrears: Indicates that the reset date equates to the interest date that marks the end of the interest period.

Set in Advance: Indicates that the reset date equates to the interest date that marks the beginning of the interest period

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Entering IRP - Fixed Rate Deals Dates, page 53

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Physical Date Parameters - Floating Rate Deal Dates Detail, page 26

Specifying Reset Rate Index Tenor

Access the Reset Rate Index Tenor page.

Use this page to override the default reset rate tenor for a specific deal.

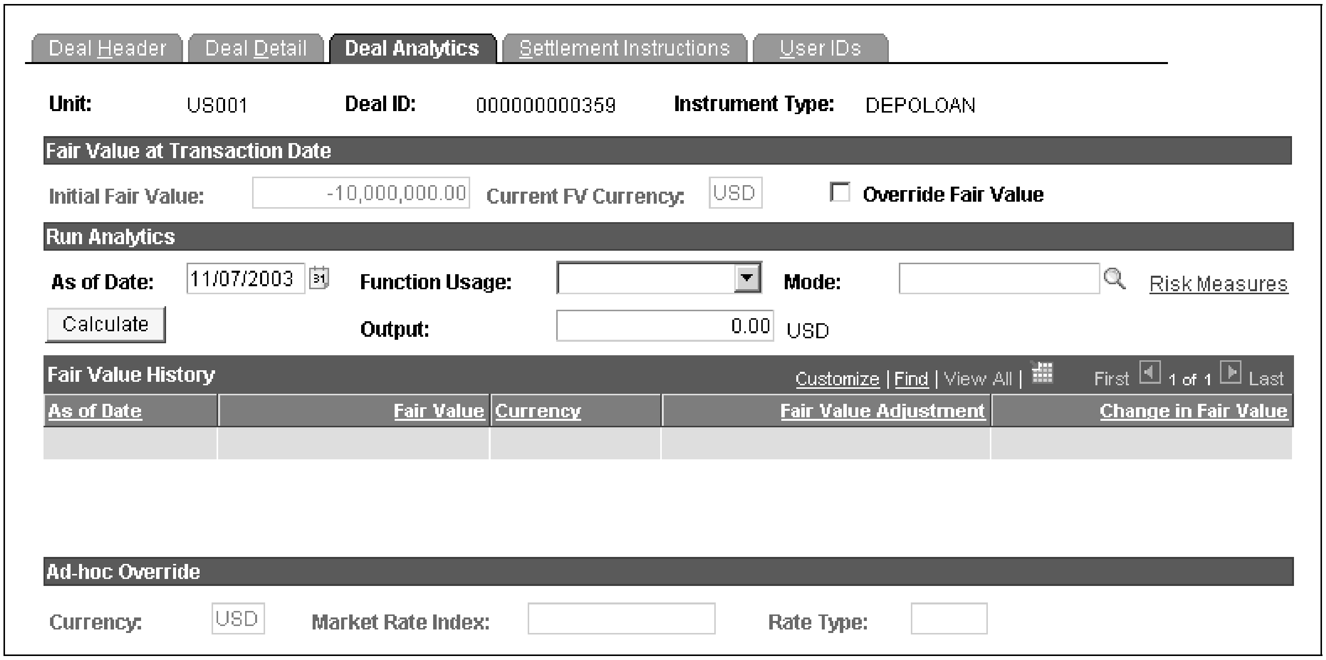
Reset Rate Index Tenor

Select the frequency at which the rate index resets from the following: *1 Month, 1 Week, 1 Year, 2 Week, 21 Day, 3 Month, 35 Day, 49 Day, 6 Month,* or *Overnight.*

Specifying IRP Deal Analytics

Access the Deals - Deal Analytics page.

Analytic functions set up on the instrument type can also be set on a specific deal to track the effects of various types of market risk against the deal's fair value.

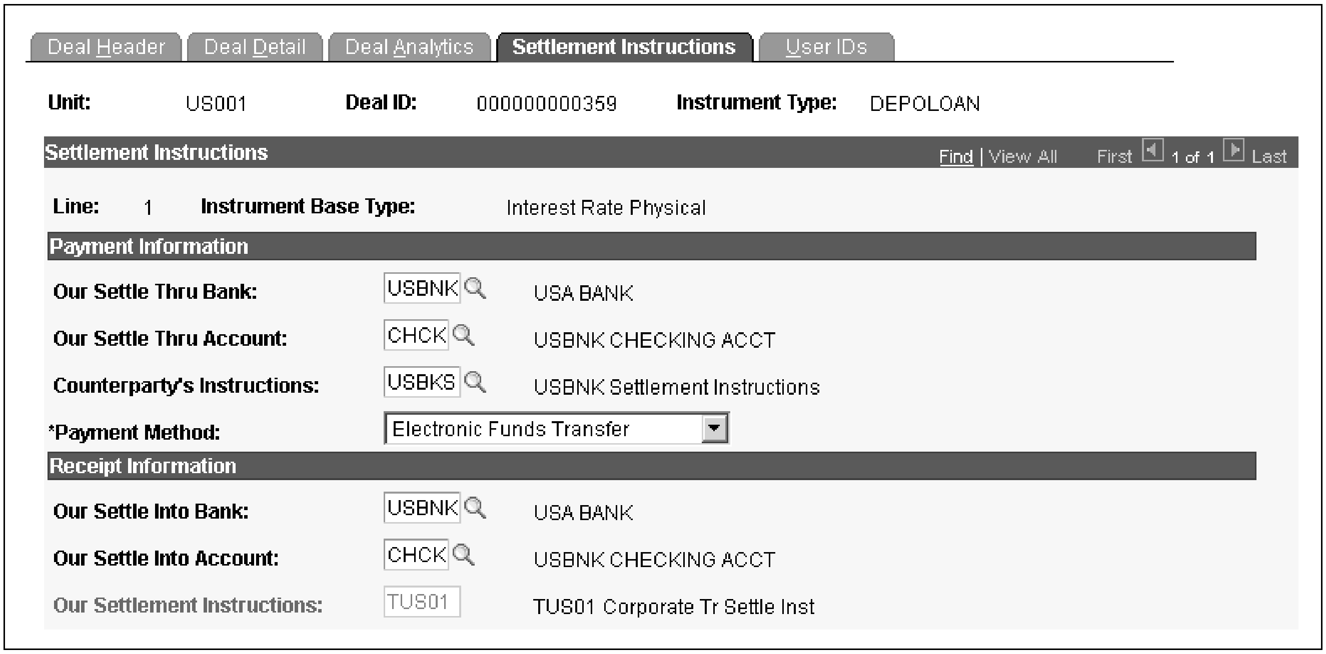


Deals - Deal Analytics page

Override Fair Value	Select to override the initial fair value amount.
Risk Measures	Click to view risk measurements for the deal.
Calculate	Specify analytic parameters in the Run Analytics region, then click Calculate to view the recalculated fair value history.

Specifying IRP Deal Settlement Instructions

Access the Deals - Settlement Instructions page.



Deals - Settlement Instructions page

Payment Method

Displays a payment method for the settlement. If editable, you can select from the available values.

Note. Generally, you should not edit this value. A bank account's payment method is established on the External Accounts - Payment Methods page at implementation.

See *PeopleSoft Banks Setup and Processing 8.8 PeopleBook*, "Setting Up External, Internal, and Netting Accounts," Defining Payment Methods.

Managing IRP Deal Operator Information

Access the Deals - UserID page.

Defining Amortization for IRP Deals

This section discusses how to:

- Specify an IRP amortization method.
- Define amortization details.

Amortizing for IRS Deals

To be able to specify amortization methods for an IRP deal, the following conditions must be met:

- On the Deal Detail page, the Discount/Premium method must be *Straightline*.
- On the Dates page, the Interest Calculation method must be *Same Interest each Period.*

- Fixed rate deals can use an amortization method of *Constant* or *Factored.* Floating rate deals can only use the *Factored* amortization method. The constant amortization method cannot be used with floating rate deal types as the interest rate changes on a frequent basis.

Amortization Method	Leg	Dates page - Interest Calculation
Constant **Note.** You cannot use the constant amortization method for*Floating* deals.	Fixed	Same Interest each Period
Factored	Fixed	Same Interest each Period
Factored	Floating	Can use either: • Same Interest each Period • Day Counted Interest

Pages Used to Define Amortization for IRP Deals

Page Name	Object Name	Navigation	Usage
Amortization Setup	TRX_AMORT_INPUT	Click Amort Setup on the Deal Detail page.	Set up a deal for constant or factored method amortization.
Amortization Details	TRX_AMORT_DETAILS	Click Amort Details on the Deal Detail page.	View and edit amortization details of a deal.

Specifying an IRP Amortization Method

Access the Amortization Setup page.

Specify a Method of Amortization for the deal:

Constant

When you select this field value, the system populates the Begin Principal field with the deal transaction amount. The End Principal value defaults to zero; you can edit this field.

The system generates scheduled payments of the same amount each period—viewable on the Amortization Details page—using the beginning principal and end principal amounts. Each payment includes part of the principal and part of the interest owed. As the deal matures, the payment percentages change, with the amount paid towards the principal increasing, and the amount paid towards the interest decreasing. (This amortization method is commonly used with loans such as mortgages and automobiles.)

Factored When you select this value, the system amortizes the principal amount using factors entered on the Amortization Details page. As such, the Begin Principal and End Principal fields are unavailable for entry.

You must complete the setup of this amortization method on the Amortization Details page before saving and exiting the deal.

Defining Amortization Details

Access the Amortization Details page.

This page displays comprehensive payment information results for a *Constant* or *Factored* method type amortization. If you selected the *Constant* method on the Amortization Setup page, no further setup work is required on this page. However, if you selected the *Factored* method, you must enter a factor value here so the system can correctly calculate the factored amortization amount.

To enter a factored amortization value:

1. Click the Add button to insert a row.
2. Click OK at the prompt.
3. The system automatically inserts a row with *Paydown* selected as the Payment Type, and the Factor field enabled. Enter a value for the Factor.
4. Click OK to return to the Deal Detail page.
5. Click the Amort Detail link again— the system recalculates and displays the amortization payment details, using the entered factor value.

Payment Type Select *Drawdown* or *Paydown.*

Managing IRP Deal Interest Information

After you have entered an IRP deal, you may need to adjust the deal interest information.

This section discusses how to:

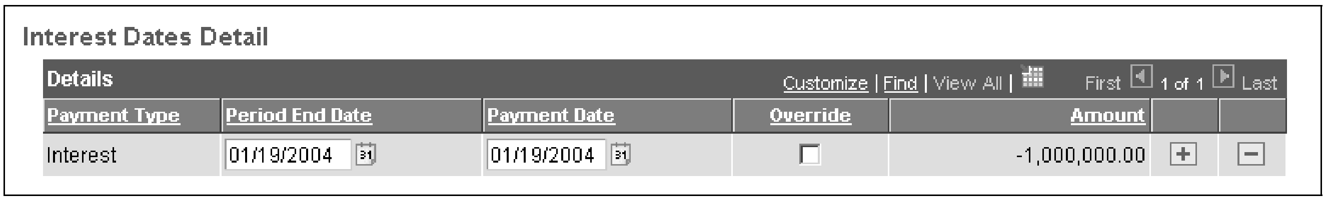
- Modify IRP - fixed rate deal interest information.
- Modifying IRP - floating rate deal interest information.

Pages Used to Manage IRP Deals

Page Name	Object Name	Navigation	Usage
Interest Dates Detail	TRX_INTEREST_PX_SP	Click Dates Detail on the Deal Detail page.	View detail information about dates. The attributes of this page change depending on whether you select *Fixed* or *Floating* from the Float/Fixed drop-down list box.

Modifying IRP - Fixed Rate Deal Interest Information

Access the Interest Dates Detail page.



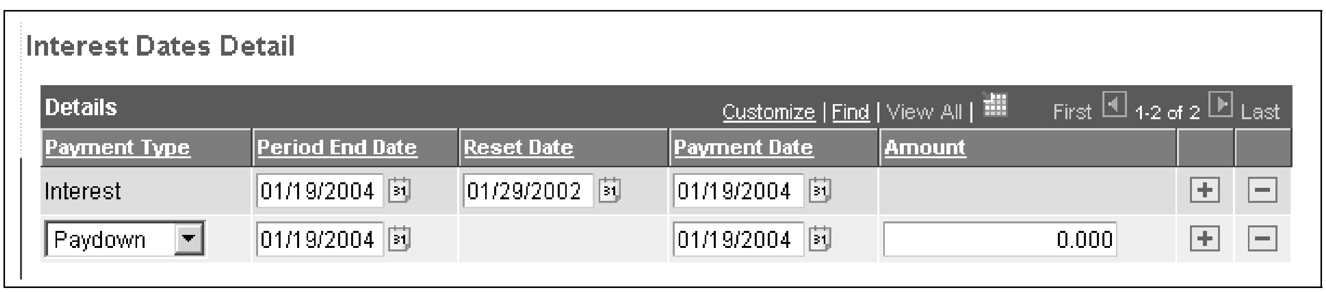
Interest Dates Detail page: viewing interest dates detail for fixed rate deals

Note. This page displays information derived from the Dates page.

Override You can select the check box to override the interest payment amount calculated by the system. Note that to override the amount, you must lock the deal. Click OK at the prompt. The Amount field becomes editable.

Modifying IRP - Floating Rate Deal Interest Information

Access the Interest Dates Detail page.



Interest Dates Detail page: viewing interest dates detail for floating rate deals

This page displays information derived from the Dates page. All the dates on this page are system generated, but you can edit the dates. You can use this page to view interest information for a specific deal, or add a Payment Type.

The Reset Date reflects the date on which the floating rate is set or reset; the entered rate calculates the payment amount.

To add a payment type:

1. Click the Add button to add a new row.

2. Click OK at the prompt.
3. The Payment Type drop-down listbox and Amount edit box display. In the Payment Type field, select from *Drawdown, Interest,* or *Paydown.*
4. Enter the amount in the Amount edit box.
5. Save the new information.

Note. Generally, you reset rates (by using the Reset Rates page) to lock a floating rate deal, rather than resetting a deal's date on this page.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Physical Date Parameters - Floating Rate Deal Dates Detail, page 26

Defining Interest Rate Swaps Deals

This section discusses how to:

- Specify IRS deal header information.
- Specify IRS deal details.
- Entering IRS dates detail.
- Specifying IRS deal analytics.
- Specifying IRS deal settlement instructions.
- Managing IRS deal operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

Appendix B, "Deals Capture Examples," page 135

Prerequisites

In addition to all other interest rate swap instruments you define, you should define two instruments to handle interest rate swap cash flow processing scenarios, and associate each instrument with its' respective preconfigured accounting template.

See Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Swap Instrument Details, page 27.

See Chapter 3, "Defining Instrument Types and Instrument Templates," Understanding Interest Rate Swap Cash Flows and Accounting Templates, page 33.

Pages Used to Define IRS Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Interest Dates Detail	TRX_INTEREST_PX_SP	Click Dates Detail on the Deal Detail page.	View detail information about dates. The attributes of this page change depending on whether you select *Fixed* or *Floating* from the Float/Fixed drop-down list box.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals, click the Settlement Instructions tab.	Define settlement instructions for this deal.

Specifying IRS Deal Header Information

Access the Deal Header page.

This page and its related subpages are similar to the IRP deal header discussion.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46

Chapter 4, "Capturing Deals and Trade Tickets," Testing Position Limits, page 48

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Deal Checking, page 49

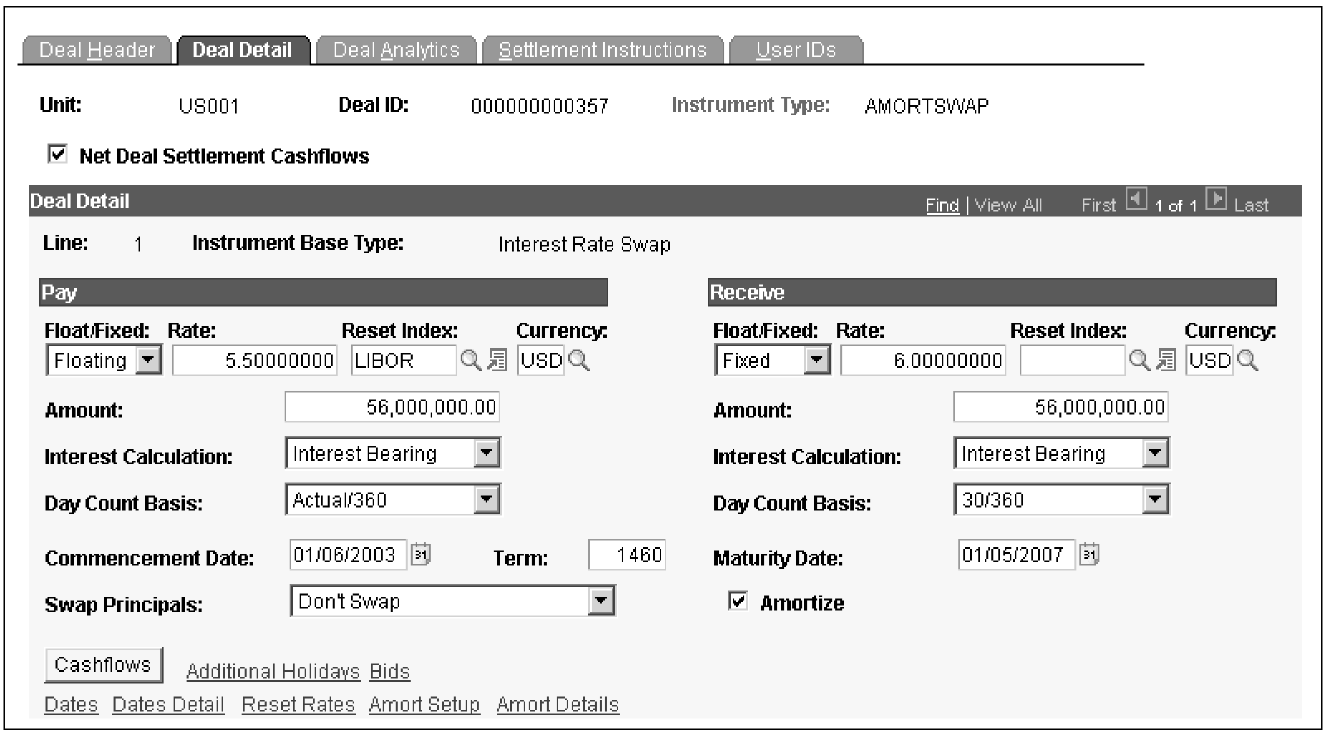
Chapter 4, "Capturing Deals and Trade Tickets," Defining Instrument Notes, page 49

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Resultant Cash Flows , page 49

Chapter 4, "Capturing Deals and Trade Tickets," Defining Deals Fees, page 49

Defining Interest Rate Swap Deal Details

Access the Deal Detail page.



Deal Detail page: viewing interest rate swap deal details

Note. Interest Rate Swap fields exist for both the Pay and Receive regions but are described only once in this section. PeopleSoft requires data entry for both sets of fields.

Amount boxes

Enter the monetary amounts for this instrument. These amounts are the principal amounts that the system uses to calculate interest payments for an interest rate swap.

Term

If you entered the commencement and maturity dates, the system calculates the term. If you enter a term value, then the system calculates the maturity date by adding the term to the commencement date.

Swap Principals Select an option to exchange principal amounts on the commencement date of the swap and on the maturity date. Specify *Don't Swap,At Commencement, At Commencement and Maturity,* or *At Maturity.*

Amortize Select to indicate the deal's amount is amortized. Also click Amort Setup (amortization setup) and Amort Details (amortization details) to define the amortization setup and details parameters.

See Chapter 4, "Capturing Deals and Trade Tickets," Defining Amortization for IRS Deals, page 69.

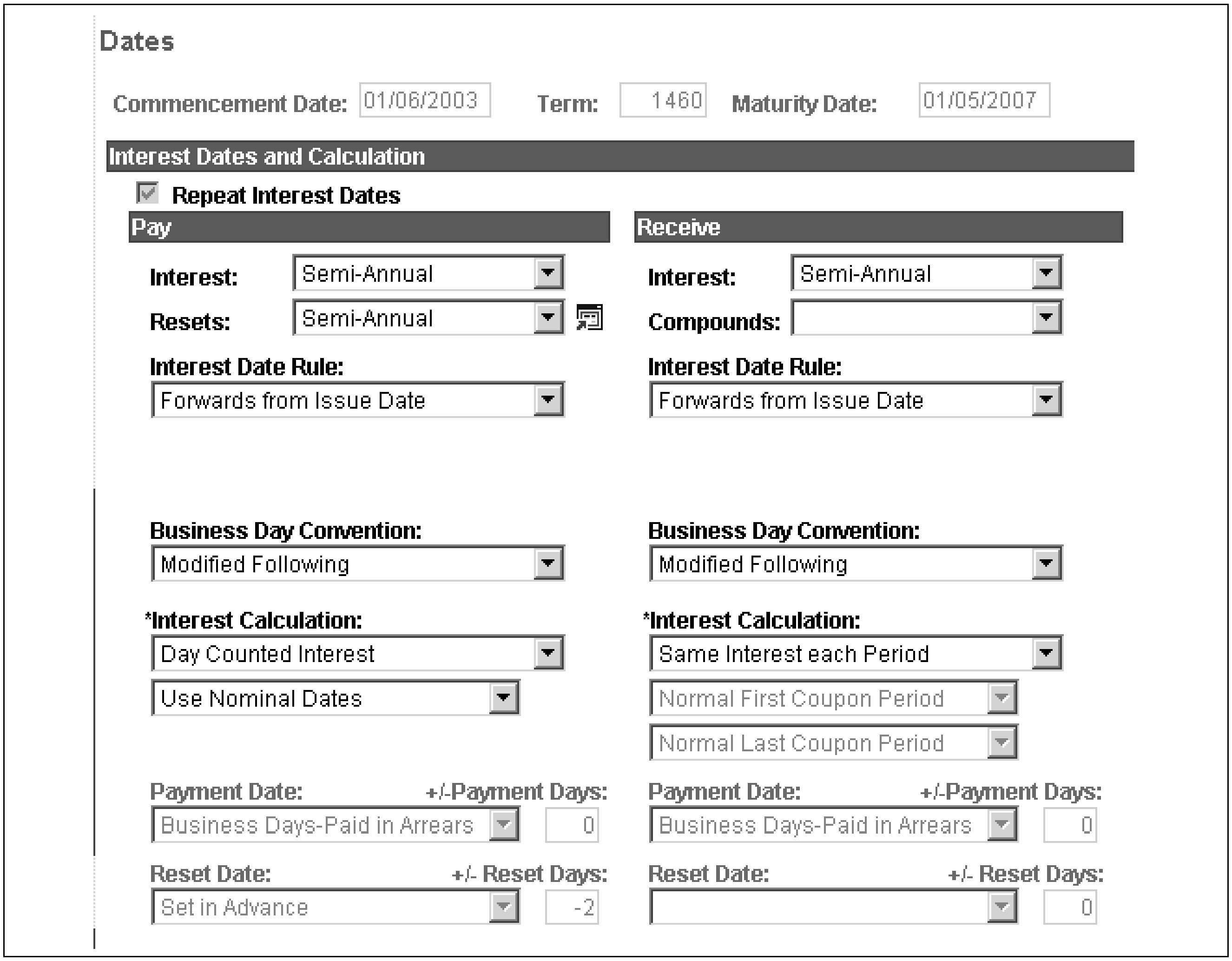
Note. Defining deal amortization is an optional step dependent on certain deal conditions. As such, we discuss establishing deal amortization in a separate section. However, it is a part of setting up deal detail information. Once you have entered deal amortization information, you should continue capturing the deal by entering deal analytics and settlement instructions.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Swap Instrument Details, page 27

Entering Interest Rate Swap Dates Detail

Access the Dates page.



Dates page: entering dates for an interest rate swap

Note. Interest rate swap fields exist for both Pay and Receive regions. You must enter data in both sets of fields.

Term

If you entered the commencement and maturity dates, the system calculates the term. If you enter a term value, then the system calculates the maturity date by adding the term to the commencement date.

Repeat Interest Dates

The check box is selected if the interest rate swap transaction has multiple interest cash flows. You define this at the instrument type level.

Interest

Select an interval that reflects the cash flow frequency for the deal: *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* or *Weekly.*

Resets

Specify the reset parameter for the interest calculation. Field values ending in the suffix - *Comp* indicates the interest compounds (per the field value time period). Select from*Annual, At Maturity, Daily, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual, Weekly* or the appropriate - *Comp* value.

Compounds

Define how frequently this interest interval compounds. Select from *Annual, At Maturity,Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual,* or *Weekly.*

Payment Date

Select from the following options and enter a value in the +/- Payment Days field.

- *Business Days - Paid in Advance*: If selected, the system calculates a payment a specified number of days *before* the interest period *start* date, excluding days specified as non-business days on the PeopleSoft calendar functionality. For example, if you specify Saturday and Sunday as non-business days, the system “ignores” these days, and only uses a normal business week (Monday through Friday) to calculate the payment date.
- *Business Days - Paid in Arrears*: This field value’s functionality is similar to *Business Days - Paid in Advance,* but calculates an opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date, excluding days specified as non-business days on the PeopleSoft calendar functionality.
- *Calendar Days - Paid in Advance*: If selected, the system calculates a payment a specified number of days *before* the interest period *start* date, and includes all days—both business and non-business days. For example, if you specify Saturday and Sunday as non-business days, the system includes these days in calculating the payment date.
- *Calendar Days - Paid in Arrears*: This field value’s functionality is similar to *Calendar Days - Paid in Advance,* but calculates an opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date, and includes all days—both business and non-business days.

Interest Date Rule

Select from *Backwards from Maturity Date, End of Month, Forwards from Issue Date, Nth Weekday, Override Month and Day,* or *Pay > Issue, Accrue > Issue.*

Depending on the values you select in this list, complete the related fields.

End of Month: Enter a numeric equivalent for the month in the Month field.

Nth Weekday: Enter a numeric equivalent for the month in the Month field. Specify *First, Fourth, Second,* or *Third* for week, and specify a weekday.

Override Month and Day: Enter a month and day.

Business Day Convention

Select from *Following, Modified Following, Modified Previous,* or *Previous.*

Interest Calculation

The Interest Calculation drop-down lists vary depending upon your selection.

Day Counted Interest: If you select this value, then select *Use Actual Interest Dates* or *Use Nominal Dates* from the second list to determine which interest dates to use when calculating interest payments. If you select *Use Nominal Dates,* the nominal interest dates (the interest dates before adjusting for non-business days and weekends) determine the amount of the interest payment. If you select *Use Actual Interest Dates,* the actual interest dates (the interest dates after adjusting for non-business days and weekends) determine the amount of the interest payment.

Same Interest each Period: If you select this value, and the leg is a fixed rate leg, the second list changes to two separate drop-down list boxes that enable odd (broken) first and last coupon periods to be handled. Select either *Normal First Coupon Period, Short First Coupon Period,*or *Long First Coupon Period* in the first drop-down list box. Select *Normal Last Coupon Period, , Short Last Coupon Period*or *Long Last Coupon Period* in the second drop-down list box.

Payment Date

Select from the following options and enter a value in the +/- Payment Days field.

- *Business Days - Paid in Advance*: If selected, the system calculates a payment a specified number of days *before* the interest period *start* date, excluding days specified as non-business days on the PeopleSoft calendar functionality. For example, if you specify Saturday and Sunday as non-business days, the system "ignores" these days, and only uses a normal business week (Monday through Friday) to calculate the payment date.
- *Business Days - Paid in Arrears*: This field value's functionality is similar to *Business Days - Paid in Advance,* but calculates an opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date, excluding days specified as non-business days on the PeopleSoft calendar functionality.
- *Calendar Days - Paid in Advance*: If selected, the system calculates a payment a specified number of days *before* the interest period *start* date, and includes all days—both business and non-business days. For example, if you specify Saturday and Sunday as non-business days, the system includes these days in calculating the payment date.
- *Calendar Days - Paid in Arrears*: This field value's functionality is similar to *Calendar Days - Paid in Advance,* but calculates an opposite result. If selected, the system calculates a payment a specified number of days *after* the interest period *end* date, and includes all days—both business and non-business days. .

Reset Date

Select from the following options and enter a value in the +/- Reset Days field.

Set in Arrears: Indicates that the reset date equates to the interest date that marks the end of the interest period.

Set in Advance: Indicates that the reset date equates to the interest date that marks the beginning of the interest period

Click to select the rate index reset tenor.

See Chapter 4, "Capturing Deals and Trade Tickets," Specifying Reset Rate Index Tenor, page 56.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Swap Date Details, page 28

Specifying IRS Deal Analytics

Access the Deals - Deal Analytics page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Analytics, page 57

Specifying IRS Deal Settlement Instructions

Access the Deals - Settlement Instructions page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Settlement Instructions, page 57

Managing IRS Deal Operator Information

Access the Deals - UserID page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Managing IRP Deal Operator Information, page 58

Defining Amortization for IRS Deals

Entering amortization methods for interest rate swap deals is similar to the process you use for interest rate physical deals.

To be able to specify amortization methods for an IRS deal, the Interest Calculation field on the Deal Detail page must be set to *Interest Bearing*, and the following conditions must be met:

Amortization Method	Leg 1	Leg 2	Dates page - Interest Calculation
Constant **Note.** You cannot use the constant amortization method if either leg is set to *Floating*.	Fixed	Fixed	Same Interest each Period
Factored	Fixed	Fixed	Same Interest each Period
Factored	Floating	Fixed	Can use either: • Same Interest each Period • Day Counted Interest

Amortization Method	Leg 1	Leg 2	Dates page - Interest Calculation
Fixed Paydown	Fixed	Fixed	Same Interest each Period
Fixed Paydown	Floating	Fixed	Day Counted Interest

This section discusses how to:

- Specify an IRS amortization method.
- Define IRS amortization details.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Defining Amortization for IRP Deals, page 58

Pages Used to Define Amortization for IRS Deals

Page Name	Object Name	Navigation	Usage
Amortization Setup	TRX_AMORT_INPUT	Click Amort Setup on the Deal Detail page of an interest rate swap deal.	Set up a deal with an amortization method.
Amortization Details	TRX_AMORT_DETAILS	Click Amort Details on the Deal Detail page of an interest rate swap deal.	View and edit amortization details of a deal.
Amount or Percentage	TRX_AMORT_AMT_SP	Click Change Principal on the Amortization Details page. Click OK on the prompt to access the Amount or Percentage page.	Enter a recalculation value for a fixed paydown IRS amortization.
Add Interest Date for Which Leg	TRX_INT_GETLEG_SP	This page displays only for IRS deals using the factored amortization method. Click Add on the Amortization Details page to access the Add Interest Date for Which Leg page.	For an IRS deal using factored amortization, specify which leg receives interest.

Specifying an IRS Amortization Method

Access the Amortization Setup page.

This page is similar in form and function to the Amortization Setup page for interest rate physicals, the difference being the two regions—payment and receipts—for both sides of the swap.

Note. For definitions of the payment results of the constant or factored amortization method, see Defining Amortization for IRP Deals. This discussion focuses on using these amortization methods with an interest rate swap.

Select a Method of Amortization from the following values:

Constant When you select this value, the Beginning Amount fields for the Payment and Receipts regions are automatically populated from the respective Amount fields on the Deal Detail page. The End Amount fields default to zero; you can edit these fields.

Factored When you select this value, the Beginning Amount and End Amount fields are unavailable. You must complete the setup for this factored swap on the Amortization Details page.

Fixed Paydown Select this amortization method to make changes to the principal balance (after the system has generated the payment schedule) by amount or percentage.

Defining IRS Amortization Details

Access the Amortization Details page.

This page displays comprehensive payment information results for a *Constant*, *Factored*, or *Fixed Paydown* method type amortization. If you selected the *Constant* method on the Amortization Setup page, no further setup work is required. However, if you selected the *Factored* or *Fixed Paydown* method, you must enter a value here so the system can correctly calculate the factored or fixed paydown amortization amount.

Factored To enter a factored value:

1. Click the Add button to insert a row.
2. Specify Pay Leg or Receive Leg on the Add Interest Date for Which Leg page.
3. Click OK at the prompt.
4. The system automatically inserts a row with *Paydown* selected as the Payment Type, and the Factor field enabled. Enter a value for the Factor.

   To establish accreting factors, specify drawdown instead of paydown. The system then uses the factor as an accreting (not amortizing) factor.
5. Click OK to return to the Deal Detail page.
6. Click the Amort Detail link again—the system recalculates and displays the amortization payment data

Fixed Paydown To edit the fixed paydown principal amount:

1. Click the Change Principal link for a specific Pay or Receive row on the Deal Detail page.
2. Click OK at the prompt.
3. Enter the amount or percentage to recalculate the principal on the Amount or Percentage page.
4. Click OK to exit the Amortization Detail page, then click the Amort Detail link to re-enter the page and view the recalculated balance and payment amounts.

The system uses the change value to recalculate all balances *after* the change entry date.

Managing IRS Deal Interest Information

This section discusses how to modify interest information for an IRS deal.

See Also

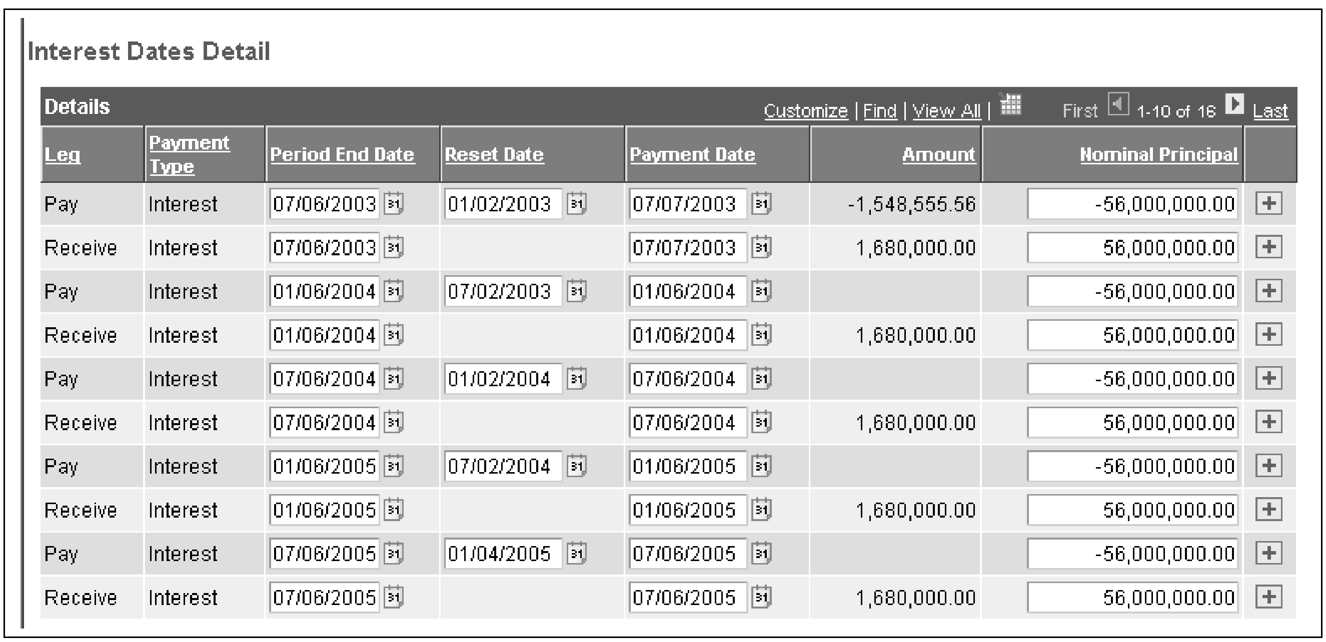
Chapter 4, “Capturing Deals and Trade Tickets,” Managing IRP Deal Interest Information, page 60

Page Used to Manage IRS Deals

Page Name	Object Name	Navigation	Usage
Interest Dates Details	TRX_INTEREST_N_SP	Click Dates Detail on the Deal Detail page.	Manage pay and receive leg information for an interest rate swap.

Modifying Interest Rate Swap Deal Interest Information

Access the Interest Dates Detail page.


Interest Dates Detail

Details — Customize | Find | View All | First 1-10 of 16 Last

Leg	Payment Type	Period End Date	Reset Date	Payment Date	Amount	Nominal Principal
Pay	Interest	07/06/2003	01/02/2003	07/07/2003	-1,548,555.56	-56,000,000.00
Receive	Interest	07/06/2003		07/07/2003	1,680,000.00	56,000,000.00
Pay	Interest	01/06/2004	07/02/2003	01/06/2004		-56,000,000.00
Receive	Interest	01/06/2004		01/06/2004	1,680,000.00	56,000,000.00
Pay	Interest	07/06/2004	01/02/2004	07/06/2004		-56,000,000.00
Receive	Interest	07/06/2004		07/06/2004	1,680,000.00	56,000,000.00
Pay	Interest	01/06/2005	07/02/2004	01/06/2005		-56,000,000.00
Receive	Interest	01/06/2005		01/06/2005	1,680,000.00	56,000,000.00
Pay	Interest	07/06/2005	01/04/2005	07/06/2005		-56,000,000.00
Receive	Interest	07/06/2005		07/06/2005	1,680,000.00	56,000,000.00

Interest Dates Detail page: viewing interest rate swap interest information

Leg The page displays the Pay and Receive legs for the instrument.

Reset Date Reflects the date on which the floating rate is set or reset; the entered rate calculates the payment amount.

Nominal Principal	The system generates the Nominal Principal amount from the Amount fields on the Deal Detail page. You can change the amount for each interest period, allowing for the entry of accreting or amortizing swaps.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Managing IRP Deal Interest Information, page 60

Defining Foreign Exchange Physical Deals

This section discusses how to:

- Specify FX physical deal header information.
- Define FX physical deal details.
- Define FX deal physical cross-currency triangle.
- Define roll specific details.
- Specify FX physical deal analytics.
- Specify FX physical deal settlement instructions.
- Manage FX physical deal operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

Appendix B, "Deals Capture Examples," page 135

Pages Used to Define FX Physical Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Cross-Currency Triangle	TRX_X_CURRENCY_TR	Click X-Currency on the Deal Detail page.	Enter information to use for cross-currency buy/sell transactions (when neither currency is the base currency).
Roll Specific Details - Swap FX (swap foreign exchange)	TRX_ROLL_FX_SP	Click Swap FX on the Deal Detail page.	Enter information to swap a deal forward or back.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals Select the Settlement Instructions tab.	Define settlement instructions for this deal.

Specifying FX Physical Deal Header Information

Access the Deals - Deal Header page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46

Chapter 4, "Capturing Deals and Trade Tickets," Testing Position Limits, page 48

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Deal Checking, page 49

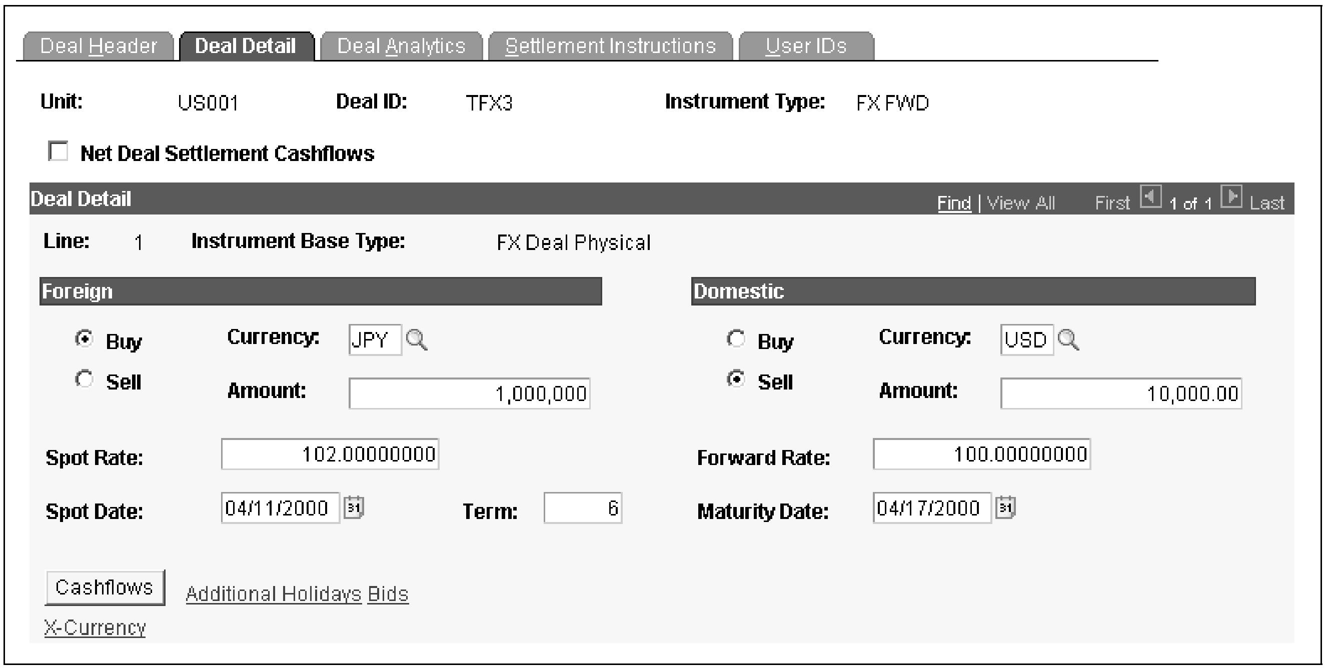
Chapter 4, "Capturing Deals and Trade Tickets," Defining Instrument Notes, page 49

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Resultant Cash Flows , page 49

Chapter 4, "Capturing Deals and Trade Tickets," Defining Deals Fees, page 49

Entering FX Deal Physical Deal Details

Access the Deal Detail page.



Deal Detail page: entering FX deal physical deal details

Note. An FX physical deal has a buy side and sell side. When you select the Buy or Sell option for one currency, the system selects the corresponding selection for the other currency. If you are entering a cross-currency deal, change the domestic currency field to a foreign currency—the page automatically changes the label for that region to Foreign. Enter the monetary Amount of the traded currency. Once you enter one currency's amount and rate, the system calculates the other amount and rate.

.

Spot Rate Enter the deal's spot rate. For cross-currency transactions, enter both rates if supplied; if not, see the instructions for the X-Currency (cross-currency triangle) link.

Spot Date The default value is two working days after the current date, but you can override this default by entering new date information.

Term
Enter the deal's term. If you enter a spot date and a maturity date, the system calculates the value in this field. If you enter a value in this field, then the system calculates the maturity date by adding the term to the spot date.

Forward Rate
Specify the contracted forward rate for this deal. You can enter the quoted rate, or the system calculates the rate based on the data that you enter in the Amount fields.

X-Currency (cross-currency)
Click to specify cross-currency information for this foreign exchange.

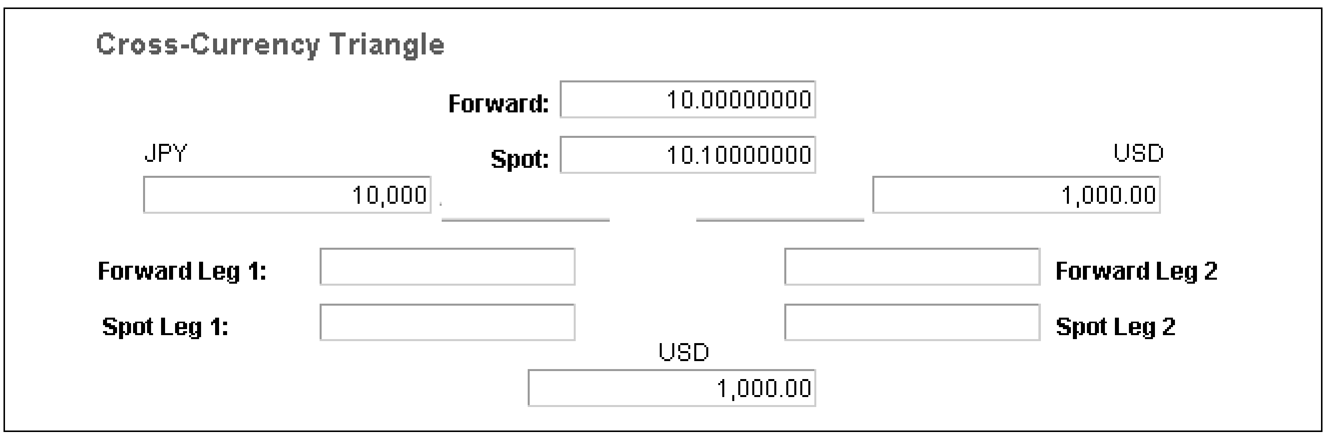
Swap FX (swap foreign exchange forward or backward)
Click to specify information to swap this foreign exchange forward or backward.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering FX Deal Physical Instrument Details, page 18

Defining FX Deal Physical Cross-Currency Triangle

Access the Cross-Currency Triangle page.



Cross-Currency Triangle page

The domestic or base currency displays at the bottom of the page and the two foreign currencies being dealt appear on the left and right sides of the page.

The deal's overall forward and spot rates display at the top of the page. When translating from the foreign to base currency, the forward and spot rates display on either side of the page—below the traded foreign currency.

Note. Complete the Spot and Forward rates for at least one of the two foreign components; the system computes the remaining values.

Defining Roll Specific Details

Access the Roll Specific Details - Swap FX page.

When you enter and save information on this page, the Swap FX link changes and displays as Replacing.

To enter the roll details for a foreign exchange swap:

1. Specify to swap the foreign exchange at the Historic Rate or the Current Rate in the FX Swap at field.
2. Enter the Spot and Forward rates. From these values, the system calculates the points.
3. Click OK.

Specifying FX Physical Deal Analytics

Access the Deals - Deal Analytics page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Analytics, page 57

Specifying FX Physical Deal Settlement Instructions

Access the Deals - Settlement Instructions page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

Managing FX Physical Deal Operator Information

Access the Deals - UserID page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Managing IRP Deal Operator Information, page 58

Defining Option Deals

This section discusses how to:

- Specify option deal header information.
- Define option deal details.
- Update and display the option delta.
- Update the option exercise status.
- Define Bermudan exercise options.
- Establish option barriers.
- Establish sampling frequency.
- Enter Binary Option Payoff deal details.
- Specify option deal analytics.
- Specify option deal settlement instructions.

• Manage option deal operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

Appendix B, “Deals Capture Examples,” page 135

Pages Used to Define Options Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals. Select the Settlement Instructions tab	Define settlement instructions for this deal.
Update/Display Option Delta	TRX_OPT_DELTA_SP	Click Update/Display Option on the Deal Detail page.	Update or display the option delta.
Settle Option by Cash Difference	TRX_OPT_EXRCS_CASH	Click Exercise on the Deal Detail page.	Exercise an option or update or change the exercise status for an option.

Page Name	Object Name	Navigation	Usage
Option Exercise Dates	TRX_OPT_EXERCISE	Click Exercise Dates on the Deal Detail page.	Define a set of dates or periods during which a Bermudan exercise option can be exercised. You must set up a Bermudan exercise option in the Instrument Detail page.
Option Barriers	TRX_OPT_BARRIER	Click Barriers on the Deal Detail page.	Enter the barrier information for an option that has barriers.
Lookback / Averaging Sampling	TRX_OPT_LOOKBACK	Click Sampling on the Deal Detail page.	Designate the collection frequency for data that is used to calculate the option's strike price or payoff.

Specify Option Deal Header Information

Access the Deals - Deal Header page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46

Chapter 4, "Capturing Deals and Trade Tickets," Testing Position Limits, page 48

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Deal Checking, page 49

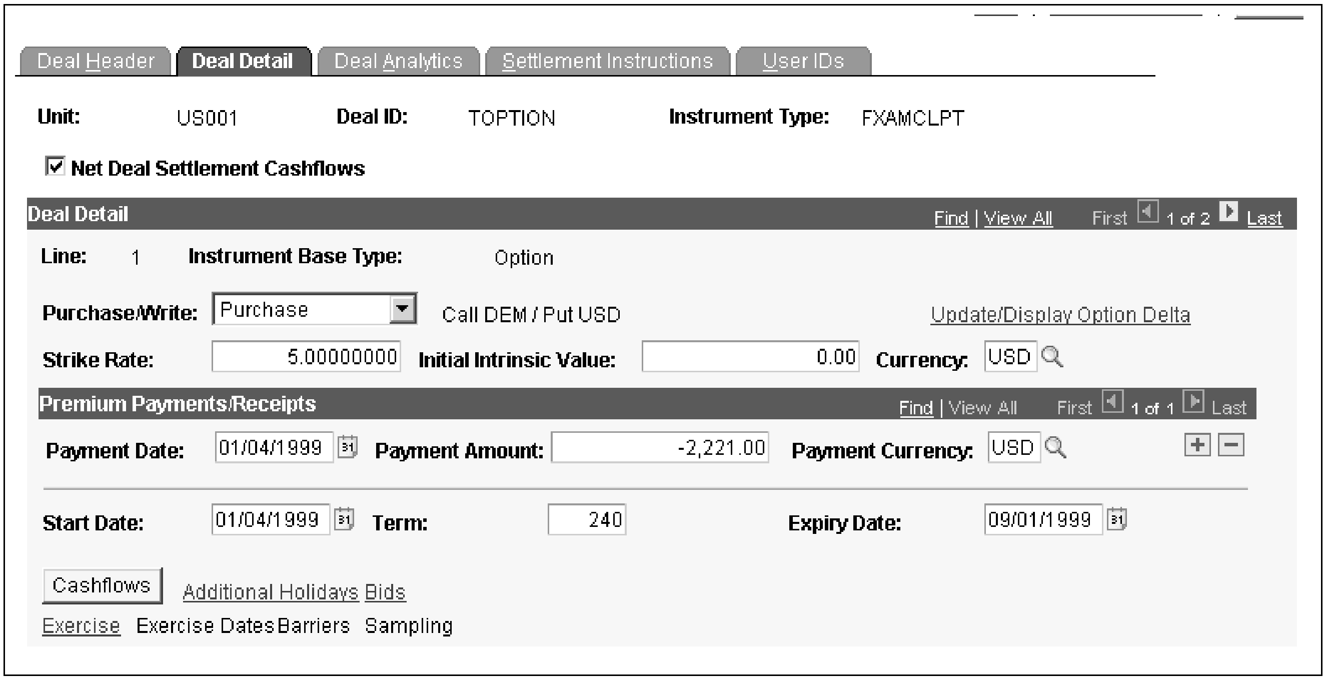
Chapter 4, "Capturing Deals and Trade Tickets," Defining Instrument Notes, page 49

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Resultant Cash Flows , page 49

Chapter 4, "Capturing Deals and Trade Tickets," Defining Deals Fees, page 49

Defining Option Deal Details

Access the Deal Detail page.



Deal Detail page: entering option deal details

Purchase/Write

Select from the following:

Purchase: Select if you are purchasing the option; this means that you pay premiums.

Write: Select if you are selling the option; this means that you receive premiums.

Strike Rate

Rate at which the stock or commodity that underlies a put or call option can be purchased (call) or sold (put) over the period specified by the start and expiry dates.

Initial Intrinsic Value

Difference between the strike price of an option and the market value of the underlying security. A *Purchase* option that is in the money has a non-zero, positive intrinsic value. A *Write* (written) option that is in the money has a non-zero, negative intrinsic value. An option purchased (or written) that is out of the money has a zero intrinsic value.

Update/Display Option Delta

Click to update or display the option delta.

Payment Date

Specify for the premium payment.

Payment Amount

Specify for the premium payment.

Start Date

Signifies the first date that an option is eligible for exercise (for *American* or *Bermudan* options), and the first date on which accrual on the option premium begins.

Expiry Date

Signifies the last day that an option is eligible for exercise or conversion into the underlying common stock. You can provide an entry, or the system calculates the expiry date based on the term that you entered.

Term Establishes the contractual period for the option agreement.

Exercise Dates The link is available if the exercise type in the Instrument Detail page is Bermudan, or if the Strike Rate Varies Over Time check box is selected in the Instrument Detail page.

- If the option has a *European* exercise type, then the option can only be exercised on the expiry date, and the Exercise Dates link is unavailable.
- If the option has an *American* exercise type, then the option exercise can occur on any date between the start and expiry dates; the Exercise Dates link is also unavailable (unless the Strike Rate Varies Over Time check box is selected).

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Options Instrument Details, page 30

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Option or Option - Binary Payoff Date Details, page 33

Updating and Displaying Option Delta

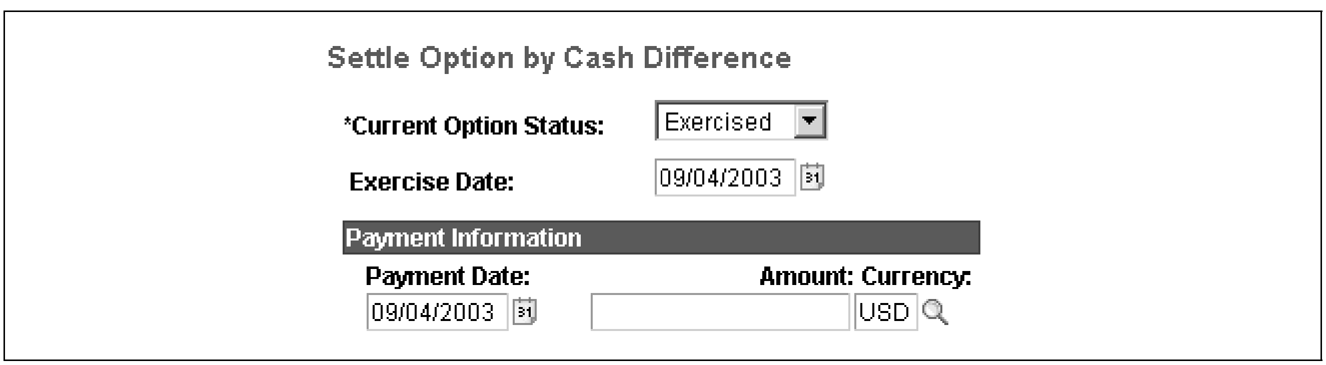
Access the Update/Display Option Delta page.

Option Delta Enter the absolute value, a number between 0.00 and 1.00, of the option delta. Do not enter a negative value for a put option.

Note. You use the Option Delta on the Deal Analytics page.

Updating Option Exercise Status

Access the Settle Option by Cash Difference page.



Settle Option by Cash Difference page

Current Option Status Select from the following:

Active: Option eligible for exercise.

Exercised: Option exercised.

Expired: Option that exceeded its expiry date. No longer eligible for exercise.

Inactive: Option that is ineligible for exercise due to an Up and Out or Down and Out option barrier breach or cancellation.

Defining Bermudan Exercise Options

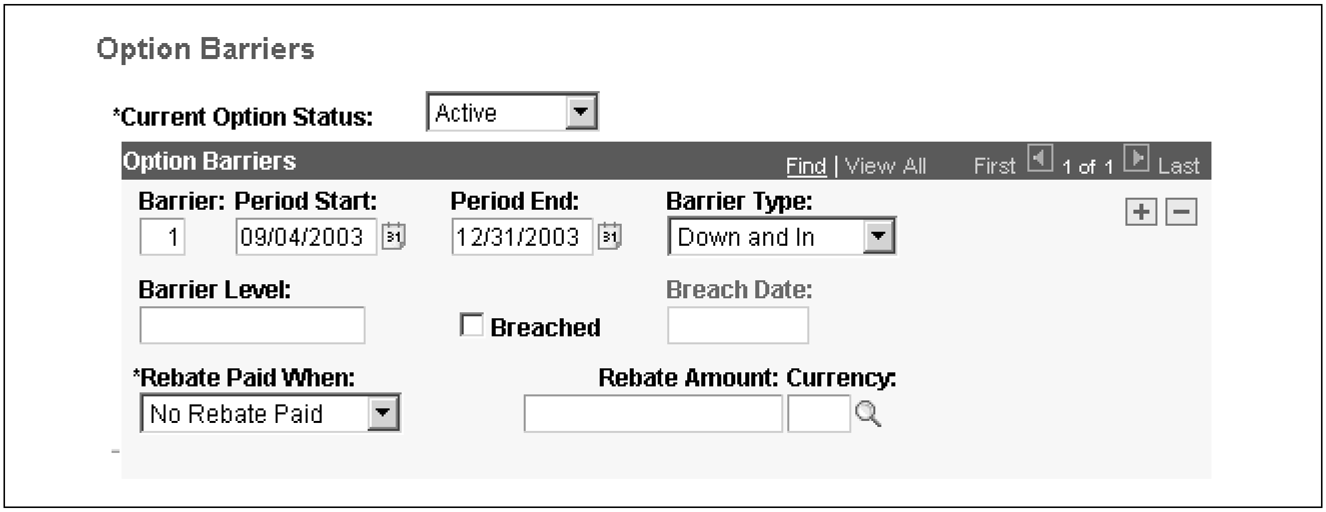
Access the Option Exercise Dates page.

Start Date To enter a one-day period, set the period End Date equal to the period start date.

Note. If you selected the Strike Rate Varies Over Time check box in the Instrument Detail page for option deal instruments, you enabled the Strike Rate field and the period Start and period End Date fields on the Option Exercise Dates page. Enter a valid value in the Strike Rate field, and enter the appropriate period start and end dates. The Strike Rate Varies Over Time check box on the Instrument Detail page is available for only American or Bermudan exercise types.

Establishing Option Barriers

Access the Option Barriers page.



Option Barriers page

Note. The number of barriers (either none, single, or double) that an option has is defined on the Instrument Detail page.

Current Option Status Select one of the following:

Active: Option eligible for exercise. Options with *Down and Out* or *Up and Out* barriers start with *Active* selected in the Current Option Status box. If the option breaches the barrier, then the current option status becomes *Inactive.*

Inactive: Option ineligible for exercise or cancellation. Options with *Down and In* or *Up and In* barriers start with *Inactive* selected in the current option status box. If the option breaches the barrier, then the current option status becomes *Active*.

Exercised: Option exercised.

Expired: Option that exceeded its expiry date and is no longer eligible for exercise.

Barrier If the option has a single barrier, there is a single row with the Barrier field set to *1*. If the option has double barriers, there are two rows, the first row with the Barrier field set to *1* and the second set to *2*.

Period Start and **Period End** Enter the specified date range for the barrier(s) by entering dates in these boxes. In many cases, the period start date is the same as the option start date on the Deal Detail page, and the period end date is the same as the option Expiry Date on the Deal Detail page.

Barrier Type Select from the following:

Up and In: Option that is currently inactive. If the underlying price goes up through the barrier, the option becomes active, and the payoff equals the payoff of a standard option.

Up and Out: Option that is currently active with a payoff identical to a standard option. If the underlying price goes up through the barrier, the option becomes inactive and worthless.

Down and Out: Option that is currently active with a payoff identical to a standard option. If the underlying price falls down through the barrier, the option becomes inactive and worthless.

Down and In: Option that is currently inactive. If the underlying price falls down through the barrier, the option becomes active, and the payoff equals the payoff of a standard option.

Barrier Level Enter the barrier breach rate.

Breached If during the life of the option one of the barriers is breached, click the Barriers link and select this check box to indicate a breached barrier. This causes the current date to be the default value in the Breach Date field. Adjust the date to reflect the date on which the breach occurred.

Rebate Paid When If you pay a rebate, select from the following:

At Option Expiry: An *Up and Out* or *Down and Out* barrier option pays a rebate amount on the expiration date of the option, only if the barrier was breached. An *Up and In* or *Down and In* barrier option pays a rebate amount on the expiration date of the option, only if no breach occurs.

At Barrier Breach Date: An *Up and Out* or *Down and Out* barrier option pays a rebate on the date that the underlying price breaches the barrier; also, a date between the purchase date and the expiry date.

Rebate Amount Enter the rebate amount. If the option barrier does not pay a rebate, select *No Rebate Paid.*

Establishing Sampling Frequency

Access the Lookback / Averaging Sampling page.

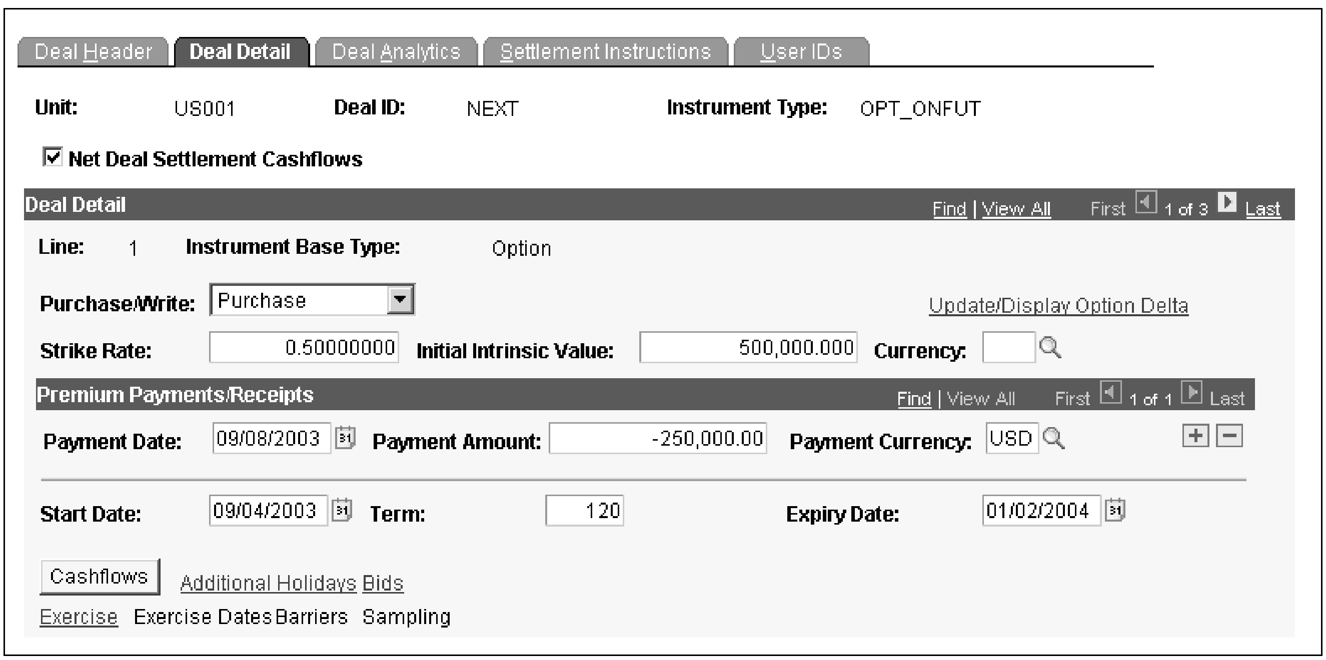
Some types of options require sampled historical prices or rates to determine their payoff. These options are *Asian - Average Price*, *Asian - Average Strike*, *Lookback*, and *Hindsight*. For example, an Asian option with monthly sampling uses monthly data points to determine the average underlying price.

Option Types	Fields
Asian - Average Price, Asian - Average Strike	Sampling Start Date, Sampling Frequency, Average Type
Lookback, Hindsight	Sampling Start Date, Sampling Frequency

The Sampling Frequency and Average Type drop-down list boxes contain default information that you provided in the Instrument Detail page; you can change the selections if necessary. Enter the sampling start date to serve as a benchmark to establish the first sampling price.

Entering Binary Option Payoff Deal Details

Access the Deal Detail page.



Deal Detail page: entering option - binary payoff deal details

Payment Amount Enter the payoff payment amount for the binary option exercise.

Use this instrument base type in conjunction with the option instrument base type to enter binary options (also called digital options).

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Options Instrument Details, page 30

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Option or Option - Binary Payoff Date Details, page 33

Specifying Option Deal Analytics

Access the Deals - Deal Analytics page.

See Also

Specifying IRP Deal Analytics

Specifying Option Settlement Instructions

Access the Deals - Settlement Instructions page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

Managing Option Operator Information

Access the Deals - UserID page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

Defining Futures Contract Deals

This section discusses how to:

- Specify futures deal header information.
- Defining futures deal details.
- Specify futures deal analytics.
- Specify futures deal settlement instructions.
- Manage futures deal operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

Appendix B, “Deals Capture Examples,” page 135

Pages Used to Define Futures Contract Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals Select the Settlement Instructions tab.	Define settlement instructions for this deal.

Specifying Futures Deal Header Information

Access the Deals - Deal Header page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Header Information, page 46

Chapter 4, “Capturing Deals and Trade Tickets,” Testing Position Limits, page 48

Chapter 4, “Capturing Deals and Trade Tickets,” Viewing Deal Checking, page 49

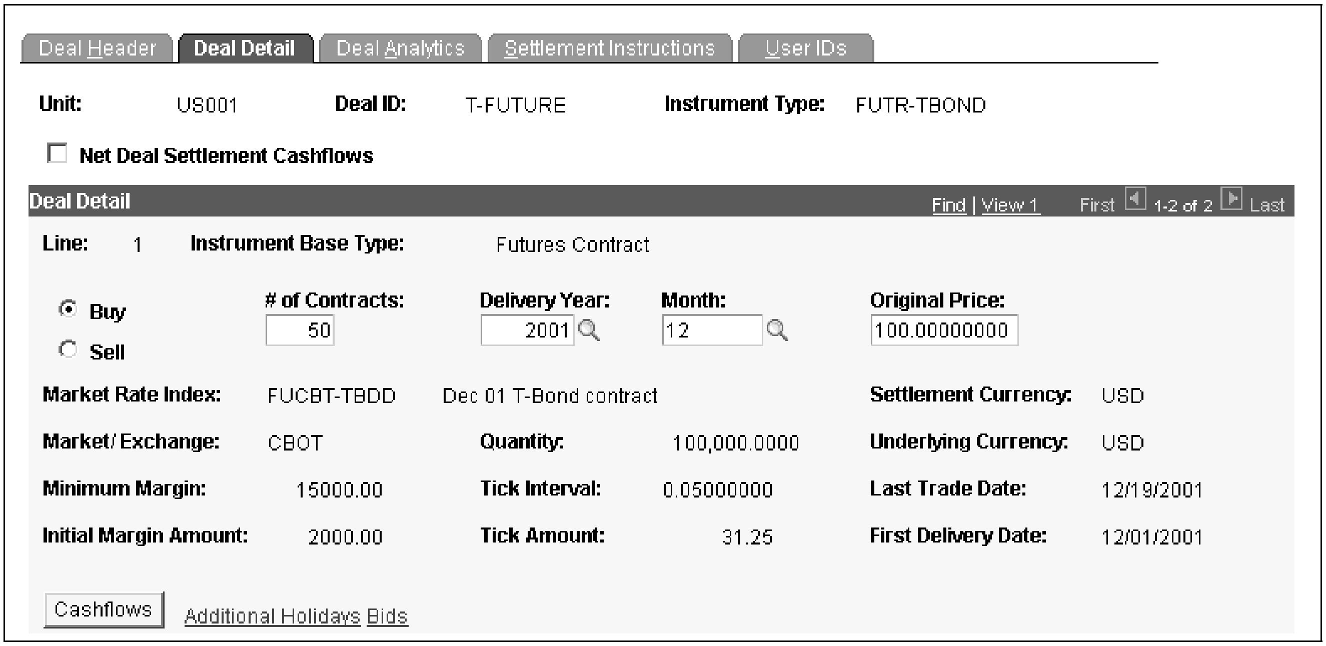
Chapter 4, “Capturing Deals and Trade Tickets,” Defining Instrument Notes, page 49

Chapter 4, “Capturing Deals and Trade Tickets,” Viewing Resultant Cash Flows , page 49

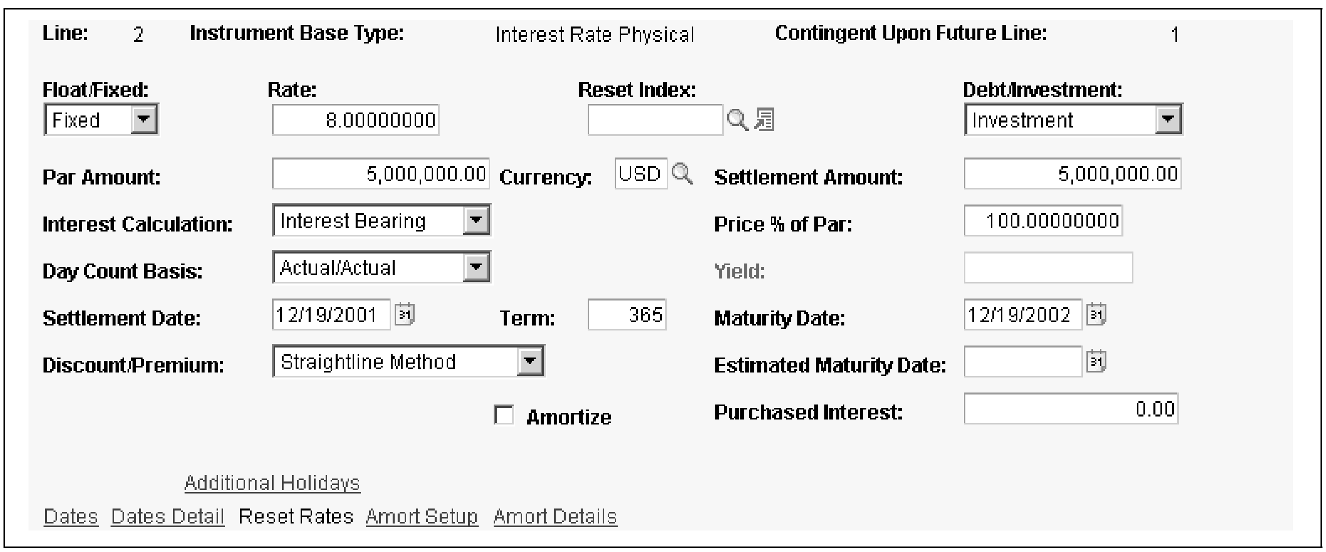
Chapter 4, “Capturing Deals and Trade Tickets,” Defining Deals Fees, page 49

Defining Futures Contract Deal Details

Access the Deal Detail page.



Deal Detail page: entering futures contract information (1 of 2)



Deal Detail page: entering futures contract information (2 of 2)

Buy or **Sell**	Select whether the contract is a buy or sell.
# of Contracts (number of contracts)	Indicate the number of contracts held.
Original Price	Indicate the contract's original price.

Note. Default display-only fields for futures contract information are defined on the instrument page.

See Also

Chapter 3, “Defining Instrument Types and Instrument Templates,” Entering Futures Contract Instrument Details, page 19

Specifying Futures Deal Analytics

Access the Deals - Deal Analytics page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Analytics, page 57

Specifying Futures Deal Settlement Instructions

Access the Deals - Settlement Instructions page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

Managing Futures Deal Operator Information

Access the Deals - UserID page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Managing IRP Deal Operator Information, page 58

Defining Commodity Deals

This section discusses how to:

- Specify commodity deal header information.
- Defining commodity deal details.
- Specify commodity deal analytics.
- Specify commodity deal settlement instructions.
- Setting up commodity settlements.
- Manage commodity deal operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

Appendix B, “Deals Capture Examples,” page 135

Pages Used to Define Commodity Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals Select the Settlement Instructions tab.	Define settlement instructions for this deal.
Commodity Settlement	TRX_COMO_STL	Click Settle Commodity on the Deal Detail page.	Set up the settlement of commodities.

Specifying Commodity Deal Header Information

Access the Deals - Deal Header page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46

Chapter 4, "Capturing Deals and Trade Tickets," Testing Position Limits, page 48

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Deal Checking, page 49

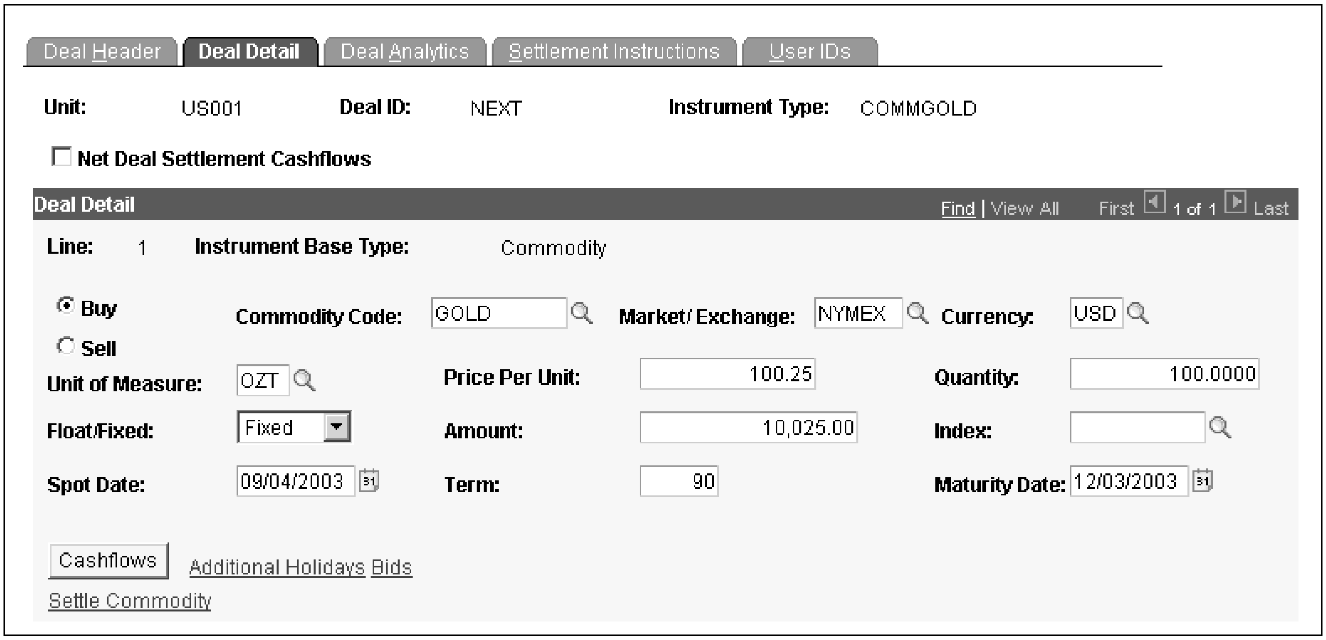
Chapter 4, "Capturing Deals and Trade Tickets," Defining Instrument Notes, page 49

Chapter 4, "Capturing Deals and Trade Tickets," Viewing Resultant Cash Flows , page 49

Chapter 4, "Capturing Deals and Trade Tickets," Defining Deals Fees, page 49

Entering Commodity Deal Details

Access the Deal Detail page.



Entering commodity information on the Deal Detail page

Spot Date Spot date is generally calculated two working days after the current trading date. Certain currencies (Canadian dollar, Mexican peso, Hong Kong dollar, and Japanese yen) may clear one working day after the trade date. Holidays affect the spot date in various ways:

- If a holiday occurs on the first working day after the transaction date in any of the currencies that are involved in the transaction, then the spot date is moved forward. However, a holiday on the first working day after the transaction date in a transaction that involves the US dollar has no effect on the spot date.
- A holiday or nontrading day that occurs in any currency that is involved in the transaction on the second working day after the transaction date moves the spot date forward to the next working day.

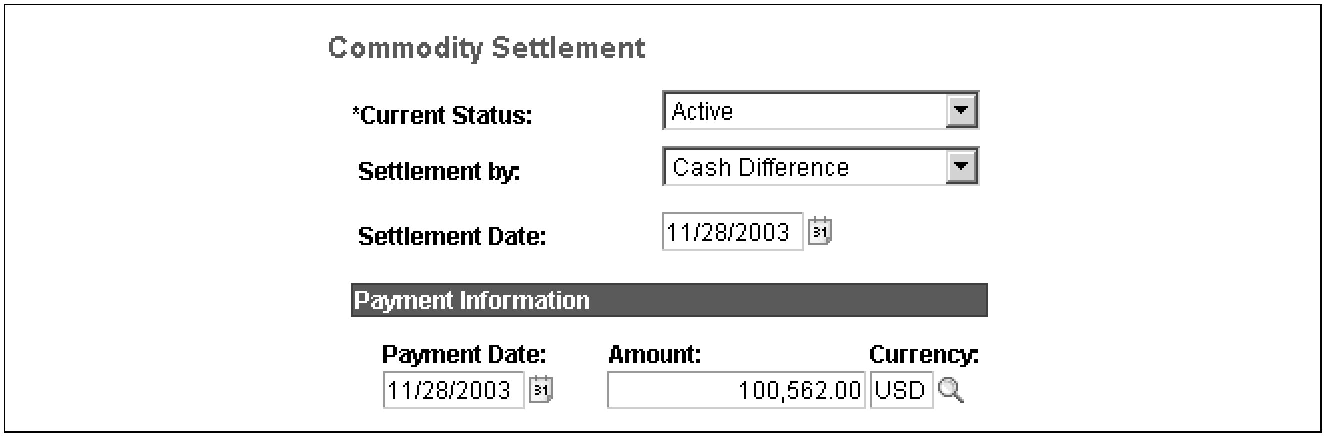
Settle Commodity Click to define commodity settlement information.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Entering Commodity Instrument Details, page 17

Setting Up Commodity Settlements

Access the Commodity Settlement page.



Commodity Settlement page

Current Status Select *Active*, *Exercised*, *Expired*, or *Inactive*.

Settlement by Select *Cash Difference* or *Delivery of Payoff*.

Specifying Commodity Deal Analytics

Access the Deals - Deal Analytics page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Analytics, page 57

Specifying Commodity Settlement Instructions

Access the Deals - Settlement Instructions page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

Managing Commodity Deal Operator Information

Access the Deals - UserID page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Managing IRP Deal Operator Information, page 58

Defining Deals Using the Generic Deal Type

This section discusses how to:

- Specify generic deal header information.
- Defining generic deal details.

- Specify generic deal analytics.
- Specify generic deal settlement instructions.
- Manage generic deal operator information.

For examples of entering this type of deal, see the Deals Capture Examples appendix.

See Also

Appendix B, “Deals Capture Examples,” page 135

Pages Used to Define Generic Deals

Page Name	Object Name	Navigation	Usage
Deal Header	TRX_HEADER_TR	Deal Management, Capture Deals, Deals, Deal Header	Select the instrument from the instrument library, then fill in transaction-specific information to enter a deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Click Test Limits on the Deal Header page.	Test whether a deal falls within the position limits that you or others in your organization possibly established.
Deal Checking	POS_LMT_CHK_MSG	Click the Deal Test button on the Deal Detail page.	View if the deal passes certain conditions specified on deal trees.
Instrument Notes	INSTR_NOTES_SHOW	Click Notes on the Deal Header or Deal Detail page.	Define instrument notes for a deal.
Fees	FEE_GENERATOR_PNL	Click Fees on the Deal Header or Deal Detail page.	Define fees for the deal on the Fee Entry page.
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter the specifics for a deal.
Deal Analytics	MTM_DEALVAL_PNL	Deal Management, Capture Deals, Deals, Deal Analytics	Calculate analytics on the fair value of a deal.
Deal Risk Measures	MTM_DEAL_RSK_SEC	Click Risk Measures on the Deal Analytics page.	View risk measurements for a specified deal.
Settlement Instructions	TRX_DETAIL_STL_TR	Deal Management, Capture Deals, Deals Select the Settlement Instructions tab.	Define settlement instructions for this deal.

Specifying Generic Deal Header Information

Access the Deals - Deal Header page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Header Information, page 46

Chapter 4, “Capturing Deals and Trade Tickets,” Testing Position Limits, page 48

Chapter 4, “Capturing Deals and Trade Tickets,” Viewing Deal Checking, page 49

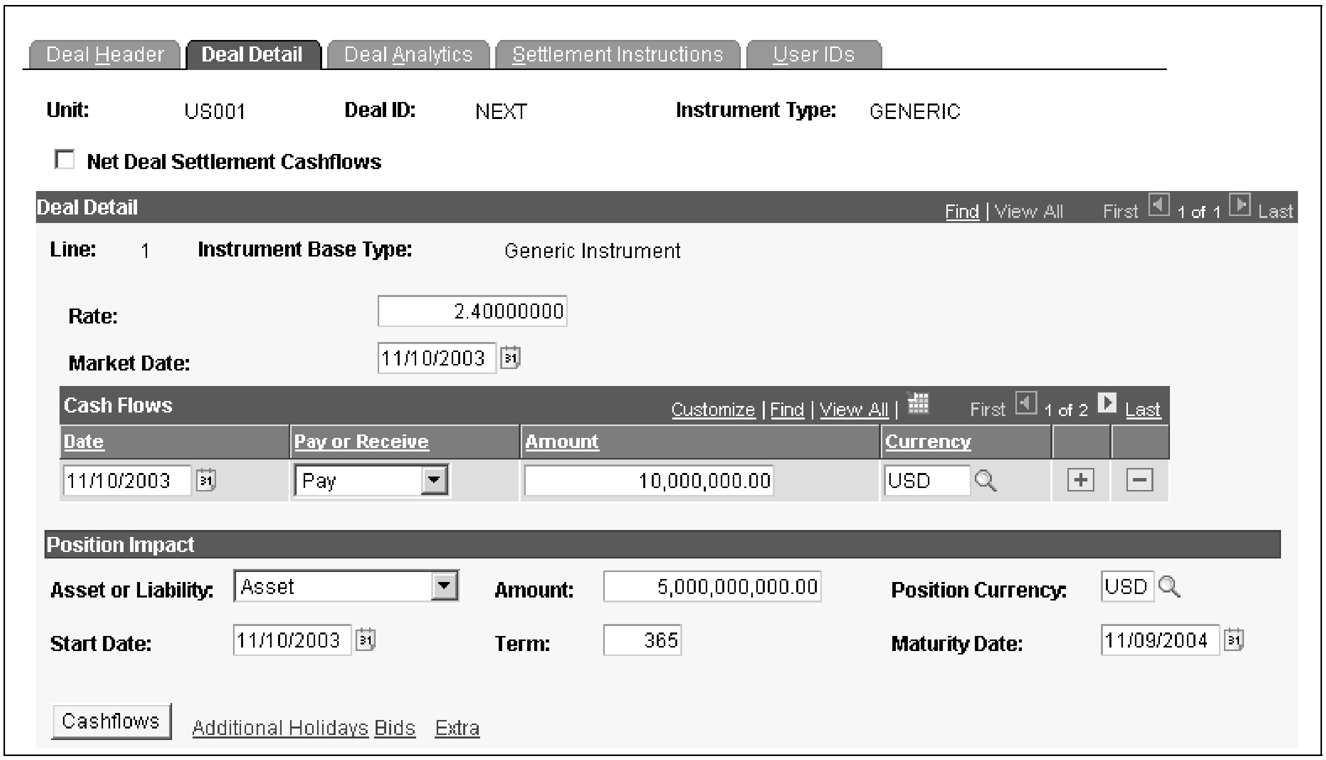
Chapter 4, “Capturing Deals and Trade Tickets,” Defining Instrument Notes, page 49

Chapter 4, “Capturing Deals and Trade Tickets,” Viewing Resultant Cash Flows , page 49

Chapter 4, “Capturing Deals and Trade Tickets,” Defining Deals Fees, page 49

Entering Generic Deal Details

Access the Deal Detail page.



Deal Detail page: entering generic instrument information

Pay or Receive Specify if the cash flow line value is *Pay* or *Receive.*

Asset or Liability Indicate whether you are capturing data on an asset or liability.

Term Term is the number of days between the specified start and maturity dates. If you enter a start date and term, the system calculates the maturity date. If you enter a start date and maturity date, the system calculates the term.

See Also

Chapter 3, “Defining Instrument Types and Instrument Templates,” Entering Generic Instrument Details, page 20

Specifying Generic Deal Analytics

Access the Deals - Deal Analytics page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Analytics, page 57

Specifying Generic Settlement Instructions

Access the Deals - Settlement Instructions page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

Managing Generic Deal Operator Information

Access the Deal Header - UserID page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Managing IRP Deal Operator Information, page 58

Specifying Common Deals Capture Functionality

The pages listed below display for all deal capture transactions, regardless of deal instrument type.

This section discusses how to:

- Define additional holiday lists.
- Record competitive bids.
- Review additional deal attributes.

Pages Used to Specify Common Deals Functionality

Page Name	Object Name	Navigation	Usage
Additional Holiday Lists	TRX_DEAL_HOLLST	Click Additional Holidays on the Deal Detail page.	Specify additional holiday list IDs for a deal.
Counterparty Competitive Bids	TRX_COMPETITVE_BID	Click Bids on the Deal Detail page.	Enter counterparty competitive bid information for a deal.
Extra Attributes	INSTR_ADHOC_ATR	Click Extra on the Deal Detail page.	Review extra deal attributes assigned at the instrument type level.

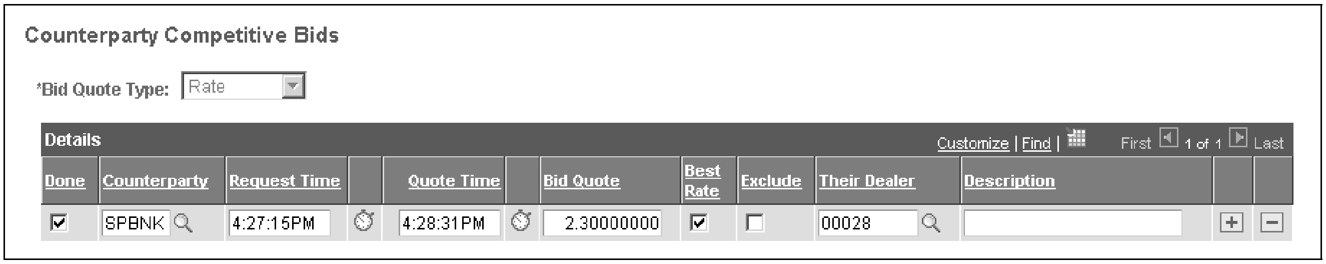
Defining Additional Holiday Lists

Access the Additional Holiday Lists page.

Select a Holiday List ID to associate to this deal.

Recording Counterparty Competitive Bids

Access the Counterparty Competitive Bids page.



Counterparty Competitive Bids page

Bid Quote Type	Specify whether you are recording bids on *Rates*, *Yield*,or *Price.*
Done	Select the bid quote.
Request Time	Enter the bid request time.
Quote Time	Enter the bid quote time.
	Click to enter the system time for either the request or quote time.
Bid Quote	Enter the bid quote rate.
Best Rate	Displays the best bid rate (as determined by the system).
Exclude	Select to eliminate particular bids from consideration.
Their Dealer	Select the counterparty’s dealer name.

Reviewing Additional Deal Attributes

Access the Extra Attributes page.

Entering Margin and Reset Rates

This section discusses how to:

- Define margin adjustments.
- Specify reset rates.
- Enter initial reset rates with margin rates.

Pages Used to Enter Margin and Reset Rates

Page Name	Object Name	Navigation	Usage
Margin Adjustments	TRX_MARGIN_WRK	Click Margin on the Deal Detail page.	Adjust margin figures on floating rate instruments.
Reset Rates	TRX_RESET_FL_SP	Click Reset Rates on the Deal Detail page.	Specify reset rates and payment amounts.

Defining Margin Adjustments

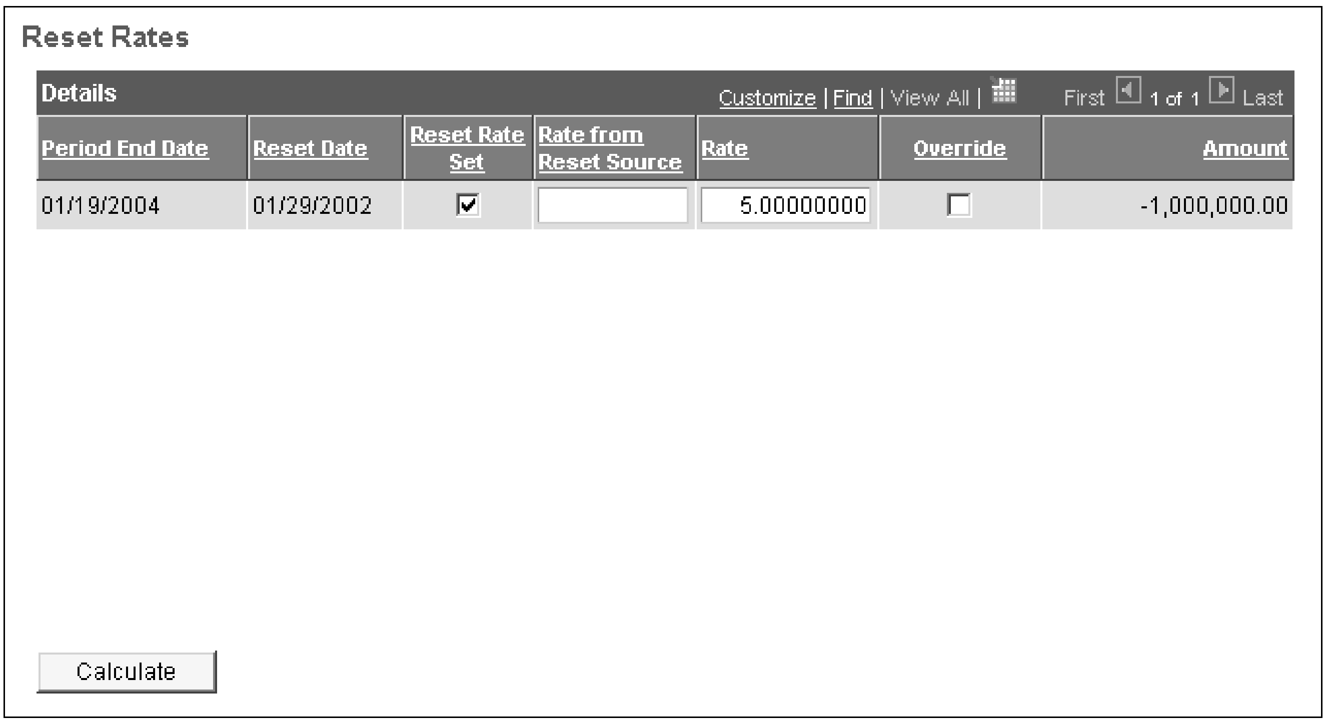
Access the Margin Adjustments page.

Operation and **2nd Operation** — Specify *Add* or *Multiply By*.

Index Marginand **2nd Index Margin** — Enter the new index margin for the defined operation.

Specifying Reset Rates

Access the Reset Rates page.



Reset Rates page

Rate — Interest periods that have a rate set for the interest period have the Reset Rate Set check box selected. Set rates exist for all interest periods for fixed legs. You set reset rates for floating legs as you reach reset dates. When you reach floating leg reset dates, select the Reset Rate Set check box, enter the rate, and click OK. The system uses the rate to calculate a payment or receipt Amount.

Note. The Reset Rate Set check box may or may not be available for a deal, depending on the settings you have specified for the Allow Fixed Rate Change check box at the instrument level.

Override Select to override the system-generated amount. If the cash flow is *Firm,* an accounting event is generated if you select Reset Rate Set. If the cash flow is *Provisional,* no accounting event is generated if you clear Reset Rate Set.

Entering Initial Reset Rates with Margin Rates

PeopleSoft provides one of two ways to enter initial reset rate information with margin rate information for floating rate instruments.

To enter margin rates before the initial reset rate:

1. Click the Holiday List/ Margin button on the Deal Detail page, then click Margin.
2. Enter the necessary operation and index margin information on the Margin Adjustments page. Click OK.
3. Confirm that the Float/Fixed field is set to *Floating*.
4. Enter a rate.

   When you tab out of the Rate field, the system performs two tasks: it automatically recalculates this value with the values entered on the Margin Adjustment page, and displays the new rate in the Rate and Initial Reset Rate fields.
5. Complete the remainder of the deal.
6. Adjust the dates information for this deal on the Dates page.
   - Specify *Day Counted Interest; Use Nominal Dates* in the Interest Calculation drop-down boxes.
   - Specify a Resets value.
7. Save the deal.
8. Reset the rate on the Reset Rate page. Click OK.
9. Click Cashflows on the Deal Detail page to view the resulting principal and interest cashflows.

To enter initial reset rates before margin rates:

1. Confirm that the Float/Fixed field is set to *Floating*, and enter a rate on the Deal Detail page.
2. Click the Holiday List/ Margin button, then click Margin.
3. Enter the necessary operation and index margin information on the Margin Adjustments page. Click OK
4. Complete the remainder of the deal.
5. Adjust the dates information for this deal on the Dates page.
   - Specify *Day Counted Interest;Use Nominal Dates* in the Interest Calculation drop-down boxes.
   - Specify a Resets value.
6. Save the deal.
7. Reset the rate on the Reset Rate page. Click OK.

8. Click Cashflows on the Deal Detail page to view the resulting principal and interest cashflows.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying Reset Rates, page 96

Using On Behalf of Deals

This section discusses how to use On Behalf of Deals.

On Behalf of Deals Functionality

On Behalf of Deals functionality enables PeopleSoft Deal Management to interface with other internal units in your organization. You use this feature to assist other internal units in obtaining outside loans or deals through your organization's treasury.

Organizational treasuries generally have more trading volume and established counterparty relationships than other internal units. As such, the treasury can facilitate a large block trade on behalf of several internal units, obtaining a better rate than the units can obtain independently.

On Behalf of Deals contains multiple types of deals, depending on the originator and receiver of the deal. These are the outside deal, the back to back deal, and the mirror deal.

The treasury outside deal refers to the large block trade between the treasury and the outside counterparty. To the outside counterparty, it looks like one deal—but it is comprised of all the trades for the individual business units.

Treasury internally manages the deal by subdividing the single outside deal back to the other internal units. Two additional deals are needed for each subdivision. The first deals involves the treasury selling off a portion of the original position. This is called a *back to back.* The second deal is the reverse of the back to back sale, where the individual unit receives the sold off portion. It is termed a *mirror*.

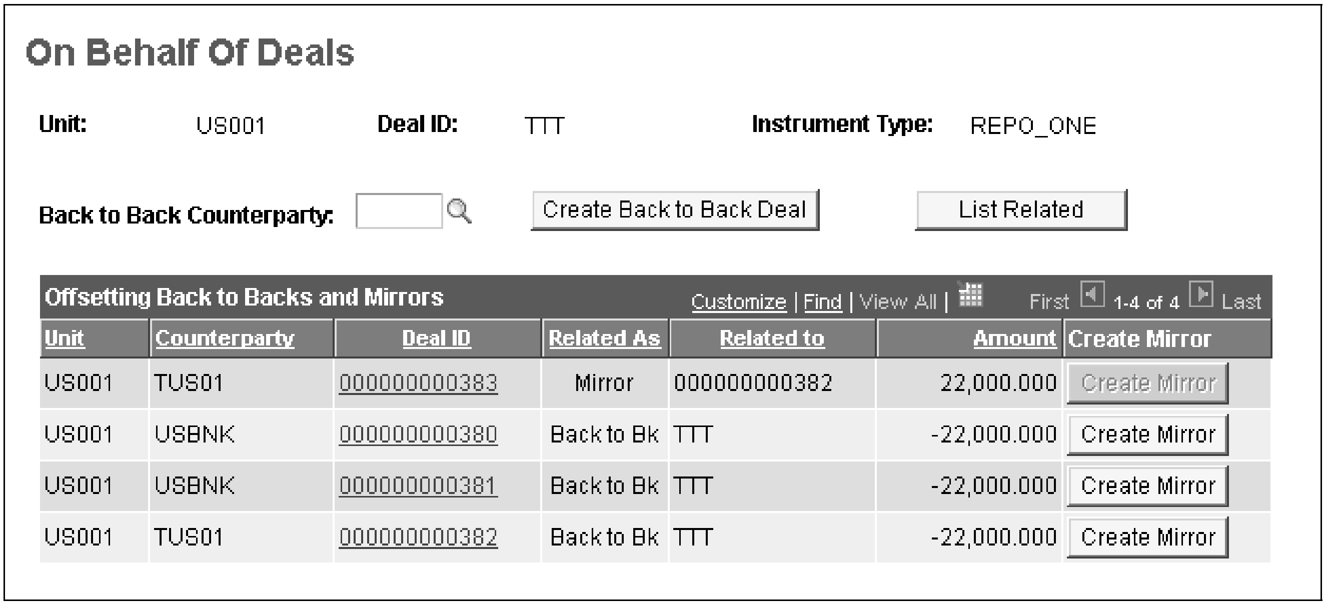
For example, the treasury buys 50 million USD CD on behalf of other units. The treasury will then use two deals to transfer a portion of this purchase to another unit. The first deal, the back to back, is a sale of 10 million USD that removes that 10 million USD from the treasury's position. The second deal, the mirror, is a purchase from treasury of the same 10 million USD by the internal unit, which puts the 10 million USD onto its books.

Pages Used for Using On Behalf of Deals

Page Name	Object Name	Navigation	Usage
On Behalf of Deals	TRX_INTERNAL_TR	Deal Management, Capture Deals, On Behalf of Deals	Use this page to create the treasury's on behalf of deal transactions.

Using On Behalf of Deals

Access the On Behalf of Deals page.



On Behalf Of Deals page

To use the On Behalf of Deals functionality:

1. Enter an external deal using the deal capture pages.
2. Select the external deal on the On Behalf of Deals page.
3. Offset the original deal with one or more back to back deals that move the external position out of treasury's net holdings. For each deal, first select a counterparty and then request a back to back. The back to back counterparty can be external, but normally it is an internal unit.
4. Specify the amount of principal to be transferred by modifying the principal on the Deal Detail page of the newly created deal. Save the page, and return to the On Behalf of Deals page.
5. Select the back to back deal and create a mirror. The system stores the mirror deal with the internal unit as the owner, the treasury as the counterparty, and the position amount added to the internal unit's ledger.

   The mirror reverses the back to back deal, causing the mirror to act in a similar fashion as the external deal. This means if the original was a buy, the mirror is a buy.

Note. To use this page, the deal status must be *Under Negotiation.*

Back to Back Counterparty	Click to select a counterparty for the back to back deal.
Create Back to Back	Click to automatically create a back to back deal. The system uses the defined back to back counterparty and the original deal information. You can edit information for the back to back deal in the deal component, as necessary.
List Related	Click to list all back to back and mirror deals created for the displayed Deal ID.
Deal ID	Click to access the deals capture component and view back to back deal or mirror deal details.
Mirror Deal	Click to automatically create a mirror deal for your internal treasury. You can only create mirror deals from back to back deals defined with an internal business unit counterparty.

Creating Trade Tickets

This section discusses how to:

1. Enter trade header information.
2. (Optional) Enter instrument notes.
3. (Optional) Define trade sell/buyback information.
4. (Optional) View additional sell/buyback information.
5. Enter trade detail information.
6. Enter settlement instruction information.
7. Manage trade operator information.

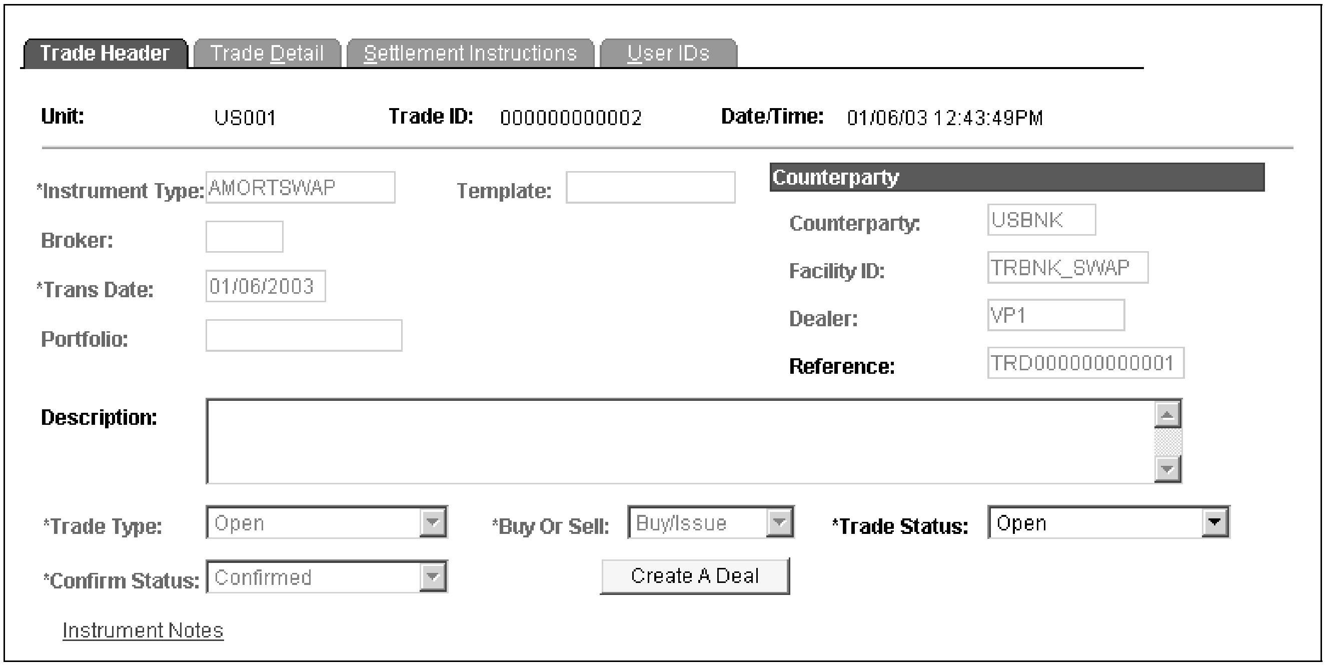
The Trade Tickets component works similarly to the Deals Capture component. Refer to the sections in this chapter that discuss the Deals Capture component for page and field descriptions.

Pages Used to Create Trade Tickets

Page Name	Object Name	Navigation	Usage
Trade Header	TRD_HEADER_TR	Deal Management, Capture Deals, Trade Tickets, Trade Header	Enter general trade information.
Instrument Notes	T_INSTR_NOTES_SHOW	Click Instrument Notes on the Trade Header page.	Enter any notes for the trade.
Sell/Buy back	TRD_SELLBUY_SBP	Click Sell/Buyback on the Trade Header page.	Define the attributes of selling or buying back a trade. The Trade Type drop-down list (on the Trade Header page) must have a value of *Closed*.
Trade Detail	TRD_DETAIL_TR	Deal Management, Capture Deals, Trade Tickets, Trade Detail	Enter detail information about a trade.
Settlement Instructions	TRD_DETAIL_STL_TR	Deal Management, Capture Deals, Trade Tickets, Settlement Instructions	Enter payment and receipt information for a trade.
User IDs	TRD_HEADER_TR2	Deal Management, Capture Deals, Trade Tickets, User IDs	Manage trade operator information by entering dealer user ID information and viewing other user IDs associated with the trade.

Entering Trade Header Information

Access the Trade Tickets - Trade Header page.



Trade Header page

Transaction Date Enter the trade's transaction date if different from the system date.

Trade Type Select *Close* or *Open.*

Trade Status Select *Deactivated, Open,* or *Under Negotiation.*

Confirm Status (confirmation status) Select *Pending, Approved,* or *Rejected.*

Create a Deal Click to create a deal from this trade ID information.

Reference If the trade is assigned any unique reference numbers by the counterparty, you can record them here.

Instrument Notes Click to view any notes about this instrument type.

Sell/Buyback Click to enter and view trade sell/buyback information.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Header Information, page 46

Enter Instrument Notes

Access the Notes page.

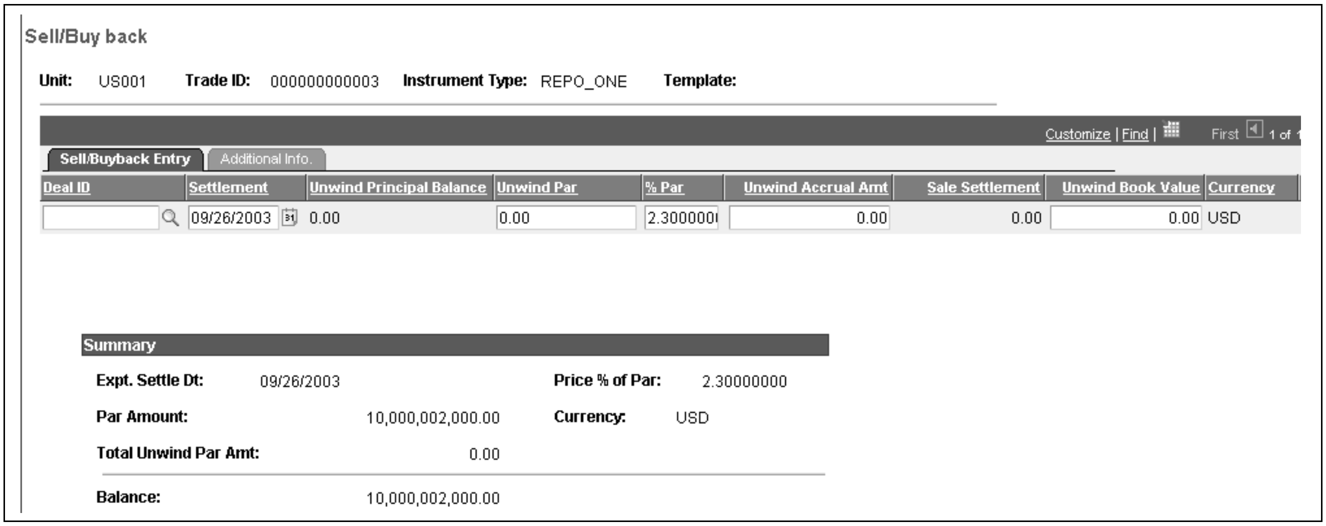
See Also

Chapter 4, "Capturing Deals and Trade Tickets," Defining Instrument Notes, page 49

Define Trade Sell/Buyback Information

Access the Trade Header - Sell/Buy back page. Select the Sell/Buyback Entry tab.

To view this page, the Trade Type drop-down list on the Trade Ticket - Trade Header page must have a value of *Closed*.



Sell/Buy back page

See Also

Chapter 8, " Maintaining Deals," Entering Sell/Buyback Deal Details, page 123

Viewing Additional Sell/Buyback Information

Access the Trade Header - Sell/Buy back page. Select the Additional Info tab.

See Also

Chapter 8, " Maintaining Deals," Entering Sell/Buyback Deal Details, page 123

Entering Trade Detail Information

Access the Trade Tickets - Trade Detail page.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 49

Entering Settlement Instruction Information

Access the Trade Tickets - Settlement Instructions page.

Note. You must set up settlement bank, account, and counterparty information before using this page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Settlement Instructions, page 57

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, “Setting Up Banks and Counterparties,” Defining Counterparties

Managing Trade Operator Information

Access the Trade Tickets - User IDs page.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Managing IRP Deal Operator Information, page 58

CHAPTER 5

Creating Securities

This chapter provides an overview of securities, discusses prerequisite tasks for security creations, and discusses how to:

- Enter security header information.
- Enter security market value information.
- Process security mark to market.

Understanding Securities

PeopleSoft Deal Management provides securities functionality for use in creating deals. You can attach a specific security to a deal on the Deals - Deal Header page.

This functionality enables you to:

- Record general information for a security.
- Search and record multiple lines of security market value information.
- Run a process to reevaluate security market value.

Note. Fields in this chapter are discussed in Capturing Deals and Trades Tickets and Reevaluating Deals chapters.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” page 41

PeopleSoft Risk Management 8.8 PeopleBook, “Reevaluating Deals”

Prerequisites

Prior to creating and processing securities, you must have set up deal instrument types.

See Also

Chapter 3, “Defining Instrument Types and Instrument Templates,” page 7

Defining Securities

This section discusses how to:

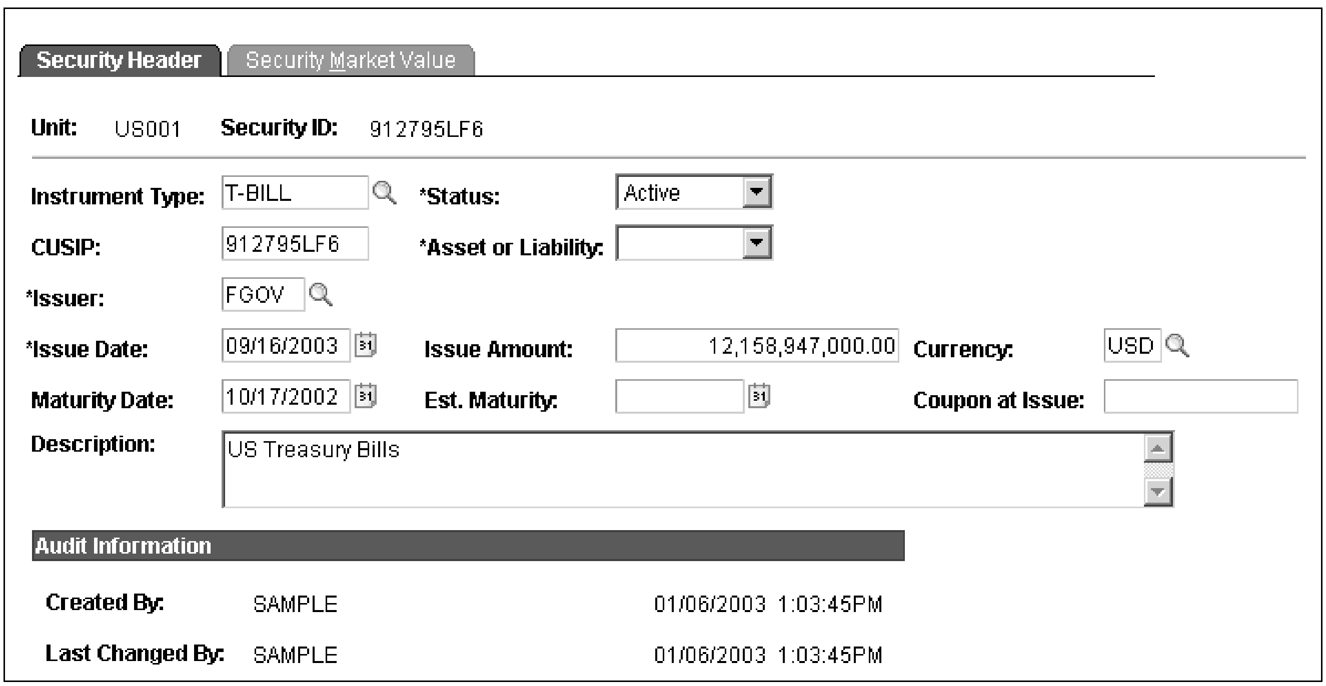
- Enter security header information.
- Enter security market value information.

Pages Used To Define Securities

Page Name	Object Name	Navigation	Usage
Security Header	TRX_SECURITY_HDR	Deal Management, Capture Deals, Security, Security Header	Enter and view general information about a security.
Security Market Value	TRX_SEC_MKTVAL	Deal Management, Capture Deals, Security, Security Market Value	Search and record security market price and its currency information. You can record more than one market price.

Entering Security Header Information

Access the Security Header page.



Security Header page

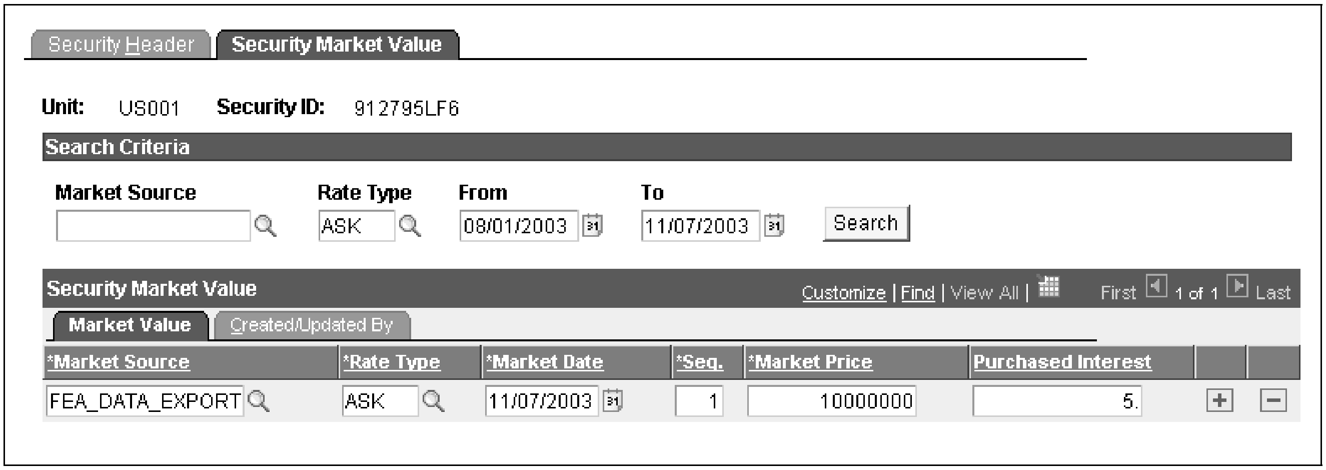
(USA) CUSIP (Committee for Uniform Security Identification Procedures) — An United States industry standard code used to identify the instrument being dealt.

Coupon at Issue — The applicable interest rate, in decimal format.

Created By and Last Changed by — The Audit Information group box displays user ID and date/time stamp information in the fields, helping you keep track of changes to the security.

Entering Security Market Value Information

Access the Security Market Value page.



Security Market Value page

Specify your search criteria and click Search—leaving field blank returns all possible results.

Market Source — Indicate the third party vendor used for valuation and analytics.

Seq (sequence) — As you can insert additional rows of market source information, enter a number for each row to determine processing order of the valuation.

Processing Security Mark to Market

After you create securities in PeopleSoft Deal Management, use the rate reevaluations functions in PeopleSoft Risk Management to update security market rates.

See Also

PeopleSoft Risk Management 8.8 PeopleBook, “Reevaluating Deals,” Processing Security Mark to Market

Page Used To Process Security Mark to Market

Page Name	Object Name	Navigation	Usage
Security Mark to Market	TR_SEC_MTM_RUNCNTL	Risk Management, Reevaluate Deals, Security Mark to Market	Run the Security Mark to Market Application Engine process (TR_SEC_MTM) to generate reevaluated rates for your securities.

CHAPTER 6

Processing and Managing Deals

This chapter provides an overview of deal processing and management and discusses how to:

- Process deals.
- Manage deals and portfolios.

Understanding Deal Processing

After entering all deal specifics and confirming that your deal status is correct, save the deal. If you haven't entered information in a required field, an error message appears; enter the required information then save the deal. Depending on your configuration, selecting Auto Position automatically creates a Position Update Request, which creates the required records for position management, accounting, and settlements.

- For fixed rate transactions the deal capture process automatically generates related cash flows and value dates for all.
- For floating rate transactions, you can enter reset rates or cash flow amounts and use Workflow to notify managers about pending reset dates. Selecting the Submit for Preview check box in the Deal Header page initiates workflow processing.
- In conjunction with position analysis, PeopleSoft Deal Management checks your deals to ensure they're not outside the limits you've defined. If the deal violates these defined limits, you can also configure PeopleSoft Workflow to automatically notify a specific user or group.

See Also

PeopleSoft Cash Management 8.8 PeopleBook, "Defining Cash Management Processing Options," Defining Business Unit Options

Chapter 4, "Capturing Deals and Trade Tickets," page 41

Chapter 5, "Creating Securities ," page 105

Processing Deals

This section discusses running the Deal Position Update process (TR_POSN). Once you process deals (either manually or automatically), you can also use the Interest Accruals page to view deal interest accrual information.

This section discusses how to:

- Create position update requests.
- Review estimated interest accruals.

Pages Used to Process Deals

Page Name	Object Name	Navigation	Usage
Deal Position Update	TRX_POS_UPD_REQ	Deal Management, Capture Deals, Deal Position Update	Create the required records for position management, cash flows, and accounting events for your deals.
Interest Accruals	TRX_ACCR_INT_PNL	Deal Management, Capture Deals, Review Interest Accruals	Define date parameters to calculate and view estimated interest accruals for particular instrument.

Creating Position Update Requests

Access the Deal Position Update page.

Once you process deals, check the Process Monitor for the processes' status information. If the *Error* status displays, you need to research and correct the deals in error, and rerun the process.

Process All Outstanding Deals Select the option to process all unprocessed deals with a deal status of *Open*, *Matured*, or *Sold / Bought Back.* If you select Process All Outstanding Deals you should schedule the Position Update Request process to run on a daily basis and check the Process Monitor page to ensure it runs successfully. Even if you have configured your system to automatically process a Position Update Request upon saving a deal, you should still schedule a Position Update Request with the Process All Outstanding Deals option selected to ensure that all deals are correctly processed.

Estimate Floating Cash Flows Select to process estimated cash flows.

Process Openended Maturity Select to process deals with open ended maturity dates. The system checks if new future rows need to be built.

Process Specific Deal If you select this option you need to specify the business unit and the Deal ID parameters.

See Also

PeopleTools PeopleBook: PeopleSoft Process Scheduler

Reviewing Estimated Interest Accruals

Access the Estimated Interest Accruals page.

Important! This page reflects a deal's estimated interest spread over a specified time period; however, it is *not* an accurate representation of the actual discount and premium accounting. You determine the actual interest accrual calculations for a deal by the accounting templates you define at the deal instrument level. The interest accrual functionality uses certain assumptions to calculate the displayed values—it *does not* use the accounting template(s) defined for the specific deal.

From Date and To Date Define the date range in which to review interest accruals.

Standard Calendar If you select this option, specify either *Daily*,*Monthly*,*Quarterly*,or *Weekly*.

PS Detail Calendar (PeopleSoft detail calendar) Select this option to specify a customized calendar for calculating interest accruals.

Managing Deals and Portfolios

You can group deals into portfolios and add new deals to the portfolio. Use the Portfolio Manager to manage deals and their associated information from a central location.

This section discusses how to:

- Group and view deal portfolios.
- Manage deal portfolios.
- Maintain deal portfolios.

Pages Used to Manage Deals and Portfolios

Page Name	Object Name	Navigation	Usage
My Portfolios	TRX_PORTFOLIO_FAV	Deal Management, Administer Deals, My Portfolios	Group and view your deals into portfolios.
Update My Portfolios	TRX_PORTFLIO_FAV_A	Click Update My Portfolios on the My Portfolios page.	Select additional portfolios to add to the My Portfolios page.
Portfolio Manager	TRX_PORTFOLIO_DTL	Deal Management, Capture Deals, Portfolio Manager	Monitor groups of your portfolios.
Deal Portfolios	TRX_PORTFOLIO_DEFN	Deal Management, Administer Deals, Define Portfolio, Deal Portfolios	Create a portfolio. Add new and view existing deals held in a specific portfolio.

Grouping and Viewing Deals Portfolios

Access the My Portfolios page.

Update My Portfolios Click to add portfolios to your grouping of portfolios on the My Portfolios page.

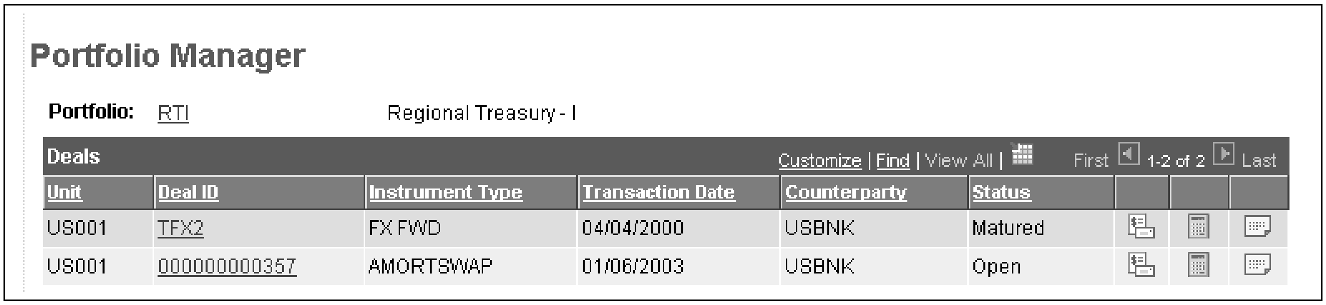
Portfolio ID Click to navigate to the content of a given portfolio.

Create a Portfolio Click to create and add a portfolio to this page.

Search for a Portfolio Click to access the Portfolio Manager.

Managing Deals Portfolios

Access the Portfolio Manager page.

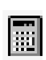


Portfolio Manager page

Portfolio Click the link to access the Deal Portfolios page and edit the deal portfolio definition.

Deal ID Information about specific deals (that you grouped on the My Portfolio page) display. Click the link to navigate to the individual deal details.

 Click Display Cashflows to view the Cashflows page for the specified deal ID.

 Click Accounting Summary to search and view accounting information for the specified Deal ID.

 Click Analytics of the Deal to view analytics information for the specified deal ID.

Add to Deal Click to increase the holdings of this portfolio.

Maintaining Deal Portfolios

Access the Deal Portfolio page.

Add to Portfolio Click to search and add additional deals to this particular portfolio. Select a deal check box and click Update.

CHAPTER 7

Confirming Deals

This chapter provides an overview of deal confirmation, provides the requisite tasks to setup and confirm deals, and describes how to:

- Preview and approve deals.
- Manually confirm deals.
- Assign unconfirmed worklist operators.
- Set up inbound confirmation validation.
- Automatically confirm inbound confirmations.
- Process automatic outbound confirmations.

Understanding the Deal Confirmation Process

PeopleSoft Deal Management enables you to administer the entire deals confirmation process.

Here’s an overview of the deal confirmation process:

1. Preview or preapprove provisional deal terms and conditions before agreeing to the deal with counterparties.
2. Initiate the deal confirmation process using one of three methods:
   - Manually.
   - Automatically using Application Messaging.
   - Automatically using File Export and the Inbound Confirmation Import Application Engine process (TR_INCNF_IMP).
3. Automatically match inbound deal data with your system deal data by running the Inbound Confirmations Application Engine process (TR_CNF_MATCH) process.

   If you selected the Enable WF Auto Confo Worklist option on the Business Unit Options page, the system copies unmatched deals to a worklist table. If there is any data in this table, the system generates worklist entries and sends a workflow worklist to the operator specified on the TR_ADMINISTER_DEALS business process.
4. You can transfer unconfirmed deal information as a flat file in CSV (comma separated value) format to a counterparty using the Outbound Confirmations Application Engine process (TR_OTCNF_EXP).
5. (Optional) Run reports:

- Confirmation Document.

- Confirmation Register.
- Unrecognized Confirmations.

Note. Links displayed at the bottom of the Deal Preview/Approval and the Deal Confirmation pages are documented in the Capturing Deals chapter.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” page 41

Deal Review Workflows

You facilitate deal PreApproval, Review Deal Terms, and Review at Confirmation workflows by selecting appropriate check boxes on the Business Unit Options page. At deal capture and deal confirmation, if the deal meets certain criteria, the system automatically sends workflow notifications to defined users.

See Also

Chapter 2, “Defining Deal Management Processing Options,” Defining Deal Business Unit Options, page 3

Appendix C, “Delivered Workflows for PeopleSoft Deal Management,” page 235

Prerequisites

You need to complete these steps to set up deal pre-approval, approval, and confirmation settings:

1. Specify deal administration Workflow options for a business unit.
2. Establish deal review options on the Instrument Header page.
3. Specify deal preview options on the Deal Header page.

See Also

PeopleSoft Cash Management 8.8 PeopleBook, “Defining Cash Management Processing Options,” Defining Business Unit Options

PeopleTools PeopleBook: PeopleSoft Workflow

Previewing and Approving Deals

You must select an approval status for all deals prior to using manual or automatic deal confirmation methods.

Pages Used to Preview and Approve Deals

Page Name	Object Name	Navigation	Usage
Preview/Approve Deals	TRX_SUMMARY_TR	Deal Management, Capture Deals, Preview/Approve Deals	Select an approval status for a specified deal.
Deal Approval Register	RUN_TRC1003	Deal Management, Reports, Deal Approval Register	Generate a report about the approval status for treasury deal transactions.

Previewing and Approving Deals

Access the Deal Preview/Approval page.

The page display varies depending on the instrument type selected. Select the appropriate Approval Status:

Approved Select if the deal has been reviewed and approved.

Authorized Displays when PeopleSoft Workflow is not enabled. This is a system default setting.

Pending Select for negotiated deals on a worklist for preview.

Previewed Select for reviewed deals.

Submitted Select for deals that need manager approval.

Suspended Select for negotiated deals needing management intervention. A deal with this approval status generates electronic mail messages using workflow if you selected the Enable WF Deal Preview check box on the Treasury Options page.

Confirming Deals Manually

You can opt to manually confirm deals that have been previously approved.

Page Used to Manually Confirm Deals

Page Name	Object Name	Navigation	Usage
Deal Confirmation	TRX_SUMMARY_TR	Deal Management, Confirm Deals, Confirm Deals Manually	Select a confirmation status for a specified deal.
Confirmation Document	RUN_TRC1012	Deal Management, Confirm Deals, Confirmation Document	Generate a report providing information on deal confirmations.
Confirmation Register	RUN_TRC1005	Deal Management, Confirm Deals, Confirmation Register	Generate a report listing deal confirmation status.

Manually Confirming Deals

Access the Deal Confirmation page.

The page display varies depending on the instrument type selected. For deals with an approval status of *Authorized,* select a Confirmation Status from the drop-down list box.

Confirmed	Indicates a deal is complete and confirmed.
Invalid	Indicates a deal is invalid. A deal with this confirmation status generates electronic mail messages using workflow if you selected Enable WF Invalid Confo Mail on the Treasury Options page.
Pending	Indicates a deal is complete, but not yet confirmed.

Assigning Unconfirmed Worklist Operators

Use PeopleSoft Application Designer to create workflow for automated inbound confirmations, by assigning a worklist definition and an operator to the Confirm Deals business activity. This enables users to review workflow items in their worklist.

To set up an inbound confirmation workflow:

1. In PeopleSoft Application Designer, open the *TR_ADMINISTER_DEALS* business process.
2. Click the Auto Inbound Deals Confos button on the Application Designer - Auto Inbound Deal Confos page.
3. Double-click the Unconfirmed Worklist button on the Application Designer - Unconfirmed Worklist page.
4. Click Field Mapping on the Worklist Definition dialog box.
5. Double-click *OPRID* in the list of Message Maps to edit an existing role name on the Field Map dialog box, or click Add to add a new role name.
6. Select the appropriate operator Role Name to route workflow on the Map Field dialog box. If adding a new Role Name, you must also select *OPRID* in Field Name field. Your selection dictates that this operator receives notification for deal transactions that do not pass automatic inbound confirmation.

Setting Up Inbound Confirmation Validation

To define inbound confirmation validation, use the Inbound Confo Validation component (CONFO_VALIDATION).

This section discusses how to:

1. Specify which confirmation data to validate.
2. Assign a confirmation field validation ID value.

Prerequisites

Set up Workflow for inbound confirmations in Application Designer.

See Also

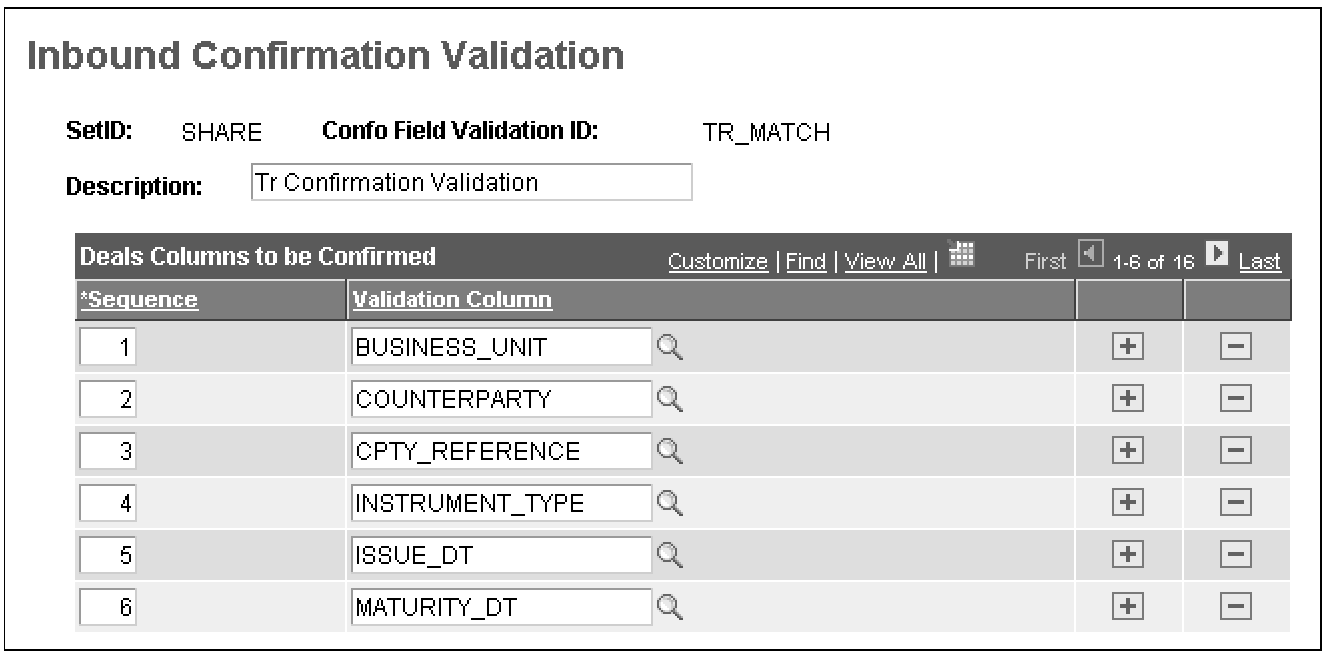
PeopleTools PeopleBook: PeopleSoft Workflow

Pages Used to Set Up Inbound Confirmation Validation

Page Name	Object Name	Navigation	Usage
Inbound Confirmation Validation	DAD_CNF_VALCOL	Set Up Financials/Supply Chain, Product Related, Treasury, Inbound Confo Validation	Define deal transaction data fields that are subject to confirmation validation.
Instrument Header	INSTR_HEADER_TR	Deal Management, Administer Deals, Define Instruments	Specify a Confo Field Validation ID value for use in the inbound confirmations process.

Defining the Confirmation Data

Access the Inbound Confirmation Validation page.



Inbound Confirmation Validation page

Sequence Change the sequence number if it differs from the default.

Validation Column Indicates the field to be validated.

Assigning Automatic Inbound Confirmation Instruments

Access the Instrument Header page.

Confo Field Validation ID Select the inbound confirmation field definition that identifies which deals columns to use for automatic inbound confirmation.

See Also

Chapter 3, "Defining Instrument Types and Instrument Templates," Defining Instrument Header Information, page 11

Automatically Confirming Inbound Deals

This section discusses how to confirm inbound deals:

1. Use one of two methods to import inbound confirmation data in CSV (comma separated value) format:
   - Application Messaging.
   - Inbound Confirmation Import process.
2. Run the Inbound Confirmations Application Engine process (TR_CNF_MATCH) to match confirmed deals and create a worklist of unconfirmed deals.

Pages Used to Automatically Confirm Inbound Deals

Page Name	Object Name	Navigation	Usage
Monitor Message - Overview	AMM_OVERVIEW	PeopleTools, Integration Broker, Monitor, Monitor Message	View messages for inbound confirmation data imported via Application Messaging.
Inbound Confirmations Import	TR_AE_RUNCNTL	Deal Management, Confirm Deals, Import Inbound Confirmations	Run the Inbound Confirmation Import process to import inbound confirmations data.
Inbound Confirmations Load	TR_INBND_CONF_LOAD	Deal Management, Confirm Deals, Load Inbound Confirmations	Load imported inbound confirmation data from a counterparty into tables, and match the loaded inbound confirmation data from the counterparty with the deal data in your system.
Confirmation Document	RUN_TRC1012	Deal Management, Confirm Deals, Confirmation Document	Generate a report providing information on deal confirmations.
Confirmation Register	RUN_TRC1005	Deal Management, Confirm Deals, Confirmation Register	Generate a report listing deal confirmation status.
Unrecognized Confirmations	RUN_TRC1011	Deal Management, Confirm Deals, Unrecognized Confirmations	Generate a report listing all unconfirmed deal for a specified time period.

Using Application Messaging Import

Access the Message Monitor component.

Review any inbound messages for inbound confirmations.

Processing inbound confirmations using Application Messaging is set up at implementation. Inbound confirmations are automatically received and stored on the Treasury Inbound Confirmation table (TR_INBND_CONFO) .

See Also

PeopleTools PeopleBook: PeopleSoft Integration Broker

Using Inbound Confirmations Import

Access the Inbound Confirmations Import page.

Using Inbound Confirmations Load

Access the Inbound Confirmations Load page.

Processing Automatic Outbound Confirmations

You run the Outbound Confirmation Application Engine process (TR_OTCNF_EXP) to write data to the Outbound Confirmations table and transfer it to an independent counterparty via file export. The process selects only open deals (those deals not previously confirmed and enabled) for automated confirmation processing at the instrument level.

Pages Used to Automatically Process Outbound Confirmations

Page Name	Object Name	Navigation	Usage
Outbound Confirmations	DAD_OB_CNF_RQST	Deal Management, Confirm Deals, Outbound Confirmations	Run the Outbound Confirmation process to capture open deals and process them for transfer to a counterparty.

CHAPTER 8

Maintaining Deals

This chapter provides an overview of administering deals, provides the prerequisite tasks, and discusses how to:

- Sell or buy back a deal.
- Repurchase an IRP deal.
- Roll a deal forward.
- Process reset rates.
- Process mature deals.
- Deactivate deals.
- Monitor facilities.

Understanding Deals Maintenance

Once you have processed deals and grouped them into portfolios, you can perform administrative tasks to maintain them, such as:

- Selling or buying back a deal.

  This functionality enables you to sell or buy back individual deals. For example, if you purchase an active deal, and need to sell it during some point in its lifecycle. Or you enter into deals as debt instruments, and are now calling in that debt.

- Repurchasing an IRP deal (a repo).

  This functionality enables you to repurchase deals and establish collateral for the repo agreement.

  For an investor, a repo involves the purchase of a security with an agreement to sell it back to the initial seller at a future date. These all involve IRP instruments (typically US Treasury, Agency, or CMO). The seller typically continues to receive all interest and principal payments and the purchaser typically receives a fixed rate on the cash he purchased the repo with.

  A Reverse Repurchase Agreement (or "reverse repo") is basically the opposite side of the repo. A holder of securities raises short term cash by a sale of the securities with the promise to buy it back. Sometimes the seller does a reverse repo of a security held with one party and uses the cash to do a repo for a security not held with a second party. The difference in rates make may make this worthwhile, as rates are often determined by the quality of the underlying instruments.

- Rolling forward an IRP deal.

This functionality enables you to "rollover" IRP deals by establishing new date and monetary parameters for the deal. Roll overs again only involve IRP instruments. Using the repo example, often repo transactions involve an "open repo" which is an overnight repo (although the term can actually be longer than overnight) that rolls over automatically until terminated.

- Resetting deal rates.

  You need to reset rates according to the daily trading. This process updates information for interest rate physical and interest rate swap base types. You can also schedule this process to run for a specified date.

- Verifying deal maturity.

  You need to verify the maturity dates of deals. This process reviews all active deals, determines whether or not they have reached their maturity date, and changes the status of deals that have reached their maturity date.

- Deactivating (or "undoing") deals.

  You need to deactivate a previously active deal. This process deactivates most deal events on previously active deal—even if money has been received for the deal—but any accounting entries created for the deal must be manually adjusted.

Deals Maintenance Workflows

If you have implemented the Facility Review workflow, when you run the Monitor Expiring Facilities process (TR_FCLTY_RVW), the system automatically routes expiring facilities associated with deals to a defined user (or users) worklist.

If you have implemented the Run Treasury Deal Rate Resets workflow, when you run the Rate Reset process (TR_RATERESET) the system automatically routes worklist entries that you can view on the Rate Reset page.

See Also

Chapter 8, " Maintaining Deals," Monitoring Facilities for Deals, page 131

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, "Managing Facilities," Facility Review Workflow

Prerequisites

Prior to performing deal administration tasks, you must create, process, and confirm deals.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," page 41

Chapter 6, "Processing and Managing Deals ," page 109

Chapter 7, "Confirming Deals," page 113

Selling or Buying Back a Deal

This section discusses selling or buying back a deal.

Use the PeopleSoft Deal Management Sell/Buyback functionality with all deal types to sell or buyback a deal. You can use this feature to:

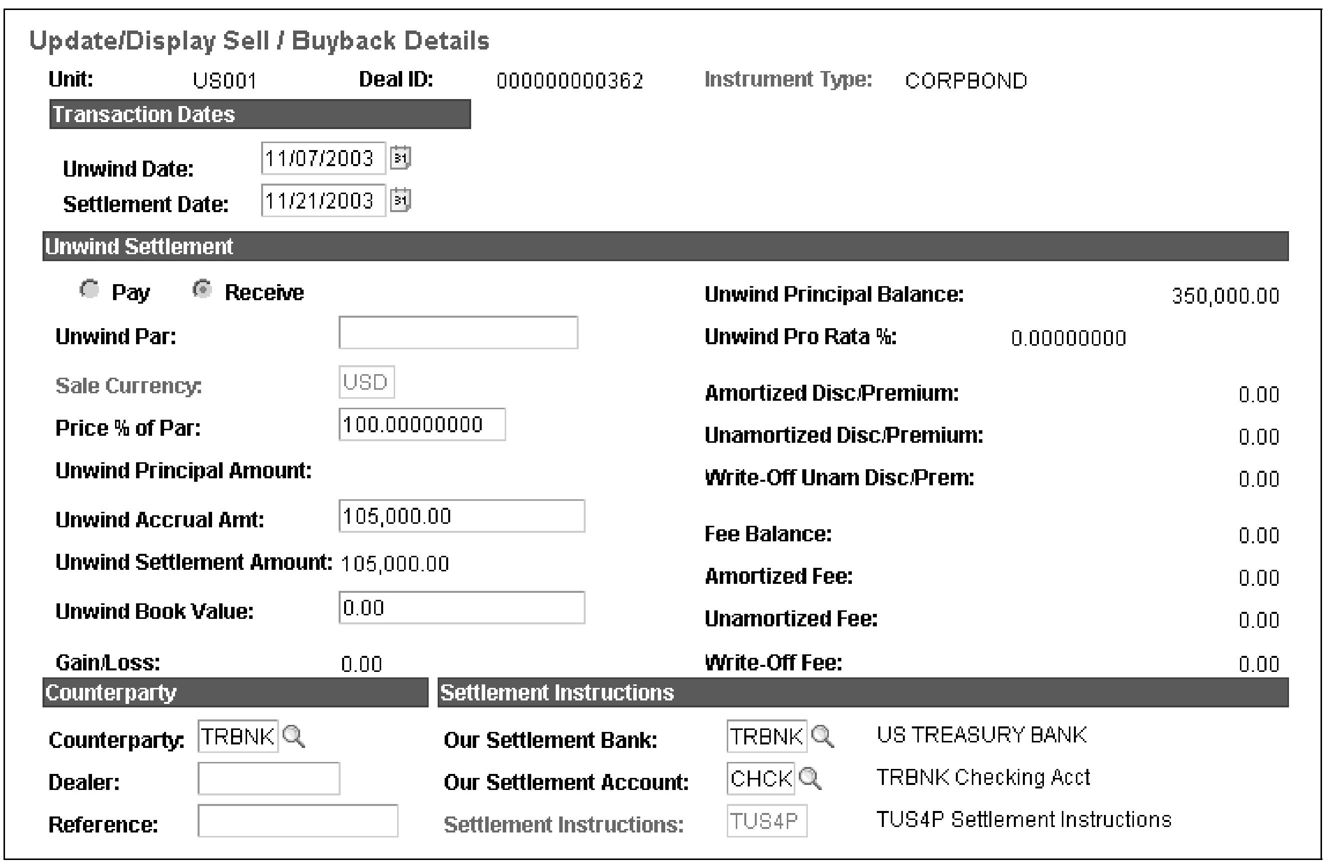
- Sell a purchased investment at a point in its lifecycle.
- Split an existing deal into one or more new deals.
- Call back a debt.

Page Used to Sell or Buy Back a Deal

Page Name	Object Name	Navigation	Usage
Update/Display Sell/Buyback Details	TRX_SELLBUYBACK_SP	Deal Management, Capture Deals, Deals Click Sell/Buyback on the Deal Header page.	Enter the attributes of selling or buying back a deal.

Entering Sell/Buyback Deal Details

Access the Update/Display Sell/Buyback Details page.



Update/Display Sell / Buyback Details page

Note. You cannot use the Sell/Buyback functionality with option or binary option deals.

Transaction Dates

Unwind Date Enter the transaction sales date for a sell/buyback transaction.

Settlement Date Enter the agreed upon settlement date for a sell/buyback transaction.

Unwind Settlement

Unwind Par Enter the sell/buyback par amount.

Price % of Par Enter the sell/buyback pro rata percentage. Generally equals 100 if par, less than 100 if discount, and greater than 100 if premium.

Unwind Accrual Amt (unwind accrual amount) Enter the traded accrued interest as of the sell/buyback settlement date.

Unwind Book Value Enter the deal book value as of sale settlement date. System calculation is:

```
Sale Current Value = (Sale Pro Rata % / 100) * ( Unwind Principal
Balance + Unamortized Disc/Prem + Unamortized Fee Amount)
```

Unwind Principal Amount Enter the sale price for a sell/buyback transaction. System calculation is:

```
Unwind Par * Price % of Par
```

Unwind Settlement Amount Enter the sum of the unwind principal amount and unwind accrual amount.

Unwind Principal Balance Review the original par amount if no amortization or unamortized principal balance exists.

Unwind Pro Rata % Review the percentage of unwind par value of which a financial instrument is priced when booked into the system.

Amortized Disc/Premium (amortized discount premium) Review the discount amount deducted from the par price of a given deal transaction such as a bond.

Unamortized Disc/Premium (unamortized discount premium) Review the unamortized discount amount deducted from the par price of a given deal transaction such as a bond.

Write-Off Unam Disc/Prem (write-off unamortized discount/premium) Review the amount written off due to this sell/buyback activity. System calculation is:

```
Unamortized Disc/Prem * (Unwind Pro Rata % / 100)
```

Fee Balance Review the total fee amounts for deals. (Refers to accruing fees only.)

Amortized Fee Review the amortized accruing fee as of sell/buyback settlement date.

Unamortized Fee Review the unamortized accruing fee as of sell/buyback settlement date.

Write-Off Fee Review the write-off fee total. System calculation is:

```
Unamortized Fee * (Unwind Pro Rata % / 100)
```

Repurchasing an IRP Deal

This section discusses repurchasing an interest rate physical deal.

Page Used to Repurchase an IRP Deal

Page Name	Object Name	Navigation	Usage
Repurchase Agreements Details	TRX_REPO	Deal Management, Capture Deals, Deals Click Repo Details on the Deal Header page.	Record data related to repos in holdings.

Recording IRP Repurchase Agreement Details

Access the Repurchase Agreements Details page.

Note. The elements that display on this page vary depending upon entries made in the Instrument Detail - Attributes page.

Repurchase Price Enter the deal repurchase price.

Collateral Limits Enter the Min (minimum) and Max (maximum) amounts. Click Revalue to verify if the value of the collateral falls between the minimum and maximum allowed range.

Substitution of Collateral Select *No Substitution, Substitution with Limits,* or *Unlimited Substitution.* If you select *Substitution with Limits,* enter the limit amount.

Add Collateral Click to add the displayed collateral to the repo deal.

Rolling an IRP Deal Forward

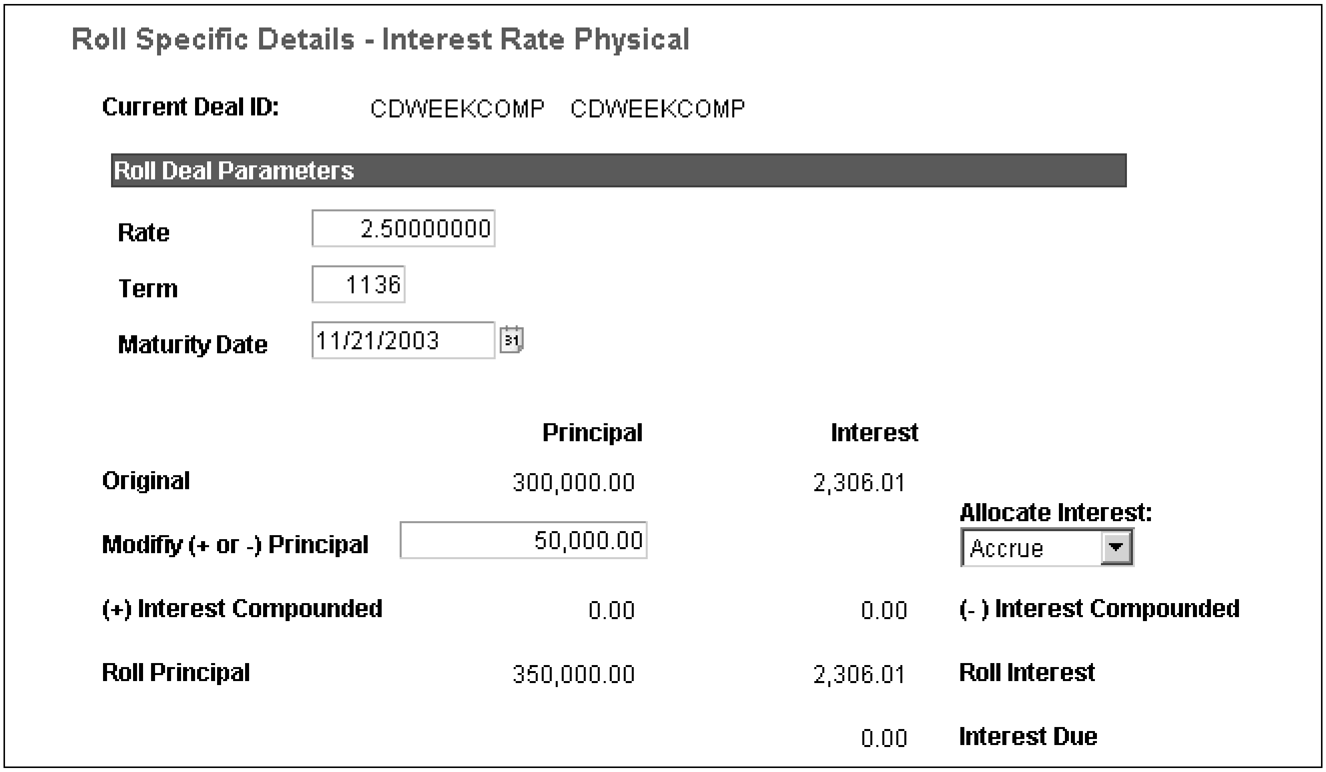
This section discusses modifying term and monetary parameters for an interest rate physical deal to “roll it forward.”

Page Used to Roll a Deal Forward

Page Name	Object Name	Navigation	Usage
Roll Specific Details - Interest Rate Physical	TRX_ROLL_PHYS_SP	Deal Management, Capture Deals, Deals, Deal Detail Click Roll.	Modify the principal amount of an interest rate physical.

Entering IRP - Roll Details

Access the Roll Specific Details - Interest Rate Physical page.



Roll Specific Details - Interest Rate Physical page

Modify (+ or -) Principal Enter a negative or positive amount to modify the original principal amount.

Allocate Interest Indicate how the system manages the original principal and current interest amounts for the rolled forward deal. Select from the following options:

- *Accrue:* Select to roll forward the roll principal amount. The interest amount is not rolled forward. Instead, the system uses the maturity date of the rolled forward deal as the interest payable due date.
- *Compound:* Select to roll forward the roll principal and the interest amounts. The system adds the original principal and current interest amounts to calculate a new principal total.
- *Pay:* Select to roll forward only the roll principal amount. The interest amount is not rolled forward. Instead, the system uses the maturity date of the original deal as the interest payable due date.

Note. Available field values change depending on the deal interest settings. If the deal is defined to pay interest at maturity, you can select from all three options. If the deal is defined to pay interest in multiple coupon periods, you can only select the *Pay* option.

(+) Interest Compounded (plus interest compounded) Displays the accrued interest amount added to the principal amount.

(-) Interest Compounded (minus interest compounded) — Displays the accrued interest amount subtracted from the principal amount.

Roll Principal — Displays the total of the Original and Modify (+ or -) Principal fields. This is the initial principal amount for the new rolled forward deal.

Roll Interest — Displays the amount of accrued interest rolled into the new deal.

Interest Due — Displays the interest amount due for the new deal.

Processing Reset Rates

This section discusses how to:

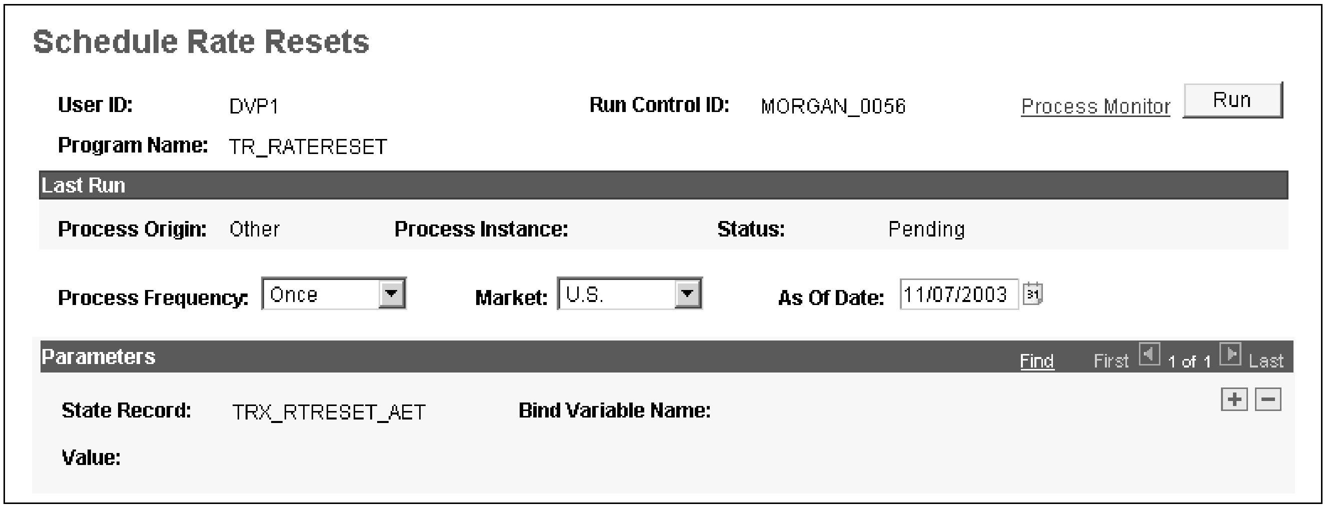
- Schedule rate resets.
- Automatically reset rates.

Pages Used to Process Reset Rates

Page Name	Object Name	Navigation	Usage
Scheduling Rate Resets	TR_AE_RUNCNTL	Deal Management, Process Deals, Schedule Rate Resets	Process scheduled rate resets for a specified market and as of date.
Reset Rates	TR_AE_RUNCNTL	Deal Management, Process Deals, Auto Rate Reset	Run the Rate Reset (TR_RATERESET) process to update deals that require a rate reset, by business unit, reset date, reset index, and to and from date bind variable values. This Application Engine process accesses the Market Rates tables to determine the correct rate for calculations.

Scheduling Rate Resets

Access the Schedule Rate Resets page.

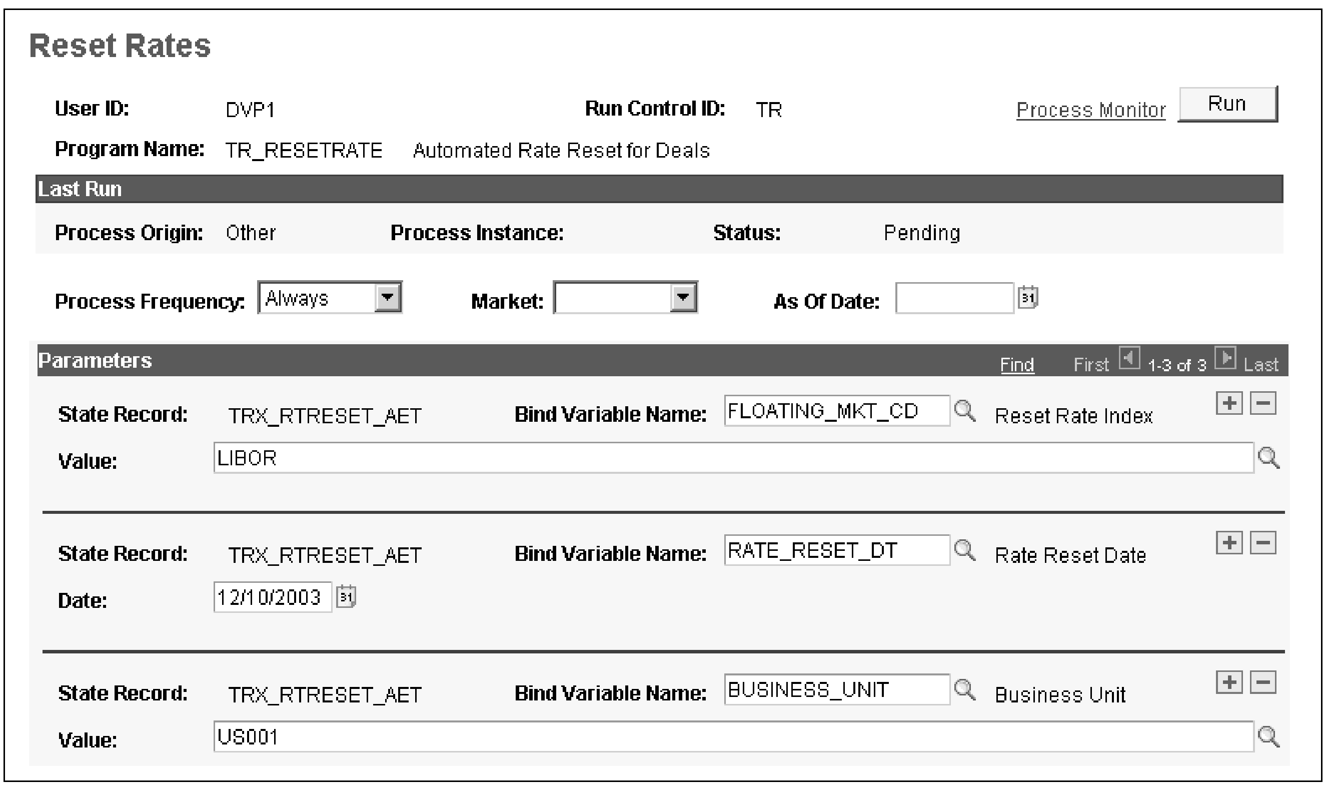


Scehdule Rate Resets page

State Record No Bind Variable Name or Value is necessary for the*TRX_RTRESET_AET* State Record—this information is included in the TR_RATERESET process.

Automatically Resetting Rates

Access the Reset Rates page.



Reset Rates page

Bind Variable Name Select a bind variable name and enter a value. Available bind variables are:

- *BUSINESS_UNIT*

- *RESET_DATE*
- *RESET_INDEX*
- *FROM_DATE* and *TO_DATE*

  If specifying the from date and to date bind variables, add a row to enter the to date bind variable and value.

Processing Mature Deals

Run the Mature Deals process (TR_MATURE) to identify all active deals that have reached their maturity date, and change the deal status to “Mature.”

Pages Used to Process Mature Deals

Page Name	Object Name	Navigation	Usage
Mature Deals	TR_MATURE_DEALS	Deal Management, Process Deals, Mature Deals	Run the Mature Deals process to identify and mark matured deals.

Process Mature Deals

Access the Mature Deals page.

Use the Process Scheduler to establish the date, time, and frequency for processing the validation check for mature deals.

Note. Schedule the TR_MATURE process from the Process Scheduler using a Run Recurrence frequency of *Daily.*

Deactivating Deals

This section discusses how to deactivate deals and run the Accounting Entries for the Undone Deals report.

Understanding Deal Deactivation

You can use the Undo Deals Utility Application Engine process (TR_UNDO_DEAL) to undo deal events on a previously active deal, even if money has been received for the deal. The Deal Undo Utility process only deactivates processed deals. As deal deactivation is not reversible, only users with user IDs authorized to undo deals can perform this function.

Note. As the process does not automatically “reverse” associated accounting entries, any accounting entries processed for deal need to be reversed manually on the Accounting Entries page.

The Deal Undo Utility process does the following:

- Sets the status flag of cashflow, position, and accounting events to “deactivate” on the Transaction Position (TRX_POSITION_TR) and Cash Type (CASH_TYPE) tables.

- Automatically generates a report listing deactivated deals for the specified business unit. In addition, the report lists the affected accounting entries that require manual adjustment.

See Also

Chapter 4, "Capturing Deals and Trade Tickets," page 41

PeopleSoft Cash Management 8.8 PeopleBook, "Managing Treasury Accounting," Adjusting Accounting Entries

Prerequisites

Before you use the Undo Deals Utility, you must do the following:

- Install the Undo Deals Utility during implementation.
- Establish permission for your user ID for deal deactivation.

See Also

PeopleSoft 8.8 Application Fundamentals for Financial Management Solutions, Enterprise Service Automation, and Supply Chain Management PeopleBook, "Setting Installation Options for PeopleSoft Applications," Setting Up Application-Specific Installation Options

PeopleSoft 8.8 Application Fundamentals for Financial Management Solutions, Enterprise Service Automation, and Supply Chain Management PeopleBook, "Securing Your System"

Pages Used to Deactivate Deals

Page Name	Object Name	Navigation	Usage
Undo Deal Utility	TRX_UNDO_DEAL_REQ	Deal Management, Process Deals, Undo Deal	Deactivate a previously active deals. Any accounting entries associated with the deal must be manually adjusted. Run the Accounting Entries for Undone Deals report (TRC4080). Use the Accounting Entries for Undone Deals report to view unreversed accounting entries of a deactivated deal. This report is automatically created during the Undo Deal process.

Deactivating Deals

Access the Undo Deal Utility page.

Only users with user IDs authorized to undo deals can access the Undo Deals Utility. Prior to deal deactivation, you must reconfirm your user ID and password.

Monitoring Facilities for Deals

If you have associated facilities to deals, run the Monitor Expiring Facilities process (TR_FCLTY_RVW) to determine if your facilities are close to expiring.

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Header Information, page 46

PeopleSoft Banks Setup and Processing 8.8 PeopleBook, “Managing Facilities,” Monitoring Facilities

APPENDIX A

Deal Management - Configuring Batch Processes

This appendix discusses how to configure temporary tables for batch processing.

Configuring Temporary Tables for Batch Processing

When you run batch processes in parallel, you risk data contention and deadlocks on temporary tables. To avoid this, PeopleTools enables you to dedicate specific instances of temporary tables for each process. When PeopleSoft Application Engine manages a dedicated temporary table instance, it controls the locking of the table before use and the unlocking of the table after use.

When you decide how many temporary table instances to dedicate for a process, consider the number of temporary tables that the process uses. More instances result in more copies of the temporary tables on the system. For example, if a process uses 25 temporary tables and you have 10 instances for a process, you will have 250 temporary tables on the system.

If you run processes in parallel and all of the dedicated temporary table instances are in use, the performance of the process decreases. You need to find a balance that works for your organization.

Note. When you specify the number of instances, PeopleSoft Application Designer displays a list of the temporary tables for the process. Use the list to determine how many temporary tables each process uses.

Specify how many temporary table instances to dedicate for the following batch process that can run in parallel in PeopleSoft Banks Setup and Processing: Deal Position Update (TR_POSN).

The PeopleTools documentation discusses the usage of temporary tables in detail and describes how to specify the number of instances.

If you run any of the PeopleSoft General Ledger COBOL processes, also configure the temporary tables for those processes. The *PeopleSoft General Ledger PeopleBook* discusses how to do this in detail.

See Also

PeopleSoft General Ledger 8.8 PeopleBook, “Optimizing General Ledger Performance”

PeopleTools PeopleBook: PeopleSoft Application Engine

APPENDIX B

Deals Capture Examples

In this appendix we give an overview of deals capture examples and discuss how to:

- Enter interest rate physical deals examples.
- Enter interest rate swaps examples.
- Enter foreign exchange deals examples.
- Enter options.
- Enter futures contract deals.
- Enter commodity deals.
- Enter generic deals.
- Enter complex deals.

Understanding Deals Capture Examples

This appendix discusses the PeopleSoft Deals capture component in the context of entering common types of deals. Refer to the chapter Capturing Deals and Trade Tickets for discussion of specific page functionality, term definitions, and page navigation paths.

The examples shown include values you enter (or those values automatically entered by the system, such as the Description) on the Deal Header, Deal Detail, and Deal Detail-related pages. No values are shown for the Deal Analytics, Settlement Instructions, or User IDs pages as those values are generally automatically entered by the system.

Values of the Cashflows page are display only. After entering a deal, also note the date entry (on the Dates page) and date detail information (Interest Dates Detail page), and resulting cashflows (on Cashflows page).

See Also

Chapter 4, "Capturing Deals and Trade Tickets," page 41

Entering Interest Rate Physical Deals Examples

This section discusses how to:

- Enter bonds.

- Enter bank loans.
- Enter constant method amortizing loans.
- Enter sell/buybacks.
- Enter repurchase agreements (“repos”).

Entering Bonds

On May 11, 2000, you receive an order for a floating rate bond with a par amount of 1 million USD, an initial rate of 10%, and a term of 367 days. The settlement date is May 12, 2000 and the maturity date is May 14, 2001.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*TCORPBOND3*
	Date/Time	*05/11/2000 12:25:13 PM*
	Instrument Type	*CORPBOND*
	Trans Date	*05/11/2000*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR*
	Deal Status	*Matured*
Deal Detail		
	Float/Fixed	*Floating*
	Rate	*10.0*
	Reset Index	*LIBOR*

Page	Field	Field Value
	Debt/Investment	*Debt*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.0*.(Automatically populated with the default value.)
	Day/Count Basis	*30/360*
	Settlement Date	*05/12/2000*
	Term	*367*
	Maturity Date	*05/14/2001*
	Discount/Premium	*Straightline Method*
Dates		
	Settlement Date	*05/12/2000*
	Term	*367*
	Maturity Date	*05/14/2001*
	Issue Date	*05/12/2000*
	Interest Period Start Date	*05/12/2000*
	Repeat Interest Dates	*Yes*
	Interest	*Semi-Annual*

Page	Field	Field Value
	Resets	*Semi-Annual*
	Interest Date Rule	*Backwards from Issue Date*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	Reset Date	*Set in Advance*
	+/- Reset Days	*0*
Cashflows		
	Date Description Amount Currency	*05/12/2000* *Principal* *1,000,000.00* *USD*
	Date Description Amount Currency	*05/15/2000* *Interest* *-833.33* *USD*

Page	Field	Field Value
	Date Description Amount Currency	*11/14/2000* *Interest* *0.00* *USD*
	Date Description Amount Currency	*05/14/2001* *Principal* *-1,000,000.00* *USD*

Entering Bank Loans

On October 16, 2000, you receive an order for bank loan of $100,000 USD, with a floating rate tied to the LIBOR (London Inter-bank Offer Rate). The settlement date is October 25, 2000 with a term of 365 days. The Straightline Method is used for the Discount/Premium. Any initial rate value you may have is entered in the Rate field.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*STL2*
	Date/Time	*10/16/2000 10:49:15 AM*
	Instrument Type	*BANKLOAN*
	Trans Date	*10/16/2000*
	Accounting Treatment	*Available for Sale*
	Counterparty	*USBNK*
	Description	*1 Year to 2001-10-25 Debt USD 1.0m. @ LIBOR*

Page	Field	Field Value
	Deal Status	*Matured*
Deal Detail		
	Float/Fixed	*Floating*
	Rate	*7.8*
	Debt/Investment	*Debt*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.0*(Automatically populated with the default value.)
	Day/Count Basis	*Actual/360*
	Initial Reset Rate	*6.7*
	Settlement Date	*10/25/2000*
	Term	*365*
	Maturity Date	*10/25/2001*
	Discount/Premium	*Straightline Method*
	Amortize	*Yes* **Note.** Selecting the amortization check box is an essential step when setting up this deal, as it enables you to access the Amort Setup page and define amortization settings. If you do not select this option, the deal will not be amortized.

Page	Field	Field Value
Dates		
	Settlement Date	*10/25/2000*
	Term	*365*
	Maturity Date	*10/25/2001*
	Issue Date	*10/25/2000*
	Interest Period Start Date	*10/25/2000*
	Repeat Interest Dates	*Yes*
	Interest	*Quarterly*
	Resets	*Quarterly*
	Interest Date Rule	*Backwards from Maturity Date*
	Interest Calculation	*Day Counted Interest* *Use NominalDates*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	Reset Date	*Set in Advance*
	+/- Reset Days	*-2*
Cashflows		

Page	Field	Field Value
	Date Description Amount Currency	*10/25/2000* *Principal* *1,000,000.00* *USD*
	Date Description Amount Currency	*01/25/2001* *Interest* *-17,122.22* *USD*
	Date Description Amount Currency	*04/25/2001* *Interest* *-19,500.00* *USD*
	Date Description Amount Currency	*07/25/2001* *Interest* *0.00* *USD*
	Date Description Amount Currency	*10/25/2001* *Principal* *-1,000,000.00* *USD*

Entering Constant Method Amortizing Loans

On April 30, 2003, you initiate a bank loan of $450,000 USD, with a fixed rate of 5%. The settlement date is May 2, 2003 with a term of three years (1096 days). The Straightline Method is used for the Discount/Premium and the loan is to be amortized using the Constant method.

Page	Field	Field Value
Deal Header		
	Unit	*US001*

Page	Field	Field Value
	Deal ID	*358*
	Date/Time	*04/30/2003 1:54:49 PM*
	Instrument Type	*BANKLOAN*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail		
	Float/Fixed	*Fixed*
	Rate	*5.0*
	Debt/Investment	*Debt*
	Par Amount	*450,000.00*
	Currency	*USD*
	Settlement Amount	*450,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.0*(Automatically populated with the default value.)
	Day/Count Basis	*Actual/360*

Page	Field	Field Value
	Settlement Date	*05/02/2003*
	Term	*1096*
	Maturity Date	*05/02/2006*
	Discount/Premium	*Straightline Method*
	Amortize	*Yes* Selecting the amortization check box is an essential step when setting up this deal, as it enables you to access the Amort Setup page and define amortization settings. If you do not select this option, the deal will not be amortized.

Page	Field	Field Value
Amort Setup Follow the hyperlink at the bottom of the Deal Detail page to set up amortization method.		
	Method of Amortization	*Constant*
	Begin Principal	*450,000.00*
	End Principal	*0.00*

Page	Field	Field Value
Dates		
	Settlement Date	*05/02/2003*
	Term	*1096*
	Maturity Date	*05/02/2006*

Page	Field	Field Value
	Issue Date	*05/02/2003*
	Interest Period Start Date	*05/02/2003*
	Repeat Interest Dates	*Yes*
	Interest	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Interest Calculation	*Same Interest each Period* *Normal First Coupon Period* *Normal Last Coupon Period*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*

When you process a deal, the system (using the TR_POSN process) automatically populates the interest date, amortization and cashflow details with the calculated values.

Page	Field	Field Value
Interest Dates Detail		
	Payment Type Period End Date Payment Date Amount	*Interest* *11/02/2003* *11/03/2003* *-81,697.49*
	Payment Type Period End Date Payment Date Amount	*Interest* *05/02/2004* *05/03/2004* *-81,697.49*

Page	Field	Field Value
	Payment Type Period End Date Payment Date Amount	*Interest* *11/02/2004* *11/03/2004* *-81,697.49*
	Payment Type Period End Date Payment Date Amount	*Interest* *05/02/2005* *05/02/2005* *-81,697.49*
	Payment Type Period End Date Payment Date Amount	*Interest* *11/02/2005* *11/03/2005* *-81,697.49*
	Payment Type Period End Date Payment Date Amount	*Interest* *05/02/2006* *05/02/2006* *-81,697.47*
Amortization Details		
	Payment Type Payment Date Period End Date Balance Amount Principal Payment Interest Payment	*Scheduled* *11/03/2003* *11/02/2003* *-450,000.00* *-81,697.49* *-70,477.49* *-11,250.00*

Page	Field	Field Value
	Payment Type Payment Date Period End Date Balance Amount Principal Payment Interest Payment	*Scheduled* *05/03/2004* *05/02/2004* *-379,552.51* *-81,697.49* *-72,208.68* *-9,488.81*
	Payment Type Payment Date Period End Date Balance Amount Principal Payment Interest Payment	*Scheduled* *11/02/2004* *11/02/2004* *-307,343.83* *-81,697.49* *-74,013.89* *-7,683.60*
	Payment Type Payment Date Period End Date Balance Amount Principal Payment Interest Payment	*Scheduled* *05/02/2005* *05/02/2005* *-233,329.94* *-81,697.49* *-75,864.24* *-5,833.25*
	Payment Type Payment Date Period End Date Balance Amount Principal Payment Interest Payment	*Scheduled* *11/02/2005* *11/02/2005* *-157,465.70* *-81,697.49* *-77,760.85* *-3,936.64*

Page	Field	Field Value
	Payment Type Payment Date Period End Date Balance Amount Principal Payment Interest Payment	*Scheduled* *05/02/2006* *05//02/2006* *-79,704.85* *-81,697.49* *-70,477.47* *-1,992.62*
Cashflows		
	Date Description Amount Currency	*05/02/2003* *Principal* *450,000.00* *USD*
	Date Description Amount Currency	*11/03/2003* *Interest* *-81,697.49* *USD*
	Date Description Amount Currency	*05/03/2004* *Interest* *-81,697.49* *USD*
	Date Description Amount Currency	*11/02/2004* *Interest* *-81,697.49* *USD*
	Date Description Amount Currency	*05/02/2005* *Interest* *-81,697.49* *USD*

Page	Field	Field Value
	Date Description Amount Currency	*11/02/2005* *Interest* *-81,697.49* *USD*
	Date Description Amount Currency	*05/02/2006* *Interest* *-81,697.47* *USD*

Entering Sell/Buybacks

You may enter deals with sell/buyback options. You may exercise a sell/buyback as a full sale transaction or as partial sale transactions. The following two examples describe a Sell/Buyback deal with Partial Sale transactions followed by a Sell/Buyback deal with a Full Sale transaction.

Sell/Buyback with Partial Sale

A corporate bond investment was entered on April 30, 2003. The bond was issued in the amount of $1,000,000.00 USD for 2 years to mature May 1, 2005 at 4.25% interest. On September 30, 2003, the investor partially sells 30% of the investment to another investor.

Access the Deal Header page for this deal.

Page	Field	Field Value
Deal Header		
	Instrument Type	*CORPBOND*
	Issuer	*USBNK*
	Trans Date	*04/30/2003*
	Counterparty	*USBNK*
	Guarantor	*USBNK*
	Accounting Treatment	*Held to Maturity*

Page	Field	Field Value
	Description	*2 Years to 2005–05–02 Investment USD 2.0 m. @ 6.125%*
	Deal Status	*Open* (Before Sell) *Partially Sold/Bought Back* (After Partial Sell

Page	Field	Field Value
Deal Detail		
	Float/Fixed	*Fixed*
	Rate	*6.125*
	Debt/Investment	*Investment*
	Par Amount	*2,000,000.00*
	Currency	*USD*
	Settlement Amount	*2,000,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.0*
	Day/Count Basis	*30/360*
	Yield	*6.125*
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*

Page	Field	Field Value
	Discount/Premium	*Constant Yield Method*
	Purchased Interest	*0.00*

Page	Field	Field Value
Dates		
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*
	Repeat Interest Dates	*Yes*
	Interest	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Business Day Convention	*Following*
	Next Interest Payment	*Traded Cum-Interest*

Page	Field	Field Value
Update/Display Sell/Buyback Details		

Page	Field	Field Value
	Unwind Date Settlement Date	*09/30/2003* *09/30/2003*
	Unwind Principal Balance	*2,000,000.00*
	Unwind Par	*600,000.00*
	Unwind Pro Rate %	*30.0*
	Sale Currency	*USD*
	Amortized Disc/Premium	*0.00*
	Price % of Par	*100.00000000*
	Unamortized Disc/Premium	*0.00*
	Unwind Principal Amt	*600,000.00*
	Write-Off Unam Disc/Prem	*0.00*
	Unwind Accrual Amt	*15,210.42*
	Fee Balance	*0.00*
	Unwind Settlement Amount	*615,210.42*
	Amortized Fee	*0.00*
	Unwind Book Value	*600,000.00*
	Unamortized Fee	*0.00*
	Gain/Loss	*0.00*
	Write-Off Fee	*0.00*
	Counterparty	*USBNK*

Page	Field	Field Value
	Our Settlement Bank	*USBNK, USA BANK*
	Our Settlement Account	*CHCK, USBNK CHECKING ACCT*
	Settlement Instructions	*TUS01, TUS01 Corporate Tr Settle Inst*

A *new* deal representing the balance remaining of the original deal *after* the original deal has been entered as*Partially Sold/Bought Back*.

Note the new Deal ID, the added field Deal Start Date and the Deal Status.

Page	Field	Field Value
Deal Header		
	Deal Start Date	*09/30/2003*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail		
	Float/Fixed	*Fixed*
	Rate	*6.125*
	Debt/Investment	*Investment*
	Par Amount	*1,400,000.00*
	Currency	*USD*
	Settlement Amount	*1,400,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.0*

Page	Field	Field Value
	Day/Count Basis	*30/360*
	Yield	*6.12499985*
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*
	Discount/Premium	*Constant Yield Method*
	Purchased Interest	*0.00*

Save the new deal. When you generate cashflows for the original deal and the new deal, the principal and interest values will be updated to reflect the partial sell/buyback transaction.

Cashflows		
	Date Description Amount Currency	*11/03/2003* *Interest* *43,351.39* *USD*
	Date Description Amount Currency	*05/03/2004* *Interest* *42,875.00* *USD*

	Date Description Amount Currency	*11/01/2003* *Interest* *42,398.61* *USD*
	Date Description Amount Currency	*05/02/2005* *Principal & Interest* *1,443.113.09* *USD*

Page	**Field**	**Field Value**
Interest Dates Detail		
	Payment Type Period End Date Payment Date Fixed Rate Override Amount	*Interest* *11/03/2003* *11/03/2003* *6.125* *No* *43,351.39*
	Payment Type Period End Date Payment Date Fixed Rate Override Amount	*Interest* *05/03/2004* *05/03/2004* *6.125* *No* *42,875.00*

Page	Field	Field Value
	Payment Type Period End Date Payment Date Fixed Rate Override Amount	*Interest* *11/01/2004* *11/01/2004* *6.1250* *No* *42,398.61*
	Payment Type Period End Date Payment Date Fixed Rate Override Amount	*Interest* *05/02/2005* *05/02/2005* *6.125* *No* *43,113.19*

Page	Field	Field Value
Cashflows		
	Date Description Amount Currency	*05/01/2003* *Principal* *-2,000,000.00* *USD*
	Date Description Amount Currency	*09/30/2003* *Sale Settlement* *615,210.42* *USD*

Sell/Buyback with Full Sale

A corporate bond investment was entered on April 30, 2003. The bond was issued in the amount of $1,000,000.00 USD for 2 years to mature May 1, 2005 at 4.25% interest. On September 25, 2003, the investor sells 100% of the investment.

Page	Field	Field Value
Deal Header		
	Instrument Type	*CORPBOND*
	Issuer	*USBNK*
	Trans Date	*04/30/2003*
	Counterparty	*USBNK*
	Guarantor	*USBNK*
	Accounting Treatment	*Held to Maturity*
	Description	*2 Years to 2005–05–01 Investment USD 1.0 m. @ 4.25%*
	Deal Status	*Open* (Before Sale) *Sold/Bought Back* (After Sale

Page	Field	Field Value
Deal Detail		
	Float/Fixed	*Fixed*
	Rate	*4.25*
	Debt/Investment	*Investment*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00*.
	Interest Calculation	*Interest Bearing*

Page	Field	Field Value
	Price % of Par	*100.00000000*
	Day/Count Basis	*30/360*
	Yield	*4.25000000*
	Settlement Date	*05/01/2003*
	Term	*731*
	Maturity Date	*05/01/2005*
	Discount/Premium	*Constant Yield Method*
	Purchased Interest	*0.00*

Page	Field	Field Value
Dates		
	Settlement Date	*05/01/2003*
	Term	*731*
	Maturity Date	*05/01/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*
	Repeat Interest Dates	*Yes*
	Interest	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*

Page	Field	Field Value
	Interest Calculation	*Same Interest each Period* *Normal First coupon Period* *Normal Last Coupon Period*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*

Select the Sell/Buyback hyperlink and access the Update/Display Sell/Buyback Details page.

Page	Field	Field Value
Update/Display Sell/Buyback Details		
	Unwind Date Settlement Date	*08/25/2003* *08/25/2003*
	Receive	*Yes*
	Unwind Principal Balance	*1,000,000.00*
	Unwind Par	*1,000,000.00*
	Unwind Pro Rate %	*100.0*
	Sale Currency	*USD*
	Amortized Disc/Premium	*0.00*
	Price % of Par	*100.00000000*
	Unamortized Disc/Premium	*0.00*
	Unwind Principal Amt	*1,000,000.00*
	Write-Off Unam Disc/Prem	*0.00*

Page	Field	Field Value
	Unwind Accrual Amt	*13,458.33*
	Fee Balance	*0.00*
	Unwind Settlement Amount	*1,013,458.33*
	Amortized Fee	*0.00*
	Unwind Book Value	*1,000,000.00*
	Unamortized Fee	*0.00*
	Gain/Loss	*0.00*
	Write-Off Fee	*0.00*
	Counterparty	*USBNK*
	Our Settlement Bank	*USBNK, USA BANK*
	Our Settlement Account	*CHCK, USBNK CHECKING ACCT*
	Settlement Instructions	*TUS01, TUS01 Corporate Tr Settle Inst*

Process the deal to generate cashflows.

Page	Field	Field Value
Cashflows		

Page	Field	Field Value
	Date Description Amount Currency	*05/01/2003* *Principal* *-1,000,000.00* *USD*
	Date Description Amount Currency	*08/25/2003* *Sale Settlement* *1,013,458.33* *USD*

Entering Repurchase Agreements (Repos)

On August 8, 2000, you settle an overnight repurchase agreement for 452,000,000 USD at 5.375%, with a haircut of .442%. The Deal Detail page has two lines for this repo:

- One debt line for the Par Amount of 452,000,000.00 USD calculated at a rate of 5.37500000%.
- One investment line for the Par Amount of 2,000,000.00 USD calculated at a rate of 0.00000001% (the haircut).

Page	Field	Field Value
Deal Header		
	Instrument Type	*REPO*
	Issuer	*USBNK*
	Trans Date	*08/08/2000*
	Counterparty	*USBNK*
	Guarantor	*USBNK*
	Portfolio	*DEMO*
	Accounting Treatment	*Held to Maturity*

Page	Field	Field Value
	Description	*Overnight Repurchase Agreement with a 0.44 % "Haircut." 1 day debt to 08/09/00. USD 452,000,000 @ 5.375*
	Deal Status	*Matured*
Deal Detail		
	Line:	*1*
	Float/Fixed	*Fixed*
	Rate	*5.375*
	Debt/Investment	*Debt*
	Par Amount	*452,000,000.00*
	Currency	*USD*
	Settlement Amount	*452,000,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.00000000*
	Day/Count Basis	*Actual/360*
	Yield	*5.37499948* **Note.** This is a system-generated value. You do not need to enter this value.
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Discount/Premium	*(blank)*

Page	Field	Field Value
	Purchased Interest	*0.00*
	Line:	*2*
	Float/Fixed	*Fixed*
	Rate	*0.00000001*
	Debt/Investment	*Investment*
	Par Amount	*2,000,000.00*
	Currency	*USD*
	Settlement Amount	*2,000,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.00000000*
	Day/Count Basis	*Actual/360*
	Yield	*(blank)*
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Discount/Premium	*(blank)*
	Purchased Interest	*0.00*
Cashflows		

Page	Field	Field Value
	Date Description Amount Currency	*08/08/2000* *Principal* *452,000,000.00* *USD*
	Date Description Amount Currency	*08/08/2000* *Principal* *-2,000,000.00* *USD*
	Date Description Amount Currency	*08/09/2000* *Principal & Interest* *-452,067,486.11* *USD*
	Date Description Amount Currency	*08/09/2000* *Principal* *2,000,000.00* *USD*
Dates		
	Line:	*1*
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Issue Date	*08/08/2000*
	Interest Period Start Date	*08/08/2000*
	Repeat Interest Dates	*No*

Page	Field	Field Value
	Interest	*(blank)*
	Compounds	*(blank)*
	Interest Date Rule	*(blank)*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest*
	Business Day Convention	*Following*
	Next Interest Payment	*(blank)*
	Line:	*2*
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Issue Date	*08/08/2000*
	Interest Period Start Date	*08/08/2000*
	Repeat Interest Dates	*No*
	Interest	*(blank)*
	Compounds	*(blank)*
	Interest Date Rule	*(blank)*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest*
	Business Day Convention	*Following*

Page	Field	Field Value
	Next Interest Payment	*(blank)*
Interest Dates Detail		
	Payment Type	*Interest*
	Period End Date	*08/09/2000*
	Payment Date	*08/09/2000*
	Override	*(not selected)*
	Amount	*-67,486.11*

Entering IRPs with Periodic Interest Accruals Paid at Maturity

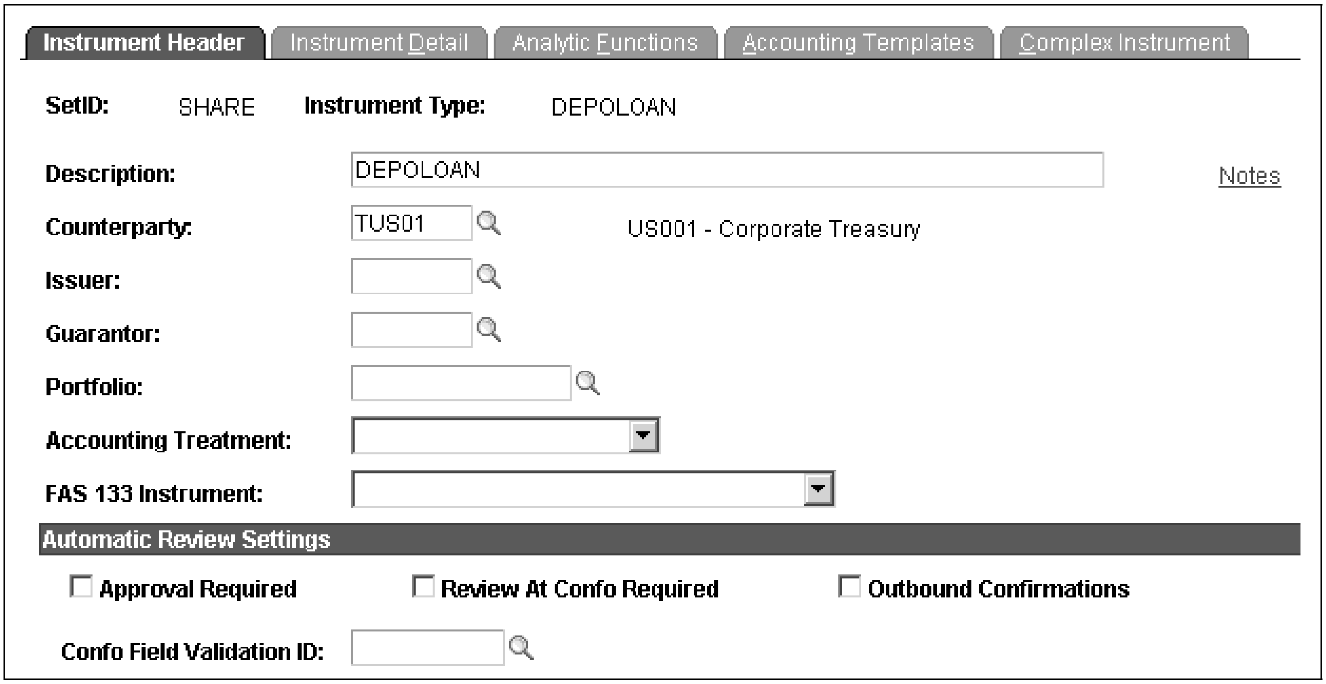
When you select a periodic compounding frequency for a deal, the amount accrued is compounded into the principal to calculate the new interest. However, there are deal situations when you want the amount to accrue on a periodic basis, but not be compounded into the principal until the maturity date. These deals situations encompass IRP deals with a term over 1 year and the accrued interest to be paid at maturity—instead of the accrued interest being periodically applied to the principal. (In this discussion we use the convention *IRP/1+YR/Interest at Maturity* to refer to these types of deals.) To accomplish this, you need to create a new instrument and configure certain fields the Instrument Detail - Dates page. This ensures that the system withholds paying the accrued amount to the principal until the specified Maturity Date.

To create IRP/1+YR/Interest at Maturity deals:

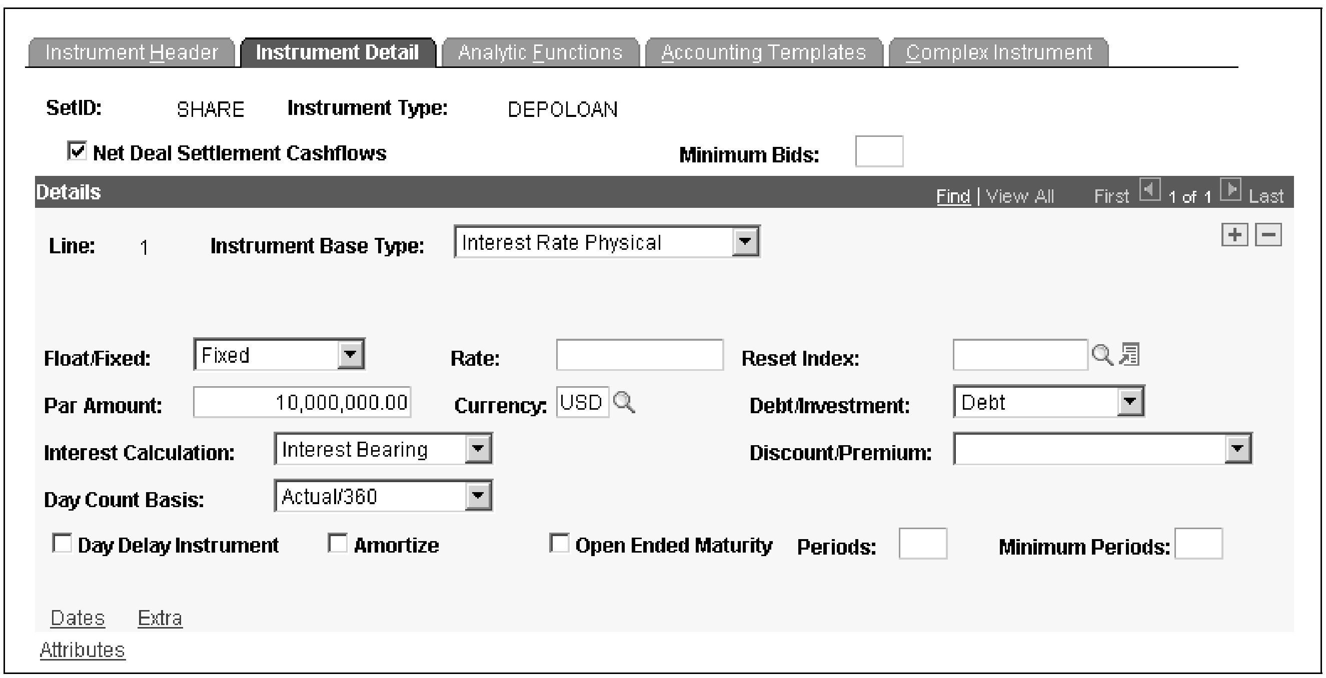
Define a simple interest rate physical instrument, completing the Instrument header and Instrument Detail pages as shown in the following two screenshots.

Important! Whenever you configure a new instrument for use in PeopleSoft Deals, you *must* also define accounting templates to process the associated accounting events.

See Chapter 3, “Defining Instrument Types and Instrument Templates,” Selecting Accounting Templates, page 33.



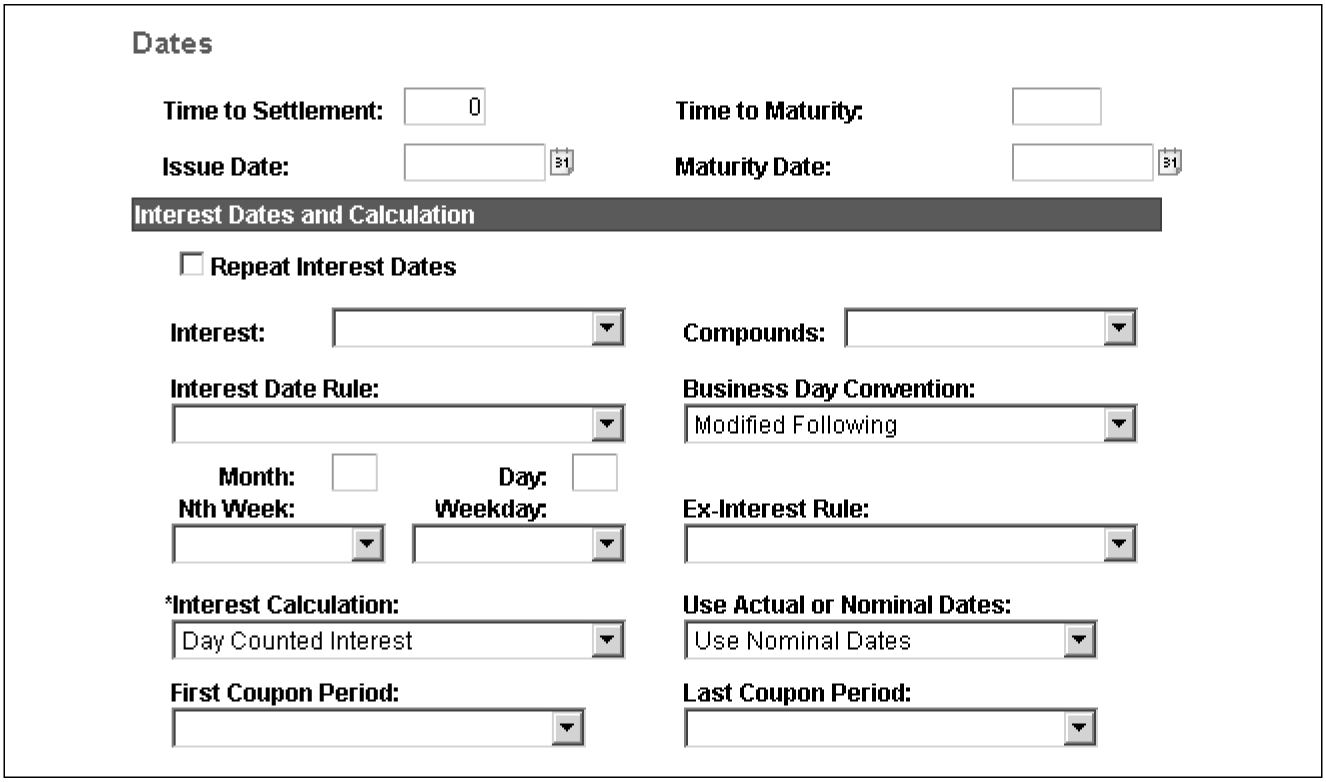
Defining Instrument Header information



Defining Instrument Detail information

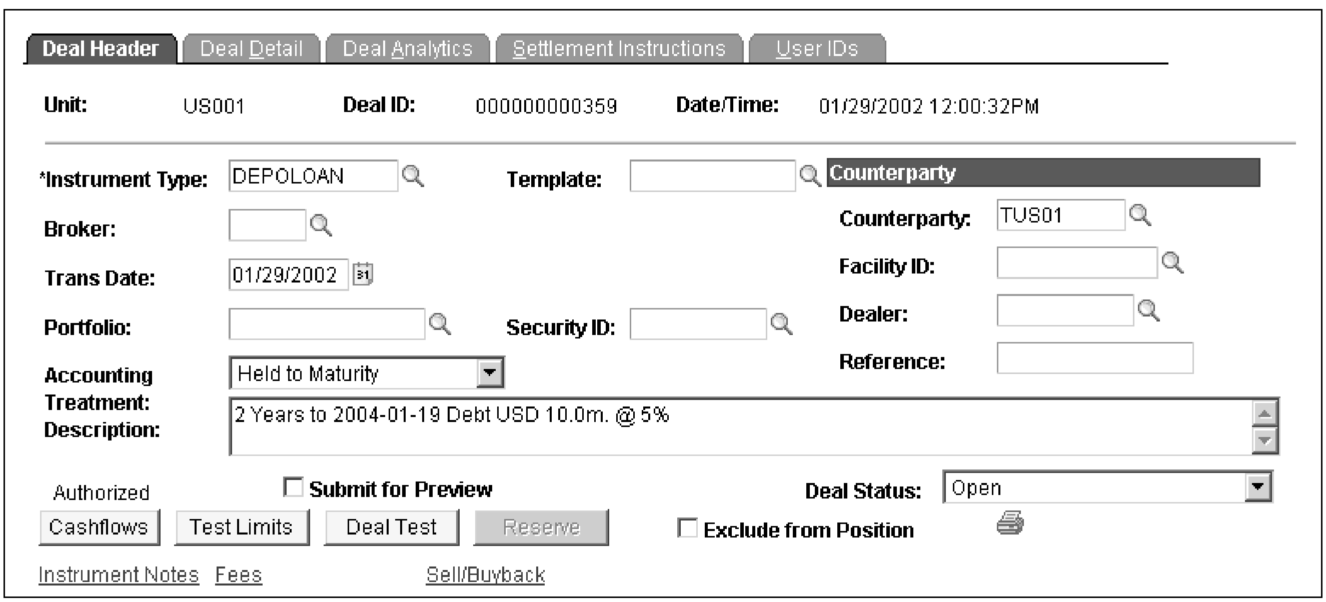
On the Dates page, note that the Repeat Interest Dates check box is not selected, and the Interest, Interest Date Rule, and Ex-Interest Rule fields are left blank.

Important! This setting is what enables the system to calculate and pay accrued interest at maturity (for deals created from this instrument).



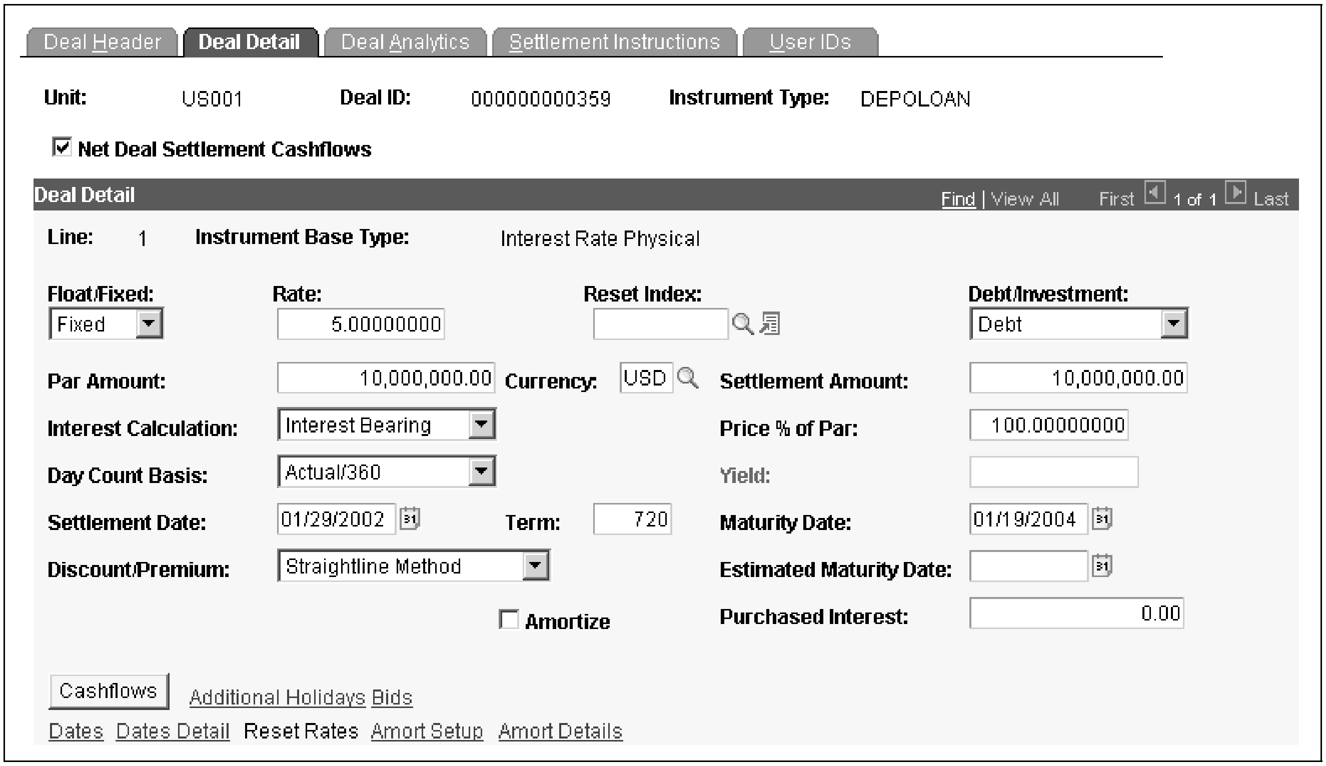
Defining Dates information

Once you have defined and saved the IRP/1+YR/Interest at Maturity instrument, you can create IRP/1+YR/Interest at Maturity deals. The following five screenshots illustrate defining a IRP/1+YR/Interest at Maturity deal.



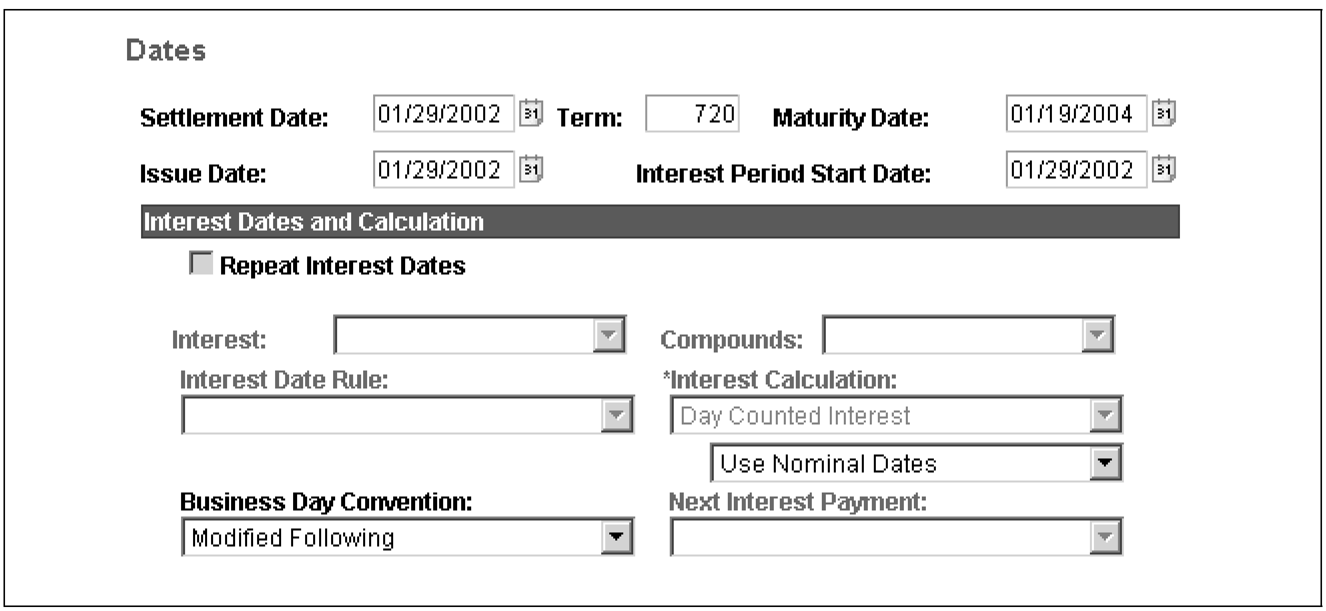
Entering Deal Header information

On the Deal Detail page, the option you select for Day Count Basis affects the total accrued interest. In this example, specifying *Actual/360* for the Day Count Basis returns a total accrued interest amount of 1 million USD. However, if *30/360* is specified, the total accrued interest amount is slightly lower due to the decreased number of days for interest calculation.



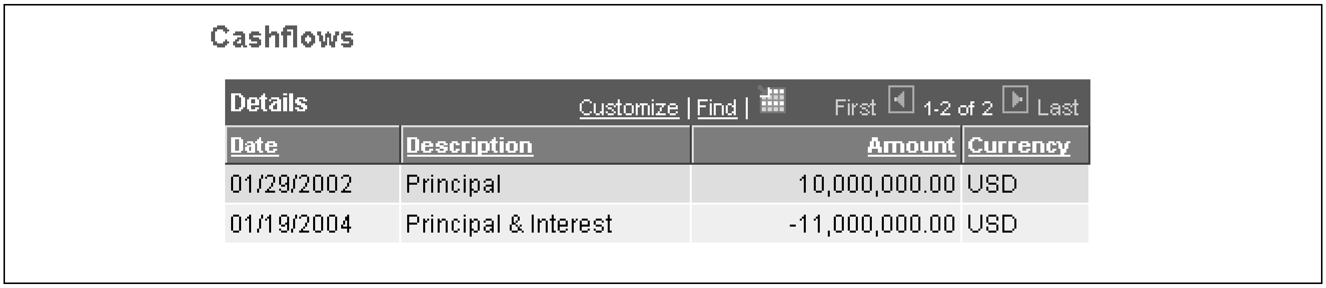
Entering Deal Detail information

As the IRP/1+YR/Interest at Maturity deal Dates page derives information from the IRP/1+YR/Interest at Maturity instrument Dates page, the check box and fields left blank on the instrument are unavailable for entry on the deal. This is shown in the following screenshot.



Entering Dates detail information

When you complete entering information and save the deal, the Cashflows and Interest Dates Detail pages are populated as shown in the following two screenshots.



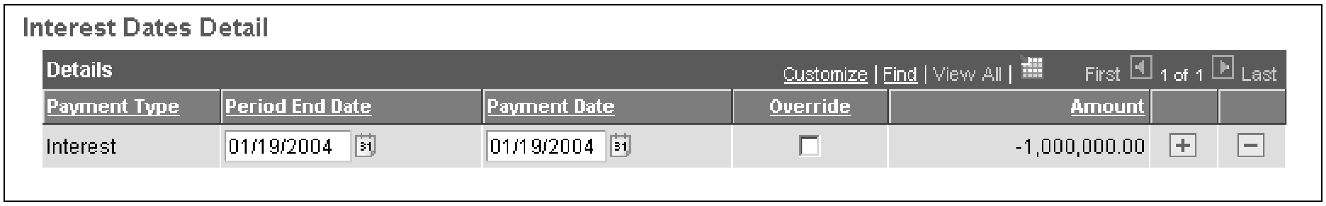
Cashflows

Details — Customize | Find | First 1-2 of 2 Last

Date	Description	Amount	Currency
01/29/2002	Principal	10,000,000.00	USD
01/19/2004	Principal & Interest	-11,000,000.00	USD

Viewing resulting cashflows, with interest added to principal at maturity

On the Interest Dates Detail page, note that the accrued interest of 1 million USD is set for payment on the maturity date.



Interest Dates Detail

Details — Customize | Find | View All | First 1 of 1 Last

Payment Type	Period End Date	Payment Date	Override	Amount		
Interest	01/19/2004	01/19/2004		-1,000,000.00		

Viewing accrued interest and payment date

You can view periodic accrual amounts using the Review Interest Accruals page. The monthly interest accrual for this IRP/1+YR/Interest at Maturity deal example is shown in the following two screenshots.

Also, if you set up PeopleSoft Treasury Accounting to automatically run (on a periodic basis), the system books the accrual amount each time you run the accounting process. However, the system does not book the interest payment until the defined payment date (which may or may not be the deal maturity date, depending on the deal capture details).

Estimated Interest Accruals

Unit: US001 **Deal ID:** 000000000359 **Instrument Type:** DEPOLOAN

Period Criteria

From Date: 01/29/2002 **To Date:** 01/19/2004 Fetch Interest

(•) **Standard Calendar** **Periods:** Monthly

( ) **PS Detail Calendar** **Calendar ID:**

Estimated Interest Accruals Customize | Find | View All | First 1-25 of 25 Last

Year	Period	From Date	To Date	Currency	Accrued Interest	Discount Amount
2002	1	01/29/2002	01/31/2002	USD	-4,166.67	0.00
2002	2	02/01/2002	02/28/2002	USD	-38,888.89	0.00
2002	3	03/01/2002	03/31/2002	USD	-43,055.56	0.00
2002	4	04/01/2002	04/30/2002	USD	-41,666.67	0.00
2002	5	05/01/2002	05/31/2002	USD	-43,055.56	0.00
2002	6	06/01/2002	06/30/2002	USD	-41,666.67	0.00
2002	7	07/01/2002	07/31/2002	USD	-43,055.56	0.00
2002	8	08/01/2002	08/31/2002	USD	-43,055.56	0.00
2002	9	09/01/2002	09/30/2002	USD	-41,666.67	0.00
2002	10	10/01/2002	10/31/2002	USD	-43,055.56	0.00
2002	11	11/01/2002	11/30/2002	USD	-41,666.67	0.00
2002	12	12/01/2002	12/31/2002	USD	-43,055.56	0.00
2003	1	01/01/2003	01/31/2003	USD	-43,055.56	0.00
2003	2	02/01/2003	02/28/2003	USD	-38,888.89	0.00
2003	3	03/01/2003	03/31/2003	USD	-43,055.56	0.00
2003	4	04/01/2003	04/30/2003	USD	-41,666.67	0.00
2003	5	05/01/2003	05/31/2003	USD	-43,055.56	0.00

Viewing resulting monthly estimated interest accruals (1 of 2)

2003	6	06/01/2003	06/30/2003	USD	-41,666.67	0.00
2003	7	07/01/2003	07/31/2003	USD	-43,055.56	0.00
2003	8	08/01/2003	08/31/2003	USD	-43,055.56	0.00
2003	9	09/01/2003	09/30/2003	USD	-41,666.67	0.00
2003	10	10/01/2003	10/31/2003	USD	-43,055.56	0.00
2003	11	11/01/2003	11/30/2003	USD	-41,666.67	0.00
2003	12	12/01/2003	12/31/2003	USD	-43,055.56	0.00
2004	1	01/01/2004	01/18/2004	USD	-25,000.00	0.00

Viewing resulting monthly estimated interest accruals (2 of 2)

See Also

Chapter 4, “Capturing Deals and Trade Tickets,” Defining Interest Rate Physical Deals, page 43

Chapter 6, “Processing and Managing Deals ,” Reviewing Estimated Interest Accruals, page 110

PeopleSoft Cash Management 8.8 PeopleBook, “Managing Treasury Accounting,” Processing Accounting Entries

Entering Interest Rate Swaps Examples

This section discusses how to:

- Enter domestic currency and foreign currency swaps.
- Enter foreign currency and foreign currency swaps.
- Fixed rate and floating rate swaps.
- Enter basis swap floats.
- Enter factored method amortizing swaps.

Entering Domestic Currency And Foreign Currency Swaps

On April 30 you enter a deal to exchange $15,000,000.00 USD for $17, 500,000.00 CAD @ LIBOR. The exchange rate is 3.625% for 2 years.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*362*
	Instrument Type	*IRSWAP*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*

Page	Field	Field Value
	Description	*2 Years to 2005–05–02 Pay USD 15.0m. @ 3.625% Receive CAD 17.5m. @ LIBOR*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail	Pay (groupbox)	
	Float/Fixed	*Fixed*
	Rate	*3.625*
	Currency	*USD*
	Amount	*15,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Commencement Date	*05/02/2003*
	Term	*731*
	Swap Principals	*Don't Swap*
	Receive (groupbox)	
	Float/Fixed	*Floating*
	Rate	*4.1*
	Reset Index	*LIBOR*
	Currency	*USD*
	Amount	*17,500,000.00*

Page	Field	Field Value
	Interest Calculation	*Interest Bearinf*
	Day Count Basis	*Actual/360*
	Maturity Date	*05/02/2005*
	Amortize	*No*

Page	Field	Field Value
Dates		
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Nominal Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Receive (groupbox)	
	Interest	*Semi-Annual*
	Rests	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*

Page	Field	Field Value
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Nominal Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*

Page	Field	Field Value
Interest Dates Detail		
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *11/02/2003* *(blank)* *11/03/2003* *-271,875.00* *-15,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *11/02/2003* *05/02/2003* *11/03/2003* *366,722.22* *17,500,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *05/02/2004* *(blank)* *05/03/2004* *-271,875.00* *-15,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *05/02/2004* *10/31/2003* *05/03/2004* *358,312.50* *17,500,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *11/02/2004* *(blank)* *11/02/2004* *-271,875.00* *-15,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *11/02/2004* *04/30/2004* *11/02/2004* *353,305.56* *17,500,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *05/02/2005* *(blank)* *05/02/2005* *-271,875.00* *-15,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *05/02/2005* *11/02/2004* *05/02/2005* *343,145.83* *17,500,000.00*

Page	Field	Field Value
Reset Rates		
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *11/02/2003* *(blank)* *Yes* *(blank)* *3.625* *No* *-271,875.00*

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *11/02/2003* *05/02/2003* *Yes* *(blank)* *4.1* *No* *366,722.22*
	Leg Period End Date Reset Date Rest Rate set Rate from Reset Source Rate Override Amount	*Pay* *05/02/2004* *(blank)* *Yes* *(blank)* *3.625* *No* *-271,875.00*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *05/02/2004* *10/31/2003* *Yes* *(blank)* *4.05* *No* *358,312.50*

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *11/02/2004* *(blank)* *Yes* *(blank)* *3.625* *No* *-271,875.00*
	Leg Period End Date Reset Date Rate from Reset Source Reset Rate Set Rate Override Amount	*Receive* *11/02/2004* *04/30/2004* *(blank)* *Yes* *3.95* *No* *353,305.56*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *05/02/2005* *(blank)* *Yes* *(blank)* *3.625* *No* *-271,875.00*

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *05/02/2005* *11/02/2004* *Yes* *(blank)* *3.9* *No* *343,145.83*
	Reset Rate Index Receive	*LIBOR*

Page	Field	Field Value
Cashflows		
	Date Description Amount Currency	*11/03/2003* *Pay* *-271,875.00* *USD*
	Date Description Amount Currency	*11/03/2003* *Receive* *366,722.22* *CAD*
	Date Description Amount Currency	*05/03/2004* *Pay* *-271,875.00* *USD*
	Date Description Amount Currency	*05/03/2004* *Receive* *358,312.50* *CAD*

Page	Field	Field Value
	Date Description Amount Currency	*11/02/2004* *Pay* *-271,875.00* *USD*
	Date Description Amount Currency	*11/02/2004* *Receive* *353,305.56* *CAD*
	Date Description Amount Currency	*05/02/2005* *Pay* *-271,875.00* *USD*
	Date Description Amount Currency	*05/02/2005* *Receive* *343,145.83* *CAD*

Entering Foreign Currency And Foreign Currency Swaps

On April 30, 2003 you enter a deal to exchange $1,000,000.00 JPY for $15,000.00 CAD at the LIBOR. The exchange rate is 7.25% for 1 year.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*363*
	Instrument Type	*IRSWAP*
	Trans Date	*04/30/2003*

Page	Field	Field Value
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*1 year to 2004–05–03 Pay JPY 1.0m. @ 7.25% Receive CAD 15k. @ LIBOR*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail	Pay (groupbox)	
	Float/Fixed	*Fixed*
	Rate	*7.25*
	Currency	*JPY*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360*.
	Commencement Date	*05/02/2003*
	Term	*367*
	Swap Principals	*At Commencement*
	Receive (groupbox)	
	Float/Fixed	*Floating*
	Rate	*4.1*
	Reset Index	*LIBOR*

Page	Field	Field Value
	Currency	*CAD*
	Amount	*15,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Maturity Date	*05/03/2005*

Page	Field	Field Value
Dates		
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Receive (groupbox)	
	Interest	*Semi-Annual*
	Resets	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*

Page	Field	Field Value
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*

Page	Field	Field Value
Reset Rates		
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *11/03/2003* *(blank)* *Yes* *(blank)* *7.25* *No* *36,451.00*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *11/03/2003* *05/02/2003* *Yes* *(blank)* *4.1* *No* *–316.04*

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *11/03/2003* *(blank)* *Yes* *(blank)* *7.25* *No* *36,451.00*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *11/03/2003* *05/02/2003* *Yes* *(blank)* *4.1* *No* *–316.04*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *11/03/2003* *(blank)* *Yes* *(blank)* *7.25* *No* *36,451.00*

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *11/03/2003* *05/02/2003* *Yes* *(blank)* *4.1* *No* *–316.04*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *05/03/2004* *(blank)* *Yes* *(blank)* *7.25* *No* *36,250.00*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *05/03/2004* *11/03/2003* *Yes* *(blank)* *4.05* *No* *–307.13*
	Reset Rate Index Receive	*LIBOR*

Page	Field	Field Value
Interest Dates Detail		

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *11/03/2004* *(blank)* *11/03/2004* *36,451* *-1,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *11/03/2004* *05/02/2003* *11/03/2003* *-316.04* *15,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *05/03/2004* *(blank)* *05/03/2004* *36,250.00* *-1,000,000*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *05/03/2004* *11/03/2003* *05/03/2004* *-307.13* *15,000.00*

Page	Field	Field Value
Cashflows		
	Date Description Amount Currency	*05/02/2003* *Pay* *-1,000,000.00* *JPY*
	Date Description Amount Currency	*05/02/2003* *Receive* *15,000.00* *CAD*
	Date Description Amount Currency	*11/03/2003* *Receive* *36,451.00* *JPY*
	Date Description Amount Currency	*11/03/2003* *Pay* *-316.04* *CAD*
	Date Description Amount Currency	*05/03/2004* *Receive* *36,250.00* *JPY*
	Date Description Amount Currency	*05/03/2004* *Pay* *-307.13* *CAD*

Fixed Rate And Floating Rate Swap

On April 25, 1999, you receive an order to pay 10,000 USD at a 10% fixed rate and a 30/360 Day Count Basis, and receive 10,000 USD at a floating rate set to LIBOR (initial rate of 10%) and an Actual/360 Day Count Basis. The swap has a commencement date of April 27, 1999, and a term of 180 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*TSWAP1*
	Instrument Type	*IRSWAP*
	Trans Date	*04/23/1999*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*TRBNK*
	Description	*180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBORR*
	Deal Status	*Matured*
Deal Detail	Pay (groupbox)	
	Float/Fixed	*Fixed*
	Rate	*10.0*
	Currency	*USD*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Receive (groupbox)	

Page	Field	Field Value
	Float/Fixed	*Floating*
	Rate	*10.0*
	Reset Index	*LIBOR*
	Currency	*USD*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Commencement Date	*04/27/1999*
	Term	*180*
	Maturity Date	*10/24/1999*
	Swap Principals	*Don't Swap*
Dates		
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*Semi-Annual*
	Interest Date Rule	*Backwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Nominal Dates*
	Payment Date	*Business Days-Paid in Arrears*

Page	Field	Field Value
	+/-Payment Days	*0*
	Receive (groupbox)	
	Interest	*Quarterly*
	Resets	*Quarterly*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Nominal Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*
Interest Dates Detail		
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *07/27/1999* *04/27/1999* *07/27/1999* *–26,541.67* *1,000,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Payment Date Amount Nominal Principal	*Pay* *Interest* *10/24/1999* *10/25/1999* *49,166.67* *–1,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *10/24/1999* *07/27/1999* *10/25/1999* *–24,722.22* *1,000,000.00*

Basis Swap Float

On April 30, 2003, you enter into a swap to pay 1 million USD at set at the Corporate A Yield Curve rate and receive 1 million USD set at the LIBOR.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*364*
	Instrument Type	*IRSWAP*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Other*
	Counterparty	*USBNK*

Page	Field	Field Value
	Description	*1 Year to 2004–04–30 Pay USD 1.0m. @ CP2YC Receive USD 1.0m. @ LIBOR*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail		
	Net Deal Settlement Cashflows	*Yes*
	Pay (groupbox)	
	Float/Fixed	*Floating*
	Rate	*5.1*
	Reset Index	*CP2YC*
	Currency	*USD*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Commencement Date	*04/30/2003*
	Term	*366*
	Swap Principals	*Don't Swap*
	Receive (groupbox)	
	Float/Fixed	*Floating*
	Rate	*5.0*

Page	Field	Field Value
	Reset Index	*LIBOR*
	Currency	*USD*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Maturity Date	*04/30/2004*

Page	Field	Field Value
Dates		
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*Semi-Annual*
	Resets	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*

Page	Field	Field Value
	Receive (groupbox)	
	Interest	*Semi-Annual*
	Resets	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*

Page	Field	Field Value
Interest Dates Detail		
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *10/30/2003* *04/30/2003* *10/30/2003* *–25,500.00* *-1,000,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *10/30/2003* *04/30/2003* *10/30/2003* *25,416.67* *1,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *04/30/2004* *10/30/2003* *04/30/2004* *–30,000.00* *-1,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *04/30/2004* *10/30/2003* *04/30/2004* *31,008.33* *1,000,000.00*

Page	Field	Field Value
Reset Rates		

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *10/30/2003* *04/30/2003* *Yes* *(blank)* *5.1* *No* *–25,500.00*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *10/30/2003* *04/30/2003* *Yes* *(blank)* *5.0* *No* *25,416.67*
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Pay* *04/30/2004* *10/30/2003* *Yes* *(blank)* *6.0* *No* *–30,000.00*

Page	Field	Field Value
	Leg Period End Date Reset Date Reset Rate Set Rate from Reset Source Rate Override Amount	*Receive* *04/30/2004* *10/30/2003* *Yes* *(blank)* *6.1* *No* *31,008.33*
	Reset Rate Index Pay	*CP2YC*
	Reset Rate Index Receive	*LIBOR*

Page	Field	Field Value
Cashflows		
	Date Description Amount Currency	*10/30/2003* *Net Payment* *-83.33* *USD*
	Date Description Amount Currency	*04/30/2004* *Net Receipt* *1008.33* *USD*

Entering Factored Method Amortizing Swaps

On January 6, 2003, you receive an order to pay 56,000,000 USD at a floating rate set to LIBOR (initial rate is 5.5 %) and a Actual/360 Day Count Basis, and receive 56,000,000 USD at a 6% fixed rate and an 30/360 Day Count Basis. The swap has a commencement date of January 6, 2003, and a term of 1460 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*357*
	Instrument Type	*AMORTSWAP*
	Broker	*BR2*
	Trans Date	*01/06/2003*
	Portfolio	*RTI*
	Accounting Treatment	*Available for Sale*
	Counterparty	*USBNK*
	Facility ID	*TRBNK_SWAP*
	Dealer	*VP1*
	Reference	*TRD000000000001*
	Description	*1 Year to 2004–04–30 Pay USD 1.0m. @ CP2YC Receive USD 1.0m. @ LIBOR*
	Deal Status	*Open*
Deal Detail		
	Net Deal Settlement Cashflows	*Yes*
	Pay (groupbox)	
	Float/Fixed	*Floating*
	Rate	*5.5*

Page	Field	Field Value
	Reset Index	*LIBOR*
	Currency	*USD*
	Amount	*56,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*Actual/360.*
	Commencement Date	*01/062003*
	Term	*1460*
	Swap Principals	*Don't Swap*
	Receive (groupbox)	
	Float/Fixed	*Fixed*
	Rate	*6.0*
	Reset Index	*(blank)*
	Currency	*USD*
	Amount	*56,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*30/360*
	Maturity Date	*01/05/2007*
	Amortize	*Yes*
Dates		

Page	Field	Field Value
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*Semi-Annual*
	Resets	*Semi-Annual*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Nominal Interest Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*-2*
	Receive (groupbox)	
	Interest	*Semi-Annual*
	Resets	*Semi-Annual*
	Compounds	*(blank)*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Same Interest Each Period* *Normal First Coupon Period* *Normal Last Coupon Period*

Page	Field	Field Value
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*(field not available)*
	+/-Reset Date	*(field not available)*
Interest Dates Detail		
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *07/06/2003* *01/02/2003* *07/07/2003* *-1,548,555.56* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *07/06/2003* *(no value* *07/07/2003* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *01/06/2004* *07/02/2003* *01/06/2004* *(blank)* *-56,000,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *01/06/2004* *(blank)* *01/06/2004* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *07/06/2004* *01/02/2004* *07/06/2004* *-1,548,555.56* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *07/06/2004* *(blank)* *07/06/2004* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *01/06/2005* *07/02/2004* *01/06/2005* *-1,548,555.56* *-56,000,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *01/06/2005* *(blank)* *01/06/2005* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *07/06/2005* *01/04/2005* *07/06/2005* *-1,548,555.56* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *07/06/2005* *(blank)* *07/07/2005* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *01/06/2006* *07/04/2005* *01/06/2006* *-1,548,555.56* *-56,000,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *01/06/2006* *(blank)* *01/06/2006* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *07/06/2006* *01/04/2006* *07/06/2006* *-1,548,555.56* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *07/06/2006* *(blank)* *07/07/2006* *-1,680,000.00* *-56,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Pay* *Interest* *01/04/2007* *01/04/2006* *01/04/2007* *-1,548,555.56* *-56,000,000.00*

Page	Field	Field Value
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *01/04/2007* *(blank)* *01/04/2007* *-1,680,000.00* *-56,000,000.00*
Cashflows		
	Date Description Amount Currency	*07/07/2003* *Net Receipt* *131,444.44* *USD*
	Date Description Amount Currency	*01/06/2004* *Pay* *0.00* *USD*
	Date Description Amount Currency	*01/06/2004* *Receive* *1,680,000.00* *USD*
	Date Description Amount Currency	*07/06/2004* *Pay* *0.00* *USD*
	Date Description Amount Currency	*07/06/2004* *Receive* *1,680,000.00* *USD*

Page	Field	Field Value
	Date Description Amount Currency	*01/06/2005* *Pay* *0.00* *USD*
	Date Description Amount Currency	*01/06/2005* *Receive* *1,680,000.00* *USD*
	Date Description Amount Currency	*07/06/2005* *Pay* *0.00* *USD*
	Date Description Amount Currency	*07/06/2005* *Receive* *1,680,000.00* *USD*
	Date Description Amount Currency	*01/06/2006* *Pay* *0.00* *USD*
	Date Description Amount Currency	*01/06/2006* *Receive* *1,680,000.00* *USD*
	Date Description Amount Currency	*07/06/2006* *Pay* *0.00* *USD*

Page	Field	Field Value
	Date Description Amount Currency	*07/06/2006* *Receive* *1,680,000.00* *USD*
	Date Description Amount Currency	*01/05/2007* *Pay* *0.00* *USD*
	Date Description Amount Currency	*01/05/2007* *Receive* *1,680,000.00* *USD*

Entering Foreign Exchange Deals Examples

This section discusses how to:

- Enter foreign exchange physicals with domestic currency and foreign currency.
- Enter foreign exchange physicals with two foreign currencies.
- Enter spots.
- Enter forwards.

Entering Foreign Exchange Physicals With Domestic Currency And Foreign Currency

On April 5, 2000, you receive an order to purchase 1 million JPY at a spot rate of 102%, and sell 10 thousand USD at a forward rate of 100%. The spot date is April 7, 2000, the swap term is 10 days, and the maturity date is April 17, 2000.

Page	Field	Field Value
Deal Header		
	Unit	*US001*

Page	Field	Field Value
	Deal ID	*TFX1*
	Instrument Type	*FX FWD*
	Trans Date	*04/05/2000*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*Buy JPY 1.0m. Sell USD 10k. @ 100 2000-04-17*
	Deal Status	*Matured*
Deal Detail		
	Net Deal Settlement Cashflows	*No*
	Foreign (groupbox)	
	Buy	*Yes*
	Sell	*No*
	Currency	*JPY*
	Amount	*1,000,000.00*
	Spot Rate	*1.02*
	Spot Date	*04/07/2000*
	Term	*10*
	Domestic (groupbox)	
	Buy	*No*

Page	Field	Field Value
	Sell	*Yes*
	Currency	*USD*
	Amount	*10,000.00*
	Forward Rate	*100.0*
	Maturity Date	*04/17/2000*
Cashflows		
	Date Description Amount Currency	*04/17/2000* *Buy* *1,000,000.00* *JPY*
	Date Description Amount Currency	*04/17/2000* *Sell* *-10,000.00* *USD*
Cross-Currency Triangle		
	Forward	*100*
	Spot	*102*
	JPY	*1,000,000*
	USD	*10,000.00*
	Forward Leg 1	*(blank)*
	Forward Leg 2	*(blank)*

Page	Field	Field Value
	Spot Leg 1	*(blank)*
	Spot Leg 2	*(blank)*
	USD	*10,000.00*

Entering Foreign Exchange Physicals With Two Foreign Currencies

On April 30, 2003, you receive an order to purchase 1 million JPY and sell 15,000 CAD. The a spot rate is 1.75 %, the forward rate is 1.5%, and the spot date is May 1, 2003 with a term of 60 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*365*
	Instrument Type	*FX FWD*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Trading*
	Counterparty	*USBNK*
	Description	*3Buy JPY 1.0m. Sell CAD 15k @ 1.5 2003–06–30*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail		
	Net Deal Settlement Cashflows	*No*

Page	Field	Field Value
	Foreign (groupbox)	
	Buy	*Yes*
	Sell	*No*
	Currency	*JPY*
	Amount	*1,000,000.00*
	Spot Rate	*1.75*
	Spot Date	*05/01/2003*
	Term	*60*
	Foreign2 (groupbox)	
	Buy	*No*
	Sell	*Yes*
	Currency	*CAD*
	Amount	*15,000.00*
	Forward Rate	*1.5*
	Maturity Date	*06/302003*

Page	Field	Field Value
Roll Specific Details — Swap FX		

Page	Field	Field Value
	Deal ID Offset Instrument Counterparty Term Maturity Date	*365* *FX FWD* *USBNK* *(blank)* *06/30/2003*
	FX Swap at(groupbox)	
	Historic Rate Current Rate	*No* *Yes*
	Market Rates (groupbox)	
	Spot Forward Points	*(blank)* *1.50000000* *(blank)*

Page	Field	Field Value
Cross-Currency Triangle		
	Forward	*1.50000000*
	Spot	*1.75000000*
	JPY	*1,000,000*
	CAD	*15,000.00*
	Forward Leg 1	*100.00000000*
	Forward Leg 2	*1.50000000*
	Spot Leg 1	*100.00000000*

Page	Field	Field Value
	Spot Leg 2	*1.75000000*
	USD	*10,000.00*

Page	Field	Field Value
Cashflows		
	Date Description Amount Currency	*06/30/2003* *Buy* *1,000,000.00* *JPY*
	Date Description Amount Currency	*06/30/2003* *Sell* *–15,000.00* *CAD*

Entering Spots

On April 30, 2003, you receive an order to purchase 16 million CAD and sell 10 million USD. Both the a spot rate and forward rate is 1.6%, and the spot date is May 1, 2003 with a term of 4 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*366*
	Instrument Type	*FX SPOT*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Trading*

Page	Field	Field Value
	Counterparty	*USBNK*
	Description	*Buy CAD 16.0m. Sell USD 10.0m. @ 1.6 2003–05–05*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail		
	Net Deal Settlement Cashflows	*Yes*
	Foreign (groupbox)	
	Buy	*Yes*
	Sell	*No*
	Currency	*CAD*
	Amount	*16,000,000.00*
	Spot Rate	*1.6*
	Spot Date	*05/01/2003*
	Term	*4*
	Foreign2 (groupbox)	
	Buy	*No*
	Sell	*Yes*
	Currency	*USD*
	Amount	*10,000,000.00*

Page	Field	Field Value
	Forward Rate	*1.6*
	Maturity Date	*05/05/2003*

Page	Field	Field Value
Cross-Currency Triangle		
	Forward	*1.60000000*
	Spot	*1.60000000*
	CAD	*16,000,000.00*
	USD	*10,000,000.00*
	Forward Leg 1	*(blank)*
	Forward Leg 2	*(blank)*
	Spot Leg 1	*(blank)*
	Spot Leg 2	*(blank)*
	USD	*10,000,000.00*

Page	Field	Field Value
Cashflows		

Page	Field	Field Value
	Date Description Amount Currency	*05/05/2003* *Buy* *16,000,000.00* *CAD*
	Date Description Amount Currency	*05/05/2003* *Sell* *–10,000,000.00* *USD*

Entering Forwards

On August 4, 2003, you receive an order to enter into a forward deal, paying 1,000,000.00 USD at fixed rate 5% and receiving 1,000,000.00 USD at a floating rate set to the CP2YC. The term is 90 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*361*
	Instrument Type	*FRA*
	Trans Date	*08/04/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*TSU01*
	Description	*90 Days to 2003-12-01 Pay USD 1.0m. @ 5% Receive USD 1.0m. @ CP2YC*
	Deal Status	*Open*
Deal Detail	Pay (groupbox)	

Page	Field	Field Value
	Float/Fixed	*Fixed*
	Rate	*5.0*
	Currency	*USD*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*Actual/360.*
	Commencement Date	*09/02/2003*
	Term	*90*
	Swap Principals	*Don't Swap*
	Receive (groupbox)	
	Float/Fixed	*Floating*
	Rate	*6.0*
	Reset Index	*CP2YC*
	Currency	*USD*
	Amount	*1,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Maturity Date	*12/01/2003*
	Amortize	*No*

Page	Field	Field Value
Dates		
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*(blank)*
	Compounds	*(blank)*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Receive (groupbox)	
	Interest	*(blank)*
	Resets	*(blank)*
	Interest Date Rule	*Forwards from Issue Date*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*

Page	Field	Field Value
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*-2*
Cashflows		
	Date Description Amount Currency	*09/02/2003* *Receive* *2,463.05* *USD*
Interest Dates Detail		
	Leg Payment Type Period End Date Payment Date Amount Nominal Principal	*No Cashflow* *Interest* *12/01/2003* *09/02/2003* *(blank)* *-1,000,000.00*
	Leg Payment Type Period End Date Reset Date Payment Date Amount Nominal Principal	*Receive* *Interest* *12/01/2003* *08/29/2003* *09/02/2003* *2463.05* *1,000,000.00*

Entering Options

This section discusses how to:

- Enter swaptions.
- Enter callable bonds.
- Enter foreign exchange deal options.
- Enter binary options.

Entering Swaptions

On August 4, 2003 you receive an order to enter into a swaption. The terms are 10,000,000 USD at a rate of 5.3% with a term of 728 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*365*
	Instrument Type	*IRSWPTN*
	Trans Date	*08/04/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*TSU01*
Deal Detail		
	Net Deal Settlement Cashflows	*Yes*
	Premium Payments/Receipts (groupbox)	
	Purchase	*Purchase*
	Strike Rate	*5.3*
	Initial Intrinsic Value	*10,000,000.00*

Page	Field	Field Value
	Currency	*USD*
	Payment Date	*08/01/2005*
	Payment Amount	*-10,000,000.00*
	Payment Currency	*USD*
	Start Date	*08/04/2003*
	Term	*728*
	Expiry Date	*08/01/2005*
	Pay (groupbox)	
	Float/Fixed	*Floating*
	Rate	*6.0*
	Reset Index	*LIBOR*
	Currency	*USD*
	Amount	*10,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Commencement Date	*08/04/2003*
	Term	*728*
	Swap Principals	*Don't Swap*
	Receive (groupbox)	

Page	Field	Field Value
	Float/Fixed	*Fixed*
	Rate	*6.5*
	Reset Index	*LIBOR*
	Currency	*USD*
	Amount	*10,000,000.00*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
Dates		
	Repeat Interest Dates	*Yes*
	Pay (groupbox)	
	Interest	*(blank)*
	Resets	*(blank)*
	Interest Date Rule	*<blank>*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*

Page	Field	Field Value
	Receive (groupbox)	
	Interest	*(blank)*
	Resets	*(blank)*
	Interest Date Rule	*(blank)*
	Business Day Convention	*Modified Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
Cashflows		
	Date Description Amount Currency	*08/01/2005* *Option Payment* *-10,000,000.00* *USD*

Entering Callable Bonds

On April 30, 2003 you receive an order to borrow 1 million USD at 5%. The term is 365 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*

Page	Field	Field Value
	Deal ID	*367*
	Instrument Type	*FRN*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*1 Year to 2004–04–30 Debt USD 1.0m. @ 5%*
	Deal Status	*Sold/Bought Back*

Page	Field	Field Value
Update/Display Sell/Buyback Details		
	Unwind Date Settlement Date	*07/30/2003* *07/30/2003*
	Pay Receive	*Yes* *No*
	Unwind Principal Balance	*–1,000,000.00*
	Unwind Par	*–1,000,000.00*
	Unwind Pro Rata %	*100.00000000*
	Sale Currency	*USD*
	Amortized Disc/Premium	*0.00*
	Price % of Par	*100.00000000*

Page	Field	Field Value
	Unamortized Disc/Premium	*0.00*
	Unwind Principal Amount	*–1,000,000.00*
	Write-Off Unam Disc/Prem	*0.00*
	Unwind Accrual Amt	*–12,638.89*
	Fee Balance	*0.00*
	Unwind Settlement Amount	*–1,012,638.89*
	Amortized Fee	*0.00*
	Unwind Book Value	*–1,000,000.00*
	Unamortized Fee	*0.00*
	Gain/Loss	*0.00*
	Write-Off Fee	*0.00*
	Counterparty	*USBNK*

Page	Field	Field Value
Deal Detail		
	Float/Fixed	*Fixed*
	Rate	*5.0*
	Debt/Investment	*Debt*
	Par Amount	*1,000,000.00*
	Currency	*USD*

Page	Field	Field Value
	Settlement Amount	*1,000,000.00*.
	Interest Calculation	*Interest Bearing*
	Price % of Par	*100.00000000*
	Day/Count Basis	*Actual/360*
	Yield	*5.00000066*
	Settlement Date	*04/30/2003*
	Term	*366*
	Maturity Date	*04/30/2004*
	Discount/Premium	*Straightline Method*

Page	Field	Field Value
Dates		
	Repeat Interest Dates	*Yes*
	Interest	*Semi-Annual*
	Interest Date rule	Forwards from Issue Date
	Interest Calculation	*Day Counted Interest* *Use Nominal Dates*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*

Page	Field	Field Value
Cashflows		
	Date Description Amount Currency	*04/30/2003* *Principal* *1,000,000.00* *USD*
	Date Description Amount Currency	*07/30/2003* *Sale Settlement* *–1,012,638.89* *USD*

Entering Foreign Exchange Deal Options

On January 4, 1999, you receive an option to purchase with a strike rate of 5%, a premium of 2,221 USD and a term of 240 days. Underlying the option is a foreign exchange deal physical to buy 7500 DEM at a spot rate of 1.4%, and sell 5000 USD at a forward rate of 1.5%. The FX deal spot date is January 5, 1999, with a term of 240 days.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*TOPTION*
	Date/Time	*04/30/2003 1:54:49 PM*
	Instrument Type	*BANKLOAN*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*

Page	Field	Field Value
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Open*

Binary Options

On April 30, 2003 you receive an order to purchase 10,000,000. USD with strike rate of 1.6% for a term of 246 days.

Page	Field	Field Value
Deal Header		
	Instrument Type	*BINARY*
	Counterparty	*BR1 (Goldman Sachs)*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Held to Maturity*
	Deal Status	*Open*
Deal Detail		
	Purchase/Write	*Purchase*
	Strike Rate	*1.6*
	Initial Intrinsic Value	*10,000,000.*
	Currency	*USD*
	Payment Date	*05/02/2003*
	Payment Amount	*–10,000,000.*
	Payment Currency	*USD*

Page	Field	Field Value
	Start Date	*04/30/2003*
	Term	*246*
	Expiry Date	*01/01/2004*
	Amount	*10,000,000.*
	Currency	*USD*

Entering Futures Contract Deals

This section discusses entering a futures contract deal.

Entering Futures Contract Deals

On April 6, 2001, you receive an order to buy 50 Treasury bond futures at 100 USD each, with a delivery date of December 2001.

Page	Field	Field Value
Deal Header		
	Unit	*US001*
	Deal ID	*T FUTURE*
	Date/Time	*04/30/2003 1:54:49 PM*
	Instrument Type	*BANKLOAN*
	Trans Date	*04/30/2003*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*

Page	Field	Field Value
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Open*

Entering Commodity Deals

This section discusses entering a commodity deal.

Entering Commodity Deals

On April 25, 2003, you receive an order to buy 100 units of gold priced at 336.60 USD per ounce for a term of 222 days.

Page	Field	Field Value
Deal Header		
	Instrument Type	*COMMGOLD*
	Counterparty	*USBNK*
	Trans Date	*04/25/2003*
	Accounting Treatment	*Other*
	Deal Status	*Open*
Deal Detail		
	Buy	*selected*
	Commodity Code	*GOLD*
	Market/Exchange	*NYMEX*
	Currency	*USD*

Page	Field	Field Value
	Unit of Measure	*OZT*
	Price per Unit	*336.60*
	Quantity	*100*
	Float/Fixed	*Fixed*
	Amount	*33,660.00*
	Spot Date	*04/25/2003*
	Term	*222*
	Maturity Date	*12/03/2003*

Entering Generic Deals

In this section we discuss entering generic deals.

Entering Generic Deals

On April 25, 2003, you receive an order to loan 500,000,000. USD for a term of 366 days.

Page	Field	Field Value
Deal Header		
	Instrument Type	*GENERIC*
	Counterparty	*BR1*
	Trans Date	*04/25/2003*
	Accounting Treatment	*Other*
	Deal Status	*Open*

Page	Field	Field Value
Deal Detail		
	Rate	*1.6*
	Market Date	*04/30/2003*
	Asset or Liability	*Liability*
	Amount	*500,000,000.00*
	Position Currency	*USD*
	Start Date	*04/30/2003*
	Term	*366*
	Maturity Date	*04/30/2004*

APPENDIX C

Delivered Workflows for PeopleSoft Deal Management

This appendix discusses delivered workflows for PeopleSoft Deal Management.

See Also

PeopleTools PeopleBook: PeopleSoft Workflow

PeopleTools PeopleBook: Using PeopleSoft Applications

Delivered Workflows for PeopleSoft Deal Management

This section discusses PeopleSoft Deal Management workflows. The workflows are listed alphabetically by workflow name.

General Workflow Information

The following workflows share the same target view page: Automatic Inbound Deal Confirmations, Deal Pre-Approval, Deal Review, Deal Suspension, and Review at Confirmation. Clicking a link on a worklist page created from any of these workflows accesses the Deal Review/Approval (TRX_SUMMARY_TR) page.

Automatic Inbound Deal Confirmations

This section discusses the Automatic Inbound Deal Confirmations workflow.

Description

Event Description	When you run the Inbound Confirmations Import process (TR_AE_RUNCNTL) from the Inbound Confirmations Import page (TR_INBND_CONF_LOAD), this automatically runs the Inbound Confirmations application engine process (TR_CNF_MATCH). The system activates this workflow when the following conditions are met: the deal's business unit has the Enable WF Auto Confo Worklist check box selected on the Business Unit Options page (BUS_UNIT_OPT_TR), the Review at Confo option is selected on the Instrument Header page (INSTR_HEADER_TR), and the internal Submitted for Confo Flag equals "N."
Action Description	Routes names of confirmed deals to an assigned user, through worklist or email.
Notification Method	Worklist Email

Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Administer Deals (TR_ADMINISTER_DEALS)
Activity	Auto Inbound Deal Confirmation
Role	None

Deal Pre-Approval

This section discusses the Deal Pre-Approval workflow.

Description

Event Description	The system activates this workflow when the following conditions are met: the Submit for Preview check box is selected on the Deal Header page (TRX_HEADER_TR), and the internal Approval Status flag equals "Submitted."
Action Description	Routes names of previewed deals to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Enter Deal Terms
Role	None

Deal Review

This section discusses the Deal Review workflow.

Description

Event Description	The system activates this workflow when the following conditions are met: the Enable WF Deal Preview check box is selected on the Business Unit Options page (BUS_UNIT_OPT_TR), and the Approval Required option is selected on the Instrument Header page (INSTR_HEADER_TR).
Action Description	Routes names of deals requiring approval to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Enter Deal Terms
Role	None

Deal Suspension

This section discusses the Deal Suspension workflow.

Description

Event Description	The system activates this workflow when the following conditions are met: the Enable WF Deal Preview check box is selected on the Business Unit Options page (BUS_UNIT_OPT_TR), and the internal Approval Status flag equals “Suspended.”
Action Description	Routes names of suspended deals to an assigned user’s worklist.
Notification Method	Worklist Email
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activities	Deal Pre-Approvals, Review Deal Terms, Review At Confirmation
Role	None

Invalid Deal Confirmation

This section discusses the Invalid Deal Confirmation workflow.

Description

Event Description	The system sends an email when the following conditions are met: the Enable WF Invalid Confo Mail check box is selected on the Business Unit Options page (BUS_UNIT_OPT_TR), and the Confirmation Status field on the Deal Preview/Approval page (TRX_SUMMARY_TR) equals “Invalid.”
Action Description	Routes names of invalid deals to an assigned user’s worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Manual Deal Confirmations
Role	None

Limit Checked

This section discusses the Limit Checked workflow.

Description

Event Description	When you run the Limit Notification process (TR_POS_NOTFY) from the Limit Notification page (TR_AE_RUNCNTL) to check if a deal has exceeded established position limits.
Action Description	Routes names of positions exceeding limits to an assigned user's worklist for review.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Managing Positions (TR_MANAGE_POSITIONS)
Activity	Review And Monitor Positions
Role	None
View Page	Review Limit Notification (POS_NOTIFY)

Review at Confirmation

This section discusses the Review at Confirmation workflow.

Description

Event Description	The system activates this workflow when the following conditions are met: the Enable WF Deal Preview is selected on the on the Business Unit Options page (BUS_UNIT_OPT_TR), and the Review at Confo check box is selected on the Instrument Header page (INSTR_HEADER_TR).
Action Description	The system sends an email listing deals with invalid confirmations.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Enter Deal Terms
Role	None

Run Treasury Deal Rate Resets

This section discusses the Run Treasury Deal Rate Reset workflow.

Description

Event Description	Run the Rate Reset (TR_RATERESET) process from the Schedule Rate Resets page (TR_AE_RUNCNTRL).
Action Description	Routes names of deals whose rates have been reset to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Approval Rule Set	None
Business Process	Administering Deals (TR_ADMINISTER_DEALS_SCHD_TASK)
Activity	Schedule Reset Rates (SCHEDULE_RESET_RATES)
Role	None
Target View Page	Reset Rates (TRX_RATE_RESET)

APPENDIX D

PeopleSoft Deal Management Reports

This appendix provides an overview of PeopleSoft Deal Management reports and enables you to view a summary table of all reports.

Note. For samples of these reports, see the Portable Document Format (PDF) fields that are published on CD-ROM with your documentation.

See Also

PeopleTools PeopleBook: PeopleSoft Process Scheduler

PeopleSoft Deal Management Reports: A to Z

This table lists all of the reports provided with PeopleSoft Deal Management, sorted alphanumerically by report ID. If you need more information about a report, click the link to navigate to information about the process where the report is used.

Report ID and Report Name	Description	Navigation	Run Control Page
TRC1003 Deal Approval Register	Shows information for all deals of a selected approval status for a specified business unit and date range. (Crystal)	Deal Management, Reports, Deal Approval Register	RUN_TRC1003
TRC1005 Confirmation Register	Shows the status and summary information of all deals for a specified business unit, confirmation status, and date range. (Crystal)	Deal Management, Confirm Deals, Confirmation Register	RUN_TRC1005
TRC1011 Unrecognized Confirmations	Shows comprehensive information for unrecognized confirmations for a specified business unit and date range. (Crystal)	Deal Management, Confirm Deals, Unrecognized Confirmations	RUN_TRC1011
TRC1012 Confirmation Document Deal Confirmation - Physical	Shows trade confirmation and settlement instruction information for an interest rate physical deal on a given transaction date, and is formatted for faxing. (Crystal)	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1012

Report ID and Report Name	Description	Navigation	Run Control Page
TRC1013 Deal Confirmation - FX	Shows trade confirmation and settlement instruction information for a foreign exchange physical deal on a given transaction date, and is formatted for faxing. (Crystal)	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1013
TRC1015 Deal Rolling History	Shows the master roll ID, deal ID, maturity date and amount information. (Crystal)	Deal Management, Reports, Deal Rolling History	RUN_TRC1015
TRC2010 Deal Register	Shows comprehensive deal information for a specified business unit and date range. (Crystal)	Deal Management, Reports, Deal Register	RUN_TRC2010
TRC3006 Deals by Counterparty/Settlement Date	Shows comprehensive information for deals according to the specified settlement date, business unit, type, and deal status. (Crystal)	Deal Management, Reports, Deals By Counterparty/Set Dt	RUN_TRC3006
TRC3008 Rate Resets	Shows rate reset information for all deals of a specified business unit and date range. (Crystal) See Creating a Position Update Request	Deal Management, Confirm Deals, Resets in a Period	RUN_TRC3008
TRC3011 Accrued Investment and Debt	Shows comprehensive deal information, including amortized discount and accrued interest for specified business unit, business date, and instrument type. (Crystal) See Review Interest Accruals	Deal Management, Reports, Accrued Investment and Debt	RUN_TRC3011
TRC3012 Interest Rate Deals	Shows comprehensive deal information, including proceeds, book value, and accrued interest for specified setID, business unit, business date, and instrument type. (Crystal)	Deal Management, Reports, Interest Rate Deals	RUN_TRC3012
TRC3013 Deals by Counterparty/Maturity Date	Shows comprehensive information for deals of a selected business unit (and the unit?s default counterparty). The report may be narrowed by deal status, type, and/or maturity date range. (Crystal)	Deal Management, Reports, Deals by Counterparty/Mat Dt	RUN_TRC3013

Report ID and Report Name	Description	Navigation	Run Control Page
TRC3014 Settlements	Shows settlement information for a specified business unit, including source code and source ID. (Crystal)	Deal Management, Reports, Settlements	RUN_TRC3014
TRC3019 Deals By Counterparty/Transaction Date	Shows comprehensive information for deals according to the specified transaction date, business unit, and deal status. (Crystal)	Deal Management, Reports, Deals By Counterparty/Trans Dt	RUN_TRC3019
TRC4080 Accounting Entries on Undone Deals	Shows unreversed accounting entries for deactivated deals, and is automatically generated from the Undo Deals Application Engine program. (Crystal) See Deactivating Deals	Deal Management, Process Deals, Undo Deal	RUN_TRC4080

Glossary of PeopleSoft Terms

absence entitlement This element defines rules for granting paid time off for valid absences, such as sick time, vacation, and maternity leave. An absence entitlement element defines the entitlement amount, frequency, and entitlement period.

absence take This element defines the conditions that must be met before a payee is entitled to take paid time off.

accounting class In PeopleSoft Enterprise Performance Management, the accounting class defines how a resource is treated for generally accepted accounting practices. The Inventory class indicates whether a resource becomes part of a balance sheet account, such as inventory or fixed assets, while the Non-inventory class indicates that the resource is treated as an expense of the period during which it occurs.

accounting date The accounting date indicates when a transaction is recognized, as opposed to the date the transaction actually occurred. The accounting date and transaction date can be the same. The accounting date determines the period in the general ledger to which the transaction is to be posted. You can only select an accounting date that falls within an open period in the ledger to which you are posting. The accounting date for an item is normally the invoice date.

accounting split The accounting split method indicates how expenses are allocated or divided among one or more sets of accounting ChartFields.

accumulator You use an accumulator to store cumulative values of defined items as they are processed. You can accumulate a single value over time or multiple values over time. For example, an accumulator could consist of all voluntary deductions, or all company deductions, enabling you to accumulate amounts. It allows total flexibility for time periods and values accumulated.

action reason The reason an employee's job or employment information is updated. The action reason is entered in two parts: a personnel action, such as a promotion, termination, or change from one pay group to another—and a reason for that action. Action reasons are used by PeopleSoft Human Resources, PeopleSoft Benefits Administration, PeopleSoft Stock Administration, and the COBRA Administration feature of the Base Benefits business process.

action template In PeopleSoft Receivables, outlines a set of escalating actions that the system or user performs based on the period of time that a customer or item has been in an action plan for a specific condition.

activity In PeopleSoft Enterprise Learning Management, an instance of a catalog item (sometimes called a class) that is available for enrollment. The activity defines such things as the costs that are associated with the offering, enrollment limits and deadlines, and waitlisting capacities.

In PeopleSoft Enterprise Performance Management, the work of an organization and the aggregation of actions that are used for activity-based costing.

In PeopleSoft Project Costing, the unit of work that provides a further breakdown of projects—usually into specific tasks.

In PeopleSoft Workflow, a specific transaction that you might need to perform in a business process. Because it consists of the steps that are used to perform a transaction, it is also known as a step map.

agreement	In PeopleSoft eSettlements, provides a way to group and specify processing options, such as payment terms, pay from a bank, and notifications by a buyer and supplier location combination.
allocation rule	In PeopleSoft Enterprise Incentive Management, an expression within compensation plans that enables the system to assign transactions to nodes and participants. During transaction allocation, the allocation engine traverses the compensation structure from the current node to the root node, checking each node for plans that contain allocation rules.
alternate account	A feature in PeopleSoft General Ledger that enables you to create a statutory chart of accounts and enter statutory account transactions at the detail transaction level, as required for recording and reporting by some national governments.
AR specialist	Abbreviation for *receivables specialist.* In PeopleSoft Receivables, an individual in who tracks and resolves deductions and disputed items.
arbitration plan	In PeopleSoft Enterprise Pricer, defines how price rules are to be applied to the base price when the transaction is priced.
assessment rule	In PeopleSoft Receivables, a user-defined rule that the system uses to evaluate the condition of a customer's account or of individual items to determine whether to generate a follow-up action.
asset class	An asset group used for reporting purposes. It can be used in conjunction with the asset category to refine asset classification.
attribute/value pair	In PeopleSoft Directory Interface, relates the data that makes up an entry in the directory information tree.
authentication server	A server that is set up to verify users of the system.
base time period	In PeopleSoft Business Planning, the lowest level time period in a calendar.
benchmark job	In PeopleSoft Workforce Analytics, a benchmark job is a job code for which there is corresponding salary survey data from published, third-party sources.
book	In PeopleSoft Asset Management, used for storing financial and tax information, such as costs, depreciation attributes, and retirement information on assets.
branch	A tree node that rolls up to nodes above it in the hierarchy, as defined in PeopleSoft Tree Manager.
budgetary account only	An account used by the system only and not by users; this type of account does not accept transactions. You can only budget with this account. Formerly called "system-maintained account."
budget check	In commitment control, the processing of source transactions against control budget ledgers, to see if they pass, fail, or pass with a warning.
budget control	In commitment control, budget control ensures that commitments and expenditures don't exceed budgets. It enables you to track transactions against corresponding budgets and terminate a document's cycle if the defined budget conditions are not met. For example, you can prevent a purchase order from being dispatched to a vendor if there are insufficient funds in the related budget to support it.
budget period	The interval of time (such as 12 months or 4 quarters) into which a period is divided for budgetary and reporting purposes. The ChartField allows maximum flexibility to define operational accounting time periods without restriction to only one calendar.
business event	In PeopleSoft Receivables, defines the processing characteristics for the Receivable Update process for a draft activity.

	In PeopleSoft Sales Incentive Management, an original business transaction or activity that may justify the creation of a PeopleSoft Enterprise Incentive Management event (a sale, for example).
business unit	A corporation or a subset of a corporation that is independent with regard to one or more operational or accounting functions.
buyer	In PeopleSoft eSettlements, an organization (or business unit, as opposed to an individual) that transacts with suppliers (vendors) within the system. A buyer creates payments for purchases that are made in the system.
catalog item	In PeopleSoft Enterprise Learning Management, a specific topic that a learner can study and have tracked. For example, "Introduction to Microsoft Word." A catalog item contains general information about the topic and includes a course code, description, categorization, keywords, and delivery methods. A catalog item can have one or more learning activities.
catalog map	In PeopleSoft Catalog Management, translates values from the catalog source data to the format of the company's catalog.
catalog partner	In PeopleSoft Catalog Management, shares responsibility with the enterprise catalog manager for maintaining catalog content.
categorization	Associates partner offerings with catalog offerings and groups them into enterprise catalog categories.
channel	In PeopleSoft MultiChannel Framework, email, chat, voice (computer telephone integration [CTI]), or a generic event.
ChartField	A field that stores a chart of accounts, resources, and so on, depending on the PeopleSoft application. ChartField values represent individual account numbers, department codes, and so forth.
ChartField balancing	You can require specific ChartFields to match up (balance) on the debit and the credit side of a transaction.
ChartField combination edit	The process of editing journal lines for valid ChartField combinations based on user-defined rules.
ChartKey	One or more fields that uniquely identify each row in a table. Some tables contain only one field as the key, while others require a combination.
checkbook	In PeopleSoft Promotions Management, enables you to view financial data (such as planned, incurred, and actual amounts) that is related to funds and trade promotions.
Class ChartField	A ChartField value that identifies a unique appropriation budget key when you combine it with a fund, department ID, and program code, as well as a budget period. Formerly called *sub-classification.*
clone	In PeopleCode, to make a unique copy. In contrast, to *copy* may mean making a new reference to an object, so if the underlying object is changed, both the copy and the original change.
collection	To make a set of documents available for searching in Verity, you must first create at least one collection. A collection is set of directories and files that allow search application users to use the Verity search engine to quickly find and display source documents that match search criteria. A collection is a set of statistics and pointers to the source documents, stored in a proprietary format on a file server. Because a collection can only store information for a single location, PeopleSoft maintains a set of collections (one per language code) for each search index object.

collection rule	In PeopleSoft Receivables, a user-defined rule that defines actions to take for a customer based on both the amount and the number of days past due for outstanding balances.
compensation object	In PeopleSoft Enterprise Incentive Management, a node within a compensation structure. Compensation objects are the building blocks that make up a compensation structure's hierarchical representation.
compensation structure	In PeopleSoft Enterprise Incentive Management, a hierarchical relationship of compensation objects that represents the compensation-related relationship between the objects.
condition	In PeopleSoft Receivables, occurs when there is a change of status for a customer's account, such as reaching a credit limit or exceeding a user-defined balance due.
configuration parameter catalog	Used to configure an external system with PeopleSoft. For example, a configuration parameter catalog might set up configuration and communication parameters for an external server.
configuration plan	In PeopleSoft Enterprise Incentive Management, configuration plans hold allocation information for common variables (not incentive rules) and are attached to a node without a participant. Configuration plans are not processed by transactions.
content reference	Content references are pointers to content registered in the portal registry. These are typically either URLs or iScripts. Content references fall into three categories: target content, templates, and template pagelets.
context	In PeopleCode, determines which buffer fields can be contextually referenced and which is the current row of data on each scroll level when a PeopleCode program is running. In PeopleSoft Enterprise Incentive Management, a mechanism that is used to determine the scope of a processing run. PeopleSoft Enterprise Incentive Management uses three types of context: plan, period, and run-level.
control table	Stores information that controls the processing of an application. This type of processing might be consistent throughout an organization, or it might be used only by portions of the organization for more limited sharing of data.
cost profile	A combination of a receipt cost method, a cost flow, and a deplete cost method. A profile is associated with a cost book and determines how items in that book are valued, as well as how the material movement of the item is valued for the book.
cost row	A cost transaction and amount for a set of ChartFields.
current learning	In PeopleSoft Enterprise Learning Management, a self-service repository for all of a learner's in-progress learning activities and programs.
data acquisition	In PeopleSoft Enterprise Incentive Management, the process during which raw business transactions are acquired from external source systems and fed into the operational data store (ODS).
data elements	Data elements, at their simplest level, define a subset of data and the rules by which to group them. For Workforce Analytics, data elements are rules that tell the system what measures to retrieve about your workforce groups.
dataset	A data grouping that enables role-based filtering and distribution of data. You can limit the range and quantity of data that is displayed for a user by associating dataset rules with user roles. The result of dataset rules is a set of data that is appropriate for the user's roles.

delivery method In PeopleSoft Enterprise Learning Management, identifies the primary type of delivery method in which a particular learning activity is offered. Also provides default values for the learning activity, such as cost and language. This is primarily used to help learners search the catalog for the type of delivery from which they learn best. Because PeopleSoft Enterprise Learning Management is a blended learning system, it does not enforce the delivery method.

In PeopleSoft Supply Chain Management, identifies the method by which goods are shipped to their destinations (such as truck, air, rail, and so on). The delivery method is specified when creating shipment schedules.

delivery method type In PeopleSoft Enterprise Learning Management, identifies how learning activities can be delivered—for example, through online learning, classroom instruction, seminars, books, and so forth—in an organization. The type determines whether the delivery method includes scheduled components.

directory information tree In PeopleSoft Directory Interface, the representation of a directory's hierarchical structure.

document sequencing A flexible method that sequentially numbers the financial transactions (for example, bills, purchase orders, invoices, and payments) in the system for statutory reporting and for tracking commercial transaction activity.

dynamic detail tree A tree that takes its detail values—dynamic details—directly from a table in the database, rather than from a range of values that are entered by the user.

edit table A table in the database that has its own record definition, such as the Department table. As fields are entered into a PeopleSoft application, they can be validated against an edit table to ensure data integrity throughout the system.

effective date A method of dating information in PeopleSoft applications. You can predate information to add historical data to your system, or postdate information in order to enter it before it actually goes into effect. By using effective dates, you don't delete values; you enter a new value with a current effective date.

EIM ledger Abbreviation for *Enterprise Incentive Management ledger.* In PeopleSoft Enterprise Incentive Management, an object to handle incremental result gathering within the scope of a participant. The ledger captures a result set with all of the appropriate traces to the data origin and to the processing steps of which it is a result.

elimination set In PeopleSoft General Ledger, a related group of intercompany accounts that is processed during consolidations.

entry event In PeopleSoft General Ledger, Receivables, Payables, Purchasing, and Billing, a business process that generates multiple debits and credits resulting from single transactions to produce standard, supplemental accounting entries.

equitization In PeopleSoft General Ledger, a business process that enables parent companies to calculate the net income of subsidiaries on a monthly basis and adjust that amount to increase the investment amount and equity income amount before performing consolidations.

event A predefined point either in the Component Processor flow or in the program flow. As each point is encountered, the event activates each component, triggering any PeopleCode program that is associated with that component and that event. Examples of events are FieldChange, SavePreChange, and RowDelete.

In PeopleSoft Human Resources, also refers to an incident that affects benefits eligibility.

event propagation process In PeopleSoft Sales Incentive Management, a process that determines, through logic, the propagation of an original PeopleSoft Enterprise Incentive Management event and creates a derivative (duplicate) of the original event to be processed by other objects.

	Sales Incentive Management uses this mechanism to implement splits, roll-ups, and so on. Event propagation determines who receives the credit.
exception	In PeopleSoft Receivables, an item that either is a deduction or is in dispute.
exclusive pricing	In PeopleSoft Order Management, a type of arbitration plan that is associated with a price rule. Exclusive pricing is used to price sales order transactions.
fact	In PeopleSoft applications, facts are numeric data values from fields from a source database as well as an analytic application. A fact can be anything you want to measure your business by, for example, revenue, actual, budget data, or sales numbers. A fact is stored on a fact table.
forecast item	A logical entity with a unique set of descriptive demand and forecast data that is used as the basis to forecast demand. You create forecast items for a wide range of uses, but they ultimately represent things that you buy, sell, or use in your organization and for which you require a predictable usage.
fund	In PeopleSoft Promotions Management, a budget that can be used to fund promotional activity. There are four funding methods: top down, fixed accrual, rolling accrual, and zero-based accrual.
generic process type	In PeopleSoft Process Scheduler, process types are identified by a generic process type. For example, the generic process type SQR includes all SQR process types, such as SQR process and SQR report.
group	In PeopleSoft Billing and Receivables, a posting entity that comprises one or more transactions (items, deposits, payments, transfers, matches, or write-offs). In PeopleSoft Human Resources Management and Supply Chain Management, any set of records that are associated under a single name or variable to run calculations in PeopleSoft business processes. In PeopleSoft Time and Labor, for example, employees are placed in groups for time reporting purposes.
incentive object	In PeopleSoft Enterprise Incentive Management, the incentive-related objects that define and support the PeopleSoft Enterprise Incentive Management calculation process and results, such as plan templates, plans, results data, user interaction objects, and so on.
incentive rule	In PeopleSoft Sales Incentive Management, the commands that act on transactions and turn them into compensation. A rule is one part in the process of turning a transaction into compensation.
incur	In PeopleSoft Promotions Management, to become liable for a promotional payment. In other words, you owe that amount to a customer for promotional activities.
item	In PeopleSoft Inventory, a tangible commodity that is stored in a business unit (shipped from a warehouse). In PeopleSoft Demand Planning, Inventory Policy Planning, and Supply Planning, a noninventory item that is designated as being used for planning purposes only. It can represent a family or group of inventory items. It can have a planning bill of material (BOM) or planning routing, and it can exist as a component on a planning BOM. A planning item cannot be specified on a production or engineering BOM or routing, and it cannot be used as a component in a production. The quantity on hand will never be maintained. In PeopleSoft Receivables, an individual receivable. An item can be an invoice, a credit memo, a debit memo, a write-off, or an adjustment.
KPI	An abbreviation for *key performance indicator.* A high-level measurement of how well an organization is doing in achieving critical success factors. This defines the data value or calculation upon which an assessment is determined.

LDIF file — Abbreviation for *Lightweight Directory Access Protocol (LDAP) Data Interchange Format file.* Contains discrepancies between PeopleSoft data and directory data.

learner group — In PeopleSoft Enterprise Learning Management, a group of learners who are linked to the same learning environment. Members of the learner group can share the same attributes, such as the same department or job code. Learner groups are used to control access to and enrollment in learning activities and programs. They are also used to perform group enrollments and mass enrollments in the back office.

learning components — In PeopleSoft Enterprise Learning Management, the foundational building blocks of learning activities. PeopleSoft Enterprise Learning Management supports six basic types of learning components: web-based, session, webcast, test, survey, and assignment. One or more of these learning component types compose a single learning activity.

learning environment — In PeopleSoft Enterprise Learning Management, identifies a set of categories and catalog items that can be made available to learner groups. Also defines the default values that are assigned to the learning activities and programs that are created within a particular learning environment. Learning environments provide a way to partition the catalog so that learners see only those items that are relevant to them.

learning history — In PeopleSoft Enterprise Learning Management, a self-service repository for all of a learner's completed learning activities and programs.

ledger mapping — You use ledger mapping to relate expense data from general ledger accounts to resource objects. Multiple ledger line items can be mapped to one or more resource IDs. You can also use ledger mapping to map dollar amounts (referred to as *rates*) to business units. You can map the amounts in two different ways: an actual amount that represents actual costs of the accounting period, or a budgeted amount that can be used to calculate the capacity rates as well as budgeted model results. In PeopleSoft Enterprise Warehouse, you can map general ledger accounts to the EW Ledger table.

library section — In PeopleSoft Enterprise Incentive Management, a section that is defined in a plan (or template) and that is available for other plans to share. Changes to a library section are reflected in all plans that use it.

linked section — In PeopleSoft Enterprise Incentive Management, a section that is defined in a plan template but appears in a plan. Changes to linked sections propagate to plans using that section.

linked variable — In PeopleSoft Enterprise Incentive Management, a variable that is defined and maintained in a plan template and that also appears in a plan. Changes to linked variables propagate to plans using that variable.

load — In PeopleSoft Inventory, identifies a group of goods that are shipped together. Load management is a feature of PeopleSoft Inventory that is used to track the weight, the volume, and the destination of a shipment.

local functionality — In PeopleSoft HRMS, the set of information that is available for a specific country. You can access this information when you click the appropriate country flag in the global window, or when you access it by a local country menu.

location — Locations enable you to indicate the different types of addresses—for a company, for example, one address to receive bills, another for shipping, a third for postal deliveries, and a separate street address. Each address has a different location number. The primary location—indicated by a *1*—is the address you use most often and may be different from the main address.

logistical task — In PeopleSoft Services Procurement, an administrative task that is related to hiring a service provider. Logistical tasks are linked to the service type on the work order so that different types of services can have different logistical tasks. Logistical tasks include both preapproval tasks (such as assigning a new badge or ordering a new laptop) and postapproval tasks (such as scheduling orientation or setting up the service provider email). The logistical tasks can be mandatory or optional. Mandatory preapproval tasks must be completed before the work order is approved. Mandatory postapproval tasks, on the other hand, must be completed before a work order is released to a service provider.

market template In PeopleSoft Enterprise Incentive Management, additional functionality that is specific to a given market or industry and is built on top of a product category.

match group In PeopleSoft Receivables, a group of receivables items and matching offset items. The system creates match groups by using user-defined matching criteria for selected field values.

MCF server Abbreviation for *PeopleSoft MultiChannel Framework server.* Comprises the universal queue server and the MCF log server. Both processes are started when *MCF Servers* is selected in an application server domain configuration.

merchandising activity In PeopleSoft Promotions Management, a specific discount type that is associated with a trade promotion (such as off-invoice, billback or rebate, or lump-sum payment) that defines the performance that is required to receive the discount. In the industry, you may know this as an offer, a discount, a merchandising event, an event, or a tactic.

meta-SQL Meta-SQL constructs expand into platform-specific Structured Query Language (SQL) substrings. They are used in functions that pass SQL strings, such as in SQL objects, the SQLExec function, and PeopleSoft Application Engine programs.

metastring Metastrings are special expressions included in SQL string literals. The metastrings, prefixed with a percent (%) symbol, are included directly in the string literals. They expand at run time into an appropriate substring for the current database platform.

multibook In PeopleSoft General Ledger, multiple ledgers having multiple-base currencies that are defined for a business unit, with the option to post a single transaction to all base currencies (all ledgers) or to only one of those base currencies (ledgers).

multicurrency The ability to process transactions in a currency other than the business unit's base currency.

national allowance In PeopleSoft Promotions Management, a promotion at the corporate level that is funded by nondiscretionary dollars. In the industry, you may know this as a national promotion, a corporate promotion, or a corporate discount.

node-oriented tree A tree that is based on a detail structure, but the detail values are not used.

pagelet Each block of content on the home page is called a pagelet. These pagelets display summary information within a small rectangular area on the page. The pagelet provide users with a snapshot of their most relevant PeopleSoft and non-PeopleSoft content.

participant In PeopleSoft Enterprise Incentive Management, participants are recipients of the incentive compensation calculation process.

participant object Each participant object may be related to one or more compensation objects.

See also *compensation object.*

partner A company that supplies products or services that are resold or purchased by the enterprise.

pay cycle In PeopleSoft Payables, a set of rules that define the criteria by which it should select scheduled payments for payment creation.

pending item In PeopleSoft Receivables, an individual receivable (such as an invoice, a credit memo, or a write-off) that has been entered in or created by the system, but hasn't been posted.

PeopleCode	PeopleCode is a proprietary language, executed by the PeopleSoft application processor. PeopleCode generates results based upon existing data or user actions. By using business interlink objects, external services are available to all PeopleSoft applications wherever PeopleCode can be executed.
PeopleCode event	An action that a user takes upon an object, usually a record field, that is referenced within a PeopleSoft page.
PeopleSoft Internet Architecture	The fundamental architecture on which PeopleSoft 8 applications are constructed, consisting of a relational database management system (RDBMS), an application server, a web server, and a browser.
performance measurement	In PeopleSoft Enterprise Incentive Management, a variable used to store data (similar to an aggregator, but without a predefined formula) within the scope of an incentive plan. Performance measures are associated with a plan calendar, territory, and participant. Performance measurements are used for quota calculation and reporting.
period context	In PeopleSoft Enterprise Incentive Management, because a participant typically uses the same compensation plan for multiple periods, the period context associates a plan context with a specific calendar period and fiscal year. The period context references the associated plan context, thus forming a chain. Each plan context has a corresponding set of period contexts.
plan	In PeopleSoft Sales Incentive Management, a collection of allocation rules, variables, steps, sections, and incentive rules that instruct the PeopleSoft Enterprise Incentive Management engine in how to process transactions.
plan context	In PeopleSoft Enterprise Incentive Management, correlates a participant with the compensation plan and node to which the participant is assigned, enabling the PeopleSoft Enterprise Incentive Management system to find anything that is associated with the node and that is required to perform compensation processing. Each participant, node, and plan combination represents a unique plan context—if three participants are on a compensation structure, each has a different plan context. Configuration plans are identified by plan contexts and are associated with the participants that refer to them.
plan template	In PeopleSoft Enterprise Incentive Management, the base from which a plan is created. A plan template contains common sections and variables that are inherited by all plans that are created from the template. A template may contain steps and sections that are not visible in the plan definition.
planned learning	In PeopleSoft Enterprise Learning Management, a self-service repository for all of a learner's planned learning activities and programs.
planning instance	In PeopleSoft Supply Planning, a set of data (business units, items, supplies, and demands) constituting the inputs and outputs of a supply plan.
portal registry	In PeopleSoft applications, the portal registry is a tree-like structure in which content references are organized, classified, and registered. It is a central repository that defines both the structure and content of a portal through a hierarchical, tree-like structure of folders useful for organizing and securing content references.
price list	In PeopleSoft Enterprise Pricer, enables you to select products and conditions for which the price list applies to a transaction. During a transaction, the system either determines the product price based on the predefined search hierarchy for the transaction or uses the product's lowest price on any associated, active price lists. This price is used as the basis for any further discounts and surcharges.
price rule	In PeopleSoft Enterprise Pricer, defines the conditions that must be met for adjustments to be applied to the base price. Multiple rules can apply when conditions of each rule are met.

price rule condition	In PeopleSoft Enterprise Pricer, selects the price-by fields, the values for the price-by fields, and the operator that determines how the price-by fields are related to the transaction.
price rule key	In PeopleSoft Enterprise Pricer, defines the fields that are available to define price rule conditions (which are used to match a transaction) on the price rule.
process category	In PeopleSoft Process Scheduler, processes that are grouped for server load balancing and prioritization.
process group	In PeopleSoft Financials, a group of application processes (performed in a defined order) that users can initiate in real time, directly from a transaction entry page.
process definition	Process definitions define each run request.
process instance	A unique number that identifies each process request. This value is automatically incremented and assigned to each requested process when the process is submitted to run.
process job	You can link process definitions into a job request and process each request serially or in parallel. You can also initiate subsequent processes based on the return code from each prior request.
process request	A single run request, such as a Structured Query Report (SQR), a COBOL or Application Engine program, or a Crystal report that you run through PeopleSoft Process Scheduler.
process run control	A PeopleTools variable used to retain PeopleSoft Process Scheduler values needed at runtime for all requests that reference a run control ID. Do not confuse these with application run controls, which may be defined with the same run control ID, but only contain information specific to a given application process request.
product category	In PeopleSoft Enterprise Incentive Management, indicates an application in the Enterprise Incentive Management suite of products. Each transaction in the PeopleSoft Enterprise Incentive Management system is associated with a product category.
programs	In PeopleSoft Enterprise Learning Management, a high-level grouping that guides the learner along a specific learning path through sections of catalog items. PeopleSoft Enterprise Learning Systems provides two types of programs—curricula and certifications.
progress log	In PeopleSoft Services Procurement, tracks deliverable-based projects. This is similar to the time sheet in function and process. The service provider contact uses the progress log to record and submit progress on deliverables. The progress can be logged by the activity that is performed, by the percentage of work that is completed, or by the completion of milestone activities that are defined for the project.
project transaction	In PeopleSoft Project Costing, an individual transaction line that represents a cost, time, budget, or other transaction row.
promotion	In PeopleSoft Promotions Management, a trade promotion, which is typically funded from trade dollars and used by consumer products manufacturers to increase sales volume.
publishing	In PeopleSoft Enterprise Incentive Management, a stage in processing that makes incentive-related results available to participants.
record group	A set of logically and functionally related control tables and views. Record groups help enable TableSet sharing, which eliminates redundant data entry. Record groups ensure that TableSet sharing is applied consistently across all related tables and views.
record input VAT flag	Abbreviation for *record input value-added tax flag.* Within PeopleSoft Purchasing, Payables, and General Ledger, this flag indicates that you are recording input VAT

on the transaction. This flag, in conjunction with the record output VAT flag, is used to determine the accounting entries created for a transaction and to determine how a transaction is reported on the VAT return. For all cases within Purchasing and Payables where VAT information is tracked on a transaction, this flag is set to Yes. This flag is not used in PeopleSoft Order Management, Billing, or Receivables, where it is assumed that you are always recording only output VAT, or in PeopleSoft Expenses, where it is assumed that you are always recording only input VAT.

record output VAT flag Abbreviation for *record output value-added tax flag.*

See *record input VAT flag.*

reference data In PeopleSoft Sales Incentive Management, system objects that represent the sales organization, such as territories, participants, products, customers, channels, and so on.

reference object In PeopleSoft Enterprise Incentive Management, this dimension-type object further defines the business. Reference objects can have their own hierarchy (for example, product tree, customer tree, industry tree, and geography tree).

reference transaction In commitment control, a reference transaction is a source transaction that is referenced by a higher-level (and usually later) source transaction, in order to automatically reverse all or part of the referenced transaction's budget-checked amount. This avoids duplicate postings during the sequential entry of the transaction at different commitment levels. For example, the amount of an encumbrance transaction (such as a purchase order) will, when checked and recorded against a budget, cause the system to concurrently reference and relieve all or part of the amount of a corresponding pre-encumbrance transaction, such as a purchase requisition.

regional sourcing In PeopleSoft Purchasing, provides the infrastructure to maintain, display, and select an appropriate vendor and vendor pricing structure that is based on a regional sourcing model where the multiple ship to locations are grouped. Sourcing may occur at a level higher than the ship to location.

relationship object In PeopleSoft Enterprise Incentive Management, these objects further define a compensation structure to resolve transactions by establishing associations between compensation objects and business objects.

remote data source data Data that is extracted from a separate database and migrated into the local database.

REN server Abbreviation for *real-time event notification server* in PeopleSoft MultiChannel Framework.

requester In PeopleSoft eSettlements, an individual who requests goods or services and whose ID appears on the various procurement pages that reference purchase orders.

role Describes how people fit into PeopleSoft Workflow. A role is a class of users who perform the same type of work, such as clerks or managers. Your business rules typically specify what user role needs to do an activity.

role user A PeopleSoft Workflow user. A person's role user ID serves much the same purpose as a user ID does in other parts of the system. PeopleSoft Workflow uses role user IDs to determine how to route worklist items to users (through an email address, for example) and to track the roles that users play in the workflow. Role users do not need PeopleSoft user IDs.

roll up In a tree, to roll up is to total sums based on the information hierarchy.

run control A run control is a type of online page that is used to begin a process, such as the batch processing of a payroll run. Run control pages generally start a program that manipulates data.

run control ID A unique ID to associate each user with his or her own run control table entries.

run-level context In PeopleSoft Enterprise Incentive Management, associates a particular run (and batch ID) with a period context and plan context. Every plan context that participates in a run has a separate run-level context. Because a run cannot span periods, only one run-level context is associated with each plan context.

search query You use this set of objects to pass a query string and operators to the search engine. The search index returns a set of matching results with keys to the source documents.

section In PeopleSoft Enterprise Incentive Management, a collection of incentive rules that operate on transactions of a specific type. Sections enable plans to be segmented to process logical events in different sections.

security event In commitment control, security events trigger security authorization checking, such as budget entries, transfers, and adjustments; exception overrides and notifications; and inquiries.

serial genealogy In PeopleSoft Manufacturing, the ability to track the composition of a specific, serial-controlled item.

serial in production In PeopleSoft Manufacturing, enables the tracing of serial information for manufactured items. This is maintained in the Item Master record.

session In PeopleSoft Enterprise Learning Management, a single meeting day of an activity (that is, the period of time between start and finish times within a day). The session stores the specific date, location, meeting time, and instructor. Sessions are used for scheduled training.

session template In PeopleSoft Enterprise Learning Management, enables you to set up common activity characteristics that may be reused while scheduling a PeopleSoft Enterprise Learning Management activity—characteristics such as days of the week, start and end times, facility and room assignments, instructors, and equipment. A session pattern template can be attached to an activity that is being scheduled. Attaching a template to an activity causes all of the default template information to populate the activity session pattern.

setup relationship In PeopleSoft Enterprise Incentive Management, a relationship object type that associates a configuration plan with any structure node.

share driver expression In PeopleSoft Business Planning, a named planning method similar to a driver expression, but which you can set up globally for shared use within a single planning application or to be shared between multiple planning applications through PeopleSoft Enterprise Warehouse.

single signon With single signon, users can, after being authenticated by a PeopleSoft application server, access a second PeopleSoft application server without entering a user ID or password.

source transaction In commitment control, any transaction generated in a PeopleSoft or third-party application that is integrated with commitment control and which can be checked against commitment control budgets. For example, a pre-encumbrance, encumbrance, expenditure, recognized revenue, or collected revenue transaction.

SpeedChart A user-defined shorthand key that designates several ChartKeys to be used for voucher entry. Percentages can optionally be related to each ChartKey in a SpeedChart definition.

SpeedType A code representing a combination of ChartField values. SpeedTypes simplify the entry of ChartFields commonly used together.

staging A method of consolidating selected partner offerings with the offerings from the enterprise’s other partners.

statutory account	Account required by a regulatory authority for recording and reporting financial results. In PeopleSoft, this is equivalent to the Alternate Account (ALTACCT) ChartField.
step	In PeopleSoft Sales Incentive Management, a collection of sections in a plan. Each step corresponds to a step in the job run.
storage level	In PeopleSoft Inventory, identifies the level of a material storage location. Material storage locations are made up of a business unit, a storage area, and a storage level. You can set up to four storage levels.
subcustomer qualifier	A value that groups customers into a division for which you can generate detailed history, aging, events, and profiles.
Summary ChartField	You use summary ChartFields to create summary ledgers that roll up detail amounts based on specific detail values or on selected tree nodes. When detail values are summarized using tree nodes, summary ChartFields must be used in the summary ledger data record to accommodate the maximum length of a node name (20 characters).
summary ledger	An accounting feature used primarily in allocations, inquiries, and PS/nVision reporting to store combined account balances from detail ledgers. Summary ledgers increase speed and efficiency of reporting by eliminating the need to summarize detail ledger balances each time a report is requested. Instead, detail balances are summarized in a background process according to user-specified criteria and stored on summary ledgers. The summary ledgers are then accessed directly for reporting.
summary time period	In PeopleSoft Business Planning, any time period (other than a base time period) that is an aggregate of other time periods, including other summary time periods and base time periods, such as quarter and year total.
summary tree	A tree used to roll up accounts for each type of report in summary ledgers. Summary trees enable you to define trees on trees. In a summary tree, the detail values are really nodes on a detail tree or another summary tree (known as the *basis* tree). A summary tree structure specifies the details on which the summary trees are to be built.
syndicate	To distribute a production version of the enterprise catalog to partners.
system function	In PeopleSoft Receivables, an activity that defines how the system generates accounting entries for the general ledger.
TableSet	A means of sharing similar sets of values in control tables, where the actual data values are different but the structure of the tables is the same.
TableSet sharing	Shared data that is stored in many tables that are based on the same TableSets. Tables that use TableSet sharing contain the SETID field as an additional key or unique identifier.
target currency	The value of the entry currency or currencies converted to a single currency for budget viewing and inquiry purposes.
template	A template is HTML code associated with a web page. It defines the layout of the page and also where to get HTML for each part of the page. In PeopleSoft, you use templates to build a page by combining HTML from a number of sources. For a PeopleSoft portal, all templates must be registered in the portal registry, and each content reference must be assigned a template.
territory	In PeopleSoft Sales Incentive Management, hierarchical relationships of business objects, including regions, products, customers, industries, and participants.
TimeSpan	A relative period, such as year-to-date or current period, that can be used in various PeopleSoft General Ledger functions and reports when a rolling time frame, rather

than a specific date, is required. TimeSpans can also be used with flexible formulas in PeopleSoft Projects.

trace usage In PeopleSoft Manufacturing, enables the control of which components will be traced during the manufacturing process. Serial- and lot-controlled components can be traced. This is maintained in the Item Master record.

transaction allocation In PeopleSoft Enterprise Incentive Management, the process of identifying the owner of a transaction. When a raw transaction from a batch is allocated to a plan context, the transaction is duplicated in the PeopleSoft Enterprise Incentive Management transaction tables.

transaction state In PeopleSoft Enterprise Incentive Management, a value assigned by an incentive rule to a transaction. Transaction states enable sections to process only transactions that are at a specific stage in system processing. After being successfully processed, transactions may be promoted to the next transaction state and “picked up” by a different section for further processing.

Translate table A system edit table that stores codes and translate values for the miscellaneous fields in the database that do not warrant individual edit tables of their own.

tree The graphical hierarchy in PeopleSoft systems that displays the relationship between all accounting units (for example, corporate divisions, projects, reporting groups, account numbers) and determines roll-up hierarchies.

unclaimed transaction In PeopleSoft Enterprise Incentive Management, a transaction that is not claimed by a node or participant after the allocation process has completed, usually due to missing or incomplete data. Unclaimed transactions may be manually assigned to the appropriate node or participant by a compensation administrator.

universal navigation header Every PeopleSoft portal includes the universal navigation header, intended to appear at the top of every page as long as the user is signed on to the portal. In addition to providing access to the standard navigation buttons (like Home, Favorites, and signoff) the universal navigation header can also display a welcome message for each user.

user interaction object In PeopleSoft Sales Incentive Management, used to define the reporting components and reports that a participant can access in his or her context. All Sales Incentive Management user interface objects and reports are registered as user interaction objects. User interaction objects can be linked to a compensation structure node through a compensation relationship object (individually or as groups).

variable In PeopleSoft Sales Incentive Management, the intermediate results of calculations. Variables hold the calculation results and are then inputs to other calculations. Variables can be plan variables that persist beyond the run of an engine or local variables that exist only during the processing of a section.

VAT exception Abbreviation for *value-added tax exception.* A temporary or permanent exemption from paying VAT that is granted to an organization. This terms refers to both VAT exoneration and VAT suspension.

VAT exempt Abbreviation for *value-added tax exempt.* Describes goods and services that are not subject to VAT. Organizations that supply exempt goods or services are unable to recover the related input VAT. This is also referred to as exempt without recovery.

VAT exoneration Abbreviation for *value-added tax exoneration.* An organization that has been granted a permanent exemption from paying VAT due to the nature of that organization.

VAT suspension Abbreviation for *value-added tax suspension.* An organization that has been granted a temporary exemption from paying VAT.

warehouse A PeopleSoft data warehouse that consists of predefined ETL maps, data warehouse tools, and DataMart definitions.

work order	In PeopleSoft Services Procurement, enables an enterprise to create resource-based and deliverable-based transactions that specify the basic terms and conditions for hiring a specific service provider. When a service provider is hired, the service provider logs time or progress against the work order.
worksheet	A way of presenting data through a PeopleSoft Business Analysis Modeler interface that enables users to do in-depth analysis using pivoting tables, charts, notes, and history information.
worklist	The automated to-do list that PeopleSoft Workflow creates. From the worklist, you can directly access the pages you need to perform the next action, and then return to the worklist for another item.
XML schema	An XML definition that standardizes the representation of application messages, component interfaces, or business interlinks.
yield by operation	In PeopleSoft Manufacturing, the ability to plan the loss of a manufactured item on an operation-by-operation basis.
zero-rated VAT	Abbreviation for *zero-rated value-added tax.* A VAT transaction with a VAT code that has a tax percent of zero. Used to track taxable VAT activity where no actual VAT amount is charged. Organizations that supply zero-rated goods and services can still recover the related input VAT. This is also referred to as exempt with recovery.

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PeopleSoft®

PeopleSoft Deal Management 8.8 Reports

December 2003

PeopleSoft Deal Management 8.8 Reports
SKU FSCM88TTR-R 1203

Open Source Disclosure

Contents

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PeopleBooks provide you with the information that you need to implement and use PeopleSoft applications.

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- Related documentation.
- Comments and suggestions.

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This section discusses how to:

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- Order printed documentation.

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CHAPTER 1

PeopleSoft Deal Management Reports

This appendix provides an overview of PeopleSoft Deal Management reports and enables you to view a summary table of all reports.

Note. For samples of these reports, see the Portable Document Format (PDF) fields that are published on CD-ROM with your documentation.

PeopleSoft Deal Management Reports: A to Z

This table lists all of the reports provided with PeopleSoft Deal Management, sorted alphanumerically by report ID. If you need more information about a report, click the link to navigate to information about the process where the report is used.

Report ID and Report Name	Description	Navigation	Run Control Page
TRC1003 Deal Approval Register	Shows information for all deals of a selected approval status for a specified business unit and date range. (Crystal)	Deal Management, Reports, Deal Approval Register	RUN_TRC1003
TRC1005 Confirmation Register	Shows the status and summary information of all deals for a specified business unit, confirmation status, and date range. (Crystal)	Deal Management, Confirm Deals, Confirmation Register	RUN_TRC1005
TRC1011 Unrecognized Confirmations	Shows comprehensive information for unrecognized confirmations for a specified business unit and date range. (Crystal)	Deal Management, Confirm Deals, Unrecognized Confirmations	RUN_TRC1011
TRC1012 Confirmation Document Deal Confirmation - Physical	Shows trade confirmation and settlement instruction information for an interest rate physical deal on a given transaction date, and is formatted for faxing. (Crystal)	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1012
TRC1013 Deal Confirmation - FX	Shows trade confirmation and settlement instruction information for a foreign exchange physical deal on a given transaction date, and is formatted for faxing. (Crystal)	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1013

Report ID and Report Name	Description	Navigation	Run Control Page
TRC1015 Deal Rolling History	Shows the master roll ID, deal ID, maturity date and amount information. (Crystal)	Deal Management, Reports, Deal Rolling History	RUN_TRC1015
TRC2010 Deal Register	Shows comprehensive deal information for a specified business unit and date range. (Crystal)	Deal Management, Reports, Deal Register	RUN_TRC2010
TRC3006 Deals by Counterparty/Settlement Date	Shows comprehensive information for deals according to the specified settlement date, business unit, type, and deal status. (Crystal)	Deal Management, Reports, Deals By Counterparty/Set Dt	RUN_TRC3006
TRC3008 Rate Resets	Shows rate reset information for all deals of a specified business unit and date range. (Crystal) See Creating a Position Update Request	Deal Management, Confirm Deals, Resets in a Period	RUN_TRC3008
TRC3011 Accrued Investment and Debt	Shows comprehensive deal information, including amortized discount and accrued interest for specified business unit, business date, and instrument type. (Crystal) See Review Interest Accruals	Deal Management, Reports, Accrued Investment and Debt	RUN_TRC3011
TRC3012 Interest Rate Deals	Shows comprehensive deal information, including proceeds, book value, and accrued interest for specified setID, business unit, business date, and instrument type. (Crystal)	Deal Management, Reports, Interest Rate Deals	RUN_TRC3012
TRC3013 Deals by Counterparty/Maturity Date	Shows comprehensive information for deals of a selected business unit (and the unit?s default counterparty). The report may be narrowed by deal status, type, and/or maturity date range. (Crystal)	Deal Management, Reports, Deals by Counterparty/Mat Dt	RUN_TRC3013
TRC3014 Settlements	Shows settlement information for a specified business unit, including source code and source ID. (Crystal)	Deal Management, Reports, Settlements	RUN_TRC3014

Report ID and Report Name	Description	Navigation	Run Control Page
TRC3019 Deals By Counterparty/Transaction Date	Shows comprehensive information for deals according to the specified transaction date, business unit, and deal status. (Crystal)	Deal Management, Reports, Deals By Counterparty/Trans Dt	RUN_TRC3019
TRC4080 Accounting Entries on Undone Deals	Shows unreversed accounting entries for deactivated deals, and is automatically generated from the Undo Deals Application Engine program. (Crystal) See Deactivating Deals	Deal Management, Process Deals, Undo Deal	RUN_TRC4080

Chapter 2

Report Samples

This chapter provides report samples.

For the online samples of these reports, see the PDF files that are published on CD-ROM with your online documentation.

PeopleSoft Financials

Report ID: TRC1003

Deal Approval Register

Page No: 1
Run Date: 11/19/200
Run Time: 10:09:41 AM

Business Unit US001
Approval Status Authorized

Dealer	DateTime	Header I	Instrument	Counterparty		Approval Operator and DateTime
VP1	1999/01/02 14:09:30.00	TOPTION	FXAMCLPT	SHARI	USBNI	
SAMPLE	1999/04/23 11:21:49.00	TSWAP1	IRSWAP	SHARI	TRBNI	
VP1	1999/04/25 13:51:04.00	TSWAP	IRSWAP	SHARI	TRBNI	
DVP1	1999/10/16 10:51:53.00	STL3	CORPBOND	SHARI	USBNI	
VP1	2000/01/30 11:43:21.00	COMPAPD	COMPAPD	SHARI	TUS01	
VP1	2000/03/12 16:03:37.00	JUMBOCD	JUMBOCD	SHARI	USBNI	
VP1	2000/03/27 11:09:07.00	TCORPBOND1	CORPBOND	SHARI	USBNI	
VP1	2000/03/30 17:35:54.00	TCORPBOND2	CORPBOND	SHARI	USBNI	
VP1	2000/04/04 15:59:34.00	TFX2	FX FWD	SHARI	USBNI	
VP1	2000/04/05 15:50:51.00	TFX1	FX FWD	SHARI	USBNI	
VP1	2000/04/07 16:03:36.00	TFX3	FX FWD	SHARI	USBNI	
DVP1	2000/04/24 10:01:30.00	ROLL_PAY1	BONDROLL	SHARI	USBNI	
DVP1	2000/04/24 10:03:51.00	ROLL_CPD1	BONDROLL	SHARI	USBNI	
DVP1	2000/04/24 10:02:50.00	ROLL_ACC1	BONDROLL	SHARI	USBNI	
SAMPLE	2000/05/11 12:25:13.00	TCORPBOND3	CORPBOND	SHARI	USBNI	
VP1	2000/05/12 16:46:00.00	BNKACCEPT	BNKACCEPT	SHARI	USBNI	
VP1	2000/06/01 15:13:31.00	CDDAYCOMP	CDDAYCOMI	SHARI	USBNI	
VP1	2000/07/18 13:51:45.00	COMPAPIB	COMPAPIB	SHARI	TUS01	
DVP1	2000/07/25 11:01:23.00	ROLL_PAY2	BONDROLL	SHARI	USBNI	
DVP1	2000/07/25 11:53:19.00	ROLL_CPD2	BONDROLL	SHARI	USBNI	
DVP1	2000/07/25 11:38:03.00	ROLL_ACC2	BONDROLL	SHARI	USBNI	
VP1	2000/08/08 16:28:17.00	ONREPO	REPO	SHARI	USBNI	
VP1	2000/08/08 15:37:55.00	CDWEEKCOMF	CDWEEKCOI	SHARI	USBNI	
DVP1	2000/10/16 11:02:04.00	STL6	CORPBOND	SHARI	USBNI	
DVP1	2000/10/16 10:55:23.00	STL4	CORPBOND	SHARI	USBNI	
DVP1	2000/10/16 10:49:15.00	STL2	BANKLOAN	SHARI	USBNI	
DVP1	2000/10/16 10:45:03.00	STL1	CORPBOND	SHARI	USBNI	
DVP1	2000/10/24 15:08:36.00	INVEST3	CORPBOND	SHARI	USBNI	
DVP1	2000/10/24 15:05:49.00	INVEST2	CORPBOND	SHARI	USBNI	
DVP1	2000/10/24 15:04:32.00	INVEST1	CORPBOND	SHARI	USBNI	
DVP1	2000/10/24 15:11:25.00	DEBT2	BANKLOAN	SHARI	USBNI	
DVP1	2000/10/24 15:09:53.00	DEBT1	BANKLOAN	SHARI	USBNI	
DVP1	2000/10/25 11:57:32.00	ROLL_CPD3	BONDROLL	SHARI	USBNI	
DVP1	2000/10/25 11:47:06.00	ROLL_ACC3	BONDROLL	SHARI	USBNI	
DVP1	2001/04/06 08:55:30.00	T-FUTURE	FUTR-TBONI	SHARI	USBNI	
DVP1	2001/04/16 16:22:59.00	T-SECMTM	CORPBOND	SHARI	USBNI	
VP1	2001/06/07 17:20:04.00	ROLL-5	CDTERMROI	SHARI	USBNI	
VP1	2001/06/07 17:07:04.00	ROLL-4	CDTERMROI	SHARI	USBNI	
VP1	2001/06/07 17:33:14.00	ROLL-10	CDTERMROI	SHARI	USBNI	
VP1	2001/09/06 17:34:38.00	000000000360	CDTERMROI	SHARI	USBNI	
VP1	2001/09/06 17:21:33.00	000000000359	CDTERMROI	SHARI	USBNI	
VP1	2001/09/06 17:08:34.00	000000000358	CDTERMROI	SHARI	USBNI	
SAMPLE	2003/01/06 12:48:06.00	000000000357	AMORTSWAI	SHARI	USBNI	

Report ID:	TRC1005	PeopleSoft Financials	Page No:	1
		Confirmation Register	Run Date:	11/19/2003
			Run Time:	10:48:23 AM

Business Unit US001
Confirmation Status Pending

Counterparty	Dealer	Transaction DateTime	Deal ID	Instrument	Confirmed By	Confirmation DateTime
TRBNK	SAMPLE	1999/04/23 11:21:49.00	TSWAP1	IRSWAP		
TRBNK	VP1	1999/04/25 13:51:04.00	TSWAP	IRSWAP		
TUS01	VP1	2000/01/30 11:43:21.00	COMPAPD	COMPAPD		
TUS01	VP1	2000/07/18 13:51:45.00	COMPAPIB	COMPAPIB		
USBNK	VP1	1999/01/02 14:09:30.00	TOPTION	FXAMCLPT		
USBNK	DVP1	1999/10/16 10:51:53.00	STL3	CORPBOND		
USBNK	VP1	2000/03/12 16:03:37.00	JUMBOCD	JUMBOCD		
USBNK	VP1	2000/03/27 11:09:07.00	TCORPBOND1	CORPBOND		
USBNK	VP1	2000/03/30 17:35:54.00	TCORPBOND2	CORPBOND		
USBNK	VP1	2000/04/04 15:59:34.00	TFX2	FX FWD		
USBNK	VP1	2000/04/05 15:50:51.00	TFX1	FX FWD		
USBNK	VP1	2000/04/07 16:03:36.00	TFX3	FX FWD		
USBNK	DVP1	2000/04/24 10:01:30.00	ROLL_PAY1	BONDROLL		
USBNK	DVP1	2000/04/24 10:03:51.00	ROLL_CPD1	BONDROLL		
USBNK	DVP1	2000/04/24 10:02:50.00	ROLL_ACC1	BONDROLL		
USBNK	SAMPLE	2000/05/11 12:25:13.00	TCORPBOND3	CORPBOND		
USBNK	VP1	2000/05/12 16:46:00.00	BNKACCEPT	BNKACCEPT		
USBNK	VP1	2000/06/01 15:13:31.00	CDDAYCOMP	CDDAYCOMP		
USBNK	DVP1	2000/07/25 11:01:23.00	ROLL_PAY2	BONDROLL		
USBNK	DVP1	2000/07/25 11:53:19.00	ROLL_CPD2	BONDROLL		
USBNK	DVP1	2000/07/25 11:38:03.00	ROLL_ACC2	BONDROLL		
USBNK	VP1	2000/08/08 16:28:17.00	ONREPO	REPO		
USBNK	VP1	2000/08/08 15:37:55.00	CDWEEKCOMP	CDWEEKCOM		
USBNK	DVP1	2000/10/16 11:02:04.00	STL6	CORPBOND		
USBNK	DVP1	2000/10/16 10:55:23.00	STL4	CORPBOND		
USBNK	DVP1	2000/10/16 10:49:15.00	STL2	BANKLOAN		
USBNK	DVP1	2000/10/16 10:45:03.00	STL1	CORPBOND		
USBNK	DVP1	2000/10/24 15:08:36.00	INVEST3	CORPBOND		
USBNK	DVP1	2000/10/24 15:05:49.00	INVEST2	CORPBOND		
USBNK	DVP1	2000/10/24 15:04:32.00	INVEST1	CORPBOND		
USBNK	DVP1	2000/10/24 15:11:25.00	DEBT2	BANKLOAN		
USBNK	DVP1	2000/10/24 15:09:53.00	DEBT1	BANKLOAN		
USBNK	DVP1	2000/10/25 11:57:32.00	ROLL_CPD3	BONDROLL		
USBNK	DVP1	2000/10/25 11:47:06.00	ROLL_ACC3	BONDROLL		
USBNK	DVP1	2001/04/06 08:55:30.00	T-FUTURE	FUTR-TBOND		
USBNK	DVP1	2001/04/16 16:22:59.00	T-SECMTM	CORPBOND		
USBNK	VP1	2001/06/07 17:20:04.00	ROLL-5	CDTERMROLL		
USBNK	VP1	2001/06/07 17:07:04.00	ROLL-4	CDTERMROLL		
USBNK	VP1	2001/06/07 17:33:14.00	ROLL-10	CDTERMROLL		
USBNK	VP1	2001/09/06 17:34:38.00	000000000360	CDTERMROLL		
USBNK	VP1	2001/09/06 17:21:33.00	000000000359	CDTERMROLL		
USBNK	VP1	2001/09/06 17:08:34.00	000000000358	CDTERMROLL		
USBNK	SAMPLE	2003/01/06 12:48:06.00	000000000357	AMORTSWAP		

Unrecognized Confirmations

Unit								
Cpty	**Cpty Ref**	**Line**	**Instrument**	**Date**	**Treasury Dealer**	**Cpty Dealer**	**Amount**	**Amount**

End of Report

11/19/200

Trade Confirmation

Dear Sir,

We wish to confirm the following trade done between us:

Your Trade Ref.
Our Trade Ref.
Your Trader
Trading Date
Settlement Date
Maturity Date
Term (no. of days)
We Borrow
Proceeds
Interest Rate %

Settlement Instructions:

We Receive:	We Deliver:
Account Number:	Account Number:
Bank/Branch Code:	Bank/Branch Code:
Beneficiary:	Beneficiary:

End Report

11/19/200

Trade Confirmation

Dear Sirs,

We wish to confirm the following trade done between us:

Your Trade Ref.
Our Trade Ref.
Your Trader
Trading Date
Maturity Date
We Buy
We Sell
Rate

Settlement Instructions:

We Receive:	We Deliver:
Account Number:	Account Number:
Bank/Branch Code:	Bank/Branch Code:
Beneficiary:	Beneficiary:

DEAL ROLLING AUDIT REPORT

MAST_ROLL_ID	DEAL ID	PREVIOUS DEAL ID	MATURITY DATE	AMOUNT	CURRENCY
ROLL_PAY1	ROLL_PAY2	ROLL_PAY1	10/25/2000	1,000,000.00	USD
	ROLL_PAY1		7/25/2000	1,000,000.00	USD
ROLL_CPD1	ROLL_CPD3	ROLL_CPD2	1/25/2001	960,900.00	USD
	ROLL_CPD2	ROLL_CPD1	10/25/2000	1,030,000.00	USD
	ROLL_CPD1		7/25/2000	1,000,000.00	USD
ROLL_ACC1	ROLL_ACC3	ROLL_ACC2	1/25/2001	1,100,000.00	USD
	ROLL_ACC2	ROLL_ACC1	10/25/2000	1,000,000.00	USD
	ROLL_ACC1		7/25/2000	1,000,000.00	USD
ROLL-5	000000000359	ROLL-5	11/6/2001	400,000.00	USD
	ROLL-5		9/6/2001	1,000,000.00	USD
ROLL-4	000000000358	ROLL-4	11/6/2001	1,500,000.00	USD
	ROLL-4		9/6/2001	1,000,000.00	USD
ROLL-10	000000000360	ROLL-10	11/6/2001	1,000,000.00	USD
	ROLL-10		9/6/2001	1,000,000.00	USD

End of Report

Report TRC2010	PeopleSoft Financials	Date	11/19/20
	Deal Register	Run Time	10:13:11 AM
		Page No.	1

Business Unit US001

Date	Cpty	Instrument	Portfolio	Cpty Ref	Broker	Deal ID	Line	Status
1/2/1999	USBNK	FXAMCLPT	GTI			TOPTION	1	Matured
Buy 0.00 USD Sell 0.00				Rate 0.00			Call	American
1/2/1999	USBNK	FXAMCLPT	GTI			TOPTION	2	Matured
Buy 7,500.00 DEM Sell (5,000.00) USD				Dealer				
4/23/199	TRBNK	IRSWAP				TSWAP1	1	Matured
Pay 1,000,000.00 USD Rcv 1,000,000.00 USD				Rate 10.00				
4/25/199	TRBNK	IRSWAP				TSWAP	1	Matured
Pay 1,000,000.00 USD Rcv 1,000,000.00 USD				Rate 10.00				
10/16/19	USBNK	CORPBOND				STL3	1	Matured
Par Value 1,000,000.00 Proceeds 1,000,000.00 USD				Commences 10/25/1999 Matures 10/25/2000 Rate 5.60 Yiel				
1/30/200	TUS01	COMPAPD	DEMO			COMPAPD	1	Matured
Par Value 225,000.00 Proceeds -214,588.01 USD				Commences 2/1/2000 Matures 11/1/2000 Rate 6.38 Yield 6.				
3/12/200	USBNK	JUMBOCD	DEMO		BR1	JUMBOCD	1	Matured
Par Value 2,500,000.00 Proceeds 2,541,032.61 USD				Commences 8/8/2000 Matures 3/1/2002 Rate 8.38 Yield 9.7				
3/27/200	USBNK	CORPBOND				TCORPBOND1	1	Matured
Par Value 1,100,000.00 Proceeds -1,000,000.00 USD				Commences 3/28/2000 Matures 3/28/2001 Rate 10.00 Yield				

Deal Register

Business Unit US001

Date	Cpty	Instrument	Portfolio	Cpty Ref	Broker	Deal ID	Line	Status
3/30/200	USBNK	CORPBOND				TCORPBOND2	1	Matured
Par Value 1,100,000.00 Proceeds -1,000,000.00 USD				Commences 3/31/2000 Matures 4/2/2001 Rate 10.00 Yield 2				
4/4/2000	USBNK	FX FWD	RTI		BR2	TFX2	1	Matured
Buy 1,000,000.00 JPY Sell (10,000.00) USD				Dealer				
4/5/2000	USBNK	FX FWD				TFX1	1	Matured
Buy 1,000,000.00 JPY Sell (10,000.00) USD				Dealer				
4/7/2000	USBNK	FX FWD				TFX3	1	Matured
Buy 1,000,000.00 JPY Sell (10,000.00) USD				Dealer				
4/24/200	USBNK	BONDROLL	GTT			ROLL_PAY1	1	Matured
Par Value 1,000,000.00 Proceeds 1,000,000.00 USD				Commences 4/25/2000 Matures 7/25/2000 Rate 12.00 Yield				
4/24/200	USBNK	BONDROLL	GTT			ROLL_CPD1	1	Matured
Par Value 1,000,000.00 Proceeds 1,000,000.00 USD				Commences 4/25/2000 Matures 7/25/2000 Rate 12.00 Yield				
4/24/200	USBNK	BONDROLL	GTT			ROLL_ACC1	1	Matured
Par Value 1,000,000.00 Proceeds 1,000,000.00 USD				Commences 4/25/2000 Matures 7/25/2000 Rate 12.00 Yield				
5/11/200	USBNK	CORPBOND				TCORPBOND3	1	Matured
Par Value 1,000,000.00 Proceeds -1,000,000.00 USD				Commences 5/12/2000 Matures 5/14/2001 Rate 10.00 Yield				

DEALS BY COUNTERPARTY

Business Unit: US001

Settlement Date: 1/1/1999 to 11/19/2003

Counterparty: US TREASURY BANK

Ctpy Type: External

Settlement Date	Deal ID	Deal Status	Buy Currency	Buy Amount	Sell Currency	Sell Amount	Rate	Maturity Date	Transaction Date
IRSWAP									
4/27/1999									
	TSWAP	Matured	USD	1,000,000.00	USD	-1,000,000.00	10.00	10/24/1999	4/25/1999
	TSWAP1	Matured	USD	1,000,000.00	USD	-1,000,000.00	10.00	10/24/1999	4/23/1999

Business Unit: US001

Counterparty: USA BANK

Ctpy Type: External

Settlement Date: 1/1/1999 to 11/19/2003

Settlement Date	Deal ID	Deal Status	Buy Currency	Buy Amount	Sell Currency	Sell Amount	Rate	Maturity Date	Transaction Date
BANKLOAN									
10/24/2000									
	DEBT1	Matured			USD	-1,250,000.00	7.80	10/24/2001	10/24/2000
	DEBT2	Matured			USD	-1,100,000.00	4.60	3/23/2001	10/24/2000
10/25/2000									
	STL2	Matured			USD	-1,000,000.00	6.70	10/25/2001	10/16/2000
BNKACCEPT									
5/15/2000									
	BNKACCEPT	Matured	USD	5,000,000.00			4.38	8/15/2000	5/12/2000
BONDROLL									
4/25/2000									
	ROLL_ACC1	Matured	USD	1,000,000.00			12.00	7/25/2000	4/24/2000
	ROLL_CPD1	Matured	USD	1,000,000.00			12.00	7/25/2000	4/24/2000
	ROLL_PAY1	Matured	USD	1,000,000.00			12.00	7/25/2000	4/24/2000
7/25/2000									
	ROLL_ACC2	Matured	USD	1,000,000.00			12.00	10/25/2000	7/25/2000
	ROLL_CPD2	Matured	USD	1,030,000.00			12.00	10/25/2000	7/25/2000
	ROLL_PAY2	Matured	USD	1,000,000.00			12.00	10/25/2000	7/25/2000
10/25/2000									
	ROLL_ACC3	Matured	USD	1,100,000.00			12.00	1/25/2001	10/25/2000
	ROLL_CPD3	Matured	USD	960,900.00			12.00	1/25/2001	10/25/2000

Business Unit: US001 1/1/1999 to 11/19/2003

Currency	Rate Reset Date	Deal ID	Leg	Principal Amount	Payment Date	Index	Floating Margin	Notional Amount
USD								
	5/12/2000							
		TCORPBOND3	Pay	-1,000,000.00	5/15/2000	LIBOR	0	-1,000,000.00
	5/15/2000							
		TCORPBOND3	Pay	-1,000,000.00	11/14/2000	LIBOR	0	-1,000,000.00
	10/23/2000							
		STL2	Pay	-1,000,000.00	1/25/2001	LIBOR	0	-1,000,000.00
	11/14/2000							
		TCORPBOND3	Pay	-1,000,000.00	5/14/2001	LIBOR	0	-1,000,000.00
	1/23/2001							
		STL2	Pay	-1,000,000.00	4/25/2001	LIBOR	0	-1,000,000.00
	4/23/2001							
		STL2	Pay	-1,000,000.00	7/25/2001	LIBOR	0	-1,000,000.00

Business Unit: **US001** **1/1/1999 to 11/19/2003**

Currency	Rate Reset Date	Deal ID	Leg	Principal Amount	Payment Date	Index	Floating Margin	Notional Amount
USD								
	7/23/2001							
		STL2	**Pay**	**-1,000,000.00**	**10/25/2001**	**LIBOR**	**0**	**-1,000,000.00**

Report TRC3011

Accrued Investment & Debt

PeopleSoft Financials

Page No. 1
Run Date: 11/19/2003
Run Time:0:27:32 AM

Business Unit: US001

Business Date: 10/16/2000

Currency	Counterparty	Deal ID	Instrument Type	Settlement Date	Days to Maturity	Rate	Balance	Amoritized Discount	Accrued Interest
Investment									
USD									
	USBNK	SIA_P101	CORPBOND	11/22/1992	1,872	11.01	100,000,000.00	-11,854,918.31	33,333.34
	USBNK	SIA_P103	CORPBOND	6/5/1992	8,460	7.36	100,000,000.00	-26,124,786.63	55,555.56
	USBNK	SIA_P113	CORPBOND	6/26/1992	1,719	10.90	100,000,000.00	-40,112,353.47	0.00
	USBNK	SIA_P115	CORPBOND	2/12/1992	1,719	10.55	100,000,000.00	-39,142,026.84	0.00
	USBNK	SIA_P67	CORPBOND	2/25/1993	1,521	6.46	100,000,000.00	-2,160,433.51	40,277.77
	USBNK	SIA_P73	CORPBOND	11/11/1992	1,597	6.25	100,000,000.00	6,192,735.92	0.00
	USBNK	SIA_P75	CORPBOND	11/11/1992	1,597	7.75	100,000,000.00	5,982,292.38	0.00
	USBNK	SIA_P89	CORPBOND	2/25/1993	1,689	7.25	100,000,000.00	-1,480,788.23	51,388.89
	USBNK	SIA_P91	CORPBOND	2/25/1993	1,430	8.93	100,000,000.00	-6,878,391.26	51,388.89
	USBNK	SIA_P97	CORPBOND	3/15/1993	7,076	4.27	100,000,000.00	-3,546,860.21	66,666.66
	USBNK	SIA_P99	CORPBOND	3/15/1993	7,076	10.26	100,000,000.00	-47,321,450.71	66,666.66
	USBNK	STL1	CORPBOND	10/25/2000	374	10.00	0.00	0.00	0.00
	USBNK	STL3	CORPBOND	10/25/1999	9	5.60	1,000,000.00	-0.36	0.00
	USBNK	STL4	CORPBOND	10/25/2000	739	8.16	0.00	0.00	0.00
	USBNK	STL6	CORPBOND	10/25/2000	3,661	4.50	0.00	0.00	0.00
			Investment Totals for USD				**1,101,000,000.00**	**-166,446,981.23**	**965,277.77**

Report TRC3011

Accrued Investment & Debt

PeopleSoft Financials

Run Date: 11/19/2003
Run Time:0:27:32 AM

Business Unit: US001
Business Date: 10/16/2000

Currency	Counterparty	Deal ID	Instrument Type	Settlement Date	Days to Maturity	Rate	Balance	Amoritized Discount	Accrued Interest
Debt									
USD									
	USBNK	TCORPBOND1	CORPBOND	3/28/2000	163	20.51	-1,100,000.00	52,438.95	0.00
	USBNK	TCORPBOND2	CORPBOND	3/31/2000	168	20.49	-1,100,000.00	52,312.01	0.00
	USBNK	TCORPBOND3	CORPBOND	5/12/2000	210	0.00	-1,000,000.00	0.00	0.00
			Debt Totals for USD				**-3,200,000.00**	**104,750.96**	**0.00**

Report TRC3012	PeopleSoft Financials	Page No. 1
	Interest Rate Deals	Run Date: 11/19/2003
		Run Time: 10:25:01 AM

Business Unit: US001
Business Date: 10/16/2000

Currency	Ctpy	Deal ID	Instrument Type	Settlement Date	Days to Maturity	Rate	Yield	Transaction Amount	Proceeds	Book Value	Accrued Interest
Debt											
USD											
	USBNK										
		TCORPBOND1	CORPBOND	3/28/2000	163	20.51	20.51	-1,100,000.00	-1,000,000.00	-1,047,561.05	0.00
		TCORPBOND2	CORPBOND	3/31/2000	168	20.49	20.49	-1,100,000.00	-1,000,000.00	-1,047,687.99	0.00
		TCORPBOND3	CORPBOND	5/12/2000	210	0.00	0.00	-1,000,000.00	-1,000,000.00	-1,000,000.00	0.00
			Debt Totals for USD					**-3,200,000.00**	**-3,000,000.00**	**-3,095,249.04**	**0.00**
Investment											
USD											
	USBNK										
		SIA_P101	CORPBOND	11/22/1992	1,872	11.01	11.01	100,000,000.00	79,867,737.60	89,478,415.03	1,333,333.34
		SIA_P103	CORPBOND	6/5/1992	8,460	7.36	7.36	100,000,000.00	73,265,436.89	74,930,768.93	1,055,555.56
		SIA_P113	CORPBOND	6/26/1992	1,719	10.90	10.90	100,000,000.00	25,125,000.00	59,887,646.53	0.00
		SIA_P115	CORPBOND	2/12/1992	1,719	10.55	10.55	100,000,000.00	25,252,445.55	60,857,973.16	0.00
		SIA_P67	CORPBOND	2/25/1993	1,521	6.46	6.46	100,000,000.00	96,350,687.89	99,079,844.26	1,240,277.77
		SIA_P73	CORPBOND	11/11/1992	1,597	6.25	6.25	100,000,000.00	114,183,214.24	106,192,735.92	0.00
		SIA_P75	CORPBOND	11/11/1992	1,597	7.75	7.75	100,000,000.00	116,293,739.26	105,982,292.38	0.00
		SIA_P89	CORPBOND	2/25/1993	1,689	7.25	7.25	100,000,000.00	98,310,925.56	99,970,600.66	1,451,388.89
		SIA_P91	CORPBOND	2/25/1993	1,430	8.93	8.93	100,000,000.00	86,671,257.56	94,572,997.63	1,451,388.89
		SIA_P97	CORPBOND	3/15/1993	7,076	4.27	4.27	100,000,000.00	95,861,053.50	97,119,806.45	666,666.66
		SIA_P99	CORPBOND	3/15/1993	7,076	10.26	10.26	100,000,000.00	50,972,005.53	53,445,215.95	766,666.66
		STL1	CORPBOND	10/25/2000	374	10.00	10.00	1,000,000.00	1,000,000.00	0.00	0.00
		STL3	CORPBOND	10/25/1999	9	5.60	5.60	1,000,000.00	1,000,000.00	999,999.64	0.00
		STL4	CORPBOND	10/25/2000	739	8.16	8.16	5,000,000.00	4,999,999.00	0.00	0.00
		STL6	CORPBOND	10/25/2000	3,661	4.50	4.50	1,000,000.00	1,000,000.00	0.00	0.00
			Investment Totals for USD					**1,108,000,000.00**	**870,153,502.58**	**942,518,296.54**	**7,965,277.77**

Report TRC3013

PeopleSoft Financials
DEALS BY COUNTERPARTY

Run Date: 11/19/2003
Run Time: 10:17:14 AM

Business Unit: US001

Maturity Date Range: 1/1/1999 to 11/19/2003

Counterparty: US TREASURY BANK

Ctpy Type: External

Maturity Date	Deal ID	Deal Status	Buy Currency	Buy Amount	Sell Currency	Sell Amount	Rate	Settlement Date	Transaction Date
IRSWAP									
10/24/1999		Matured							
	TSWAP		USD	1,000,000.00	USD	-1,000,000.00	10.00	4/27/1999	4/25/1999
	TSWAP1		USD	1,000,000.00	USD	-1,000,000.00	10.00	4/27/1999	4/23/1999

Business Unit: US001

Counterparty: USA BANK

Ctpy Type: External

Maturity Date Range: 1/1/1999 to 11/19/2003

Maturity Date	Deal ID	Deal Status	Buy Currency	Buy Amount	Sell Currency	Sell Amount	Rate	Settlement Date	Transaction Date
BANKLOAN									
3/23/2001		Matured							
	DEBT2				USD	-1,100,000.00	4.60	10/24/2000	10/24/2000
10/24/2001		Matured							
	DEBT1				USD	-1,250,000.00	7.80	10/24/2000	10/24/2000
10/25/2001		Matured							
	STL2				USD	-1,000,000.00	6.70	10/25/2000	10/16/2000
BNKACCEPT									
8/15/2000		Matured							
	BNKACCEPT		USD	5,000,000.00		0.00	4.38	5/15/2000	5/12/2000

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Report TRC3014	PeopleSoft Financials		Run Date:	11/19/2003
	SETTLEMENTS		Run Time:	10:41:04 AM

Business Unit: **US001**

1/1/1999 to 11/19/2003

Business Date	Currency	Source Code	Source ID	Amount
6/15/2000				
	USD			
		Deals	SIA_P103	2,500,000.00
		Deals	SIA_P67	2,937,500.00
		Deals	SIA_P89	3,437,500.00
		Deals	SIA_P91	3,437,500.00
			Subtotal for USD	**12,312,500.00**
			Revaluation to USD	**12,312,500.00**
			Revaluation Amount in USD for 6/15/2000	**12,312,500.00**
7/31/2000				
	USD			
		Facility Fees	TRSID2	-1,000.00
		Letter of Credit Fees	TRSID5	-1,000.00
		Deal Fees	TRSID1	-15.00
		EFT Fees	TRSID3	-10.00
			Subtotal for USD	**-2,025.00**
			Revaluation to USD	**-2,025.00**
			Revaluation Amount in USD for 7/31/2000	**-2,025.00**
12/15/2000				
	USD			
		Deals	SIA_P103	2,500,000.00
		Deals	SIA_P67	2,937,500.00
		Deals	SIA_P89	3,437,500.00
		Deals	SIA_P91	3,437,500.00
			Subtotal for USD	**12,312,500.00**
			Revaluation to USD	**12,312,500.00**
			Revaluation Amount in USD for 12/15/2000	**12,312,500.00**
6/15/2001				
	USD			
		Deals	SIA_P103	2,500,000.00
		Deals	SIA_P67	2,937,500.00
		Deals	SIA_P89	3,437,500.00
		Deals	SIA_P91	3,437,500.00
			Subtotal for USD	**12,312,500.00**
			Revaluation to USD	**12,312,500.00**
			Revaluation Amount in USD for 6/15/2001	**12,312,500.00**
			Revaluation Amount in USD for US001	**36,935,475.00**

Report TRC3019

PeopleSoft Financials

DEALS BY COUNTERPARTY

Run Date: 11/19/2003
Run Time: 10:21:30 AM

Business Unit: US001 **Transaction Date:** 1/1/1999-11/19/2003
Counterparty: US TREASURY BANK
Ctpy Type: E

Transaction Date	Deal ID	Deal Status	Buy Currency	Buy Amount	Sell Currency	Sell Amount	Rate	Settlement Date	Maturity Date
IRSWAP									
4/23/1999									
	TSWAP1	04	USD	1,000,000.00	USD	-1,000,000.00	10.00	4/27/1999	10/24/1999
4/25/1999									
	TSWAP	04	USD	1,000,000.00	USD	-1,000,000.00	10.00	4/27/1999	10/24/1999

Business Unit: US001 Transaction Date: 1/1/1999-11/19/2003

Counterparty: USA BANK

Ctpy Type: E

Transaction Date	Deal ID	Deal Status	Buy Currency	Buy Amount	Sell Currency	Sell Amount	Rate	Settlement Date	Maturity Date
BANKLOAN									
10/16/2000									
	STL2	04			USD	-1,000,000.00	6.70	10/25/2000	10/25/2001
10/24/2000									
	DEBT1	04			USD	-1,250,000.00	7.80	10/24/2000	10/24/2001
	DEBT2	04			USD	-1,100,000.00	4.60	10/24/2000	3/23/2001
BNKACCEPT									
5/12/2000									
	BNKACCEPT	04	USD	5,000,000.00			4.38	5/15/2000	8/15/2000
BONDROLL									
4/24/2000									
	ROLL_ACC1	04	USD	1,000,000.00			12.00	4/25/2000	7/25/2000
	ROLL_CPD1	04	USD	1,000,000.00			12.00	4/25/2000	7/25/2000
	ROLL_PAY1	04	USD	1,000,000.00			12.00	4/25/2000	7/25/2000
7/25/2000									
	ROLL_ACC2	04	USD	1,000,000.00			12.00	7/25/2000	10/25/2000
	ROLL_CPD2	04	USD	1,030,000.00			12.00	7/25/2000	10/25/2000
	ROLL_PAY2	04	USD	1,000,000.00			12.00	7/25/2000	10/25/2000
10/25/2000									
	ROLL_ACC3	04	USD	1,100,000.00			12.00	10/25/2000	1/25/2001
	ROLL_CPD3	04	USD	960,900.00			12.00	10/25/2000	1/25/2001

Accounting Entries on Undone Deals

Business Unit	Accounting ID	Event ID	Accounting Date	Sequence Number	Transaction Leg	Accounting Event Type
US001	0000000094	UNDO-1	3/24/2003	1	1	03
US001	0000000093	UNDO-1	2/24/2003	1	1	03
US001	0000000092	UNDO-1	1/22/2003	1	1	03
US001	0000000091	UNDO-1	12/23/2002	1	1	03
US001	0000000090	UNDO-1	11/22/2002	1	1	18
US001	0000000089	UNDO-1	3/31/2003	1	1	09
US001	0000000088	UNDO-1	11/22/2002	1	1	01

End of Report