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PeopleSoft Enterprise Deal Management 9.0 PeopleBook

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About This PeopleBook Preface

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

This preface discusses:

- PeopleSoft Enterprise application prerequisites.
- Application fundamentals.
- Documentation updates and printed documentation.
- Additional resources.
- Typographical conventions and visual cues.
- Comments and suggestions.
- Common elements in PeopleBooks.

Note. PeopleBooks document only elements, such as fields and check boxes, that require additional explanation. If an 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 Enterprise applications are defined in this preface.

PeopleSoft Enterprise 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 Enterprise applications.

You might also want to complete at least one introductory training course, if applicable.

You should be familiar with navigating the system and adding, updating, and deleting information by using PeopleSoft Enterprise menus, pages, or windows. 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 Enterprise applications most effectively.

Application Fundamentals

Each application PeopleBook provides implementation and processing information for your PeopleSoft Enterprise applications.

For some applications, additional, essential information describing the setup and design of your system appears in a companion volume of documentation called the application fundamentals PeopleBook. Most product lines have a version of the application fundamentals PeopleBook. The preface of each PeopleBook identifies the application fundamentals PeopleBooks that are associated with that PeopleBook.

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The application fundamentals PeopleBook consists of important topics that apply to many or all PeopleSoft Enterprise applications. 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 the appropriate application fundamentals PeopleBooks. They provide the starting points for fundamental implementation tasks.

Documentation Updates and Printed Documentation

This section discusses how to:

- Obtain documentation updates.
- Download and order printed documentation.

Obtaining Documentation Updates

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

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

See Also

Oracle's PeopleSoft Customer Connection, http://www.oracle.com/support/support_peoplesoft.html

Downloading and Ordering Printed Documentation

In addition to the complete line of documentation that is delivered on your PeopleBook CD-ROM, Oracle makes PeopleSoft Enterprise documentation available to you via Oracle's website. You can:

- Download PDF files.
- Order printed, bound volumes.

Downloading PDF Files

You can download PDF versions of PeopleSoft Enterprise documentation online via the Oracle Technology Network. Oracle makes these PDF files available online for each major release shortly after the software is shipped.

See Oracle Technology Network, http://www.oracle.com/technology/documentation/psftent.html.

Ordering Printed, Bound Volumes

You can order printed, bound volumes of selected documentation via the Oracle Store.

See Oracle Store, http://oraclestore.oracle.com/OA_HTML/ibeCCtpSctDspRte.jsp?section=14021

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Additional Resources

The following resources are located on Oracle's PeopleSoft Customer Connection website:

Resource	Navigation
Application maintenance information	Updates + Fixes
Business process diagrams	Support, Documentation, Business Process Maps
Interactive Services Repository	Support, Documentation, Interactive Services Repository
Hardware and software requirements	Implement, Optimize + Upgrade; Implementation Guide; Implementation Documentation and Software; Hardware and Software Requirements
Installation guides	Implement, Optimize + Upgrade; Implementation Guide; Implementation Documentation and Software; Installation Guides and Notes
Integration information	Implement, Optimize + Upgrade; Implementation Guide; Implementation Documentation and Software; Pre-Built Integrations for PeopleSoft Enterprise and JD Edwards EnterpriseOne Applications
Minimum technical requirements (MTRs)	Implement, Optimize + Upgrade; Implementation Guide; Supported Platforms
Documentation updates	Support, Documentation, Documentation Updates
PeopleBooks support policy	Support, Support Policy
Prerelease notes	Support, Documentation, Documentation Updates, Category, Release Notes
Product release roadmap	Support, Roadmaps + Schedules
Release notes	Support, Documentation, Documentation Updates, Category, Release Notes
Release value proposition	Support, Documentation, Documentation Updates, Category, Release Value Proposition
Statement of direction	Support, Documentation, Documentation Updates, Category, Statement of Direction
Troubleshooting information	Support, Troubleshooting
Upgrade documentation	Support, Documentation, Upgrade Documentation and Scripts

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Typographical Conventions and Visual Cues

This section discusses:

- Typographical conventions.
- Visual cues.
- Country, region, and industry identifiers.
- Currency codes.

Typographical Conventions

This table contains the typographical conventions that are used in PeopleBooks:

Typographical Convention or Visual Cue	Description
Bold	Indicates PeopleCode function names, business function names, event names, system 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 Enterprise 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 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 the W key.
`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.
. . . (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 (|).

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Typographical Convention or Visual Cue	Description
[ ] (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.

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 Enterprise system.

Note. Example of a note.

If the note is preceded by *Important!,* the note 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.

Cross-References

PeopleBooks provide cross-references either under 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.

Country, Region, and Industry Identifiers

Information that applies only to a specific country, region, or industry is preceded by a standard identifier in parentheses. This identifier typically appears at the beginning of a section heading, but it may also appear at the beginning of a note or other text.

Example of a country-specific heading: "(FRA) Hiring an Employee"

Example of a region-specific heading: "(Latin America) Setting Up Depreciation"

Country Identifiers

Countries are identified with the International Organization for Standardization (ISO) country code.

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Region Identifiers

Regions are identified by the region name. The following region identifiers may appear in PeopleBooks:

- Asia Pacific
- Europe
- Latin America
- North America

Industry Identifiers

Industries are identified by the industry name or by an abbreviation for that industry. The following industry identifiers may appear in PeopleBooks:

- USF (U.S. Federal)
- E&G (Education and Government)

Currency Codes

Monetary amounts are identified by the ISO currency code.

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 Oracle reference and training materials. Please send your suggestions to your product line documentation manager at Oracle Corporation, 500 Oracle Parkway, Redwood Shores, CA 94065, U.S.A. Or email us at appsdoc@us.oracle.com.

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

Common Elements Used in 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.

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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.
Process Monitor	Click to access the Process List page, where you can view the status of submitted process requests.
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).
Request ID	An ID that represents a set of selection criteria for a report or process.
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.
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.
User ID	An ID that represents the person who generates a transaction.

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PeopleSoft Enterprise Deal Management 9.0 PeopleBook Preface

This preface discusses:

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

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 Products

This PeopleBook refers to these products:

- PeopleSoft Enterprise Cash Management.
- PeopleSoft Enterprise Risk Management.
- PeopleSoft Enterprise General Ledger.

PeopleSoft Application Fundamentals

The *PeopleSoft Enterprise Deal Management 9.0 PeopleBook*provides you with implementation and processing information for your 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 familiarize yourself with the contents of these PeopleBooks.

The following companion PeopleBooks apply specifically to Deal Management:

- *PeopleSoft Enterprise Applications Fundamentals 9.0 PeopleBook*
- *PeopleSoft Enterprise Global Options and Reports 9.0 PeopleBook*
- *PeopleSoft Bank Setup and Processing 9.0 PeopleBook*

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Pages with Deferred Processing

Several pages in 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 or link or by selecting a 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 that 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

Enterprise PeopleTools 8.48 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, department ID, 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	Free-flow 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 single 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:

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	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	Free-flow 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 that you no longer use in order to maintain an audit trail.
Unit	Business unit for an item.

See Also

Enterprise PeopleTools 8.48 PeopleBook: Using PeopleSoft Applications

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CHAPTER 1

Getting Started with PeopleSoft Enterprise 9.0 Deal Management

This chapter discusses:

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

Deal Management Business Processes

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.
- Equities creation and maintenance.

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

Deal Management Integrations

Deal Management integrates with the following PeopleSoft applications:

- Cash Management
- Risk Management
- General Ledger

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Because applications share information, you must plan to work closely with the implementation teams that install other PeopleSoft applications to ensure that PeopleSoft provides the full functionality and efficiency that your company requires.

We discuss integration considerations in the implementation chapters in this PeopleBook. Supplemental information about third-party application integrations is located on the PeopleSoft Customer Connection Web site.

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 Deal Management setup tasks, you need to set up PeopleSoft banking functionality and 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 and troubleshooting information. A complete list of these resources appears in the preface in *About These PeopleBooks,* with information about where to find the most current version of each.

See Also

PeopleSoft Enterprise Banks Setup and Processing 9.0 PeopleBook, "Getting Started With PeopleSoft Enterprise Bank Setup and Processing," Other Sources of Information

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Getting Started With PeopleSoft Enterprise Cash Management," Cash Management Implementation

Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Enterprise Integration

Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Integration Tools and Utilities

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CHAPTER 2

Defining Deal Management Processing Options

This chapter lists prerequisites for the setup of Deal Management processing options and discusses how to define deal portfolios.

Prerequisites

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

- Banks and counterparties.
- Cash Management functions.

This table lists the pages and custom navigation for setting up Deal Management.

Page Name	Navigation	Usage	Setup Information
Treasury Definitions Center	Treasury Definitions Center	Access links, grouped by logical function, to setup pages for Treasury products. For easier retrieval, you can save this page in the My Favorites folder on the portal navigation menu.	
Treasury Options	Click Business Unit Related	Define workflow options that are related to Deals Management for a business unit.	See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Defining Cash Management Processing Options," Defining Treasury Business Unit Options.

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Page Name	Navigation	Usage	Setup Information
Deals/Instrument Types	Click Deals/Instrument Types.	Access pages to set up deal instrument types and instrument templates, and define deal, inbound, confirmation-validation rules.	See Chapter 8, "Processing and Managing Deals," Managing Deals and Portfolios, page 125. See Chapter 6, "Defining Instrument Types and Instrument Templates," page 39. See Chapter 9, "Confirming Deals," Setting Up Inbound Confirmation Validation, page 133.
Facilities	Click Facilities.	Access pages to set up facilities for issuing debt and lines of credit.	See Chapter 5, "Managing Facilities in Deal Management," page 31.

See Also

PeopleSoft Enterprise Banks Setup and Processing 9.0 PeopleBook, "Setting Up Banks"

PeopleSoft Enterprise Banks Setup and Processing 9.0 PeopleBook, "Setting Up Files for Electronic Funds Transfers"

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Defining Cash Management Processing Options"

PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook, "Setting Up Electronic Banking Using Financial Gateway"

Defining Deal Portfolios

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

See Also

Chapter 7, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 99

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.

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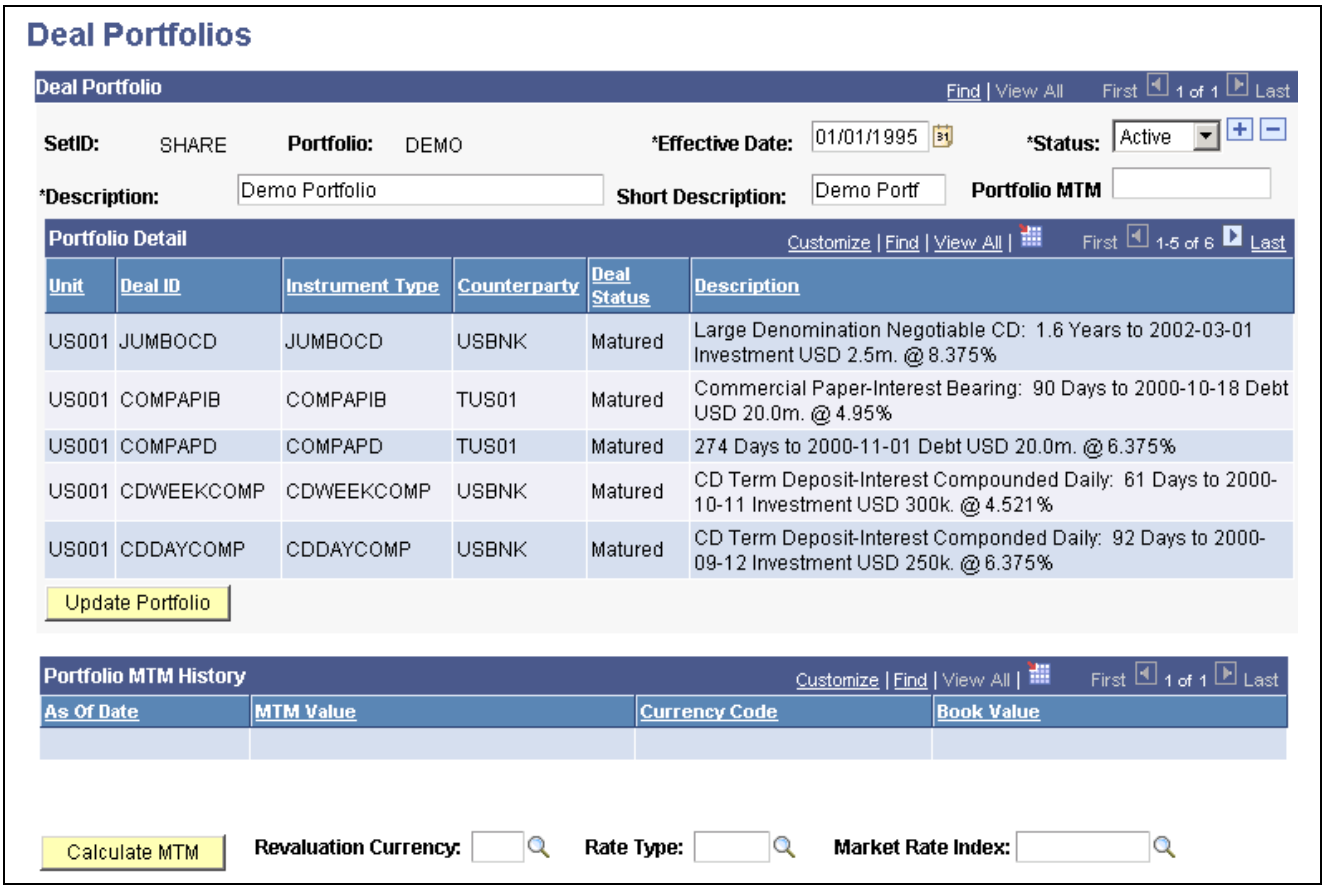

Deals Portfolios page

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

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CHAPTER 3

Managing Securities

This chapter provides an overview of securities and discusses how to:

- Define securities.
- Import security definitions and market values.
- Process securities mark-to-market values.

Note. This component is designed to provide support for managing interest-bearing securities that trade in the marketplace. Suitable securities for this component include Treasuries (T-Bills, T-Notes, T-Bonds), corporate bonds, municipal bonds (munis), agency securities (Fannie Mae, Freddie Mac), and commercial papers. For managing debt instruments that your firm will issue, however, such as commercial paper and line-of-credit facilities, see "Managing Facilities in Deal Management."

For managing stocks, see "Managing Equities."

Understanding Securities

Deal Management provides securities functionality for use in creating deals. You can attach a specified security to a deal on the Security Header page.

This functionality enables you to:

- Record general information for a security.
- Search and record multiple lines of security, market-value information.
- Download security information and current market values.

Note. Many of the fields that are mentioned in this chapter are described in more detail in the chapter "Capturing Deals and Trade Tickets."

See Also

Chapter 7, "Capturing Deals and Trade Tickets," page 77

Prerequisite

Before creating and processing securities, you must set up deal instrument types.

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," page 39

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Defining Securities

This section discusses how to:

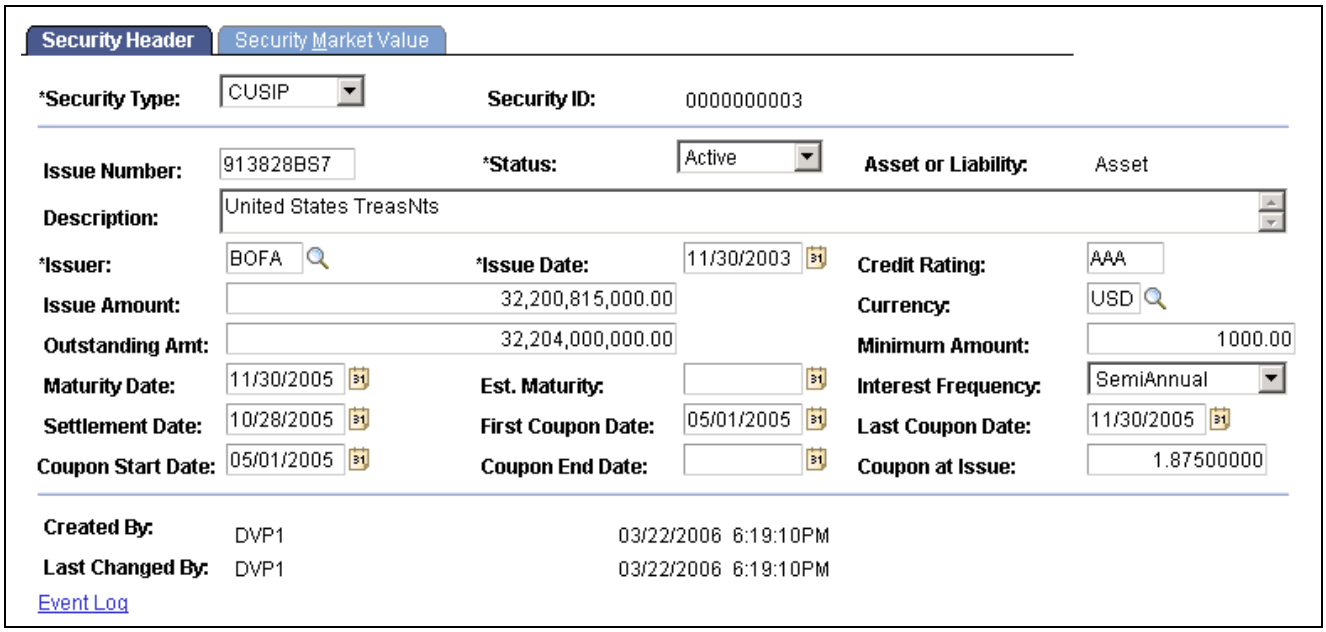
- Enter security header information manually.
- Enter security market value information.

Pages Used to Define Securities

Page Name	Object Name	Navigation	Usage
Security Header	TRX_SECURITY_HDR	Deal Management, Administer Deals, Securities	Enter and view general information about a security.
Security Market Value	TRX_SEC_MKTVAL	Deal Management, Administer Deals, Securities, Security Market Value tab	View the currency information and market value of a security as of a specified date. The market values can be entered here manually or viewed after being imported using the Securities Market Values Import page. You can record more than one market price.

Entering Security Header Information

Access the Security Header page.



Security Header page

Security Type Select the agency that issues the identifier for the security. Options are:

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- *CUSIP:* (Committee for Uniform Security Identification Procedures) For securities underwritten within the United States or Canada.
- *CINS:* (CUSIP International Numbering System) For international securities underwritten outside the United States and Canada.

Security ID Displays the identifier that you assigned.

Issue Number Enter the identifier that is assigned to this security according to the identification system that is selected in the Security Type field.

Note.

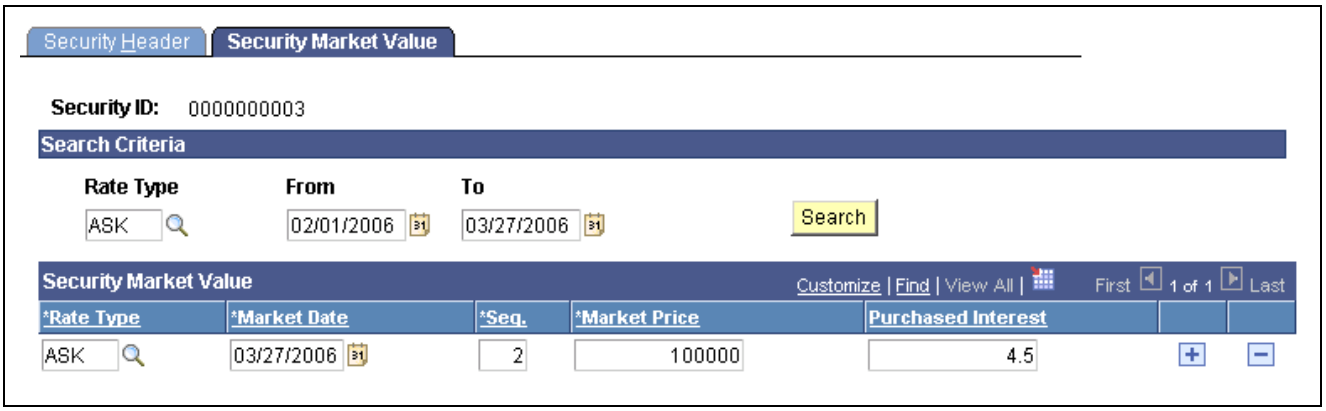
The CUSIP/CINS identifier entered here is validated using check-digit validation logic if a check digit exists for the security. If the security does not have a check digit appended to it, one is derived by the system and appended to the existing CUSIP/CINS identifier.

Coupon at Issue Enter the applicable interest rate in decimal format.

Created By and **Last Changed By** User ID and date/time stamp information that enable you to track 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 this field blank returns all possible results.

Seq (sequence) Enter a number for each added row of market source information to determine processing order of the valuation.

Market Price Enter the price of the security relative to the par value.

Purchased Interest Displays the interest calculated from the interest-period, start date to the settlement date. This value is important for securities purchased in a secondary market.

For example, bonds usually pay interest every six months, but, interest is accrued by the bondholders on a day-to-day basis. When a bond is sold, the buyer pays the seller the market price plus the accrued interest, for which the buyer will be reimbursed when the issuer next pays interest.

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Importing Security Definitions and Market Values

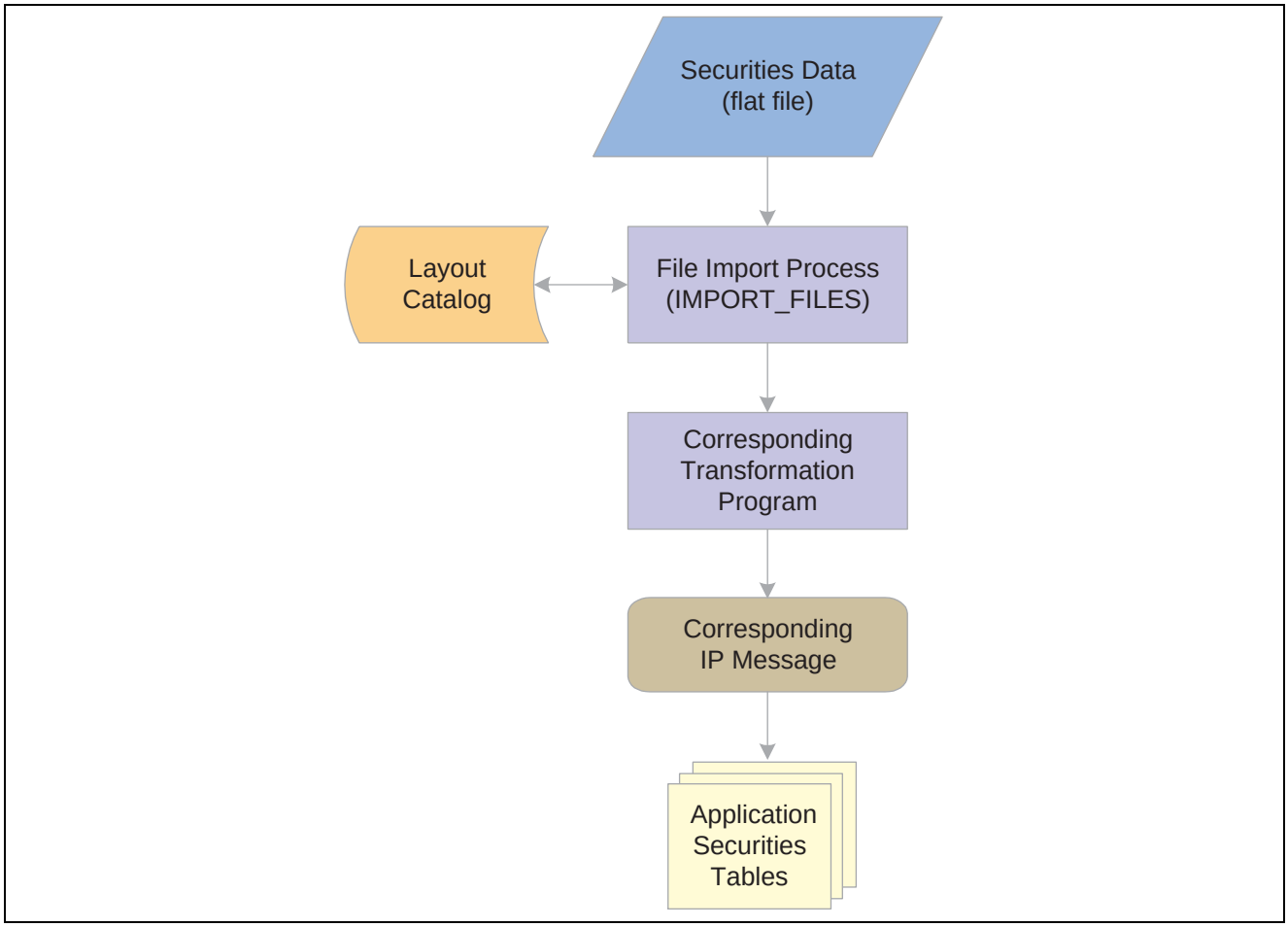
This section provides an overview of the securities data import process and discusses how to:

- Import security definitions.
- Import the current market values of securities.

PeopleSoft provides a way to import general information about a security into the system based on its CUSIP or CINS identifier. A variation of this process can be used to import current market values of the securities. Once a security definition is downloaded into the system, investment deals can be created using the security. When the latest market value for the security is downloaded into the system, the value of the security deal is updated and the gain or loss for the deal is booked in Treasury accounting.

Understanding the Securities Data Import Infrastructure

This diagram illustrates the securities data import process.



Securities data import process

The securities data import process involves the following steps:

1. An administrator enters information pertaining to a securities data file in comma-separated value (.csv), flat-file format.

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This initiates the File Import Application Engine process (IMPORT_FILES), which functions as an interface or shell to define the necessary commands for the system to import the securities data files.

2. The File Import Application Engine reads the file's layout definition data (which is stored in the Layout Catalog) and calls the corresponding transformation process.

   The layout for importing securities definition data is SECURITY and the corresponding transformation process called is TRX_SECD_XFM. For importing security market value, the SEC_MARKET layout is used with the TRX_SECM_XFM transformation process.

3. The transformation Application Engine loads the data into the securities application tables using the TRX_SEC_HDR IP message for securities definition data or the TRX_SEC_MKTVAL IP message for security market values.

See Also

PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook, "Setting Up Electronic Banking Using Financial Gateway," Understanding Electronic Banking

Pages Used to Import Security Definitions and Market Values

Page Name	Object Name	Navigation	Usage
Security Definition Import	BSP_IMPORT	Deal Management, Administer Deals, Security Definition Import	Import security definition data based on the security's CUSIP or CINS identifier.
Security Market Values Import	BSP_IMPORT	Deal Management, Process Deals, Security Market Values Import	Import current security market values data.

Importing Securities Data

Access the Security Definition Import page or the Security Market Values Import page.

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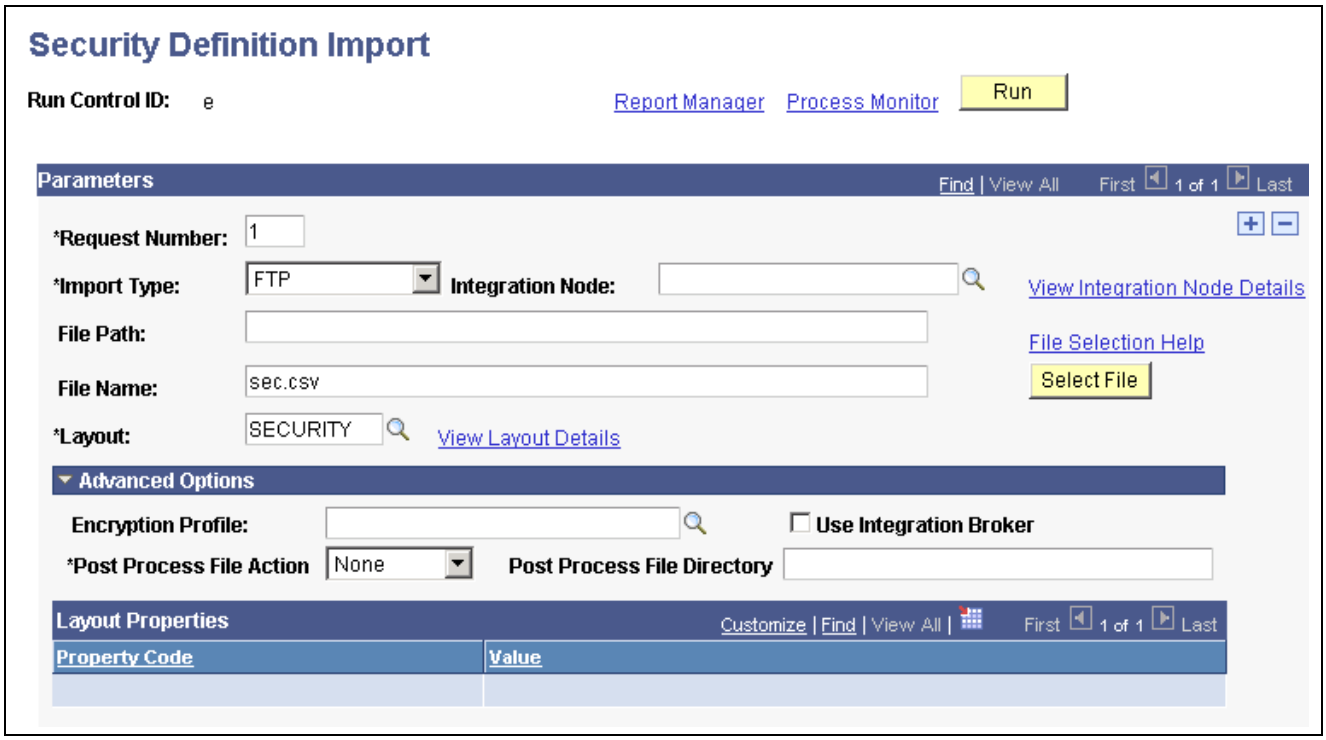

Security Definition Import page

Note. The field descriptions provided here are the same for both the Security Definition Import page and Security Market Values Import page.

Import Type

Select the method to import the bank statement data. Options are:

- *FTP:* Select if you are importing the file by using file transfer protocol, and enter a node through which to transfer the data.
- *File:* Select if you are importing a file, and complete the File Path and File Name fields.
- *HTTP:* Select if you are importing a file using a URL that is included as part of the node configuration. No file path or file name is required.

Integration Node

Enter the integration node to use to transfer the data. This field appears only if *FTP* or *HTTP* is selected in the Import Type field.

See *Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Integration Broker, "Configuring Nodes and Transactions."*

See *Enterprise PeopleTools 8.48 PeopleBook: Integration Broker, "Using Listening Connectors and Target Connectors," Working with AS2 Connectors*

See *PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments.

View Integration Node Details

Click to access the Integration Node Details page and review property details of the selected node. This link appears only if *FTP* or *HTTP* is selected in the Import Type field.

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File Path Enter the complete file path location. To select files by using the Select File button, the file path must have a trailing backslash (\).

You can also search for files of a specific type by entering an asterisk and the extension suffix. For example, to search all files with a .XML suffix enter:

```
\*.XML
```

File Selection Help Click to view help information about specifying file paths and file names.

File Name Select the specific file to import. If you want to import multiple files based on extension, leave this field blank.

Layout Select the file layout for the type of security data being imported. Options are:

- *SECURITY:* For importing securities definition data .
- *SEC_MARKET:* For importing security market values data.

Advanced Options

Encryption Profile Select an encryption profile to decrypt bank statements. Encryption profiles contain both encryption and decryption information.

Use Integration Broker Select to lay out the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly.

You select this option if you want to use the financial sanctions information as a trigger to Integration Broker to perform other processes, or to integrate with other systems.

Post Process File Action Select what action, if any, to perform on the bank statement files after the data has been processed. The options are:

- *Copy:* Copy the file to the directory that is entered in the Post Process File Directory field.
- *Delete:* Delete the file after the data in it is processed.
- *Move:* Move the file to the directory that is entered in the Post Process File Directory field.
- *None:* Take no action.

Post Process File Directory Enter a file path to the directory to which the file will be moved or copied if either option is selected as the post process file action.

Layout Properties

Value Property codes and values appear by default from values that are defined on the selected layout ID.

If you configure unique code mappings for a layout (on the Code Mappings page), you need to modify the displayed CODE_MAP_GROUP value with the appropriate unique map value.

See *PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook*, “Setting Up Electronic Banking Using Financial Gateway,” Defining Code Mappings for Bank Statements, Payments, and Payment Acknowledgments.

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Processing Security Mark-to-Market Values

After capturing deals involving securities, use the Security Mark-to-Market Application Engine process (TR_SEC_MTM) periodically to update security market rates. You should import current market values first, using the Security Market Values Import page, to ensure that the deals are updated with the latest market rates and values.

The Securities process provides a table (Security Mark Value) for the security in which current market prices can be stored. The Security Mark-to-Market Application Engine process (TR_SEC_MTM) uses these stored prices to calculate the current market value as of a certain date (for example, January 31, February 28). A corresponding book value is also calculated where appropriate. The new book value calculations incorporates any unamortized fee amounts associated with the deal. These calculations and their storage provide for an accurate unrealized gain/loss calculation in the automated accounting process. The existing MTM Gain/Loss (09) calculation type is used to determine the Unrealized Gain/Loss.

Page Used to Process Security Mark to Market

Page Name	Object Name	Navigation	Usage
Security Mark to Market	TR_SEC_MTM_RUNCNTL	Deal Management, Process Deals, Security Mark to Market	Run the Security Mark-to-Market Application Engine process (TR_SEC_MTM) to generate reevaluated rates and update the current market value and book value of securities involved in your current deals.

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CHAPTER 4

Managing Equity Deals

This chapter provides an overview of equities and discusses how to:

- Define equities.
- Maintain equities.
- Sell equities.

Understanding Equities

Deal Management provides functionality for creating deals using equities, also known as stocks. Corporate entities issue equities.

Most corporate treasuries invest in some equity. The major events in the equity-investment life cycle are:

- Defining the equity.
- Investing in the equity.
- Recording equity splits.
- Recording equity dividends.
- Selling the equity.

Note. Fields that are mentioned in this chapter are described in more detail in the chapters that cover instrument types and capturing deals.

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," page 39

Chapter 7, "Capturing Deals and Trade Tickets," page 77

Defining Equity Information

To define equity deal information, use the following components:

- Equity Definition (TRX_EQTY_DEFN)
- Equity Quotes (TRX_EQTY_QUOTE)

Use the TRX_EQTY_DEFN_CI component interface to load data into the Equity Quotes tables.

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This section discusses how to:

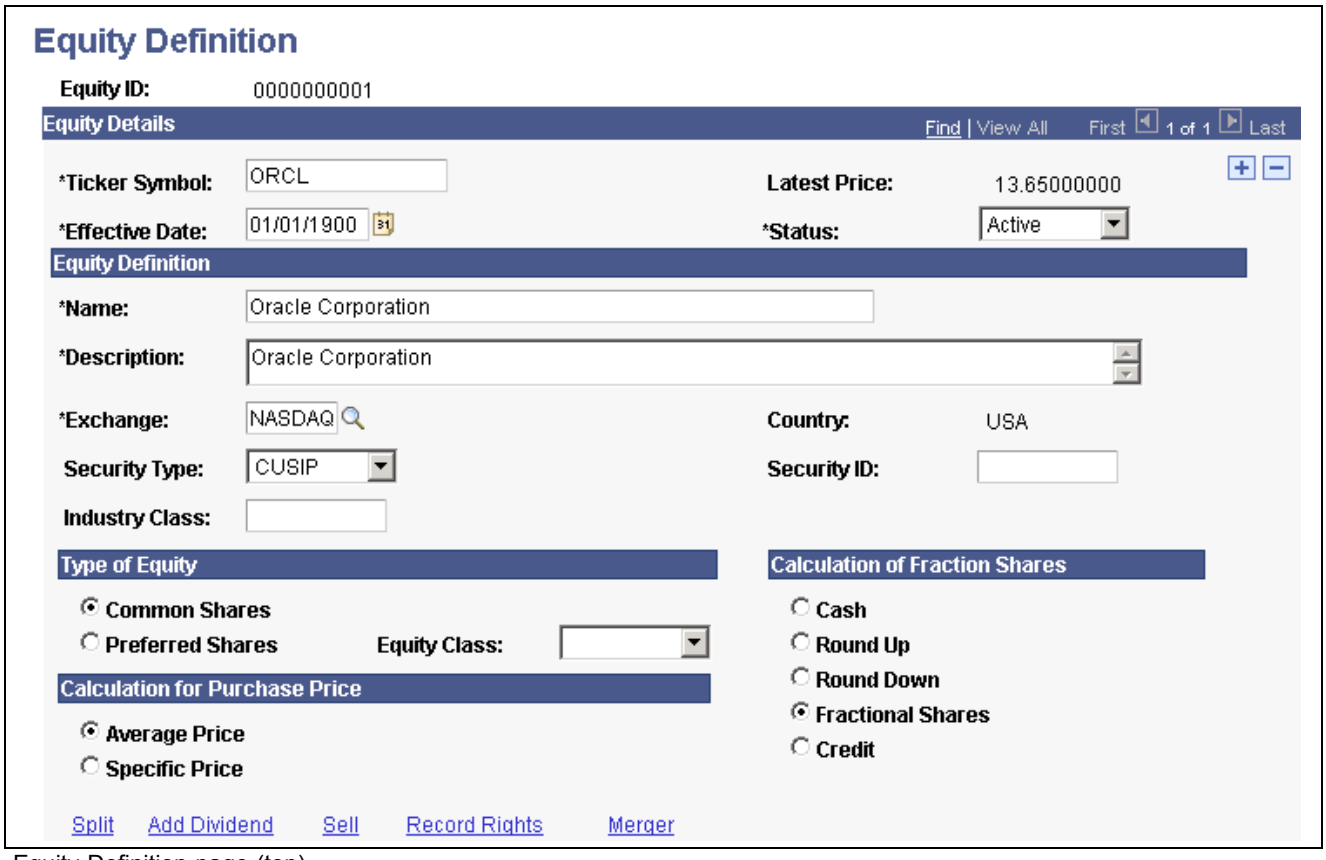
- Define equities.
- Enter equity rates.

Pages Used to Define Equities

Page Name	Object Name	Navigation	Usage
Equity Definition	TRX_EQTY_DEFN	Deal Management, Equities, Equity Definition	Define equities in the system.
Equity Quotes	TRX_EQTY_QUOTE	Deal Management, Equities, Equity Quotes	Enter market prices for equities.
Equity Valuation	TR_EQUITY_MTM	Deal Management, Equities, Equity Valuation	Run a process to create valuation accounting events that are processed by the accounting program.

Defining Equities

Access the Equity Definition page



Equity Definition page (top)

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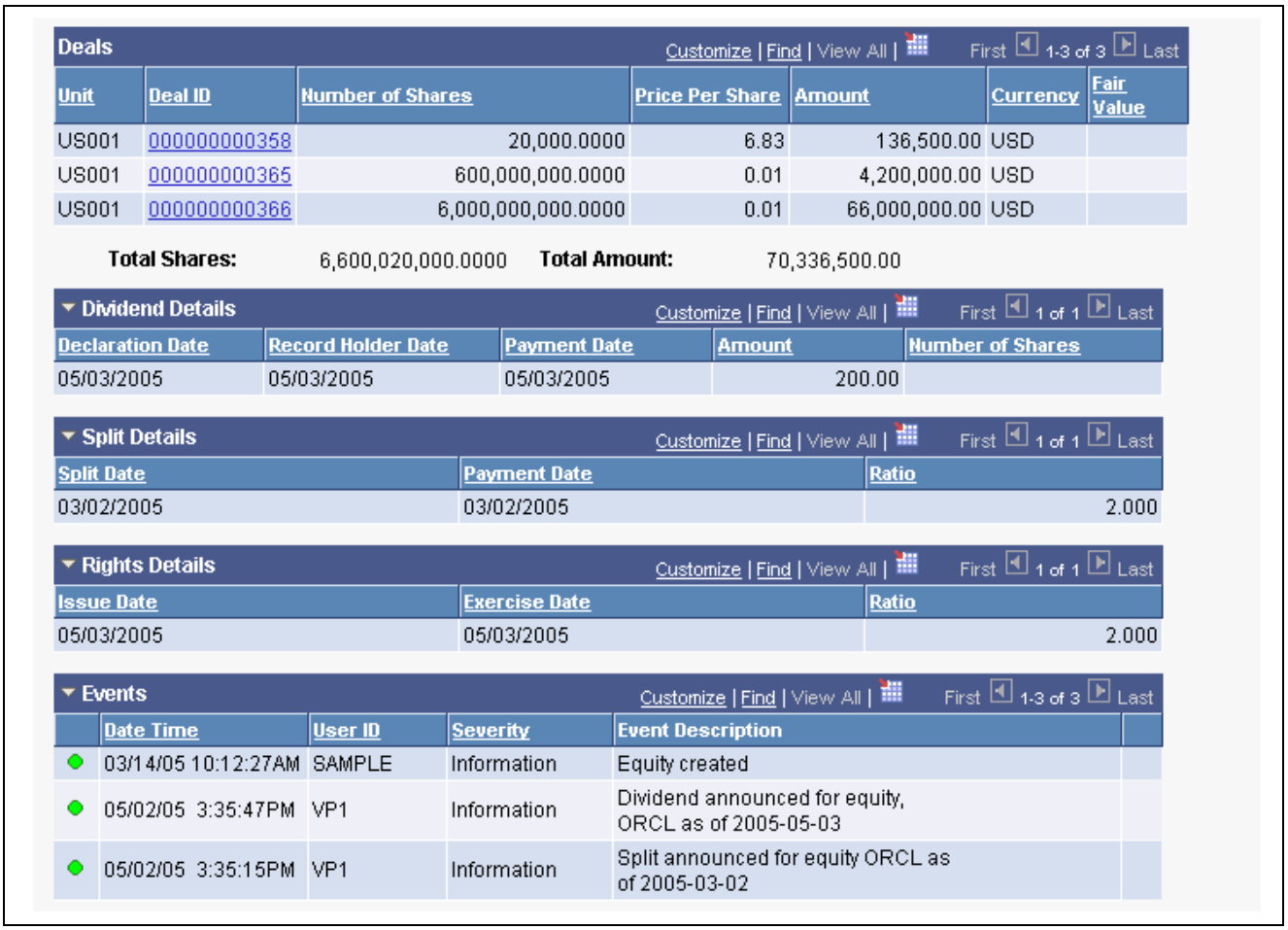

Deals Customize | Find | View All | First 1-3 of 3 Last

Unit	Deal ID	Number of Shares	Price Per Share	Amount	Currency	Fair Value
US001	000000000358	20,000.0000	6.83	136,500.00	USD	
US001	000000000365	600,000,000.0000	0.01	4,200,000.00	USD	
US001	000000000366	6,000,000,000.0000	0.01	66,000,000.00	USD	

Total Shares: 6,600,020,000.0000 **Total Amount:** 70,336,500.00

Dividend Details Customize | Find | View All | First 1 of 1 Last

Declaration Date	Record Holder Date	Payment Date	Amount	Number of Shares
05/03/2005	05/03/2005	05/03/2005	200.00	

Split Details Customize | Find | View All | First 1 of 1 Last

Split Date	Payment Date	Ratio
03/02/2005	03/02/2005	2.000

Rights Details Customize | Find | View All | First 1 of 1 Last

Issue Date	Exercise Date	Ratio
05/03/2005	05/03/2005	2.000

Events Customize | Find | View All | First 1-3 of 3 Last

	Date Time	User ID	Severity	Event Description
	03/14/05 10:12:27AM	SAMPLE	Information	Equity created
	05/02/05 3:35:47PM	VP1	Information	Dividend announced for equity, ORCL as of 2005-05-03
	05/02/05 3:35:15PM	VP1	Information	Split announced for equity ORCL as of 2005-03-02

Equity Definition page (bottom)

Equity ID Displays the key identifier for an equity in Deal Management. Because the equity symbol, company name, or any field that uniquely identifies an equity can change when a company changes names or merges with another company, Deal Management uses the equity ID as the key identifier.

Ticker Symbol Enter the series of letters that is used to identify this equity on an exchange.

Effective Date Effective-dating logic is enforced only on information in the Equity Details section (level one), not on the Deals, Dividend Details, Split Details or Rights Details sections.

Equity Definition

Exchange Enter the marketplace where this equity can be traded.

Security Type Select the identification system that is used to assign the security ID if the stock is a security on the market with a security type and ID. Values are:

- *CINS* (CUSIP International Numbering System)
- *CUSIP* (Committee on Uniform Securities Identification Procedures)
- *EPIC* (Typically used on the UK stock market)
- *ISID* (International Securities Identification Directory)

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- *ISIN* (International Securities Identification Number)
- *QUICK* (Numbering system that is used in the Tokyo Exchange)
- *RIC* (Reuters Identification Code)
- *SEDOL* (Stock Exchange Daily Official List)
- *SICOVAM (Societe' Interprofessionelle pour la Compensation des Valeurs Mobili'eres)*
- *Valoren* (A number that is assigned by *Telekurs* Financial, the Swiss numbering agency)

Security ID Enter the number that is assigned to this stock according to the identification system that is selected in the Security Type field.

Industry Class Enter the industry class identifier that is assigned to this stock.

Type of Equity

Common Shares Select if the type of equity is common shares of stock.

Preferred Shares Select if the type of equity is preferred shares of stock.

Equity Class Select the class of preferred shares. Values are *A, B, C, D,* and *Other*.

Calculation for Purchase Price

Average Price Select to calculate the sale price of the equity using a single purchase price for all shares that are to be sold. The seller identifies all the share lots purchased and calculates a single average purchase price for shares that are to be sold. The gain and loss is the same for each lot sold.

Specific Price Select to calculate the sale price of the equity using multiple purchase prices based upon identifying the purchased lots that are to be sold and the number of shares that are sold from those lots. The gain and loss is different for each lot that is sold.

Calculation Method of Fraction Shares

Cash Select when the fractional shares resulting from a stock split are sold and the proceeds sent to you for the value of those shares.

Round Up and **Round Down** Select how the fractional shares resulting from a stock split will be rounded to the nearest whole share.

Fractional Shares Select when the fractional shares resulting from a stock split are issued as fractional certificates.

Credit Select when the fractional shares resulting from a stock split are credited back to the account holder.

Deals

Unit Displays the business unit for the deal transaction.

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Currency The default currency is that used by the country that is tied to the market exchange.

Fair Value Displays the market value of the equity as of a particular date.

Dividend Details

Declaration Date Displays the date that the dividend was declared as defined on the Dividend Details page.

Record Holder Date Displays the date on which the shareholder of record must own the stock to collect the dividend. This is defined on the Dividend Details page.

Payment Date Displays the date that the dividend is paid to the shareholders as defined on the Dividend Details page.

Split Details

Split Date Displays the date that the split is effective, as defined on the Split Details page.

Payment Date Displays the date that any payment for the split is made, as defined on the Split Details page.

Ratio Displays the ratio at which the split is announced, as defined on the Split Details page.

Rights Details

Issue Date Displays the dates that the rights have been issued, as defined on the Rights Details page.

Exercise Date Displays the dates on which these rights are exercised, as defined on the Rights Details page.

Ratio Displays the ratio at which rights are issued, as defined on the Rights Details page.

Deals

This grid provides information on any deals associated with this particular equity.

See Chapter 7, "Capturing Deals and Trade Tickets," Entering Equity Deal Details, page 90.

Entering Stock Rates

Access the Equity Quotes page.

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Equity Quotes page

Note. Not all page elements are visible on this page. Depending on the page arrangement, you see additional elements by scrolling horizontally.

From Date and **To Date** — Enter dates to specify market prices using specific dates.

Search — Click to populate the quotes grid using the dates that are specified.

Price — Enter the price paid for the stock.

Opening Price and **Closing Price** — Enter the first and last price at which this stock traded during the regular trading session on the quote date.

Price Diff (Price Difference) — Enter the difference between the opening price and the closing price.

Trading Volume — Enter the number of equities that were traded on the quote date.

Quote Date — Enter the date of the regular trading session that the entered quote information represents.

Quote Time — Enter the time of day on the quote date that the entered quote information represents.

Maintaining Equities

This section provides an overview of equity maintenance and discusses how to:

- Record equity (stock) splits.
- Record dividends.
- Manage equities after mergers.
- Import equity quote data.
- Create equity detail reports.

Understanding Equity Maintenance

During the life of an equity in Deal Management, four major events are tracked:

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- Equity investments.
- Equity splits
- Dividends paid
- Company mergers

Investing in Equities

Once an equity is defined within Deal Management, you invest in the equity using the equity instrument type in the standard deal-capture process.

See Chapter 7, "Capturing Deals and Trade Tickets," page 77.

Equity Splits

If the invested equity is strong and doing well, the company may announce a split. For example, in a 2:1 split, a company issues one additional share for every outstanding share. After the split, two shares exist for every pre-split share. This results in a price adjustment for each share that is held based on the equity-split ratio, as well as a change in the number of shares that are held. The system calculates the quantity of shares and the price once you initiate an equity split.

The split of an equity should be recorded in the system after the date of the split to reflect the current condition of the underlying deals. The deal does not have a split date and adjusts its shares and price when the split is recorded in the system. Because the ratio of the price of the equities and the number of shares changes, but the total monetary amount stays the same, no impact results to the accounting that is already entered for this deal .

Deal Management supports the following methods for handling fractional shares of equities as a result of an equity split:

- Issue fractional certificates.
- Round up or round down to the nearest whole number of shares.

  The system adjusts the number of shares automatically.
- Sell the fractional share and send the shareholder a check for its value.

  The accounting for this event is similar to the accounting for a received dividend.

Note. The method that is used for the adjustment of fractional shares must be specified at the equity definition level for every equity.

Dividends Paid

The company, whose stock has been invested in, may announce dividends. The dividend can be in the form of cash or more stock. Dividends are ad hoc occurrences and so the process of generating dividends cannot be automated. Every time a dividend is announced, it must be entered into the system.

The method that is used to process dividends differs depending on the type of dividend. For cash dividends, the amount is recorded and accounted for in the same manner as an interest payment. For stock dividends, a new deal is created for the number of shares that are declared and the description of the deal indicates that this deal is the result of a dividend.

Yield for the dividend is calculated in the batch process once the dividend is recorded. This yield is the dividend amount divided by the current market price and is displayed in the dividend history.

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Company Mergers

Two possible results may occur for equities as a result of a merger between two companies:

- A cash buyout of all existing stock.

  No stock in the merged company is issued.

  In the event of a cash buyout of all existing stock, the buyout must be recorded as a sale.

- An exchange of existing stock for stock of the merged company.

  This is often an uneven ratio of the existing stock for the merged company stock.

  If the merger results in an exchange of the existing stock for stock of the merged company, then the system replaces the existing stock holdings with the merging stock. All of the existing deals with the original stock are updated for the stock of the merged company. The price and number of shares are adjusted depending upon the exchange ratio that is specified on the Merger page. The status of the existing equity is changed to *Inactive*as of the merger date.

Pages Used to Maintain Equities

Page Name	Object Name	Navigation	Usage
Split Details	TRX_EQTY_SPLIT	Deal Management, Equities, Equity Definition Click the Split link on the Equity Definition page.	Enter equity split details.
Dividend Details	TRX_EQTY_DVND	Deal Management, Equities, Equity Definition Click the Add Dividend link on the Equity Definition page.	Enter equity dividend details.
Rights Details	TRX_EQTY_RIGHTS	Deal Management, Equities, Equity Definition Click the Record Rights link on the Equity Definition page.	Enter equity rights details.
Merger	TRX_EQTY_MERGE	Deal Management, Equities, Equity Definition Click the Merger link on the Equity Definition page.	Enter details of the merger.

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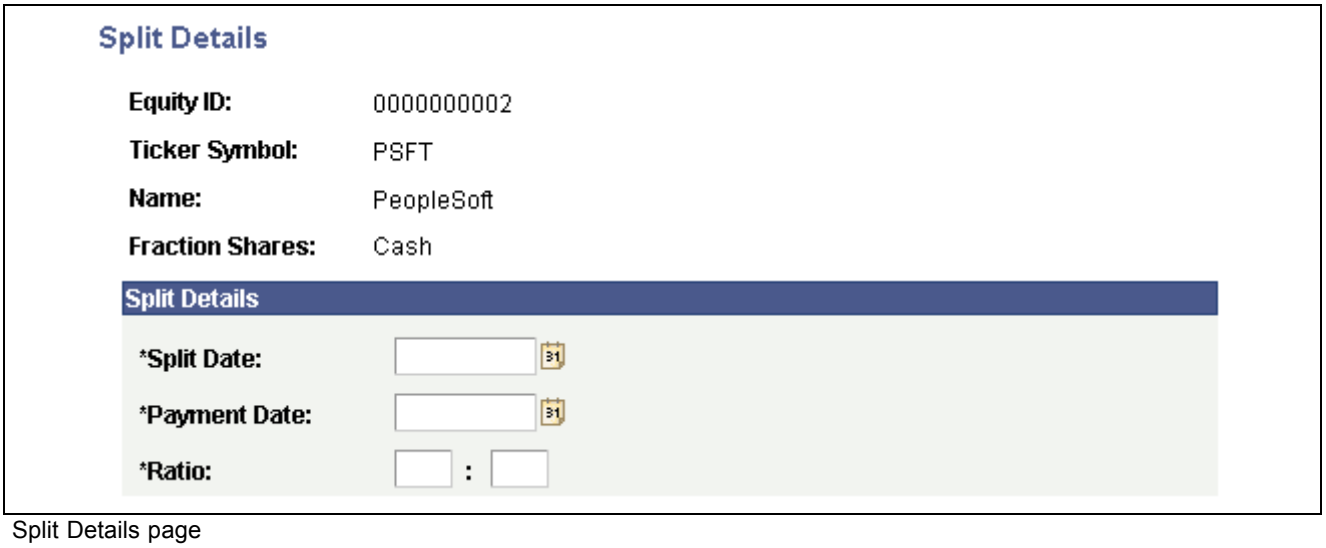
Page Name	Object Name	Navigation	Usage
Layout Catalog	PMT_FORMAT_CATLOG	Banking, Administer Bank Integration, Layout Catalog	Create or modify the existing layout used for importing equity quote information from an external source into your system using the Equity Quote Import page. PeopleSoft delivers the preconfigured STOCK layout for this purpose. See *PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Understanding the Layout Catalog.
Equity Quote Import	BSP_IMPORT	Deal Management, Equities, Equity Quote Import	Run the File Import Application Engine process (IMPORT_FILE) to download stock quote information from an external source.
Equity Detail	TRC3020_RUN	Deal Management, Reports, Equity Details	Create the Equity Details report that lists all the details of each stock that is held in the portfolio. Stock symbol, current price, split details, dividend details, type of shares, and number of shares held are shown in this report for each stock.

Recording Equity Splits

Access the Split Details page.



Split Details page

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Fraction Shares Displays the method that is specified for handling fractional shares of stock as a result of a stock split.

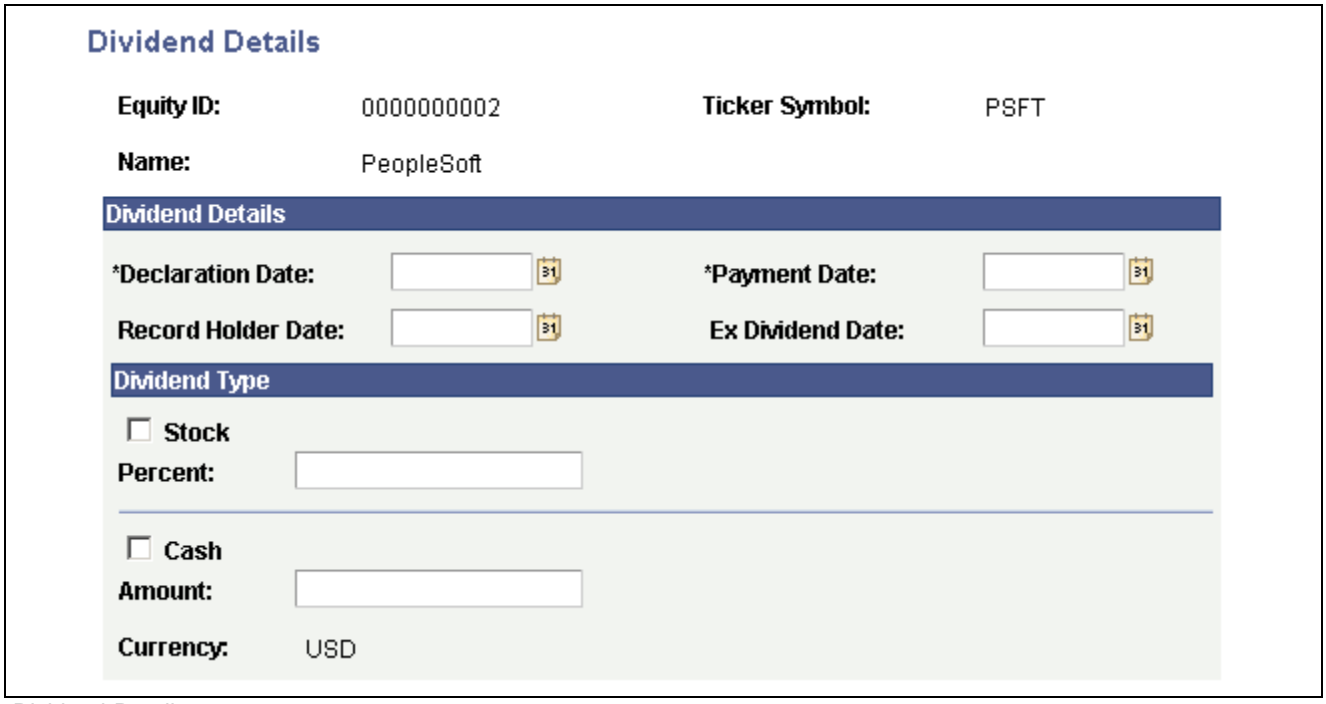
Split Date Enter the date on which the split is effective. The split date should not be entered into the system until the actual split occurs. Doing otherwise could adversely affect deals involving those equities that are listed in the Deals section of the Equity Definition page.

Payment Date Enter the date that any payment for the split is made.

Ratio Enter the ratio at which the split is announced.

Recording Dividends

Access the Dividend Details page.



Dividend Details page

Declaration Date Enter the date on which the dividend was declared.

Payment Date Enter the date on which the dividend is paid to the shareholders.

Record Holder Date Enter the date on which the shareholder of record must own the stock to collect the dividend.

Ex Dividend Date Enter the first day of the ex-dividend period. Stocks not owned before this date are ineligible for the dividend payout.

Dividend Type

Stock Select to indicate that the dividend will be paid as additional stock.

Percent Enter the percentage to use to determine the amount of stock that is paid as a dividend.

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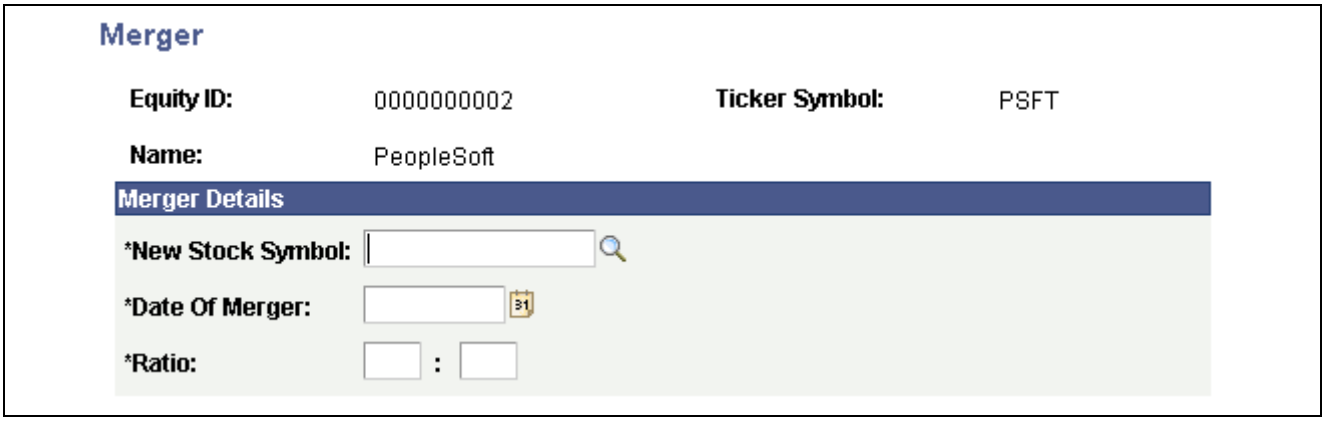
Cash	Select to indicate that the dividend will be paid as cash.
Amount	Enter the amount of the cash payment for this dividend.
Currency	Displays the currency that is used in the cash payment for this dividend that is determined by the deals that are made using this stock . It is currency is that used by the country that is associated with the market exchange on which the equity is traded. See Chapter 7, "Capturing Deals and Trade Tickets," Entering Equity Deal Details, page 90.

Managing Equities After Mergers

Access the Merger page.



Merger page

New Stock Symbol	Enter the series of letters that is used to identify this equity on an exchange.
Date of Merger	Enter the date on which the merger became effective.
Ratio	Enter the ratio of shares that is provided as a result of the merger.

Importing Equity Quote Data

Access the Equity Quote Import page.

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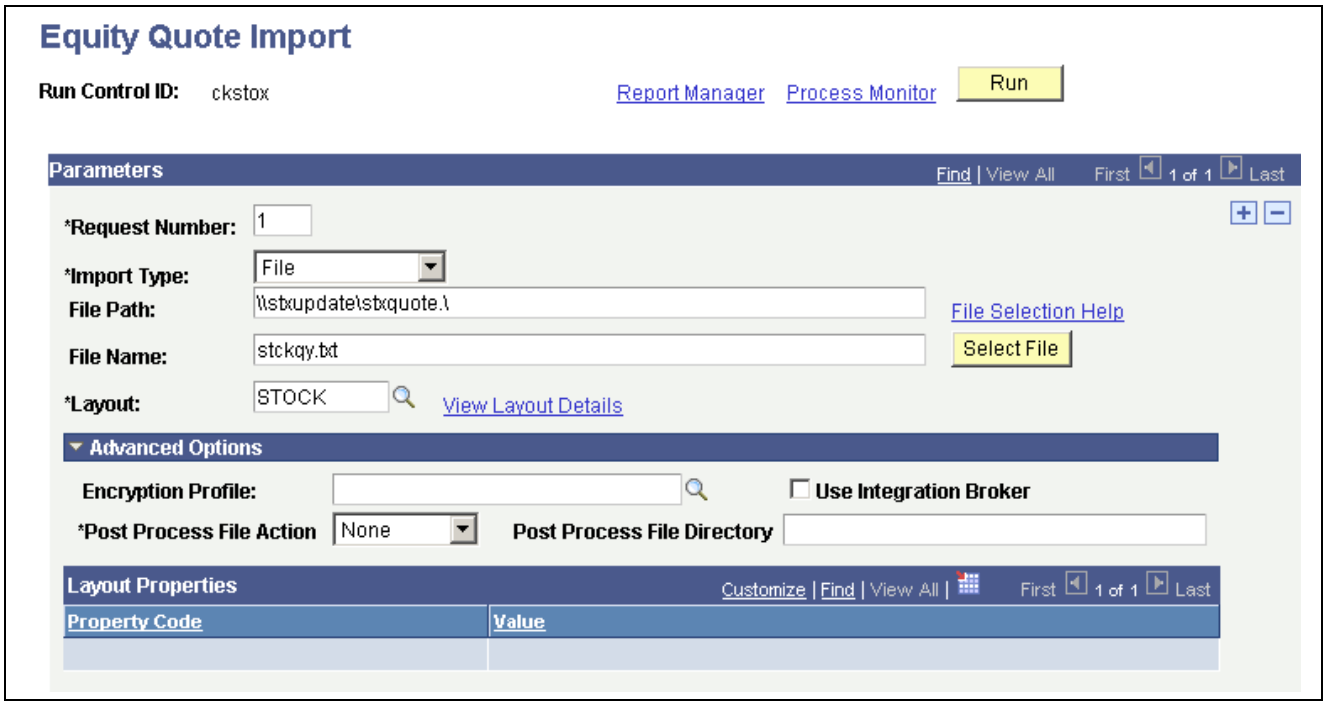

Equity Quote Import page

Parameters

Import Type Select a method for importing the equity-quote files. The options are:

- *File:* Select if you are importing a file, and complete the File Path and File Name fields.
- *FTP:* Select if you are importing the file by using file transfer protocol, and enter a bank node through which to transfer the data.
- *HTTP:* Select if you are importing a file using a URL that is included as part of the node configuration. No file path or file name is required.

Integration Node Enter the node that will be used to relay the equity-quotes files from the external source to your system. This field appears only if *FTP* or *HTTP* is selected as the import type.

See *PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments.

See *Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Integration Broker, "Configuring Nodes and Transactions."*

See *Enterprise PeopleTools 8.48 PeopleBook: Integration Broker, "Using Listening Connectors and Target Connectors," Working with AS2 Connectors*

View Integration Node Details Click to access the Integration Node Details page and review property details of the selected node. This link appears only if *FTP* or *HTTP* is selected in the Import Type field.

File Path Enter the complete file path location. To select files using the Select File button, the file path must have a trailing backslash (\).

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You can also search for files of a specific type by entering an asterisk and the extension suffix. For example, to search all files with an .XML suffix, enter:

```
\*.XML
```

Note. Be sure that the application server and the Process Scheduler have access to the directory where the files are stored.

File Selection Help Click to view help information about specifying file paths and file names.

File Name Select the specific file to import. If you want to import multiple files based on extension, leave this field blank.

Layout ID Select an equity-quote file layout. PeopleSoft delivers the STOCK layout, which is preconfigured for this purpose.

View Layout Details Click to access the Layout Catalog page to view details of the equity-quote file layout.

Advanced Options

Encryption Profile Select an encryption profile to decrypt payment acknowledgments. Encryption profiles contain both encryption and decryption information.

Use Integration Broker Select to format the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly.

You select this option if you want to use the equity quote information to trigger Integration Broker to perform other processes or integrate with other systems.

Post Process File Action Select what action, if any, to perform on the equity-quote data files after the data has been processed. The values are:

- *Copy:* Copy the file to the directory that is entered in the Post Precess File Directory field.
- *Delete:* Delete the file after the data in it is processed.
- *Move:* Move the file to the directory that is entered in the Post Precess File Directory field.
- *None:* Take no action.

Post Process File Directory Enter a file path to the directory to which the file will be moved or copied if either option is selected as the post process file action.

Layout Properties

Value Property codes and values appear by default from values that are defined on the selected layout ID.

If you configure unique code mappings for a layout (on the Code Mappings page) you need to modify the displayed CODE_MAP_GROUP value with the appropriate unique map value.

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See *PeopleSoft Enterprise Financial Gateway 9.0 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Defining Code Mappings for Bank Statements, Payments, and Payment Acknowledgments.

Note. If you are importing multiple files for a single run control ID, you must add requests (by using the Add button) for each file that is being requested. Do not enter a file name and run the import process, and then edit the file name and run the import process again. Doing this can result in duplicate-file-loading errors.

Selling Equities

This section provides an overview of selling equities and discusses how to sell equities.

Understanding Selling Equities

Equities that have been invested in can be sold at any time. One sale can contain:

- All of the equities from a single deal.
- A portion of the equities from a single deal.
- A portion, or all, of the equities from several different deals.

You can elect to sell only a portion of the equities from a single deal by specifying a smaller number of shares in the Shares to Sell field than are listed in the # of Shares field. Be sure that the number of shares in Shares to Sell matches the number of shares that are listed in the Total Shares to Sell field. You can use either the *Average Price*or the *Specific Price* method for calculating the sale price of the equity.

The method that is used to calculate the sale price of equities is specified on the Equity Definition page. The two calculation methods are:

- Average Price Method.

  This method calculates a single purchase price for all of the shares that are to be sold. You identify all lots purchased of the shares and the system calculates a single average purchase price for shares that are to be sold. The gain and loss is the same for each lot sold. This method should be used to calculate the gain or loss when the sale is across multiple deals. This method is applicable when multiple lots exist. If one lot exists, then using the average method or the specific price method produces the same results.

- Specific Price Method.

  This method identifies multiple purchase prices when you indicate the purchased lots that are to be sold and the number of shares sold from those lots. The gain and loss is different for each lot sold.

You can sell the equities from several different deals in a single transaction by entering the appropriate number of shares to be sold in the Shares to Sell field for each deal that is a part of the transaction. The total number of shares that are specified must equal the number of shares that are entered in Total Shares to Sell. When a sale contains multiple deals, you should specify that the *Average Price* is used to calculate the sale price. When a sale contains a single deal, using either the *Average Price* or the *Specific Price* method provides the same price for the equities.

When all of the equities in a deal are sold, the deal status changes to *Sold.* When you sell a portion of the equities in a single deal, the system creates a new deal for the remainder of the equities. A master deal ID links all new deals to the deal ID of the original deal. This is similar to the Sell/Buyback for IRP functionality.

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See Also

Chapter 4, "Managing Equity Deals," Defining Equity Information, page 15

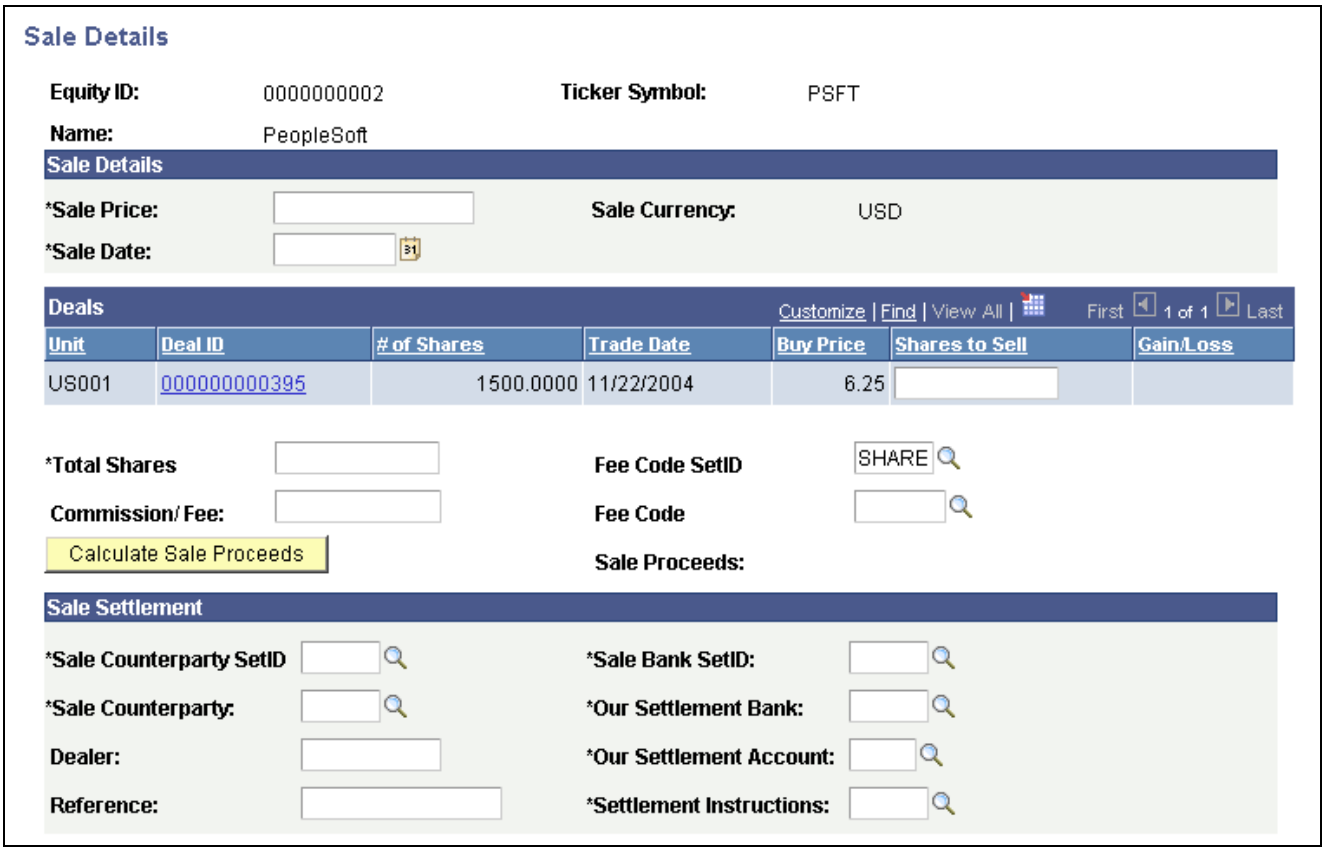
Chapter 7, "Capturing Deals and Trade Tickets," page 77

Page Used to Sell Equities

Page Name	Object Name	Navigation	Usage
Sale Details	TRX_EQTY_SALE_SP	Deal Management, Equities, Equity Definition Click the Sell link on the Equity Definition page	Enter stock sale details.

Selling Equities

Access the Sale Details page.



Sale Details page

Sale Price Enter the price that is obtained for the equity by the sale.

Sale Date Enter the date of the sale.

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Deals

# of Shares (number of shares)	Displays the number of shares that are included in the listed deal.
Shares to Sell	Enter the number of shares to sell in this transaction.
Total Shares	Enter the total number of shares to sell in this transaction. The system verifies that the number of shares that are entered is equal to the total of all of the shares that are entered at the individual deal level.
Commission / Fee	Enter the fee that is charged by a broker or agent for facilitating a transaction.
Calculate Sale Proceeds	Click to calculate the value of selling the selected shares for the entered sale price. The proceeds are calculated as the total of shares multiplied by the sale price minus the commission or fee for the transaction.

Sale Settlement

Settlement Instructions	Enter the settlement instructions. The default value is specified on the Settlement Instructions page.

See Also

PeopleSoft Enterprise Banks Setup and Processing 9.0 PeopleBook, “Setting Up Counterparties,” Defining Counterparty Information

Chapter 7, “Capturing Deals and Trade Tickets,” Understanding the Deal Capture Process, page 77

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CHAPTER 5

Managing Facilities in Deal Management

This chapter provides an overview of commercial paper and line-of-credit facilities and discusses how to:

- Establish line-of-credit and commercial paper facilities.
- Create line-of-credit and commercial paper reports.
- Monitor facilities for deals.

Understanding Commercial Paper and Line of Credit Facilities

Commercial paper is an important source of external funding for corporate borrowers and has become increasingly popular over the years.

The line of credit is the most common type of facility that is used in managing corporate liquidity. The types of lines of credit that are supported are:

- Revolving or non-revolving.

  A revolving line of credit, or revolver, allows the borrower to borrow and repay as long as an available balance remains in the line of credit. This means that the amount that is available to borrow against constantly changes as the borrower repays or takes out a loan against the line. A non-revolving line of credit decreases each time the borrower borrows money against it.

- Committed or not committed.

  In a committed line of credit, the counterparty is committed to grant the borrower's request for loans. This usually requires the borrower to pay a commitment fee.

For a line of credit, the system can accommodate midperiod paydowns on loans that are based on a 30/360 day count basis. For the monthly period in which the paydown occurs, the system calculates the number of days up to the payment date as the actual number of days. The system calculates the remaining days in the monthly period by subtracting the actual number of days from thirty. For example, if the paydown occurs on January 17th, the actual number of days that the system uses to calculate the interest for January is 16 days. The remaining days for calculating interest on the balance from the 17th to the end of January is 30–16 or 14 days.

Once a commercial paper facility or line of credit facility has been created, use the deal capture process for interest-rate physical instruments to create a deal transaction on the facility.

To define a commercial paper or line of credit facility, access the Debt Facilities page and enter the facility type to use. (The fields and available links change depending on the facility type that you select.)

See Also

Chapter 7, "Capturing Deals and Trade Tickets," page 77

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Prerequisites

To create a commercial paper facility, the user must set up the following information:

- Credit ratings debt ratings

  Although PeopleSoft delivers a populated credit rating table with standard rating definitions from Moody's, Standard & Poors, and Fitch, you may want to add additional rating definitions that are specific for your environment using the Credit Rating component (CREDIT_RTG_TBL). In addition to maintaining standard rating definitions, you must record the credit ratings that are assigned to your commercial paper program or to other debt that you may issue using the Debt Rating Maintenance component.

- Issuing agents and paying agents

  Issuing and paying agents must be set up through the Treasury Counterparties component. The issuing agent is an agent for the issuer of commercial paper and provides issuing instructions to the Depository Trust and Clearing Corporation (DTC). The paying agent is also an agent for the issuer of commercial paper and is authorized to make principal and interest payments. Both issuing agents and paying agents must be members of the DTC and are typically the same firm. All of the issuing and paying agents in the commercial paper market are commercial banks.

- Dealers

  Dealers are security firms whose principal role is to intermediate the process of identifying commercial paper investors. Commercial paper issuances are delivered by the DTC to dealer accounts at the DTC and the dealers then deliver the securities to a custodian's account on behalf of the investor.

- Contacts

  You enter contacts for commercial paper facilities and line-of-credit facilities are entered using the Contacts component. You can then assign these contacts to a facility on the Facility Contacts page.

Establishing Line of Credit and Commercial Paper Facilities

To establish line of credit and commercial paper facilities, use the Debt Facilities component (TR_DEBT_FACILITY_GBL).

To maintain debt ratings, use the Debt Ratings Maintenance component (TR_DEBTISSUE_RATNG_GBL).

The fields on the Debt Facilities page change depending on the facility type.

This section discusses how to:

- Establish a line of credit facility.
- Establish a commercial paper facility.

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Pages Used to Establish Line of Credit and Commercial Paper Facilities

Page Name	Object Name	Navigation	Usage
Facilities for Issuing Debt	TR_DEBT_FACILITY	Deal Management, Administer Deals, Facilities for Issuing Debt	Establish a new line of credit or commercial paper facility.
Contact Information	FCLTY_CONTACT_SEC	Click the Contact Information link on the Debt Facilities page.	Enter contact information for the facility.
Facility Activity Information	FCLTY_LOC_ACT_SEC	Click the Facility Activity link on the Debt Facilities page.	View a summary of line-of-credit activity.
Fees	FEE_GENERATOR	Click the Fees link on the Debt Facilities page.	Record actual fees that are incurred on behalf of the line-of-credit facility.
Line of Credit	RUN_TRC4120	Deal Management, Reports, Line of Credit	Review all lines of credit and associated usage and costs, and create a report.
Debt Ratings Maintenance	TRX_DEBT_RATINGS	Deal Management, Administer Deals, Debt Ratings Maintenance	Record Credit Ratings on Enterprise as rated by external Rating Agencies. The Ratings are normally divided into short and long term ratings.
Commercial Paper	RUN_TRC4130	Deal Management, Reports, Commercial Paper	Create a report detailing the all-in costs of issuing commercial paper, including fees on lines of credit, as well as dealer fees that are not recorded as part of the commercial paper instrument.

Establishing a Line of Credit Facility

Access the Facilities for Issuing Debt page for a line of credit facility.

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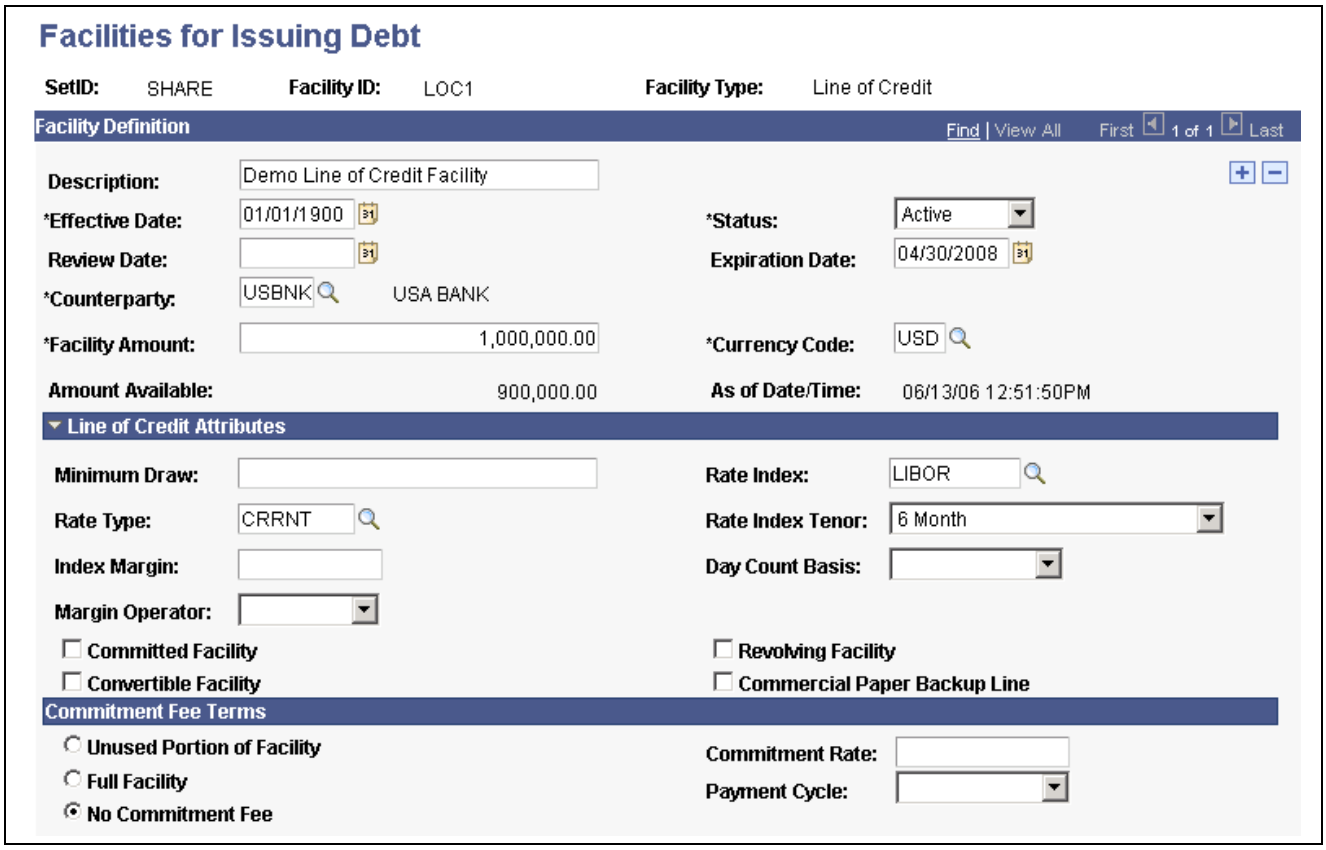

Facilities for Issuing Debt page (for a line of credit – 1 of 2)

Facilities for Issuing Debt page (for a line of credit – 2 of 2)

Facility Amount Enter the original amount of the facility.

Amount Available Displays the remaining value of the facility. If the Revolving Facility field is selected, then the system calculates this value by subtracting the remaining principal for line-of-credit deals for this facility ID and facility type from the facility amount. If the Revolving Facility field is not selected, then the system calculates this value by subtracting all of the deal transaction amounts that have been issued on the facility from the facility amount.

Contact Information Displays the Facilities Contact page.

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Facility Activity Displays the Summary of Facility Activity page, which provides a summary of borrowings and payments as well as an overall estimated cost of borrowings for the respective facilities.

Line of Credit Attributes

Minimum Draw Enter the minimum amount that is required for each borrowing transaction on this facility.

Committed Facility Select to indicate that the counterparty is committed to grant the request for loans. The line cannot be unilaterally withdrawn under circumstances that are not stipulated in the Line of Credit agreement. If the Commitment Fee Terms region has been completed, you must select this field

Revolving Facility Select to indicate that the borrower can continue to borrow against and repay this line of credit. This type of line-of-credit facility is commonly referred to as a revolver.

Note. This option is available only if the Committed Facility check box is selected.

Convertible Facility Select to indicate that this line of credit is convertible to a term loan.

Note. If the Commercial Paper Backup Line field is selected, you cannot select the Convertible Facility check box.

Commercial Paper Backup Line Select to indicate that this line of credit is an assurance of available funds protecting a commercial paper investor from any payment defaults. This type of line cannot be borrowed against for general purposes. A line of credit may be tied to multiple commercial paper facilities.

Commitment Fee Terms

Commitment Rate Enter the percentage rate to use for calculating the commitment costs that are tied to the line of credit. This is typically entered as a decimal of 1% such as .25 (¼ of 1%). The system uses this in calculating the estimated commitment costs on the Line of Credit Activity report.

Payment Cycle Select the interval between commitment fee payments. The options are:

- *Annual*
- *Daily 28*
- *Daily 35*
- *Daily 49*
- *Maturity*
- *Month*
- *Quarter*
- *SemiAnnual*
- *Weekly*

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Unused Portion of Facility, Full Facility, or **No Commitment Fee** Select the correct option for calculating the commitment fee for this facility. Select Unused Portion of Facilityto indicate that the commitment rate is applied to the unused portion of the line of credit, rather than to the entire facility amount.

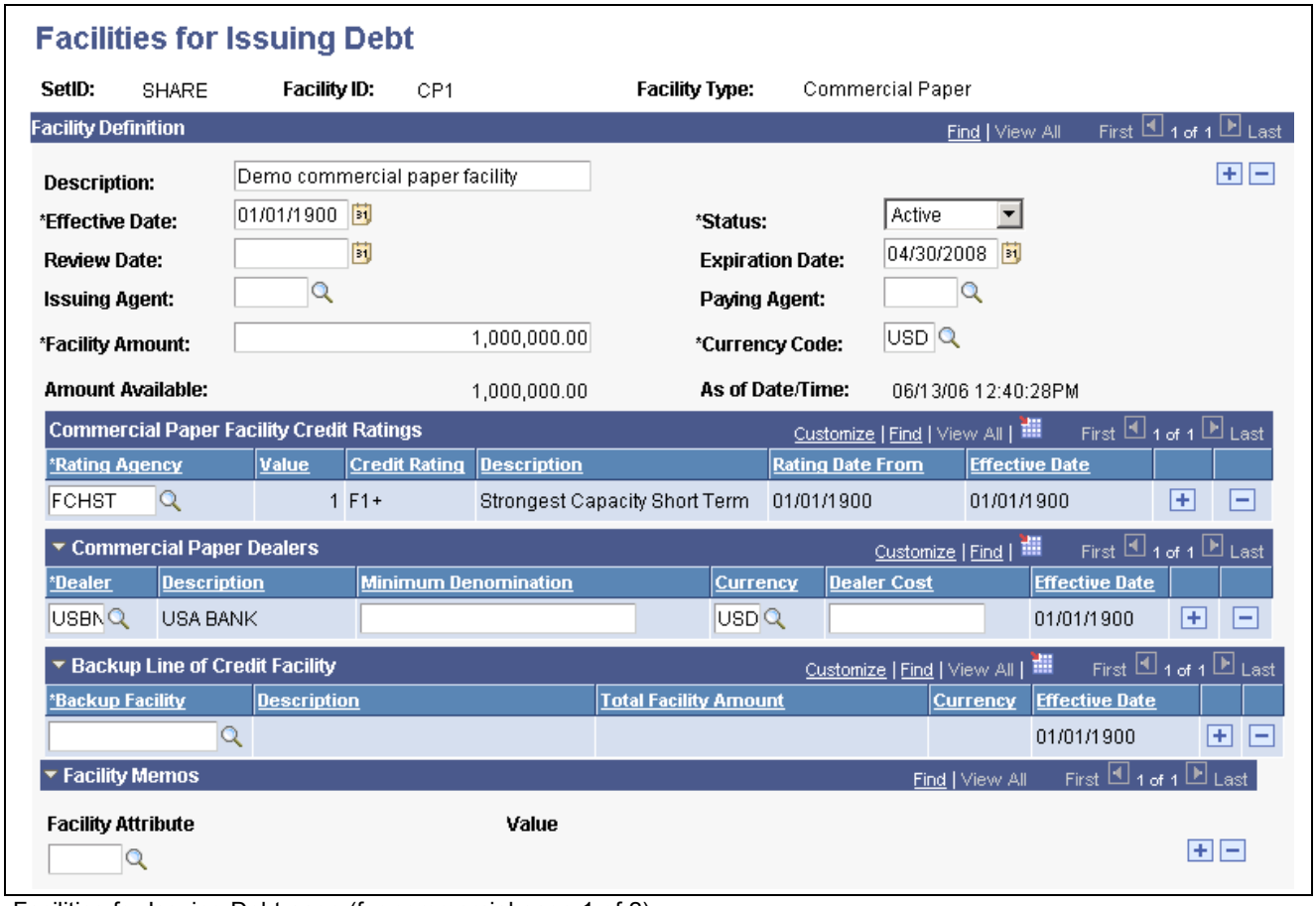
Note. If the Commitment Fee Terms region has been completed, then you cannot select the Committed Facility check box.

See Also

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Managing Facilities"

Establishing a Commercial Paper Facility

Access the Facilities for Issuing Debt page for a commercial paper facility.



Facilities for Issuing Debt page (for commercial page 1 of 2)

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Facilities for Issuing Debt page (for commercial page 2 of 2)

Issuing Agent Enter the agent for the issuer of the commercial paper that provides issuing instructions to the DTC. This is usually the receive into counterparty.

Paying Agent Enter the agent for the issuer of the commercial paper that is authorized to make principal and interest payments. This is usually the pay into counterparty.

Facility Amount The original amount of the facility.

Amount Available Displays the remaining value of the facility.

Rating Agency Select the agency that has rated this commercial paper facility. The credit rating agencies to be selected and their rating values are set up through the Debt Ratings Maintenance component.

Commercial Paper Dealers

Dealer Select the security firm whose principal role is to intermediate the process of identifying commercial paper investors. Not all commercial paper issuers use dealers, and commercial paper could be issued without a dealer even if a dealer is not listed on the facility.

Minimum Denomination Enter the minimum amount that is required by this dealer. If the minimum denomination that you enter is greater than the par amount of the deal, the system issues a warning but allows the deal to be booked.

Dealer Cost Enter the cost that is associated with this dealer. This is typically entered as a decimal of 1% such as .25 (¼ of 1%). The system uses this in calculating the dealer's cost on the Commercial Paper Activity report.

See Also

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Managing Facilities"

Creating Line-of-Credit and Commercial Paper Reports

The Line of Credit reports shows all lines of credit and the associated costs.

The Commercial Paper report enables you to determine the all-in costs of issuing commercial paper debt. This report is organized by facility, and you can print any or all of the commercial paper facilities. Information on the report includes facility information, commercial paper issued, the interest rate, prorated dealer costs, prorated line-of-credit costs, and the effective annual rate for each commercial paper deal. The effective annual rates are expressed using this formula:

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$$\frac{Interest\ Cost + Prorated\ Dealer\ Costs + Prorated\ Backup\ L\ of\ C\ Costs}{Usable Funds} \times \frac{365}{Days\ to\ Maturity}$$

Monitoring Facilities for Deals

If you have associated facilities with deals, run the Monitor Expiring Facilities process (TR_FCLTY_RVW) to determine whether your facilities are close to expiring.

See Also

Chapter 7, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 99

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Managing Facilities," Monitoring Facilities

Chapter 10, "Maintaining Deals," page 137

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CHAPTER 6

Defining Instrument Types and Instrument Templates

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

- Define instrument details.
- Build complex instruments.
- Create instrument templates.

Understanding Instruments Types and Instrument Templates

You must define your financial instruments before you can capture and administer deals and trades. PeopleSoft delivers more than 40 instruments types that you can use for defining an instrument. These instrument types are derivatives of nine base instrument types. When defining an instrument for a deal, you can use one of the delivered instrument types or you can create a new one by specifying a unique name and selecting a base instrument type from which to base it on.

To facilitate capturing deals, you have the option of creating instrument templates. An instrument template is an instrument type with certain, predefined field values that you can use to capture similar deals.

The Deal Management instrument definition and deal capture processes support the growing number of 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 the beginning. Deal Management also provides:

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

To define an instrument, access the Instrument Details page and enter the instrument's core attributes, including date-specific and accounting treatment information to use as defaults. (The fields and available links change depending the instrument base type that you selected.)

If needed, you can combine instruments to create a more complex instrument.

Base Instrument Types

Instrument base types compose the foundation for defining financial instruments in Deal Management. There are nine 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:

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- Interest Rate Physicals

  The purchase or sale of interest rate instruments, such as bonds and commercial paper. You can hold these instruments as investments or you can designate them as debts (such as internal or external bank loans).

  Note. Commercial paper is covered in greater detail in the "Managing Facilities in Deal Management."

- 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

  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.

- Equities

  The purchase or sale of stocks for the purpose of earning investment income as well as to exert influence or control the board of directors and management of the invested company.

  See Chapter 4, "Managing Equity Deals," page 15.

Delivered Instrument Types

This table lists the delivered, preconfigured instrument types based on the related instrument base types. Instrument types available to you vary depending on your organization's implementation of Deal Management.

Base Instrument Type	Instrument Type	Description
Commodity	COMMGOLD	Commodity contract on gold
Equity	EQUITY	Equities (stocks)

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Base Instrument Type	Instrument Type	Description
Foreign Exchange Deal Physicals	FX FWD	FX Forward—a foreign exchange deal set at an agreed upon rate for future execution
Foreign Exchange Deal Physicals	FX SPOT	FX Spot—a foreign exchange deal set at an agreed upon rate for execution in the near future (typically two days in the United States and one day in Canada)
Futures Contract	FUTR-TBOND	Futures contract US treasury bond
Generic Instrument	GENERIC	Generic instrument
Interest Rate Physical	1YR_FLOATR	1-year, floating-rate investment
Interest Rate Physical	6MO_COMPPR	6-month, commercial-paper investment
Interest Rate Physical	BANKDEP	Commercial bank term deposit
Interest Rate Physical	BANKLOAN	Commercial bank loan
Interest Rate Physical	BNKACCEPT	Bankers acceptance
Interest Rate Physical	BONDROLL	Rolling bond - single pay
Interest Rate Physical	CASH	Cash transaction
Interest Rate Physical	CDDAYCOMP	CD term deposit-interest compounded daily
Interest Rate Physical	CDWEEKCOMP	CD term deposit-interest compounded weekly
Interest Rate Physical	COMPAPD	Commercial paper-discount
Interest Rate Physical	COMPAPIB	Commercial paper-interest bearing
Interest Rate Physical	CORPBOND	Corporate bond

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Base Instrument Type	Instrument Type	Description
Interest Rate Physical	ECD	Euro certificate of deposit
Interest Rate Physical	ECP	Euro commercial paper
Interest Rate Physical	EMTN	Euro medium term note
Interest Rate Physical	FRN	Corporate floating rate note
Interest Rate Physical	JUMBOCD	Jumbo CD
Interest Rate Physical	LCLOAN	Line of credit
Interest Rate Physical	O/N USD	Overnight investment/borrowing
Interest Rate Physical	ON_BOND	Underlying US treasury bills
Interest Rate Physical	REPO	Repurchase agreement, using two lines—a sell line and a buyback line
Interest Rate Physical	REPOCBOND	Repurchase agreement on a corporate bond
Interest Rate Physical	RREPOCBOND	Reverse repurchase agreement on a corporate bond
Interest Rate Physical	SHARE MTN	Medium-term note
Interest Rate Physical	T-BILL	US treasury bill
Interest Rate Physical	T-BOND US	Treasury bond
Interest Rate Physical	TRLOAN	Loan granted by treasury
Interest Rate Swap	AMORTSWAP	Amortizing swap
Interest Rate Swap	BASSWAP	Basis swap
Interest Rate Swap	CCIRSWAP	Cross currency interest rate swap

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Base Instrument Type	Instrument Type	Description
Interest Rate Swap	FRA	Forward rate agreement
Interest Rate Swap	IRSWAP	Interest rate swap
Interest Rate Swap	IRSWAP PSC	Interest rate swap - principals swapped at commencements
Option	BINARY	Binary option
Option	FXAMCLPT	FX option - American style exercise
Option	FXBARRIR	FX option - single barrier
Option	IRCAP	Interest rate cap
Option	IRCOLLAR	Interest rate collar
Option	IRFLOOR	Interest rate floor
Option	IRSWPTN	Interest rate swap
Option	OPT_ONFUT	Option on US treasury bills futures
Option	OPTEQ	Option on equity (stocks)

Defining Instrument Details

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

This section discusses how to define instrument details for:

- Commodities
- Equities
- FX deal physicals
- Futures contracts
- Generic deals
- Interest-rate physicals (IRP)
- Interest-rate swaps (IR Swap)

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- Options

Common Elements for This Section

Accounting Treatment

Select a default accounting treatment for deals created from this instrument. You can modify this setting 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.
- *Loans and Receivables:* Select if the instrument is a loan granted by the enterprise's treasury.
- *Other:* Select if the deal requires an alternative accounting treatment, such as IAS 39 or FAS 133 hedge accounting or other nonstandard accounting.
- *Trading:* Select if the deal is actively trading and is likely to be sold before its maturity date.

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.

See *PeopleSoft Enterprise Risk Management 9.0 PeopleBook*, "Understanding Hedge Analytics and Accounting," Accounting Treatments for Complying with IAS 39.

Copy from existing instrument

Click to copy details and accounting templates from another instrument to the current instrument viewable in the Details region. If a base type has already been chosen for the existing detail line, then the instrument that you choose here is added in additional lines on the detail of the new instrument. If you have not chosen a base type for the existing line on the main page, then the instrument that is copied from is updated on the existing line. This feature is particularly useful for creating complex instruments (for example, adding a option to a bond instrument).

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 cannot change the established fixed rate for these swap deals.

See Chapter 7, "Capturing Deals and Trade Tickets," Specifying Reset Rates, page 113.

Amort Method (Amortization Method)

Select the method for amortizing the principal to zero or an end principal:

- *Constant Payment:* Mortgage-style amortization, where the periodic payments are the same: part principal and part interest. If the principal is paid down early, then the payment still stays the same, however the term is shortened

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- *Constant Term:* Mortgage-style amortization, where the periodic payments are the same: part principal and part interest. If the principal is paid down early, then the term still stays the same, however, the payment amount each period is lessened for the rest of the term.
- *Factored:* Amortization and accretion factors are applied to the principal, and the principal is adjusted by that percentage.
- *Non Amortizing:* The principal is not amortized throughout the life of the deal.
- *Fixed Paydown:* The principal changes for the term at a fixed percentage every period or by a fixed amount. The fixed paydown option is available only for IR Swap deals.

Approval Required

Select if this instrument requires management approval before contract closure with the counterparty.

Business Day Convention

For the purposes of calculating interest, a business day convention is used for establishing the beginning and end of interest periods. The options are:

- *Following:* If the date of interest period begins or ends on a weekend day or a holiday, then the first business day following the date is used.
- *Modified Following:* The same as *Following,* with the exception that if the date falls on the end of the month, then the last business day of the month is used. For example, if the end of the period falls on a Saturday and it is the end of the month, then the previous Friday is used.
- *Previous:* If the date of interest period begins or ends on a weekend day or a holiday, then the last business day before the date is used.
- *Modified Previous:* The same as *Previous,* with the exception that if the previous day falls on the end of the previous calendar month, then the first business day of the current month is used.

Confirm Field Validation ID

If you intend to use automated inbound confirmations, enter the confirmation field validation.

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.

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.

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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. Using the 30E/360 calculation, however, 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.

Day Counted Interest Select to have the system use the actual number of days between interest dates to calculate interest payments.

Drawn on Line of Credit Select when creating IRP instruments that will draw on a line of credit facility.

See Chapter 5, "Managing Facilities in Deal Management," page 31.

Ex-Interest Rule Defines how the instrument is traded with or without interest and how interest is calculated for the instrument. Applies to commodities or equities traded in the middle of the period. The options 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*
- *Does Trade Ex-Interest*

Extra Attributes Click to access the Extra Attributes page used to define additional instrument features.

First Coupon Period You must select a value for this field if you selected the Same Interest for each Period option.

Define the term for the first interest payment. The options are:

- *Long First Coupon Period:* If, based on the payment scheduling, the first coupon due date arrives before a full payment period has elapsed, the payment is held until the next coupon due date and combined with the payment due for that full period. For example, if the payments are scheduled for the end of each month, and the deal is executed in the middle of the month, the first coupon is due at the end of the following month. Thus creating a long first coupon period of 1 1/2 months.

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- *Normal First Coupon Period:* The coupon period commences on the day that the deal is executed, and the first payment is due at the end of one full period.
- *Short First Coupon Period:* If, based on the payment scheduling, the first coupon due date arrives before a full payment period has elapsed, the initial payment is made regardless. For example, if the payments are scheduled for the end of each month, and the deal is executed in the middle of the month, the first coupon is paid after only a half of a normal coupon period has elapsed.

Rate Type

Indicate whether the interest rate for this instrument is fixed or floating. If the rate is fixed, enter a value in the Rate field. If it's floating, enter a value in the Reset Index field.

Hedging Information

Select from the options listed below if you use your instrument in a hedge accounting relationship:

- *Can be a Hedged item*
- *Contains Embedded Derivative*
- *Is a Derivative*
- *Nonderivative Foreign Currency*

Index Margin

For interest calculations, the index margin is the value added to the reset index, or the value by which the reset index is multiplied. Use the Margin Operator field to specify whether the interest calculation involves adding or multiplication of the index margin value.

Interest Calculation

Select an interest calculation from the Interest Date and Calculations region:

Same Interest each Period: The system uses a fixed amount to calculate interest payments, regardless of the number of days between interest dates. Select options from the First Coupon and Last Coupon fields.

Day Counted Interest: The system uses the actual number of days between interest dates to calculate interest payments. Select an option from the Interest Dates field.

Interest Calculation

Select the method in the IRP or IR Swap Details region to use to calculate interest:

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.

Interest Date Rule

Select an interest date rule used to define how interest is calculated and when payments will be paid. Depending on the values that you select in this list, complete the related fields. Values are:

- *No Interest Date Rule:*No predefined calculation for determining interest.

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- *Backwards from Maturity Date:* Interest is calculated starting from the maturity date backwards toward the issue date. Used for instruments such as treasury bonds that have a final maturity date after which no further interest is accrued.
- *End of Month:*

  Select to indicate that interest payments will be paid at the end of each month. Enter a numeric equivalent in the Coupon Month field for the first month that interest will be paid.
- *Forwards from Issue Date:* Interest is calculated beginning from the issue date and going forward to the maturity date.
- *Nth Weekday:* Enter a week and day for which the interest period will end. For example, select Nth Weekday, *Third* in the Nth Week field, and *Friday* in the Weekday field to designate that the end of the interest period will always fall on the third Friday of every month.
- *Override Month and Day:* Select this value and enter a month and day to designate when the interest period ends. For example, enter *10* in the Coupon Month field and *23* in the Coupon Day field to indicate that the interest period ends on the 23rd day of every month beginning with the month of October.

Interest 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.

Interest Frequency

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.*

Is a Commercial Paper Issue

Select if the instrument is a commercial paper facility.

See Chapter 5, "Managing Facilities in Deal Management," Establishing a Commercial Paper Facility, page 36.

Is a Repo (repurchase)

Select to indicate that deals created using this instrument are available for use in a repurchase agreement.

Issuer and **Guarantor**

Enter the issuer of the security and the entity that backs up the issued security.

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

- The selected instrument base type is *Interest Rate Physical.*
- The value in the Debt/Investment field on the Instrument Detail page is *Investment.*

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Last Coupon Period

You must select a value for this field if you selected the Same Interest for each Period option.

Define the term for the last interest payment. The options are:

- *Long Last Coupon Period:* If, based on the payment scheduling, the maturity date arrives before a full payment period has elapsed, the final full coupon period is combined with the remaining partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of a month, a long last coupon period of 1 1/2 months is created.
- *Normal Last Coupon Period:* The coupon period commences on the day the deal is executed, and the first payment is due at the end of one full period.
- *Short Last Coupon Period:* If, based on the payment scheduling, the deal maturity date arrives before a full payment period has elapsed, the final payment is made based on the length of the partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of the month, the last coupon is paid after only a half of a normal coupon period has elapsed.

Margin Operator

Select the operation—add or multiply—by which the reset index is acted upon by the index margin to calculate the adjusted rate.

Market/Exchange

Enter the exchange where the commodity or equity is traded.

Minimum Bids

Enter the number of minimum bids required for this instrument.

Net Deal Settlement Cash Flows

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

Specify the monthly coupon period end date. Select from these four values: *First, Fourth, Second,* or *Third.* Also select a specific weekday.

See Interest Date Rule in Common Elements Used in This Chapter

Outbound Confirmations

Select to designate that these instrument deals be selected in the automated outbound confirmations procedure and forwarded to the counterparty for review.

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 uses only 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.

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- *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 non-business days.

Portfolio Enter the collection of securities to which the instrument deals belongs.

Rate Enter the interest rate for this instrument.

Rate Type 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.

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.

Reset Frequency 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.

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

Review At Confirmation Select if you want to require your confirmation staff to review these instrument deals.

Same Interest each Period Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.

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Pages Used to Define Instruments

Page Name	Object Name	Navigation	Usage
Instrument Detail	INSTR_DETAIL_TR	Deal Management, Administer Deals, Define Instruments	Enter the specifics for an instrument. This page differs for each instrument base type.
Extra Attributes	INSTR_ADHOC_ATR	Click the Extra Attributes link on the Instrument Detail page.	Assign extra notational attributes to your instrument.
Notes	INSTR_NOTES_PNL	Click the Notes link on the Instrument Detail page.	Enter detailed notes to describe the function of the instrument being created. For example, when creating an instrument with an accounting treatment of *Other,* you can enter detailed information about that unique accounting treatment on the Notes page.
Delivery Schedule	INSTR_FUTURE_SP	Click Delivery Dates on an Instrument Detail page for a futures contract.	Capture data that is specific to a particular futures contract.
Help page for IAS Accounting	INSTR_ACCTG_SP	Click the Rules for Accounting Treatment link on an Instrument Detail page.	Determine the accounting treatment for the instrument based on factors related to hedging, the length of time benefits that will be acquired, its inclusion in a portfolio, and so forth. See *PeopleSoft Enterprise Risk Management 9.0 PeopleBook*, "Understanding Hedge Analytics and Accounting," Accounting Treatments for Complying with IAS 39.

Defining Instrument Details

There are two ways to define an instrument:

- Define the instrument based on an existing instrument type.
- Create a new one founded on a base instrument type and using a unique name.

Which ever way you chose to start, you must define the details of the instrument.

Using an Existing Instrument Type

To define an instrument using an existing instrument type:

1. On the Define Instruments search page, click Find an Existing Value.

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2. Select an existing instrument type from the Instrument Type drop-down menu.

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

Creating a Unique Instrument Type

To create a new instrument type:

1. On the Define Instruments search page, click Add a New Value.
2. In the Instrument Type field, enter a name value, and click Add.
3. On the Instrument Details page, select Instrument Base Type.

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

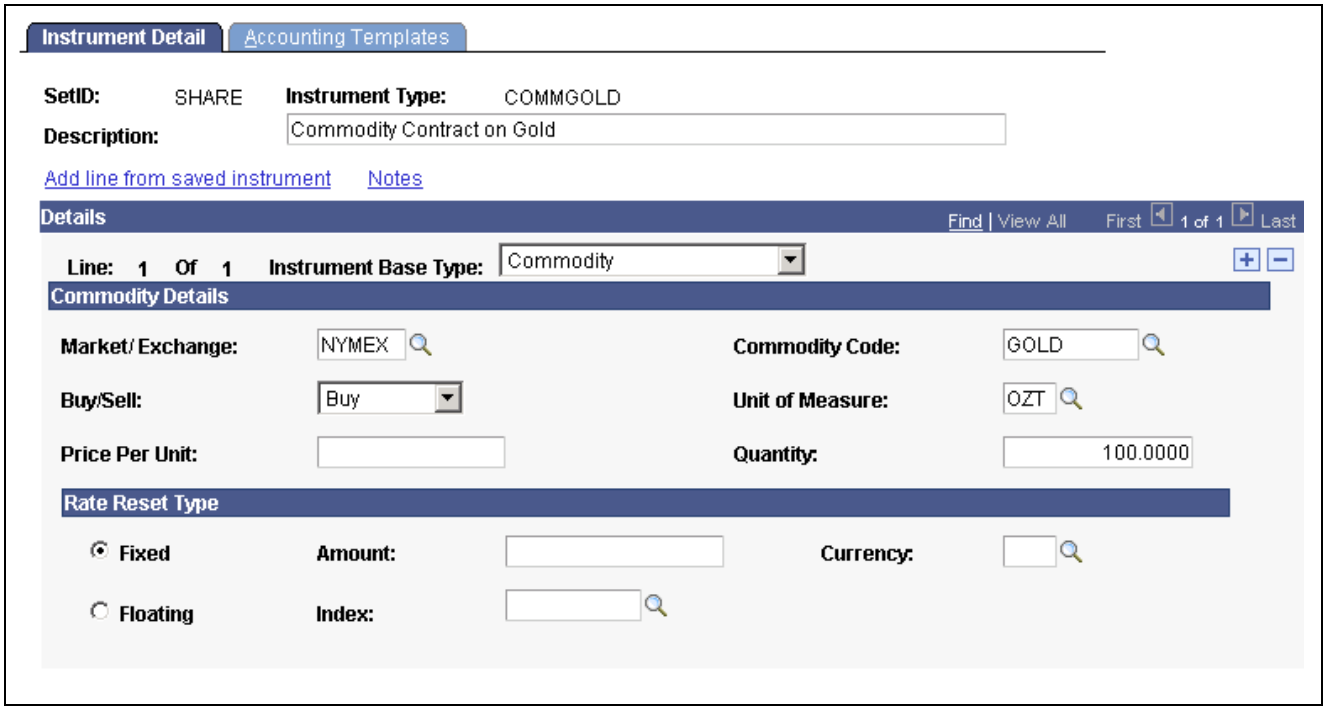
Defining the Instrument Details

Whether defining an instrument based on an existing instrument type or creating a new one, once you are on the Instrument Details page, you must:

1. Complete the page fields for that specific instrument type.
2. (Optional) Click the Extra Attributes link to add extra attribute information for the deal.
3. For a futures contract, click the Delivery Dates link to add a schedule of delivery and trade dates.

Entering Commodity Instrument Details

Access the Instrument Detail page for a commodity.



Instrument Detail page – for commodities deals (1 of 2)

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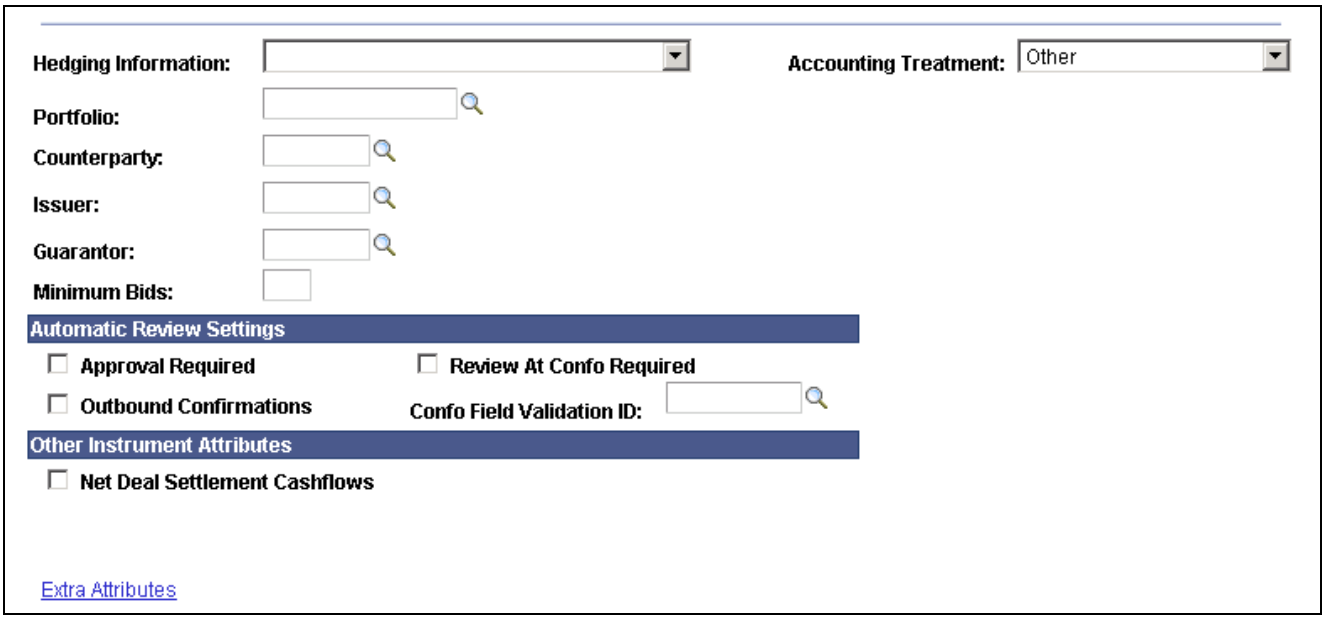

Instrument Detail page – for commodities deals (2 of 2)

Instrument Base Type Select *Commodity*.

Commodity Details

Commodity Code Enter the exchange code for the commodity being traded.

Buy/Sell Specify whether the instrument being created is for deals that will buy or sell a commodity.

Unit of Measure Specify a unit of measure most commonly used for trading the specified commodity.

Price Per Unit Enter a price per unit of measure for the commodity.

Quantity Enter the quantity of the commodity being traded.

Rate Reset Type

Fixed Select to specify a fixed rate of return on the commodity investment—entered in the Amount field.

Amount Enter the monetary value based on the price per unit multiplied by the quantity of the commodity.

Floating Select for deals that will be based on a floating rate of interest.

Index Select the market for which thee floating rate index is based.

See Also

Chapter 7, "Capturing Deals and Trade Tickets," Entering Commodity Deal Details, page 86

Entering Equity Instrument Details

Access the Instrument Detail page for an equity instrument.

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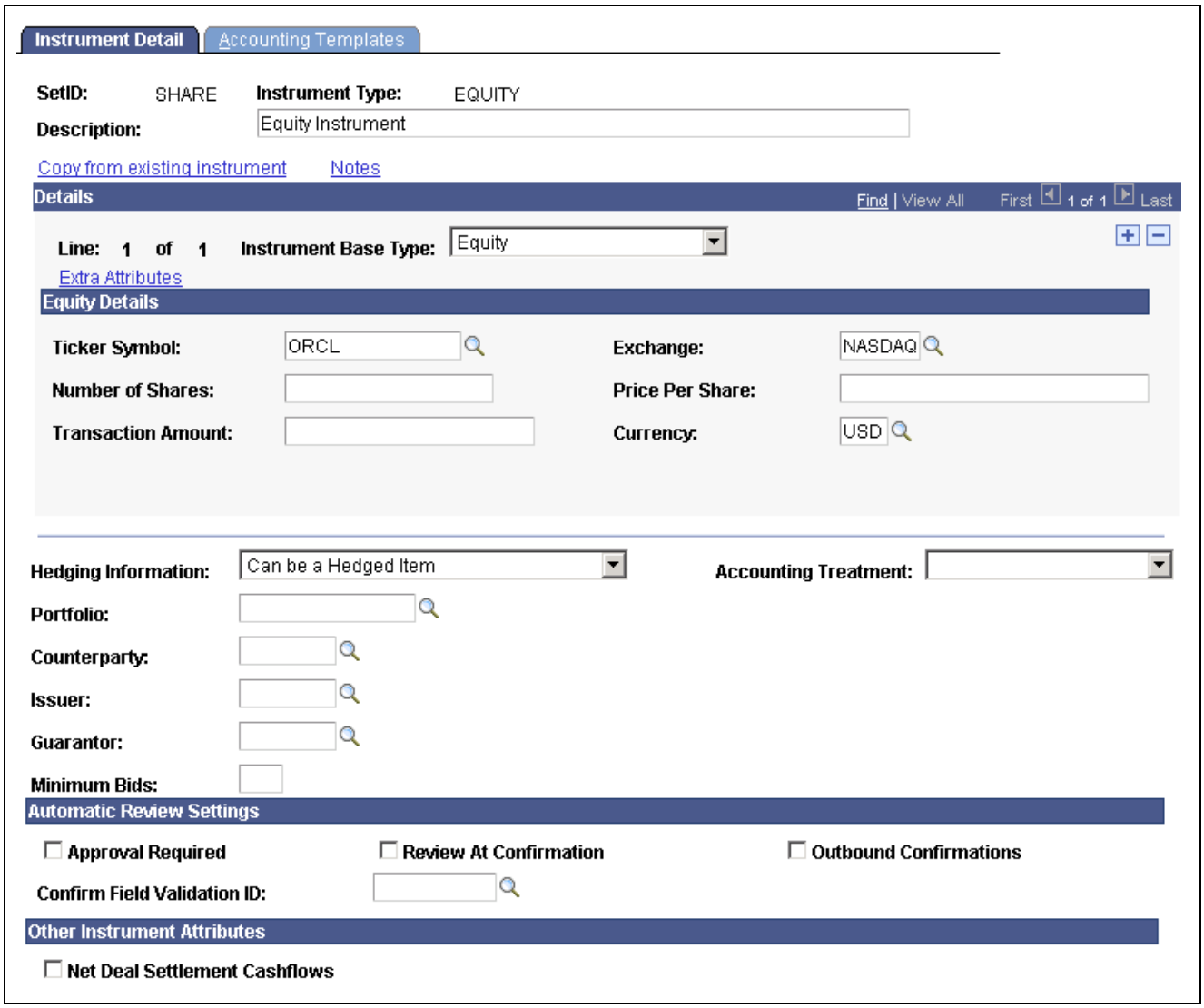

Instrument Detail page for an equity deal

Ticker Symbol Enter the stock exchange symbol that is used in trading the particular corporation's shares.

Exchange Enter the stock exchange with which the corporation is listed.

Number of Shares Enter the number of shares being traded.

Price per Share Enter the price of a single share of stock.

Transaction Amount Enter the monetary total of the transaction based on the number of shares being sold multiplied by the price per share.

Entering FX Deal Physical Instrument Details

Access the Instrument Detail page for a foreign exchange deal physical.

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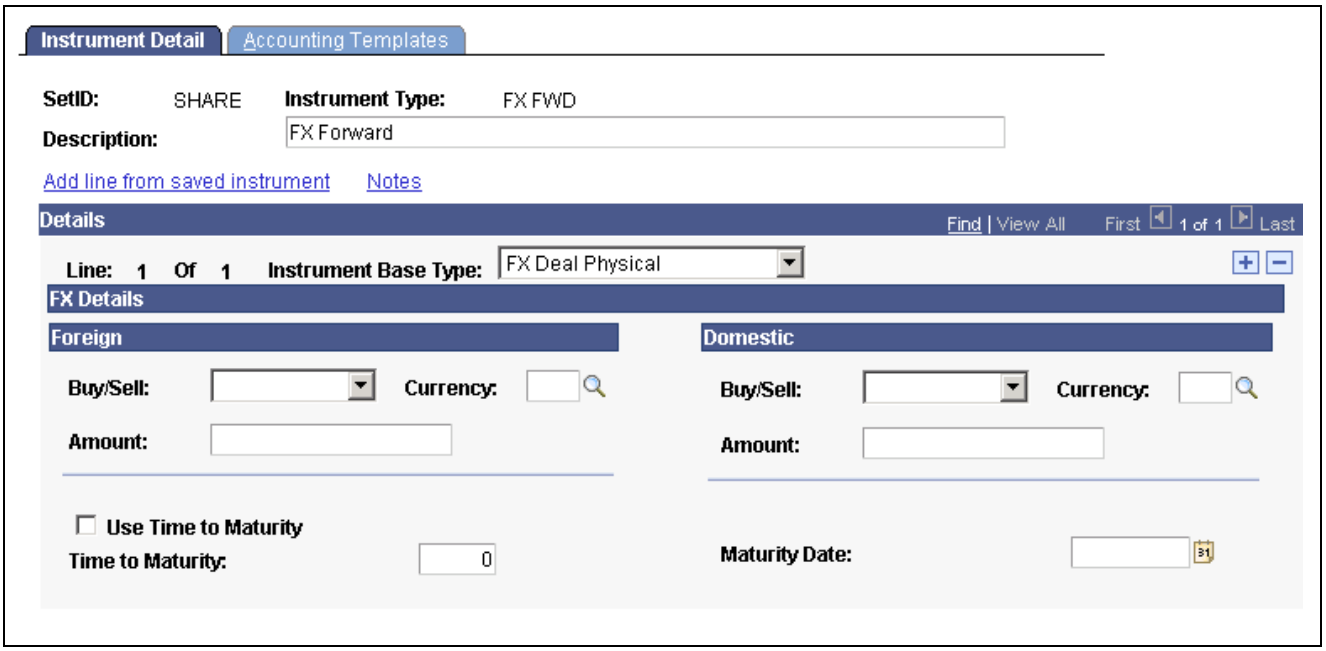
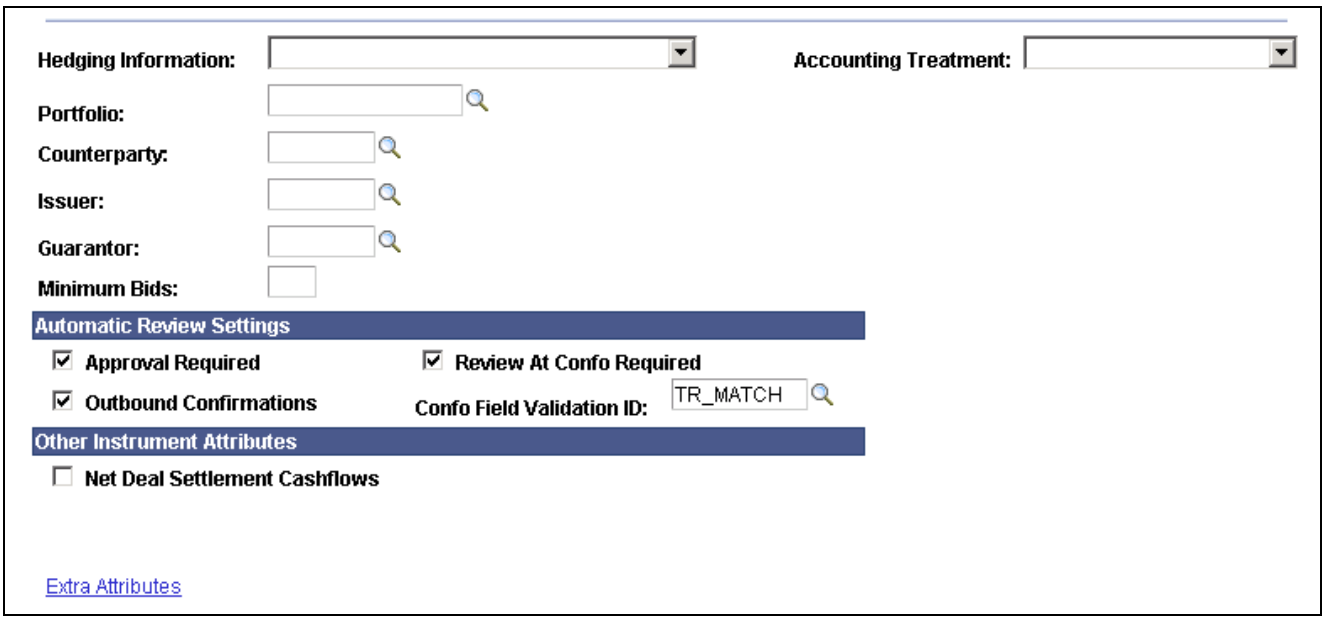


Instrument Detail page - for foreign exchange deal physicals (1 of 2)



Instrument Detail page - for foreign exchange deal physicals (2 of 2)

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.

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

Use Time to Maturity Select 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:

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- 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.

Maturity Date Enter the date the deal matures and ends.

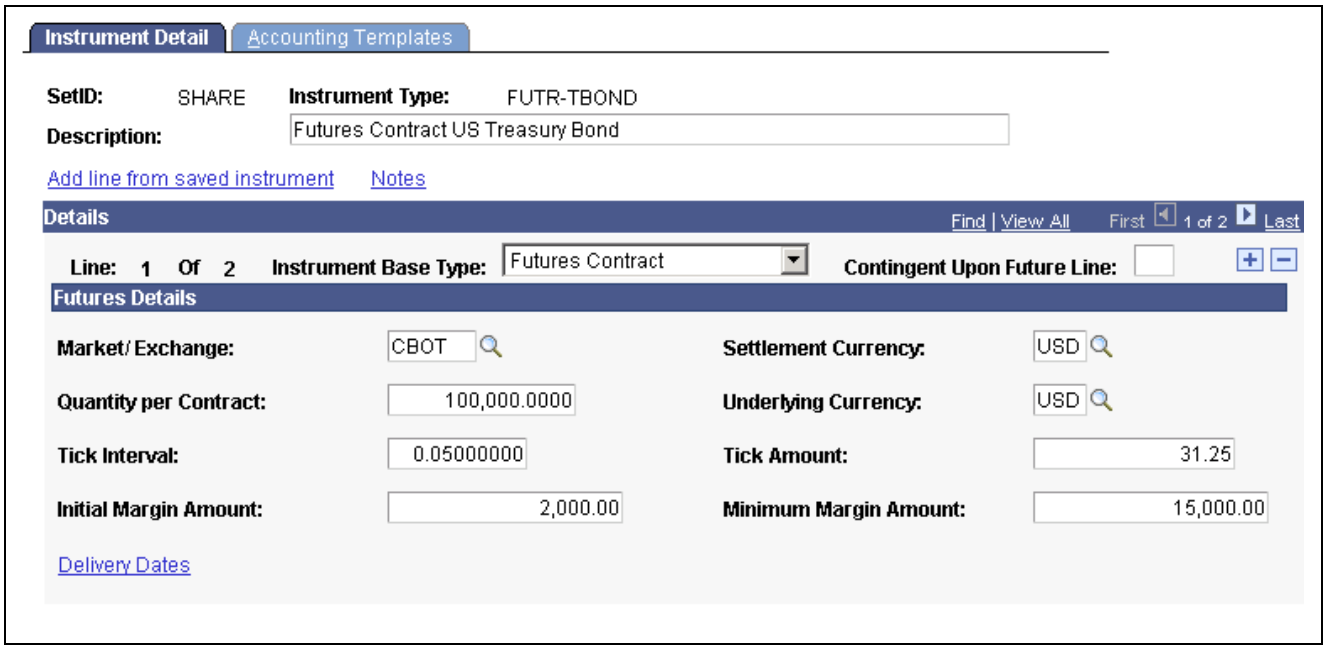
Note. Enter data for both the buy and sell side of the FX deal physical, whether both regions are Foreign, or one region is Foreign and the other Domestic.

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," Entering FX Deal Physical Instrument Details, page 54

Entering Futures Contract Instrument Details

Access the Instrument Detail page for a futures contract.



Instrument Details page for a futures contract (1 of 2)

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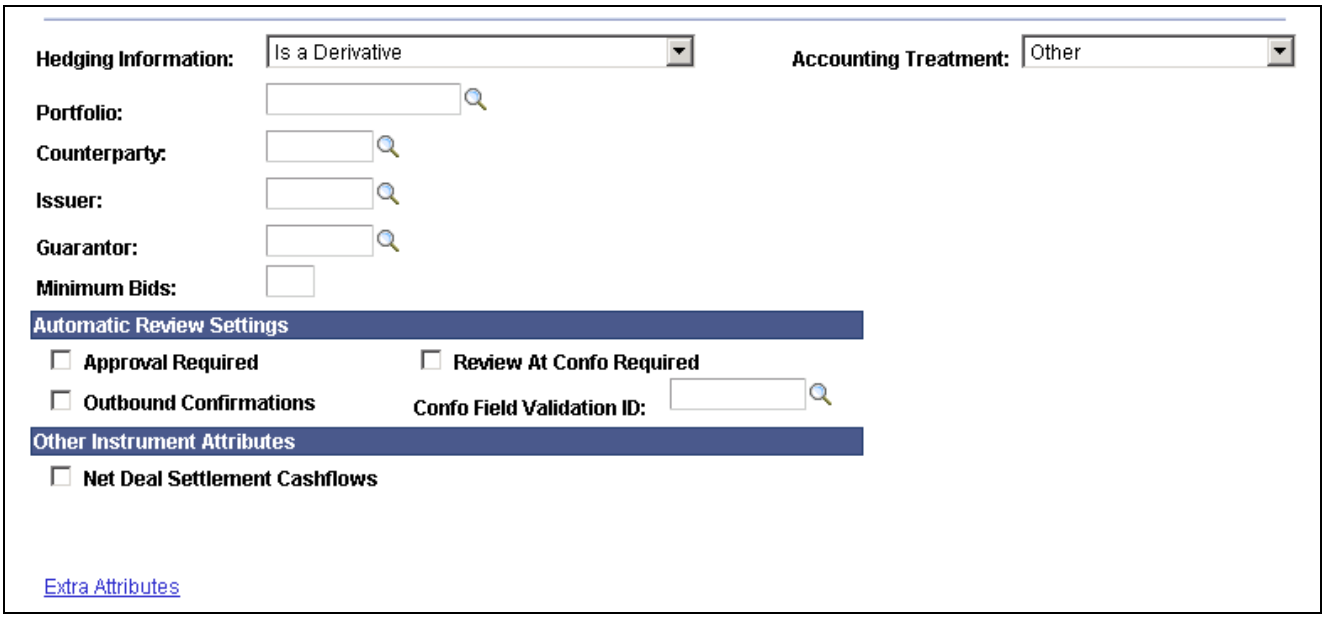

Instrument Details page for a futures contract (2 of 2)

Instrument Base Type	Select *Futures Contract.*
Settlement Currency	Enter the final settlement currency of the futures contract.
Quantity per Contract	Enter quantity of the commodity being traded.
Underlying Currency	Enter the currency of the underlying deal on which the futures contract is built.
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.
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.
Delivery Dates	Click to enter contract details.

See Also

Chapter 7, “Capturing Deals and Trade Tickets,” Defining Futures Deal Details, page 88

Defining Futures Contract Schedules

Access the Delivery Schedule page.

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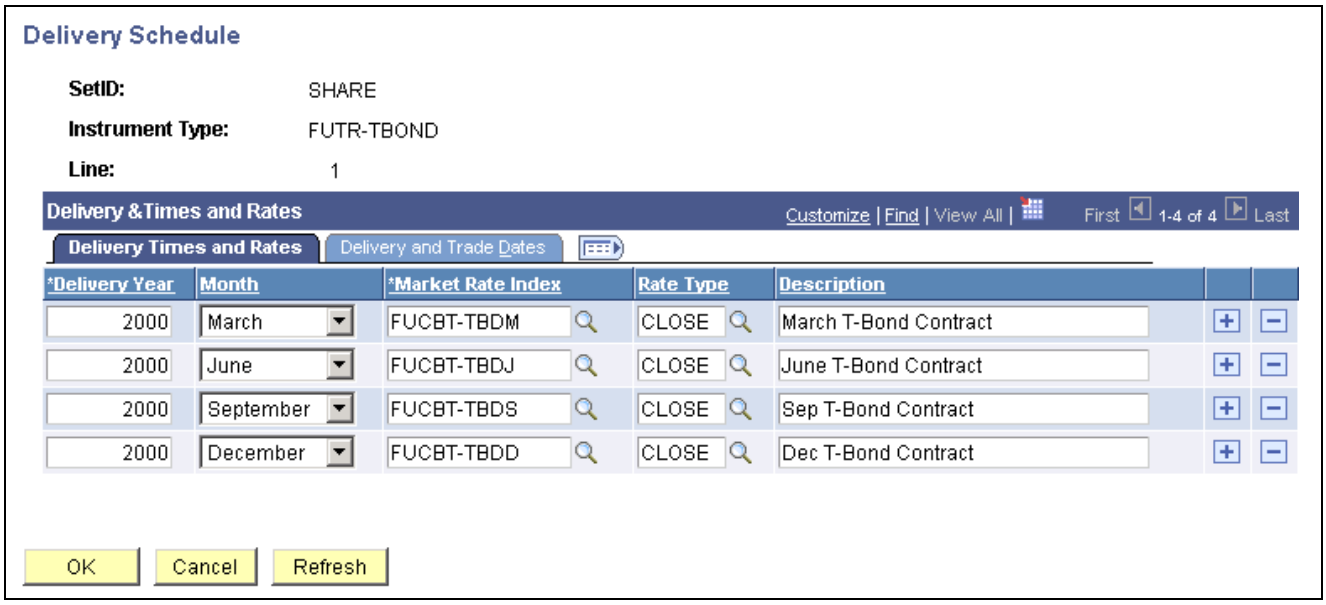

Delivery Schedule page

Delivery Times and Rates

Delivery Year and **Month** — Enter the month and year that the contracts are delivered and can no longer be traded.

Market Rate Index — Select the market rate index referenced when the contract is delivered.

Rate Type — Select the type of rate that, combined with the market rate index, determines the price of the delivered contract.

Delivery and Trade Dates

First Trade Date and **Last Trade Date** — Enter the first and last allowable trading dates of the futures contract.

First Delivery Date and **Last Delivery Date** — Enter the actual first and last dates the futures contracts transactions are completed.

Entering Generic Instrument Details

Access the Instrument Detail page for a generic instrument.

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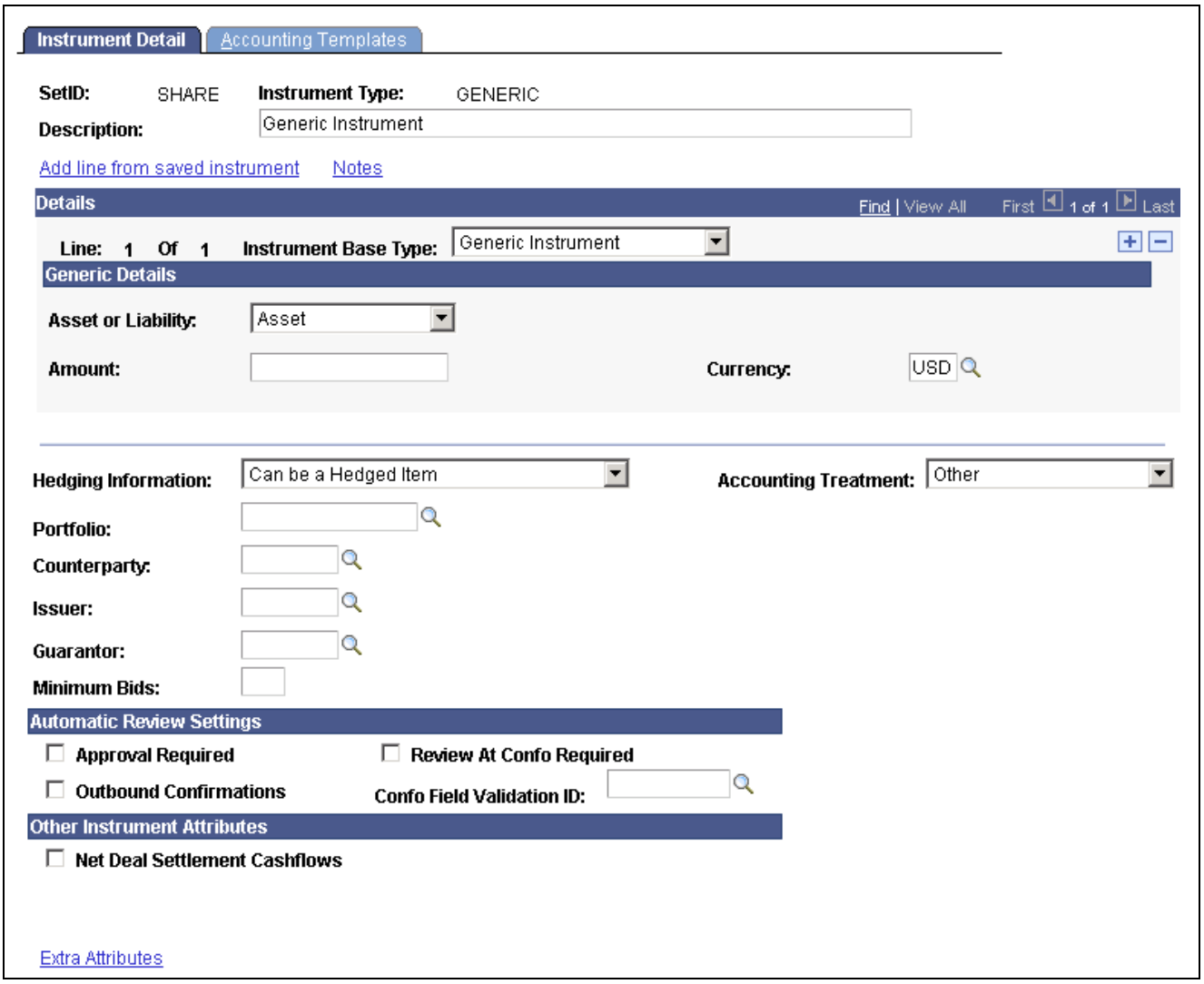

Instrument Detail page for a generic deal

Instrument Base Type Select *Generic Instrument.*

Asset or Liability Select whether the deal is for an asset or a liability.

Amount Enter a monetary amount for the deal.

See Also

Chapter 7, “Capturing Deals and Trade Tickets,” Entering Generic Deal Details, page 91

Entering Interest Rate Physical Instrument Details

Access the Instrument Detail page for an interest rate physical instrument.

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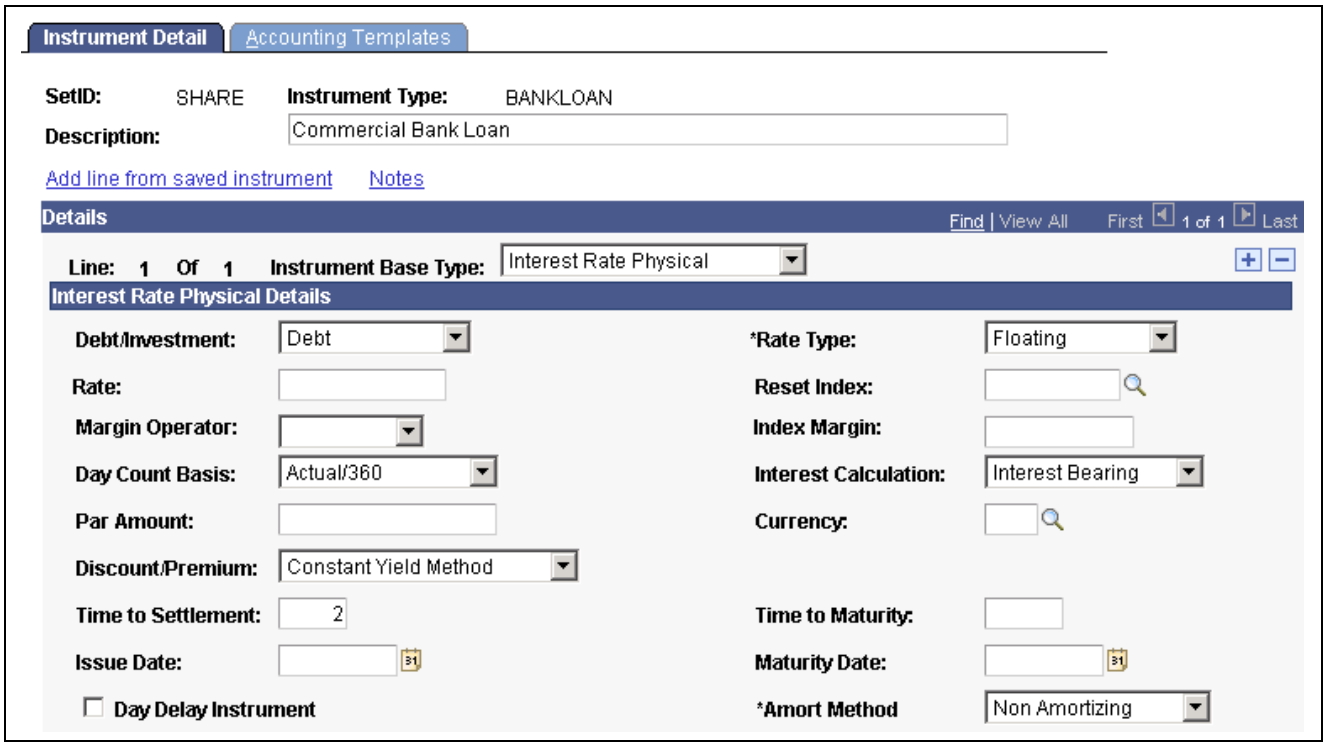
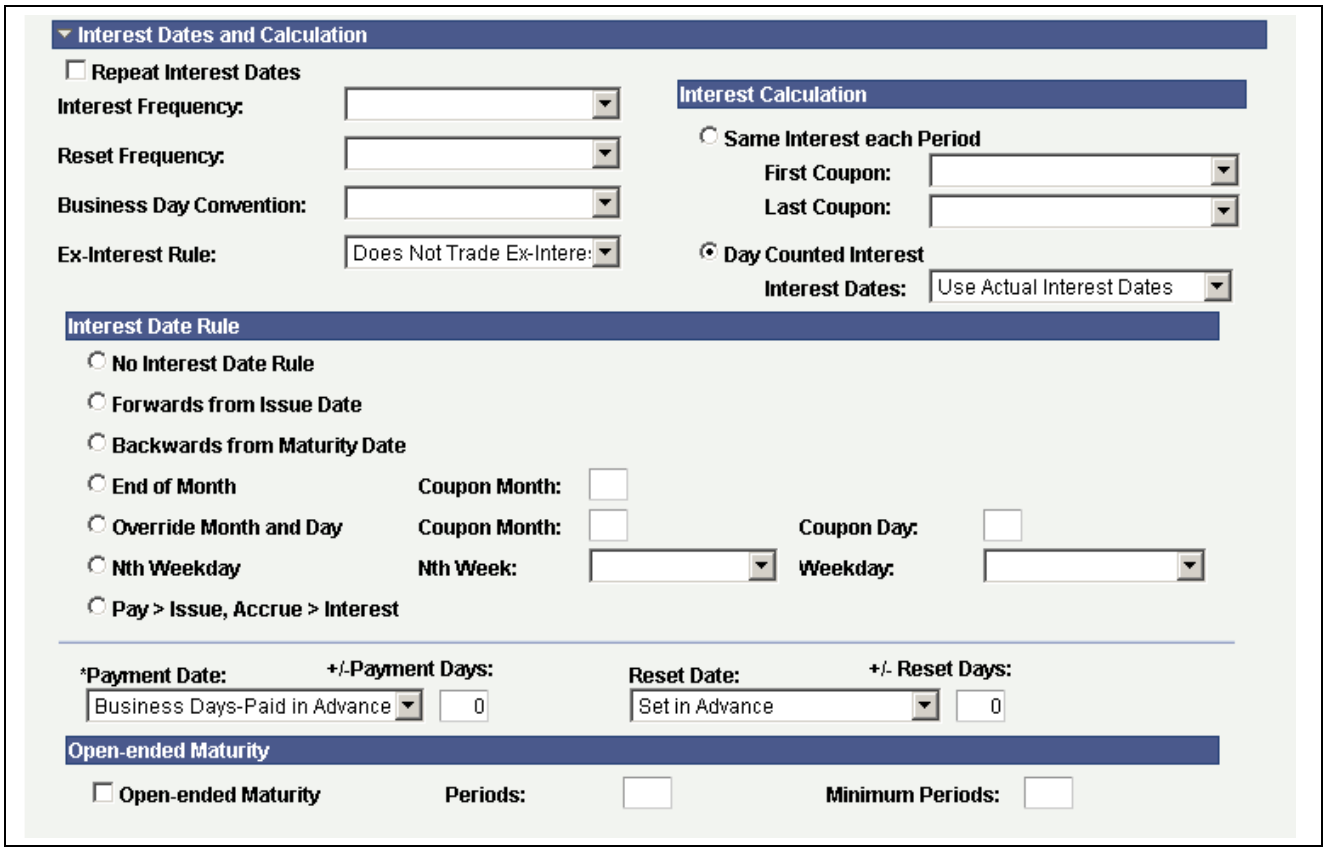


Instrument Detail page for an interest rate physical deal (1 of 3)



Instrument Detail page for an interest rate physical deal (2 of 3)

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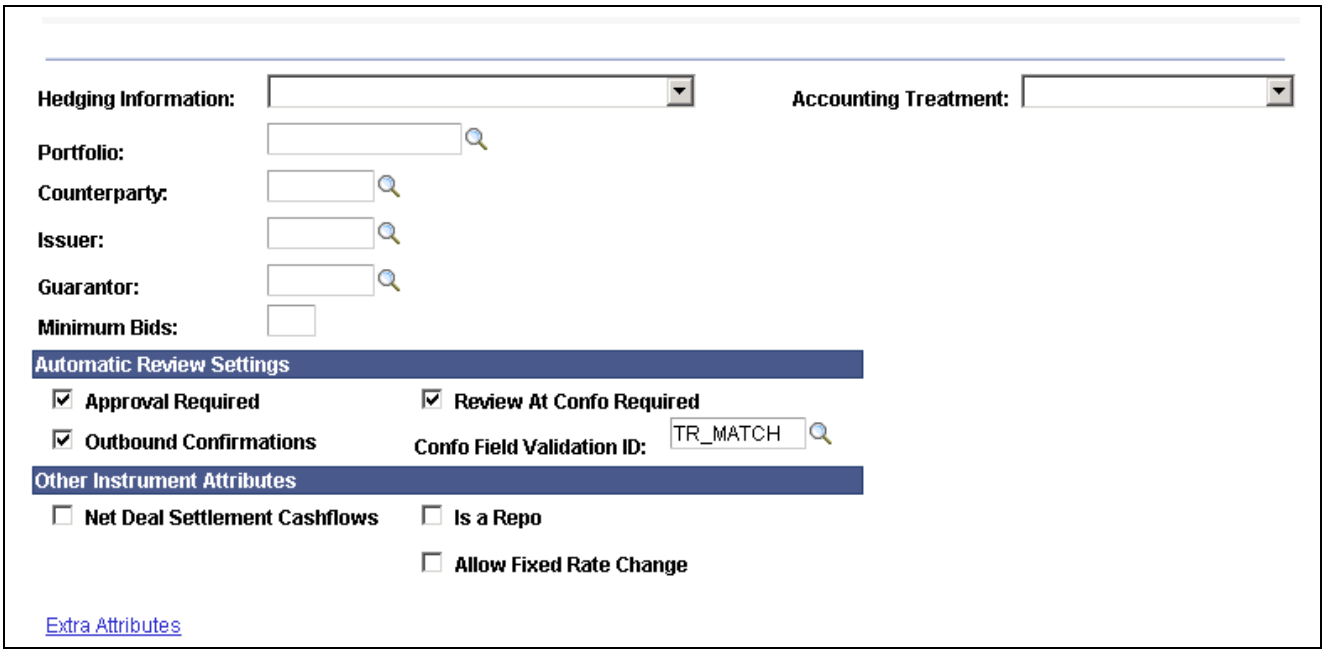

Instrument Detail page for an interest rate physical deal (3 of 3)

Instrument Base Type Select *Interest Rate Physical.*

Interest Rate Physical Details

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 Detail page.

Par Amount Enter the nominal monetary amount for the security.

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.

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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).

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.

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).

Interest Dates and Calculation

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

Open-Ended Maturity

Open-Ended Maturity Select this check box if the instrument has no maturity date. 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 to be built at one time for this instrument.

Minimum Periods Enter the minimum number of interest periods that must pass before new periods can be built for this instrument.

See Also

Chapter 6, “Defining Instrument Types and Instrument Templates,” Entering Interest Rate Physical Instrument Details, page 59

Chapter 7, “Capturing Deals and Trade Tickets,” Viewing and Modifying Interest and Payment Dates, page 110

Entering Interest Rate Swap Instrument Details

Access the Instrument Detail page for an interest rate swap.

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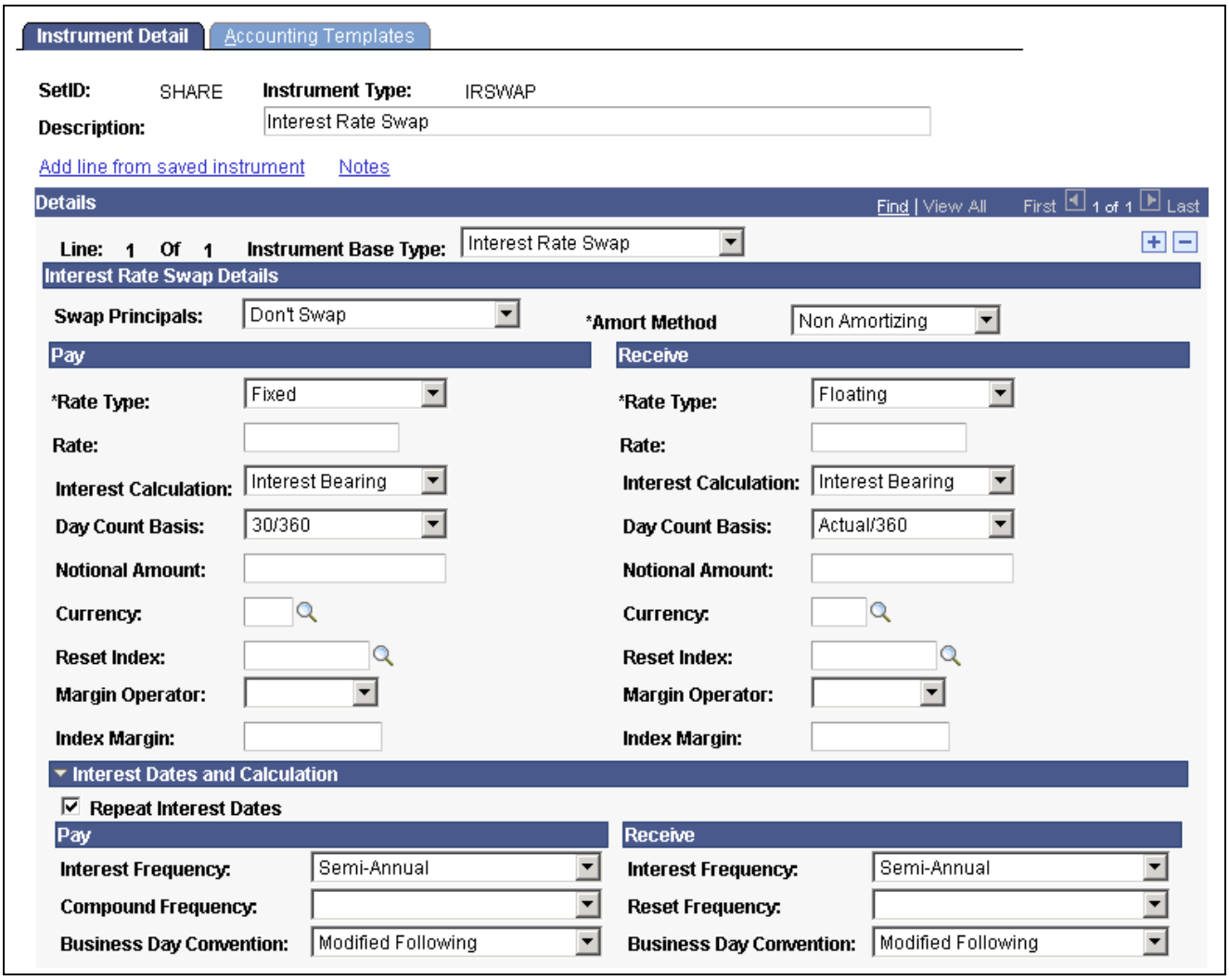

Instrument Detail page for an interest rate swap (1 of 3)

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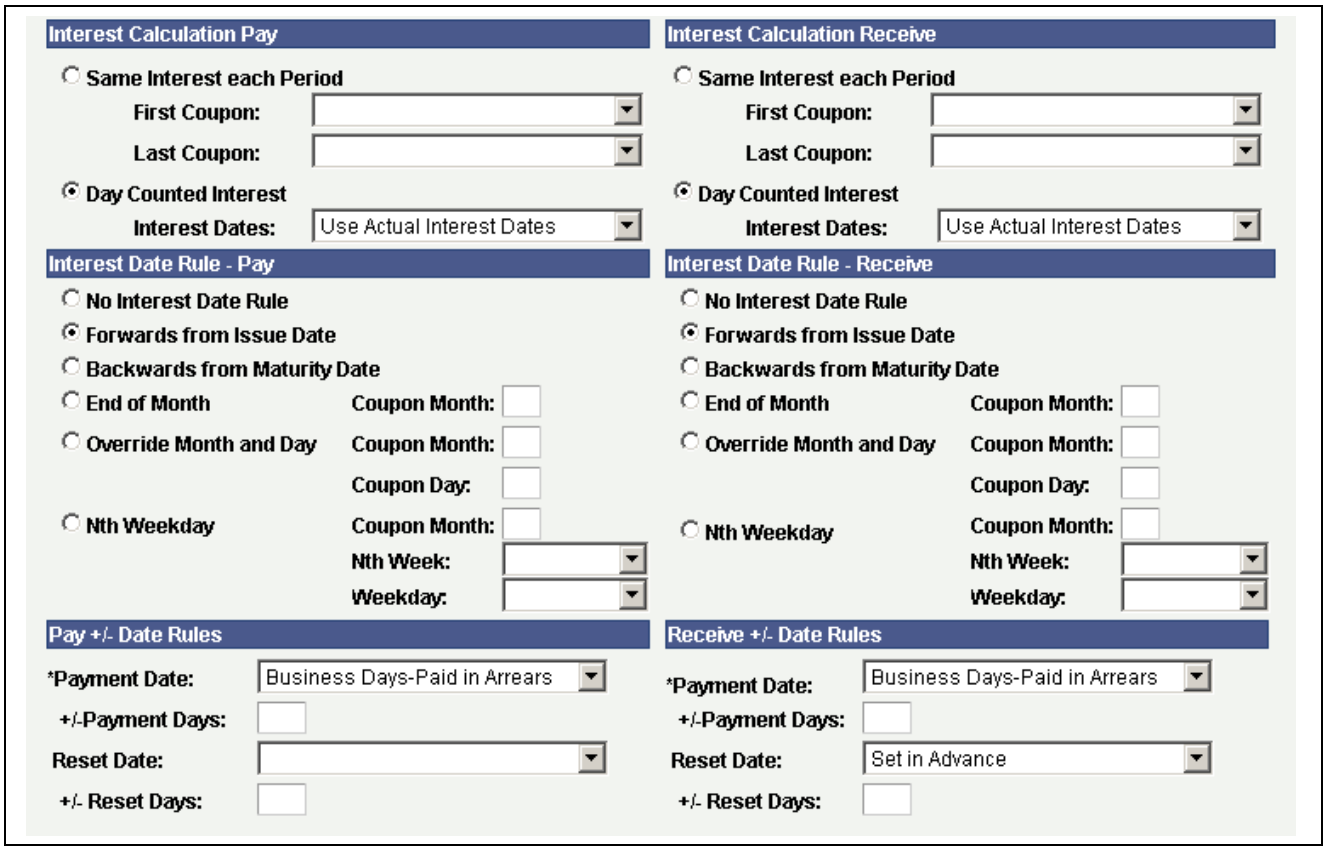
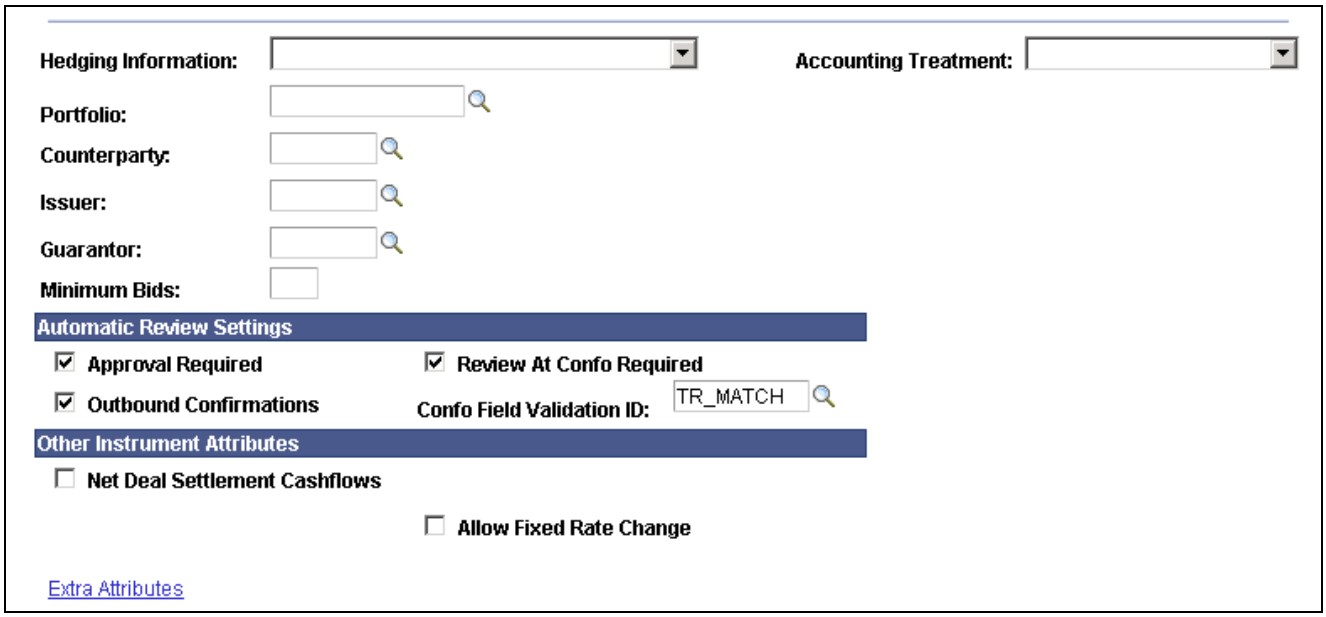


Instrument Detail page for an interest rate swap (2 of 3)



Instrument Detail page for an interest rate swap (3 of 3)

Instrument Base Type Select *Interest Rate Swap.*

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Important! In configuring forward rate agreement instruments, do not select Discount to Yield from the Interest Calculation field drop-down menu, as these are not discount instrument types.

Selecting this check box causes calculation errors in any deals created from this instrument.

Interest Rate Swap Details

Swap Principals Select when to swap principals. Certain field values require a corresponding accounting template to ensure correct cash flow processing. Values are:

- *At Commencement*
- *At Commencement & Maturity*

  If you select *At Commencement & Maturity,* you must also specify the *IRSPS-PERPMT-L2* accounting template.
- *At Maturity*
- *Don't Swap*

  If you select *Don't Swap,* also select the *IRSPS-PERPMT-L1* accounting template.

See Chapter 6, "Defining Instrument Types and Instrument Templates," Understanding Interest Rate Swap Cash Flows and Accounting Templates, page 69.

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.

Interest Dates and Calculations

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 forward rate agreement).

Pay/Receive

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.

Notional Amount Enter the specified monetary amount for this instrument. This amount is the principal amount on which the exchanged interest payment calculations are based for an interest rate swap.

Compound Frequency Define at what interval the interest compounds.

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Swap Instrument Details, page 62

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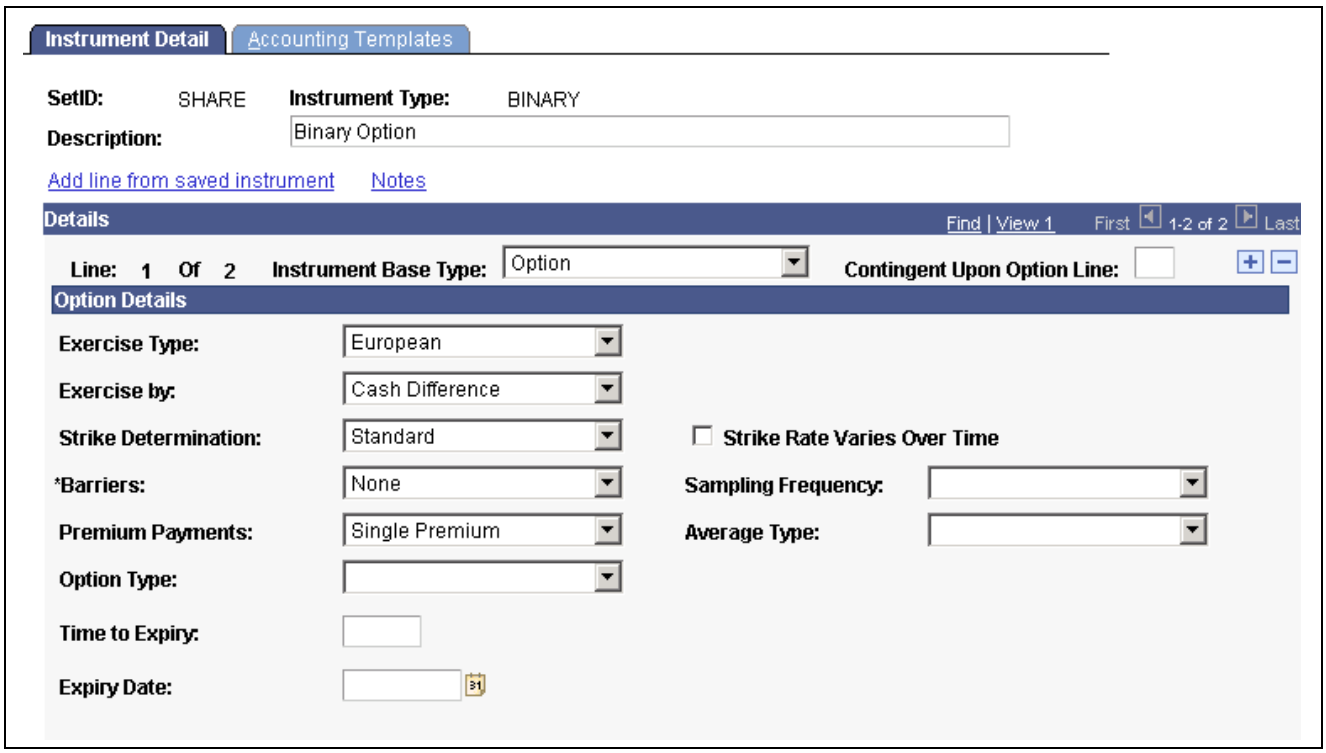
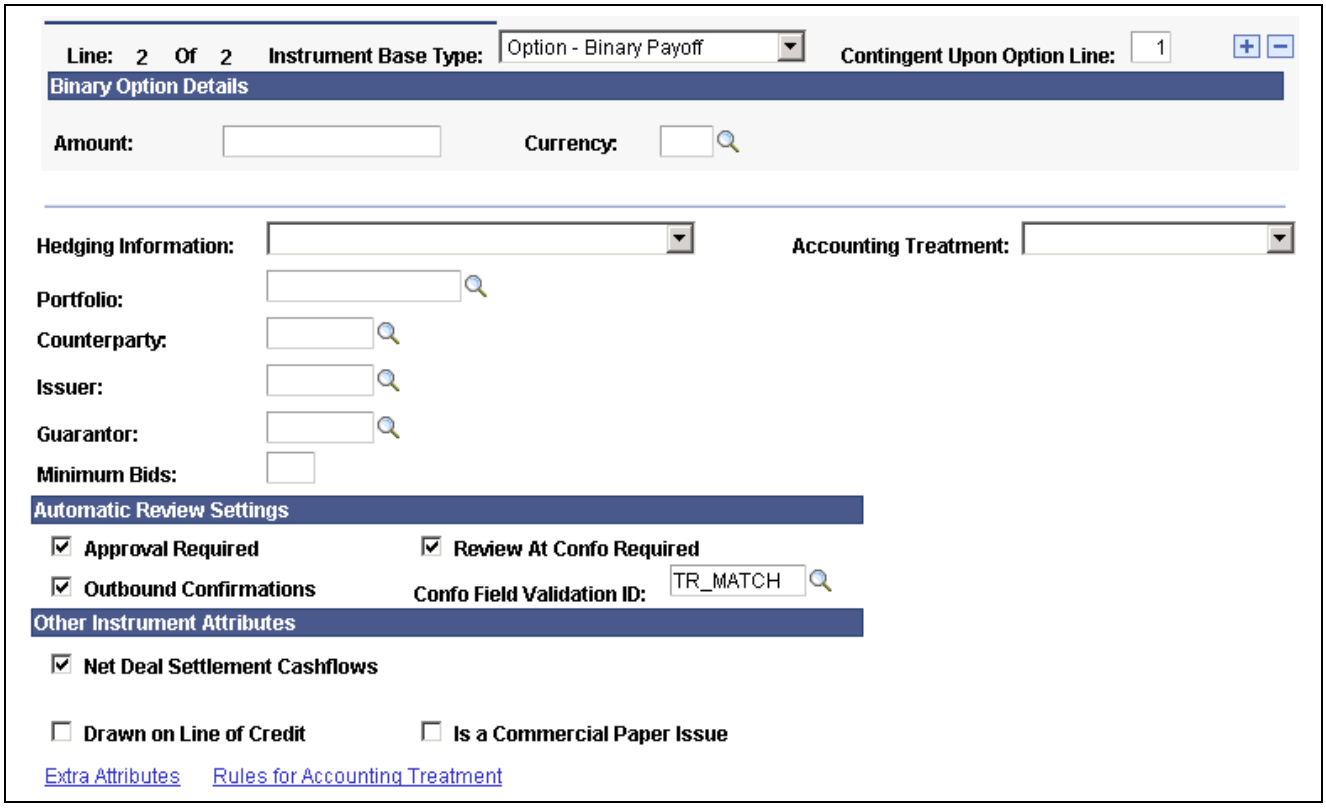
Entering Option and Option - Binary Payoff Instrument Details

Access the Instrument Detail page for an option or an option - binary payoff.



Instrument Detail page for options - binary payoff (1 of 2)



Instrument Detail page for options - binary payoff (2 of 2)

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Note. This section discusses instrument details for both options and options - binary payoff. Use the options - binary payoff instrument base type in conjunction with the option instrument base type to enter binary options (also called digital options). The application pages for these instruments are identical with the exception of the additional Binary Option Details section. In the example above, Details Line 1 of 2 is an option, and line 2 of 2 is an option - binary payoff.

Option Details

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 2 is contingent on line 1, you enter *1* 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. Some options require sampled historical prices or rates to determine their payoffs. For example, an Asian option with monthly sampling uses monthly data point to determine the average underlying price.

The options are:

Asian - Average Price: Pays the difference between the average underlying price over a specified period and the strike price. This option requires sampled historical prices or rates to determine the payoff. Enter values for Sampling Frequency and Average Type.

Asian - Average Strike: Pays the difference between the underlying price and an average strike price over a specified period. This option requires sampled historical prices or rates to determine the payoff. Enter values for Sampling Frequency and Average Type.

Hindsight: Pays the holder the best payoff between the spot price, sampled over time, and the fixed strike price. This option requires sampled historical prices or rates to determine the payoff. Enter a value for Sampling Frequency.

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. This option requires sampled historical prices or rates to determine the payoff. Enter a value for Sampling Frequency.

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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 Deal Detail page during deal capture. The Strike Rate Varies Over Time check box is available only for American or Bermudan exercise types.

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.

Time to Expiry Enter the number of days until the option expires.

Expiry Date Enter the last day that the option can be exercised. The date that you enter here is automatically assigned the to the same field on the Deal Detail page for a deal with an instrument base type of option.

Binary Option Details

Amount Enter the amount of the payoff.

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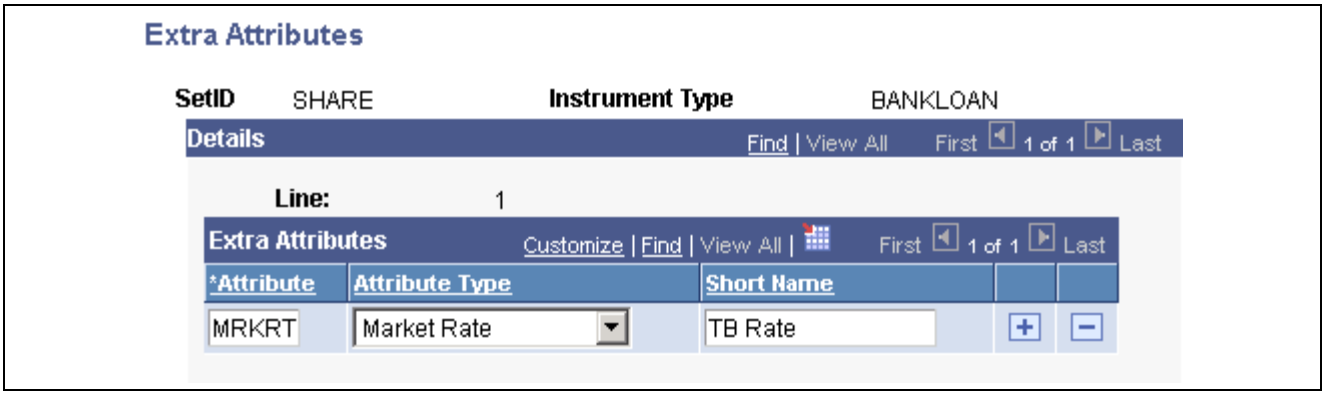
Defining Extra Attributes

Access the Extra Attributes page.



Extra Attributes page

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

Attribute Enter a five-character, alphanumeric 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 7, “Capturing Deals and Trade Tickets,” Specifying Common Deal-Capture Functionality, page 114

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 Deal Management, depending on the specified swap option, specify the corresponding preconfigured accounting template to ensure correct cash flow processing.

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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 7, "Capturing Deals and Trade Tickets," Defining IR Swap Deal Details, page 103

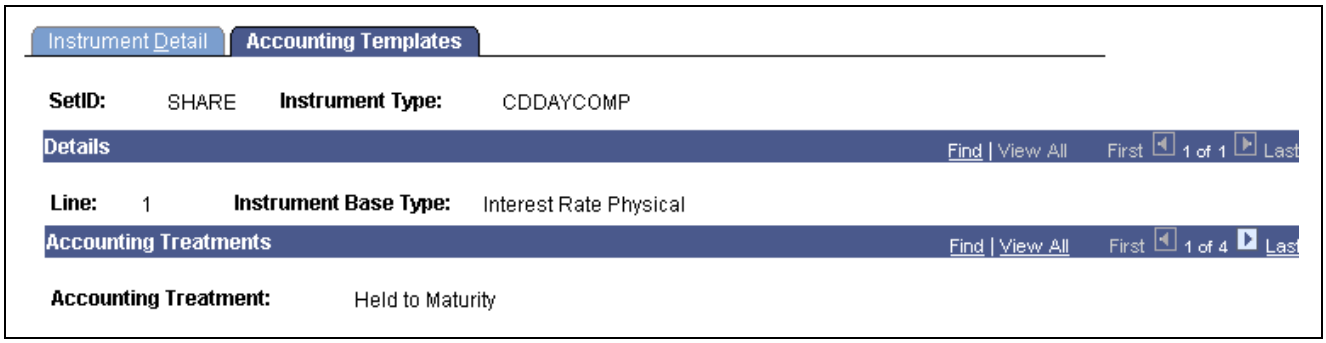
PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Managing Treasury Accounting," Establishing Accounting Templates

Pages Used to Select Accounting Templates

Page Name	Object Name	Navigation	Usage
Accounting Templates	INSTR_ACCTGTMPL	Deal Management, Administer Deals, Define Instruments, Accounting Templates tab	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 Accounting Templates page.



Accounting Templates page (top)

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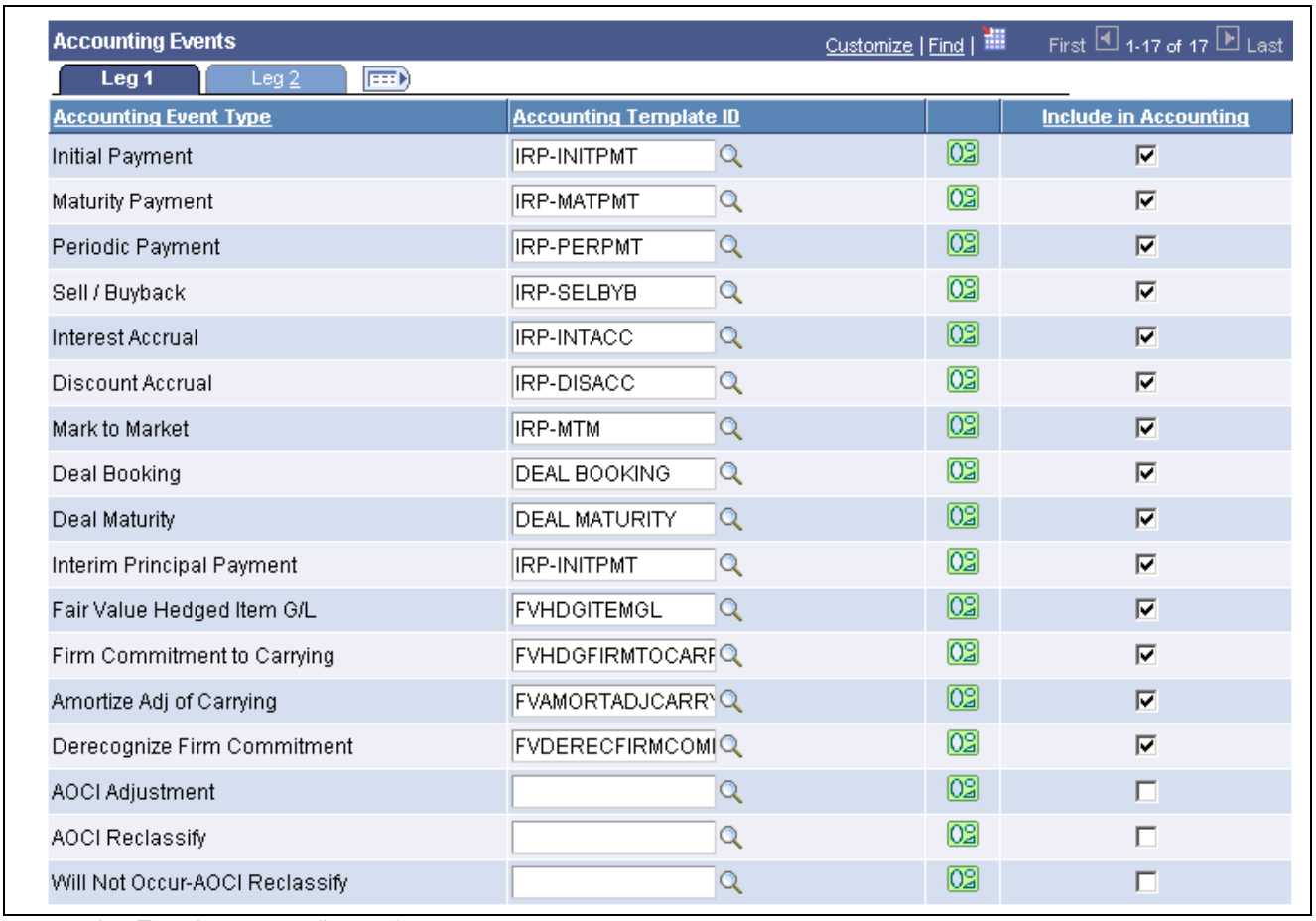

Accounting Events — Customize | Find | First 1-17 of 17 Last

Leg 1 | Leg 2

Accounting Event Type	Accounting Template ID		Include in 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		☑
Firm Commitment to Carrying	FVHDGFIRMTOCARR		☑
Amortize Adj of Carrying	FVAMORTADJCARR		☑
Derecognize Firm Commitment	FVDERECFIRMCOMI		☑
AOCI Adjustment			☐
AOCI Reclassify			☐
Will Not Occur-AOCI Reclassify			☐

Accounting Templates page (bottom)

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.

Include in 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.

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Accounting Templates

Click this button to access the specified accounting template's detail page Templates used for straight-discount deals should be different from the ones for interest-bearing deals.

The Deal Amount must be one of the lines in the initial payment templates for straight-discount deals. Interest-bearing deals use Price.

See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Managing Treasury Accounting," Entering Accounting Template Information.

See Also

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Managing Treasury Accounting," Accounting Events

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.

Page Used for Building Complex Instruments

Page Name	Object Name	Navigation	Usage
Instrument Details	DEFINE_INSTRUMENTS	Deal Management, Administer Deals, Define Instruments	Create complex instruments by adding additional instrument lines to the Details section, by copying instrument detail lines from existing instruments, and by clicking the Add line from saved instrument link.

Creating Instrument Templates

If you find that you are entering deals or processing trades using 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 by using the Instrument Type field, and for more specific classifications of these templates by 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.

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2. (Optional) Add template notes.
3. Specify template details.

Pages Used for Creating Instrument Templates

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

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 7, “Capturing Deals and Trade Tickets,” Specifying IRP Deal Details, page 99

Understanding Collateral Items

A number of deal types, such as repossessions (“repos”), long term swaps, letters of credit, and risky loans to foreign countries, involve the provision of collateral (cash, securities, guarantees, or other contingent support) to reduce the counterparty’s credit or other risks.

If the provision of collateral is an inherent part of these transactions, then you must correctly enter, settle, track, and account for the collateral.

See Also

Chapter 7, “Capturing Deals and Trade Tickets,” page 77

Chapter 3, “Managing Securities,” page 7

Creating and Searching Collateral Items

This section discusses how to:

- Create collateral items.
- Search collateral items.
- Specify default search preferences.

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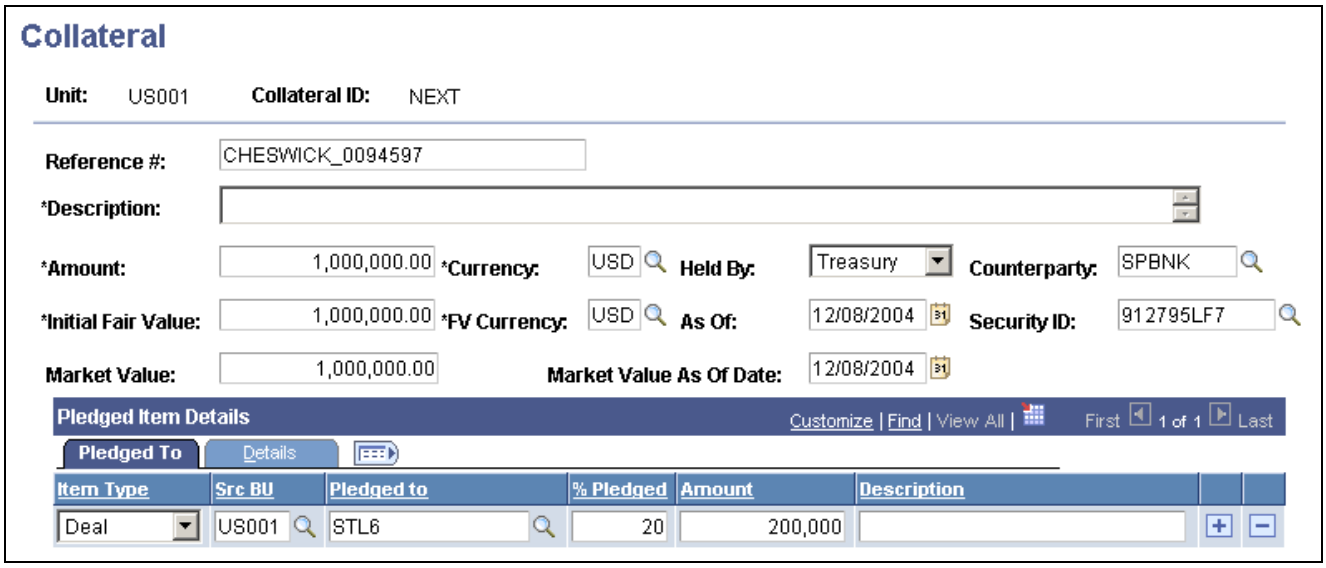
Pages Used to Create and Search Collateral Items

Page Name	Object Name	Navigation	Usage
Collateral	TR_COLL_HDR	Deal Management, Collateral Details, Collateral	Set up a deal as collateral. Added collateral appears on the Collateral Summary page.
Collateral Summary	TR_COLL_SEARCH	Deal Management, Collateral, Collateral Summary	Work from a centralized location with items pledged as collateral.
Collateral Search Preferences	TR_COLL_SRCH_PREF	Click Preferences on the Collateral Search Preferences page.	Specify default search preferences for collateral items. The system saves these preferences to a specific user ID, and automatically displays the default preferences in the Collateral Summary page search region when the user ID is active.

Creating a Collateral Item

Access the Collateral page.



Collateral page

Held by Select a value: *Customer, EuroBroker, Other,* or *Treasury.*

Pledged to

Item Type and Pledged to Select *Deal, L/C* (letter of credit), or *Other* and enter the pledged to reference number.

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% Pledged (percent pledged) When you enter the percent pledged, the system automatically populates the Amount field with the percentage amount pledged.

Details

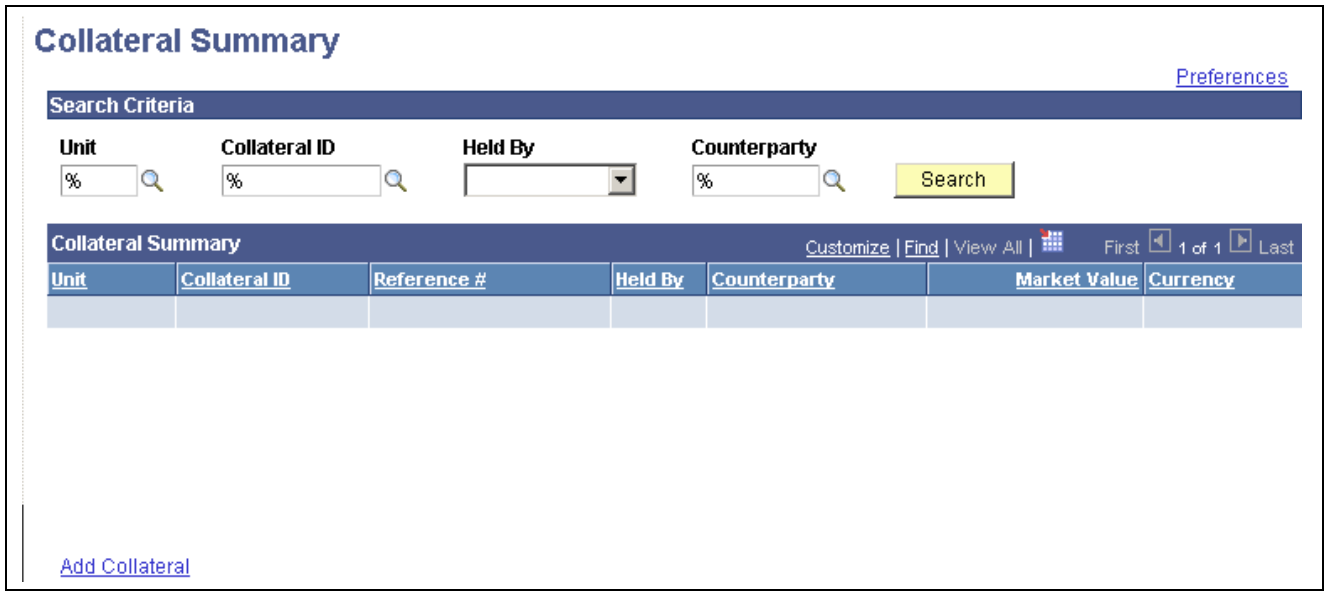
Market Value The system automatically populates this field with the calculated amount value.

Allocated Date that the collateral is removed from free inventory, or segregated.

Expect Release Date that the collateral is released back into free inventory, or unsegregated.

Searching Collateral Items

Access the Collateral Summary page.



Collateral Summary page

Enter search parameters and click Search. All applicable results display in the Collateral Summary grid.

Collateral ID Click to access the specified collateral.

Add Collateral Click to access the Collateral page and create a new collateral item.

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CHAPTER 7

Capturing Deals and Trade Tickets

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

- Define deals.
- Define amortization functionality for interest-rate, physical deals and interest-rate, swap deals.
- Enter margin and reset rates.
- Specify common deal-capture functionality.
- Set deals.
- Create on-behalf-of deals.
- Create trade tickets.

Understanding the Deal Capture Process

This section lists prerequisites and common elements.

Prerequisites

Before you capture deals, you need to:

1. Define instruments.
2. (Optional) Create instrument templates.
3. Establish deal trees.
4. Establish position limits.

See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Defining Cash Positions," Setting Up Trees and Positions.

Common Elements Used in This Chapter

Accounting Treatment The value that you select from this drop-down list box determines which set of accounting templates on the Accounting Templates page to use when you are 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.

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

Loans and Receivables: Indicates that the deal is a loan that is granted by the enterprise's treasury.

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

Other: Indicates that items do not fall within the previously listed parameters.

Amort Method (amortization method)

See Defining an Amortization Method for an IRP (Interest Rate Physical) or IR (Interest Rate) Swap Deal

Business Day Convention

For the purposes of calculating interest, a business day convention is used for establishing the beginning and end of interest periods. The options are:

- *Following:* If the date of interest period begins or ends on a weekend day or a holiday, then the first business day following the date is used.
- *Modified Following:* The same as *Following* with the exception that if the date falls on the end of the month, then the last business day of the month is used. For example, if the end of the period falls on a Saturday and it is the end of the month, then the previous Friday is used.
- *Previous:* If the date of interest period begins or ends on a weekend day or a holiday, then the last business day before the date is used.
- *Modified Previous:* The same as *Previous* with the exception that if the previous day falls on the end of the previous calendar month, then the first business day of the current month is used.

Cash Flows

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

This button initially generates cash flows if none exist. After cash flows have been generated, and if the parameters of the deal have not been changed, clicking this button displays the previously generated cash flows.

The display of the Cash Flow buttondepends upon the instrument type that is selected.

Compound Frequency

Define at what interval the interest compounds.

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 you are dealing with the end of a month.

30E/360: Assumes that a year consists of 12 months with an equal length of 30 days. This is 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. Using the 30E/360 calculation, however, 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.

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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.

Day Counted Interest Select to have the system use the actual number of days between interest dates to calculate interest payments. If you select this value, then select *Use Actual Interest Dates* or *Use Nominal Dates*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 nonbusiness 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 nonbusiness days and weekends) determine the amount of the interest payment.

Deal Status This field has the default value of *Open* until you change it. The security level dictates whether you can change this value. Open deal status is the standard for preapproved deals or deals that require approval. Values are:

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 that is 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 a deal that is sold to another counterparty or bought back from the counterparty.

Deal Test Click to ensure that this deal meets the conditions that are specified on 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 7, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 99.

See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Defining Cash Positions," Defining Position Limits.

Description For a single line instrument or for futures, if the Description field is blank, the system supplies 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.

Exclude from Position Select 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

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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

Fees Click to access the Fee Entry page to enter fees that are associated with a deal. The display of the Fees link depends upon the instrument type that is selected.

See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Managing Fees and Account Analysis," Creating Fee Entries.

First Coupon Period You must select a value for this field if you selected the Same Interest for each Period option.

Define the term for the first interest payment. Options are:

- *Long First Coupon Period:* If, based on the payment scheduling, the first coupon due date arrives before a full payment period has elapsed, the payment is held until the next coupon due date and combined with the payment due for that full period. For example, if the payments are scheduled for the end of each month, and the deal is carried out in the middle of the month, the first coupon is due at the end of the following month, thus creating a long first coupon period of one and a half months.
- *Normal First Coupon Period:* The coupon period commences on the day that the deal is executed and the first payment is due at the end of one full period.
- *Short First Coupon Period:* If, based on the payment scheduling, the first coupon due date arrives before a full payment period has elapsed, the initial payment is made regardless. For example, if the payments are scheduled for the end of each month, and the deal is executed in the middle of the month, the first coupon is paid after only a half of a normal coupon period has elapsed.

Forwards from Issue Date See Interest Date Rule.

Index Margin For interest calculations, the index margin is the value that is added to the reset index, or the value by which the reset index is multiplied. Use the Margin Operator field to specify whether the interest calculation involves adding or multiplying of the index margin value.

Instrument Types Displays the instrument type on which the deal is based. This field is a link on the Deal Detail page that accesses the Instrument Detail page. Changes that are made to the instrument type when you are navigating using this link will not be reflected in the current deal. Only deals that are created in the future will reflect any of the changes.

Interest Calculation Specify the method to use to calculate interest from the:

Discount to Yield: Select for 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: Select for interest-bearing instruments. This method calculates interest for each period and pays interest on each period end date.

Straight Discount: Select for 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.

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Interest Date Rule

Select an interest date rule to use to define how interest is calculated and when payments will be paid. Depending on the values that you select in this list, complete the related fields. Values are:

- *No Interest Date Rule:*No predefined calculation is used for determining interest.
- *Backwards from Maturity Date:* Interest is calculated starting from the maturity date backwards toward the issue date. This is used for instruments such as treasury bonds that have a final maturity date after which no further interest is accrued.
- *End of Month:*

  Select to indicate that interest payments will be paid at the end of each month. Enter a numeric equivalent in the Coupon Month field for the first month that interest will be paid.
- *Forwards from Issue Date:* Interest is calculated beginning from the issue date and going forward to the maturity date.
- *Nth Weekday:* Enter a week and day on which the interest period will end. For example, select *Nth Weekday, Third* in the Nth Week field, and *Friday* in the Weekday field to designate that the end of the interest period will always fall on the third Friday of every month.
- *Override Month and Day:* Select *Override Month and Day* and enter a month and day to designate when the interest period ends. For example, enter *10* in the Coupon Month field and *23* in the Coupon Day field to indicate that the interest period ends on the 23rd day of every month beginning with the month of October.

Interest Dates

Values are:

- *Use Nominal Dates:* Determines the amount of the interest payment based on the interest dates before adjusting for nonbusiness days and weekends.
- *Use Actual Interest Dates:* Determines the amount of the interest payment based on the interest dates after adjusting for nonbusiness days and weekends.

Interest Frequency

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

Interest Period Start Date

The Interest Period Start Date and Issue Date fields display the settlement date by default for both investments and debt instruments. In the case of investments, the interest period start date can be changed to a date in the past. The system then calculates the purchased interest.

Instrument Notes

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

Last Coupon Period

You must select a value for this field if you selected the Same Interest for each Period option.

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Define the term for the last interest payment. The values are:

- *Long Last Coupon Period:* If, based on the payment scheduling, the maturity date arrives before a full payment period has elapsed, the final full coupon period is combined with the remaining partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of a month, a long-last coupon period of one and a half months is created.
- *Normal Last Coupon Period:* The coupon period commences on the day that the deal is completed and the first payment is due at the end of one full period.
- *Short Last Coupon Period:* If, based on the payment scheduling, the deal maturity date arrives before a full payment period has elapsed, the final payment is made based on the length of the partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of the month, the last coupon is paid after only a half of a normal coupon period has elapsed.

Margin Operator Select the operation, add or multiply, by which the rate as per the reset index is acted upon by the index margin to calculate the adjusted rate.

Maturity Date The date on which your deal matures or ends. Enter a date or have the system calculate a maturity date based on the issue date and term that is entered.

Net Deal Settlement Cash Flows 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.

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 for a specified number of days *before* the interest period start date, excluding days that are specified as nonbusiness days in the PeopleSoft system's calendar functionality. For example, if you specify Saturday and Sunday as nonbusiness days, the system does not include these days and uses a normal business week (Monday through Friday) to calculate the payment date.
- *Business Days - Paid in Arrears:* The system calculates a payment for a specified number of days *after* the interest period end date, excluding days that are 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:* The system calculates a payment a specified number of days *after* the interest period end date, and includes all days, both business and nonbusiness days. .

Pool Information Click to access the Pool Information page for details regarding the investment pool that is the source of funds that are used to finance the deal.

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See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Managing Investment Pools".

Portfolio Select the portfolio that categorizes the deal.

Rate Enter the interest rate for the deal.

Rate Type 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.

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

Repeat Interest Dates This check box is automatically selected if the interest-rate physical or interest-rate swap transaction has multiple interest cash flows. This is defined at the instrument type level.

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.

Reset Frequency Specify the reset parameter for the interest calculation. Field values ending in the suffix - *Comp* indicate 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 Index Select a reset index for this instrument, for example, *LIBOR.* (London Interbank Offer Rate).

Reserve Click to reserve headroom for this deal below the limit's ceiling. This button is available only when the deal status is *Under Negotiation.* Use the button to ensure that deals under negotiation have enough headroom reserved within the defined position limits. You must enter detail data on the Deal Detail page before using this feature. You can click the UnReserve button to reverse any limits that are established for deals that are under negotiation.

Same Interest each Period Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.

For IR Swap deals, if you select this value and the leg is a fixed-rate leg, the second list is replaced by two drop-down list boxes that enable odd (broken) first and last coupon periods to be handled. Select *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.

Security ID Enter the security ID that was assigned when you defined the security using the Security Header page.

See Chapter 3, "Managing Securities," Defining Securities, page 8.

Submit for Preview 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

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enter provisional deals, select this check box and select *Under Negotiation* from the Deal Status drop-down list box on the Deal Detail page. When you save a deal, *Pending Review* is the default value as the deal status type, and the Workflow feature routes the deal to the designated manager for review.

Term Displays the number of days between the settlement or commencement date and maturity dates on the Deal Detail page. The value is calculated by the system.

If you enter a term value, then the system calculates the maturity date by adding the term to the commencement or settlement date.

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

See Chapter 7, "Capturing Deals and Trade Tickets," Limit Checked Workflow, page 85.

See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Defining Cash Positions," Defining Position Limits.

Defining Deals

This section provides overviews of deal entry and limited checked workflow and discusses how to:

- Enter commodity deal details.
- Enter commodity settlement details.
- Define futures deal details.
- Enter equity deal details.
- Enter generic deal details.
- Define option and option - binary payoff deal details.
- Update option exercise status.
- Enter FX (foreign exchange) deal physical details.
- Define roll-specific details.
- Specify IRP deal details.
- Define IR swap deal details.

Note. Examples of deal entry are available in the appendix.

See Appendix B, "Deals Capture Examples," page 151.

See Chapter 4, "Managing Equity Deals," page 15.

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Deal Entry

The deal entry process can be complex. Oracle/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 that is necessary for the instruments that you organization uses. The deal entry process can handle the intricacies of deals and their underlying instruments, as well as the unique practices of any treasury organization. You can capture as many deals, and you can 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 Deal Management pages are similar for all deal instrument types. In general, only the fields on the Deal Detail page vary. The overall deal-capture process is described in the discussion of IRP deals. The deal input details for each instrument type are discussed in the respective discussions of the Deal Detail page.

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

See Chapter 6, “Defining Instrument Types and Instrument Templates,” Base Instrument Types, page 39.

To create deals:

1. Define deal details for each instrument type.
2. Define settlement instructions.

Limit Checked Workflow

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

See Also

Chapter 7, “Capturing Deals and Trade Tickets,” Testing Position Limits, page 115

Appendix C, “Delivered Workflows for Deal Management,” page 261

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, “Defining Cash Positions,” Defining Position Limits

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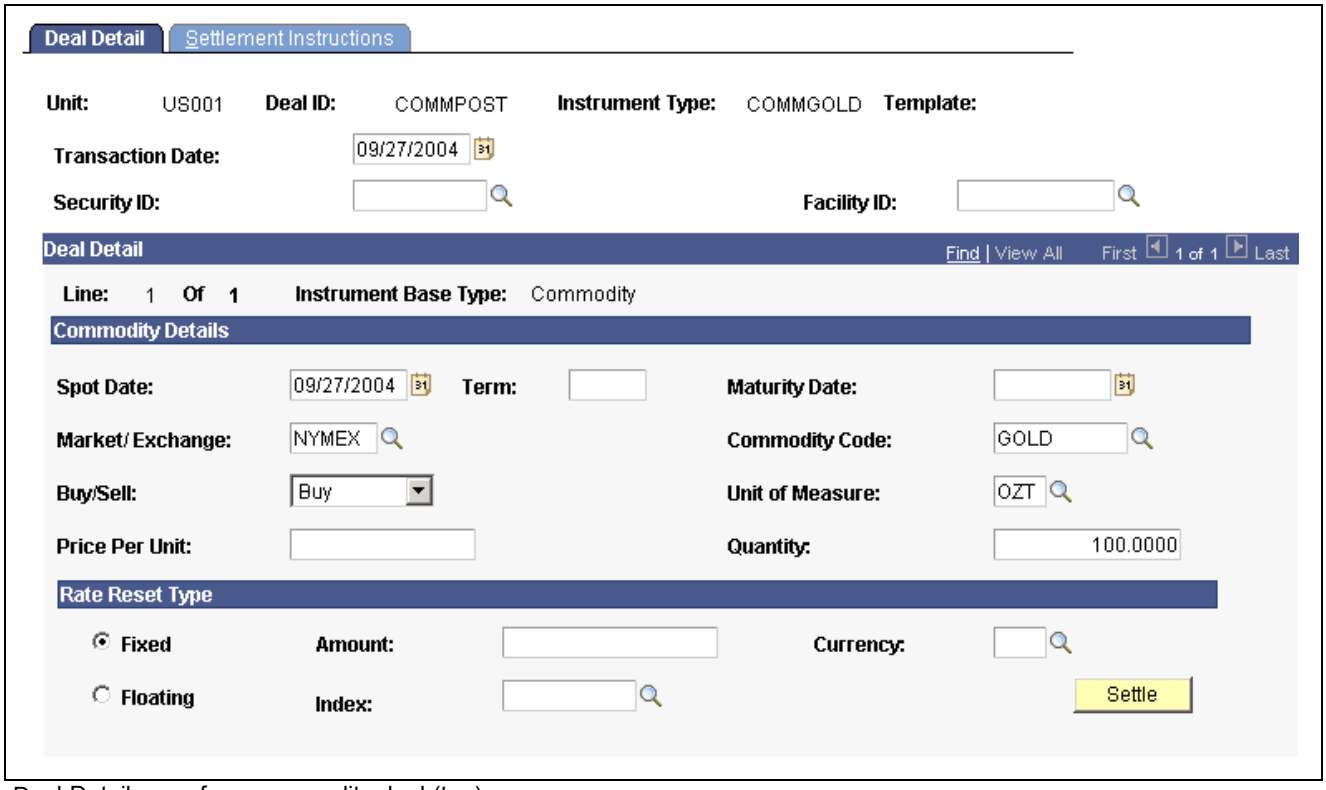
Pages Used to Define Deals

Page Name	Object Name	Navigation	Usage
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Define the conditions for a deal.
Commodities Settlement	TRX_COMO_STL	Click Settle Commodity on the Deal Detail page for a commodity instrument deal.	Set up the settlement of commodities.
Settle Option by Cash Difference	TRX_OPT_EXRCS_CASH	Click Exercise on the Deal Detail page for an options deal.	Exercise an option or update or change the exercise status for an option.
Roll Specific Details - Swap FX	TRX_ROLL_PHYS_SP	Click the Swap Cash link on the Deal Detail page for an FX deal physical.	Enter information that is required to swap this foreign exchange deal forward or backward.
Roll Specific Details - Interest Rate Physical	TRX_ROLL_PHYS_SP	Click the Rollover link on the Deal Detail page for an IRP.	Enter the investment terms for moving funds from one investment to another.

Entering Commodity Deal Details

Access the Deal Detail page for a commodity deal.



Deal Detail page for a commodity deal (top)

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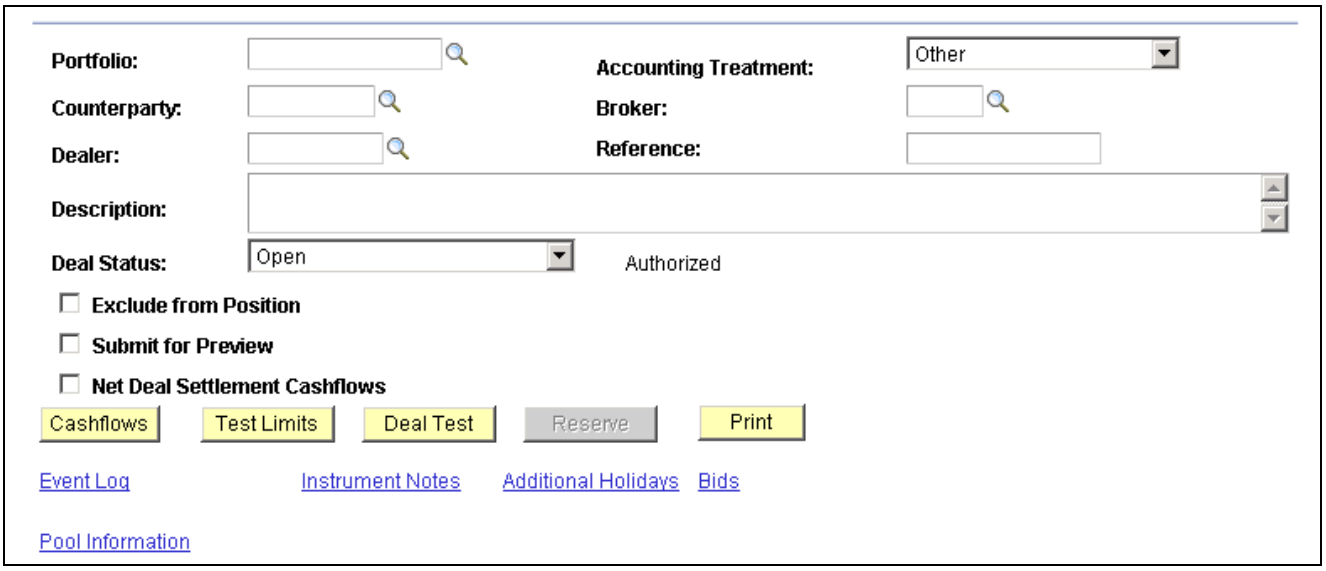

Deal Detail page for commodity deal (bottom)

Spot Date

The spot date is typically 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 U.S. 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 access the Commodities Settlement page to define commodity settlement information.

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," Entering Commodity Instrument Details, page 52

Entering Commodity Settlement Details

Access the Commodities Settlement page.

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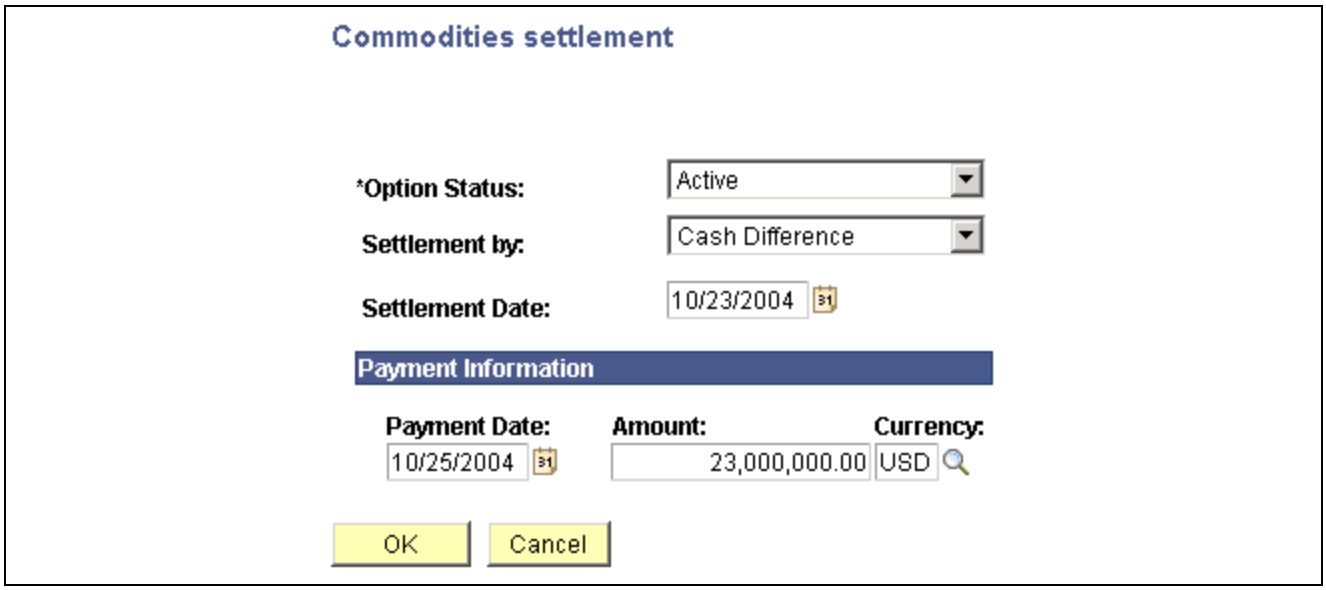

Commodities Settlement page

Current Status Select the current status of the option. The values are:

- *Active*
- *Exercised*
- *Expired*
- *Inactive*

Settlement by Select from the following:

- *Cash Difference:* Settle difference using cash.
- *Delivery of Payoff:* Settle difference using the commodity.

Defining Futures Deal Details

Access the Deal Detail page for a futures deal.

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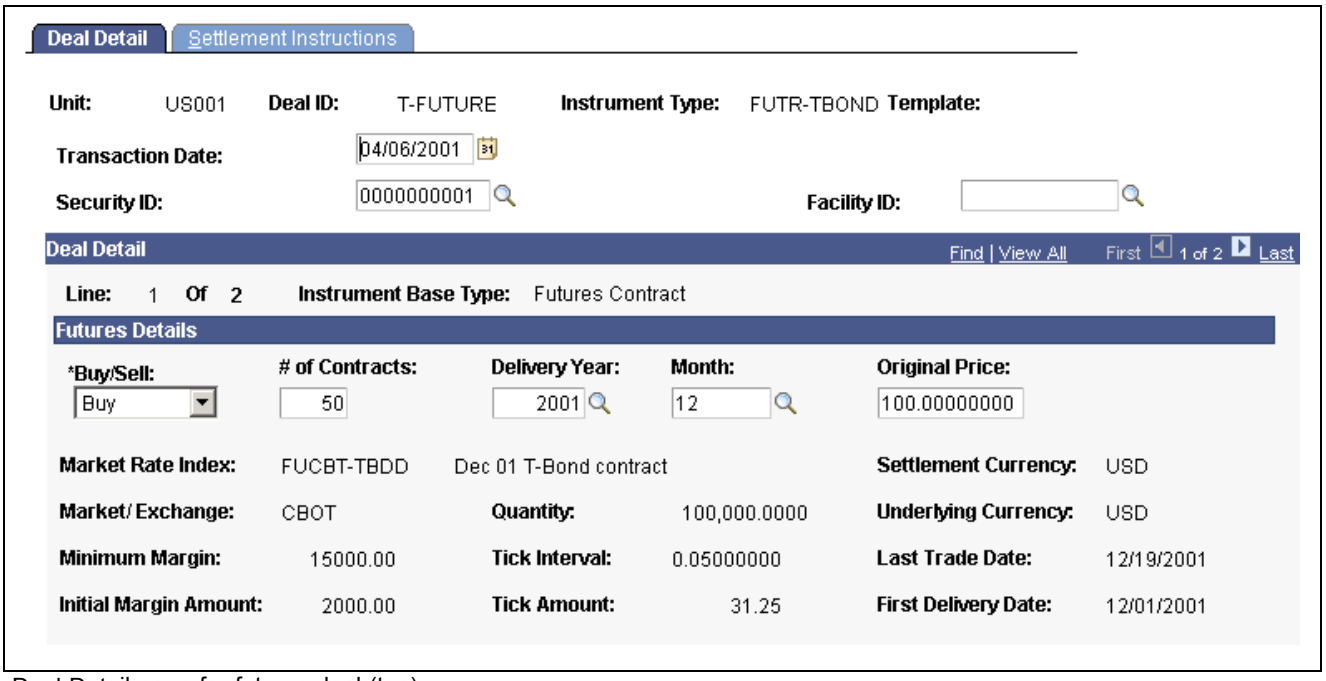
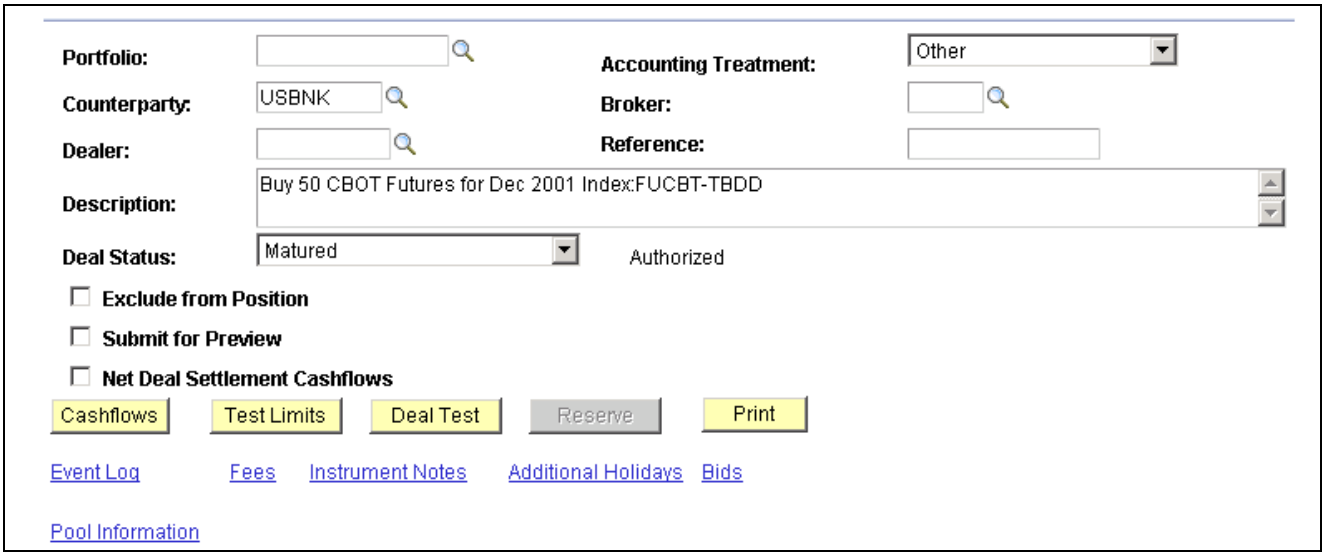


Deal Detail page for futures deal (top)



Deal Detail page for futures deal (bottom)

Buy or **Sell**	Select whether the contract is a buy or sell contract.
# of Contracts (number of contracts)	Indicate the number of contracts that are 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 6, "Defining Instrument Types and Instrument Templates," Entering Futures Contract Instrument Details, page 56

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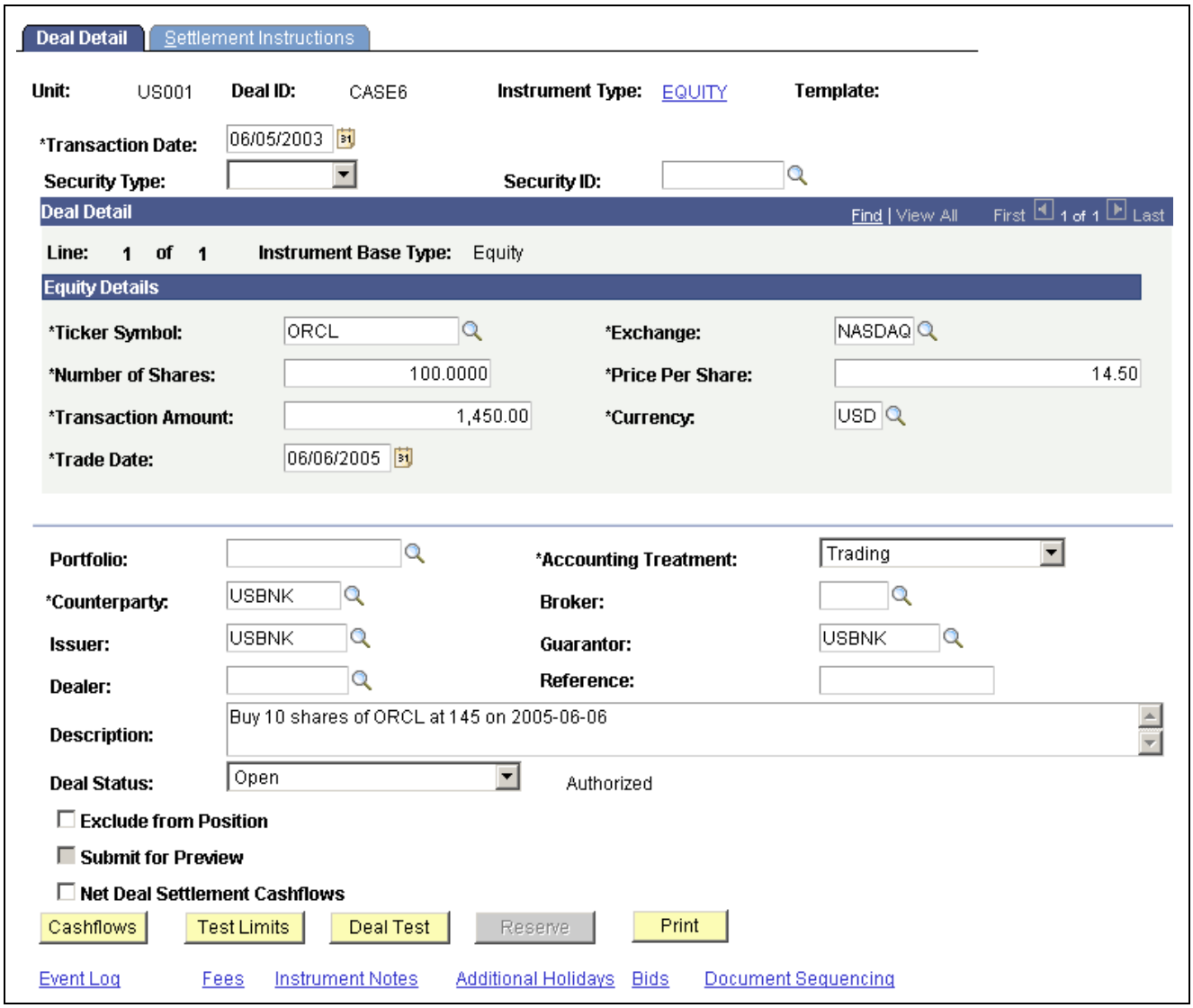
Entering Equity Deal Details

Access the Deal Detail page for an equity deal.



Deal Detail page for equity deals

Use this page to record a stock purchase transaction. For deals that involve selling stocks, use the Sale Details page that is accessible from the Sell link on the Equity Definition page.

Note. You must define the equity on the Equity Definition page before you can use it in a deal.

See Chapter 4, "Managing Equity Deals," Defining Equities, page 16.

Ticker Symbol Enter the stock exchange symbol that is used in trading the particular corporation's shares.

Exchange Enter the market exchange with which the corporation is listed.

Number of Shares Enter the number of shares that are being traded.

Price per Share Enter the price of a single share of stock.

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Transaction Amount Enter the monetary total of the transaction based on the number of shares that are being sold multiplied by the price per share.

Currency You must select the currency that is used by the country that is associated with the market exchange, entered in the Exchange field, on which the equity is traded.

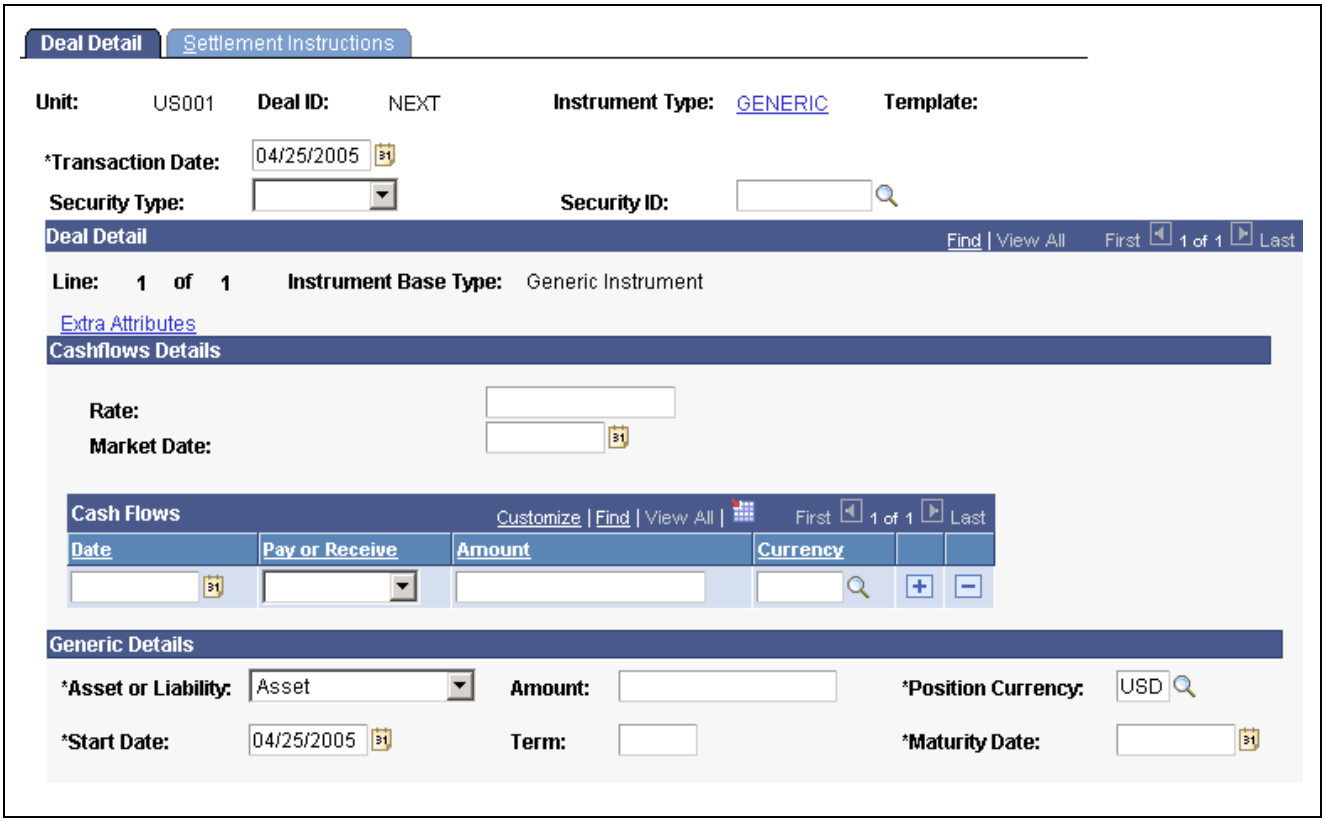
Trade Date Enter the date of stock purchase.

See Also

Chapter 4, "Managing Equity Deals," Selling Equities, page 28

Entering Generic Deal Details

Access the Deal Detail page for a generic deal.



Deal Detail page for generic deals (top)

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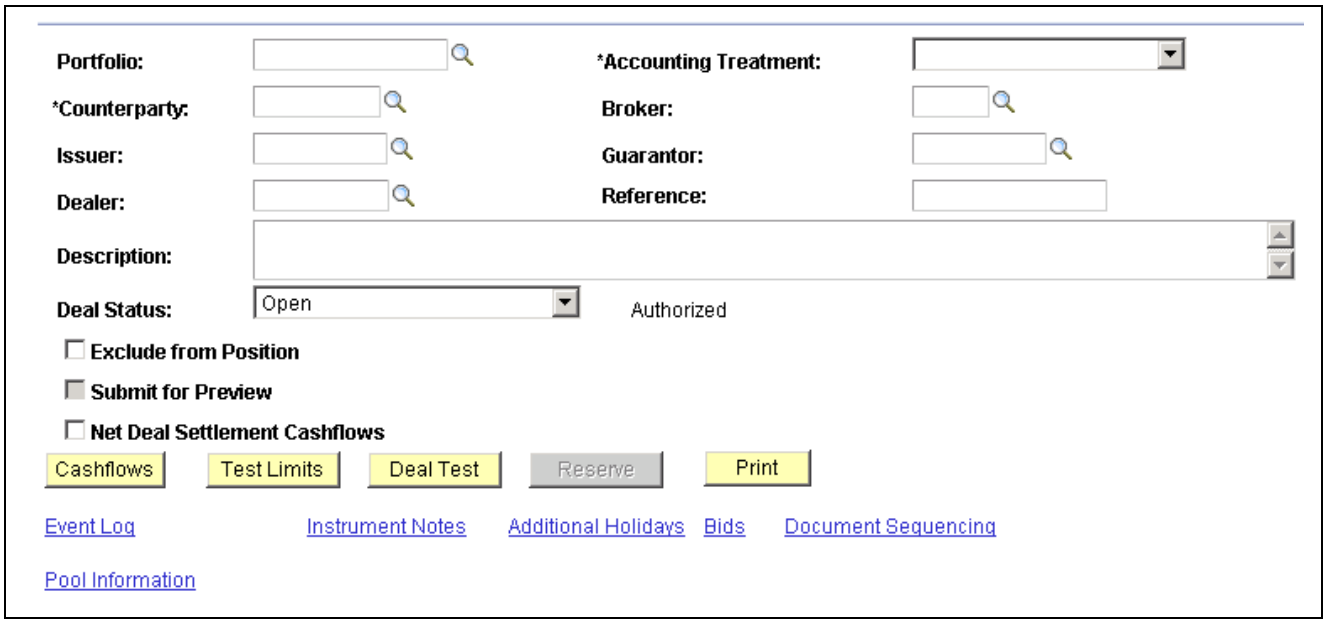

Deal Detail page for generic deals (bottom)

Pay or Receive Specify whether the cash-flow line value is to be paid or received.

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

Term The 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 6, "Defining Instrument Types and Instrument Templates," Entering Generic Instrument Details, page 58

Defining Option and Option - Binary Payoff Deal Details

Access the Deal Detail page for an option or an option - binary payoff deal.

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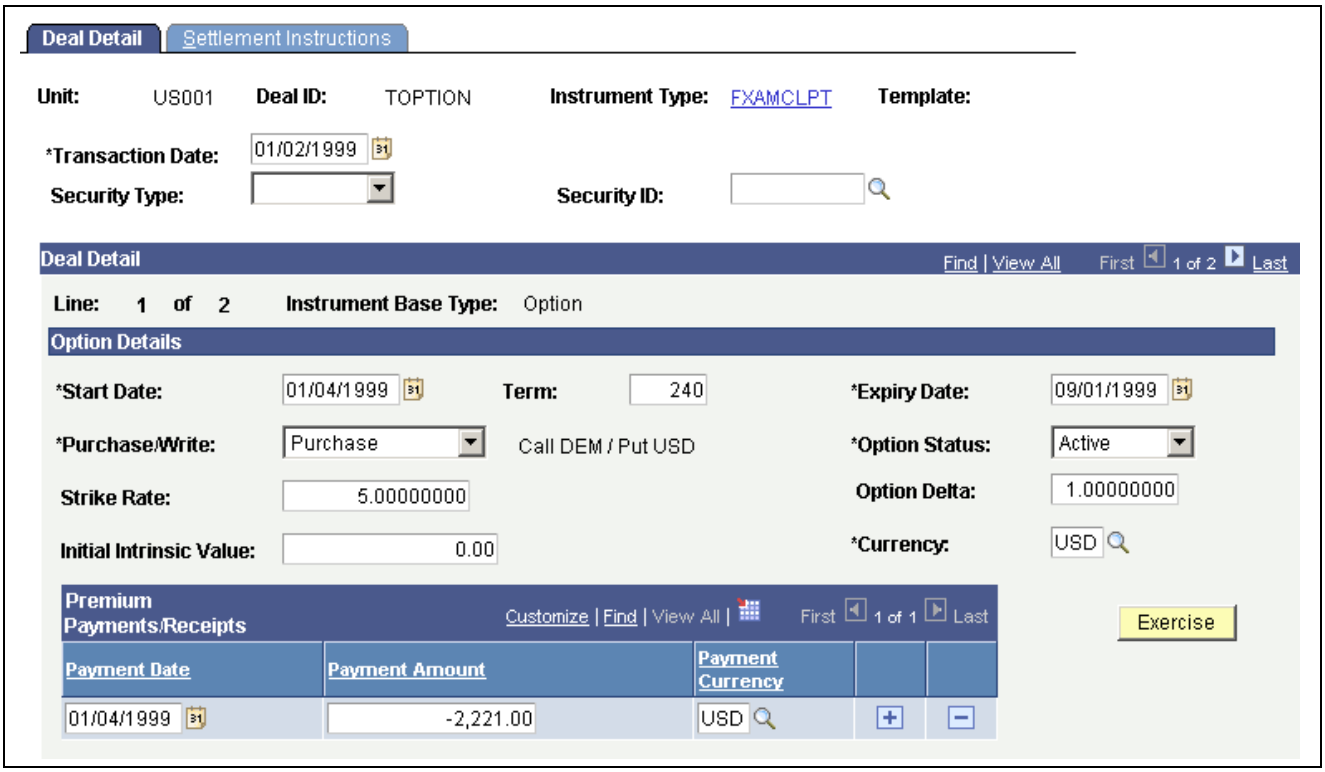
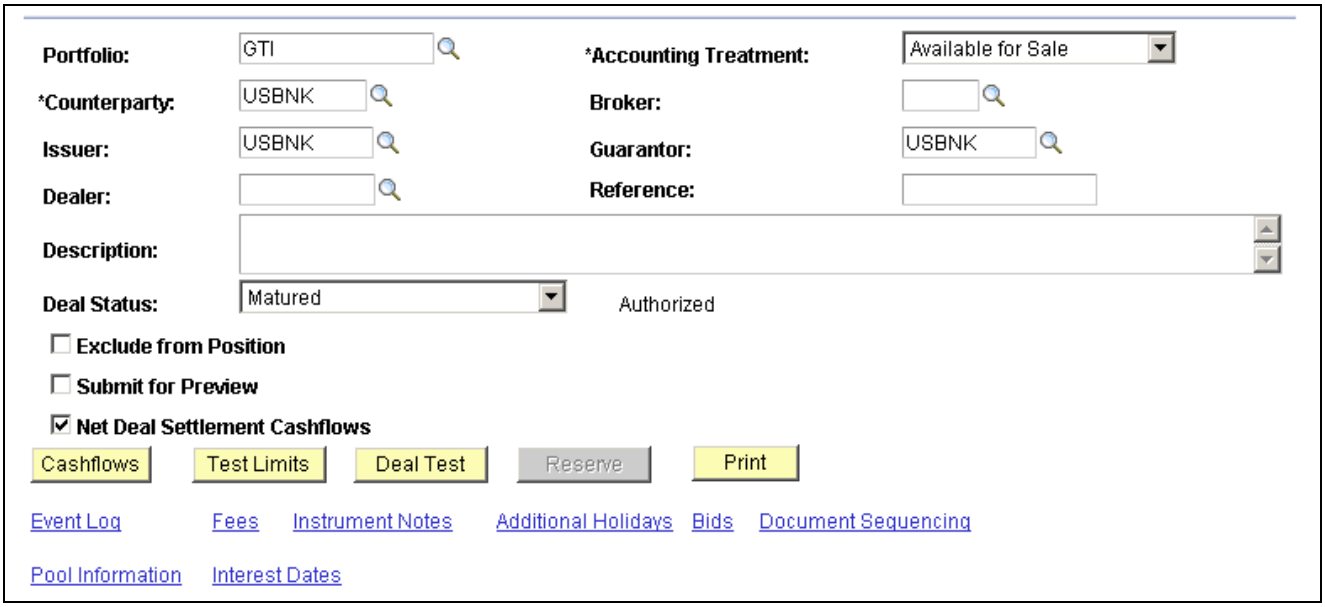


Deal Detail page for an option (top)



Deal Detail page for an option (bottom)

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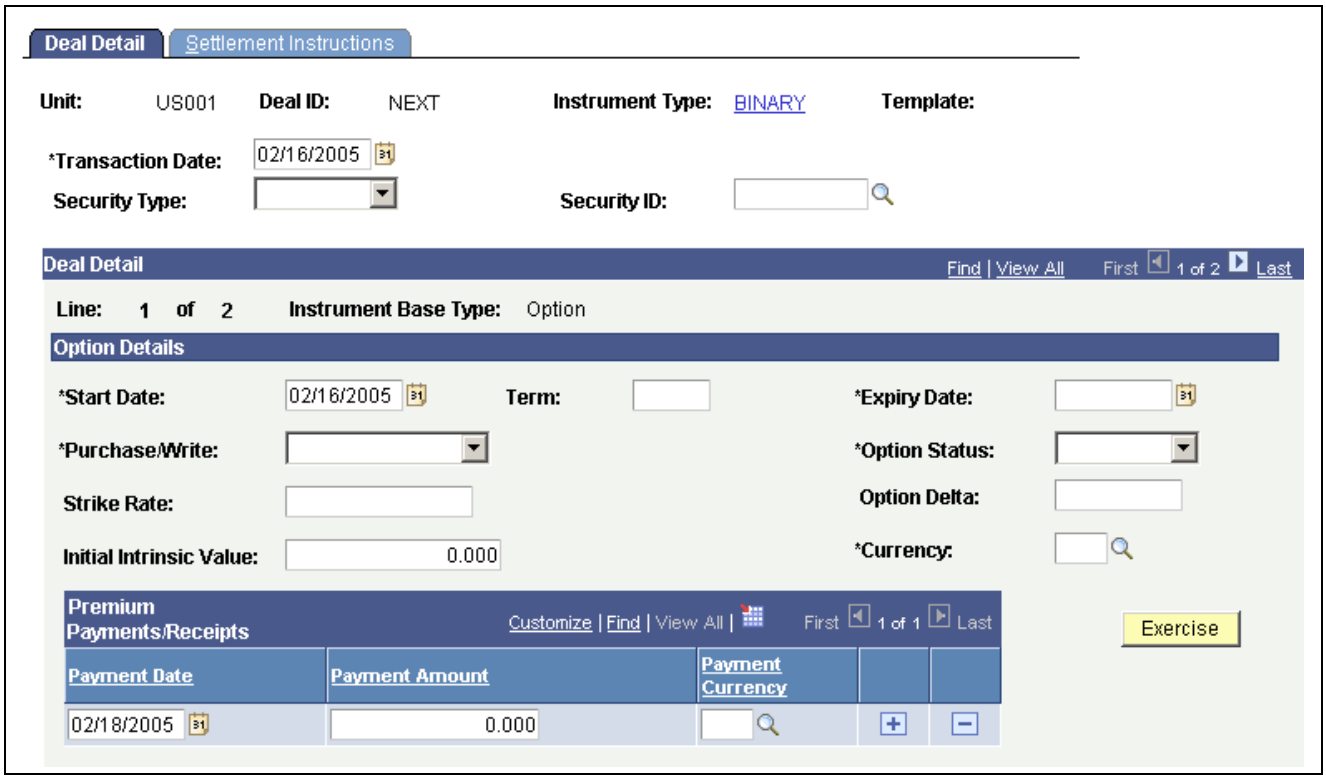
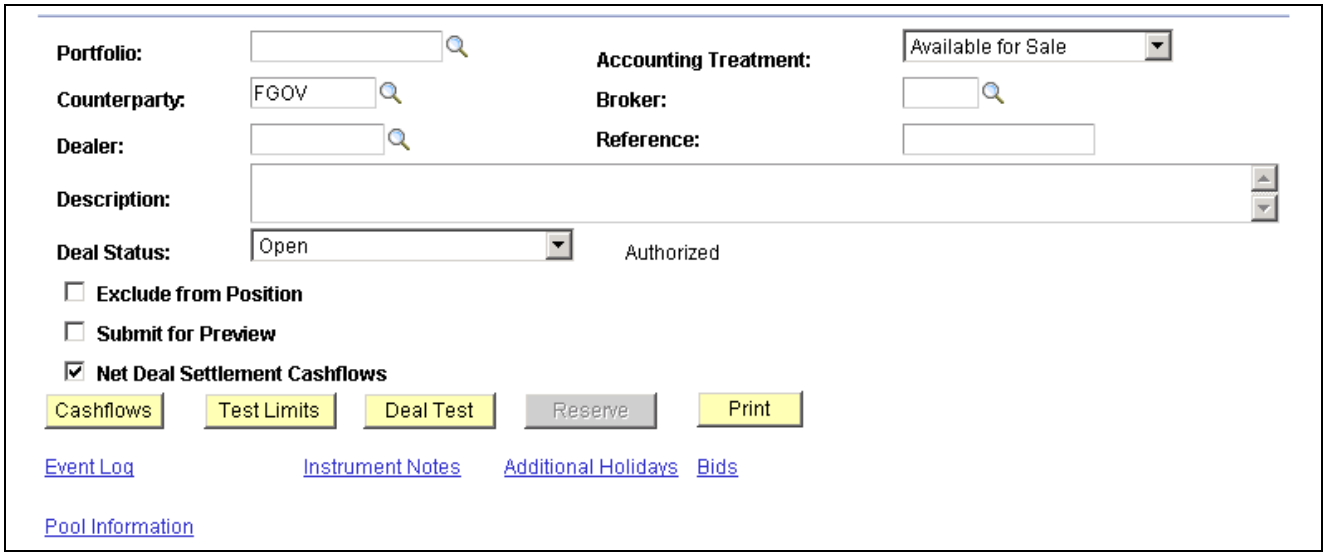


Deal Detail page for options with binary payoff (top)



Deal Detail page for options and options with binary payoff (bottom)

Note. This section discusses deal details for both options and options - binary payoff. The application pages for these deals are identical, with the exception of the second line of Option Details. In the preceding example, Details Line 1 of 2 is an option, and line 2 of 2 is an option - binary payoff.

Option Barriers

Barrier You can define none, single, or double barriers. If the option has a single barrier, a single row exists with the Barrier field set to *1*. If the option has

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double barriers, two rows exist, 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 barriers by entering dates in these boxes. Often, 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 the type of barrier. Possible values are:

Up and In: The option that is currently inactive. If the underlying price exceeds the barrier, the option becomes active, and the payoff equals the payoff of a standard option.

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

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

Down and In: The option that is currently inactive. If the underlying price falls below 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, 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 values:

- *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, but 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, it must be 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.*

Interest Date Rule

Purchase/Write

Select from the following values:

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.

Option Status

Select the options status. Values are:

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Inactive: Option ineligible for exercise due to an Up and Out or Down and Out option barrier breach or cancelation. Options with *Down and In* or *Up and In* barriers start with *Inactive* selected in the Option Status field. If the option breaches the barrier, then the current option status becomes *Active.*

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

Exercised: Option exercised.

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

See Barrier Type field definition.

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

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.

Initial Intrinsic Value Enter the difference between the strike price of an option and the market value of the underlying security. A purchased option that is in the money has a nonzero, positive intrinsic value. A written option that is in the money has a nonzero, negative intrinsic value. An option that is purchased (or written) that is out of the money has zero intrinsic value.

Start Date Enter 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 Enter the last day that an option is eligible for exercise or conversion into the underlying common stock. You can enter a value, or the system calculates the expiry date based on the term that you enter.

Term Enter a value to establish the contractual period for the option agreement.

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

If the option has a *European* exercise type, then the option can be exercised only on the expiry date.

If the option has an *American* exercise type, then the option exercise can occur on any date between the start and expiry dates.

Enter the appropriate period start and expiry dates and a valid value in the Strike Rate field. To enter a one-day period, set the period end date equal to the period start date.

Premium Payment/Receipts

Payment Date Enter a date for the premium payment.

Payment Amount Specify an amount for the premium payment.

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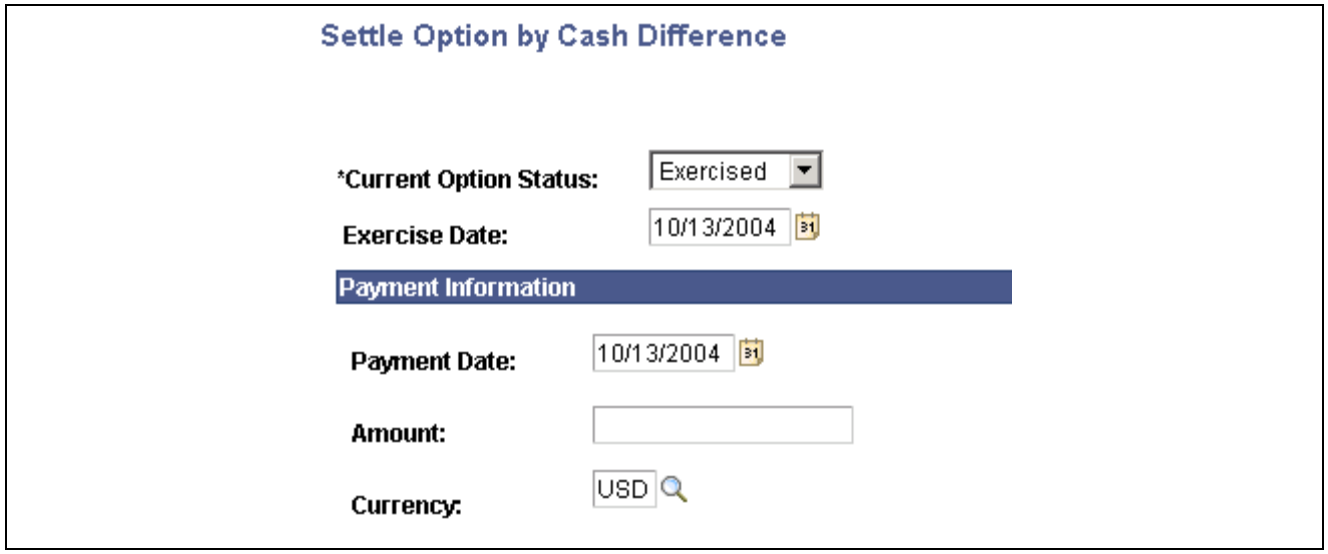
See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," Entering Option and Option - Binary Payoff Instrument Details, page 66

Updating Option Exercise Status

Access the Settle Option by Cash Difference page.



Settle Option by Cash Difference page

Current Option Status Select the option's status. Values are:

Active: Option eligible for exercise.

Exercised: Option exercised.

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

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

Entering FX Deal Physical Details

Access the Deal Detail page for an FX physical.

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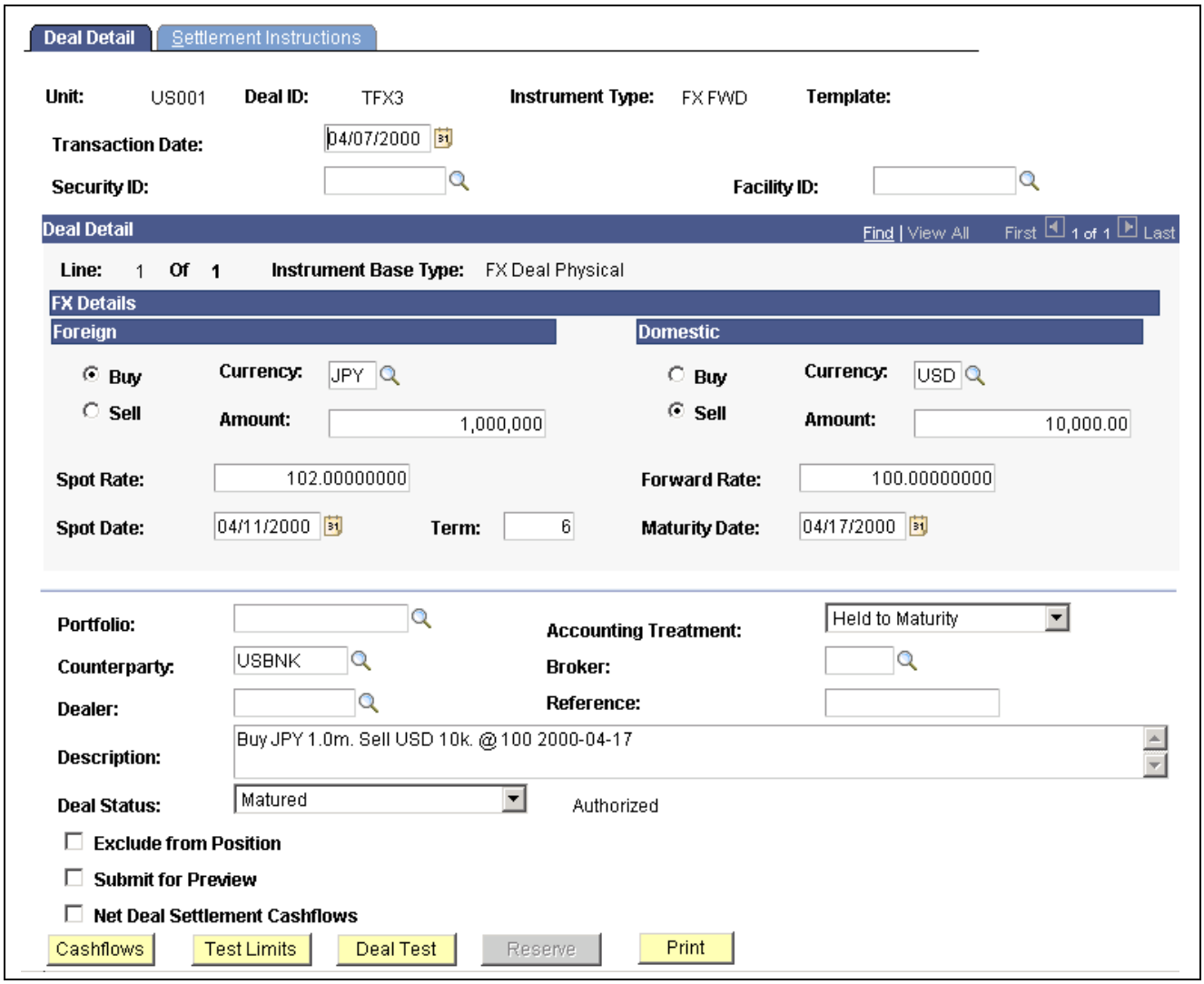

Deal Detail page for an FX physical

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 value for the other currency. If you are entering a cross-currency deal, change the domestic currency field to a foreign currency. The system changes the label for that region to Foreign. Enter the monetary amount of the traded currency. When you enter one currency's amount and rate, the system calculates the other amount and rate.

Spot Rate Enter the deal's spot rate.

Spot Date Enter the spot date. The default value is two working days after the current date, but you can override this value.

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.

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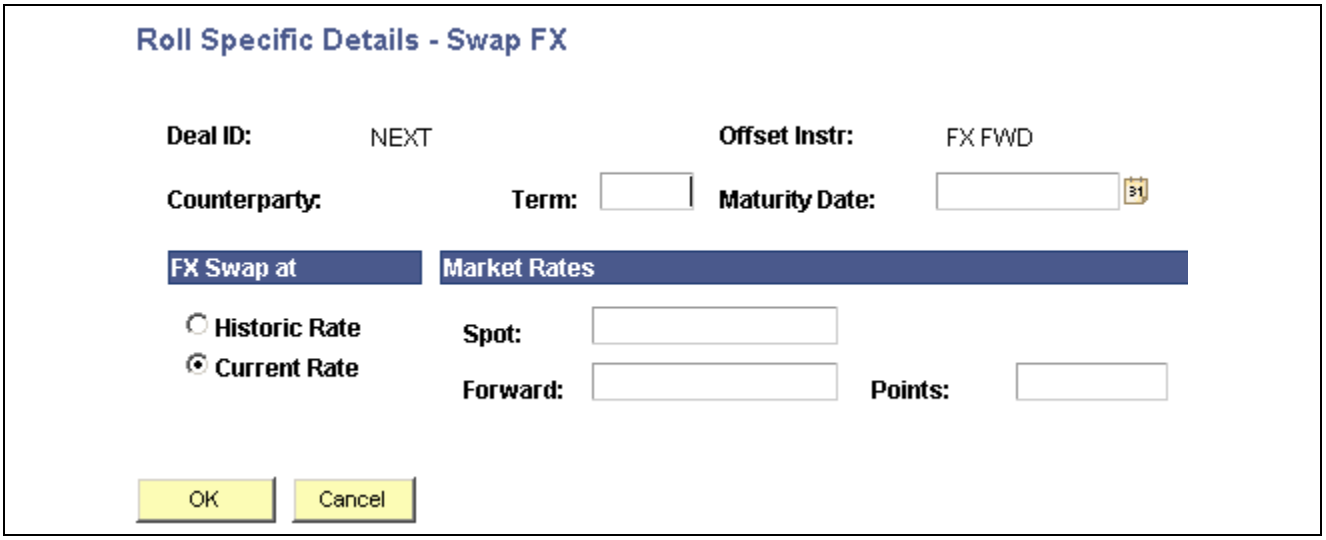
Swap Cash Click to access the Roll Specific Details - Swap FX page to specify information that is required to swap this foreign exchange forward or backward.

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," Entering FX Deal Physical Instrument Details, page 54

Defining Roll-Specific Details

Access the Roll Specific Details - Swap FX page.



Roll Specific Details - Swap FX page

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 region.
2. Enter the spot and forward rates.

   From these values, the system calculates the points.
3. Click OK.

Specifying IRP Deal Details

Access the Deal Detail page for an IRP.

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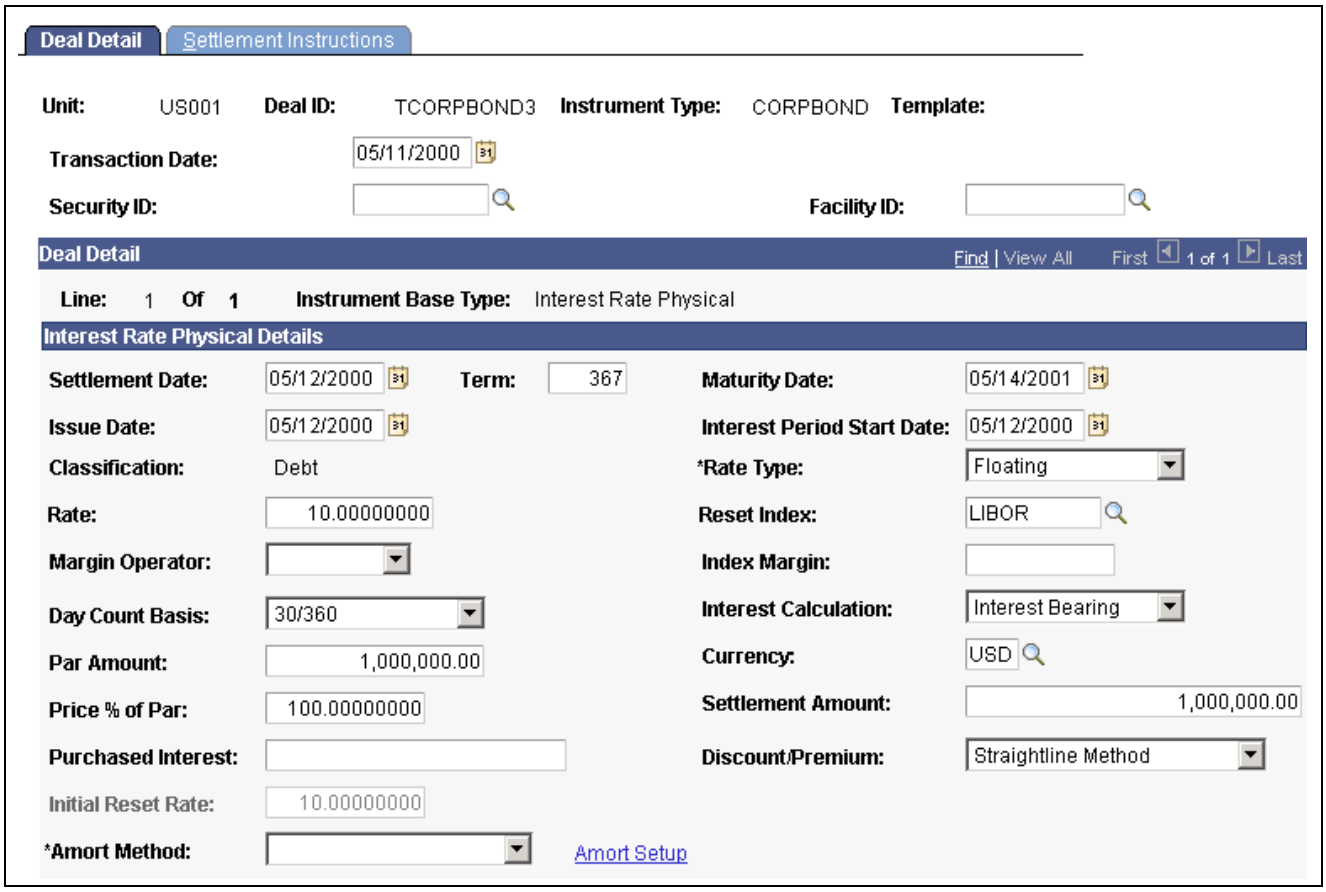

Deal Detail page for an IRP (top)

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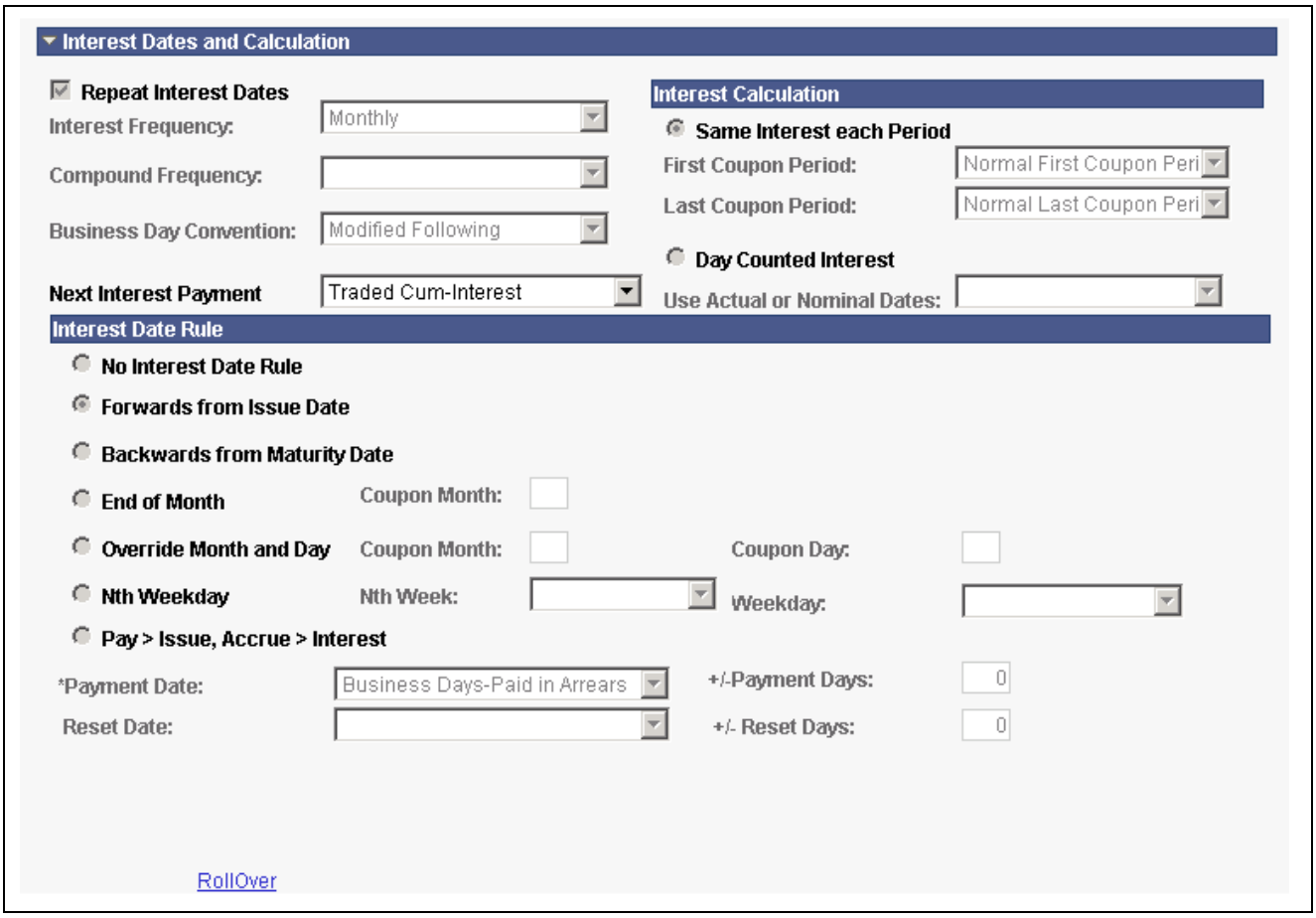
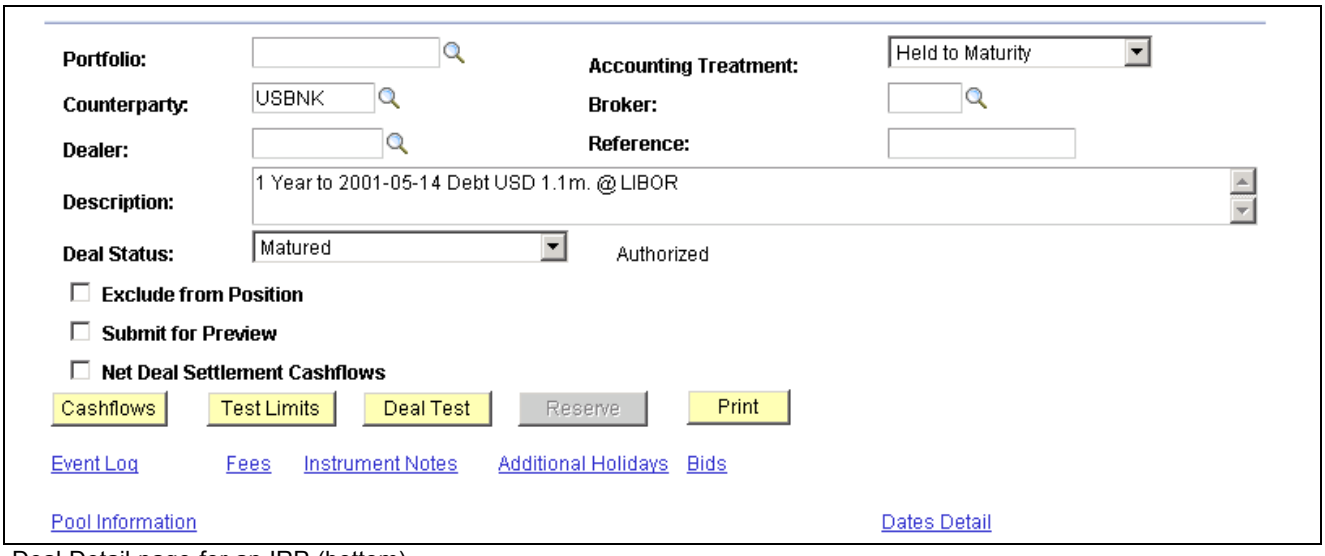


Deal Detail page for an IRP (middle)



Deal Detail page for an IRP (bottom)

Many of the deals that you enter into are IRP 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.

Settlement Date The system populates this field with a date after the specified transaction date. The value in the Time to Settlement field on the instrument determines the number of days after the transaction date. You can edit this field.

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Issue Date Displays the first day that an IRP deal begins accruing interest. The value of this field by default becomes the settlement date for both investments and debt. This value can be overwritten for investments.

Classification Identifies whether the instrument is for *Debt* raising or an *Investment.* This is determined on the Instrument Details page.

If you select *Investment,* you can complete the Issuer and Guarantor fields on the Deal Detail page.

Issuer and **Guarantor** These fields are active only if the following conditions are met:

- The selected instrument base type is *Interest Rate Physical.*
- The value in the Classification field (on the Deal Detail page) is *Investment.*

Par Amount The amount that is paid or received when the IRP matures. For *Debt,* the settlement amount is the amount that is borrowed on the settlement date. For *Investment,* the settlement amount is the amount that is invested on the settlement date.

If the deal's amount is amortized, the amortization conditions must be defined.

See Defining Amortization Functionality for IRP and IR Swap Deals

Price % (percent) of Par The system uses the values in the Par Amount and Settlement Amount fields to calculate the displayed value.

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

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

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 that is associated with an interest rate physical. Select whether you use a straightline or constant yield method to amortize the bond's discount (or premium). This also affects the calculation method for calculating interest accruals. Options are:

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 Treasury accounting event Interest Accrual.

Constant Yield Method: The discount (or premium) amount is separately amortized (accounted for) 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 that is 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) 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).

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See *PeopleSoft Enterprise Cash Management 9.0 PeopleBook*, "Managing Treasury Accounting," Accounting Events.

Yield Enter the annual rate of return on the investment, expressed as a percentage. This field is calculated for interest bearing IRPs.

Initial Reset Rate This field appears only 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.

Estimated Maturity Date This field appears only for interest-bearing-debt instruments.

Use this field to amortize the discount or premium to a different schedule based on an estimated maturity date. For fixed-rate deals that use the straight-line discount or premium method, enter the estimated maturity date and click the Cash Flows button.

The system builds a table containing two sets of information. The first set is the payment schedule and contains information regarding cash flows, positions, and accounting events data for both the maturity date and estimated maturity date. The second set contains 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.

Next Interest Payment Specify whether the next interest payment is:

- *Traded Cum-Interest:* Payment includes interest.
- *Traded Ex-Interest:* Payment does not include interest.

Defining IR Swap Deal Details

Access the Deal Detail page for an IR swap.

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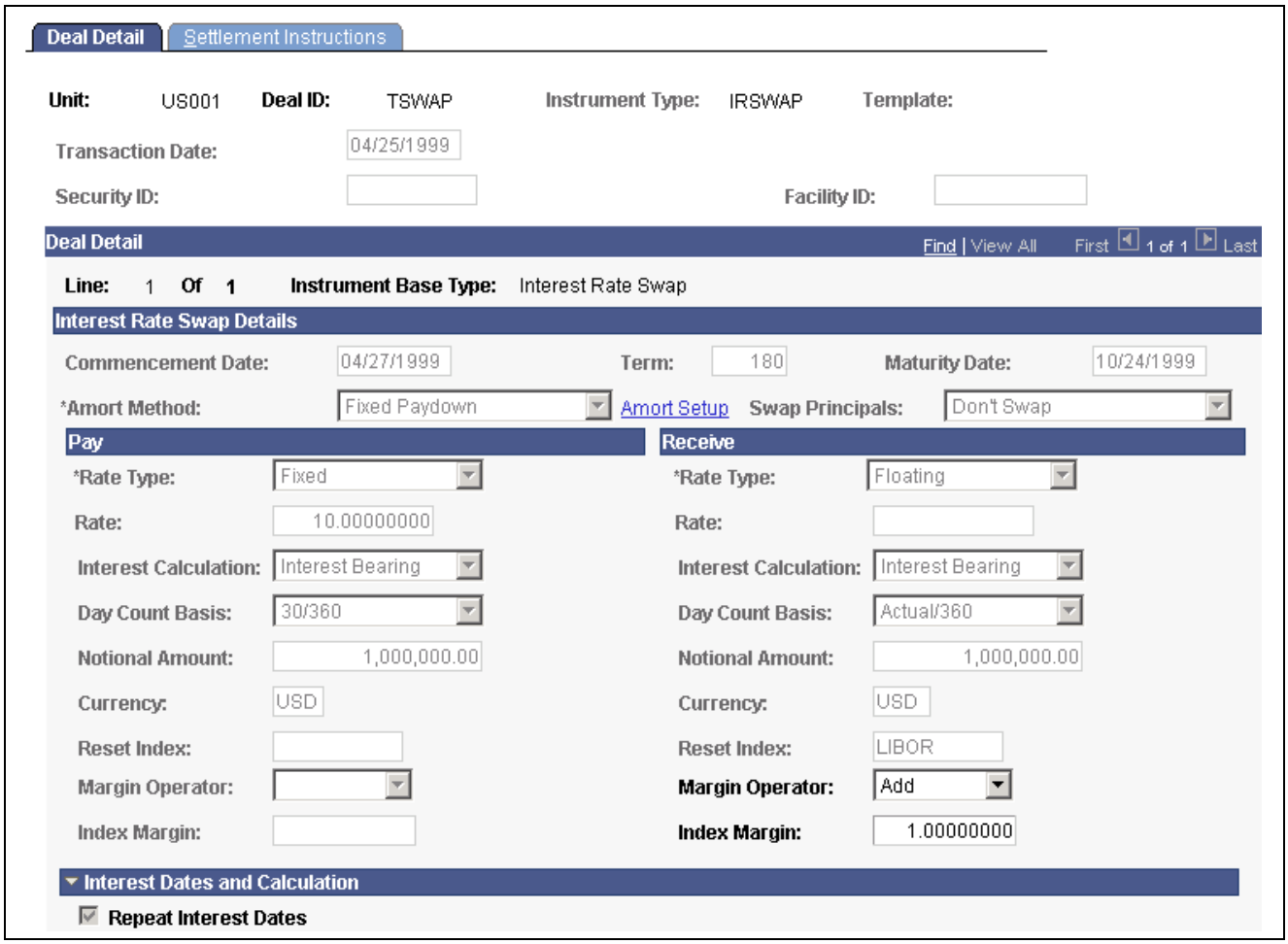

Deal Detail page for an IR swap (top)

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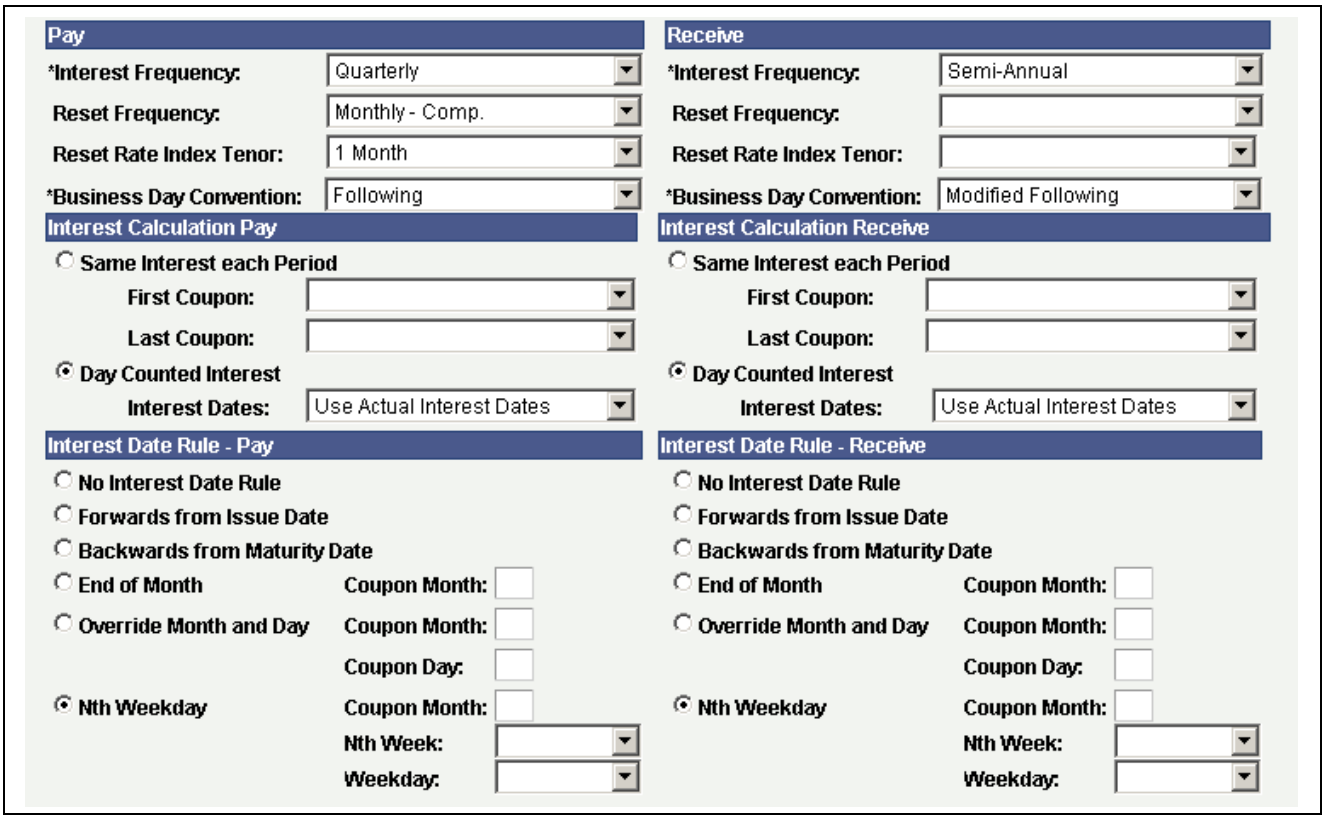
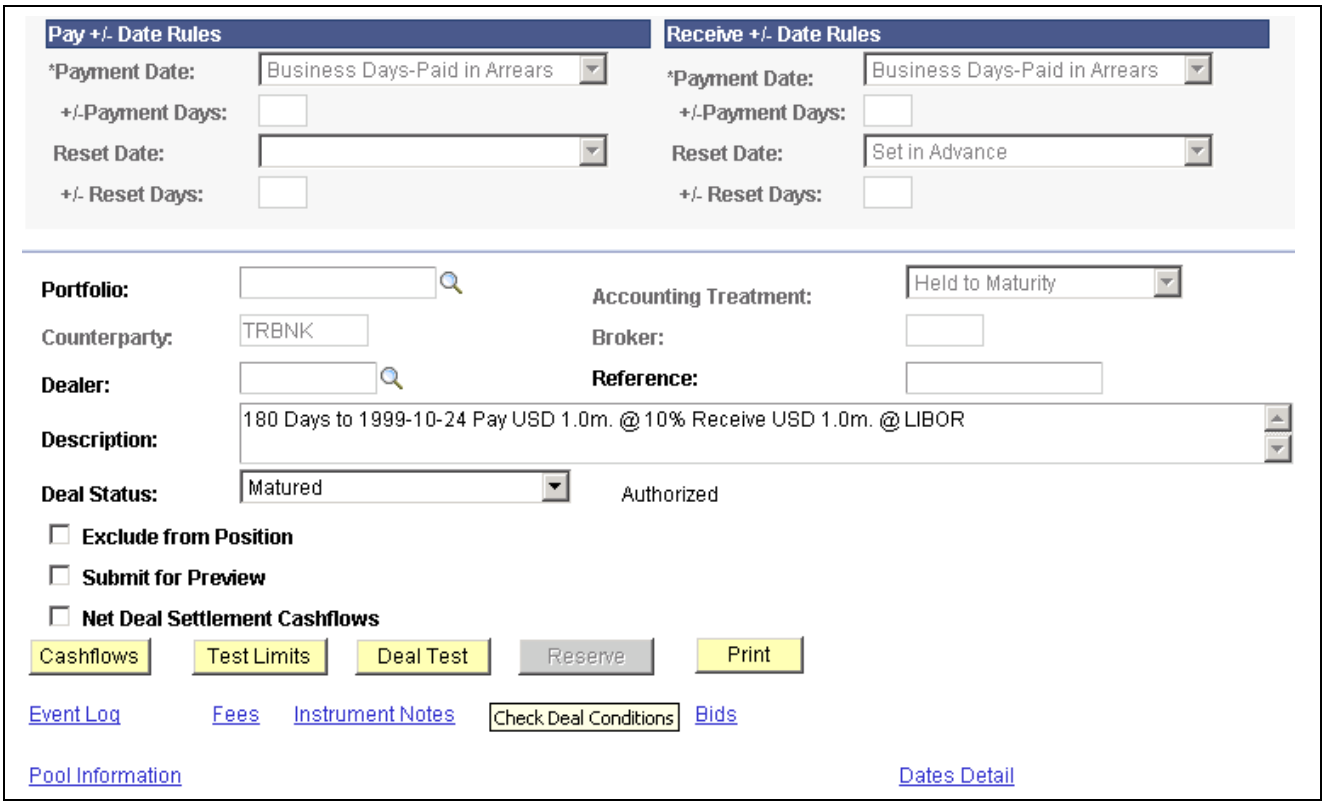


Deal Detail page for an IR swap (middle)



Deal Detail page for an IR swap (bottom)

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Note. In addition to all other IR swap instruments that you define, you should define two instruments to handle IR swap, cash-flow, processing scenarios. Associate each instrument with its respective preconfigured accounting template.

Also, IR swap fields exist for both the Pay and Receive regions, but they are described only once in this section. The PeopleSoft system requires data entry for both sets of fields.

Amount 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.*

Amort Method (amortization method) Select to indicate how the deal is amortized.

See Defining Amortization Functionality for IRP and IR Swap Deals

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

See Also

Chapter 6, "Defining Instrument Types and Instrument Templates," Entering Interest Rate Swap Instrument Details, page 62

Defining Amortization Functionality for IRP and IR Swap Deals

This section provides overviews of amortization for IRP deals and amortization for IR swap deals and discusses how to:

- Specify an amortization method for an IRP or IR swap deal.
- Specify an IR swap amortization method.
- Define IR swap amortization details.
- View and modify interest and payment dates.

Note. The information in the section describes functionality that is common only to IRP and IR swap deals.

Understanding Amortization for IRP Deals

Before you specify amortization methods for an IRP deal, the following conditions must be set on the Deals Detail page for an IRP deal:

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- The Discount/Premium field value on the Deal Detail page must be *Straightline.*
- The *Same Interest each Period* option must be selected in the Interest Calculation section.
- Fixed-rate deals, which you define by selecting *Fixed* in the Rate Type field, can use an amortization method of *Constant Term, Constant Payment,* or *Factored.* You select the amortization method from the Amort Method field menu.
- Floating rate deals, which you define by selecting *Floating* in the Rate Type field, can use only the *Factored* amortization method.

  You cannot use the constant term and constant payment amortization methods with floating-rate deal types because the interest rate changes on a frequent basis.

This table describes the options for IRP deals:

Amortization Method	Rate Type	Interest Calculation
Constant Term/Payment **Note.** You cannot use the constant amortization methods for floating-rate deals.	Fixed	*Same Interest each Period*
Factored	Fixed	Either of the following options: • *Same Interest each Period* • *Day Counted Interest*
Factored	Floating	*Day Counted Interest*

Understanding Amortization for IR Swap Deals

Entering amortization methods for IR swap deals is similar to the process that you use for IRP deals.

For you to specify amortization methods for an IR swap deal, the Interest Calculation field in the Interest Rate Swap Details section of the Deal Detail page must be set to *Interest Bearing,* and the following conditions must be met:

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Amortization Method	Rate Type - Leg 1	Rate Type - Leg 2	Interest Calculation (Specified on the Dates Page)
Constant Payment / Term Selected in the Amort Method field. **Note.** You cannot use a constant payment or a constant-term amortization method if either leg is set to *Floating.*	Fixed	Fixed	*Same Interest each Period*
Factored	Fixed	Fixed	Either of the following methods: • *Same Interest each Period* • *Day Counted Interest*
Factored	Floating	Fixed	For Leg 1: *Day Counted Interest* For Leg 2, either of the following methods: • *Same Interest each Period* • *Day Counted Interest*
Fixed Paydown	Fixed	Fixed	Either of the following methods: • *Same Interest each Period* • *Day Counted Interest*
Fixed Paydown	Floating	Fixed	For Leg 1: *Day Counted Interest* For Leg 2, either of the following methods: • *Same Interest each Period* • *Day Counted Interest*

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Pages Used to Define Amortization Functionality for IRP and IR Swap Deals

Page Name	Object Name	Navigation	Usage
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Define the conditions for amortizing an IRP or IR swap deal.
Interest and Payment Dates	TRX_INTEREST_TR	Click Interest Dates on the Deal Detail page.	View detailed information about payment dates.

Specifying an Amortization Method for an IRP or IR Swap Deal

Access the Deal Detail page for an IRP or IR swap deal.

Amort Method (amortization method)

Select the method for amortizing the principal to zero or an end principal. Values are:

- *Constant Payment:* Mortgage-style amortization, for which the periodic payments are the same: part principal and part interest. If the principal is paid down early, then the payment still stays the same; however, the term is shortened.

  The system generates scheduled payments of the same amount each period, viewable on the Interest and Payment Dates page. 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.)

- *Constant Term:* Mortgage-style amortization, for which the periodic payments are the same: part principal and part interest. If the principal is paid down early, then the term still stays the same; however, the payment amount each period is lessened for the rest of the term.

- *Factored:* Amortization and accretion factors are applied to the principal and the principal is adjusted by that percentage.

  When you select this value, the system amortizes the principal amount using factors that are entered on the Interest and Payment Dates page.

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

- *Non Amortizing:* The principal is not amortized throughout the life of the deal.

- *Fixed Paydown:* The principal changes for the term at a fixed percentage every period or by a fixed amount. The fixed paydown option is available only for IR swap deals.

Specifying an IR Swap Amortization Method

Access the Deal Detail page for an IR swap deal.

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This page is similar to the Deal Detail page for IRP deals; however, the two regions, the Pay region and the Receive region, exist for both sides of the swap.

Note. For definitions of the payment results of the constant or factored amortization method, see the section that covers amortization for IRP deals. This discussion focuses on using these amortization methods with an IR swap deal.

Select a method of amortization from the following values:

Constant Payment or ***Constant Term*** — When you select one of these values, the End Principal fields for the Pay and Receive regions appear on the Deal Detail page with a *0* value by default; 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. The factors can be added on the Interest and Payments pages.

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. When you select this value, the Percent/Amountfields for the Pay and Receive regions appear on the Deal Detail page.

Defining IR Swap Amortization Details

Access the Interest and Payment Dates 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 Deal Detail page, no further setup is required. However, if you selected the *Factored* or *Fixed Paydown* method, you must enter a value so that the system can correctly calculate the factored or fixed-paydown amortization amount. Values are:

Factored — To enter a factored value:

1. In the Change Principal region, select *Pay* or *Receive* in the Leg field.
2. Enter a payment amount and payment date.
3. Click Change Principal at the prompt.

   The system inserts a row with *Paydown* selected as the payment type, and the Factor field enabled.
4. Click Save.

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 Save.

Viewing and Modifying Interest and Payment Dates

Access the Interest and Payment Dates page.

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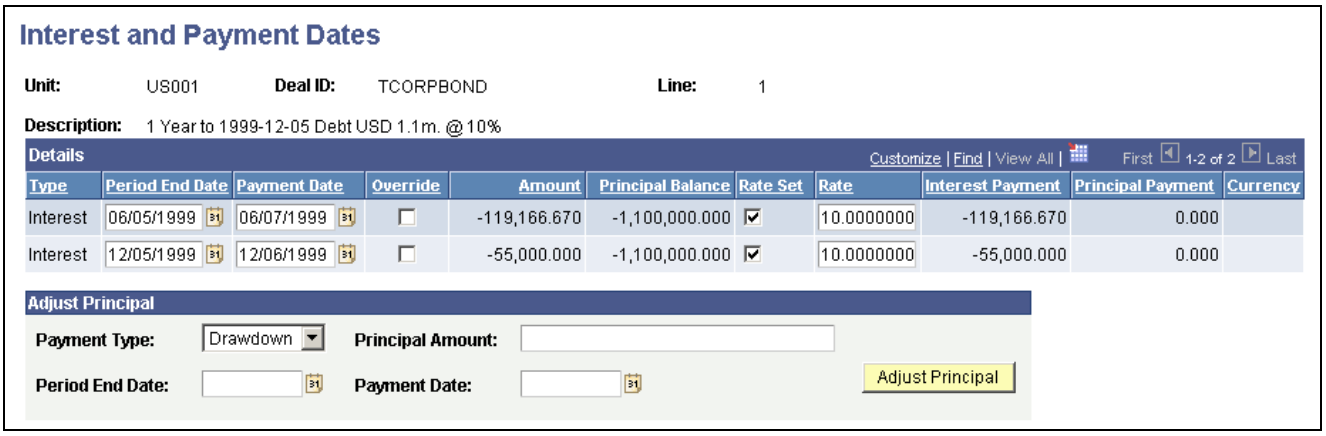


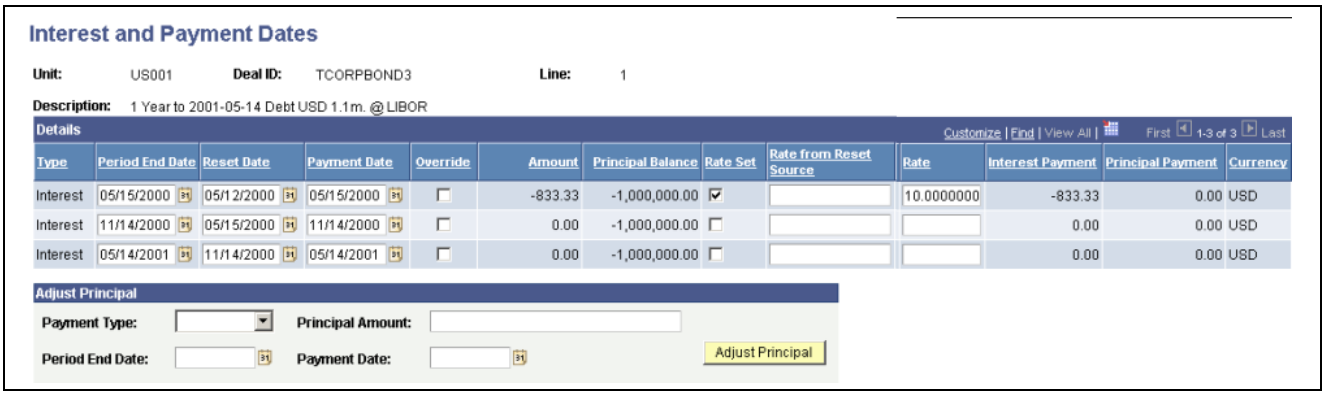
Interest and Payment Dates page for a fixed-rate, IRP deal

Reset Date The date that interest rate is reset. This is available for IR swap deals and IRP floating-rate deals.

Override Select to override the interest payment amount that is calculated by the system. If the deal is unlocked and you attempt to edit the existing fields to add principal, you will receive a message indicating that making a change will lock this deal.

Modifying IRP Floating-Rate Deal Interest Information

Access the Interest and Payment Dates page for a floating-rate IRP deal.



Interest and Payment Dates page for a floating-rate IRP deal

All the dates on this page are system generated, but can be changed. Use this page to view interest information for a specific deal, or add a payment type.

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

To modify payment and interest information:

1. In the Payment Type field, select *Drawdown, Interest,* or *Paydown.*
2. Enter the amount in the Principal Amount field.
3. Click Adjust Principal.
4. Save the new information.

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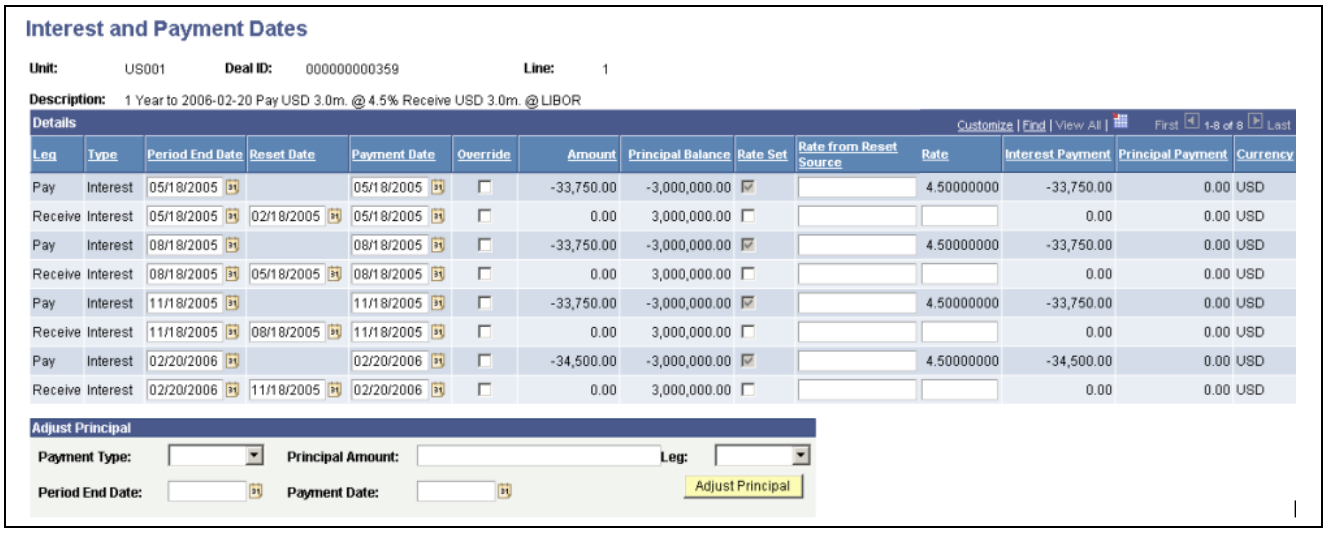
Interest and Payment Dates Page for Interest Information for an IR Swap Deal

Access the Interest and Payment Dates page for an IR swap deal.



Interest and Payment Dates page for an IR swap deal

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

Amount Displays the system-generated nominal principal amount from the Par 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.

Leg Displays the pay and receive legs for the instrument.

Adjusting Principal for IR Swap Deals

For IR swap deals, this page displays comprehensive, payment-information results for the method of amortization that is selected in the Amort Method field on the Deal Detail page. If you selected the *Constant Payment* or *Constant Term* method, no further setup is required on this page. If you selected a *Factored*or *Fixed Paydown* method, however, you must enter a value here so that the system can correctly calculate the factored or fixed paydown amortization amount.

Payment Type *Factored:*

To enter a factored value:

1. For IR swap deals, select *Pay* or *Receive* on the Interest and Payment Dates page.
2. Click OK at the prompt.
3. Enter a value for the factor.

   To establish accreting factors, select *drawdown* instead of *paydown*. The system then uses the factor as an accreting (not amortizing) factor.
4. Click Change Principal

   The system recalculates and displays the amortization payment data.

Fixed Paydown:

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To edit the fixed paydown principal amount:

1. Enter the payment amount, period end date, and payment date.
2. Click Change Principal.

   The system recalculates and displays the amortization payment data.

Entering Margin and Reset Rates

This section discusses how to specify reset rates.

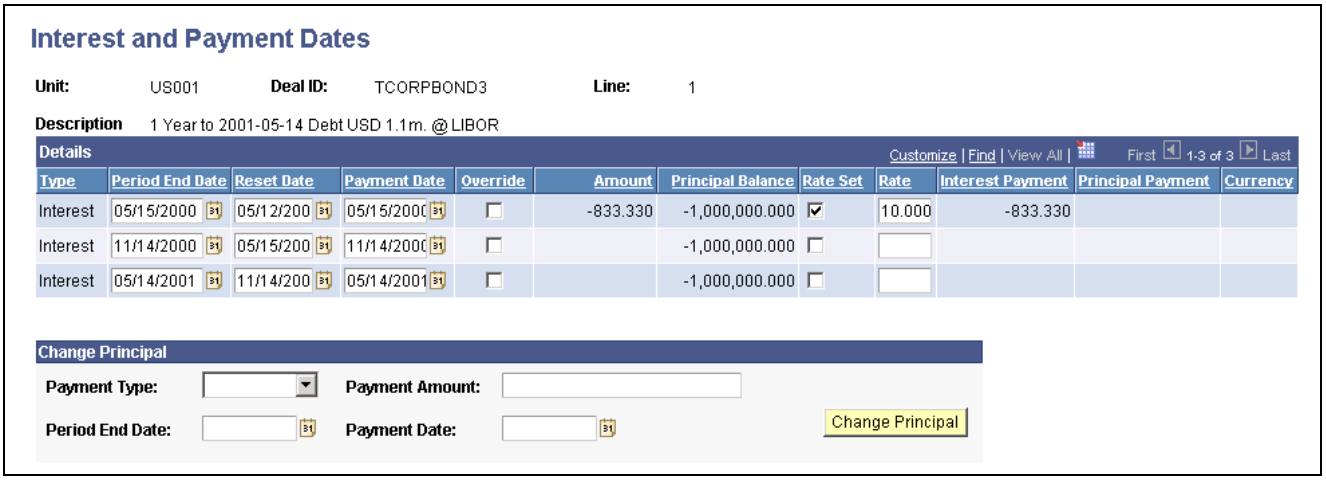
Note. The information in this section is relevant only for IRP and IR Swap deals.

Pages Used to Enter Margin and Reset Rates

Page Name	Object Name	Navigation	Usage
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals	Adjust margin figures on floating-rate instruments for IRP or IR swap deals.
Interest and Payment Dates	TRX_INTEREST_TR	Click Dates Detail on the Deal Detail page.	Specify reset rates and payment amounts. See Viewing and Modifying Interest and Payment Dates

Specifying Reset Rates

Access the Interest and Payment Dates page.



Interest and Payment Dates page for amortized debt IRP deal

Rate Enter a rate. The Rate Set check box is automatically selected for interest periods for which the rate is set. Set rates exist for all interest periods for fixed legs. You set reset rates for floating legs as you reach reset dates. When you

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reach floating-leg reset dates, select the Rate Set check box, enter the rate, and click Save. The system uses the rate to calculate a payment or receipt amount.

Note. The Rate Set check box may not be available for a deal, depending on the setting that you have specified with 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 selectRate Set. If the cash flow is *Provisional,* no accounting event is generated if you clear Rate Set.

See Also

Chapter 10, "Maintaining Deals," Automatically Resetting Rates, page 144

Specifying Common Deal-Capture Functionality

The pages that are discussed in this section appear for all deal-capture transactions, regardless of the deal instrument type.

This section discusses how to:

- Test position limits.
- Define additional holiday lists.
- Record counterparty competitive bids.

Pages Used to Specify Common Deal-Capture Functionality

Page Name	Object Name	Navigation	Usage
Event Log	TR_EVENT_LOG_2_PG	Deal Management, Capture Deals, Deals Click the Event Log link on the Deal Detail page.	View events that are associated with a deal.
Cash Flows	TRX_CASHFLOWS_TR	Deal Management, Capture Deals, Deals Click Cash Flows on the Deal Detail page.	View the resultant cash flows after saving a completed deal.
Treasury Deal Limit Test	TRX_LIMIT_TEST_PNL	Deal Management, Capture Deals, Deals Click Test Limits on the Deal Detail page.	Test whether a deal is within the established position limits.
Deal Checking	POS_LMT_CHK_MSG	Deal Management, Capture Deals, Deals Click the Deal Test button on the Deal Detail page.	Determine whether the deal passes certain conditions that are specified on deal trees.

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Page Name	Object Name	Navigation	Usage
Show Treasury Instrument Notes	INSTR_NOTES_SHOW	Deal Management, Capture Deals, Deals Click Instrument Notes on the Deal Detail page.	View notes on the instrument that is associated with the deal.
Additional Holiday Lists	TRX_DEAL_HOLLST	Deal Management, Capture Deals, Deals Click the Additional Holidays link on the Deal Detail page.	Specify additional holiday list IDs for a deal, for example, holidays that affect a bank from another country.
Counterparty Competitive Bids	TRX_COMPETITVE_BID	Deal Management, Capture Deals, Deals Click the Bids link on the Deal Detail page.	Enter counterparty, competitive-bid information for a deal.
Extra Attributes	INSTR_ADHOC_ATR	Deal Management, Capture Deals, Deals Click Extra on the Deal Detail page for a generic instrument-type deal.	Review extra deal attributes that are assigned at the instrument type level.
Enter Fees	FEE_GENERATOR_PNL	Deal Management, Capture Deals, Deals Click the Fees link on the Deal Detail page.	Define fees that are associated with a deal. The existence of the Fees link depends upon the instrument type that is selected. See *PeopleSoft Enterprise Cash Management 9.0 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) Review the minimum deal-limit amount of the positions.

Limit Max (limit maximum) Review the maximum, deal-limit amount of the positions.

Total Utilization Review the amount of the position limit that is used so far, including this deal.

Refresh Click to perform the limit testing calculations again.

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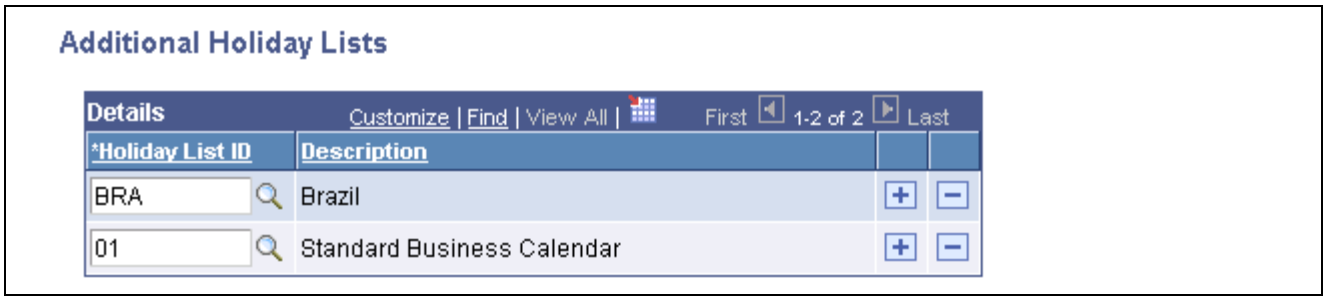
See Also

Chapter 7, "Capturing Deals and Trade Tickets," Limit Checked Workflow, page 85

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Defining Cash Positions," Defining Position Limits

Defining Additional Holiday Lists

Access the Additional Holiday Lists page.

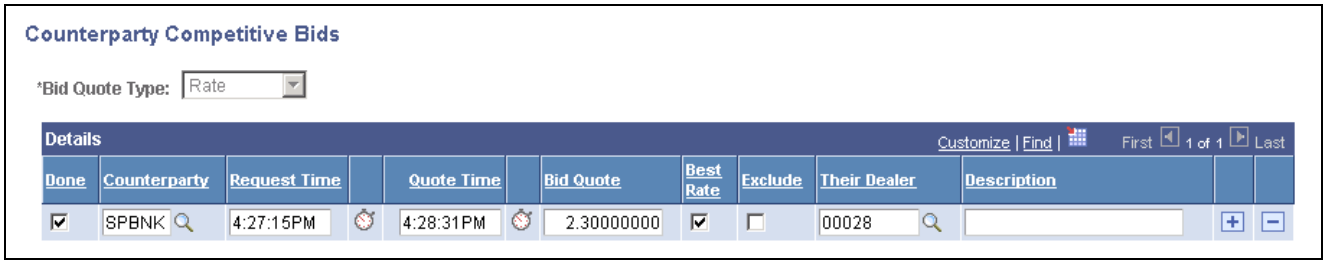


Additional Holiday Lists page

Select a holiday list ID to associate with the deal.

Recording Counterparty Competitive Bids

Access the Counterparty Competitive Bids page.



Counterparty Competitive Bids page

Use this page to record the bids that are being considered for a deal. Various counterparties offer different rates and are recorded here for audit purposes. This page is used most often for IRP or FX deals.

Done Select to specify the bid quote. You can select a quote other than the one offering the best rate. If the best rate,which is marked with a check in the Best Rate column, is not selected, then the system issues a warning; "Best bid is not chosen."

Counterparty Enter the counterparty that is making the bid.

Bid Quote Type Specify whether you are recording bids on rates, yield, or price.

Best Rate Designates the best rate quote for the deal.

Click to enter the system time for either the request or quote time.

Request Time Enter the bid request time.

Quote Time Enter the bid quote time.

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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.

Settling Deals

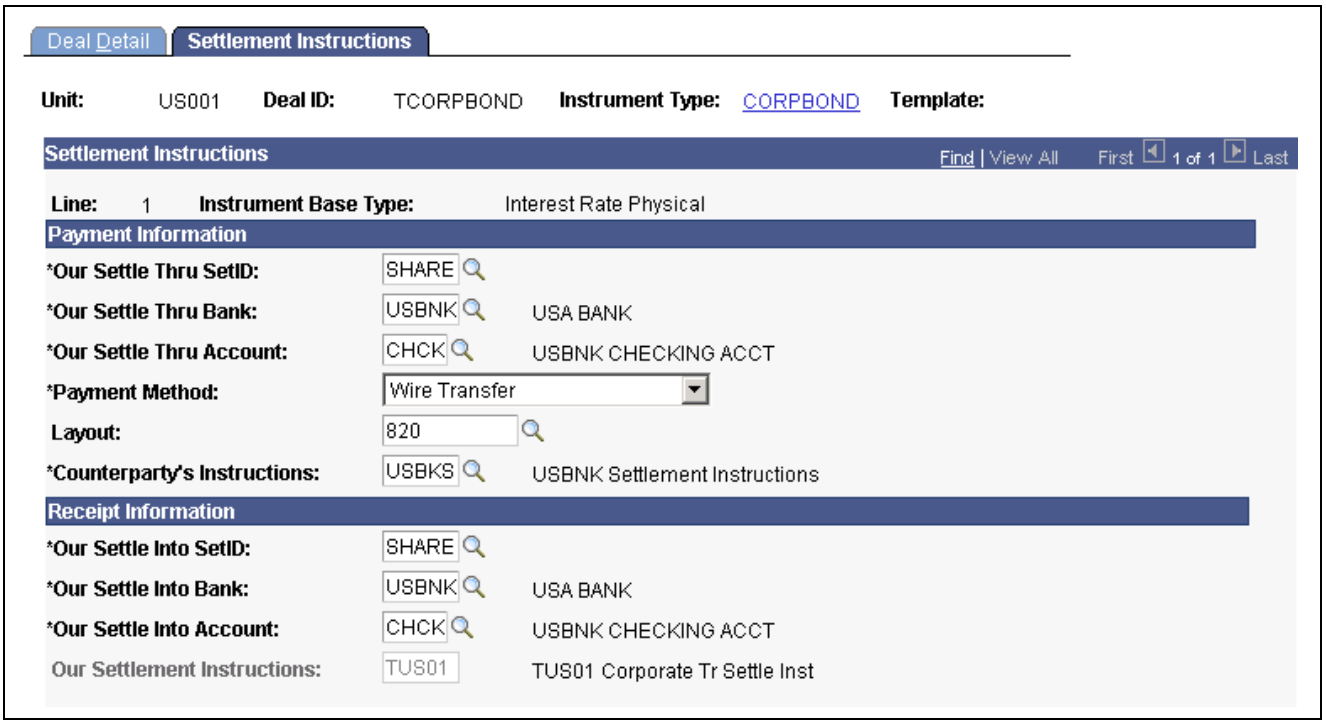
This section discusses how to specify instructions for settling deals.

Page Used to Settle Deals

Page Name	Object Name	Navigation	Usage
Settlement Instructions	TRD_DETAIL_STL_TR	Deal Management, Capture Deals, Deals, Settlement Instructions	Specify instructions for settling deals.

Specifying Instructions for Settling Deals

Access the Settlement Instructions page for any deal.



Settlement Instructions page

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

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Note. 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 Enterprise Banks Setup and Processing 9.0 PeopleBook*, "Setting Up External, Internal, and Netting Accounts," Defining Payment Methods.

See Also

PeopleSoft Enterprise Banks Setup and Processing 9.0 PeopleBook, "Setting Up Counterparties," Defining Counterparties

Creating On-Behalf-Of Deals

This section provides an overview of on-behalf-of deals and discusses how to use on-behalf-of deals.

Understanding On-Behalf-Of Deals

On-behalf-of deals enable Deal Management to interact with other internal units in an organization. You use this feature to assist other internal units in obtaining outside loans or deals through the organization's treasury.

Organizational treasuries generally have more trading volume and established counterparty relationships than other internal units. Consequently, 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 can contain several types of deals, depending on the originator and receiver of the deal. The deal types are *outside deal, back-to-back deal,* and *mirror deal.*

A treasury outside deal is a large block trade between the treasury and the outside counterparty. To the outside counterparty, the deal appears to be a single deal, but it consists of all the trades for the individual business units.

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

For example, suppose that the treasury buys a 50 million USD certificate of deposit 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 deal, is a sale of 10 million USD that removes that amount from the treasury's position. The second deal, the mirror deal, is a purchase from treasury of 10 million USD by the internal unit, which puts the 10 million USD onto its books.

Page Used to Create 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	Create the treasury's on-behalf-of deal transactions.

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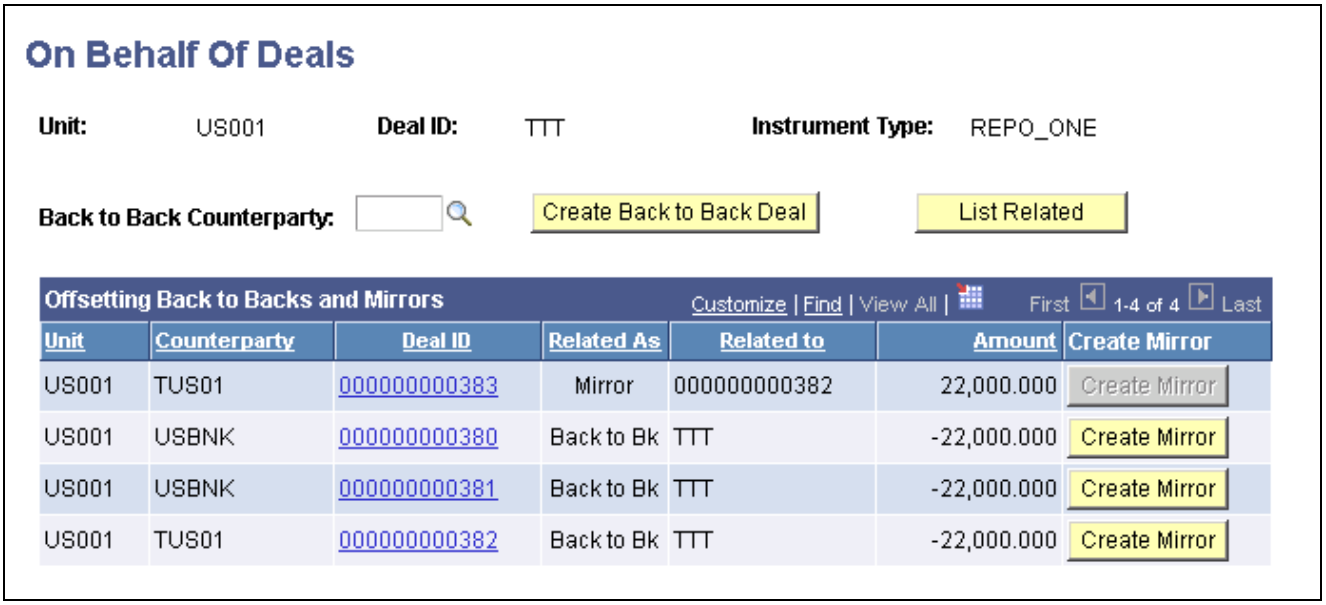
Using On-Behalf-Of Deals

Access the On Behalf Of Deals page.



On Behalf Of Deals

Unit: US001 **Deal ID:** TTT **Instrument Type:** REPO_ONE

Back to Back Counterparty: Create Back to Back Deal List Related

Offsetting Back to Backs and Mirrors — Customize | Find | View All | First 1-4 of 4 Last

Unit	Counterparty	Deal ID	Related As	Related to	Amount	Create Mirror
US001	TUS01	000000000383	Mirror	000000000382	22,000.000	Create Mirror
US001	USBNK	000000000380	Back to Bk	TTT	-22,000.000	Create Mirror
US001	USBNK	000000000381	Back to Bk	TTT	-22,000.000	Create Mirror
US001	TUS01	000000000382	Back to Bk	TTT	-22,000.000	Create Mirror

On Behalf Of Deals page

To use on-behalf-of deal 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 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 deal. 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 deal.

   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 deal reverses the back-to-back deal, causing the mirror to act in a similar fashion as the external deal. Therefore, if the original deal is 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 that are created for the displayed deal ID.

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Deal ID Click to access the deal-capture pages and view back-to-back deal or mirror deal details.

Mirror Deal Click to automatically create a mirror deal for the internal treasury. You can create mirror deals only from back-to-back deals that are defined with an internal business unit counterparty.

Creating Trade Tickets

Trade tickets are used to group deals to facilitate buying and selling multiple deals simultaneously. The Trade Tickets component is similar to the deal-capture pages. Refer to the previous sections in this chapter that provide field descriptions for the deal-capture pages.

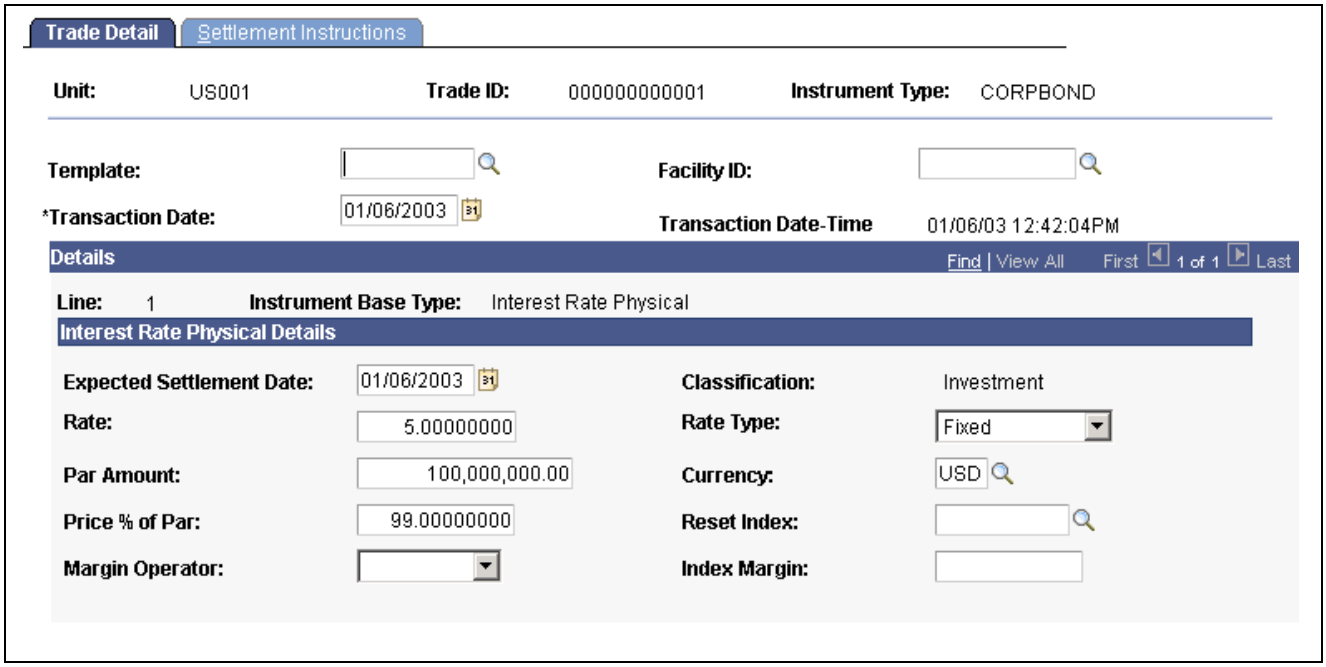
This section discusses how to enter trade detail information.

Page Used to Create Trade Tickets

Page Name	Object Name	Navigation	Usage
Trade Detail	TRD_DETAIL_TR	Deal Management, Capture Deals, Trade Tickets	Enter trade detail information.

Entering Trade Detail Information

Access the Trade Detail page.



Trade Detail page (top)

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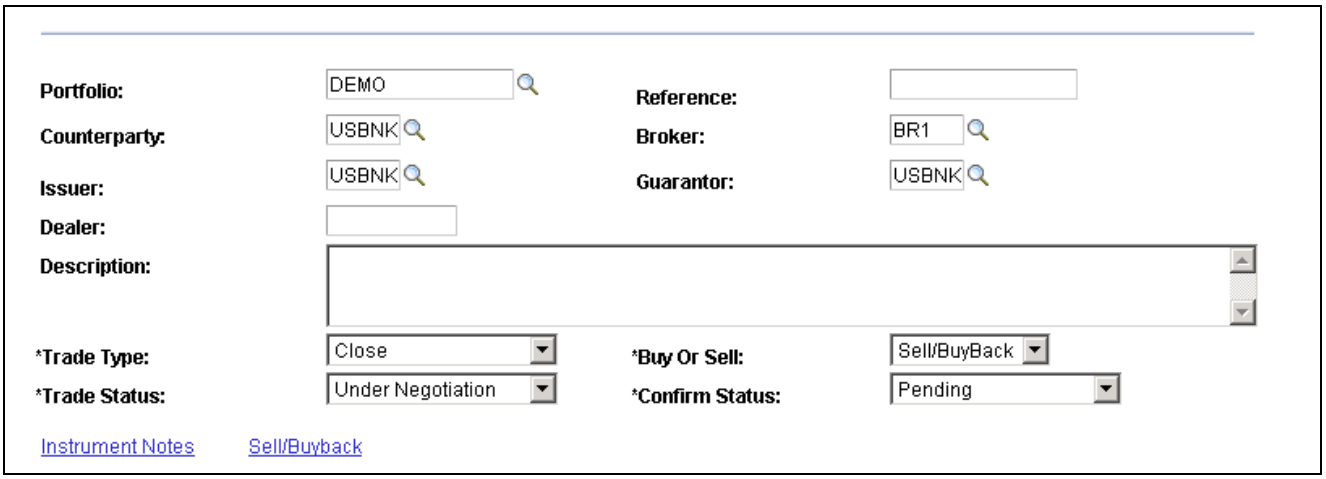

Trade Detail page (bottom)

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

Trade Type Select one of the following options:

- *Close:* All the deals have matured and are unavailable for further trading.
- *Open:* The deals that are included in the ticket are available for trading.

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

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

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CHAPTER 8

Processing and Managing Deals

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

- Process deals.
- Manage deals and portfolios.

Understanding Deal Processing

After entering all deal specifics and confirming that the 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 the Auto Position feature automatically creates a position update request. The request creates the required records for position management, accounting, and settlements.

In conjunction with position analysis, Deal Management checks the deals to ensure that they are not outside the limits that you've defined. If the deal violates these defined limits, you can also configure workflow to automatically notify a specified user or group.

Selecting the Submit for Preview check box on the Deal Detail page initiates workflow processing.

See Also

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Defining Cash Management Processing Options," Defining Business Unit Options

Chapter 7, "Capturing Deals and Trade Tickets," page 77

Chapter 3, "Managing Securities," page 7

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 Cash Flows page to view the resultant cash flows.

For IRP and IR swap deals, you can review interest payment dates, amounts, and reset dates on the Interest and Payment Dates page. If the deal is amortized, this page shows the amortization schedule.

This section discusses how to:

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

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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 deals.
Estimated Interest Accruals	TRX_ACCR_INT_PNL	Deal Management, Capture Deals, Estimated Interest Accruals	Define date parameters to calculate and view estimated interest accruals for IRP and IR swap deals.

Creating Position Update Requests

Access the Deal Position Update page.

After you process deals, check Process Monitor for status information. If the *Error* status appears, 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 schedule the Position Update Request process to run on a daily basis and check the Process Monitor page to ensure that it runs successfully. Even if you have configured the system to automatically run the Position Update Request process when you save 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.

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

Process Specific Deal Specify a deal for processing. If you select this option, you specify the business unit and the deal ID.

See Also

Enterprise PeopleTools 8.48 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 that 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 templates defined for the deal.

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

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

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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 page 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 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 portfolios.
Deal Portfolios	TRX_PORTFOLIO_DEFN	Deal Management, Administer Deals, Deal Portfolios	Create a portfolio. Add new and view existing deals in a specified 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 particular portfolio.

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

Search for a Portfolio Click to access the Portfolio Manager page.

Managing Deals Portfolios

Access the Portfolio Manager page.

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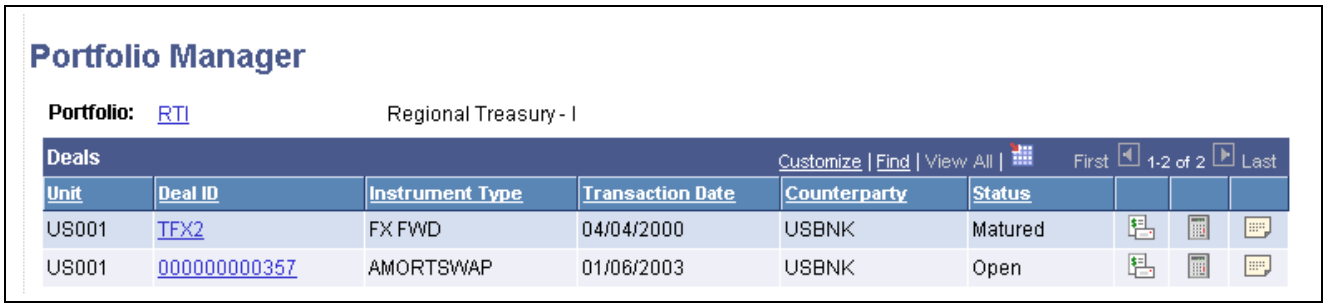

Portfolio Manager page

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

Deal ID Click these links to access detailed information about specified deals that you grouped on the My Portfolio page.

Click the Display Cash Flows icon to view the Cash Flows page for the specified deal ID.

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

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

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

Maintaining Deal Portfolios

Access the Deal Portfolio page.

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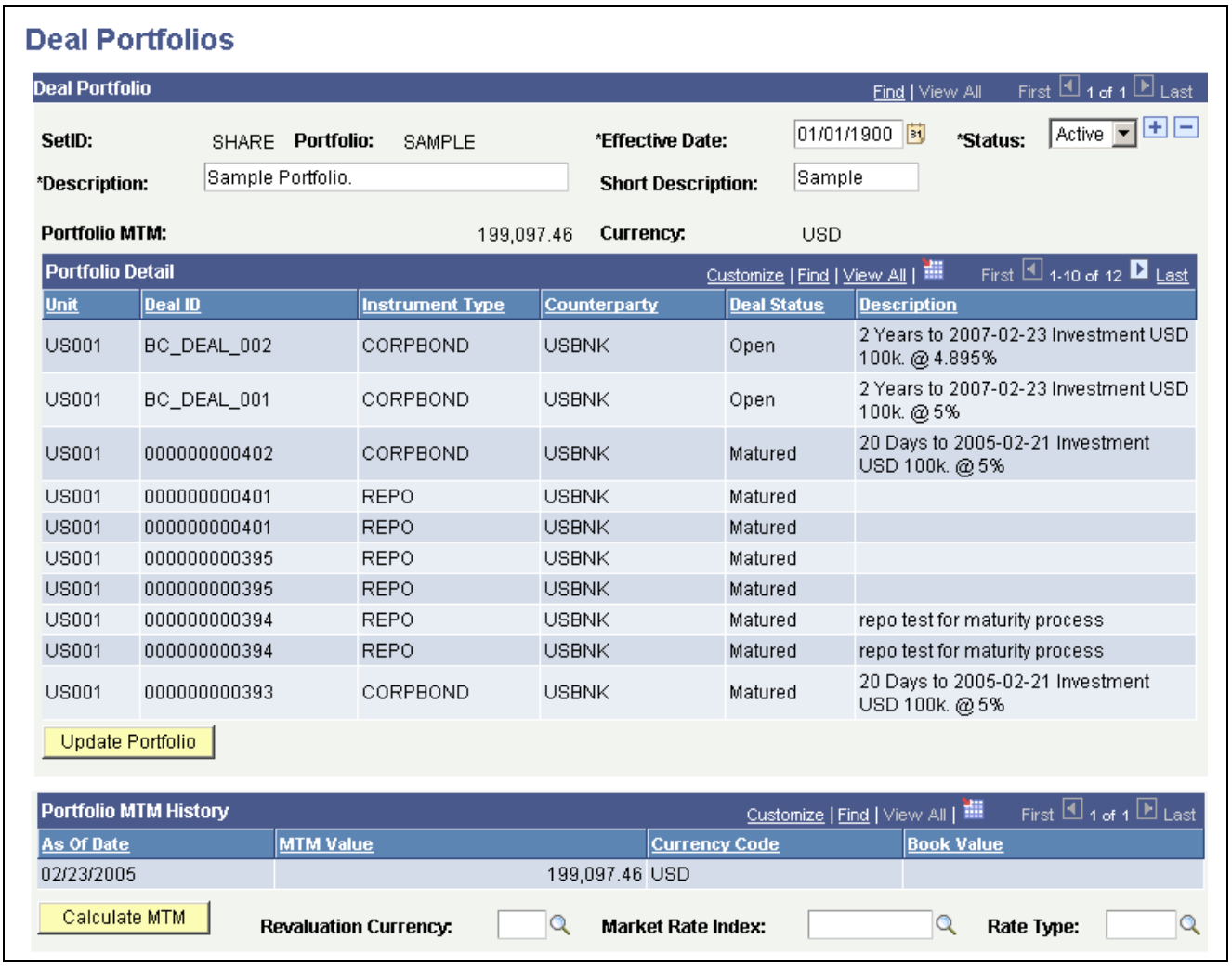

Deal Portfolios page

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

Calculate MTM (calculate mark-to-market) Click to calculate the mark-to-market value of the entire portfolio.

Revaluation Currency If the deals in the portfolio are of disparate currencies, specify a currency to which the deals can be revalued.

Note. The MTM value for the portfolio cannot be calculated if the portfolio contains deals of disparate currencies and a revalue currency is not specified.

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CHAPTER 9

Confirming Deals

This chapter provides overviews of the deal confirmation process and deal review workflows, lists prerequisites, and discusses how to:

- Preview and approve deals.
- Confirm deals manually.
- Assign unconfirmed worklist operators.
- Set up inbound confirmation validation.
- Confirm inbound deals automatically.
- Process automatic outbound confirmations.

Understanding the Deal Confirmation Process

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 Layout 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).

   If you selected the Enable WF Auto Confo Worklist option on the Treasury Options page, the system copies unmatched deals to a worklist table. If any data is in this table, the system generates worklist entries and sends a workflow worklist to the operator who is 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 the following reports:

- Confirmation Document.
- Confirmation Register.

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- 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 7, "Capturing Deals and Trade Tickets," page 77

Deal Review Workflows

You facilitate Deal Preapproval, Review Deal Terms, and Review at Confirmation workflows by selecting appropriate check boxes on the Treasury 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

Appendix C, "Delivered Workflows for Deal Management," page 261

Prerequisites

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

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

See Also

PeopleSoft Enterprise Cash Management 9.0 PeopleBook, "Defining Cash Management Processing Options," Defining Business Unit Options

Enterprise PeopleTools 8.48 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.

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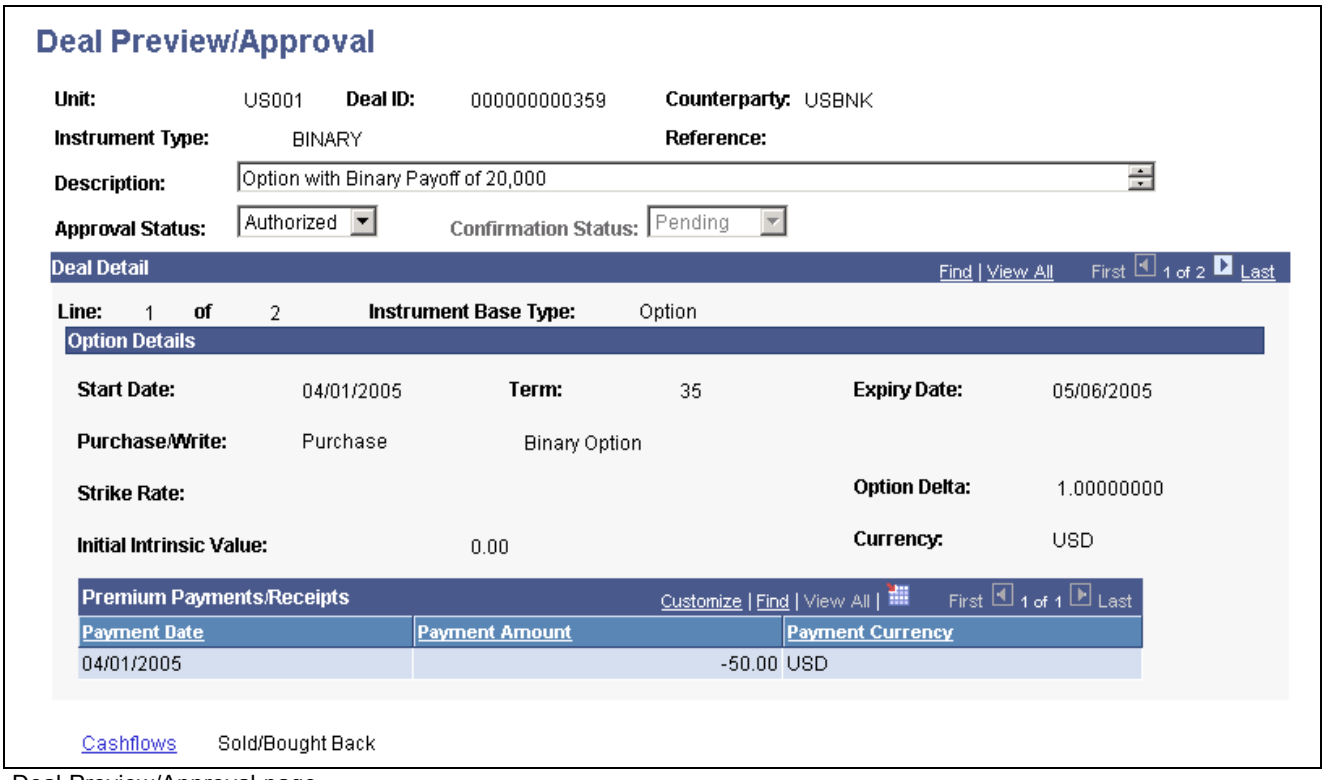
Pages Used to Preview and Approve Deals

Page Name	Object Name	Navigation	Usage
Deal Preview/Approval	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.



Deal Preview/Approval page

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

Approved Select if the deal has been reviewed and approved.

Authorized Appears 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.

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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 have the prerogative to manually confirm deals that have been previously approved.

Page Used to Confirm Deals Manually

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.

Confirming Deals Manually

Access the Deal Confirmation page.

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

Confirmed Indicates that a deal is complete and confirmed.

Invalid Indicates that 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 that 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 worklists.

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.

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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 the 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 lists prerequisites and discusses how to:

- Define the confirmation.
- Assign automatic inbound confirmation instruments.

Prerequisites

Set up Workflow for inbound confirmations in Application Designer.

See Also

Enterprise PeopleTools 8.48 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 Detail	INSTR_DETAIL_TR	Deal Management, Administer Deals, Define Instruments	Specify a Confirm Field Validation ID value for use in the inbound confirmations process.

Defining the Confirmation Data

Access the Inbound Confirmation Validation page.

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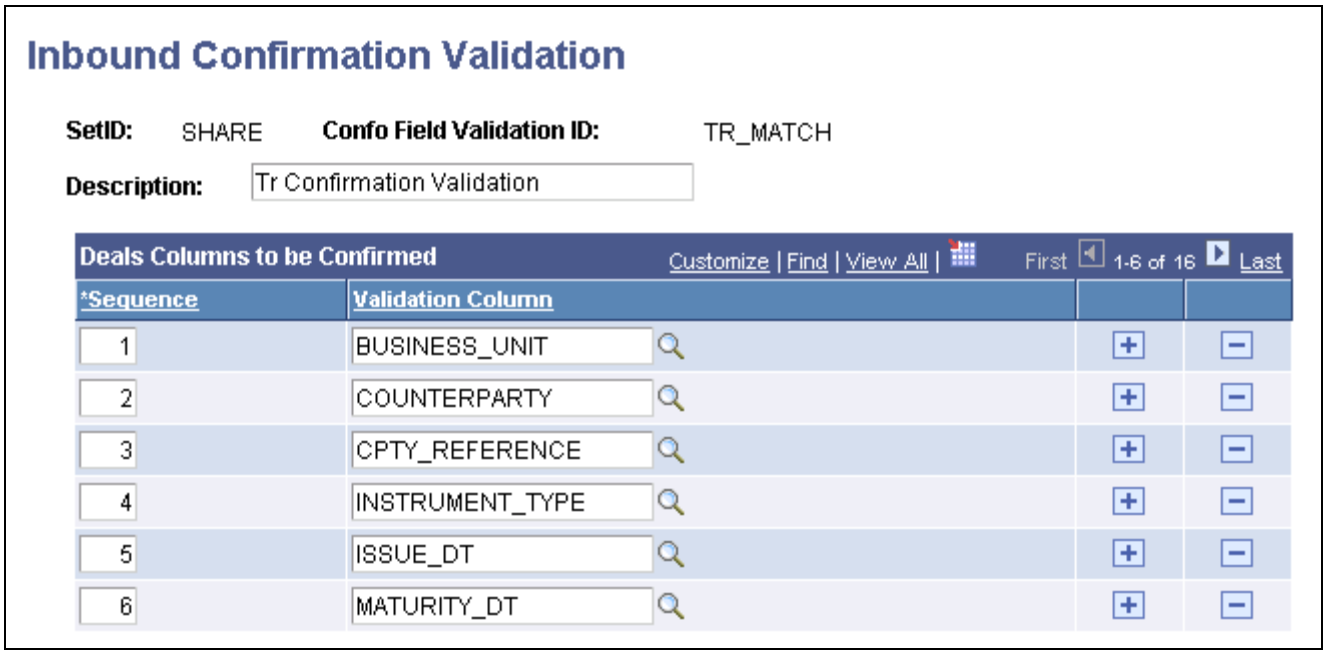

Inbound Confirmation Validation page

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 Detail page.

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

See Also

Chapter 6, “Defining Instrument Types and Instrument Templates,” Defining Instrument Details, page 43

Confirming Inbound Deals Automatically

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.

This section discusses how to use application messaging import.

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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 through 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

Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Integration Broker

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 using file layout. The process selects only open deals (those deals not previously confirmed and enabled) for automated confirmation processing at the instrument level.

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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.

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CHAPTER 10

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.

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- 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.

See Also

Chapter 5, "Managing Facilities in Deal Management," Monitoring Facilities for Deals, page 38

Chapter 10, "Maintaining Deals," Deals Maintenance Workflows, page 138

Prerequisites

Prior to performing deal administration tasks, you must create, process, and confirm deals.

See Also

Chapter 7, "Capturing Deals and Trade Tickets," page 77

Chapter 8, "Processing and Managing Deals," page 123

Chapter 9, "Confirming Deals," page 129

Selling or Buying Back a Deal

This section discusses selling or buying back a deal.

Use the 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 life cycle.

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- 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 Detail page. • Deal Management, Capture Deals, Trade Tickets Click Sell/Buyback on the Trade Detail page.	Enter the attributes of selling or buying back a deal.

Entering Sell/Buyback Deal Details

Access the Update/Display Sell/Buyback Details page.

The Sell/buyback link appears on the Details page after the deal is saved. The link remains visible as long as the deal is open. You cannot use the Sell/Buyback functionality with option or binary option deals.

To view this page, the Trade Type drop-down list box on the Trade Detail page must have a value of *Closed*. Otherwise, the Sell/Buyback link is not displayed.

See Chapter 7, "Capturing Deals and Trade Tickets," Entering Trade Detail Information, page 120.

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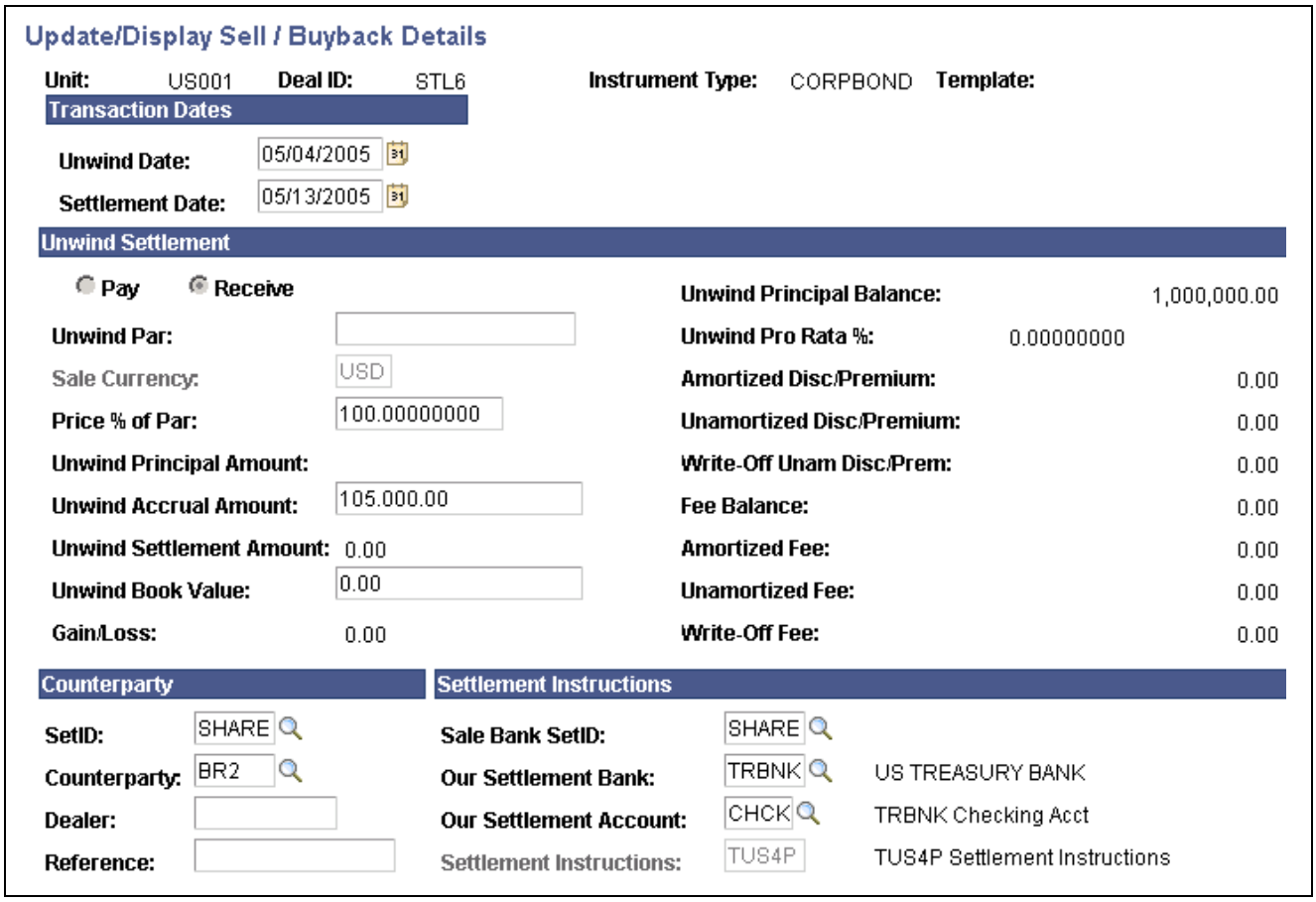

Update/Display Sell / Buyback Details page

Note. Some of the fields on the Update/Display Sell / Buyback Details page are not displayed for non physical 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 for the current value is:

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$$\frac{Sale\ Pro\ Rata\ \%}{100} \times (Unwind\ Princip.Bal. + Unamort.Fee\ Amt\ + Unamort.Disc.Prem)$$

Unwind Principal Amount Enter the sale price for a sell/buyback transaction. System calculation is:

$$Unwind\ Par\ \times\ Price\ \%\ of\ Par$$

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:

$$Unamortized\ Disc/Prem\ \times\ \left(\frac{Unwind\ Pro\ Rata\ \%}{100}\right)$$

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:

$$Unamortized\ Fee\ \times\ \left(\frac{Unwind\ Pro\ Rata\ \%}{100}\right)$$

Repurchasing an IRP Deal

This section discusses repurchasing an interest rate physical deal.

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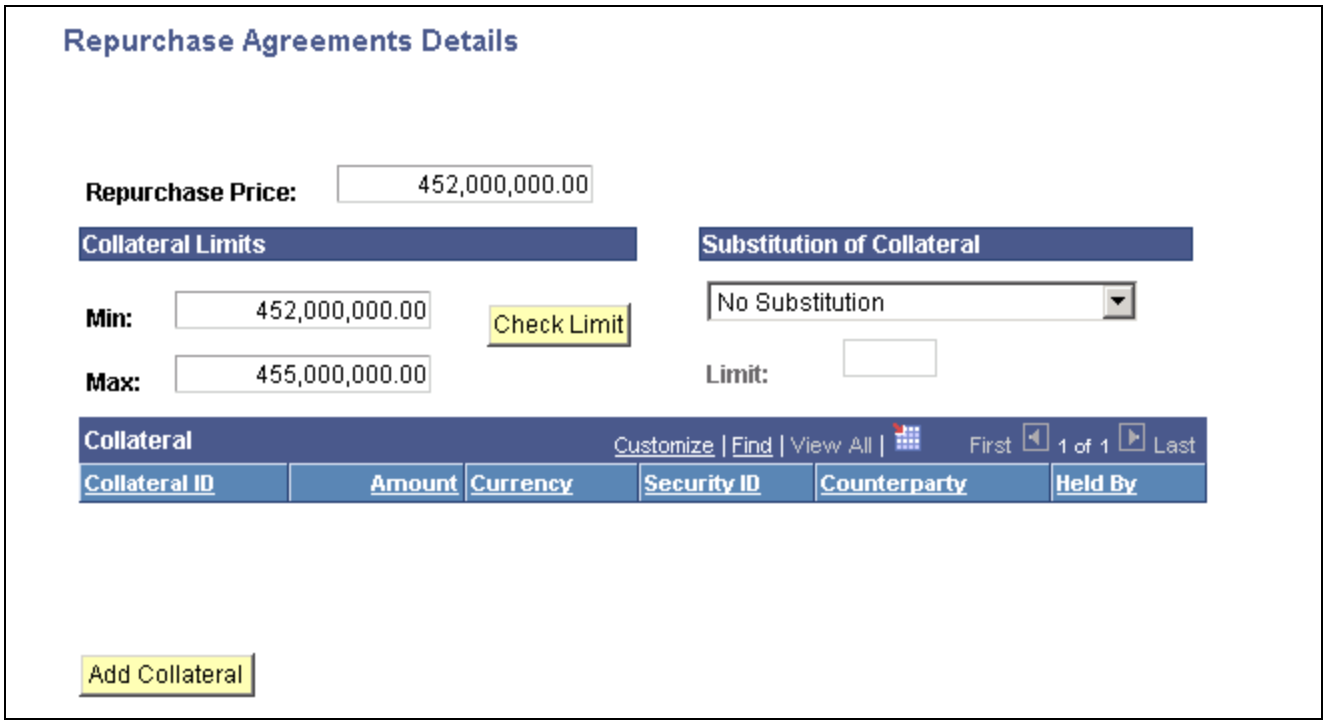
Page Used to Repurchase an IRP Deal

Page Name	Object Name	Navigation	Usage
Repurchase Agreements Details	TRX_REPO	Deal Management, Capture Deals, Deals Click Repo Details on the Deal Details page.	Record data related to repurchases in holdings.

Recording IRP Repurchase Agreement Details

Access the Repurchase Agreements Details page.



Repurchase Agreements Details page

Note. This page is accessible only if the *Is a Repo* check box is selected on the Instrument Detail 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.

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Rolling an IRP Deal Forward

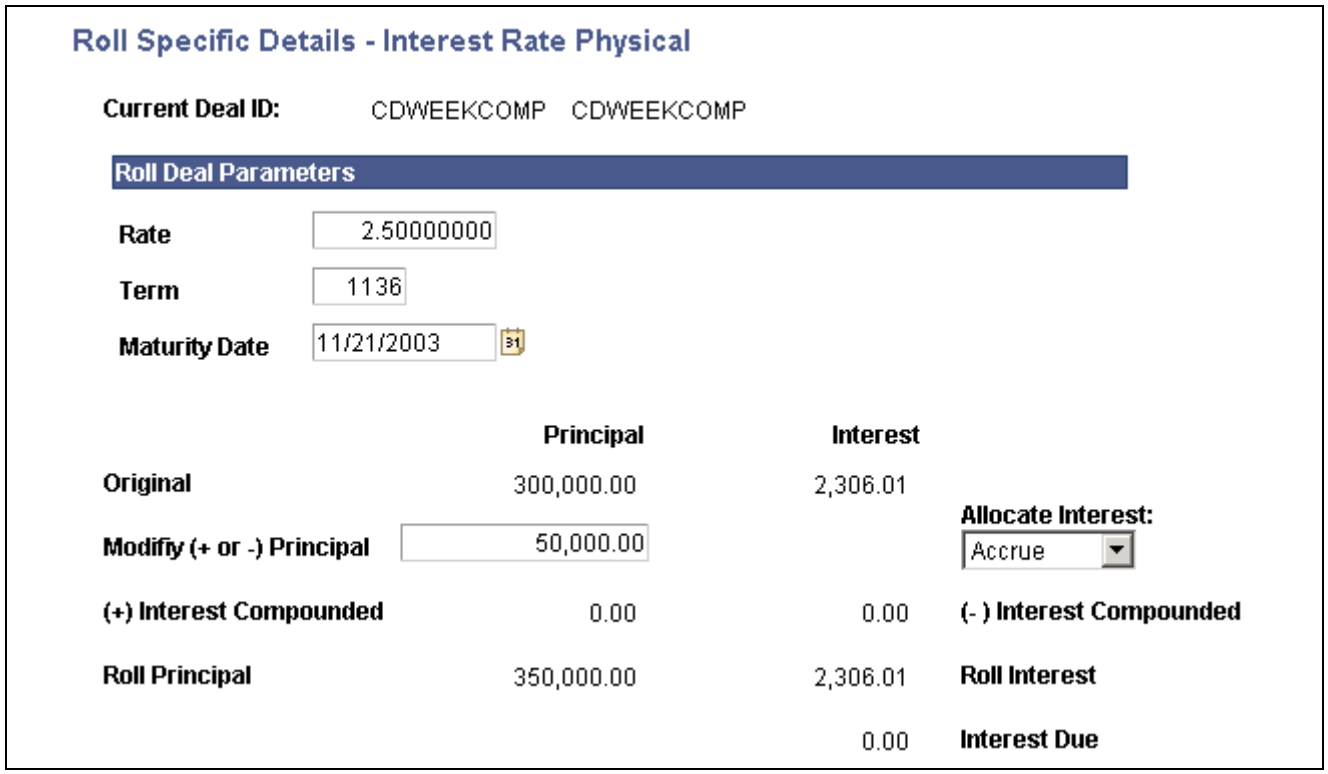
This section discusses modifying term and monetary parameters for an interest rate physical deal to "roll it forward."

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 - Rollover 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.

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- *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
Automated Rates Resets	TRX_RTRESET_RUN	Deal Management, Process Deals, Automated Rate Resets	Run the Rate Reset Application Engine process (TR_RATERESET) to update deals that require a rate reset by business unit, reset date, reset index, and rate type values. This process accesses the Market Rates tables to determine the correct rate for calculations.

Automatically Resetting Rates

Access the Automated Rate Resets page.

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Automated Rate Resets page

Reset Rate Index Enter a reset index for this range of instruments, for example, *LIBOR* (London Interbank Offer Rate).

Rate Type Select the type of rate that, combined with the market rate index, determines the price of the delivered contracts.

For the rate to be reset for any deal on a specified date, the rate index and rate type entered here must match the rate index and rate type of the original deal. The deal and subsequent cash flows are updated with the new rate for that date. The updated rate can also be viewed on the Interest and Payment Dates page. If necessary, the rate populated by the automated process can be overwritten on the Interest and Payment dates page.

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." For multiline deals, except options and futures, the deal is marked mature only if all the lines in the deal are past their maturity date.

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.*

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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 Flow (CASH_FLOW_TR) 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 7, "Capturing Deals and Trade Tickets," page 77

PeopleSoft Enterprise Cash Management 9.0 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 Enterprise Application Fundamentals 9.0 PeopleBook, "Setting Installation Options for PeopleSoft Applications," Setting Up Application-Specific Installation Options

PeopleSoft Enterprise Application Fundamentals 9.0 PeopleBook, "Securing Your System"

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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.

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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 Deal Position Update (TR_POSN) batch process that can run in parallel in PeopleSoft Banks Setup and Processing.

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 Enterprise General Ledger 9.0 PeopleBook* discusses how to do this in detail.

See Also

PeopleSoft Enterprise General Ledger 9.0 PeopleBook, "Optimizing General Ledger Performance"

Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Application Engine

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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 equity deals.

Understanding Deals Capture Examples

This appendix discusses the 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 Detail, and Deal Detail-related pages. No values are shown for the Settlement Instructions, or User ID pages as those values are generally automatically entered by the system.

The Values on the Cash Flows page are display only.

See Also

Chapter 7, "Capturing Deals and Trade Tickets," page 77

Entering Interest Rate Physical Deals Examples

This section discusses how to:

- Enter bonds.
- Enter bank loans.
- Enter constant method amortizing loans.
- Enter sell/buybacks.

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- Enter repurchase agreements (“repos”).

Entering Bonds

On May 11, 2000, you receive an order for a floating rate bond with a par amount of one million USD, an initial rate of 10 percent, and a term of 367 days. The settlement date is May 12, 2000 and the maturity date is May 14, 2001.

Section Heading	Field	Field Value
Deal Detail		
	Unit	*US001*
	Deal ID	*TCORPBOND3*
	Instrument Type	*CORPBOND*
	Transaction Date	*05/11/2000*
	Interest Base Type	*Interest Rate Physical*
Interest Rate Physical Details		
	Settlement Date	*05/12/2000*
	Term	*367*
	Maturity Date	*05/14/2001*
	Issue Date	*05/12/2000*
	Interest Period Start Date	*05/12/2000*
	Classification	*Debt*
	Rate Type	*Floating*
	Rate	*10.0*
	Reset Index	*LIBOR*

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Section Heading	Field	Field Value
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00.*
	Price % of Par	*100.0.*(Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
Interest Dates and Calculations		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
Interest Date Rule		
	Interest Date Rule	*Backwards from Maturity Date*
	Payment Date	*Business Days - Paid in Arrears*

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Section Heading	Field	Field Value
	+/- Payment Days	*0*
	Reset Date	*Set in Advance*
	+/- Reset Days	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR*
	Deal Status	*Matured*
Cash Flows Page		
	Settlement Date Description Amount Currency	*05/12/2000* *Principal* *1,000,000.00* *USD*
	Settlement Date Description Amount Currency Nominal Date Interest Date	*05/15/2000* *Interest* *-833.33* *USD* *05/14/2000* *11/14/2000*
	Settlement Date Description Amount Currency Nominal Date Interest Date	*11/14/2000* *Interest* *0.00* *USD* *11/14/2000* *11/14/2000*

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Section Heading	Field	Field Value
	Settlement Date Description Amount Currency	*05/14/2001* *Principal* *-1,000,000.00* *USD*
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

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.

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Section Heading	Field	Field Value
Deal Detail		
	Unit	*US001*
	Deal ID	*STL2*
	Instrument Type	*BANKLOAN*
	Transaction Date	*10/16/2000*
	Instrument Base Type	*Interest Rate Physical*
Interest Rate Physical Details		
	Settlement Date	*10/25/2000*
	Term	*365*
	Maturity Date	*10/25/2001*
	Issue Date	*10/25/2000*
	Interest Period Start Date	*10/25/2000*
	Classification	*Debt*
	Rate Type	*Floating*
	Rate	*6.7*
	Reset Index	*LIBOR*
	Day/Count Basis	*Actual/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,000,000.00*

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Section Heading	Field	Field Value
	Currency	*USD*
	Settlement Amount	*1,000,000.00*.
	Price % of Par	*100.0*(Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
	Initial Reset Rate	*6.7*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Quarterly*
	Reset Frequency	*Quarterly*
	Reset Rate Index Tenor	*3 Month*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Day Counted Interest* *Use NominalDates*
Interest Date Rule		
	Interest Date Rule	*Backwards from Maturity Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	Reset Date	*Set in Advance*

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Section Heading	Field	Field Value
	+/- Reset Days	*-2*
	Accounting Treatment	*Available for Sale*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*1 Year to 2001-10-25 Debt USD 1.0m. @ LIBOR*
	Deal Status	*Matured*
Cash Flows Page		
	Settlement Date Description Amount Currency	*10/25/2000* *Principal* *1,000,000.00* *USD*
	Settlement Date Description Amount Currency Nominal Date Interest Date	*01/25/2001* *Interest* *-17,122.22* *USD* *01/25/2001* *01/25/2001*
	Settlement Date Description Amount Currency Nominal Date Interest Date	*04/25/2001* *Interest* *-19,500.00* *USD* *04/25/2001* *04/25/2001*

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Section Heading	Field	Field Value
	Settlement Date Description Amount Currency Nominal Date Interest Date	*07/25/2001* *Interest* *0.00* *USD* *07/25/2001* *07/25/2001*
	Settlement Date Description Amount Currency	*10/25/2001* *Principal* *-1,000,000.00* *USD*
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*

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Section Heading	Field	Field Value
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

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 Detail		
	Unit	*US001*
	Deal ID	*358*
	Instrument Type	*BANKLOAN*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Physical*
Interest Rate Physical Details		
	Settlement Date	*05/02/2003*
	Term	*1096*
	Maturity Date	*05/02/2006*
	Issue Date	*05/02/2003*
	Interest Period Start Date	*05/02/2003*
	Classification	*Debt*

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Page	Field	Field Value
	Rate Type	*Fixed*
	Rate	*5.0*
	Day Count Basis	*Actual/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*450,000.00*
	Currency	*USD*
	Settlement Amount	*450,000.00.*
	Price % of Par	*100.0*(Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
	Amortization Method	*Constant Payment*
	End Principal	*0.00*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Same Interest each Period* *Normal First Coupon Period* *Normal Last Coupon Period*

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Page	Field	Field Value
	Interest Date Rule	*Forwards from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	+/- Reset Days	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Open*

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 and Payment Dates page		
	Type	*Interest*
	Period End Date	*11/02/2003*
	Payment Date	*11/03/2003*
	Amount	*-81,697.49*
	Principal Balance	*-450,000.00*
	Interest Payment	*-11,250.00*
	Principal Payment	*-70,477.49*

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Page	Field	Field Value
	Type	*Interest*
	Period End Date	*05/02/2004*
	Payment Date	*05/03/2004*
	Amount	*-81,697.49*
	Principal Balance	*-379,552.51*
	Interest Payment	*-9,488.81*
	Principal Payment	*-72,208.68*
	Type	*Interest*
	Period End Date	*11/02/2004*
	Payment Date	*11/03/2004*
	Amount	*-81,697.49*
	Principal Balance	*-307,343.83*
	Interest Payment	*-7,683.60*
	Principal Payment	*-74,013.89*
	Type	*Interest*
	Period End Date	*05/02/2005*
	Payment Date	*05/02/2005*
	Amount	*-81,697.49*
	Principal Balance	*-233,329.94*
	Interest Payment	*-5,833.25*
	Principal Payment	*-75,864.24*
	Type	*Interest*
	Period End Date	*11/02/2005*
	Payment Date	*11/03/2005*
	Amount	*-81,697.49*
	Principal Balance	*-157,465.70*
	Interest Payment	*-3,936.64*
	Principal Payment	*-77,760.85*

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Page	Field	Field Value
	Type	*Interest*
	Period End Date	*05/02/2006*
	Payment Date	*05/02/2006*
	Amount	*-81,697.47*
	Principal Balance	*-79,704.85*
	Interest Payment	*-1,992.62*
	Principal Payment	*-79,704.85*
Cashflows		
	Settlement Date	*05/02/2003*
	Description	*Principal*
	Amount	*450,000.00*
	Currency	*USD*
	Settlement Date	*11/03/2003*
	Description	*Interest*
	Amount	*-81,697.49*
	Currency	*USD*
	Nominal Date	*11/02/2003*
	Interest Date	*11/03/2003*
	Settlement Date	*05/03/2004*
	Description	*Interest*
	Amount	*-81,697.49*
	Currency	*USD*
	Nominal Date	*05/02/2004*
	Interest Date	*05/03/2004*

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Page	Field	Field Value
	Settlement Date	*11/02/2004*
	Description	*Interest*
	Amount	*-81,697.49*
	Currency	*USD*
	Nominal Date	*11/02/2004*
	Interest Date	*11/02/2004*
	Settlement Date	*05/02/2005*
	Description	*Interest*
	Amount	*-81,697.49*
	Currency	*USD*
	Nominal Date	*05/02/2005*
	Interest Date	*05/02/2005*
	Settlement Date	*11/02/2005*
	Description	*Interest*
	Amount	*-81,697.49*
	Currency	*USD*
	Nominal Date	*11/02/2005*
	Interest Date	*11/02/2005*
	Settlement Date	*05/02/2006*
	Description	*Principal & Interest*
	Amount	*-81,697.47*
	Currency	*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 6.125% interest. On September 30, 2003, the investor partially sells 30% of the investment to another investor.

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Access the Deal Detail page for this deal.

Page	Field	Field Value
Deal Detail page		
	Instrument Type	*CORPBOND*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Physical*
Interest Rate Physical Details		
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*6.125*
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*2,000,000.00*
	Currency	*USD*
	Settlement Amount	*2,000,000.00.*

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Page	Field	Field Value
	Price % of Par	*100.0*
	Discount/Premium	*Constant Yield Method*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule	*Forwards from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	+/- Reset Days	*0*
	Portfolio	*DEMO*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*

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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
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

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Page	Field	Field Value
Update/Display Sell/Buyback Details page		
	Unwind Date	*09/30/2003*
	Settlement Date	*09/30/2003*
Unwind Settlement		
	Unwind Principal Balance	*2,000,000.00*
	Unwind Par	*600,000.00*
	Unwind Pro Rata %	*30.0*
	Sale Currency	*USD*
	Amortized Disc/Premium	*0.00*
	Price % of Par	*100.00000000*
	Unamortized Disc/Premium	*0.00*
	Unwind Principal Amount	*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*

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Page	Field	Field Value
	Gain/Loss	*0.00*
	Write-Off Fee	*0.00*
Counterparty		
	SetID	*SHARE*
	Counterparty	*USBNK*
Settlement Instructions		
	Sale Bank SetID	*SHARE*
	Our Settlement Bank	*USBNK*
	Our Settlement Account	*CHCK*
	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 Detail page		
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*

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Page	Field	Field Value
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*6.125*
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,400,000.00*
	Currency	*USD*
	Settlement Amount	*1,400,000.00.*
	Price % of Par	*100.0*
	Purchased Interest	*0.00*
	Discount/Premium	*Constant Yield Method*
	Yield	*4.25000008*
	Amort Method	*Non Amortizing*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Following*
	Next Interest Payment	*Traded Cum-Interest*

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Page	Field	Field Value
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule	*Forwards from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	+/- Reset Days	*0*
	Portfolio	*DEMO*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*2 Years to 2005–05–02 Investment USD 2.0 m. @ 6.125%*
	Deal Status	*Open*
	Deal Status	*Open*
	Deal Start Date	*09/30/2003*

Save the new deal. When you generate cash flows for the original deal and the new deal, the principal and interest values will be updated to reflect the partial sell/buyback transaction.

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Cashflows page		
	Date Description Amount Currency Nominal Date Interest Date	*11/03/2003* *Interest* *43,351.39* *USD* *11/01/2003* *11/03/2003*
	Date Description Amount Currency Nominal Date Interest Date	*05/03/2004* *Interest* *42,875.00* *USD* *05/01/2004* *05/03/2004*
	Date Description Amount Currency Nominal Date Interest Date	*11/01/2004* *Interest* *42,398.61* *USD* *11/01/2004* *11/01/2004*
	Date Description Amount Currency	*05/02/2005* *Principal & Interest* *1,443.113.09* *USD*

Page	Field	Field Value
Interest and Payment Dates page		

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Page	Field	Field Value
	Type	*Interest*
	Period End Date	*11/03/2003*
	Payment Date	*11/03/2003*
	Amount	*43,351.39*
	Principal Balance	*1,400,000.00*
	Rate Set	*Selected*
	Rate	*6.125*
	Interest Payment	*43,351.39*
	Prinicipal Payment	*0.00*
	Currency	*USD*
	Type	*Interest*
	Period End Date	*05/03/2004*
	Payment Date	*05/03/2004*
	Amount	*42,875.00*
	Principal Balance	*1,400,000.00*
	Rate Set	*Selected*
	Rate	*6.125*
	Interest Payment	*42,875.00*
	Principal Payment	*0.00*
	Currency	*USD*

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Page	Field	Field Value
	Type	*Interest*
	Period End Date	*11/01/2004*
	Payment Date	*11/01/2004*
	Amount	*42,398.61*
	Principal Balance	*1,400,000.00*
	Rate Set	*Selected*
	Rate	*6.125*
	Interest Payment	*42,398.61*
	Principal Payment	*0.00*
	Currency	*USD*
	Type	*Interest*
	Period End Date	*05/02/2005*
	Payment Date	*05/02/2005*
	Amount	*43,113.19*
	Principal Balance	*1,400,000.00*
	Rate Set	*Selected*
	Rate	*6.125*
	Interest Payment	*43,113.19*
	Principal Payment	*0.00*
	Currency	*USD*

Page	Field	Field Value
Cashflows page		

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Page	Field	Field Value
	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 Detail page		
	Instrument Type	*CORPBOND*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Physical*
	Settlement Date	*05/01/2003*
	Term	*731*
	Maturity Date	*05/01/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*
	Classification	*Investment*

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Page	Field	Field Value
	Rate Type	*Fixed*
	Rate	*4.25*
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00.*
	Price % of Par	*100.00000000*
	Purchased Interest	*0.00*
	Discount/Premium	*Constant Yield Method*
	Yield	*4.25000000*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Same Interest each Period* *Normal First coupon Period* *Normal Last Coupon Period*
	Interest Date Rule	*Forwards from Issue Date*

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Page	Field	Field Value
	Payment Date	*Business Days — Paid in Arrears*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*2 Years to 2005–05–01 Investment USD 1.0 m. @ 4.25%*
	Deal Status	*Open* (Before Sale) *Sold/Bought Back* (After Sale

Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*

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	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Select the Sell/Buyback hyperlink and access the Update/Display Sell/Buyback Details page.

Page	Field	Field Value
Update/Display Sell/Buyback Details page		
	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 Rata %	*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*
	Unwind Accrual Amt	*13,458.33*
	Fee Balance	*0.00*
	Unwind Settlement Amount	*1,013,458.33*

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Page	Field	Field Value
	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		
	Settlement Date Description Amount Currency	*05/01/2003* *Principal* *-1,000,000.00* *USD*
	Settlement 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:

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- 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 Detail page		
	Instrument Type	*REPO*
	Transaction Date	*08/08/2000*
	Line	*1 of 2*
	Instrument Base Type	*Interest Rate Physical*
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Issue Date	*08/08/2000*
	Interest Period Start Date	*08/08/2000*
	Classification	*Debt*
	Rate Type	*Fixed*
	Rate	*5.375*
	Day/Count Basis	*Actual/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*452,000,000.00*
	Currency	*USD*
	Settlement Amount	*452,000,000.00.*

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Page	Field	Field Value
	Price % of Par	*100.00000000*
	Purchased Interest	*0.00*
	Yield	*5.37499948* **Note.** This is a system-generated value. You do not need to enter this value.
	Discount/Premium	*(blank)*
Interest Dates and Calculation		
	Repeat Interest Dates	*Cleared*
	Business Day Convention	*Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule	*(blank)*
	Payment Date	*Business Days — Paid in Arrears*
Deal Detail		
	Line	*2 of 2*
	Instrument Base Type	*Interest Rate Physical*
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Issue Date	*08/08/2000*

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Page	Field	Field Value
	Interest Period Start Date	*08/08/2000*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*0.00000001*
	Day/Count Basis	*Actual/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*2,000,000.00*
	Currency	*USD*
	Settlement Amount	*2,000,000.00.*
	Price % of Par	*100.00000000*
	Purchased Interest	*0.00*
	Discount/Premium	*(blank)*
	Yield	*(blank)*
Interest Dates and Calculation		
	Repeat Interest Dates	*Cleared*
	Business Day Convention	*Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule	*(blank)*

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Page	Field	Field Value
	Payment Date	*Business Days — Paid in Arrears*
	Portfolio	*DEMO*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	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*
Interest Dates		
	Payment Type	*Interest*
	Period End Date	*08/09/2000*
	Payment Date	*08/09/2000*
	Override	*(not selected)*
	Amount	*-67,486.11*

Settlement Instructions page		
	Line	*1*
Payment Information		
	Our Settle Thru SetID	*SHARE*

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	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*
Settlement Instructions		
	Line	*2*
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*

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	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Cashflows page		
	Settlement Date Description Amount Currency	*08/08/2000* *Principal* *452,000,000.00* *USD*
	Settlement Date Description Amount Currency	*08/08/2000* *Principal* *-2,000,000.00* *USD*
	Settlement Date Description Amount Currency	*08/09/2000* *Principal & Interest* *-452,067,486.11* *USD*
	Settlement Date Description Amount Currency	*08/09/2000* *Principal* *2,000,000.00* *USD*

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 Deal Detail 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 Detail page as shown in the following two screenshots.

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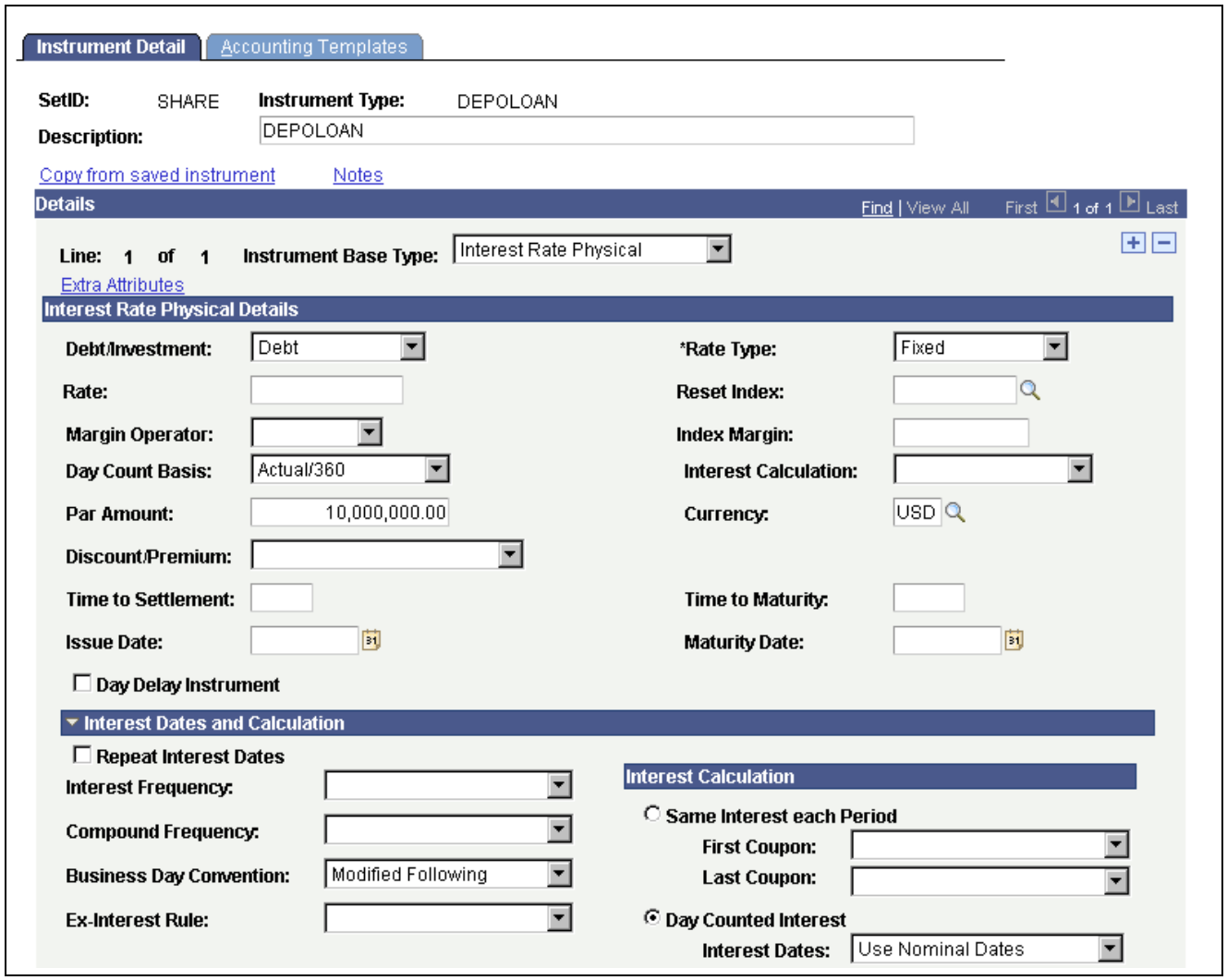
Important! Whenever you configure a new instrument for use in Deal Management, you *must* also define accounting templates to process the associated accounting events.

See Chapter 6, "Defining Instrument Types and Instrument Templates," Selecting Accounting Templates, page 69.



Defining Instrument information (1 of 2)

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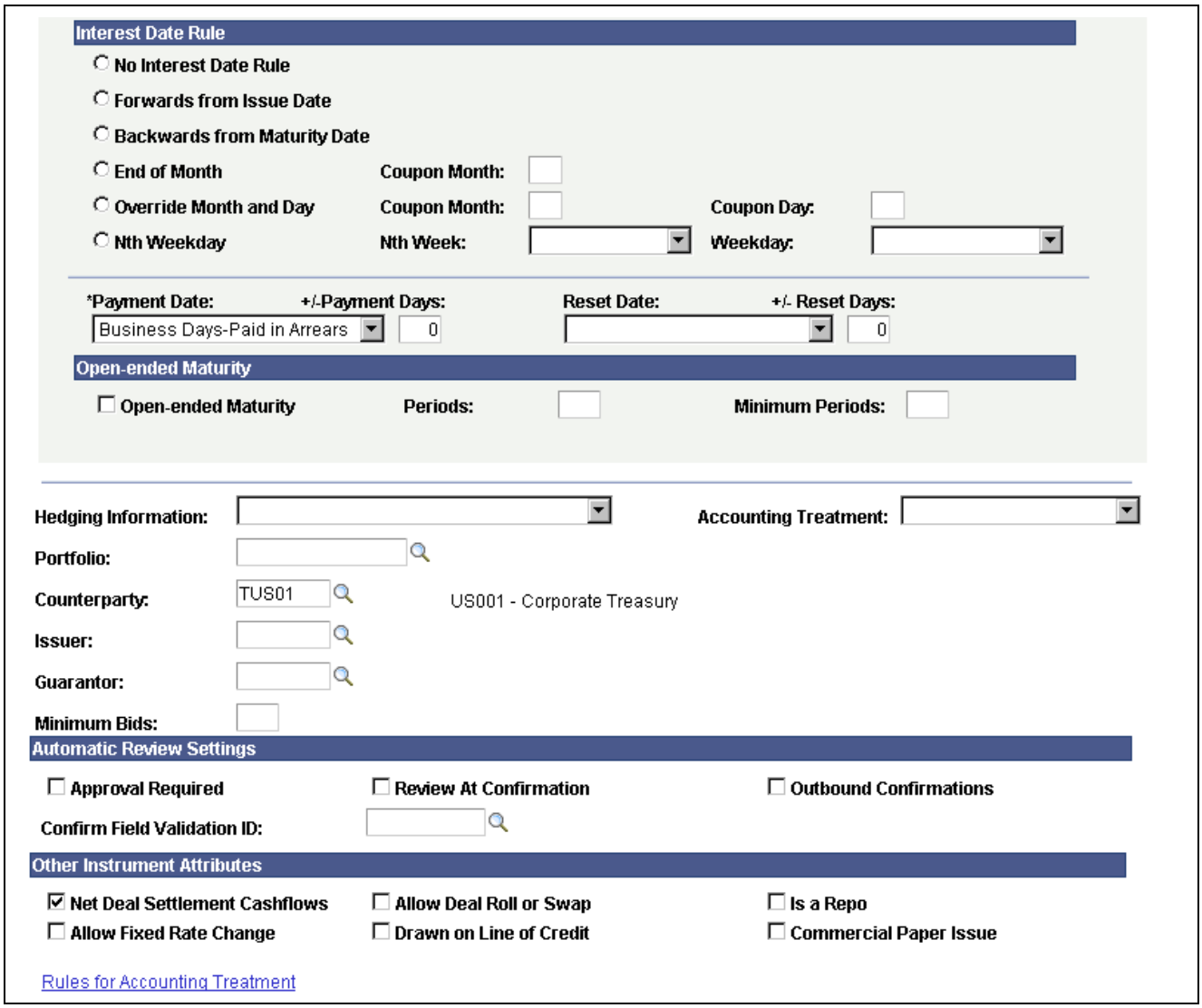

Defining Instrument information (2 of 2)

Note that the Repeat Interest Dates check box is cleared, and the Interest Frequency, Ex-Interest Rule, and Interest Date 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).

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 two screenshots illustrate defining a IRP/1+YR/Interest at Maturity deal.

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.

As the Deal Detail page for the IRP/1+YR/Interest at Maturity deal derives information from the Instrument Detail page for the IRP/1+YR/Interest at Maturity instrument, the check box and fields left blank on the instrument are unavailable for entry on the deal.

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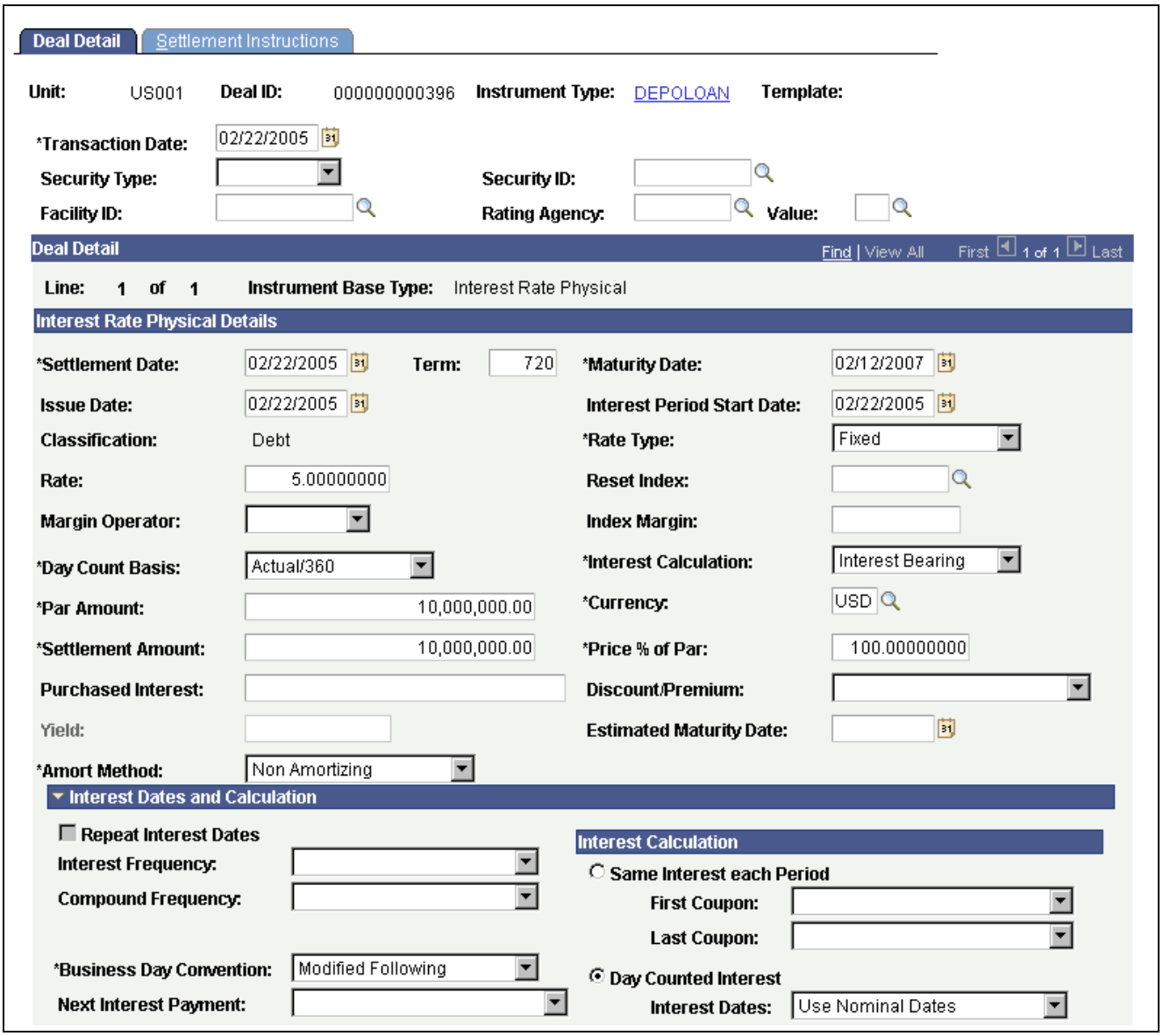

Entering Deal Detail information (1 of 2)

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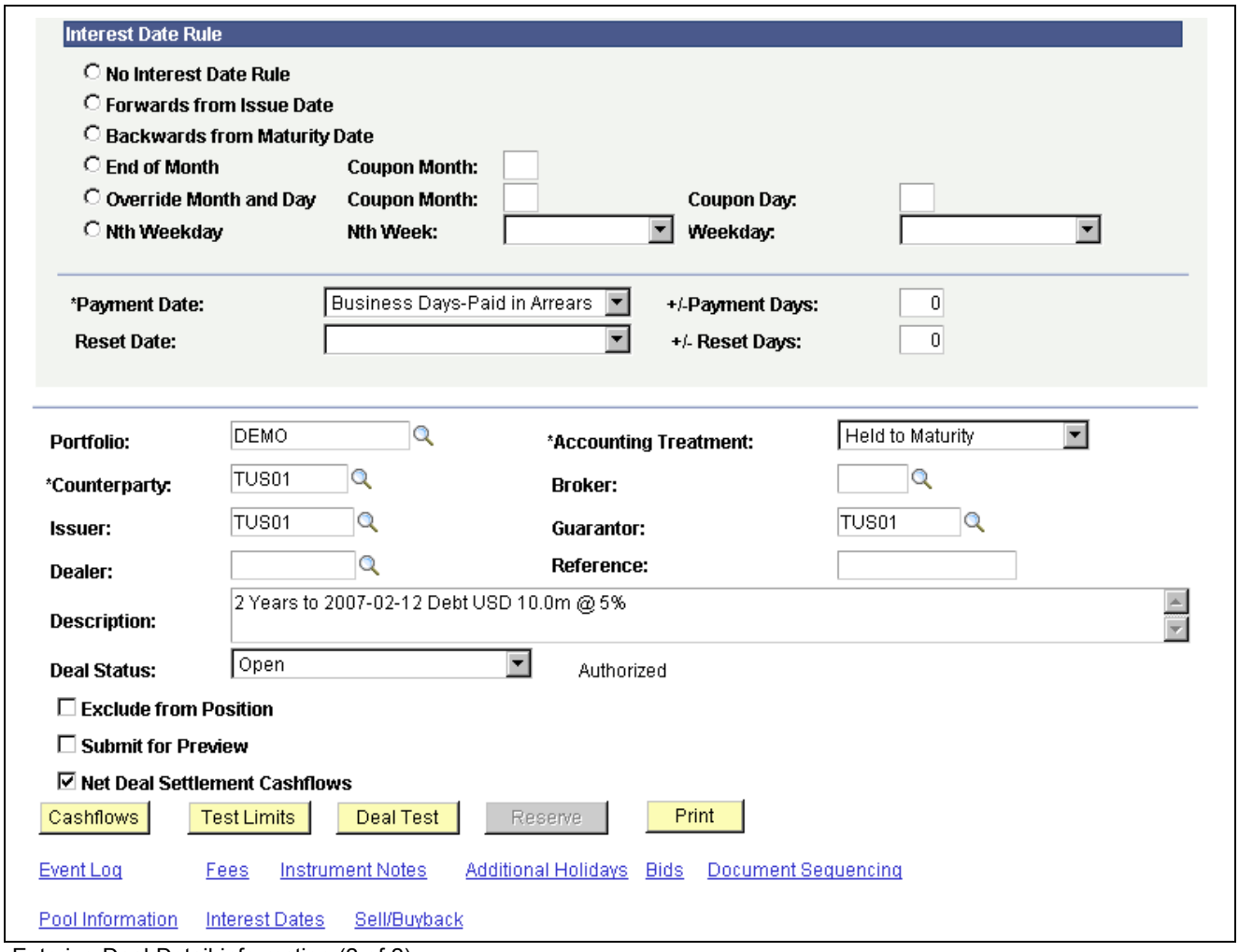
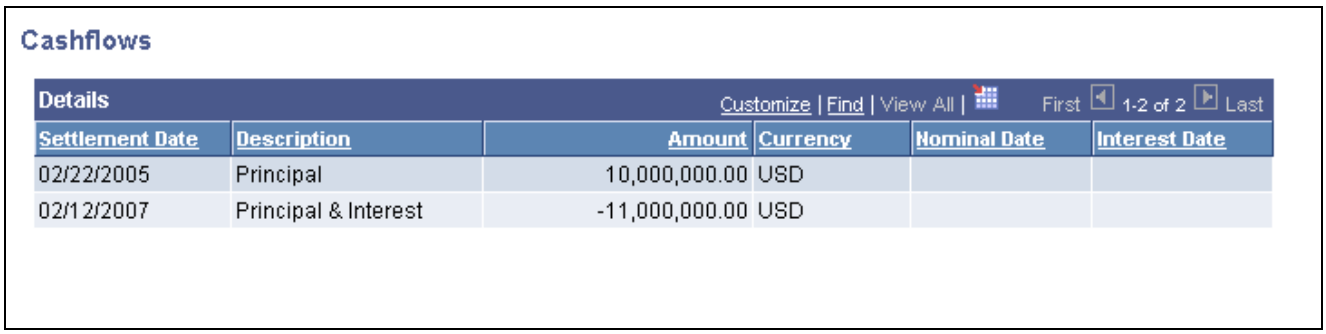


Entering Deal Detail information (2 of 2)

When you complete entering information and save the deal, the Cashflows page and the Interest and Payment Dates page are populated as shown in the following two page views.



Viewing resulting cashflows, with interest added to principal at maturity

On the Interest and Payment Date page, note that the accrued interest of 1 million USD is set for payment on the maturity date.

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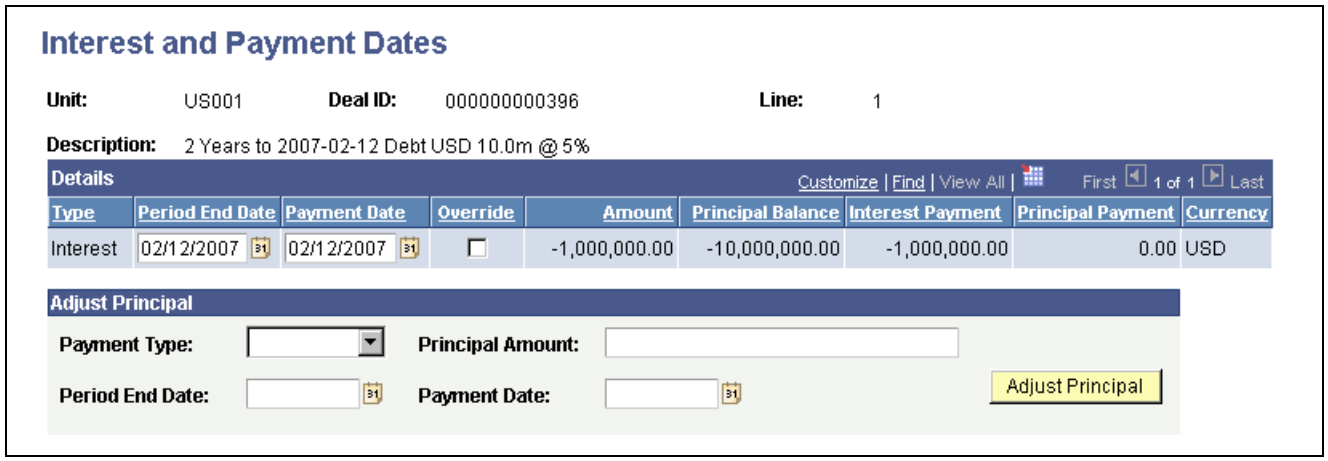

Viewing accrued interest and payment date

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 application page.

Also, if you set up 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).

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Review Interest Accruals

Unit: US001 **Deal ID:** 000000000396 **Instrument Type:** DEPOLOAN

Period Criteria

From Date: 02/22/2005 **To Date:** 02/12/2007 Fetch Interest

Standard Calendar **Periods:** Monthly

PS Detail Calendar **Calendar ID:**

Review Interest Accruals Customize | Find | View All | First 1-25 of 25 Last

Year	Period	From Date	To Date	Currency	Accrued Interest	Discount Amount
2005	2	02/22/2005	02/28/2005	USD	-9,722.22	0.00
2005	3	03/01/2005	03/31/2005	USD	-43,055.56	0.00
2005	4	04/01/2005	04/30/2005	USD	-41,666.67	0.00
2005	5	05/01/2005	05/31/2005	USD	-43,055.56	0.00
2005	6	06/01/2005	06/30/2005	USD	-41,666.67	0.00
2005	7	07/01/2005	07/31/2005	USD	-43,055.56	0.00
2005	8	08/01/2005	08/31/2005	USD	-43,055.56	0.00
2005	9	09/01/2005	09/30/2005	USD	-41,666.67	0.00
2005	10	10/01/2005	10/31/2005	USD	-43,055.56	0.00
2005	11	11/01/2005	11/30/2005	USD	-41,666.67	0.00
2005	12	12/01/2005	12/31/2005	USD	-43,055.56	0.00
2006	1	01/01/2006	01/31/2006	USD	-43,055.56	0.00
2006	2	02/01/2006	02/28/2006	USD	-38,888.89	0.00
2006	3	03/01/2006	03/31/2006	USD	-43,055.56	0.00
2006	4	04/01/2006	04/30/2006	USD	-41,666.67	0.00
2006	5	05/01/2006	05/31/2006	USD	-43,055.56	0.00
2006	6	06/01/2006	06/30/2006	USD	-41,666.67	0.00
2006	7	07/01/2006	07/31/2006	USD	-43,055.56	0.00
2006	8	08/01/2006	08/31/2006	USD	-43,055.56	0.00
2006	9	09/01/2006	09/30/2006	USD	-41,666.67	0.00
2006	10	10/01/2006	10/31/2006	USD	-43,055.56	0.00
2006	11	11/01/2006	11/30/2006	USD	-41,666.67	0.00
2006	12	12/01/2006	12/31/2006	USD	-43,055.56	0.00
2007	1	01/01/2007	01/31/2007	USD	-43,055.56	0.00
2007	2	02/01/2007	02/11/2007	USD	-15,277.78	0.00

Viewing resulting monthly estimated interest accruals

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See Also

Chapter 7, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 99

Chapter 8, "Processing and Managing Deals," Reviewing Estimated Interest Accruals, page 124

PeopleSoft Enterprise Cash Management 9.0 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 am ortizing 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 Detail page		
	Unit	*US001*
	Deal ID	*362*
	Instrument Type	*IRSWAP*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*05/02/2003*

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Page	Field	Field Value
	Term	*731*
	Maturity Date	*05/02/2005*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Fixed*
	Rate	*3.625*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Notional Amount	*15,000,000.00*
	Currency	*USD*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*4.1*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*17,500,000.00*

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Page	Field	Field Value
	Currency	*CAD*
	Reset Index	*LIBOR*

Page	Field	Field Value
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Nominal Dates*
	Interest Calculation Receive	*Day Counted Interest* *Use Nominal Dates*
	Interest Date Rule Pay	*Forwards from Issue Date*
	Interest Date Rule Receive	*Forwards from Issue Date*
	Pay +/- Date Rules (group box)	

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Page	Field	Field Value
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*
	Portfolio	*DEMO*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	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
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*

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Page	Field	Field Value
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Page	Field	Field Value
Interest and Payment Dates page		

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*11/02/2003*
	Reset Date	*(blank)*
	Payment Date	*11/03/2003*
	Amount	*-271,875.00*
	Principal Balance	*-15,000,000.00*
	Rate Set	*Selected*
	Rate from Reset Source	*(blank)*
	Rate	*3.625*
	Amount	*-271,875.00*
	Principal Payment	*0.00*
	Currency	*USD*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*11/02/2003*
	Reset Date	*05/02/2003*
	Payment Date	*11/03/2003*
	Amount	*366,722.22*
	Principal Balance	*17,500,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*4.1*
	Amount	*366,722.22*
	Principal Payment	*0.00*
	Currency	*CAD*

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*05/02/2004*
	Reset Date	*(blank)*
	Payment Date	*05/03/2004*
	Amount	*-271,875.00*
	Principal Balance	*-15,000,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*3.625*
	Amount	*-271,875.00*
	Principal Payment	*0.00*
	Currency	*USD*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*05/02/2004*
	Reset Date	*10/31/2003*
	Payment Date	*05/03/2004*
	Amount	*358,312.50*
	Principal Balance	*17,500,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*4.05*
	Amount	*358,312.50*
	Principal Payment	*0.00*
	Currency	*CAD*

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*11/02/2004*
	Reset Date	*(blank)*
	Payment Date	*11/02/2004*
	Amount	*-271,875.00*
	Principal Balance	*-15,000,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*3.625*
	Amount	*-271,875.00*
	Principal Payment	*0.00*
	Currency	*USD*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*11/02/2004*
	Reset Date	*04/30/2004*
	Payment Date	*11/02/2004*
	Amount	*353,305.56*
	Principal Balance	*17,500,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*3.95*
	Amount	*353,305.56*
	Principal Payment	*0.00*
	Currency	*CAD*

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*05/02/2005*
	Reset Date	*(blank)*
	Payment Date	*05/02/2005*
	Amount	*-271,875.00*
	Principal Balance	*-15,000,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*3.625*
	Amount	*-271,875.00*
	Principal Payment	*0.00*
	Currency	*USD*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*05/02/2005*
	Reset Date	*11/02/2004*
	Payment Date	*05/02/2005*
	Amount	*343,145.83*
	Principal Balance	*17,500,000.00*
	Rate Set	*Yes*
	Rate from Reset Source	*(blank)*
	Rate	*3.9*
	Amount	*343,145.83*
	Principal Payment	*0.00*
	Currency	*CAD*

Page	Field	Field Value
Cashflows page		

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Page	Field	Field Value
	Settlement Date	*11/03/2003*
	Description	*Pay*
	Amount	*-271,875.00*
	Currency	*USD*
	Nominal Date	*11/03/2003*
	Interest Date	*11/03/2003*
	Settlement Date	*11/03/2003*
	Description	*Receive*
	Amount	*366,722.22*
	Currency	*CAD*
	Nominal Date	*11/03/2003*
	Interest Date	*11/03/2003*
	Settlement Date	*05/03/2004*
	Description	*Pay*
	Amount	*-271,875.00*
	Currency	*USD*
	Nominal Date	*05/03/2004*
	Interest Date	*05/03/2004*
	Settlement Date	*05/03/2004*
	Description	*Receive*
	Amount	*358,312.50*
	Currency	*CAD*
	Nominal Date	*05/03/2004*
	Interest Date	*05/03/2004*

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Page	Field	Field Value
	Settlement Date	*11/02/2004*
	Description	*Pay*
	Amount	*-271,875.00*
	Currency	*USD*
	Nominal Date	*11/02/2004*
	Interest Date	*11/02/2004*
	Settlement Date	*11/02/2004*
	Description	*Receive*
	Amount	*353,305.56*
	Currency	*CAD*
	Nominal Date	*11/02/2004*
	Interest Date	*11/02/2004*
	Settlement Date	*05/02/2005*
	Description	*Pay*
	Amount	*-271,875.00*
	Currency	*USD*
	Nominal Date	*05/02/2005*
	Interest Date	*05/02/2005*
	Settlement Date	*05/02/2005*
	Description	*Receive*
	Amount	*343,145.83*
	Currency	*CAD*
	Nominal Date	*05/02/2005*
	Interest Date	*05/02/2005*

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.

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Page	Field	Field Value
Deal Detail page		
	Unit	*US001*
	Deal ID	*363*
	Instrument Type	*IRSWAP*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*05/02/2003*
	Term	*367*
	Maturity Date	*05/03/2004*
	Amort Method	*Non Amortizing*
	Swap Principals	*At Commencement*
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Fixed*
	Rate	*7.25*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Notional Amount	*1,000,000.00*

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Page	Field	Field Value
	Currency	*JPY*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*4.1*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*15,000.00*
	Currency	*CAD*
	Reset Index	*LIBOR*

Page	Field	Field Value
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*

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Page	Field	Field Value
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Calculation Receive	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule — Pay	*Forwards from Issue Date*
	Interest Date Rule — Receive	*Forwards from Issue Date*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*
	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*

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Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*JPBNK*
	Our Settle Thru Account	*CHCK*
	Payment Method	*Electronic Funds Transfer*
	Layout	*GENX*
	Counterparty's Instructions	*TJPN1*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CAN*
	Our Settlement Instructions	*USCA1*

Page	Field	Field Value
Interest and Payment Dates		

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*11/03/2004*
	Reset Date	*(blank)*
	Payment Date	*11/03/2004*
	Amount	*36,451*
	Principal Balance	*-1,000,000.00*
	Rate Set	*Selected*
	Rate	*7.25*
	Interest Payment	*36,451.00*
	Currency	*JPY*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*11/03/2004*
	Reset Date	*05/02/2003*
	Payment Date	*11/03/2003*
	Amount	*-316.04*
	Principal Balance	*15,000.00*
	Rate Set	*Selected*
	Rate	*4.1*
	Interest Payment	*–316.04*
	Currency	*CAD*

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*05/03/2004*
	Reset Date	*(blank)*
	Payment Date	*05/03/2004*
	Amount	*36,250.00*
	Principal Balance	*-1,000,000*
	Rate Set	*Selected*
	Rate	*7.25*
	Interest Payment	*36,250.00*
	Currency	*JPY*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*05/03/2004*
	Reset Date	*11/03/2003*
	Payment Date	*05/03/2004*
	Amount	*-307.13*
	Principal Balance	*15,000.00*
	Rate Set	*Cleared*
	Rate	*(blank)*
	Interest Payment	*-307.13*
	Currency	*CAD*

Page	Field	Field Value
Cashflows		
	Settlement Date	*05/02/2003*
	Description	*Pay*
	Amount	*-1,000,000.00*
	Currency	*JPY*

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Page	Field	Field Value
	Settlement Date	*05/02/2003*
	Description	*Receive*
	Amount	*15,000.00*
	Currency	*CAD*
	Settlement Date	*11/03/2003*
	Description	*Receive*
	Amount	*36,451.00*
	Currency	*JPY*
	Nominal Date	*11/03/2003*
	Interest Date	*11/03/2003*
	Settlement Date	*11/03/2003*
	Description	*Pay*
	Amount	*-316.04*
	Currency	*CAD*
	Nominal Date	*11/03/2003*
	Interest Date	*11/03/2003*
	Settlement Date	*05/03/2004*
	Description	*Receive*
	Amount	*36,250.00*
	Currency	*JPY*
	Nominal Date	*05/03/2004*
	Interest Date	*05/03/2004*
	Settlement Date	*05/03/2004*
	Description	*Pay*
	Amount	*-307.13*
	Currency	*CAD*
	Nominal Date	*05/03/2004*
	Interest Date	*05/03/2004*

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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 Detail page		
	Unit	*US001*
	Deal ID	*TSWAP1*
	Instrument Type	*IRSWAP*
	Transaction Date	*04/23/1999*
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*04/27/1999*
	Term	*180*
	Maturity Date	*10/24/1999*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Fixed*
	Rate	*10.0*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*

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Page	Field	Field Value
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*10.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*LIBOR*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*Quarterly*
	Reset Frequency	*Quarterly*
	Reset Rate Index Tenor	*3 Month*

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Page	Field	Field Value
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Nominal Dates*
	Interest Calculation Receive	*Day Counted Interest* *Use Nominal Dates*
	Interest Date Rule — Pay	*Backwards from Maturity Date*
	Interest Date Rule — Receive	*Backwards from Maturity Date*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*TRBNK*
	Issuer	*TRBNK*
	Guarantor	*TRBNK*
	Description	*180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBOR*
	Deal Status	*Matured*

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Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*TRBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS4P*

Page	Field	Field Value
Interest and Payment Dates page		

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Page	Field	Field Value
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*07/27/1999*
	Reset Date	*04/27/1999*
	Payment Date	*07/27/1999*
	Amount	*25,666.67*
	Principal Balance	*1,000,000.00*
	Rate Set	*Selected*
	Rate	*10.5*
	Interest Payment	*25,666.67*
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*10/24/1999*
	Reset Date	*(blank)*
	Payment Date	*10/25/1999*
	Amount	*–49,166.67*
	Principal Balance	*–1,000,000.00*
	Rate Set	*Selected*
	Rate	*10.0*
	Interest Payment	*–49,166.67*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*10/24/1999*
	Reset Date	*07/27/1999*
	Payment Date	*10/25/1999*
	Amount	*25,555.56*
	Principal Balance	*1,000,000.00*
	Rate Set	*Selected*
	Rate	*10.0*
	Interest Payment	*25,555.56*

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Basis Swap Float

On April 30, 2003, you enter into a swap to pay one million USD at set at the Corporate A Yield Curve rate and receive one million USD set at the LIBOR.

Page	Field	Field Value
Deal Detail page		
	Unit	*US001*
	Deal ID	*364*
	Instrument Type	*IRSWAP*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*04/30/2003*
	Term	*366*
	Maturity Date	*04/30/2004*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Floating*
	Rate	*5.1*
	Interest Calculation	*Interest Bearing*

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Page	Field	Field Value
	Day/Count Basis	*30/360.*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*CP2YC*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*5.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*LIBOR*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*

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Page	Field	Field Value
	Receive (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Calculation Receive	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule — Pay	*Forwards from Issue Date*
	Interest Date Rule — Receive	*Forwards from Issue Date*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*

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Page	Field	Field Value
	+/-Reset Date	*0*
	Portfolio	*DEMO*
	Accounting Treatment	*Other*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*1 Year to 2004–04–30 Pay USD 1.0m. @ CP2YC Receive USD 1.0m. @ LIBOR*
	Deal Status	*Open*
	Net Deal Settlements	*Selected*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Electronic Funds Transfer*
	Layout	*UFF*
Receipt Information		

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Page	Field	Field Value
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Page	Field	Field Value
Interest and Payment Dates page		
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*10/30/2003*
	Reset Date	*04/30/2003*
	Payment Date	*10/30/2003*
	Amount	*–25,500.00*
	Principal Balance	*-1,000,000.00*
	Rate Set	*Selected*
	Rate	*5.1*
	Interest Payment	*–25,500.00*
	Principal Payment	*00.00*
	Currency	*USD*

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Page	Field	Field Value
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*10/30/2003*
	Reset Date	*04/30/2003*
	Payment Date	*10/30/2003*
	Amount	*25,416.67*
	Principal Balance	*1,000,000.00*
	Rate Set	*Selected*
	Rate	*5.0*
	Interest Payment	*25,416.67*
	Principal Payment	*00.00*
	Currency	*USD*

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Page	Field	Field Value
	Leg	*Pay*
	Type	*Interest*
	Period End Date	*04/30/2004*
	Reset Date	*10/30/2003*
	Payment Date	*04/30/2004*
	Amount	*–30,000.00*
	Principal Balance	*-1,000,000.00*
	Rate Set	*Selected*
	Rate	*6.0*
	Interest Payment	*–30,000.00*
	Principal Payment	*00.00*
	Currency	*USD*
	Leg	*Receive*
	Type	*Interest*
	Period End Date	*04/30/2004*
	Reset Date	*10/30/2003*
	Payment Date	*04/30/2004*
	Amount	*31,008.33*
	Principal Balance	*1,000,000.00*
	Rate Set	*Selected*
	Rate	*6.1*
	Interest Payment	*31,008.33*
	Principal Payment	*00.00*
	Currency	*USD*

Page	Field	Field Value
Cash Flows		

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Page	Field	Field Value
	Settlement Date	*10/30/2003*
	Description	*Pay*
	Amount	*-83.33*
	Currency	*USD*
	Nominal Date	*10/30/2003*
	Interest Date	*10/30/2003*
	Settlement Date	*04/30/2004*
	Description	*Receive*
	Amount	*1008.33*
	Currency	*USD*
	Nominal Date	*04/30/2004*
	Interest Date	*04/30/2004*

Entering Forward Rate Agreements

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 Detail		
	Unit	*US001*
	Deal ID	*361*
	Instrument Type	*FRA*
	Transaction Date	*08/04/2003*
	Interest Rate Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*09/02/2003*

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Page	Field	Field Value
	Term	*90*
	Maturity Date	*12/01/2003*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Standard Forward Rate*
	Pay (group box)	
	Rate Type	*Fixed*
	Rate	*5.0*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*Actual/360.*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*6.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*1,000,000.00*
	Currency	*USD*

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Page	Field	Field Value
	Reset Index	*CP2YC*
Interest Dates and Calculation		
	Repeat Interest Dates	*Cleared*
	Pay (group box)	
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule — Pay	*No Interest Date Rule*
	Interest Date Rule — Receive	*No Interest Date Rule*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Advance*

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Page	Field	Field Value
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*-2*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*TUS01*
	Description	*90 Days to 2003-12-01 Pay USD 1.0m. @ 5% Receive USD 1.0m. @ CP2YC*
	Deal Status	*Open*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Electronic FundsTransfer*
	Layout	*PAYMENTEIP*
Receipt Information		
	Our Settle Into SetID	*SHARE*

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Page	Field	Field Value
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Page	Field	Field Value
Cashflows		
	Settlement Date Description Amount Currency	*09/02/2003* *Receive* *2,463.05* *USD*
Interest Dates		
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance	*No Cashflow* *Interest* *12/01/2003* *(blank)* *09/02/2003* *(blank)* *-1,000,000.00*
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance	*Receive* *Interest* *12/01/2003* *08/29/2003* *09/02/2003* *2463.05* *1,000,000.00*

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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 Detail		
	Unit	*US001*
	Deal ID	*TFX1*
	Instrument Type	*FX FWD*
	Transaction Date	*04/05/2000*
	Instrument Base Type	*FX Deal Physical*
FX Details		
	Foreign (group box)	
	Buy	*Selected*
	Currency	*JPY*
	Amount	*1,000,000.00*
	Spot Rate	*102*

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Page	Field	Field Value
	Spot Date	*04/07/2000*
	Term	*10*
	Domestic (group box)	
	Sell	*Selected*
	Currency	*USD*
	Amount	*10,000.00*
	Forward Rate	*100.0*
	Maturity Date	*04/17/2000*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*Buy JPY 1.0m. Sell USD 10k. @ 100 2000-04-17*
	Deal Status	*Matured*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*

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Page	Field	Field Value
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*JCHK*
	Our Settlement Instructions	*USBKJ*

Page	Field	Field Value
Cash Flows		
	Settlement Date Description Amount Currency	*04/17/2000* *Buy* *1,000,000.00* *JPY*
	Settlement Date Description Amount Currency	*04/17/2000* *Buy* *1,000,000.00* *USD*

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Page	Field	Field Value
	Settlement Date Description Amount Currency	*04/17/2000* *Sell* *-1,000,000.00* *USD*
	Settlement Date Description Amount Currency	*04/17/2000* *Sell* *-10,000.00* *USD*

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 Detail		
	Unit	*US001*
	Deal ID	*365*
	Instrument Type	*FX FWD*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*FX Deal Ph*
FX Details		
	Foreign (group box)	
	Buy	*Selected*
	Currency	*JPY*

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Page	Field	Field Value
	Amount	*1,000,000.00*
	Spot Rate	*1.75*
	Spot Date	*05/01/2003*
	Term	*60*
	Foreign2 (group box)	
	Sell	*Yes*
	Currency	*CAD*
	Amount	*15,000.00*
	Forward Rate	*1.5*
	Maturity Date	*06/302003*
	Accounting Treatment	*Trading*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*Buy JPY 1.0m. Sell CAD 15k @ 1.5 2003–06–30*
	Deal Status	*Open*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		

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Page	Field	Field Value
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CAN*
	Counterparty's Instructions	*USCA2*
	Payment Method	*Wire Transfer*
	Layout	*PAYMENTEIP*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*JPBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TJPN2*

Page	Field	Field Value
Cashflows		
	Settlement Date Description Amount Currency	*06/30/2003* *Buy* *1,000,000.00* *JPY*
	Settlement Date Description Amount Currency	*06/30/2003* *Sell* *–15,000.00* *CAD*

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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 Detail		
	Unit	*US001*
	Deal ID	*366*
	Instrument Type	*FX SPOT*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*FX Deal Physical*
FX Details		
	Foreign (group box)	
	Buy	*Yes*
	Currency	*CAD*
	Amount	*16,000,000.00*
	Spot Rate	*1.6*
	Spot Date	*05/01/2003*
	Term	*4*
	Domestic (group box)	
	Sell	*Yes*
	Currency	*USD*
	Amount	*10,000,000.00*

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Page	Field	Field Value
	Forward Rate	*1.6*
	Maturity Date	*05/05/2003*
	Accounting Treatment	*Trading*
	Counterparty	*USBNK*
	Description	*Buy CAD 16.0m. Sell USD 10.0m. @ 1.6 2003–05–05*
	Deal Status	*Open*
	Net Deal Settlement Cashflows	*Selected*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*

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Page	Field	Field Value
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CAN*
	Our Settlement Instructions	*USCA1*

Page	Field	Field Value
Cashflows		
	Settlement Date Description Amount Currency	*05/05/2003* *Buy* *16,000,000.00* *CAD*
	Settlement Date Description Amount Currency	*05/05/2003* *Sell* *–10,000,000.00* *USD*

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.

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Page	Field	Field Value
Deal Detail, Line 1		
	Unit	*US001*
	Deal ID	*365*
	Instrument Type	*IRSWPTN*
	Transaction Date	*08/04/2003*
	Instrument Base Type	*Option*
Option Details		
	Start Date	*08/04/2003*
	Term	*728*
	Expiry Date	*08/01/2005*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Strike Rate	*5.3*
	Option Delta	*1.0*
	Initial Intrinsic Value	*10,000,000.00*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*08/01/2005*
	Payment Amount	*-10,000,000.00*

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Page	Field	Field Value
	Payment Currency	*USD*
Deal Detail, Line 2		
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*08/04/2003*
	Term	*728*
	Maturity Date	*08/01/2005*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Floating*
	Rate	*6.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Amount	*10,000,000.00*
	Currency	*USD*
	Reset Index	*LIBOR*
	Receive (group box)	

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Page	Field	Field Value
	Rate Type	*Fixed*
	Rate	*6.5*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Amount	*10,000,000.00*
	Currency	*USD*
Interest Dates and Calculation		
	Repeat Interest Dates	*Cleared*
	Pay (group box)	
	Interest Frequency	*(blank)*
	Reset Frequency	*(blank)*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*(blank)*
	Reset Frequency	*(blank)*
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Calculation Receive	*Day Counted Interest* *Use Actual Interest Dates*

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Page	Field	Field Value
	Interest Date Rule — Pay	*(blank)*
	Interest Date Rule — Receive	*(blank)*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Net Deal Settlement Cashflows	*Selected*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*2 Years to 2005-08-04 Swaption USD 10.0m. @ 5.3%*
	Deal Status	*Open*

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Page	Field	Field Value
Settlement Instructions page		
Payment Information (Line 1)		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Electronic FundsTransfer*
	Layout	*820*
Receipt Information (Line 1)		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*
Payment Information (Line 2)		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*

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Page	Field	Field Value
	Payment Method	*Electronic FundsTransfer*
	Layout	*820*
Receipt Information (Line 2)		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Page	Field	Field Value
Cashflows		
	Settlement Date Description Amount Currency	*08/01/2005* *Option Payment* *-10,000,000.00* *USD*

Entering a Callable Bonds Deal

A callable bond, also known as a redeemable bond, is a bond in which the issuer has the right to redeem prior to its maturity date, under certain conditions. When issued, the bond will explain when it can be redeemed and what the price will be. In most cases, the price will be slightly above the par value for the bond and will increase the earlier the bond is called. If interest rates drop enough, the investor may wind up with their principal returned and be faced with less attractive bond offerings.

On May 25, 2006, you purchase a $30,000 10-year callable bond paying 6.5% interest, which is a higher interest rate than similar non-callable bonds. The bond is callable after five years at a price of 103 (that is, 103% of the face value, or $30,900). The option instrument (line 1 of 2) is used to define the early bond buy-back schedule.

Page	Field	Field Value
Deal Detail		

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Page	Field	Field Value
	Unit	*US001*
	Deal ID	*TCALL*
	Instrument Type	*CALLBOND*
	Transaction Date	*05/31/2006*
	Line	*1 of 2*
	Instrument Base Type	*Option*
	Option Details (section)	
	Start Date	*05/31/2006*
	Term	*3653*
	Expiry Date	*05/31/2016*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Option Delta	*1.00000000*
	Initial Intrinsic Value	*0.0*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*06/02/2006*
	Payment Amount	*0.00*
	Payment Currency	*USD*

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Page	Field	Field Value
	Option Exercise Dates (group box)	
	Start Date	*05/31/2006*
	End Date	*05/31/2016*
	Strike Rate	103.00000
Deal Detail		
	Line	*2 of 2*
	Instrument Base Type	*Interest Rate Physical*
	Contingent Upon Base Line	*1*
	Settlement Date	*05/31/2006*
	Term	*3653*
	Maturity Date	*05/31/2016*
	Issue Date	*05/31/2006*
	Coupon Date	*05/31/2006*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*6.5000000*
	Day Count Basis	*Actual/Actual*
	Interest Calculation	*Interest Bearing*
	Par Amount	*30,000.00*

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Page	Field	Field Value
	Currency	*USD*
	Settlement Amount	*30,900.00*
	Price % of Par	*103.00000000*
	Discount Premium	*Constant Yield Method*
	Amort Method	*Non Amortization*
	Interest Dates and Calculations (section)	
	Interest Frequency	*Quarterly*
	Interest Calculation (group box)	
	Same Interest Each Period	*(selected)*
	First Coupon	*Normal First Coupon Period*
	Last Coupon	*Normal Last Coupon Period*
	Interest Date Rule (section)	
	Forwards from Issue Date	*(selected)*
	Payment Date	*Business Days - Paid in Arrears*
	Accounting Treatment	*Held to Maturity*
	Deal Status	*Open*

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.

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Page	Field	Field Value
Deal Detail		
	Unit	*US001*
	Deal ID	*TOPTION*
	Instrument Type	*FXAMCLPT*
	Transaction Date	*01/02/1999*
	Line	*1 of 2*
	Instrument Base Type	*Option*
Option Details		
	Start Date	*01/04/1999*
	Term	*240*
	Expiry Date	*09/01/1999*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Strike Rate	*5.0*
	Option Delta	*1.0*
	Initial Intrinsic Value	*0.0*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*01/04/1999*

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Page	Field	Field Value
	Payment Amount	*—2,221.00*
	Payment Currency	*USD*
	Strike Rate	*5.0*
Deal Detail		
	Line	*2 of 2*
	Instrument Base Type	*FX Deal Physical*
	Contingent Upon Base Line	*1*
FX Details		
	Foreign (group box)	
	Buy	*Selected*
	Currency	*DEM*
	Amount	*7,500.00*
	Domestic (group box)	
	Sell	*Selected*
	Currency	*USD*
	Amount	*5,000.00*
	Spot Rate	*1.4*
	Forward Rate	*1.5*
	Spot Date	*01/05/1999*

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Page	Field	Field Value
	Term	*240*
	Maturity Date	*09/02/1999*
	Portfolio	*GTI*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Matured*
	Net Deal Settlement Cashflows	*Selected*

Page	Field	Field Value
Settlement Instructions page		
	Line	*1*
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Payment Method	*Wire Transfer*
	Layout	*820*

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Page	Field	Field Value
	Counterparty's Instructions	*USBKS*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*
Settlement Instructions page		
	Line	*2*
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*

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 Detail		
	Unit	*US001*
	Instrument Type	*BINARY*

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Page	Field	Field Value
	Transaction Date	*04/30/2003*
	Line	*1 of 2*
	Instrument Base Type	*Option*
Option Details		
	Start Date	*04/30/2003*
	Term	*247*
	Expiry Date	*01/02/2004*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Strike Rate	*1.6*
	Option Delta	*1.0*
	Initial Intrinsic Value	*10,000,000.*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*05/02/2003*
	Payment Amount	*–10,000,000.*
	Payment Currency	*USD*
Deal Detail		
	Line	*1 of 2*

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Page	Field	Field Value
	Instrument Base Type	*Option — Binary Payoff*
	Contingent Upon Option Line	*1*
Binary Option Details		
	Amount	*10,000,000.*
	Currency	*USD*
	Counterparty	*BR1 (Goldman Sachs)*
	Accounting Treatment	*Held to Maturity*
	Description	*247 Days to 2004–01–02 Investment USD 10.0m @ 1.6%*
	Deal Status	*Open*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*TRBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*
	Payment Method	*System Check*
Receipt Information		

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Page	Field	Field Value
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*TRBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS4P*
Payment Information (Line 2)		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Entering Futures Contract Deals

This section discusses entering a futures contract deal.

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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 Detail		
	Unit	*US001*
	Deal ID	*T FUTURE*
	Instrument Type	*FUTR-TBOND*
	Transaction Date	*04/06/2001*
	Line	*1 of 2*
	Instrument Base Type	*Futures Contract*
Futures Details		
	Buy/Sell	*Buy*
	# of Contracts	*50.0*
	Delivery Year	*2001*
	Month	*12*
	Original Price	*100.0*
Deal Detail		
	Line	*2 of 2*
	Instrument Base Type	*Interest Rate Phyical*
	Contingent Upon Future Line	*1*

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Page	Field	Field Value
Interest Rate Physical Details		
	Settlement Date	*12/19/2001*
	Term	*365*
	Maturity Date	*12/19/2001*
	Issue Date	*12/19/2001*
	Interest Period Start Date	*12/19/2001*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*8.0*
	Day/Count Basis	*Actual/Actual*
	Interest Calculation	*Interest Bearing*
	Par Amount	*5,000,000.00*
	Currency	*USD*
	Settlement Amount	*5,000,000.00.*
	Price % of Par	*100.0.*(Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
Interest Dates and Calculations		
	Repeat Interest Dates	*Selected*

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Page	Field	Field Value
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Same Interest Each Period* *Normal First Coupon Period* *Normal Last Coupon Period*
	Interest Date Rule	*Forward from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	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 Detail		
	Instrument Type	*COMMGOLD*

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Page	Field	Field Value
	Transaction Date	*04/25/2003*
	Instrument Base Type	*Commodity*
Commodity Details		
	Spot Date	*04/25/2003*
	Term	*222*
	Maturity Date	*12/03/2003*
	Market/Exchange	*NYMEX*
	Commodity Code	*GOLD*
	Buy/Sell	*Buy*
	Unit of Measure	*OZT*
	Price per Unit	*336.60*
	Quantity	*100*
	Rate Reset Type	*Fixed*
	Amount	*33,660.00*
	Currency	*USD*
	Accounting Treatment	*Other*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*

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Page	Field	Field Value
	Description	*Buy Commodity GOLD, 100 quantity for 336.6 each on 2003-04-25, maturing on 2003-12-03*
	Deal Status	*Open*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Entering Generic Deals

In this section we discuss entering generic deals.

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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 Detail		
	Instrument Type	*GENERIC*
	Transaction Date	*04/25/2003*
	Instrument Base Type	*Generic Instrument*
	Cashflows Details (group box)	
	Rate	*1.6*
	Market Date	*04/30/2003*
	Generic Details (group box)	
	Asset or Liability	*Liability*
	Amount	*500,000,000.00*
	Position Currency	*USD*
	Start Date	*04/30/2003*
	Term	*366*
	Maturity Date	*04/30/2004*
	Accounting Treatment	*Other*
	Counterparty	*BR1*
	Deal Status	*Open*

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Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*TRBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*TRBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS4P*

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APPENDIX C

Delivered Workflows for Deal Management

This appendix discusses delivered workflows for PeopleSoft Deal Management.

See Also

Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Workflow

Enterprise PeopleTools 8.48 PeopleBook: Using PeopleSoft Applications

Delivered Deal Management Workflows

This section discusses 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 Preapproval
- Deal Review
- Deal Suspension
- Review at Confirmation

Clicking a link on a worklist page created from any of these workflows accesses the Deal Preview/Approval (TRX_SUMMARY_TR) page.

Automatic Inbound Deal Confirmations

This section discusses the Automatic Inbound Deal Confirmations workflow.

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Description

Event Description	When you run the Inbound Confirmations Import process (TR_AE_RUNCNTL) from the Import Inbound Confirmations page (TR_AE_RUNCNTL), this automatically runs the Inbound Confirmations Application Engine process (TR_INBND_CONF_LOAD). 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 Treasury Options page (BUS_UNIT_OPT_TR), and the Review at Confirmation option is selected on the Instrument Detail page (INSTR_DETAIL_TR).
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 Preapproval

This section discusses the Deal Preapproval workflow.

Description

Event Description	The system activates this workflow when the following conditions are met: Enable WF Deal Preview is selected on the Treasury Options page (BUS_UNIT_OPT_TR) at the business unit level, the Approval Required is selected on the Instrument Detail page (INSTR_DETAIL_TR), and Submit for Preview is selected on the Deal Detail page (TRX_DETAIL_TR).
Action Description	Routes names of previewed deals to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

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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 Treasury Options page (BUS_UNIT_OPT_TR), and the Approval Required option is selected on the Instrument Detail page (INSTR_DETAIL_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.

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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 Treasury Options page (BUS_UNIT_OPT_TR), and the internal Approval Status field value is on the Deal Preview/Approval page is set to "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 Treasury 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

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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 Treasury Options page (BUS_UNIT_OPT_TR), and the Review at Confirmation check box is selected on the Instrument Detail page (INSTR_DETAIL_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

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APPENDIX D

Deal Management Reports

This appendix provides an overview of 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

Enterprise PeopleTools 8.48 PeopleBook: PeopleSoft Process Scheduler

Deal Management Reports: A to Z

This table lists all of the reports provided with 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

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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

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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
TRC3020 Equity Detail	Create the Equity Details report that lists all the details of each equity. Stock symbol, current price, split details, dividend details, type of shares, and number of shares held are shown in this report for each equity. The report can also be run for a single equity.	Deal Management, Reports, Equity Details	RUN_TRC3020
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
TRC4120 Line of Credit Report	Shows all lines of credit and associated usage, and costs. (Crystal)	Deal Management, Reports, Line of Credit	RUN_TRC4120
TRC4130 Commercial Paper	Details the all–inclusive costs of issuing commercial paper, including fees on lines of credit as well as dealer fees that are not recorded as part of the commercial paper instrument. (Crystal) See Managing Facilities in Deal Management, Establishing Line-of-Credit and Commercial Paper Facilities, Creating Line-of-Credit and Commercial Paper Reports	Deal Management, Reports, Commercial Paper	RUN_TRC4130

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Glossary of PeopleSoft Enterprise 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.
academic career	In PeopleSoft Enterprise Campus Solutions, all course work that a student undertakes at an academic institution and that is grouped in a single student record. For example, a university that has an undergraduate school, a graduate school, and various professional schools might define several academic careers—an undergraduate career, a graduate career, and separate careers for each professional school (law school, medical school, dental school, and so on).
academic institution	In PeopleSoft Enterprise Campus Solutions, an entity (such as a university or college) that is independent of other similar entities and that has its own set of rules and business processes.
academic organization	In PeopleSoft Enterprise Campus Solutions, an entity that is part of the administrative structure within an academic institution. At the lowest level, an academic organization might be an academic department. At the highest level, an academic organization can represent a division.
academic plan	In PeopleSoft Enterprise Campus Solutions, an area of study—such as a major, minor, or specialization—that exists within an academic program or academic career.
academic program	In PeopleSoft Enterprise Campus Solutions, the entity to which a student applies and is admitted and from which the student graduates.
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 Enterprise Human Resources, PeopleSoft Enterprise Benefits

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Administration, PeopleSoft Enterprise Stock Administration, and the COBRA Administration feature of the Base Benefits business process.

action template In PeopleSoft Enterprise 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 Enterprise 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.

address usage In PeopleSoft Enterprise Campus Solutions, a grouping of address types defining the order in which the address types are used. For example, you might define an address usage code to process addresses in the following order: billing address, dormitory address, home address, and then work address.

adjustment calendar In PeopleSoft Enterprise Campus Solutions, the adjustment calendar controls how a particular charge is adjusted on a student's account when the student drops classes or withdraws from a term. The charge adjustment is based on how much time has elapsed from a predetermined date, and it is determined as a percentage of the original charge amount.

administrative function In PeopleSoft Enterprise Campus Solutions, a particular functional area that processes checklists, communication, and comments. The administrative function identifies which variable data is added to a person's checklist or communication record when a specific checklist code, communication category, or comment is assigned to the student. This key data enables you to trace that checklist, communication, or comment back to a specific processing event in a functional area.

admit type In PeopleSoft Enterprise Campus Solutions, a designation used to distinguish first-year applications from transfer applications.

agreement In PeopleSoft Enterprise 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 Enterprise 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.

analysis database In PeopleSoft Enterprise Campus Solutions, database tables that store large amounts of student information that may not appear in standard report formats. The analysis database tables contain keys for all objects in a report that an application program can use to reference other student-record objects that are not contained in the printed report. For instance, the analysis database contains data on courses that are considered

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	for satisfying a requirement but that are rejected. It also contains information on courses captured by global limits. An analysis database is used in PeopleSoft Enterprise Academic Advisement.
Application Messaging	PeopleSoft Application Messaging enables applications within the PeopleSoft Enterprise product family to communicate synchronously or asynchronously with other PeopleSoft Enterprise and third-party applications. An application message defines the records and fields to be published or subscribed to.
AR specialist	Abbreviation for *receivables specialist.* In PeopleSoft Enterprise Receivables, an individual in who tracks and resolves deductions and disputed items.
arbitration plan	The arbiter when multiple price rules match the transaction. This plan determines the order in which the price rules are applied to the transaction base price.
assessment rule	In PeopleSoft Enterprise 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 Enterprise Directory Interface, relates the data that makes up an entry in the directory information tree.
auction event	In PeopleSoft Strategic Sourcing, a sourcing event where bidders actively compete against one another to achieve the best price or score.
audience	In PeopleSoft Enterprise Campus Solutions, a segment of the database that relates to an initiative, or a membership organization that is based on constituent attributes rather than a dues-paying structure. Examples of audiences include the Class of '65 and Undergraduate Arts & Sciences.
authentication server	A server that is set up to verify users of the system.
base time period	In PeopleSoft Enterprise Business Planning, the lowest level time period in a calendar.
benchmark job	In PeopleSoft Enterprise Workforce Analytics Solution, a benchmark job is a job code for which there is corresponding salary survey data from published, third-party sources.
bid response	In PeopleSoft Strategic Sourcing, the response by a bidder to an event.
billing career	In PeopleSoft Enterprise Campus Solutions, the one career under which other careers are grouped for billing purposes if a student is active simultaneously in multiple careers.
bio bit or bio brief	In PeopleSoft Enterprise Campus Solutions, a report that summarizes information stored in the system about a particular constituent. You can generate standard or specialized reports.
book	In PeopleSoft Enterprise 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."

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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 activity The name of a subset of a detailed business process. This might be a specific transaction, task, or action that you perform in a business process.

business event In PeopleSoft Enterprise Receivables, defines the processing characteristics for the Receivable Update process for a draft activity.

In PeopleSoft Enterprise 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 process A standard set of 17 business processes are defined and maintained by the PeopleSoft Enterprise product families and are supported by the Business Process Engineering group. An example of a business process is Order Fulfillment, which is a business process that manages sales orders and contracts, inventory, billing, and so forth.

See also *detailed business process.*

business unit constraints In PeopleSoft Strategic Sourcing, these constraints apply to a selected Strategic Sourcing business unit. Spend is tracked across all of the events within the selected Strategic Sourcing business unit.

business task The name of the specific function depicted in one of the business processes.

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 Enterprise 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.

buy event In PeopleSoft Strategic Sourcing, for event creators, the purchase of goods or services, most typically associated with a request for quote, proposal, or reverse auction.For bidders, the sale of goods or services.

campus In PeopleSoft Enterprise Campus Solutions, an entity that is usually associated with a distinct physical administrative unit, that belongs to a single academic institution, that uses a unique course catalog, and that produces a common transcript for students within the same academic career.

cash drawer A repository for monies and payments taken locally.

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 Enterprise Catalog Management, translates values from the catalog source data to the format of the company's catalog.

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catalog partner In PeopleSoft Enterprise 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.

category In PeopleSoft Enterprise Campus Solutions, a broad grouping to which specific comments or communications (contexts) are assigned. Category codes are also linked to 3C access groups so that you can assign data-entry or view-only privileges across functions.

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 Enterprise 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 Enterprise Promotions Management, enables you to view financial data (such as planned, incurred, and actual amounts) that is related to funds and trade promotions.

checklist code In PeopleSoft Enterprise Campus Solutions, a code that represents a list of planned or completed action items that can be assigned to a staff member, volunteer, or unit. Checklists enable you to view all action assignments on one page.

claimback In the wholesale distribution industry, a contract between supplier and distributor, in which monies are paid to the distributor on the sale of specified products or product groups to targeted customers or customer groups.

class In PeopleSoft Enterprise Campus Solutions, a specific offering of a course component within an academic term.

See also *course.*

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.*

clearance In PeopleSoft Enterprise Campus Solutions, the period of time during which a constituent in PeopleSoft Enterprise Contributor Relations is approved for involvement in an initiative or an action. Clearances are used to prevent development officers from making multiple requests to a constituent during the same time period.

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.

cohort In PeopleSoft Enterprise Campus Solutions, the highest level of the three-level classification structure that you define for enrollment management. You can define a cohort level, link it to other levels, and set enrollment target numbers for it.

See also *population* and *division*.

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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, PeopleTools maintains a set of collections (one per language code) for each search index object.

collection rule In PeopleSoft Enterprise 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.

comm key See *communication key.*

communication key In PeopleSoft Enterprise Campus Solutions, a single code for entering a combination of communication category, communication context, communication method, communication direction, and standard letter code. Communication keys (also called *comm keys* or *speed keys*) can be created for background processes as well as for specific users.

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.

component interface A component interface is a set of application programming interfaces (APIs) that you can use to access and modify PeopleSoft Enterprise database information using a program instead of the PeopleSoft client.

condition In PeopleSoft Enterprise 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 Enterprise. 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.

constituents In PeopleSoft Enterprise Campus Solutions, friends, alumni, organizations, foundations, or other entities affiliated with the institution, and about which the institution maintains information. The constituent types delivered with PeopleSoft Enterprise Contributor Relations Solutions are based on those defined by the Council for the Advancement and Support of Education (CASE).

constraint A business policy or rule that affects how a sourcing event is awarded. There are three types of constraints: business, global, and event.

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 Campus Solutions, a specific instance of a comment or communication. One or more contexts are assigned to a category, which you link to

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	3C access groups so that you can assign data-entry or view-only privileges across functions. 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 plus contract line	A rate-based contract line associated with a fee component of Award, Fixed, Incentive, or Other. Rate-based contract lines associated with a fee type of None are not considered cost-plus contract lines.
cost plus pricing	In PeopleSoft Enterprise Pricer, a pricing method that begins with cost of goods as the basis.
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.
counter sale	A face-to-face customer transaction where the customer typically selects items from the storefront or picks up products that they ordered ahead of time. Customers pay for the goods at the counter and take the goods with them instead of having the goods shipped from a warehouse.
course	In PeopleSoft Enterprise Campus Solutions, a course that is offered by a school and that is typically described in a course catalog. A course has a standard syllabus and credit level; however, these may be modified at the class level. Courses can contain multiple components such as lecture, discussion, and lab. See also *class.*
course share set	In PeopleSoft Enterprise Campus Solutions, a tag that defines a set of requirement groups that can share courses. Course share sets are used in PeopleSoft Enterprise Academic Advisement.
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 cube	In PeopleSoft Analytic Calculation Engine, a data cube is a container for one kind of data (such as Sales data) and works with in tandem with one or more dimensions. Dimensions and data cubes in PeopleSoft Analytic Calculation Engine are unrelated to dimensions and online analytical processing (OLAP) cubes in PeopleSoft Cube Manager.
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.

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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 Enterprise Supply Chain Management, identifies the method by which goods are shipped to their destinations (such as truck, air, and rail). 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.

detailed business process

A subset of the business process. For example, the detailed business process named Determine Cash Position is a subset of the business process called Cash Management.

dimension

In PeopleSoft Analytic Calculation Engine, a dimension contains a list of one kind of data that can span various contexts, and it is a basic component of an analytic model. Within the analytic model, a dimension is attached to one or more data cubes. In PeopleSoft Cube Manager, a dimension is the most basic component of an OLAP cube and specifies the PeopleSoft metadata to be used to create the dimension's rollup structure. Dimensions and data cubes in PeopleSoft Analytic Calculation Engine are unrelated to dimensions and OLAP cubes in PeopleSoft Cube Manager.

direct receipt

Items shipped from a warehouse or vendor to another warehouse.

direct ship

Items shipped from the vendor or warehouse directly to the customer (formerly referred to as *drop ship*).

directory information tree

In PeopleSoft Enterprise Directory Interface, the representation of a directory's hierarchical structure.

division

In PeopleSoft Enterprise Campus Solutions, the lowest level of the three-level classification structure that you define in PeopleSoft Enterprise Recruiting and Admissions for enrollment management. You can define a division level, link it to other levels, and set enrollment target numbers for it.

See also *population* and *cohort*.

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 Enterprise 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 Enterprise 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.

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elimination set In PeopleSoft Enterprise General Ledger, a related group of intercompany accounts that is processed during consolidations.

entry event In PeopleSoft Enterprise 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 Enterprise 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.

equity item limit In PeopleSoft Enterprise Campus Solutions, the amounts of funds set by the institution to be awarded with discretionary or gift funds. The limit could be reduced by amounts equal to such things as expected family contribution (EFC) or parent contribution. Students are packaged by Equity Item Type Groups and Related Equity Item Types. This limit can be used to assure that similar student populations are packaged equally.

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 Enterprise Human Resources, also refers to an incident that affects benefits eligibility.

event constraints In PeopleSoft Strategic Sourcing, these constraints are associated with a specific sourcing event. Spend is tracked within the selected event.

event propagation process In PeopleSoft Enterprise 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. PeopleSoft Enterprise Enterprise Sales Incentive Management uses this mechanism to implement splits, roll-ups, and so on. Event propagation determines who receives the credit.

exception In PeopleSoft Enterprise Receivables, an item that either is a deduction or is in dispute.

exclusive pricing In PeopleSoft Enterprise 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 Enterprise 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.

financial aid term In PeopleSoft Enterprise Campus Solutions, a combination of a period of time that the school determines as an instructional accounting period and an academic career. It is created and defined during the setup process. Only terms eligible for financial aid are set up for each financial aid career.

financial sanctions For U.S. based companies and their foreign subsidiaries, a federal regulation from the Office of Foreign Assets Control (OFAC) requires that vendors be validated against a Specially Designated Nationals (SDN) list prior to payment.

For PeopleSoft Payables, eSettlements, Cash Management, and Order to Cash, you can validate your vendors against any financial sanctions list (for example, the SDN list, a European Union list, and so on).

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.

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fund In PeopleSoft Enterprise 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.

gap In PeopleSoft Enterprise Campus Solutions, an artificial figure that sets aside an amount of unmet financial aid need that is not funded with Title IV funds. A gap can be used to prevent fully funding any student to conserve funds, or it can be used to preserve unmet financial aid need so that institutional funds can be awarded.

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.

gift table In PeopleSoft Enterprise Campus Solutions, a table or so-called *donor pyramid* describing the number and size of gifts that you expect will be needed to successfully complete the campaign in PeopleSoft Enterprise Contributor Relations. The gift table enables you to estimate the number of donors and prospects that you need at each gift level to reach the campaign goal.

GDS Abbreviation for *Global Distribution System.* Broad-based term to describe all computer reservation systems for making travel plans.

GL business unit Abbreviation for *general ledger business unit.* A unit in an organization that is an independent entity for accounting purposes. It maintains its own set of accounting books.

See also *business unit.*

GL entry template Abbreviation for *general ledger entry template.* In PeopleSoft Enterprise Campus Solutions, a template that defines how a particular item is sent to the general ledger. An item-type maps to the general ledger, and the GL entry template can involve multiple general ledger accounts. The entry to the general ledger is further controlled by high-level flags that control the summarization and the type of accounting—that is, accrual or cash.

GL Interface process Abbreviation for *General Ledger Interface process.* In PeopleSoft Enterprise Campus Solutions, a process that is used to send transactions from PeopleSoft Enterprise Student Financials to the general ledger. Item types are mapped to specific general ledger accounts, enabling transactions to move to the general ledger when the GL Interface process is run.

global constraints In PeopleSoft Strategic Sourcing, these constraints apply across multiple Strategic Sourcing business units. Spend is tracked across all of the events from the multiple Strategic Sourcing business units.

group In PeopleSoft Enterprise Billing and Receivables, a posting entity that comprises one or more transactions (items, deposits, payments, transfers, matches, or write-offs).

In PeopleSoft Enterprise 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 Enterprise Time and Labor, for example, employees are placed in groups for time reporting purposes.

ideal response In PeopleSoft Strategic Sourcing, a question that requires the response to match the ideal value for the bid to be considered eligible for award. If the response does not match the ideal value, you can still submit the bid, but it will be disqualified and ineligible for award.

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, and user interaction objects.

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incentive rule In PeopleSoft Enterprise 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 Enterprise Promotions Management, to become liable for a promotional payment. In other words, you owe that amount to a customer for promotional activities.

initiative In PeopleSoft Enterprise Campus Solutions, the basis from which all advancement plans are executed. It is an organized effort targeting a specific constituency, and it can occur over a specified period of time with specific purposes and goals. An initiative can be a campaign, an event, an organized volunteer effort, a membership drive, or any other type of effort defined by the institution. Initiatives can be multipart, and they can be related to other initiatives. This enables you to track individual parts of an initiative, as well as entire initiatives.

inquiry access In PeopleSoft Enterprise Campus Solutions, a type of security access that permits the user only to view data.

See also *update access.*

institution In PeopleSoft Enterprise Campus Solutions, an entity (such as a university or college) that is independent of other similar entities and that has its own set of rules and business processes.

integration A relationship between two compatible integration points that enables communication to take place between systems. Integrations enable PeopleSoft Enterprise applications to work seamlessly with other PeopleSoft Enterprise applications or with third-party systems or software.

integration point An interface that a system uses to communicate with another PeopleSoft Enterprise application or an external application.

integration set A logical grouping of integrations that applications use for the same business purpose. For example, the integration set ADVANCED_SHIPPING_ORDER contains all of the integrations that notify a customer that an order has shipped.

item In PeopleSoft Enterprise Inventory, a tangible commodity that is stored in a business unit (shipped from a warehouse).

In PeopleSoft Enterprise 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 Enterprise Receivables, an individual receivable. An item can be an invoice, a credit memo, a debit memo, a write-off, or an adjustment.

item shuffle In PeopleSoft Enterprise Campus Solutions, a process that enables you to change a payment allocation without having to reverse the payment.

itinerary In PeopleSoft Expenses, a collection of travel reservations. Itineraries can have reservations that are selected and reserved with the travel vendor. These itineraries are not yet paid for and can be referred to as *pending reservations.* Reservations that have been paid for are referred to as *confirmed reservations.*

joint communication In PeopleSoft Enterprise Campus Solutions, one letter that is addressed jointly to two people. For example, a letter might be addressed to both Mr. Sudhir Awat and Ms. Samantha Mortelli. A relationship must be established between the two individuals in the database, and at least one of the individuals must have an ID in the database.

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keyword In PeopleSoft Enterprise Campus Solutions, a term that you link to particular elements within PeopleSoft Enterprise Student Financials, Financial Aid, and Contributor Relations. You can use keywords as search criteria that enable you to locate specific records in a search dialog box.

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.

KVI Abbreviation for *Known Value Item.* Term used for products or groups of products where the selling price cannot be reduced or increased.

landlord In PeopleSoft Real Estate Management, an entity that owns real estate and leases the real estate to tenants.

LDIF file Abbreviation for *Lightweight Directory Access Protocol (LDAP) Data Interchange Format file.* Contains discrepancies between PeopleSoft Enterprise 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.

lease In PeopleSoft Real Estate Management, a legally binding agreement between a landlord and a tenant, where the tenant rents all or part of a physical property from the landlord.

lease abstract In PeopleSoft Real Estate Management, a summarized version of the complete lease contract with only the important terms. The lease abstract usually fits on one page and does not include legal terminology.

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.

line In PeopleSoft Strategic Sourcing, an individual item or service upon which there can be a bid.

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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.

LMS Abbreviation for *learning management system.* In PeopleSoft Enterprise Campus Solutions, LMS is a PeopleSoft Enterprise Student Records feature that provides a common set of interoperability standards that enable the sharing of instructional content and data between learning and administrative environments.

load In PeopleSoft Enterprise Inventory, identifies a group of goods that are shipped together. Load management is a feature of PeopleSoft Enterprise Inventory that is used to track the weight, the volume, and the destination of a shipment.

local functionality In PeopleSoft Enterprise 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 Enterprise 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.

mass change In PeopleSoft Enterprise Campus Solutions, mass change is a SQL generator that can be used to create specialized functionality. Using mass change, you can set up a series of Insert, Update, or Delete SQL statements to perform business functions that are specific to the institution.

See also *3C engine.*

match group In PeopleSoft Enterprise 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 Enterprise 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.

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meta-SQL Meta-SQL constructs expand into platform-specific 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 Enterprise 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 Enterprise 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.

NDP Abbreviation for *Non-Discountable Products.* Term used for products or groups of products where the selling price cannot be decreased.

need In PeopleSoft Enterprise Campus Solutions, the difference between the cost of attendance (COA) and the expected family contribution (EFC). It is the gap between the cost of attending the school and the student's resources. The financial aid package is based on the amount of financial need. The process of determining a student's need is called *need analysis.*

node-oriented tree A tree that is based on a detail structure, but the detail values are not used.

Optimization Engine A PeopleTools component that Strategic Sourcing leverages to evaluate bids and determine an ideal award allocation. The award recommendation is based on maximizing the value while adhering to purchasing and company objectives and constraints.

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 Enterprise and non-PeopleSoft Enterprise 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 Enterprise Payables, a set of rules that define the criteria by which it should select scheduled payments for payment creation.

payment shuffle In PeopleSoft Enterprise Campus Solutions, a process allowing payments that have been previously posted to a student's account to be automatically reapplied when a higher priority payment is posted or the payment allocation definition is changed.

pending item In PeopleSoft Enterprise 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.

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PeopleCode PeopleCode is a proprietary language, executed by the PeopleSoft Enterprise component processor. PeopleCode generates results based on existing data or user actions. By using various tools provided with PeopleTools, external services are available to all PeopleSoft Enterprise applications wherever PeopleCode can be executed.

PeopleCode event See *event.*

PeopleSoft Pure 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.

person of interest A person about whom the organization maintains information but who is not part of the workforce.

personal portfolio In PeopleSoft Enterprise Campus Solutions, the user-accessible menu item that contains an individual's name, address, telephone number, and other personal information.

phase A level 1 task, meaning that if a task had subtasks, the level 1 task would be considered the phase.

pickup quantity The product quantity that the customer is taking with them from the counter sales environment.

plan In PeopleSoft Enterprise 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 Enterprise Supply Planning, a set of data (business units, items, supplies, and demands) constituting the inputs and outputs of a supply plan.

population In PeopleSoft Enterprise Campus Solutions, the middle level of the three-level classification structure that you define in PeopleSoft Enterprise Recruiting and

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	Admissions for enrollment management. You can define a population level, link it to other levels, and set enrollment target numbers for it. See also *division* and *cohort.*
portal registry	In PeopleSoft Enterprise 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.
predecessor task	A task that you must complete before you start another task.
price breaks	In PeopleSoft Strategic Sourcing, a price discount or surcharge that a bidder may apply based on the quantity awarded.
price components	In PeopleSoft Strategic Sourcing, the various components, such as material costs, labor costs, shipping costs, and so on that make up the overall bid price.
price list	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	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 conditions	Conditions that select the price-by fields, the values for the price-by fields, and the operator that determines how the price-by fields relate to the transaction.
price rule key	The fields that are available to define price rule conditions (which are used to match a transaction) on the price rule.
primacy number	In PeopleSoft Enterprise Campus Solutions, a number that the system uses to prioritize financial aid applications when students are enrolled in multiple academic careers and academic programs at the same time. The Consolidate Academic Statistics process uses the primacy number indicated for both the career and program at the institutional level to determine a student's primary career and program. The system also uses the number to determine the primary student attribute value that is used when you extract data to report on cohorts. The lowest number takes precedence.
primary name type	In PeopleSoft Enterprise Campus Solutions, the name type that is used to link the name stored at the highest level within the system to the lower-level set of names that an individual provides.
process category	In PeopleSoft Process Scheduler, processes that are grouped for server load balancing and prioritization.
process group	In PeopleSoft Enterprise 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.

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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 A PeopleSoft Enterprise or third-party product. PeopleSoft organizes its software products into product families and product lines. Interactive Services Repository contains information about every release of every product that PeopleSoft sells, as well as products from certified third-party companies. These products appear with the product name and release number.

product adds The pricing functionality where buying product A gets product B for free or at a price (formerly referred to as *giveaways*).

product bidding In PeopleSoft Strategic Sourcing, the placing of a bid on behalf of the bidder, up or down to the bidder's specified amount, so that the bidder can be the leading bidder.

product category In PeopleSoft Enterprise Incentive Management, indicates an application in the PeopleSoft Enterprise Incentive Management suite of products. Each transaction in the PeopleSoft Enterprise Incentive Management system is associated with a product category.

product family A group of products that are related by common functionality. The family names that can be searched using Interactive Service Repository are Oracle's PeopleSoft Enterprise, PeopleSoft EnterpriseOne, PeopleSoft World, and third-party, certified partners.

product line The name of a PeopleSoft Enterprise product line or the company name of a third-party certified partner. Integration Services Repository enables you to search for integration points by product line.

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 Enterprise 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 Enterprise Project Costing, an individual transaction line that represents a cost, time, budget, or other transaction row.

promotion In PeopleSoft Enterprise Promotions Management, a trade promotion, which is typically funded from trade dollars and used by consumer products manufacturers to increase sales volume.

prospects In PeopleSoft Enterprise Campus Solutions, students who are interested in applying to the institution.

In PeopleSoft Enterprise Contributor Relations, individuals and organizations that are most likely to make substantial financial commitments or other types of commitments to the institution.

proxy bidding In PeopleSoft Strategic Sourcing, the placing of a bid on behalf of the bidder, up or down to the bidder's specified amount, so that the bidder can be the leading bidder.

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publishing In PeopleSoft Enterprise Incentive Management, a stage in processing that makes incentive-related results available to participants.

rating components In PeopleSoft Enterprise Campus Solutions, variables used with the Equation Editor to retrieve specified populations.

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 Enterprise 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 Enterprise Order Management, Billing, or Receivables, where it is assumed that you are always recording only output VAT, or in PeopleSoft Enterprise 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.*

recname The name of a record that is used to determine the associated field to match a value or set of values.

recognition In PeopleSoft Enterprise Campus Solutions, the recognition type indicates whether the PeopleSoft Enterprise Contributor Relations donor is the primary donor of a commitment or shares the credit for a donation. Primary donors receive hard credit that must total 100 percent. Donors that share the credit are given soft credit. Institutions can also define other share recognition-type values such as memo credit or vehicle credit.

reference data In PeopleSoft Enterprise Sales Incentive Management, system objects that represent the sales organization, such as territories, participants, products, customers, and channels.

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 Enterprise 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.

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REN server Abbreviation for *real-time event notification server* in PeopleSoft MultiChannel Framework.

requester In PeopleSoft Enterprise eSettlements, an individual who requests goods or services and whose ID appears on the various procurement pages that reference purchase orders.

reservations In PeopleSoft Expenses, travel reservations that have been placed with the travel vendor.

reversal indicator In PeopleSoft Enterprise Campus Solutions, an indicator that denotes when a particular payment has been reversed, usually because of insufficient funds.

RFI event In PeopleSoft Strategic Sourcing, a request for information.

RFx event In PeopleSoft Strategic Sourcing, a request for proposal or request for a quote event when bidders submit their overall best bids and during which bidders do not actively compete against one another.

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.

saved bid In PeopleSoft Strategic Sourcing, a bid that has been created but not submitted. Only submitted bids are eligible for award.

score In PeopleSoft Strategic Sourcing, the numerical sum of answers (percentages) to bid factors on an event. Scores appear only to bidders on auction events.

SCP SCBM XML message Abbreviation for *Supply Chain Planning Supply Chain Business Modeler Extensible Markup Language message.* Supply Chain Business Modeler uses XML as the format for all data that it imports and exports.

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.

search/match In PeopleSoft Enterprise Campus Solutions and PeopleSoft Enterprise Human Resources Management Solutions, a feature that enables you to search for and identify duplicate records in the database.

seasonal address In PeopleSoft Enterprise Campus Solutions, an address that recurs for the same length of time at the same time of year each year until adjusted or deleted.

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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.

sell event In PeopleSoft Strategic Sourcing, for event creators, the sale of goods or services most typically associated with forward auctions. For bidders, the purchase of goods or services.

serial genealogy In PeopleSoft Enterprise Manufacturing, the ability to track the composition of a specific, serial-controlled item.

serial in production In PeopleSoft Enterprise Manufacturing, enables the tracing of serial information for manufactured items. This is maintained in the Item Master record.

service impact In PeopleSoft Enterprise Campus Solutions, the resulting action triggered by a service indicator. For example, a service indicator that reflects nonpayment of account balances by a student might result in a service impact that prohibits registration for classes.

service indicator In PeopleSoft Enterprise Campus Solutions, indicates services that may be either withheld or provided to an individual. Negative service indicators indicate holds that prevent the individual from receiving specified services, such as check-cashing privileges or registration for classes. Positive service indicators designate special services that are provided to the individual, such as front-of-line service or special services for disabled students.

session In PeopleSoft Enterprise Campus Solutions, time elements that subdivide a term into multiple time periods during which classes are offered. In PeopleSoft Enterprise Contributor Relations, a session is the means of validating gift, pledge, membership, or adjustment data entry . It controls access to the data entered by a specific user ID. Sessions are balanced, queued, and then posted to the institution's financial system. Sessions must be posted to enter a matching gift or pledge payment, to make an adjustment, or to process giving clubs or acknowledgements.

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 Enterprise 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.

short-term customer A customer not in the system who is entered during sales order entry using a template.

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single signon With single signon, users can, after being authenticated by a PeopleSoft Enterprise application server, access a second PeopleSoft Enterprise application server without entering a user ID or password.

source key process In PeopleSoft Enterprise Campus Solutions, a process that relates a particular transaction to the source of the charge or financial aid. On selected pages, you can drill down into particular charges.

source transaction In commitment control, any transaction generated in a PeopleSoft Enterprise 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.

sourcing objective For constraints, the option to designate whether a business rule is required (mandatory) or is only recommended (target).

speed key See *communication key.*

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.

standard letter code In PeopleSoft Enterprise Campus Solutions, a standard letter code used to identify each letter template available for use in mail merge functions. Every letter generated in the system must have a standard letter code identification.

statutory account Account required by a regulatory authority for recording and reporting financial results. In PeopleSoft Enterprise, this is equivalent to the Alternate Account (ALTACCT) ChartField.

step In PeopleSoft Enterprise Sales Incentive Management, a collection of sections in a plan. Each step corresponds to a step in the job run.

storage level In PeopleSoft Enterprise 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 Enterprise 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.

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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 Enterprise Receivables, an activity that defines how the system generates accounting entries for the general ledger.

system source The system source identifies the source of a transaction row in the database. For example, a transaction that originates in PeopleSoft Enterprise Expenses contains a system source code of BEX (Expenses Batch).

When PeopleSoft Enterprise Project Costing prices the source transaction row for billing, the system creates a new row with a system source code of PRP (Project Costing pricing), which represents the system source of the new row. System source codes can identify sources that are internal or external to the PeopleSoft Enterprise system. For example, processes that import data from Microsoft Project into PeopleSoft Enterprise applications create transaction rows with a source code of MSP (Microsoft Project).

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.

task A deliverable item on the detailed sourcing plan.

tax authority In PeopleSoft Enterprise Campus Solutions, a user-defined element that combines a description and percentage of a tax with an account type, an item type, and a service impact.

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 Enterprise, you use templates to build a page by combining HTML from a number of sources. For a PeopleSoft Enterprise portal, all templates must be registered in the portal registry, and each content reference must be assigned a template.

tenant In PeopleSoft Real Estate Management, an entity that leases real estate from a landlord.

territory In PeopleSoft Enterprise Sales Incentive Management, hierarchical relationships of business objects, including regions, products, customers, industries, and participants.

third party A company or vendor that has extensive PeopleSoft Enterprise product knowledge and whose products and integrations have been certified and are compatible with PeopleSoft Enterprise applications.

tiered pricing Enables different portions of a schedule to be priced differently from one another.

time span A relative period, such as year-to-date or current period, that various PeopleSoft General Ledger functions and reports can use when a rolling time frame, rather than a specific date, is required.

total cost In PeopleSoft Strategic Sourcing, the estimated dollar cost (sum of real price dollars and potential “soft” or non-price dollars) of a particular award approach.

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travel group In PeopleSoft Expenses, the organization's travel rules and polices that are associated with specific business units, departments, or employees. You must define at least one travel group when setting up the PeopleSoft Expenses travel feature. You must define and associate at least one travel group with a travel vendor.

travel partner In PeopleSoft Expenses, the travel vendor with which the organization has a contractual relationship.

3C engine Abbreviation for *Communications, Checklists, and Comments engine.* In PeopleSoft Enterprise Campus Solutions, the 3C engine enables you to automate business processes that involve additions, deletions, and updates to communications, checklists, and comments. You define events and triggers to engage the engine, which runs the mass change and processes the 3C records (for individuals or organizations) immediately and automatically from within business processes.

3C group Abbreviation for *Communications, Checklists, and Comments group.* In PeopleSoft Enterprise Campus Solutions, a method of assigning or restricting access privileges. A 3C group enables you to group specific communication categories, checklist codes, and comment categories. You can then assign the group inquiry-only access or update access, as appropriate.

trace usage In PeopleSoft Enterprise 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 Enterprise systems that displays the relationship between all accounting units (for example, corporate divisions, projects, reporting groups, account numbers) and determines roll-up hierarchies.

tuition lock In PeopleSoft Enterprise Campus Solutions, a feature in the Tuition Calculation process that enables you to specify a point in a term after which students are charged a minimum (or *locked*) fee amount. Students are charged the locked fee amount even if they later drop classes and take less than the normal load level for that tuition charge.

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 Enterprise 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.

update access In PeopleSoft Enterprise Campus Solutions, a type of security access that permits the user to edit and update data.

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	See also *inquiry access*.
user interaction object	In PeopleSoft Enterprise Sales Incentive Management, used to define the reporting components and reports that a participant can access in his or her context. All PeopleSoft Enterprise 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 Enterprise 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 Enterprise data warehouse that consists of predefined ETL maps, data warehouse tools, and DataMart definitions.
weight or weighting	In PeopleSoft Strategic Sourcing, how important the line or question is to the overall event. Weighting is used to score and analyze bids. For RFx and RFI events, weightings may or may not appear to bidders.
work order	In PeopleSoft Enterprise 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.
worker	A person who is part of the workforce; an employee or a contingent worker.
workset	A group of people and organizations that are linked together as a set. You can use worksets to simultaneously retrieve the data for a group of people and organizations and work with the information on a single page.
worksheet	A way of presenting data through a PeopleSoft Enterprise 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 link	The XML Linking language enables you to insert elements into XML documents to create a links between resources.
XML schema	An XML definition that standardizes the representation of application messages, component interfaces, or business interlinks.
XPI	Abbreviation for *eXtended Process Integrator.* PeopleSoft XPI is the integration infrastructure that enables both real-time and batch communication with JD Edwards EnterpriseOne applications.

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yield by operation In PeopleSoft Enterprise 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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