

# PeopleSoft®

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## PeopleSoft Enterprise Risk Management 8.9 Reports

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PeopleSoft Enterprise Risk Management 8.9 Reports  
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# About This PeopleBook Preface

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

This preface discusses:

- Related documentation.
- Comments and suggestions.

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## Documentation Updates and Printed Documentation

This section discusses how to:

- Obtain documentation updates.
- Order printed documentation.

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**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.

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### See Also

PeopleSoft Customer Connection, <https://www.peoplesoft.com/corp/en/login.jsp>

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# **Comments and Suggestions**

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Or send email comments to [doc@peoplesoft.com](mailto:doc@peoplesoft.com).

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

# CHAPTER 1

## Risk Management Reports

This appendix provides an overview of Risk Management reports and enables you to view a summary table of all reports.

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**Note.** For samples of these reports, see the Portable Document Format (PDF) fields that are published on CD-ROM with your documentation.

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### Risk Management Reports: A to Z

This table lists the Risk Management reports, sorted alphanumerically by report ID. The reports listed are all Crystal reports. 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
TRC3015 Mark to Market	Lists mark-to-market information for transactions for a specified business unit and all defined currencies of the business unit for a specific date range. (Crystal)	Risk Management, Reports, Mark to Market	RUN_TRC3015
TRC4030 Stale Hedges	Generate a report listing all stale hedges.	Risk Management, Reports, Stale Hedges	RUN_TRC4030
TRC4031 Hedges	Provides a listing of all hedge activities for a specified business unit. (Crystal) Report can be filtered by hedge status, type, and relationship.	Risk Management, Reports, Hedges	RUN_TRC4031
TRC4032 Hedge Assessment Tickler	Generate a report of hedges that need an assessment.	Risk Management, Reports, Hedge Assessment Tickler	RUN_TRC4032
TRC4110 Hedge Summary	Provides a summary of all hedged risk for single hedge or all hedges of a specified business unit. (Crystal)	Risk Management, Reports, Hedge Report	RUN_TRC4110



## **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.



Settlement Date between 1/1/1900 and 6/16/2005

Business Unit: US001      Currency: USD

Position Currency	Instrument Type	Settlement Dat	Deal ID	Buy/Sell	Spot Rate	Amount	Spot Amount	Revalued Spot Amount	Interest Accrued
DEM	FX Option - American Style Exercise								
		1/5/1999	TOPTION	Buy	1.40	7,500.00	10,500.00	13,537.01	0.00
							<b>Spot Amount Subtotal</b>		<b>10,500.00</b>
							<b>Revalued Subtotal (0.51)</b>		<b>13,537.01</b>
							<b>Forward Gain(+)/Loss(-)</b>		<b>-3,037.01</b>
JPY	FX Forward								
		4/6/2000	TFX2	Buy	0.00	1,000,000.00	0.00	198,400,000.00	0.00
		4/7/2000	TFX1	Buy	0.00	1,000,000.00	0.00	198,400,000.00	0.00
		4/11/2000	TFX3	Buy	0.00	1,000,000.00	0.00	198,400,000.00	0.00
							<b>Spot Amount Subtotal</b>		<b>0.00</b>
							<b>Revalued Subtotal (0.01)</b>		<b>595,200,000.00</b>
							<b>Forward Gain(+)/Loss(-)</b>		<b>-198,400,000.00</b>
USD	FX Forward								
		4/6/2000	TFX2	Sell	0.00	-10,000.00	0.00	-10,000.00	0.00
		4/7/2000	TFX1	Sell	0.00	-10,000.00	0.00	-10,000.00	0.00
		4/11/2000	TFX3	Sell	0.00	-10,000.00	0.00	-10,000.00	0.00
							<b>Spot Amount Subtotal</b>		<b>0.00</b>
							<b>Revalued Subtotal (1.00)</b>		<b>-30,000.00</b>
							<b>Forward Gain(+)/Loss(-)</b>		<b>10,000.00</b>
USD	FX Option - American Style Exercise								
		1/5/1999	TOPTION	Sell	1.00	-5,000.00	-5,000.00	-5,000.00	0.00
							<b>Spot Amount Subtotal</b>		<b>-5,000.00</b>
							<b>Revalued Subtotal (1.00)</b>		<b>-5,000.00</b>
							<b>Forward Gain(+)/Loss(-)</b>		<b>0.00</b>



Business Unit: US001

Hedge ID	Hedge Item Sequence	Hedge Item Begin Date	Hedge Item End Date	Hedge Added Date	Hedge Deal Sequence	Treasury Header ID	Deal Status
CASE3	1.00	5/31/200	6/21/200	1/1/2001	1.00	CASE3A	04



Business Unit: US001

Hedge ID	Hedge Status	Hedge Type	Hedge Type 133	Hedge Eff ZZZZ	Hedge Deal Seq	Business Unit TRX	Treasury Header ID	Hedge Deal Pct	Hedge Added Dt	Hedge Item Seq	Hedge Item SRC	Hdg Item Financial
000000000002	Discontinued	FAS 133 Hedç	Cash Flow Hed	Assume No Ineffect	1	US001	ODCPNSWP130	100.00	6/16/2005	1	Other Hedge:	Financial Item



Business Unit: US001

Hedge ID	Hedge Status	Assessment Date	Hedge ZZZZ	Assessment Made	Assessment Period
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CASE3	A	6/21/200	ANI	N	
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CASE5	A	6/21/200	ANI	N	
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## HEDGE REPORT

**Business Unit:** US001

**Hedge ID:** CASE3 American put to cover investment in 1000 shares  
**Strategy:** FAIRVALUE

**Instrument Details**

Business Unit	Hedging Instrument	Description	Percentage
US001	CASE3A	American Put to buy 1000 shares	100.00

**Item Details**

Business Unit	Hedged Item	Description	Percentage
US001	CASE3	Buy 1000 shares of CASE3 at 450 on 2000-05-31	100.00

**Audit History**

Calendar ID	Closing Year	Assessment Date	Latest Time	Effectiveness Ratio	Result
	0			0.00	

**Hedge ID:** CASE5 Interest rate swap to offset debt  
**Strategy:** CASHFLOW

**Instrument Details**

Business Unit	Hedging Instrument	Description	Percentage
US001	CASE5A	5 Years to 2007-12-31 Pay USD 5.0m. @ 10% Receive USD 5.0m. @ LIBOR	100.00

**Item Details**

Business Unit	Hedged Item	Description	Percentage
US001	CASE5	5 Years to 2007-12-31 Debt USD 5.0m. @ LIBOR	100.00

**Audit History**

Calendar ID	Closing Year	Assessment Date	Latest Time	Effectiveness Ratio	Result
	0			0.00	

End of Report