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# PeopleSoft Deal Management 9.1 PeopleBook

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**January 2012**

PeopleSoft Deal Management 9.1 PeopleBook  
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# PeopleSoft Deal Management 9.1

## PeopleBook Preface

This preface discusses:

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

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**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.

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## Oracle's PeopleSoft Products

This PeopleBook refers to these products:

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

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## PeopleSoft Application Fundamentals

The *PeopleSoft Deal Management 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 Applications Fundamentals PeopleBook*
- *PeopleSoft Global Options and Reports PeopleBook*
- *PeopleSoft Banks Setup and Processing 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**

*PeopleTools PeopleBook: PeopleSoft Application Designer Developer's Guide*

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## PeopleBooks and the PeopleSoft Online Library

A companion PeopleBook called *PeopleBooks and the PeopleSoft Online Library* contains general information, including:

- Understanding the PeopleSoft online library and related documentation.
- How to send PeopleSoft documentation comments and suggestions to Oracle.
- How to access hosted PeopleBooks, downloadable HTML PeopleBooks, and downloadable PDF PeopleBooks as well as documentation updates.
- Understanding PeopleBook structure.
- Typographical conventions and visual cues used in PeopleBooks.
- ISO country codes and currency codes.
- PeopleBooks that are common across multiple applications.
- Common elements used in PeopleBooks.
- Navigating the PeopleBooks interface and searching the PeopleSoft online library.
- Displaying and printing screen shots and graphics in PeopleBooks.
- How to manage the locally installed PeopleSoft online library, including web site folders.
- Understanding documentation integration and how to integrate customized documentation into the library.
- Application abbreviations found in application fields.

You can find *PeopleBooks and the PeopleSoft Online Library* in the online PeopleBooks Library for your PeopleTools release.

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## Common Elements Used in This PeopleBook

<b>Account</b>	ChartField that identifies the nature of a transaction for corporate accounts.
<b>Affiliate</b>	ChartField used to map transactions between business units when using a single interunit account.
<b>Alt Acct</b> (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.
<b>Attachment</b>	Click this link to add, delete, and view attachments. When adding large attachments, you should save the transaction before adding the attachment.
<b>Class</b>	ChartField that identifies a particular appropriation when you combine it with a fund, department ID, program code, and budget reference.
<b>Currency</b>	Code that identifies the type of currency for an amount, such as USD or EUR.
<b>Dept</b> (department)	ChartField that indicates who is responsible for or affected by the transaction.
<b>Description</b>	Free-flow text up to 256 characters.
<b>Effective Date</b>	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.
<b>Fund</b>	ChartField that represents structural units for education and government accounting. Can also represent a divisional breakdown in your organization.
<b>Fund Affiliate</b>	ChartField used to correlate transactions between funds when using a single intraunit account.
<b>Language</b>	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.
<b>Oper Unit</b> (operating unit)	ChartField used to identify a location, such as a distribution warehouse or sales center.

<b>Process Frequency</b>	Select from: <i>Once</i> : Runs the request the next time the batch process runs. After the batch process runs, the process frequency is automatically set to <i>Don't Run</i> . <i>Always</i> : Runs the request every time the batch process runs. <i>Don't Run</i> : Ignores the request when the batch process runs.
<b>Process Monitor</b>	This link takes you to the Process List page, where you can view the status of submitted process requests.
<b>Product</b>	ChartField that captures additional information useful for profitability and cash flow analysis by product sold or manufactured.
<b>Program</b>	ChartField that identifies groups of related activities, cost centers, revenue centers, responsibility centers, and academic programs. Tracks revenue and expenditures for programs.
<b>Project</b>	ChartField that captures information for project/grants accounting.
<b>Report ID</b>	The report identifier.
<b>Report Manager</b>	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).
<b>Run</b>	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.
<b>Run Control ID</b>	An identification code that identifies the run parameters for a report or process.
<b>SetID</b>	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.
<b>Short Description</b>	Free-flow text up to 15 characters.
<b>Status</b>	Indicates whether a row in a table is <i>Active</i> or <i>Inactive</i> . 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.
<b>Unit</b>	Business unit for an item.

**See Also**

*PeopleTools PeopleBook: PeopleSoft Applications User's Guide*

## Chapter 1

# Getting Started with PeopleSoft 9.1 Deal Management

This chapter discusses:

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

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## 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

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 Oracle's My Oracle Support website.

---

## 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 *PeopleTools PeopleBook: PeopleBooks and the PeopleSoft Online Library*, with information about where to find the most current version of each.

### **See Also**

*PeopleSoft Banks Setup and Processing 9.1 PeopleBook*, "Getting Started with PeopleSoft Banks Setup and Processing," Other Sources of Information

*PeopleSoft Cash Management 9.1 PeopleBook*, "Getting Started with PeopleSoft Cash Management," Cash Management Implementation

*PeopleTools PeopleBook: PeopleSoft Setup Manager*

*PeopleTools PeopleBook: Integration Broker Testing Utilities & Tools*

## 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.

<b>Page Name</b>	<b>Navigation</b>	<b>Usage</b>	<b>Setup Information</b>
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 <i>PeopleSoft Cash Management 9.1 PeopleBook</i> , "Defining Cash Management Processing Options," Defining Treasury Business Unit Options.

<b>Page Name</b>	<b>Navigation</b>	<b>Usage</b>	<b>Setup Information</b>
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 <a href="#">Chapter 8, "Processing and Managing Deals," Managing Deals and Portfolios, page 147.</a> See <a href="#">Chapter 6, "Defining Instrument Types and Instrument Templates," page 47.</a> See <a href="#">Chapter 9, "Confirming Deals," Setting Up Inbound Confirmation Validation, page 156.</a>
Facilities	Click Facilities.	Access pages to set up facilities for issuing debt and lines of credit.	See <a href="#">Chapter 5, "Managing Facilities in Deal Management," page 37.</a>

**See Also**

*PeopleSoft Banks Setup and Processing 9.1 PeopleBook, "Setting Up Banks"*

*PeopleSoft Banks Setup and Processing 9.1 PeopleBook, "Setting Up Files for Electronic Funds Transfers"*

*PeopleSoft Cash Management 9.1 PeopleBook, "Defining Cash Management Processing Options"*

*PeopleSoft Financial Gateway 9.1 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 118](#)

## Page Used to Define Deal Portfolios

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Deal Portfolios	TRX_PORTFLIO_DEFN	Deal Management, Administer Deals, Deal Portfolios	Establish portfolios for categorizing deals.

## Defining Deal Portfolios

Access the Deal Portfolios page (Deal Management, Administer Deals, Deal Portfolios).

### Deal Portfolios

Deal Portfolio
Find | View All | First 1 of 1 Last

SetID:  Portfolio:

\*Effective Date:  \*Status:

\*Description:

Short Description:

Portfolio MTM:

Currency:

Portfolio Detail <span style="float: right;">Customize   Find   View All   First 1-9 of 9 Last</span>						
Unit	Deal ID	Instrument Type	Ticker	Counterparty	Deal Status	Description
US001	<a href="#">ONREPO</a>	REPO		USBNK	Matured	Overnight Repurchase Agreement with a 0.44 % "Haircut." 1 day debt to 08/09/00. USD 452,000,000 @ 5.375
US001	<a href="#">JUMBOCD</a>	JUMBOCD		USBNK	Matured	Large Denomination Negotiable CD: 1.6 Years to 2002-03-01 Investment USD 2.5m. @ 8.375%
US001	<a href="#">COMPAPIB</a>	COMPAPIB		TUS01	Matured	Commercial Paper-Interest Bearing: 90 Days to 2000-10-18 Debt USD 20.0m. @ 4.95%
US001	<a href="#">COMPAPD</a>	COMPAPD		TUS01	Matured	274 Days to 2000-11-01 Debt USD 20.0m. @ 6.375%
US001	<a href="#">CDWEEKCOMP</a>	CDWEEKCOMP		USBNK	Matured	CD Term Deposit-Interest Compounded Daily: 61 Days to 2000-10-11 Investment USD 300k. @ 4.521%
US001	<a href="#">CDDAYCOMP</a>	CDDAYCOMP		USBNK	Matured	CD Term Deposit-Interest Compounded Daily: 92 Days to 2000-09-12 Investment USD 250k. @ 6.375%
US001	<a href="#">BNKACCEPT</a>	BNKACCEPT		USBNK	Matured	Bankers Acceptance: 92 Days to 2000-08-15 Investment USD 5.0m. @ 4.384%
US001	<a href="#">000000000362</a>	EQUITY	ORCL	USBNK	Open	Buy 10 shares of ORCL at 0 on 2009-09-02. Deal generated as a result of Stock Dividend as of 2009-09-02
US001	<a href="#">000000000358</a>	EQUITY	ORCL	USBNK	Open	Buy 10000 shares of ORCL at 13.65 on 2005-02-01

Portfolio MTM History <span style="float: right;">Customize   Find   View All   First 1 of 1 Last</span>			
As Of Date	MTM Value	Currency Code	Book Value

Revaluation Currency: 
 Market Rate Index: 
 Rate Type:

Deal Portfolios page

### Status

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



## 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 Treasury securities (T-Bills, T-Notes, Treasury 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 the "Managing Facilities in Deal Management" chapter.

For managing stocks, see the "Managing Equity Deals" chapter.

---

### **See Also**

[Chapter 5, "Managing Facilities in Deal Management," page 37](#)

[Chapter 4, "Managing Equity Deals," page 17](#)

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## 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 "Capturing Deals and Trade Tickets" chapter.

---

**See Also**

Chapter 7, "Capturing Deals and Trade Tickets," page 93

**Prerequisite**

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

**See Also**

Chapter 6, "Defining Instrument Types and Instrument Templates," page 47

**Defining Securities**

This section discusses how to:

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

**Pages Used to Define Securities**

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
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	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 Manually**

Access the Security Header page (Deal Management, Administer Deals, Securities).

Security Header		Security Market Value	
*Security Type:	CUSIP	Security ID:	000000001
Issue Number:	912795WB3	*Status:	Active
Description:	United States Treasury Bill Dt 05/26/05-11/25/05		
*Issuer:	FGOV	*Issue Date:	05/26/2005
Issue Amount:	20,791,903,000.00	Credit Rating:	AAA
Outstanding Amt:	67,483,313,000.00	Currency:	USD
Maturity Date:	11/25/2005	Minimum Amount:	1000.00
Settlement Date:		Est. Maturity:	
Coupon Start Date:		First Coupon Date:	
		Last Coupon Date:	
		Coupon at Issue:	
Created By:	SAMPLE	03/15/2006 2:04:33PM	
Last Changed By:	SAMPLE	03/15/2006 2:04:33PM	
<a href="#">Event Log</a>			

Security Header page

**Security Type** Select the agency that issues the identifier for the security. Options include *CINS*, *CUSIP*, *EPIC*, *ISID*, *ISIN*, *QUICK*, *RIC*, *SEDOL*, *SICOVAM*, and *Valoren*.

**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 (Deal Management, Administer Deals, Securities, Security Market Value).

Security Market Value page

Specify your search criteria and click the Search button; 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.

---

## Importing Security Definitions and Market Values

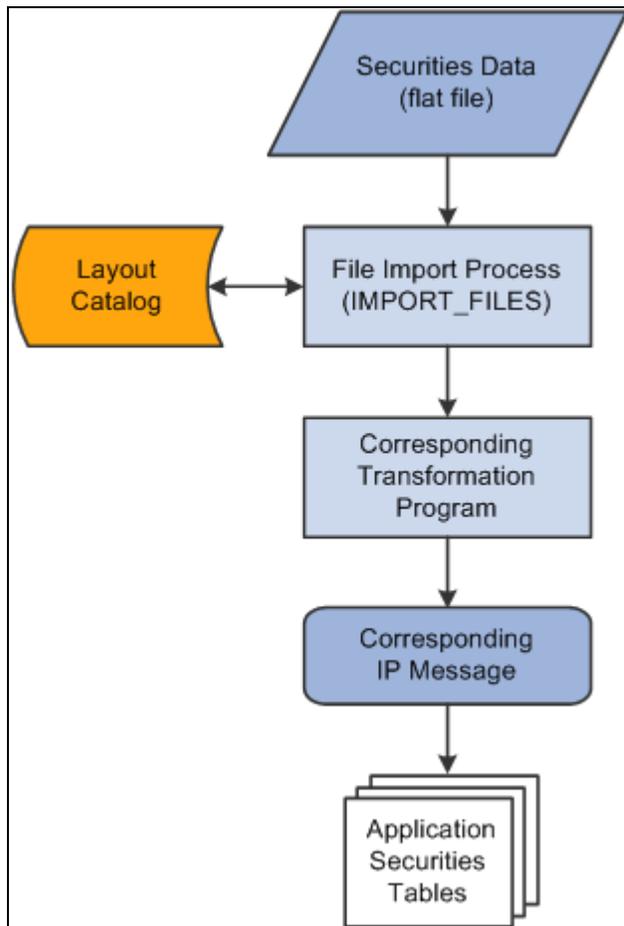
This section provides an overview of the securities data import process and discusses how to:

- 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.

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 Financial Gateway 9.1 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Understanding Electronic Banking

**Pages Used to Import Security Definitions and Market Values**

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Security Definition Import	BSP_IMPORT	Deal Management, Administer Deals, Security Definition Import, Security Definition Import	Import security definition data based on the security's 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 (Deal Management, Administer Deals, Security Definition Import) or the Security Market Values Import page (Deal Management, Process Deals, Security Market Values Import).

## Security Definition Import

Run Control ID: 01 [Report Manager](#) [Process Monitor](#)

---

Parameters Find | View All | First 1 of 1 | Last

\*Request Number:  + -

\*Import Type:   Integration Node:   [View Integration Node Details](#)

File Path:  [File Selection Help](#)

File Name:

\*Layout:   [View Layout Details](#)

---

Advanced Options

Encryption Profile:    Use Integration Broker

\*Post Process File Action:   Post Process File Directory:

---

Layout Properties Customize | Find | View All |   First 1 of 1 | Last

Property Code	Value

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 *PeopleTools PeopleBook: PeopleSoft Integration Broker*, "Building Message Schemas."

See *PeopleTools PeopleBook: PeopleSoft Integration Broker Administration*, "Using Listening Connectors and Target Connectors," Working With the AS2 Connectors.

See *PeopleSoft Financial Gateway 9.1 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments.

<b>View Integration Node Details</b>	Click to access the Integration Node Details page and review property details of the selected node. This link appears only if <i>FTP</i> or <i>HTTP</i> is selected in the Import Type field.
<b>File Path</b>	<p>Enter the complete file path location. To select files by using the Select File button, the file path must have a trailing backslash (\).</p> <p>You can also search for files of a specific type by entering an asterisk and the file type extension. For example, to search all files with an .XML extension enter:</p> <pre>\* .XML</pre>
<b>File Selection Help</b>	Click to view help information about specifying file paths and file names.
<b>File Name</b>	Enter the specific file to import or click the Select File button to search for a file. If you want to import multiple files based on extension, leave this field blank.
<b>Layout</b>	<p>Select the file layout for the type of security data being imported.</p> <ul style="list-style-type: none"> <li>• <i>SECURITY</i>: For importing securities definition data.</li> <li>• <i>SEC_MARKET</i>: For importing security market values data.</li> </ul>
 <b>Advanced Options</b>	
<b>Encryption Profile</b>	Select an encryption profile to decrypt bank statements. Encryption profiles contain both encryption and decryption information.
<b>Use Integration Broker</b>	<p>Select to lay out the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly.</p> <p>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.</p>
<b>Post Process File Action</b>	<p>Select what action, if any, to perform on the bank statement files after the data has been processed. The options are:</p> <ul style="list-style-type: none"> <li>• <i>Copy</i>: Copy the file to the directory that is entered in the Post Process File Directory field.</li> <li>• <i>Delete</i>: Delete the file after the data in it is processed.</li> <li>• <i>Move</i>: Move the file to the directory that is entered in the Post Process File Directory field.</li> <li>• <i>None</i>: Take no action.</li> </ul>
<b>Post Process File Directory</b>	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 Financial Gateway 9.1 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Defining Code Mappings for Bank Statements, Payments, and Payment Acknowledgments.

---

## 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

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
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.



## 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 lifecycle 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 47](#)

[Chapter 7, "Capturing Deals and Trade Tickets," page 93](#)

---

## 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.

This section discusses how to:

- Define equities.
- Enter equity rates.

## Pages Used to Define Equities

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
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_EQTY_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 (Deal Management, Equities, Equity Definition).

### Equity Definition

Equity ID: 0000000001

**Equity Details** Find | View All | First 1 of 1 Last

\*Ticker Symbol:  Latest Price: 13.65000000 + -

\*Effective Date:  \*Status: Active ▼

**Equity Definition**

\*Name:

\*Description:  📄

\*Exchange:  🔍 Country: USA

Security Type:  Security ID:

Industry Class:

**Type of Equity**

Common Shares Equity Class:

Preferred Shares

**Calculation for Purchase Price**

Average Price

Specific Price

**Calculation of Fraction Shares**

Cash

Round Up

Round Down

Fractional Shares

Credit

[Split](#) [Add Dividend](#) [Sell](#) [Record Rights](#) [Merger](#)

Equity Definition page (1 of 2)

Dividend Details					Customize	Find	View All	First	1 of 1	Last
Declaration Date	Record Holder Date	Payment Date	Amount	Number of Shares						
09/02/2009	09/02/2009	09/02/2009		10.0000						

Split Details			Customize	Find	View All	First	1 of 1	Last
Split Date	Payment Date	Ratio						

Rights Details			Customize	Find	View All	First	1 of 1	Last
Issue Date	Exercise Date	Ratio						

Deals							Customize	Find	View All	First	1-2 of 2	Last
Unit	Deal ID	Number of Shares	Price Per Share	Amount	Currency	Fair Value						
US001	<a href="#">000000000358</a>	10,000.0000	13.65	136,500.00	USD	0.00						
US001	<a href="#">000000000362</a>	10.0000	0.00	0.00	USD	0.00						

**Total Shares:** 10,010.0000 **Total Amount:** 136,500.00 USD

Events						Customize	Find	View All	First	1-2 of 2	Last
Date Time	User ID	Severity	Event Description	Change Detail							
03/14/05 10:12:27AM	SAMPLE	Information	Equity created								
09/14/09 10:55:13AM	HSCHWARTZ	Information	Dividend announced for equity, ORCL as of 2009-09-02								

Equity Definition page (2 of 2)

**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.

<b>Security Type</b>	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: <ul style="list-style-type: none"> <li>• <i>CINS</i> (CUSIP International Numbering System)</li> <li>• <i>CUSIP</i> (Committee on Uniform Securities Identification Procedures)</li> <li>• <i>EPIC</i> (Typically used on the UK stock market)</li> <li>• <i>ISID</i> (International Securities Identification Directory)</li> <li>• <i>ISIN</i> (International Securities Identification Number)</li> <li>• <i>QUICK</i> (Numbering system that is used in the Tokyo Exchange)</li> <li>• <i>RIC</i> (Reuters Identification Code)</li> <li>• <i>SEDOL</i> (Stock Exchange Daily Official List)</li> <li>• <i>SICOVAM</i>(<i>Société Interprofessionnelle pour la Compensation des Valeurs Mobilières</i>)</li> <li>• <i>Valoren</i> (Swiss Security Number, or <i>Valorenummer</i>, that is assigned by SIX Telekurs)</li> </ul>
<b>Security ID</b>	Enter the number that is assigned to this stock according to the identification system that is selected in the Security Type field.
<b>Industry Class</b>	Enter the industry class identifier that is assigned to this stock.
<b>Type of Equity</b>	
<b>Common Shares</b>	Select if the type of equity is common shares of stock.
<b>Preferred Shares</b>	Select if the type of equity is preferred shares of stock.
<b>Equity Class</b>	Select the class of preferred shares. Values are <i>A,B,C,D</i> , and <i>Other</i> .
<b>Calculation for Purchase Price</b>	
<b>Average Price</b>	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.
<b>Specific Price</b>	Select to calculate the sale price of the equity using multiple purchase prices based on 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**

<b>Cash</b>	Select when the fractional shares resulting from a stock split are sold and the proceeds sent to you for the value of those shares.
<b>Round Up and Round Down</b>	Select how the fractional shares resulting from a stock split will be rounded to the nearest whole share.
<b>Fractional Shares</b>	Select when the fractional shares resulting from a stock split are issued as fractional certificates.
<b>Credit</b>	Select when the fractional shares resulting from a stock split are credited back to the account holder.

**Deals**

<b>Unit</b>	Displays the business unit for the deal transaction.
<b>Currency</b>	The default currency is that used by the country that is tied to the market exchange.
<b>Fair Value</b>	Displays the market value of the equity as of a particular date.

**Dividend Details**

<b>Declaration Date</b>	Displays the date that the dividend was declared as defined on the Dividend Details page.
<b>Record Holder Date</b>	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.
<b>Payment Date</b>	Displays the date that the dividend is paid to the shareholders as defined on the Dividend Details page.

**Split Details**

<b>Split Date</b>	Displays the date that the split is effective, as defined on the Split Details page.
<b>Payment Date</b>	Displays the date that any payment for the split is made, as defined on the Split Details page.
<b>Ratio</b>	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 108.](#)

## Entering Stock Rates

Access the Equity Quotes page (Deal Management, Equities, Equity Quotes).

**Equity Quotes**

Equity ID: 0000000001      Ticker: ORCL  
 Name: Oracle Corporation  
 Exchange: NASDAQ

**Search Criteria**

From Date:  To Date:

Quotes										Customize	Find	View All	First	1 of 1	Last
*Quote Date	Quote Time	*Price	*Opening Price	Day High Price	Closing Price	Price Diff	*Currency	Trading Volume							
02/01/2005	4:00:00PM	13.65	13.72000000	13.76000000	13.65000000	-0.12000	USD	43,546,528							

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.

<b>Price Diff</b> (price difference)	Enter the difference between the opening price and the closing price.
<b>Trading Volume</b>	Enter the number of equities that were traded on the quote date.
<b>Quote Date</b>	Enter the date of the regular trading session that the entered quote information represents.
<b>Quote Time</b>	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:

- Investing in equities.
- 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 93](#).

## ***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.

## ***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

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
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.
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.  <i>See PeopleSoft Financial Gateway 9.1 PeopleBook, "Setting Up Electronic Banking Using Financial Gateway," Understanding the Layout Catalog.</i>

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
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	RUN_TRC3020	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 (Deal Management, Equities, Equity Definition and click the Split link on the Equity Definition page).

**Split Details**

**Equity ID:** 0000000001

**Ticker Symbol:** ORCL

**Name:** Oracle Corporation

**Fraction Shares:** Fractional Shares

**Split Details**

**\*Split Date:**  

**\*Payment Date:**  

**\*Ratio:**  :

Split Details page

### 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 (Deal Management, Equities, Equity Definition and click the Add Dividend link on the Equity Definition page).

**Dividend Details**

Equity ID: 0000000001      Ticker Symbol: ORCL

Name: Oracle Corporation

**Dividend Details**

\*Declaration Date:        \*Payment Date:  

Record Holder Date:        Ex Dividend Date:  

**Dividend Type**

Stock  
Percent (%):

---

Cash  
Amount:

Currency: USD

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.

<b>Percent (%)</b>	Enter the percentage to use to determine the amount of stock that is paid as a dividend.
<b>Cash</b>	Select to indicate that the dividend will be paid as cash.
<b>Amount</b>	Enter the amount of the cash payment for this dividend.
<b>Currency</b>	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 <a href="#">Chapter 7, "Capturing Deals and Trade Tickets," Entering Equity Deal Details, page 108.</a>

## Managing Equities After Mergers

Access the Merger page (Deal Management, Equities, Equity Definition and click the Merger link on the Equity Definition page).

**Merger**

<b>Equity ID:</b>	0000000001	<b>Ticker Symbol:</b>	ORCL
<b>Name:</b>	Oracle Corporation	<b>Currency Code:</b>	USD

**Merger Details**

**New Stock Symbol:**  

**\*Date Of Merger:**  

**\*Ratio:**  :

Merger page

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

## Importing Equity Quote Data

Access the Equity Quote Import page (Deal Management, Equities, Equity Quote Import).

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 Financial Gateway 9.1 PeopleBook*, "Setting Up Electronic Banking Using Financial Gateway," Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments.

See *PeopleTools PeopleBook: Integration Broker Administration*, "Adding and Configuring Nodes," Configuring Nodes

See *PeopleTools PeopleBook: Integration Broker Administration*, "Using Listening Connectors and Target Connectors," Working With the AS2 Connectors

<b>View Integration Node Details</b>	Click to access the Integration Node Details page and review property details of the selected node. This link appears only if <i>FTP</i> or <i>HTTP</i> is selected in the Import Type field.
<b>File Path</b>	<p>Enter the complete file path location. To select files using the Select File button, the file path must have a trailing backslash (\).</p> <p>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:</p> <pre>\* .XML</pre> <hr/> <p><b>Note.</b> Be sure that the application server and the Process Scheduler have access to the directory where the files are stored.</p> <hr/>
<b>File Selection Help</b>	Click to view help information about specifying file paths and file names.
<b>File Name</b>	Enter the name of the specific file to import or click the Select File button to search for the file. If you want to import multiple files based on extension, leave this field blank.
<b>Layout ID</b>	Select an equity-quote file layout. PeopleSoft delivers the STOCK layout, which is preconfigured for this purpose.
<b>View Layout Details</b>	Click to access the Layout Catalog page to view details of the equity-quote file layout.
<b><i>Advanced Options</i></b>	
<b>Encryption Profile</b>	Select an encryption profile to decrypt payment acknowledgments. Encryption profiles contain both encryption and decryption information.
<b>Use Integration Broker</b>	<p>Select to format the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly.</p> <p>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.</p>

<b>Post Process File Action</b>	Select what action, if any, to perform on the equity-quote data files after the data has been processed. The values are: <ul style="list-style-type: none"> <li>• <i>Copy</i>: Copy the file to the directory that is entered in the Post Process File Directory field.</li> <li>• <i>Delete</i>: Delete the file after the data in it is processed.</li> <li>• <i>Move</i>: Move the file to the directory that is entered in the Post Process File Directory field.</li> <li>• <i>None</i>: Take no action.</li> </ul>
<b>Post Process File Directory</b>	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***

<b>Value</b>	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.  <i>See PeopleSoft Financial Gateway 9.1 PeopleBook, "Setting Up Electronic Banking Using Financial Gateway," Defining Code Mappings for Bank Statements, Payments, and Payment Acknowledgments.</i>
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**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.

### See Also

[Chapter 4, "Managing Equity Deals," Defining Equity Information, page 17](#)

[Chapter 7, "Capturing Deals and Trade Tickets," page 93](#)

## Page Used to Sell Equities

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
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 (Deal Management, Equities, Equity Definition and click the Sell link on the Equity Definition page).

**Sale Details**

Equity ID: 0000000001      Ticker Symbol: ORCL  
 Name: Oracle Corporation

**Sale Details**

\*Sale Price:       Sale Currency: USD  
 \*Sale Date:

Unit	Deal ID	# of Shares	Trade Date	Buy Price	Shares to Sell	Gain/Loss
US001	<a href="#">000000000358</a>	10000.0000	02/01/2005	13.65	<input type="text"/>	
US001	<a href="#">000000000362</a>	10.0000	09/02/2009		<input type="text"/>	

Total Shares to Sell:       Commission/ Fee:

Fee Code SetID:       Sale Proceeds:

Fee Code:      

**Sale Settlement**

\*Sale Counterparty SetID:       \*Sale Bank SetID:

\*Sale Counterparty:       \*Our Settlement Bank:

Dealer:       \*Our Settlement Account:

Reference:       \*Settlement Instructions:

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.

### 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 to Sell**      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.

<b>Commission / Fee</b>	Enter the fee that is charged by a broker or agent for facilitating a transaction.
<b>Calculate Sale Proceeds</b>	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.
<b>Sale Settlement</b>	
<b>Settlement Instructions</b>	Enter the settlement instructions. The default value is specified on the Settlement Instructions page.

**See Also**

*PeopleSoft Banks Setup and Processing 9.1 PeopleBook*, "Setting Up Counterparties," Defining Counterparty Information

Chapter 7, "Capturing Deals and Trade Tickets," Understanding the Deal Capture Process, page 93



## 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 nonrevolving.

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 nonrevolving 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 93](#)

## 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 & Poor's, and Fitch Ratings, 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 & Clearing Corporation (DTCC). 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 DTCC 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 DTCC to dealer accounts at the DTCC 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.

## Pages Used to Establish Line of Credit and Commercial Paper Facilities

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
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.
Enter 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 Report	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 (Deal Management, Administer Deals, Facilities for Issuing Debt).

### Facilities for Issuing Debt

SetID: SHARE      Facility ID: LOC1      Facility Type: Line of Credit

Facility Definition Find | View All First 1 of 1 Last

Description: Demo Line of Credit Facility + -

\*Effective Date: 01/01/1900 \*Status: Active

Review Date: Expiration Date: 04/30/2008

\*Counterparty: USBNK USA BANK

\*Facility Amount: 1,000,000.00 \*Currency Code: USD

Amount Available: 900,000.00 As of Date/Time: 09/22/09 6:29:28AM

Line of Credit Attributes

Minimum Draw: Rate Index: LIBOR

Rate Type: CRRNT Rate Index Tenor: 6 Month

Index Margin: Day Count Basis:

Margin Operator:  Committed Facility  Revolving Facility

Convertible Facility  Commercial Paper Backup Line

Commitment Fee Terms

Unused Portion of Facility Commitment Rate:

Full Facility Payment Cycle:

No Commitment Fee

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

Facility Memos Find | View All First 1 of 1 Last

Facility Attribute Value + -

Override Settlement Instructions Find | View All First 1 of 1 Last

Currency Instructions Facility Review Find | View All First 1 of 1 Last

Deal Override Role Name + -

[Contact Information](#) [Facility Activity](#)

[Attachments \(0\)](#) [Fees](#)

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

**Facility Amount**      Enter the original amount of the facility.

<b>Amount Available</b>	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.
<b>Contact Information</b>	Displays the Facilities Contact page.
<b>Facility Activity</b>	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.
<b><i>Line of Credit Attributes</i></b>	
<b>Minimum Draw</b>	Enter the minimum amount that is required for each borrowing transaction on this facility.
<b>Committed Facility</b>	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.
<b>Revolving Facility</b>	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.
	<hr/> <b>Note.</b> This option is available only if the Committed Facility check box is selected. <hr/>
<b>Convertible Facility</b>	Select to indicate that this line of credit is convertible to a term loan.
	<hr/> <b>Note.</b> If the Commercial Paper Backup Line field is selected, you cannot select the Convertible Facility check box. <hr/>
<b>Commercial Paper Backup Line</b>	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.
<b><i>Commitment Fee Terms</i></b>	
<b>Commitment Rate</b>	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*

**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 Facility to indicate that the commitment rate is applied to the unused portion of the line of credit, rather than to the entire facility amount.

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

---

**See Also**

*PeopleSoft Cash Management 9.1 PeopleBook, "Managing Facilities"*

## Establishing a Commercial Paper Facility

Access the Facilities for Issuing Debt page for a commercial paper facility (Deal Management, Administer Deals, Facilities for Issuing Debt).

### Facilities for Issuing Debt

SetID: SHARE Facility ID: CP1 Facility Type: Commercial Paper

Facility Definition Find | View All | First 1 of 1 | Last

Description: Demo commercial paper facility + -

\*Effective Date: 01/01/1900 🔍 \*Status: Active ▼

Review Date: 🔍 Expiration Date: 04/30/2008 🔍

Issuing Agent: 🔍 Paying Agent: 🔍

\*Facility Amount: 1,000,000.00 \*Currency Code: USD 🔍

Amount Available: 1,000,000.00 As of Date/Time: 09/22/09 6:34:40AM

Commercial Paper Facility Credit Ratings Customize | Find | View All | First 1 of 1 | Last

*Rating Agency	Value	Credit Rating	Description	Rating Date From	Effective Date		
FCHST <span>🔍</span>	1	F1+	Strongest Capacity Short Term	01/01/1900	01/01/1900	<span>+</span>	<span>-</span>

Commercial Paper Dealers Customize | Find | View All | First 1 of 1 | Last

*Dealer	Description	Minimum Denomination	Currency	Dealer Cost	Effective Date		
USBM <span>🔍</span>	USA BANK	<span>🔍</span>	USD <span>🔍</span>	<span>🔍</span>	01/01/1900	<span>+</span>	<span>-</span>

Backup Line of Credit Facility Customize | Find | View All | First 1 of 1 | Last

*Backup Facility	Description	Total Facility Amount	Currency	Effective Date		
<span>🔍</span>				01/01/1900	<span>+</span>	<span>-</span>

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

Facility Memos Find | View All | First 1 of 1 | Last

Facility Attribute Value + -

🔍

Override Settlement Instructions Find | View All | First 1 of 1 | Last

Currency Instructions 🔍 🔍 📄  Deal Override + -

Facility Review Find | View All | First 1 of 1 | Last

Role Name 🔍 + -

[Contact Information](#) [Facility Activity](#)

[Attachments \(0\)](#) [Fees](#)

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

- Issuing Agent** Enter the agent for the issuer of the commercial paper that provides issuing instructions to the DTCC. 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.

<b>Amount Available</b>	Displays the remaining value of the facility.
<b>Rating Agency</b>	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**

<b>Dealer</b>	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.
<b>Minimum Denomination</b>	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.
<b>Dealer Cost</b>	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 Cash Management 9.1 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:

$$\text{(Interest Cost + Prorated Dealer Costs + Prorated Backup L of C Costs / Usable Funds) x (365 / Days to Maturity)}$$


---

## **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 118

*PeopleSoft Cash Management 9.1 PeopleBook*, "Managing Facilities," Monitoring Facilities

Chapter 10, "Maintaining Deals," page 161



## 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 instrument 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 instrument 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 Detail 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 on 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:

- 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).

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

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See [Chapter 5, "Managing Facilities in Deal Management," page 37.](#)

- 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 17.

## 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.

<i>Base Instrument Type</i>	<i>Instrument Type</i>	<i>Description</i>
Commodity	COMMGOLD	Commodity contract on gold
Equity	EQUITY	Equities (stocks)
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 U.S. 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

<b>Base Instrument Type</b>	<b>Instrument Type</b>	<b>Description</b>
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
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 U.S. 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

<b>Base Instrument Type</b>	<b>Instrument Type</b>	<b>Description</b>
Interest Rate Physical	RREPOCBOND	Reverse repurchase agreement on a corporate bond
Interest Rate Physical	SHARE MTN	Medium-term note
Interest Rate Physical	T-BILL	U.S. Treasury bill
Interest Rate Physical	T-BOND US	U.S. 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
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

<i>Base Instrument Type</i>	<i>Instrument Type</i>	<i>Description</i>
Option	OPT_ONFUT	Option on U.S. 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)
- Options

## Common Elements Used in 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 Risk Management 9.1 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 deselected, 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 134.](#)

<b>Amort Method</b> (Amortization Method)	<p>Select the method for amortizing the principal to zero or an end principal:</p> <ul style="list-style-type: none"> <li>• <i>Constant Payment</i>: 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.</li> <li>• <i>Constant Term</i>: 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.</li> <li>• <i>Factored</i>: Amortization and accretion factors are applied to the principal, and the principal is adjusted by that percentage.</li> <li>• <i>Non Amortizing</i>: The principal is not amortized throughout the life of the deal.</li> <li>• <i>Fixed Paydown</i>: 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.</li> </ul>
<b>Approval Required</b>	<p>Select if this instrument requires management approval before contract closure with the counterparty.</p>
<b>Business Day Convention</b>	<p>For the purposes of calculating interest, a business day convention is used for establishing the beginning and end of interest periods. The options are:</p> <ul style="list-style-type: none"> <li>• <i>Following</i>: 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.</li> <li>• <i>Modified Following</i>: The same as <i>Following</i>, 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.</li> <li>• <i>Previous</i>: 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.</li> <li>• <i>Modified Previous</i>: The same as <i>Previous</i>, 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.</li> </ul>

<b>Commercial Paper Issue</b>	<p>Select when creating IRP (Interest Rate Physical) instruments that will use a commercial paper issue facility.</p> <p>See <a href="#">Chapter 5, "Managing Facilities in Deal Management," Understanding Commercial Paper and Line of Credit Facilities, page 37.</a></p> <hr/> <p><b>Important!</b> If you select both the Drawn Line of Credit check box and the Commercial Paper Issue check box in the Other Instrument Attributes on the Define Instrument, Instrument Detail page and the Define Instrument Templates page when you save the page an error message will appear stating that an instrument cannot be defined for both Line of Credit and Commercial Paper. You can select only one of these check boxes when defining an instrument.</p> <hr/>
<b>Confirm Field Validation ID</b>	<p>If you intend to use automated inbound confirmations, enter the confirmation field validation.</p>
<b>Currency</b>	<p>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.</p> <p>Any currency values that you specify at the instrument level can be overwritten at the deal level.</p>
<b>Day Count Basis</b>	<p>Select a day count basis. Values are:</p> <p><i>30/360</i>: 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.</p> <p><i>30E/360</i>: Assumes that a year consists of 12 months with an equal length of 30 days. Also known as Euro 30/360.</p> <hr/> <p><b>Note.</b> 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.</p> <hr/> <p><i>Actual/360</i>: Assumes that a year consists of 360 days, but the months are counted as actual calendar days.</p> <p><i>Actual/365</i>: Assumes that a year consists of 365 days, but the months are counted as actual calendar days.</p> <p><i>Actual/Actual</i>: Assumes that the number of days between two dates is the actual number of calendar days.</p>
<b>Day Counted Interest</b>	<p>Select to have the system use the actual number of days between interest dates to calculate interest payments.</p>

**Drawn on Line of Credit** Select when creating IRP (Interest Rate Physical) instruments that will draw on a line of credit facility.

---

**Important!** If you select both the Drawn Line of Credit check box and the Commercial Paper Issue check box in the Other Instrument Attributes on the Define Instrument, Instrument Detail page and Define Instrument Templates page, when you save the page an error message will appear stating that an instrument cannot be defined for both Line of Credit and Commercial Paper. You can select only one of these check boxes when defining an instrument.

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See [Chapter 5, "Managing Facilities in Deal Management," page 37.](#)

**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.
- *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.
- *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.

<b>Interest Frequency</b>	<p>Select an interval that reflects the cash flow frequency for the deal. Values are <i>Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual, and Weekly</i>.</p> <p>In the Compounds field, define how frequently this interest interval compounds. Values are <i>Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual, and Weekly</i>.</p>
<b>Is a Commercial Paper Issue</b>	<p>Select if the instrument is a commercial paper facility.</p> <p>See <a href="#">Chapter 5, "Managing Facilities in Deal Management," Establishing a Commercial Paper Facility, page 42.</a></p>
<b>Is a Repo (repurchase)</b>	<p>Select to indicate that deals created using this instrument are available for use in a repurchase agreement.</p>
<b>Issuer and Guarantor</b>	<p>Enter the issuer of the security and the entity that backs up the issued security.</p> <p>These fields are required only if the following conditions are met:</p> <ul style="list-style-type: none"> <li>• The selected instrument base type is <i>Interest Rate Physical</i>.</li> <li>• The value in the Debt/Investment field on the Instrument Detail page is <i>Investment</i>.</li> </ul>
<b>Last Coupon Period</b>	<p>You must select a value for this field if you selected the Same Interest for each Period option.</p> <p>Define the term for the last interest payment. The options are:</p> <ul style="list-style-type: none"> <li>• <i>Long Last Coupon Period</i>: 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.</li> <li>• <i>Normal Last Coupon Period</i>: The coupon period commences on the day the deal is executed, and the first payment is due at the end of one full period.</li> <li>• <i>Short Last Coupon Period</i>: 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.</li> </ul>
<b>Margin Operator</b>	<p>Select the operation—add or multiply—by which the reset index is acted upon by the index margin to calculate the adjusted rate.</p>
<b>Market/Exchange</b>	<p>Enter the exchange where the commodity or equity is traded.</p>

<b>Minimum Bids</b>	Enter the number of minimum bids required for this instrument.
<b>Net Deal Settlement Cash Flows</b>	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.
<b>Nth Week</b>	Specify the monthly coupon period end date. Select from these four values: <i>First, Fourth, Second, or Third</i> . Also select a specific weekday.  <u>See Chapter 7, "Capturing Deals and Trade Tickets," Common Elements Used in This Chapter, page 94.</u>
<b>Outbound Confirmations</b>	Select to designate that these instrument deals be selected in the automated outbound confirmations procedure and forwarded to the counterparty for review.
<b>Payment Date</b>	Select from the following options and enter a value in the +/- Payment Days field. <ul style="list-style-type: none"> <li>• <i>Business Days - Paid in Advance:</i> The system calculates a payment a specified number of days <i>before</i> the interest period <i>start</i> 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.</li> <li>• <i>Business Days - Paid in Arrears:</i> This field value's functionality is similar to <i>Business Days - Paid in Advance</i>, but it calculates the opposite result. If selected, the system calculates a payment a specified number of days <i>after</i> the interest period <i>end</i> date, excluding days specified as nonbusiness days on the PeopleSoft calendar functionality.</li> <li>• <i>Calendar Days - Paid in Advance:</i> The system calculates a payment a specified number of days <i>before</i> the interest period <i>start</i> 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.</li> <li>• <i>Calendar Days - Paid in Arrears:</i> This field value's functionality is similar to <i>Calendar Days - Paid in Advance</i>, but it calculates the opposite result. If selected, the system calculates a payment a specified number of days <i>after</i> the interest period <i>end</i> date. It includes all days—both business and nonbusiness days.</li> </ul>
<b>Portfolio</b>	Enter the collection of securities to which the instrument deals belongs.
<b>Rate</b>	Enter the interest rate for this instrument.
<b>Rate Type</b>	Select whether the interest rate for this instrument is fixed or floating. If you select <i>Fixed</i> , enter the rate. If you select <i>Floating</i> , enter the reset index for the floating rate.

<b>Reset Date</b>	Select from these options and enter a value in the +/- Reset Days field.  <i>Set in Arrears:</i> Indicates that the reset date is equal to the interest date that marks the end of the interest period.  <i>Set in Advance:</i> Indicates that the reset date is equal to the interest date that marks the beginning of the interest period.
<b>Reset Frequency</b>	Specify the reset parameter for the interest calculation. Field values ending in the suffix <i>-comp</i> indicates the interest compounds (per the field value time period). Values are <i>Annual</i> , <i>At Maturity</i> , <i>Daily</i> , <i>Every 28 Days</i> , <i>Every 35 Days</i> , <i>Every 49 Days</i> , <i>Monthly</i> , <i>Quarterly</i> , <i>Semi-Annual</i> , <i>Weekly</i> , and the appropriate <i>-comp</i> value.
<b>Reset Index</b>	Enter a reset index for this instrument, for example, <i>LIBOR</i> (London Interbank Offer Rate).
<b>Review At Confirmation</b>	Select if you want to require your confirmation staff to review these instrument deals.
<b>Same Interest each Period</b>	Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.

## Pages Used to Define Instruments

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
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.
Instrument 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 <i>Other</i> , you can enter detailed information about that unique accounting treatment on the Notes page.
Delivery Schedule	INSTR_FUTURE_SP	Click Delivery Schedule on an Instrument Detail page for a futures contract.	Capture data that is specific to a particular futures contract.

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
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 <i>PeopleSoft Risk Management 9.1 PeopleBook</i> , "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.
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 Detail 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 Detail 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 (Deal Management, Administer Deals, Define Instruments).

Instrument Detail		Accounting Templates	
SetID:	SHARE	Instrument Type:	COMMGOLD
Description:	Commodity Contract on Gold		
<a href="#">Copy from existing instrument</a>		<a href="#">Notes</a>	
Details		Find   View All   First   1 of 1   Last	
Line: 1 of 1	Instrument Base Type:	Commodity	 
<a href="#">Extra Attributes</a>			
Commodity Details			
Market/ Exchange:	<input type="text" value="NYMEX"/> 	Commodity Code:	<input type="text" value="GOLD"/> 
Buy/Sell:	<input type="text" value="Buy"/>	Unit of Measure:	<input type="text" value="OZT"/> 
Price Per Unit:	<input type="text"/>	Quantity:	<input type="text" value="100.0000"/>
Rate Reset Type			
<input checked="" type="radio"/> Fixed	Amount:	<input type="text"/>	Currency:
<input type="radio"/> Floating	Index:	<input type="text"/> 	<input type="text"/> 

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

Hedging Information:	<input type="text" value="Can be a Hedged Item"/>	Accounting Treatment:	<input type="text" value="Other"/>
Portfolio:	<input type="text"/>		
Counterparty:	<input type="text"/>		
Issuer:	<input type="text"/>		
Guarantor:	<input type="text"/>		
Minimum Bids:	<input type="text"/>		
<b>Automatic Review Settings</b>			
<input type="checkbox"/>	Approval Required	<input type="checkbox"/>	Review At Confirmation
<input type="checkbox"/>		<input type="checkbox"/>	Outbound Confirmations
Confirm Field Validation ID:	<input type="text"/>		
<b>Other Instrument Attributes</b>			
<input type="checkbox"/>	Net Deal Settlement Cashflows		
<a href="#">Rules for Accounting Treatment</a>			

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 the floating rate index is based.

**See Also**

[Chapter 7, "Capturing Deals and Trade Tickets," Entering Commodity Deal Details, page 104](#)

## Entering Equity Instrument Details

Access the Instrument Detail page for an equity instrument (Deal Management, Administer Deals, Define Instruments).

Instrument Detail
Accounting Templates

---

SetID: SHARE    Instrument Type: EQUITY  
 Description: Equity Instrument

[Copy from existing instrument](#)    [Notes](#)

Details
Find | View All    First 1 of 1 Last

---

Line: 1 of 1    Instrument Base Type: Equity

[Extra Attributes](#)

Equity Details

---

Ticker Symbol:	<input type="text"/>	Exchange:	<input type="text"/>
Number of Shares:	<input type="text"/>	Price Per Share:	<input type="text"/>
Transaction Amount:	<input type="text"/>	Currency:	<input type="text"/>

---

Hedging Information:     Accounting Treatment:

Portfolio:

Counterparty:

Issuer:

Guarantor:

Minimum Bids:

Automatic Review Settings

Approval Required     Review At Confirmation     Outbound Confirmations

Confirm Field Validation ID:

Other Instrument Attributes

Net Deal Settlement Cashflows

[Rules for Accounting Treatment](#)

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 (Deal Management, Administer Deals, Define Instruments).

The screenshot shows the 'Instrument Detail' page for an 'FX Deal Physical' instrument. The page is divided into several sections:

- Instrument Detail / Accounting Templates:** Shows 'SetID: SHARE' and 'Instrument Type: FX FWD'. The 'Description' field contains 'FX Forward'.
- Details:** A navigation bar with 'Find | View All | First | 1 of 1 | Last'.
- Line 1 of 1:** 'Instrument Base Type' is set to 'FX Deal Physical'.
- FX Details:** Divided into 'Foreign' and 'Domestic' sections. Each section has fields for 'Buy/Sell', 'Currency', and 'Amount'.
- Use Time to Maturity:** A checkbox is unchecked. 'Time to Maturity' is set to '0' and 'Maturity Date' is empty.

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

The screenshot shows the 'Instrument Detail' page for an 'FX Deal Physical' instrument, focusing on hedging and review settings:

- Hedging Information:** 'Can be a Hedged Item' (dropdown) and 'Accounting Treatment' (dropdown).
- Portfolio:** Searchable text field.
- Counterparty:** Searchable text field.
- Issuer:** Searchable text field.
- Guarantor:** Searchable text field.
- Minimum Bids:** Text input field.
- Automatic Review Settings:**
  - Approval Required
  - Review At Confirmation
  - Outbound Confirmations
- Confirm Field Validation ID:** 'TR\_MATCH' (searchable text field).
- Other Instrument Attributes:**
  - Net Deal Settlement Cashflows
  - Allow Deal Roll or Swap
- [Rules for Accounting Treatment](#)

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:

- 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 67](#)

## **Entering Futures Contract Instrument Details**

Access the Instrument Detail page for a futures contract (Deal Management, Administer Deals, Define Instruments).

Instrument Detail		Accounting Templates	
SetID:	SHARE	Instrument Type:	FUTR-TBOND
Description:	Futures Contract US Treasury Bond		
<a href="#">Copy from existing instrument</a>		<a href="#">Notes</a>	
Details <span style="float: right;">Find   View All   First 1 of 2 Last</span>			
Line:	1 of 2	Instrument Base Type:	Futures Contract <input type="button" value="+"/> <input type="button" value="-"/>
<a href="#">Extra Attributes</a>		Contingent Upon Future Line: <input type="checkbox"/>	
Futures Details			
Market/ Exchange:	CBOT	Settlement Currency:	USD
Quantity per Contract:	100,000.0000	Underlying Currency:	USD
Tick Interval:	0.05000000	Tick Amount:	31.25
Initial Margin Amount:	2,000.00	Minimum Margin Amount:	15,000.00
<a href="#">Delivery Schedule</a>			

Instrument Detail page – for a futures contract (1 of 2)

Hedging Information:	Is a Derivative	Accounting Treatment:	Other
Portfolio:	<input type="text"/>		
Counterparty:	<input type="text"/>		
Issuer:	<input type="text"/>		
Guarantor:	<input type="text"/>		
Minimum Bids:	<input type="text"/>		
Automatic Review Settings			
<input type="checkbox"/>	Approval Required	<input type="checkbox"/>	Review At Confirmation
<input type="checkbox"/>			Outbound Confirmations
Confirm Field Validation ID:	<input type="text"/>		
Other Instrument Attributes			
<input type="checkbox"/>	Net Deal Settlement Cashflows		
<a href="#">Rules for Accounting Treatment</a>			

Instrument Detail page – for a futures contract (2 of 2)

<b>Instrument Base Type</b>	Select <i>Futures Contract</i> .
<b>Settlement Currency</b>	Enter the final settlement currency of the futures contract.
<b>Quantity per Contract</b>	Enter quantity of the commodity being traded.
<b>Underlying Currency</b>	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 Schedule**                Click to enter contract details.

**See Also**

Chapter 7, "Capturing Deals and Trade Tickets," Defining Futures Deal Details, page 106

## Defining Futures Contract Schedules

Access the Delivery Schedule page (click Delivery Schedule on an Instrument Detail page for a futures contract).

**Delivery Schedule**

SetID:                      SHARE  
Instrument Type:        FUTR-TBOND  
Line:                        1

*Delivery Year		Month	*Market Rate Index	Rate Type	Description		
2000	03 - March	FUCBT-TBDM	CLOSE	March T-Bond Contract	+	-	
2000	06 - June	FUCBT-TBDJ	CLOSE	June T-Bond Contract	+	-	
2000	09 - Septemb	FUCBT-TBDS	CLOSE	Sep T-Bond Contract	+	-	
2000	12 - Decembe	FUCBT-TBDD	CLOSE	Dec T-Bond Contract	+	-	

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 (Deal Management, Administer Deals, Define Instruments, Instrument Detail).

The screenshot displays the 'Instrument Detail' page for a generic deal. At the top, there are tabs for 'Instrument Detail' and 'Accounting Templates'. The main form includes the following fields and sections:

- SetID:** SHARE
- Instrument Type:** GENERIC
- Description:** Generic Instrument
- Copy from existing instrument** and **Notes** links.
- Details** section with a navigation bar: Find | View All First 1 of 1 Last. Below this, 'Line: 1 of 1' and 'Instrument Base Type: Generic Instrument' are shown.
- Generic Details** section:
  - Asset or Liability:** Asset
  - Amount:** (empty field)
  - Currency:** USD
- Hedging Information:** Can be a Hedged Item
- Accounting Treatment:** (empty dropdown)
- Portfolio:** (empty field with search icon)
- Counterparty:** (empty field with search icon)
- Issuer:** (empty field with search icon)
- Guarantor:** (empty field with search icon)
- Minimum Bids:** (empty field)
- Automatic Review Settings** section:
  - Approval Required
  - Review At Confirmation
  - Outbound Confirmations
  - Confirm Field Validation ID:** (empty field with search icon)
- Other Instrument Attributes** section:
  - Net Deal Settlement Cashflows
- [Rules for Accounting Treatment](#) link at the bottom.

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 109

## Entering Interest Rate Physical Instrument Details

Access the Instrument Detail page for an interest rate physical instrument (Deal Management, Administer Deals, Define Instruments).

Instrument Detail
Accounting Templates

SetID: SHARE    Instrument Type: BANKLOAN  
 Description: Commercial Bank Loan

[Copy from existing instrument](#)    [Notes](#)

Details
Find | View All    First 1 of 1 Last

Line: 1 of 1    Instrument Base Type: Interest Rate Physical + -

Interest Rate Physical Details

Debt/Investment: Debt	*Rate Type: Floating
Rate: <input type="text"/>	Reset Index: <input type="text"/>
Margin Operator: <input type="text"/>	Index Margin: <input type="text"/>
Day Count Basis: Actual/360	Interest Calculation: Interest Bearing
Par Amount: <input type="text"/>	Currency: <input type="text"/>
Discount/Premium: Constant Yield Method	Time to Maturity: <input type="text"/>
Time to Settlement: 2	Maturity Date: <input type="text"/>
Issue Date: <input type="text"/>	

Day Delay Instrument

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

▼ Interest Dates and Calculation

Repeat Interest Dates

Interest Frequency:

Reset Frequency:

Business Day Convention:

Ex-Interest Rule:

Interest Calculation

Same Interest each Period

First Coupon:

Last Coupon:

Day Counted Interest

Interest Dates:

Interest Date Rule

No Interest Date Rule

Forwards from Issue Date

Backwards from Maturity Date

End of Month      Coupon Month:

Override Month and Day      Coupon Month:       Coupon Day:

Nth Weekday      Coupon Month:       Nth Week:       Weekday:

---

\*Payment Date:  +/- Payment Days:

Reset Date:  +/- Reset Days:

Open-ended Maturity

Open-ended Maturity      Periods:       Minimum Periods:

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

Hedging Information:

Portfolio:

Counterparty:

Issuer:

Guarantor:

Minimum Bids:

Accounting Treatment:

Automatic Review Settings

Approval Required       Review At Confirmation       Outbound Confirmations

Confirm Field Validation ID:

Other Instrument Attributes

Net Deal Settlement Cashflows       Allow Deal Roll or Swap       Is a Repo

Allow Fixed Rate Change       Drawn on Line of Credit       Commercial Paper Issue

[Rules for Accounting Treatment](#)

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

**Instrument Base Type**      *Select Interest Rate Physical.*

## ***Interest Rate Physical Details***

<b>Debt/Investment</b>	Specify whether the instrument is for debt raising or is an investment. Values are <i>Debt</i> or <i>Investment</i> .  (Optional) Select <i>Investment</i> to fill in the Issuer and Guarantor fields on the Instrument Detail page.
<b>Par Amount</b>	Enter the nominal monetary amount for the security.
<b>Discount/Premium</b>	This field is available for entry when you select <i>Interest Bearing</i> 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. <i>Discount to Yield</i> and <i>Straight Discount</i> are values only if you deselect the Repeat Interest Dates check box or if the instrument's interest rate is <i>Floating</i> . 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: <ul style="list-style-type: none"> <li>• <i>(none)</i>: 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.</li> <li>• <i>Constant Yield Method</i>: 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.</li> <li>• <i>Straightline Method</i>: The discount (or premium) amount is amortized (accounted for) separately using the discount accrual accounting event. The amount of the discount (or premium) amortized in each period is set so that the total amortized portion is equal to the total amount of the discount (or premium) divided by the total life of the deal (term) in days, multiplied by the number of days that the deal has been outstanding (using 30/360 day counts, if appropriate).</li> </ul>
<b>Time to Settlement</b>	Enter the number of business days between the deal transaction date and the deal settlement date.
<b>Time to Maturity</b>	Enter the number of calendar days between the deal settlement date and the deal maturity date.
<b>Issue Date</b>	Enter the date that the instrument is issued.
<b>Maturity Date</b>	Enter the date that the deal matures.
<b>Day Delay Instrument</b>	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 73](#)

[Chapter 7, "Capturing Deals and Trade Tickets," Viewing and Modifying Interest and Payment Dates, page 131](#)

## **Entering Interest Rate Swap Instrument Details**

Access the Instrument Detail page for an interest rate swap (Deal Management, Administer Deals, Define Instruments).

Instrument Detail		Accounting Templates	
SetID:	SHARE	Instrument Type:	IRSWAP
Description:	Interest Rate Swap		
<a href="#">Copy from existing instrument</a>		<a href="#">Notes</a>	
Details <span style="float: right;">Find   View All First 1 of 1 Last</span>			
Line:	1 of 1	Instrument Base Type:	Interest Rate Swap
<a href="#">Extra Attributes</a>			
Interest Rate Swap Details			
Swap Principals:	Don't Swap		
Time to Commencement:	2	Time to Maturity:	
		Maturity Date:	
Pay		Receive	
*Rate Type:	Fixed	*Rate Type:	Floating
Rate:		Rate:	
Interest Calculation:	Interest Bearing	Interest Calculation:	Interest Bearing
Day Count Basis:	30/360	Day Count Basis:	Actual/360
Notional Amount:		Notional Amount:	
Currency:		Currency:	
Reset Index:		Reset Index:	
Margin Operator:		Margin Operator:	
Index Margin:		Index Margin:	
Interest Dates and Calculation			
<input checked="" type="checkbox"/> Repeat Interest Dates			
Pay		Receive	
Interest Frequency:	Semi-Annual	Interest Frequency:	Semi-Annual
Compound Frequency:		Reset Frequency:	
Business Day Convention:	Modified Following	Business Day Convention:	Modified Following

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



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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 84.](#)

#### **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). Deselect 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 76

## Entering Option and Option - Binary Payoff Instrument Details

Access the Instrument Detail page for an option or an option - binary payoff (Deal Management, Administer Deals, Define Instruments).

The screenshot shows the 'Instrument Detail' page for a 'Binary Option' instrument. The 'SetID' is 'SHARE' and the 'Instrument Type' is 'BINARY'. The 'Description' is 'Binary Option'. There are links for 'Copy from existing instrument' and 'Notes'. The 'Details' section shows 'Line: 1 of 2', 'Instrument Base Type: Option', and 'Contingent Upon Option Line: [ ]'. The 'Option Details' section includes fields for 'Exercise Type: European', 'Exercise By: Cash Difference', 'Strike Determination: Standard', '\*Barriers: None', 'Premium Payments: Single Premium', 'Option Type: [ ]', 'Time to Expiry: [ ]', and 'Expiry Date: [ ]'. There are also checkboxes for 'Strike Rate Varies Over Time' and dropdowns for 'Sampling Frequency' and 'Average Type'.

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

Line: 2 of 2 Instrument Base Type: Option - Binary Payoff Contingent Upon Option Line: 1

[Extra Attributes](#)

**Binary Option Details**

Amount:  Currency:

---

Hedging Information: Is a Derivative Accounting Treatment:

Portfolio:

Counterparty:

Issuer:

Guarantor:

Minimum Bids:

**Automatic Review Settings**

Approval Required  Review At Confirmation  Outbound Confirmations

Confirm Field Validation ID: TR\_MATCH

**Other Instrument Attributes**

Net Deal Settlement Cashflows

[Rules for Accounting Treatment](#)

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

**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.

*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.

<b>Premium Payments</b>	Select <i>Single Premium</i> to enable a premium payment row at deal capture. Select <i>Multiple Premiums</i> to enable multiple premium payment rows at deal capture.
<b>Average Type</b>	<p>If the value of the Strike Determination field is <i>Asian - Average Price</i> or <i>Asian - Average Strike</i>, then select the average type to determine what method to employ for calculating an average for the selected sampling frequency. Values are:</p> <p><i>Arithmetic</i>: Assumes that a price is sampled at finite points in time.</p> <p><i>Geometric</i>: Assumes that a price is sampled on a continuous basis.</p>
<b>Option Type</b>	<p>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 <i>Cap/Floor</i> or <i>Swaption</i> to determine how the option affects the swap:</p> <p><i>Cap/Floor</i>: 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.</p> <p><i>Swaption</i>: Applies the option to the entire swap. Upon exercise, the option expires, and the swap becomes active.</p>
<b>Time to Expiry</b>	Enter the number of days until the option expires.
<b>Expiry Date</b>	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.
 <b>Binary Option Details</b>	
<b>Amount</b>	Enter the amount of the payoff.

## Defining Extra Attributes

Access the Instrument Extra Attributes page (click the Extra Attributes link on the Instrument Detail page).

The screenshot shows the 'Instrument Extra Attributes' page. At the top, there is a header 'Instrument Extra Attributes' in blue. Below it is a navigation bar with 'Extra Attributes' and links for 'Customize', 'Find', 'View All', and '1 of 1'. The main content is a table with the following structure:

*Attribute	Attribute Type	Short Name		
MRKRT	Market Rate	TB Rate	+	-

Instrument 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.

<b>Attribute</b>	Enter a five-character, alphanumeric code for the attribute.
<b>Attribute Type</b>	Specify a value: <i>Date</i> , <i>Market Rate</i> , <i>Small Integer</i> , or <i>Small Character</i> .
<b>Short Name</b>	Enter a name for the attribute.

### See Also

[Chapter 7, "Capturing Deals and Trade Tickets," Specifying Common Deal Capture Functionality, page 134](#)

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## 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.

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 123

PeopleSoft Cash Management 9.1 PeopleBook, "Managing Treasury Accounting," Establishing Accounting Templates

## Pages Used to Select Accounting Templates

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

## Selecting Accounting Templates

Access the Accounting Templates page (Deal Management, Administer Deals, Define Instruments, Accounting Templates).

Instrument Detail

Accounting Templates

SetID: SHARE    Instrument Type: CDDAYCOMP

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

Line: 1    Instrument Base Type: Interest Rate Physical

Accounting Treatments
Find | View All | First | 1 of 5 | Last

Accounting Treatment: Held to Maturity

Accounting Templates page (1 of 2)

Accounting Events			
Customize   Find   First 1-15 of 15 Last			
Leg 1 Leg 2			
Accounting Event Type	Accounting Template ID	View Accounting Template	Include in Accounting
Initial Payment	IRP-INITPMT		<input checked="" type="checkbox"/>
Maturity Payment	IRP-MATPMT		<input checked="" type="checkbox"/>
Periodic Payment	IRP-PERPMT		<input checked="" type="checkbox"/>
Sell / Buyback	IRP-SELBYB		<input checked="" type="checkbox"/>
Interest Accrual	IRP-INTACC		<input checked="" type="checkbox"/>
Discount Accrual	IRP-DISACC		<input checked="" type="checkbox"/>
Mark to Market	IRP-MTM		<input checked="" type="checkbox"/>
Interim Principal Payment	IRP-INITPMT		<input checked="" type="checkbox"/>
Fair Value Hedged Item G/L			<input type="checkbox"/>
Firm Commitment to Carrying			<input type="checkbox"/>
Amortize Adj of Carrying			<input type="checkbox"/>
Derecognize Firm Commitment			<input type="checkbox"/>
AOCI Adjustment			<input type="checkbox"/>
AOCI Reclassify			<input type="checkbox"/>
Will Not Occur-AOCI Reclassify			<input type="checkbox"/>

Accounting Templates page (2 of 2)

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

- Accounting Event Type** Displays the accounting event type and associated accounting template ID default values. These vary depending on the instrument base type that you selected on the Instrument Detail page.
- Leg 1 and 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.

 **View Accounting Template**

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 Cash Management 9.1 PeopleBook*, "Managing Treasury Accounting," Entering Accounting Template Information.

**See Also**

*PeopleSoft Cash Management 9.1 PeopleBook*, "Managing Treasury Accounting," Accounting Events

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## 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**

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Instrument Detail	DEFINE_INSTRUMENTS	Deal Management, Administer Deals, Define Instruments, Instrument Detail	Create complex instruments by adding additional instrument lines to the Details section, by copying instrument detail lines from existing instruments, and by clicking the Copy from existing 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.
2. (Optional) Add template notes.
3. Specify template details.

## Pages Used for Creating Instrument Templates

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Define Instrument Templates	INSTR_TMPL_DETL_TR	Deal Management, Administer Deals, Define Instrument Templates, 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 (Deal Management, Administer Deals, Define Instrument Templates, Define Instrument Templates).

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 118](#)

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## 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 93](#)

[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.

## Pages Used to Create and Search Collateral Items

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Collateral	TR_COLL_HDR	Deal Management, Collateral, Collateral, 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, Collateral Summary	Work from a centralized location with items pledged as collateral.

Page Name	Definition Name	Navigation	Usage
Collateral Search Preferences	TR_COLL_SRCH_PREF	Click Preferences on the Collateral Summary 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 (Deal Management, Collateral, Collateral, Collateral).

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.

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

**Details**

<b>Market Value</b>	The system automatically populates this field with the calculated amount value.
<b>Allocated</b>	Date that the collateral is removed from free inventory, or segregated.
<b>Expect Release</b>	Date that the collateral is released back into free inventory, or unsegregated.

**Searching Collateral Items**

Access the Collateral Summary page (Deal Management, Collateral, Collateral Summary).

### Collateral Summary [Preferences](#)

**Search Criteria**

Unit	Collateral ID	Held By	Counterparty	
<input style="width: 90%;" type="text" value="%"/>	<input style="width: 90%;" type="text" value="%"/>	<input style="width: 90%;" type="text"/>	<input style="width: 90%;" type="text" value="%"/>	<input type="button" value="Search"/>

Unit	Collateral ID	Reference #	Held By	Counterparty	Market Value	Currency

[Add Collateral](#)

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.



## 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 (IRP) deals and interest rate (IR) 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 Cash Management 9.1 PeopleBook*, "Defining Cash Positions," Setting Up Trees and Positions.

## Common Elements Used in This Chapter

### Accounting Treatment

Specify 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.

*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 treasury of the enterprise.

*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 [Chapter 7, "Capturing Deals and Trade Tickets," Defining Amortization Functionality for IRP and IR Swap Deals, page 126.](#)

### Business Day Convention

For the purposes of calculating interest, a business day convention is used for establishing the beginning and end of interest periods. Values 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 at 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 button depends 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.

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**Note.** The difference between the 30/360 calculation and the 30E/360 calculation occurs when a period ends on the 31<sup>st</sup> but did not start on the 30<sup>th</sup> or 31<sup>st</sup>. In this case, the 30/360 calculation uses the 31<sup>st</sup> day as equal to 31, while the 30E/360 calculation uses the 31<sup>st</sup> 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. If you select this check box, 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 that is sold to another counterparty or bought back from the counterparty.

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

*Partially Sold / Bought Back*: Indicates a part of 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 118.](#)

See *PeopleSoft Cash Management 9.1 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 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 Cash Management 9.1 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. Values 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 [Chapter 7, "Capturing Deals and Trade Tickets," Interest Date Rule, page 114.](#)

**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. Values are:

*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.

**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 23<sup>rd</sup> 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. Values are *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual, and Weekly*. In the Compounds field, define how frequently this interest interval compounds. Values are *Annual, At Maturity, Every 28 Days, Every 35 Days, Every 49 Days, Monthly, Quarterly, Semi-Annual, and Weekly*.

**Interest 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.

<b>Instrument Notes</b>	Click to access the Show Treasury Instrument Notes page to review notes about the underlying instrument of the deal. This text field is for reference only; you cannot modify the notes.
<b>Last Coupon Period</b>	<p>You must select a value for this field if you selected the Same Interest for each Period option.</p> <p>Define the term for the last interest payment. Values are:</p> <ul style="list-style-type: none"><li>• <i>Long Last Coupon Period:</i> 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.</li><li>• <i>Normal Last Coupon Period:</i> 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.</li><li>• <i>Short Last Coupon Period:</i> 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.</li></ul>
<b>Margin Operator</b>	Select the operation, add or multiply, by which the rate per the reset index is acted upon by the index margin to calculate the adjusted rate.
<b>Maturity Date</b>	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.
<b>Net Deal Settlement Cash Flows</b>	Select 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 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 in the PeopleSoft calendar functionality.
- *Calendar Days - Paid in Advance*: The system calculates a payment for 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 for 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. See *PeopleSoft Cash Management 9.1 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.

<b>Reset Date</b>	Select from the following values and enter a value in the +/- Reset Days field:
	<i>Set in Arrears:</i> Indicates that the reset date equates to the interest date that marks the end of the interest period.
	<i>Set in Advance:</i> Indicates that the reset date equates to the interest date that marks the beginning of the interest period.
<b>Reset Frequency</b>	Specify the reset parameter for the interest calculation. Field values ending in the suffix - <i>Comp</i> indicate the interest compounds (per the field value time period). Select from <i>Annual</i> , <i>At Maturity</i> , <i>Daily</i> , <i>Every 28 Days</i> , <i>Every 35 Days</i> , <i>Every 49 Days</i> , <i>Monthly</i> , <i>Quarterly</i> , <i>Semi-Annual</i> , <i>Weekly</i> , or the appropriate - <i>Comp</i> value.
<b>Reset Index</b>	Select a reset index for this instrument, for example, <i>LIBOR</i> . (London Interbank Offer Rate).
<b>Reserve</b>	Click to reserve headroom for this deal below the ceiling for the limit. This button is available only when the deal status is <i>Under Negotiation</i> . 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.
<b>Same Interest each Period</b>	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 <i>Normal First Coupon Period</i> , <i>Short First Coupon Period</i> , or <i>Long First Coupon Period</i> in the first drop-down list box. Select <i>Normal Last Coupon Period</i> , <i>Short Last Coupon Period</i> , or <i>Long Last Coupon Period</i> in the second drop-down list box.
<b>Security ID</b>	Enter the security ID that was assigned when you defined the security using the Security Header page.  See <a href="#">Chapter 3, "Managing Securities," Defining Securities, page 8.</a>
<b>Submit for Preview</b>	A treasury organization can gauge the feasibility of hypothetical deals and ensure that limits exist for deals that are planned for the near future. When you enter provisional deals, select this check box and select <i>Under Negotiation</i> from the Deal Status drop-down list box on the Deal Detail page. When you save a deal, <i>Pending Review</i> is the default value as the deal status type, and the Workflow feature routes the deal to the designated manager for review.

<b>Term</b>	<p>Displays the number of days between the settlement or commencement date and maturity date on the Deal Detail page. The value is calculated by the system.</p> <p>If you enter a term value, then the system calculates the maturity date by adding the term to the commencement or settlement date.</p>
<b>Test Limits</b>	<p>Click to test whether a deal falls within established position limits.</p> <p>See <a href="#">Chapter 7, "Capturing Deals and Trade Tickets," Understanding Limit Checked Workflow, page 103.</a></p> <p>See <i>PeopleSoft Cash Management 9.1 PeopleBook</i>, "Defining Cash Positions," Defining Position Limits.</p>

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## 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 foreign exchange (FX) deal physical details.
- Define roll-specific details.
- Specify IRP deal details.
- Define IR swap deal details.

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

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See [Appendix B, "Deals Capture Examples," page 175.](#)

See [Chapter 4, "Managing Equity Deals," page 17.](#)

## Understanding Deal Entry

The deal entry process can be complex. PeopleSoft Deal Management from Oracle 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 your 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 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 48.](#)

To create deals:

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

## Understanding 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 136](#)

[Appendix C, "Delivered Workflows for Deal Management," page 283](#)

*PeopleSoft Cash Management 9.1 PeopleBook, "Defining Cash Positions," Defining Position Limits*

## Pages Used to Define Deals

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Enter commodity deal details.
Commodities Settlement	TRX_COMO_STL	Click Settle on the Deal Detail page for a commodity instrument deal.	Set up the settlement of commodities.

Page Name	Definition Name	Navigation	Usage
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 Management, Capture Deals, Deals, Deal Detail).

Deal Detail Settlement Instructions

Unit: US001 Deal ID: 000000000361 Instrument Type: [COMMGOLD](#) Template:

\*Transaction Date:

Security ID:

Deal Detail Find | View All First 1 of 1 Last

Line: 1 of 1 Instrument Base Type: Commodity

Commodity Details

\*Spot Date:  Term:  \*Maturity Date:

\*Market/ Exchange:  \*Commodity Code:

\*Buy/Sell:  \*Unit of Measure:

\*Price Per Unit:  \*Quantity:

Rate Reset Type

Fixed Amount:  Currency:

Floating Index:

Deal Detail page for commodity deals (1 of 2)

Portfolio:	<input type="text"/>	*Accounting Treatment:	Other
*Counterparty:	USBNK	Broker:	<input type="text"/>
Issuer:	USBNK	Guarantor:	USBNK
Dealer:	<input type="text"/>	Reference:	<input type="text"/>
Description:	Buy Commodity GOLD, 100 quantity for 336.6 each on 2005-04-01, maturing on 2005-06-30		
Deal Status:	Open	Authorized	
<input type="checkbox"/> Exclude from Position <input type="checkbox"/> Submit for Preview <input type="checkbox"/> Net Deal Settlement Cashflows			
<input type="button" value="Cashflows"/> <input type="button" value="Test Limits"/> <input type="button" value="Deal Test"/> <input type="button" value="Reserve"/> <input type="button" value="Print"/>			
<a href="#">Event Log</a> <a href="#">Fees</a> <a href="#">Instrument Notes</a> <a href="#">Additional Holidays</a> <a href="#">Bids</a> <a href="#">Document Sequencing</a>			
<a href="#">Pool Information</a> <a href="#">Deal Analytics</a> <a href="#">Sell/Buyback</a>			
<a href="#">Attachments (0)</a>			

Deal Detail page for commodity deals (2 of 2)

### 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

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 63](#)

## Entering Commodity Settlement Details

Access the Commodities Settlement page (click Settle on the Deal Detail page for a commodity instrument deal).

Commodities Settlement page

**Current Status**

Select the current status of the option. Values are:

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

**Settlement by**

Values are:

- *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 (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail		Settlement Instructions							
Unit:	US001	Deal ID:	T-FUTURE	Instrument Type:	<a href="#">FUTR-TBOND</a>	Template:			
*Transaction Date:	<input type="text" value="04/06/2001"/>	Security ID:	<input type="text" value="0000000001"/>						
Deal Detail		Find   View All		First		1 of 2		Last	
Line:	1 of 2	Instrument Base Type:		Futures Contract					
Futures Details									
*Buy/Sell:	<input type="text" value="Buy"/>	*# of Contracts:	<input type="text" value="50.0000"/>	*Delivery Year:	<input type="text" value="2001"/>	*Month:	<input type="text" value="12"/>	*Original Price:	<input type="text" value="100.00000000"/>
Market Rate Index:	FUCBT-TBDD	Dec 01 T-Bond contract		Settlement Currency:		USD			
Market/ Exchange:	CBOT	Quantity:	100,000.0000		Underlying Currency:		USD		
Minimum Margin:	15,000.00	Tick Interval:	0.05000000		Last Trade Date:		12/19/2001		
Initial Margin Amount:	2,000.00	Tick Amount:	31.25		First Delivery Date:		12/01/2001		

Deal Detail page for futures deals (1 of 2)

Portfolio:	<input type="text"/>	*Accounting Treatment:	<input type="text" value="Other"/>
*Counterparty:	<input type="text" value="USBNK"/>	Broker:	<input type="text"/>
Issuer:	<input type="text" value="USBNK"/>	Guarantor:	<input type="text" value="USBNK"/>
Dealer:	<input type="text"/>	Reference:	<input type="text"/>
Description:	<input type="text" value="Buy 50 CBOT Futures for Dec 2001 Index:FUCBT-TBDD"/>		
Deal Status:	<input type="text" value="Matured"/>	Authorized	
<input type="checkbox"/> Exclude from Position <input type="checkbox"/> Submit for Preview <input type="checkbox"/> Net Deal Settlement Cashflows			
<input type="button" value="Cashflows"/> <input type="button" value="Test Limits"/> <input type="button" value="Deal Test"/> <input type="button" value="Reserve"/> <input type="button" value="Print"/>			
<a href="#">Event Log</a> <a href="#">Fees</a> <a href="#">Instrument Notes</a> <a href="#">Additional Holidays</a> <a href="#">Bids</a> <a href="#">Document Sequencing</a>			
<a href="#">Pool Information</a> <a href="#">Deal Analytics</a> <a href="#">Interest Dates</a>			
<a href="#">Attachments (0)</a>			

Deal Detail page for futures deals (2 of 2)

**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 original price of the contract.

**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 68

## Entering Equity Deal Details

Access the Deal Detail page for an equity deal (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail
Settlement Instructions

Unit: US001
Deal ID: CASE6
Instrument Type: EQUITY
Template:

\*Transaction Date:

Deal Detail
Find | View All
First 1 of 1 Last

Line: 1 of 1 Instrument Base Type: Equity

Equity Details

\*Ticker Symbol:

\*Number of Shares:

\*Transaction Amount:

\*Trade Date:

\*Exchange:

\*Price Per Share:

Currency: USD

---

Portfolio:

\*Counterparty:

Issuer:

Dealer:

\*Accounting Treatment:

Broker:

Guarantor:

Reference:

Description:

Deal Status:  Authorized

Exclude from Position  
 Submit for Preview  
 Net Deal Settlement Cashflows

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[Deal Analytics](#)

[Attachments \(0\)](#)

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 18.](#)

<b>Ticker Symbol</b>	Enter the stock exchange symbol that is used in trading the particular shares or the corporation.
<b>Exchange</b>	Enter the market exchange with which the corporation is listed.
<b>Number of Shares</b>	Enter the number of shares that are being traded.
<b>Price per Share</b>	Enter the price of a single share of stock.
<b>Transaction Amount</b>	Enter the monetary total of the transaction based on the number of shares that are being sold multiplied by the price per share.
<b>Currency</b>	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.
<b>Trade Date</b>	Enter the date of stock purchase.

### **See Also**

[Chapter 4, "Managing Equity Deals," Selling Equities, page 32](#)

## **Entering Generic Deal Details**

Access the Deal Detail page for a generic deal (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail **Settlement Instructions**

Unit: US001 Deal ID: 000000000360 Instrument Type: [GENERIC](#) Template:

\*Transaction Date: 04/01/2005

Security ID:

Deal Detail [Find](#) | [View All](#) First 1 of 1 Last

Line: 1 of 1 Instrument Base Type: Generic Instrument

[Extra Attributes](#)

**Cashflows Details**

Rate: 4.50000000

Market Date: 04/01/2005

**Cash Flows** [Customize](#) | [Find](#) | [View All](#) First 1 of 1 Last

Date	Pay or Receive	Amount	Currency
05/31/2005	Pay	-4,000.00	USD

**Generic Details**

\*Asset or Liability: Asset Amount: 4,000.00 \*Position Currency: USD

\*Start Date: 04/01/2005 Term: 60 \*Maturity Date: 05/31/2005

Deal Detail page for generic deals (1 of 2)

Portfolio:

\*Counterparty: USBNK

Issuer: USBNK

Dealer:

\*Accounting Treatment: Held to Maturity

Broker:

Guarantor: USBNK

Reference:

Description: 60 Day to 2005-05-31 Generic Instrument USD 4k. A

Deal Status: Open Authorized

Exclude from Position

Submit for Preview

Net Deal Settlement Cashflows

[Cashflows](#) [Test Limits](#) [Deal Test](#) [Reserve](#) [Print](#)

[Event Log](#) [Fees](#) [Instrument Notes](#) [Additional Holidays](#) [Bids](#) [Document Sequencing](#)

[Pool Information](#) [Deal Analytics](#) [Sell/Buyback](#)

[Attachments \(0\)](#)

Deal Detail page for generic deals (2 of 2)

**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 71](#)

## Defining Option and Option - Binary Payoff Deal Details

Access the Deal Detail page for an option or an option - binary payoff deal (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail		Settlement Instructions	
Unit:	US001	Deal ID:	TOPTION
Instrument Type:	FXAMCLPT	Template:	
*Transaction Date:	01/02/1999	Security ID:	
Deal Detail <span style="float: right;">Find   View All   First 1 of 2 Last</span>			
Line:	1 of 2	Instrument Base Type:	Option
Option Details			
*Start Date:	01/04/1999	Term:	240
*Purchase/Write:	Purchase	Call DEM / Put USD	*Expiry Date:
Strike Rate:	5.00000000	*Option Status:	Active
Initial Intrinsic Value:	0.00	Option Delta:	1.00000000
		*Currency:	USD
Premium Payments/Receipts <span style="float: right;">Customize   Find   View All   First 1 of 1 Last</span>			
Payment Date	Payment Amount	Payment Currency	
01/04/1999	-2,221.00	USD	<input type="button" value="+"/> <input type="button" value="-"/>
			<input type="button" value="Exercise"/>

Deal Detail page for an option (1 of 2)

**Portfolio:** GTI 
**\*Accounting Treatment:** Available for Sale

**\*Counterparty:** USBNK 
**Broker:**

**Issuer:** USBNK 
**Guarantor:** USBNK

**Dealer:** 
**Reference:**

**Description:**

**Deal Status:**

Exclude from Position  
 Submit for Preview  
 Net Deal Settlement Cashflows

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[Attachments \(0\)](#)

Deal Detail page for an option (2 of 2)

Deal Detail
Settlement Instructions

**Unit:** US001    **Deal ID:** 000000000359    **Instrument Type:** BINARY    **Template:**

**\*Transaction Date:** 04/01/2005

**Security ID:**

Deal Detail
Find | View All | First 1 of 2 Last

**Line:** 1 of 2    **Instrument Base Type:** Option

Option Details

**\*Start Date:** 04/01/2005     **Term:** 35    **\*Expiry Date:** 05/06/2005

**\*Purchase/Write:** Purchase   Binary Option    **\*Option Status:** Active

**Strike Rate:** 10.00000000    **Option Delta:** 1.00000000

**Initial Intrinsic Value:** 0.00    **\*Currency:** USD

Premium Payments/Receipts
Customize | Find | View All | First 1 of 1 Last

Payment Date	Payment Amount	Payment Currency		
04/01/2005 <input type="text"/>	-50.00	USD <input type="text"/>	+	-

Deal Detail page for options with binary payoff (1 of 2)

Portfolio:	<input type="text"/>	*Accounting Treatment:	Held to Maturity
*Counterparty:	USBNK	Broker:	<input type="text"/>
Issuer:	USBNK	Guarantor:	USBNK
Dealer:	<input type="text"/>	Reference:	<input type="text"/>
Description:	Option with Binary Payoff of 20,000		
Deal Status:	Open	Authorized	
<input type="checkbox"/> Exclude from Position <input type="checkbox"/> Submit for Preview <input checked="" type="checkbox"/> Net Deal Settlement Cashflows			
<input type="button" value="Cashflows"/> <input type="button" value="Test Limits"/> <input type="button" value="Deal Test"/> <input type="button" value="Reserve"/> <input type="button" value="Print"/>			
<a href="#">Event Log</a> <a href="#">Fees</a> <a href="#">Instrument Notes</a> <a href="#">Additional Holidays</a> <a href="#">Bids</a> <a href="#">Document Sequencing</a>			
<a href="#">Pool Information</a> <a href="#">Deal Analytics</a> <a href="#">Sell/Buyback</a>			
<a href="#">Attachments (0)</a>			

Deal Detail page for options and options with binary payoff (2 of 2)

**Note.** This section discusses deal details for both options and options - binary payoff. The application pages for these deals are identical, exception for 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 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**

Values are:

*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 status of the options. Values are:

*Inactive:* The option is ineligible for exercise due to an Up and Out or Down and Out option barrier breach or cancellation. 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:* The option is 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:* The option is exercised.

*Expired:* The option exceeded its expiry date and is no longer eligible for exercise.

See [Chapter 7, "Capturing Deals and Trade Tickets," Option Barriers, page 113.](#)

**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** Enter an amount for the premium payment.

#### See Also

[Chapter 6, "Defining Instrument Types and Instrument Templates," Entering Option and Option - Binary Payoff Instrument Details, page 80](#)

## Updating Option Exercise Status

Access the Settle Option by Cash Difference page (click Exercise on the Deal Detail page for an options deal).

Settle Option by Cash Difference page

#### Current Option Status

Select the status of the option. Values are:

*Active:* The option is eligible for exercise.

*Exercised:* The option is exercised.

*Expired:* The option exceeded its expiry date. It is no longer eligible for exercise.

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

## Entering FX Deal Physical Details

Access the Deal Detail page for an FX physical (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail
Settlement Instructions

Unit: US001    Deal ID: TFX3    Instrument Type: [FX FWD](#)    Template:

\*Transaction Date:

Security ID:

Deal Detail Find | View All First 1 of 1 Last

Line: 1 of 1    Instrument Base Type: FX Deal Physical

FX Details

Foreign	Domestic
<input checked="" type="radio"/> Buy    *Currency: <input type="text" value="JPY"/> <input type="radio"/> Sell    *Amount: <input type="text" value="1,000,000"/>	<input type="radio"/> Buy    *Currency: <input type="text" value="USD"/> <input checked="" type="radio"/> Sell    *Amount: <input type="text" value="10,000.00"/>
*Spot Rate: <input type="text" value="102.00000000"/>	*Forward Rate: <input type="text" value="100.00000000"/>
*Spot Date: <input type="text" value="04/11/2000"/>	Term: <input type="text" value="6"/> *Maturity Date: <input type="text" value="04/17/2000"/>

Portfolio: <input type="text"/>	*Accounting Treatment: <input type="text" value="Held to Maturity"/>
*Counterparty: <input type="text" value="USBNK"/>	Broker: <input type="text"/>
Issuer: <input type="text" value="USBNK"/>	Guarantor: <input type="text" value="USBNK"/>
Dealer: <input type="text"/>	Reference: <input type="text"/>

Description:

Deal Status:     Authorized

Exclude from Position  
 Submit for Preview  
 Net Deal Settlement Cashflows

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Deal Detail page for FX physical deals

**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 the amount and rate for one currency, the system calculates the other amount and rate.

<b>Spot Rate</b>	Enter the spot rate for the deal.
<b>Spot Date</b>	Enter the spot date. The default value is two working days after the current date, but you can override this value.
<b>Term</b>	Enter the term of the deal. 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.
<b>Forward Rate</b>	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.
<b>Swap Cash</b>	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 67](#)

## Defining Roll-Specific Details

Access the Roll Specific Details - Swap FX page (Deal Management, Capture Deals, Deals, Deal Detail).

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 (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail		Settlement Instructions	
Unit:	US001	Deal ID:	TCORPBOND3
Instrument Type:	CORPBOND	Template:	
*Transaction Date:	<input type="text" value="05/11/2000"/>	Security ID:	<input type="text"/>
Facility ID:	<input type="text"/>	Rating Agency:	<input type="text"/>
		Value:	<input type="text"/>
Deal Detail		Find   View All First 1 of 1 Last	
Line:	1 of 1	Instrument Base Type:	Interest Rate Physical
Interest Rate Physical Details			
*Settlement Date:	<input type="text" value="05/12/2000"/>	Term:	<input type="text" value="367"/>
*Maturity Date:	<input type="text" value="05/14/2001"/>	Coupon Start Date:	<input type="text" value="05/12/2000"/>
Issue Date:	<input type="text" value="05/12/2000"/>	*Rate Type:	<input type="text" value="Floating"/>
Classification:	Debt	Reset Index:	<input type="text" value="LIBOR"/>
Rate:	<input type="text" value="10.00000000"/>	Index Margin:	<input type="text"/>
Margin Operator:	<input type="text"/>	*Interest Calculation:	<input type="text" value="Interest Bearing"/>
*Day Count Basis:	<input type="text" value="30/360"/>	*Currency:	<input type="text" value="USD"/>
*Par Amount:	<input type="text" value="1,000,000.00"/>	*Price % of Par:	<input type="text" value="100.00000000"/>
*Settlement Amount:	<input type="text" value="1,000,000.00"/>	Discount/Premium:	<input type="text" value="Straightline Method"/>
Purchased Interest:	<input type="text"/>	Estimated Maturity Date:	<input type="text"/>
Initial Reset Rate:	<input type="text" value="10.00000000"/>		
*Amort Method:	<input type="text"/>		

Deal Detail page for IRP deals (1 of 3)

▼ Interest Dates and Calculation

Repeat Interest Dates

\*Interest Frequency:

Reset Frequency:

Reset Rate Index Tenor:

\*Business Day Convention:

Next Interest Payment:

Interest Calculation

Same Interest each Period

First Coupon:

Last Coupon:

Day Counted Interest

Interest Dates:

Interest Date Rule

No Interest Date Rule

Forwards from Issue Date

Backwards from Maturity Date

End of Month      Coupon Month:

Override Month and Day      Coupon Month:       Coupon Day:

Nth Weekday      Coupon Month:       Nth Week:       Weekday:

\*Payment Date:       +/-Payment Days:

Reset Date:       +/- Reset Days:

Deal Detail page for IRP deals (2 of 3)

Portfolio:

\*Counterparty:

Issuer:

Dealer:

Description:

Deal Status:       Authorized

Exclude from Position

Submit for Preview

Net Deal Settlement Cashflows

Cashflows
Test Limits
Deal Test
Reserve
Print

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Deal Detail page for IRP deals (3 of 3)

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.

<b>Issue Date</b>	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.
<b>Classification</b>	Identifies whether the instrument is for <i>Debt</i> raising or an <i>Investment</i> . This is determined on the Instrument Detail page.  If you select <i>Investment</i> , you can complete the Issuer and Guarantor fields on the Deal Detail page.
<b>Issuer and Guarantor</b>	These fields are active only if the following conditions are met: <ul style="list-style-type: none"><li>• The selected instrument base type is <i>Interest Rate Physical</i>.</li><li>• The value in the Classification field (on the Deal Detail page) is <i>Investment</i>.</li></ul>
<b>Par Amount</b>	This is the amount that is paid or received when the IRP matures. For <i>Debt</i> , the settlement amount is the amount that is borrowed on the settlement date. For <i>Investment</i> , the settlement amount is the amount that is invested on the settlement date.  If the amount of the deal is amortized, the amortization conditions must be defined.  See <a href="#">Chapter 7, "Capturing Deals and Trade Tickets," Defining Amortization Functionality for IRP and IR Swap Deals, page 126.</a>
<b>Price % (percent) of Par</b>	The system uses the values in the Par Amount and Settlement Amount fields to calculate the displayed value.
<b>Settlement Amount</b>	If this deal is a <i>Debt</i> , the settlement amount is the amount that is borrowed on the settlement date. If this deal is an <i>Investment</i> , the settlement amount is the amount that is invested on the settlement date.
<b>Purchased Interest</b>	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. Values 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).

See *PeopleSoft Cash Management 9.1 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. When you enter a rate in the Rate field, the system updates the Initial Reset Rate value, inclusive of the index margin, after you run cashflows. 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 straightline 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 (Deal Management, Capture Deals, Deals, Deal Detail).

Deal Detail		Settlement Instructions	
Unit:	US001	Deal ID:	TSWAP
Instrument Type:	IRSWAP		Template:
*Transaction Date:	04/25/1999		
Security ID:			
Deal Detail		Find   View All First 1 of 1 Last	
Line:	1 of 1	Instrument Base Type:	Interest Rate Swap
Interest Rate Swap Details			
*Commencement Date:	04/27/1999	Term:	180
*Maturity Date:	10/24/1999	*Amort Method:	Fixed Paydown
*Swap Principals:	Don't Swap		
*Forward Rate Options:	Not a Forward Rate Agreement		
Pay	Receive		
*Rate Type:	Fixed	*Rate Type:	Floating
Rate:	10.00000000	Rate:	10.00000000
*Interest Calculation:	Interest Bearing	*Interest Calculation:	Interest Bearing
*Day Count Basis:	30/360	*Day Count Basis:	Actual/360
*Notional Amount:	1,000,000.00	*Notional Amount:	1,000,000.00
*Currency:	USD	*Currency:	USD
Reset Index:		Reset Index:	LIBOR
Margin Operator:		Margin Operator:	Add
Index Margin:		Index Margin:	1.00000000
Percentage/Amount:	Amount	Percentage/Amount:	Amount
Interest Dates and Calculation			
<input checked="" type="checkbox"/> Repeat Interest Dates			

Deal Detail page for IR swap deals (1 of 3)



Pay +/- Date Rules		Receive +/- Date Rules	
*Payment Date:	Business Days-Paid in Arrears	*Payment Date:	Business Days-Paid in Arrears
+/- Payment Days:		+/- Payment Days:	
Reset Date:		Reset Date:	Set in Advance
+/- Reset Days:		+/- Reset Days:	
Portfolio:		*Accounting Treatment:	
*Counterparty:		Broker:	
Issuer:		Guarantor:	
Dealer:		Reference:	
Description:			
180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBOR			
Deal Status:		Authorized	
<input type="checkbox"/> Exclude from Position <input type="checkbox"/> Submit for Preview <input type="checkbox"/> Net Deal Settlement Cashflows			
Cashflows		Test Limits	
Deal Test		Reserve	
Print			
<a href="#">Event Log</a> <a href="#">Fees</a> <a href="#">Instrument Notes</a> <a href="#">Additional Holidays</a> <a href="#">Bids</a> <a href="#">Document Sequencing</a> <a href="#">Pool Information</a> <a href="#">Interest Dates</a> <a href="#">Attachments (0)</a>			

Deal Detail page for IR swap deals (3 of 3)

**Note.** In addition to all other IR swap instruments that you define, you should define two instruments to handle IR swap, cash-flow, and 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.

<b>Amount</b>	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.
<b>Term</b>	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.
<b>Swap Principals</b>	Select an option to exchange principal amounts on the commencement date of the swap and on the maturity date. Specify <i>Don't Swap, At Commencement, At Commencement and Maturity, or At Maturity.</i>

**Amort Method** (amortization method)

Select to indicate how the deal is amortized.

See [Chapter 7, "Capturing Deals and Trade Tickets," Defining Amortization Functionality for IRP and IR Swap Deals, page 126.](#)

---

**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 76](#)

---

## 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 this 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:

- 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:

<b><i>Amortization Method</i></b>	<b><i>Rate Type</i></b>	<b><i>Interest Calculation</i></b>
Constant Term/Payment  <b>Note.</b> You cannot use the constant amortization methods for floating-rate deals.	Fixed	<i>Same Interest each Period</i>
Factored	Fixed	Either of the following options: <ul style="list-style-type: none"> <li><i>Same Interest each Period</i></li> <li><i>Day Counted Interest</i></li> </ul>
Factored	Floating	<i>Day Counted Interest</i>

## 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:

<b><i>Amortization Method</i></b>	<b><i>Rate Type - Leg 1</i></b>	<b><i>Rate Type - Leg 2</i></b>	<b><i>Interest Calculation (Specified on the Dates Page)</i></b>
Constant Payment / Term Selected in the Amort Method field.  <b>Note.</b> You cannot use a constant payment or a constant-term amortization method if either leg is set to <i>Floating</i> .	Fixed	Fixed	<i>Same Interest each Period</i>

<b>Amortization Method</b>	<b>Rate Type - Leg 1</b>	<b>Rate Type - Leg 2</b>	<b>Interest Calculation (Specified on the Dates Page)</b>
Factored	Fixed	Fixed	Either of the following methods: <ul style="list-style-type: none"> <li>• <i>Same Interest each Period</i></li> <li>• <i>Day Counted Interest</i></li> </ul>
Factored	Floating	Fixed	For Leg 1: <i>Day Counted Interest</i> For Leg 2, either of the following methods: <ul style="list-style-type: none"> <li>• <i>Same Interest each Period</i></li> <li>• <i>Day Counted Interest</i></li> </ul>
Fixed Paydown	Fixed	Fixed	Either of the following methods: <ul style="list-style-type: none"> <li>• <i>Same Interest each Period</i></li> <li>• <i>Day Counted Interest</i></li> </ul>
Fixed Paydown	Floating	Fixed	For Leg 1: <i>Day Counted Interest</i> For Leg 2, either of the following methods: <ul style="list-style-type: none"> <li>• <i>Same Interest each Period</i></li> <li>• <i>Day Counted Interest</i></li> </ul>

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

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
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 (Deal Management, Capture Deals, Deals, Deal Detail).

**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 (Deal Management, Capture Deals, Deals, Deal Detail).

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/Amount fields for the Pay and Receive regions appear on the Deal Detail page.

## Defining IR Swap Amortization Details

Access the Interest and Payment Dates page (click Interest Dates on the Deal Detail 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 (click Interest Dates on the Deal Detail page).

Interest and Payment Dates										
Unit:		US001		Deal ID:		TCORPBOND		Line:		1
Description: 1 Year to 1999-12-05 Debt USD 1.1m. @ 10%										
Details										
Type	Period End Date	Payment Date	Override Interest Payment	Payment Amount	Principal Balance	Rate Set	Rate	Interest Payment	Principal Payment	Currency
Interest	06/05/1999	06/07/1999	<input type="checkbox"/>	-119,166.670	-1,100,000.000	<input checked="" type="checkbox"/>	10.000000	-119,166.670	0.000	
Interest	12/05/1999	12/06/1999	<input type="checkbox"/>	-55,000.000	-1,100,000.000	<input checked="" type="checkbox"/>	10.000000	-55,000.000	0.000	

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 Interest Payment

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 (click Interest Dates on the Deal Detail page).

Interest and Payment Dates												
Unit:		US001		Deal ID:		TCORPBOND3		Line:		1		
Description: 1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR												
Details												
Type	Period End Date	Reset Date	Payment Date	Override Interest Payment	Payment Amount	Principal Balance	Rate Set	Rate from Reset Source	Rate	Interest Payment	Principal Payment	Currency
Interest	05/15/2000	05/12/2000	05/15/2000	<input type="checkbox"/>	-833.33	-1,000,000.00	<input checked="" type="checkbox"/>		10.000000	-833.33	0.00	USD
Interest	11/14/2000	05/15/2000	11/14/2000	<input type="checkbox"/>	0.00	-1,000,000.00	<input type="checkbox"/>			0.00	0.00	USD
Interest	05/14/2001	11/14/2000	05/14/2001	<input type="checkbox"/>	0.00	-1,000,000.00	<input type="checkbox"/>			0.00	0.00	USD

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.

**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 (click Interest Dates on the Deal Detail page).

Interest and Payment Dates													
Unit:		US001		Deal ID:		TSWAP		Line:		1			
Description: 180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBOR													
Details													
Leg	Type	Period End Date	Reset Date	Payment Date	Override Interest Payment	Payment Amount	Principal Balance	Rate Set	Rate from Reset Source	Rate	Interest Payment	Principal Payment	Currency
Receive	Interest	07/24/1999	04/27/1999	07/26/1999	<input type="checkbox"/>	0.000	1,000,000.000	<input checked="" type="checkbox"/>		10.50000000	0.000	0.000	
Pay	Interest	10/24/1999		10/24/1999	<input type="checkbox"/>	0.000	-1,000,000.000	<input checked="" type="checkbox"/>		10.00000000	0.000	0.000	
Receive	Interest	10/24/1999	07/26/1999	10/24/1999	<input type="checkbox"/>	0.000	1,000,000.000	<input checked="" type="checkbox"/>		10.00000000	0.000	0.000	

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.

**Payment 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:*

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

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Deal Detail	TRX_DETAIL_TR	Deal Management, Capture Deals, Deals, Deal Detail	Adjust margin figures on floating-rate instruments for IRP or IR swap deals.
Interest and Payment Dates	TRX_INTEREST_TR	Click Interest Dates on the Deal Detail page.	Specify reset rates and payment amounts.  See <a href="#">Chapter 7, "Capturing Deals and Trade Tickets," Viewing and Modifying Interest and Payment Dates, page 131.</a>

## Specifying Reset Rates

Access the Interest and Payment Dates page (click Interest Dates on the Deal Detail page).

Interest and Payment Dates												
Unit:		US001		Deal ID:		TCORPBOND3		Line:		1		
Description: 1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR												
Type	Period End Date	Reset Date	Payment Date	Override Interest Payment	Payment Amount	Principal Balance	Rate Set	Rate from Reset Source	Rate	Interest Payment	Principal Payment	Currency
Interest	05/15/2000	05/12/2000	05/15/2000	<input type="checkbox"/>	-833.33	-1,000,000.00	<input checked="" type="checkbox"/>		10.000000	-833.33	0.00	USD
Interest	11/14/2000	05/15/2000	11/14/2000	<input type="checkbox"/>	0.00	-1,000,000.00	<input type="checkbox"/>			0.00	0.00	USD
Interest	05/14/2001	11/14/2000	05/14/2001	<input type="checkbox"/>	0.00	-1,000,000.00	<input type="checkbox"/>			0.00	0.00	USD

Interest and Payment Dates page for amortized debt IRP deal

**Rate Set and Rate from Reset Source** Enter a rate in the Rate from Reset Source field and select the Rate Set check box.

You set reset rates for floating legs as you reach reset dates. Click the OK or Apply button to commit the change. If the cash flow is *Firm*, an accounting event is generated when you commit the change. The Rate Set check box is automatically selected for fixed legs.

**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.

**Rate** This field shows the adjusted interest rate inclusive of the margin. The system uses the rate to calculate a payment or receipt amount.

**Override Interest Payment** Select to override the calculated interest. When you select the Override Interest Payment check box, the Payment Amount field is editable. When you update the Payment Amount field, the system will adjust the interest calculated amount as well as the payment amount.

**See Also**

[Chapter 10, "Maintaining Deals," Resetting Rates Automatically, page 169](#)

## 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

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Event Log	TR_EVENT_LOG_2_PG	Deal Management, Capture Deals, Deals, Deal Detail 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, Deal Detail 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, Deal Detail 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, Deal Detail Click the Deal Test button on the Deal Detail page.	Determine whether the deal passes certain conditions that are specified on deal trees.
Show Treasury Instrument Notes	INSTR_NOTES_SHOW	Deal Management, Capture Deals, Deals, Deal Detail 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, Deal Detail 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_COMPETITIVE_BID	Deal Management, Capture Deals, Deals, Deal Detail Click the Bids link on the Deal Detail page.	Enter counterparty, competitive-bid information for a deal.

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Extra Attributes	INSTR_ADHOC_ATR	Deal Management, Capture Deals, Deals, Deal Detail  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, Deal Detail  Click the Fees link on the Deal Detail page.	Define fees that are associated with a deal. The existence of the Fees link depends on the instrument type that is selected.  <i>See PeopleSoft Cash Management 9.1 PeopleBook, "Managing Fees and Account Analysis," Creating Fee Entries.</i>

## Testing Position Limits

Access the Treasury Deal Limit Test page (click Test Limits on the Deal Detail 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.

### See Also

[Chapter 7, "Capturing Deals and Trade Tickets," Understanding Limit Checked Workflow, page 103](#)

*PeopleSoft Cash Management 9.1 PeopleBook, "Defining Cash Positions," Defining Position Limits*

## Defining Additional Holiday Lists

Access the Additional Holiday Lists page (click the Additional Holidays link on the Deal Detail page).

**Additional Holiday Lists**

Details		Customize   Find   View All   First 1-2 of 2 Last	
*Holiday List ID	Description		
BRA	Brazil	+	-
01	Standard Business Calendar	+	-

Additional Holiday Lists page

Select a holiday list ID to associate with the deal.

## Recording Counterparty Competitive Bids

Access the Counterparty Competitive Bids page (click the Bids link on the Deal Detail page).

**Counterparty Competitive Bids**

\*Bid Quote Type: Rate

Details											Customize   Find   First 1 of 1 Last	
Done	Counterparty	Request Time	Get Request Time	Quote Time	Get Quote Time	Bid Quote	Best Rate	Exclude	Their Dealer	Description		
<input checked="" type="checkbox"/>	SPBANK	10:20:39AM		10:20:19AM		2.30000000	<input checked="" type="checkbox"/>	<input type="checkbox"/>	00028		+	-

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 the 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.

<b>Request Time</b>	Enter the bid request time.
<b>Quote Time</b>	Enter the bid quote time.
<b>Bid Quote</b>	Enter the bid quote rate.
<b>Best Rate</b>	Displays the best bid rate (as determined by the system).
<b>Exclude</b>	Select to eliminate particular bids from consideration.
<b>Their Dealer</b>	Select the counterparty's dealer name.

## Settling Deals

This section discusses how to specify instructions for settling deals.

### Page Used to Settle Deals

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
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 (Deal Management, Capture Deals, Deals, Settlement Instructions).

Deal Detail		Settlement Instructions	
Unit:	US001	Deal ID:	TCORPBOND
Instrument Type:	CORPBOND	Template:	
Settlement Instructions		Find   View All First 1 of 1 Last	
Line:	1	Instrument Base Type:	Interest Rate Physical
Payment Information			
*Our Settle Thru SetID:	SHARE		
*Our Settle Thru Bank:	USBNK	USA BANK	
*Our Settle Thru Account:	CHCK	USBNK CHECKING ACCT	
*Payment Method:	Wire Transfer		
Layout:	820		
*Counterparty's Instructions:	USBKS	USBNK Settlement Instructions	
Receipt Information			
*Our Settle Into SetID:	SHARE		
*Our Settle Into Bank:	USBNK	USA BANK	
*Our Settle Into Account:	CHCK	USBNK CHECKING ACCT	
Our Settlement Instructions:	TUS01	TUS01 Corporate Tr Settle Inst	

Settlement Instructions page

### Payment Method

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

**Note.** You should not edit this value. A payment method of a bank account is established on the External Accounts - Payment Methods page at implementation.

See *PeopleSoft Banks Setup and Processing 9.1 PeopleBook*, "Setting Up External, Internal, and Netting Accounts," Defining Payment Methods.

### See Also

*PeopleSoft Banks Setup and Processing 9.1 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 PeopleSoft 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 treasury of the organization.

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

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
On Behalf of Deals	TRX_INTERNAL_TR	Deal Management, Capture Deals, On Behalf of Deals, On Behalf of Deals	Create the treasury's on-behalf-of deal transactions.

## Using On-Behalf-Of Deals

Access the On Behalf Of Deals page (Deal Management, Capture Deals, On Behalf of Deals, On Behalf of Deals).

## On Behalf of Deals

Unit: US001 Deal ID: 000000000361 Instrument Type: COMMGOLD Template:

Back to Back Counterparty:  [Create Back to Back Deal](#) [List Related](#)

Offsetting Back to Backs and Mirrors						
Unit	Counterparty	Deal ID	Related As	Related to	Amount	Create Mirror
US001		<a href="#">000000000361</a>				<a href="#">Create Mirror</a>

### 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.** For you 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.

**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

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Trade Detail	TRD_DETAIL_TR	Deal Management, Capture Deals, Trade Tickets, Trade Detail	Enter trade detail information.

### Entering Trade Detail Information

Access the Trade Detail page (Deal Management, Capture Deals, Trade Tickets, Trade Detail).

Trade Detail		Settlement Instructions	
Unit:	US001	Trade ID:	000000000001
		Instrument Type:	CORPBOND
		Template:	
*Transaction Date:	01/06/2003	Transaction Date-Time:	01/06/03 12:42:04PM
Facility ID:			
<div style="border: 1px solid black; padding: 2px;">           Details <span style="float: right;">Find   View All First 1 of 1 Last</span> </div>			
Line:	1	Instrument Base Type:	Interest Rate Physical
Interest Rate Physical Details			
Expected Settlement Date:	01/06/2003	Classification:	Investment
Rate:	5.00000000	Rate Type:	Fixed
Par Amount:	100,000,000.00	Currency:	USD
Price % of Par:	99.00000000	Reset Index:	
Margin Operator:		Index Margin:	

Trade Detail page (1 of 2)

Portfolio:	DEMO	Reference:	
Counterparty:	USBNK	Broker:	BR1
Issuer:	USBNK	Guarantor:	USBNK
Dealer:			
Description:			
*Trade Type:	Open	*Buy Or Sell:	Buy/Issue
*Trade Status:	Under Negotiation	*Confirm Status:	Pending
<a href="#">Instrument Notes</a> <a href="#">Attachments (0)</a>			

Trade Detail page (2 of 2)

**Transaction Date** Enter the transaction date of the trade 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*.



## 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 Cash Management 9.1 PeopleBook*, "Defining Cash Management Processing Options," Setting Up Treasury Business Unit Options

[Chapter 7, "Capturing Deals and Trade Tickets," page 93](#)

[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.

## Pages Used to Process Deals

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Deal Position Update	TRX_POS_UPD_REQ	Deal Management, Capture Deals, Deal Position Update, 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, 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 (Deal Management, Capture Deals, Deal Position Update, Deal Position Update).

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 Openended Maturity**

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

### **Process Specific Deal**

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

### **See Also**

*PeopleTools PeopleBook: PeopleSoft Process Scheduler*

## Reviewing Estimated Interest Accruals

Access the Estimated Interest Accruals page (Deal Management, Capture Deals, Estimated Interest Accruals, Estimated Interest Accruals).

---

**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.

---

<b>From Date and To Date</b>	Define the date range in which to review interest accruals.
<b>Standard Calendar</b>	If you select this option, specify <i>Daily</i> , <i>Monthly</i> , <i>Quarterly</i> , or <i>Weekly</i> .
<b>PS Detail Calendar</b> (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

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
My Portfolios	TRX_PORTFOLIO_FAV	Deal Management, Administer Deals, My Portfolios, My Portfolios	Group deals into portfolios.
Update My Portfolios	TRX_PORTFOLIO_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, Portfolio Manager	Monitor groups of portfolios.

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Deal Portfolios	TRX_PORTFOLIO_DEFN	Deal Management, Administer Deals, Deal Portfolios, Deal Portfolios	Create a portfolio. Add new and view existing deals in a specified portfolio.

## Grouping and Viewing Deal Portfolios

Access the My Portfolios page (Deal Management, Administer Deals, My Portfolios, My Portfolios).

- 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 Deal Portfolios

Access the Portfolio Manager page (Deal Management, Capture Deals, Portfolio Manager, Portfolio Manager).

**Portfolio Manager**

Portfolio: [RTI](#)                      Regional Treasury - I

Deals							Customize   Find   View All	First  1-2 of 2  Last
Unit	Deal ID	Instrument Type	Transaction Date	Counterparty	Status			
US001	<a href="#">TFX2</a>	FX FWD	04/04/2000	USBNK	Matured			
US001	<a href="#">00000000035Z</a>	AMORTSWAP	01/06/2003	USBNK	Open			

[Add a Deal](#)

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 Portfolios page (Deal Management, Administer Deals, Deal Portfolios, Deal Portfolios).

### Deal Portfolios

Deal Portfolio Find | View All | First 1 of 1 Last

SetID: SHARE Portfolio: RTI \*Effective Date: 01/01/1900 B1 \*Status: Active + -

\*Description: Regional Treasury - I Short Description: RT - I

Portfolio MTM: 0.000 Currency:

Portfolio Detail Customize | Find | View All | First 1-2 of 2 Last

Unit	Deal ID	Instrument Type	Counterparty	Deal Status	Description
US001	<a href="#">TFX2</a>	FX FWD	USBNK	Matured	Buy JPY 1.0m. Sell USD 10k. @ 100 2000-04-17
US001	<a href="#">000000000357</a>	AMORTSWAP	USBNK	Open	4 Years to 2007-01-05 Pay USD 56.0m. @ LIBOR Receive USD 56.0m. @ 6%

Portfolio MTM History Customize | Find | View All | First 1 of 1 Last

As Of Date	MTM Value	Currency Code	Book Value

Revaluation Currency:  🔍 Market Rate Index:  🔍 Rate Type:  🔍

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.

---

## 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 are 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.
- 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 93](#)

---

## 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 283](#)

---

## 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 Cash Management 9.1 PeopleBook*, "Defining Cash Management Processing Options," Setting Up Treasury Business Unit Options

*PeopleTools PeopleBook: Workflow Technology*

---

## Previewing and Approving Deals

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

### Pages Used to Preview and Approve Deals

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Deal Preview/Approval	TRX_SUMMARY_TR	Deal Management, Capture Deals, Preview/Approve Deals, Deal Preview/Approval	Select an approval status for a specified deal.
Deal Approval Register	RUN_TRC1003	Deal Management, Reports, Deal Approval Register, 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 Management, Capture Deals, Preview/Approve Deals, Deal Approval Register).

### Deal Preview/Approval

Unit: US001    Deal ID: 000000000359    Counterparty: USBNK  
Instrument Type: BINARY    Reference:  
Description: Option with Binary Payoff of 20,000  
Approval Status: Authorized    Confirmation Status: Pending

**Deal Detail** Find | View All | First 1 of 2 Last

Line: 1 of 2    Instrument Base Type: Option

**Option Details**

Start Date: 04/01/2005    Term: 35    Expiry Date: 05/06/2005  
Purchase/Write: Purchase    Binary Option  
Strike Rate:    Option Delta: 1.00000000  
Initial Intrinsic Value: 0.00    Currency: USD

**Premium Payments/Receipts** Customize | Find | View All | First 1 of 1 Last

Payment Date	Payment Amount	Payment Currency
04/01/2005	-50.00	USD

[Cashflows](#)    Sold/Bought Back

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.
- 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

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Confirm Deals Manually - Deal Confirmation	TRX_SUMMARY_TR	Deal Management, Confirm Deals, Confirm Deals Manually, Deal Confirmation	Select a confirmation status for a specified deal.
Confirmation Document - Deal Confirmation	RUN_TRC1012	Deal Management, Reports, Confirmation Document, Deal Confirmation	Generate a report providing information on deal confirmations.
Confirmation Register	RUN_TRC1005	Deal Management, Reports, Confirmation Register, Confirmation Register	Generate a report listing deal confirmation status.

## Confirming Deals Manually

Access the Confirm Deals Manually - Deal Confirmation page (Deal Management, Confirm Deals, Confirm Deals Manually, Deal Confirmation).

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.

<b>Confirmed</b>	Indicates that a deal is complete and confirmed.
<b>Invalid</b>	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.
<b>Pending</b>	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.

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**

*PeopleTools PeopleBook: Workflow Technology*

### Pages Used to Set Up Inbound Confirmation Validation

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

## Defining the Confirmation Data

Access the Inbound Confirmation Validation page (Set Up Financials/Supply Chain, Product Related, Treasury, Inbound Confo Validation, Inbound Confirmation Validation).

### Inbound Confirmation Validation

SetID:     Confirm Field Validation ID:

Description:

*Sequence	Validation Column		
<input type="text" value="1"/>	<input type="text" value="BUSINESS_UNIT"/>	<input type="button" value="+"/>	<input type="button" value="-"/>
<input type="text" value="2"/>	<input type="text" value="COUNTERPARTY"/>	<input type="button" value="+"/>	<input type="button" value="-"/>
<input type="text" value="3"/>	<input type="text" value="CPTY_REFERENCE"/>	<input type="button" value="+"/>	<input type="button" value="-"/>
<input type="text" value="4"/>	<input type="text" value="INSTRUMENT_TYPE"/>	<input type="button" value="+"/>	<input type="button" value="-"/>
<input type="text" value="5"/>	<input type="text" value="ISSUE_DT"/>	<input type="button" value="+"/>	<input type="button" value="-"/>
<input type="text" value="6"/>	<input type="text" value="MATURITY_DT"/>	<input type="button" value="+"/>	<input type="button" value="-"/>

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 (Deal Management, Administer Deals, Define Instruments, Instrument Detail).

**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 52](#)

## 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.

### Pages Used to Automatically Confirm Inbound Deals

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Monitor Message - Overview	AMM_OVERVIEW	PeopleTools, Integration Broker, Service Operations Monitor, Monitor, Monitor Message	View messages for inbound confirmation data imported through Application Messaging.
Import Inbound Confirmations	TR_AE_RUNCNTL	Deal Management, Confirm Deals, Import Inbound Confirmations, Import Inbound Confirmations	Run the Inbound Confirmation Import process to import inbound confirmations data.
Load Inbound Confirmations	TR_INBND_CONF_LOAD	Deal Management, Confirm Deals, Load Inbound Confirmations, 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 - Deal Confirmation	RUN_TRC1012	Deal Management, Reports, Confirmation Document, Deal Confirmation	Generate a report providing information on deal confirmations.
Confirmation Register	RUN_TRC1005	Deal Management, Reports, Confirmation Register, Confirmation Register	Generate a report listing deal confirmation status.
Unrecognized Confirmations	RUN_TRC1011	Deal Management, Reports, Unrecognized Confirmations, Unrecognized Confirmations	Generate a report listing all unconfirmed deal for a specified time period.

## Using Application Messaging Import

Access the Message Monitor component (PeopleTools, Integration Broker, Monitor, Monitor Message).

Review any inbound messages for inbound confirmations.

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

### See Also

*PeopleTools PeopleBook: 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.

## Page Used to Automatically Process Outbound Confirmations

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



## 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 "roll over" IRP deals by establishing new date and monetary parameters for the deal. Roll overs again only involve IRP instruments. Using the repo example, often repo transactions involve an "open repo" which is an overnight repo (although the term can actually be longer than overnight) that rolls over automatically until terminated.

- Resetting deal rates.

You need to reset rates according to the daily trading. This process updates information for interest rate physical and interest rate swap base types. You can also schedule this process to run for a specified date.

- Verifying deal maturity.

You need to verify the maturity dates of deals. This process reviews all active deals, determines whether or not they have reached their maturity date, and changes the status of deals that have reached their maturity date.

- Deactivating (or "undoing") deals.

You need to deactivate a previously active deal. This process deactivates most deal events on previously active deal—even if money has been received for the deal—but any accounting entries created for the deal must be manually adjusted.

---

## Deals Maintenance Workflows

If you have implemented the Facility Review workflow, when you run the Monitor Expiring Facilities process (TR\_FCLTY\_RVW), the system automatically routes expiring facilities associated with deals to a defined user (or users) worklist.

### **See Also**

[Chapter 5, "Managing Facilities in Deal Management," Monitoring Facilities for Deals, page 44](#)

[Chapter 10, "Maintaining Deals," Deals Maintenance Workflows, page 162](#)

---

## Prerequisites

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

### **See Also**

[Chapter 7, "Capturing Deals and Trade Tickets," page 93](#)

[Chapter 8, "Processing and Managing Deals," page 145](#)

[Chapter 9, "Confirming Deals," page 151](#)

## 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.
- Split an existing deal into one or more new deals.
- Call back a debt.

### Page Used to Sell or Buy Back a Deal

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Update/Display Sell/Buyback Details	TRX_SELLBUYBACK_SP	<ul style="list-style-type: none"> <li>• Deal Management, Capture Deals, Deals, Deal Detail  Click Sell/Buyback on the Deal Detail page.</li> <li>• Deal Management, Capture Deals, Trade Tickets  Click Sell/Buyback on the Trade Detail page.</li> </ul>	Enter the attributes of selling or buying back a deal.

### Entering Sell/Buyback Deal Details

Access the Update/Display Sell/Buyback Details page (Deal Management, Capture Deals, Deals, Deal Detail. Click Sell/Buyback on the Deal Detail 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 142.](#)

### Update/Display Sell / Buyback Details

Unit: US001 Deal ID: STL6 Instrument Type: CORPBOND Template:

Transaction Dates

Unwind Date:

Settlement Date:

Unwind Settlement

<input type="radio"/> Pay <input checked="" type="radio"/> Receive		Unwind Principal Balance:	0.00
Unwind Par:	<input type="text"/>	Unwind Pro Rata %:	0.00000000
Sale Currency:	<input type="text" value="USD"/>	Amortized Disc/Premium:	0.00
Price % of Par:	<input type="text"/>	Unamortized Disc/Premium:	0.00
Unwind Principal Amount:	<input type="text"/>	Write-Off Unam Disc/Prem:	0.00
Unwind Accrual Amount:	<input type="text"/>	Fee Balance:	0.00
Unwind Settlement Amount:	0.00	Amortized Fee:	0.00
Unwind Book Value:	0.00	Unamortized Fee:	0.00
Gain/Loss:	0.00	Write-Off Fee:	0.00

Counterparty

Settlement Instructions

SetID: <input type="text" value="SHARE"/>	Sale Bank SetID: <input type="text" value="SHARE"/>
Counterparty: <input type="text"/>	Our Settlement Bank: <input type="text"/>
Dealer: <input type="text"/>	Our Settlement Account: <input type="text"/>
Reference: <input type="text"/>	Settlement Instructions: <input type="text"/>
	Payment Method: <input type="text"/>
	Layout: <input type="text"/>

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.

<b>Unwind Accrual Amt</b> (unwind accrual amount)	Enter the traded accrued interest as of the sell/buyback settlement date.
<b>Unwind Book Value</b>	Enter the deal book value as of sale settlement date. System calculation for the current value is:  (Sale Pro Rata % / 100) x (Unwind Princp. Bal. + Unamort. Fee Amt + Unamort. Disc. Prem)
<b>Unwind Principal Amount</b>	Enter the sale price for a sell/buyback transaction. System calculation is: Unwind Par x Price % of Par
<b>Unwind Settlement Amount</b>	Enter the sum of the unwind principal amount and unwind accrual amount.
<b>Unwind Principal Balance</b>	Review the original par amount if no amortization or unamortized principal balance exists.
<b>Unwind Pro Rata %</b>	Review the percentage of unwind par value of which a financial instrument is priced when booked into the system.
<b>Amortized Disc/Premium</b> (amortized discount premium)	Review the discount amount deducted from the par price of a given deal transaction such as a bond.
<b>Unamortized Disc/Premium</b> (unamortized discount premium)	Review the unamortized discount amount deducted from the par price of a given deal transaction such as a bond.
<b>Write-Off Unam Disc/Prem</b> (write-off unamortized discount/premium)	Review the amount written off due to this sell/buyback activity. System calculation is: (Unamortized Disc / Prem ) x (Unwind Pro Rata % / 100)
<b>Fee Balance</b>	Review the total fee amounts for deals. (Refers to accruing fees only.)
<b>Amortized Fee</b>	Review the amortized accruing fee as of sell/buyback settlement date.
<b>Unamortized Fee</b>	Review the unamortized accruing fee as of sell/buyback settlement date.
<b>Write-Off Fee</b>	Review the write-off fee total. System calculation is: Unamortized Fee x (Unwind Pro Rata % / 100)

---

## Repurchasing an IRP Deal

This section discusses repurchasing an interest rate physical deal.

## Page Used to Repurchase an IRP Deal

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

## Recording IRP Repurchase Agreement Details

Access the Repurchase Agreements Details page (Deal Management, Capture Deals, Deals, Deal Detail. Click Repo Details on the Deal Detail page).

### Repurchase Agreements Details

Repurchase Price:

Collateral Limits

Minimum:

Maximum:

Substitution of Collateral

\*Substitution:  ▼

Limit:

Collateral Customize | Find | View All | First 1 of 1 Last

Collateral ID	Amount	Currency	Security ID	Counterparty	Held By

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.

<b>Collateral Limits</b>	Enter the Minimum and Maximum amounts. Click Revalue to verify if the value of the collateral falls between the minimum and maximum allowed range.
<b>Substitution of Collateral</b>	Select <i>No Substitution</i> , <i>Substitution with Limits</i> , or <i>Unlimited Substitution</i> . If you select <i>Substitution with Limits</i> , enter the limit amount.
<b>Add Collateral</b>	Click to add the displayed collateral to the repo deal.

---

## Rolling an IRP Deal Forward

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

### Page Used to Roll a Deal Forward

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Roll Specific Details - Interest Rate Physical	TRX_ROLL_PHYS_SP	Deal Management, Capture Deals, Deals, Deal Detail Click Rollover on the Deal Detail page.	Modify the principal amount of an interest rate physical.

### Entering IRP - Rollover Details

Access the Roll Specific Details - Interest Rate Physical page (Deal Management, Capture Deals, Deals, Deal Detail. Click Rollover).

### Roll Specific Details - Interest Rate Physical

Current Deal ID: CDWEEKCOMP CDWEEKCOMP

**Roll Deal Parameters**

Rate:

Term:

Maturity Date:  

---

	<b>Principal</b>	<b>Interest</b>	
<b>Original:</b>	300,000.00	2,306.01	
<b>Modify (+ or -) Principal:</b>	<input type="text" value="50,000.00"/>		<b>Allocate Interest</b>
			<input type="text" value="Accrue"/> ▼
<b>(+) Interest Compounded:</b>	0.00	0.00	<b>(-) Interest Compounded:</b>
<b>Roll Principal:</b>	350,000.00	2,306.01	<b>Roll Interest:</b>
		0.00	<b>Interest Due:</b>

Roll Specific Details - Interest Rate Physical page

**Modify (+ or -) Principal**

Enter a negative or positive amount to modify the original principal amount.

**Allocate Interest**

Indicate how the system manages the original principal and current interest amounts for the rolled forward deal. Select from the following options:

- *Accrue*: Select to roll forward the roll principal amount. The interest amount is not rolled forward. Instead, the system uses the maturity date of the rolled forward deal as the interest payable due date.
- *Compound*: Select to roll forward the roll principal and the interest amounts. The system adds the original principal and current interest amounts to calculate a new principal total.
- *Pay*: Select to roll forward only the roll principal amount. The interest amount is not rolled forward. Instead, the system uses the maturity date of the original deal as the interest payable due date.

---

**Note.** Available field values change depending on the deal interest settings. If the deal is defined to pay interest at maturity, you can select from all three options. If the deal is defined to pay interest in multiple coupon periods, you can only select the *Pay* option.

---

**(+) Interest Compounded**  
(plus interest compounded)

Displays the accrued interest amount added to the principal amount.

<b>(-) Interest Compounded</b> (minus interest compounded)	Displays the accrued interest amount subtracted from the principal amount.
<b>Roll Principal</b>	Displays the total of the Original and Modify (+ or -) Principal fields. This is the initial principal amount for the new rolled forward deal.
<b>Roll Interest</b>	Displays the amount of accrued interest rolled into the new deal.
<b>Interest Due</b>	Displays the interest amount due for the new deal.

---

## Processing Reset Rates

This section discusses how to reset rates automatically.

### Page Used to Process Reset Rates

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Automated Rates Resets	TRX_RTRESET_RUN	Deal Management, Process Deals, Automated Rate Resets, 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.

### Resetting Rates Automatically

Access the Automated Rate Resets page (Deal Management, Process Deals, Automated Rate Resets, Automated Rate Resets).

### Automated Rate Resets

Run Control ID: ASCK [Report Manager](#) [Process Monitor](#)

---

\*Business Unit:

Reset Rate Index:

\*Rate Type:

\*From Date:  To Date:

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.

### Page Used to Process Mature Deals

Page Name	Definition Name	Navigation	Usage
Mature Deals	TR_MATURE_DEALS	Deal Management, Process Deals, Mature Deals, Mature Deals	Run the Mature Deals process to identify and mark matured deals.

### Process Mature Deals

Access the Mature Deals page (Deal Management, Process Deals, Mature Deals, Mature Deals).

Use the Process Scheduler to establish the date, time, and frequency for processing the validation check for mature deals.

---

**Note.** Schedule the TR\_MATURE process from the Process Scheduler using a Run Recurrence frequency of *Daily*.

---

---

## Deactivating Deals

This section discusses how to deactivate deals and run the Accounting Entries for the Undone Deals report.

### ***Understanding Deal Deactivation***

You can use the Undo Deal 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 93](#)

*PeopleSoft Cash Management 9.1 PeopleBook*, "Managing Treasury Accounting," Adjusting Accounting Entries

## Prerequisites

Before you use the Undo Deal Utility, you must do the following:

- Install the Undo Deal Utility during implementation.
- Establish permission for your user ID for deal deactivation.

**See Also**

*PeopleSoft Application Fundamentals 9.1 PeopleBook*, "Setting Installation Options for PeopleSoft Applications," Setting Up Application-Specific Installation Options

*PeopleSoft Application Fundamentals 9.1 PeopleBook*, "Securing Your System"

**Page Used to Deactivate Deals**

<b>Page Name</b>	<b>Definition Name</b>	<b>Navigation</b>	<b>Usage</b>
Undo Deal Utility	TRX_UNDO_DEAL_REQ	Deal Management, Process Deals, Undo Deal, Undo Deal Utility	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 [Crystal] or TRX4080 [BI Publisher]).  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 (Deal Management, Process Deals, Undo Deal, Undo Deal Utility).

Only users with user IDs authorized to undo deals can access the Undo Deal Utility. Prior to deal deactivation, you must reconfirm your user ID and password.

## 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 General Ledger 9.1 PeopleBook* discusses how to do this in detail.

### **See Also**

*PeopleSoft General Ledger 9.1 PeopleBook*, "Optimizing General Ledger Performance"

*PeopleTools PeopleBook: PeopleSoft Application Engine*



## Appendix B

# Deals Capture Examples

In this appendix we give an overview of deals capture examples and discuss how to:

- Enter interest rate physical deals examples.
- Enter interest rate swaps examples.
- Enter foreign exchange deals examples.
- Enter options.
- Enter futures contract deals.
- Enter commodity deals.
- Enter generic deals.
- Enter 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 93](#)

---

## Entering Interest Rate Physical Deals Examples

This section discusses how to:

- Enter bonds.

- Enter bank loans.
- Enter constant method amortizing loans.
- Enter sell/buybacks.
- Enter repurchase agreements ("repos").

## Entering Bonds

On May 11, 2000, you receive an order for a floating rate bond with a par amount of 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.

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>TCORPBOND3</i>
	Instrument Type	<i>CORPBOND</i>
	Transaction Date	<i>05/11/2000</i>
	Interest Base Type	<i>Interest Rate Physical</i>
Interest Rate Physical Details		
	Settlement Date	<i>05/12/2000</i>
	Term	<i>367</i>
	Maturity Date	<i>05/14/2001</i>
	Issue Date	<i>05/12/2000</i>
	Interest Period Start Date	<i>05/12/2000</i>
	Classification	<i>Debt</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Rate Type	<i>Floating</i>
	Rate	<i>10.0</i>
	Reset Index	<i>LIBOR</i>
	Day/Count Basis	<i>30/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>1,000,000.00.</i>
	Price % of Par	<i>100.0. (Automatically populated with the default value.)</i>
	Discount/Premium	<i>Straightline Method</i>
Interest Dates and Calculations		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Reset Frequency	<i>Semi-Annual</i>
	Reset Rate Index Tenor	<i>6 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Interest Calculation	<i>Day Counted Interest Use Actual Interest Dates</i>
Interest Date Rule		
	Interest Date Rule	<i>Backwards from Maturity Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	+/- Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/- Reset Days	<i>0</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Description	<i>1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR</i>
	Deal Status	<i>Matured</i>
Cash Flows Page		
	Settlement Date Description Amount Currency	<i>05/12/2000 Principal 1,000,000.00 USD</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>05/15/2000 Interest -833.33 USD 05/14/2000 11/14/2000</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date	<i>11/14/2000</i>
	Description	<i>Interest</i>
	Amount	<i>0.00</i>
	Currency	<i>USD</i>
	Nominal Date	<i>11/14/2000</i>
	Interest Date	<i>11/14/2000</i>
	Settlement Date	<i>05/14/2001</i>
	Description	<i>Principal</i>
	Amount	<i>-1,000,000.00</i>
	Currency	<i>USD</i>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Our Settlement Instructions	<i>TUS01</i>

## 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.

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>STL2</i>
	Instrument Type	<i>BANKLOAN</i>
	Transaction Date	<i>10/16/2000</i>
	Instrument Base Type	<i>Interest Rate Physical</i>
Interest Rate Physical Details		
	Settlement Date	<i>10/25/2000</i>
	Term	<i>365</i>
	Maturity Date	<i>10/25/2001</i>
	Issue Date	<i>10/25/2000</i>
	Interest Period Start Date	<i>10/25/2000</i>
	Classification	<i>Debt</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Rate Type	<i>Floating</i>
	Rate	<i>6.7</i>
	Reset Index	<i>LIBOR</i>
	Day/Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>1,000,000.00.</i>
	Price % of Par	<i>100.0 (Automatically populated with the default value.)</i>
	Discount/Premium	<i>Straightline Method</i>
	Initial Reset Rate	<i>6.7</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Quarterly</i>
	Reset Frequency	<i>Quarterly</i>
	Reset Rate Index Tenor	<i>3 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Interest Calculation	<i>Day Counted Interest Use NominalDates</i>
Interest Date Rule		
	Interest Date Rule	<i>Backwards from Maturity Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	+/- Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/- Reset Days	<i>-2</i>
	Accounting Treatment	<i>Available for Sale</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>1 Year to 2001-10-25 Debt USD 1.0m. @ LIBOR</i>
	Deal Status	<i>Matured</i>
Cash Flows Page		
	Settlement Date	<i>10/25/2000</i>
	Description	<i>Principal</i>
	Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>01/25/2001</i> <i>Interest</i> <i>-17,122.22</i> <i>USD</i> <i>01/25/2001</i> <i>01/25/2001</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>04/25/2001</i> <i>Interest</i> <i>-19,500.00</i> <i>USD</i> <i>04/25/2001</i> <i>04/25/2001</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>07/25/2001</i> <i>Interest</i> <i>0.00</i> <i>USD</i> <i>07/25/2001</i> <i>07/25/2001</i>
	Settlement Date Description Amount Currency	<i>10/25/2001</i> <i>Principal</i> <i>-1,000,000.00</i> <i>USD</i>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>

<b>Section Heading</b>	<b>Field</b>	<b>Field Value</b>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

## 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>358</i>
	Instrument Type	<i>BANKLOAN</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Physical</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
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
	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

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Modified Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Same Interest each Period Normal First Coupon Period Normal Last Coupon Period</i>
	Interest Date Rule	<i>Forwards from Issue Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	+/- Payment Days	<i>0</i>
	+/- Reset Days	<i>0</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>3 Years to 2006-05-02 Debt USD 450K @5%</i>
	Deal Status	<i>Open</i>

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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest and Payment Dates page		
	Type Period End Date Payment Date Amount Principal Balance Interest Payment Principal Payment	<i>Interest</i> 11/02/2003 11/03/2003 -81,697.49 -450,000.00 -11,250.00 -70,477.49
	Type Period End Date Payment Date Amount Principal Balance Interest Payment Principal Payment	<i>Interest</i> 05/02/2004 05/03/2004 -81,697.49 -379,552.51 -9,488.81 -72,208.68
	Type Period End Date Payment Date Amount Principal Balance Interest Payment Principal Payment	<i>Interest</i> 11/02/2004 11/03/2004 -81,697.49 -307,343.83 -7,683.60 -74,013.89
	Type Period End Date Payment Date Amount Principal Balance Interest Payment Principal Payment	<i>Interest</i> 05/02/2005 05/02/2005 -81,697.49 -233,329.94 -5,833.25 -75,864.24

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Type Period End Date Payment Date Amount Principal Balance Interest Payment Principal Payment	<i>Interest</i> <i>11/02/2005</i> <i>11/03/2005</i> <i>-81,697.49</i> <i>-157,465.70</i> <i>-3,936.64</i> <i>-77,760.85</i>
	Type Period End Date Payment Date Amount Principal Balance Interest Payment Principal Payment	<i>Interest</i> <i>05/02/2006</i> <i>05/02/2006</i> <i>-81,697.47</i> <i>-79,704.85</i> <i>-1,992.62</i> <i>-79,704.85</i>
Cashflows		
	Settlement Date Description Amount Currency	<i>05/02/2003</i> <i>Principal</i> <i>450,000.00</i> <i>USD</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>11/03/2003</i> <i>Interest</i> <i>-81,697.49</i> <i>USD</i> <i>11/02/2003</i> <i>11/03/2003</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>05/03/2004</i> <i>Interest</i> <i>-81,697.49</i> <i>USD</i> <i>05/02/2004</i> <i>05/03/2004</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>11/02/2004</i> <i>Interest</i> <i>-81,697.49</i> <i>USD</i> <i>11/02/2004</i> <i>11/02/2004</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>05/02/2005</i> <i>Interest</i> <i>-81,697.49</i> <i>USD</i> <i>05/02/2005</i> <i>05/02/2005</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>11/02/2005</i> <i>Interest</i> <i>-81,697.49</i> <i>USD</i> <i>11/02/2005</i> <i>11/02/2005</i>
	Settlement Date Description Amount Currency	<i>05/02/2006</i> <i>Principal &amp; Interest</i> <i>-81,697.47</i> <i>USD</i>

## 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.

Access the Deal Detail page for this deal.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail page		
	Instrument Type	<i>CORPBOND</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Physical</i>
Interest Rate Physical Details		
	Settlement Date	<i>05/01/2003</i>
	Term	<i>732</i>
	Maturity Date	<i>05/02/2005</i>
	Issue Date	<i>05/01/2003</i>
	Interest Period Start Date	<i>05/01/2003</i>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>6.125</i>
	Day/Count Basis	<i>30/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>2,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>2,000,000.00.</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Price % of Par	<i>100.0</i>
	Discount/Premium	<i>Constant Yield Method</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule	<i>Forwards from Issue Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	+/- Payment Days	<i>0</i>
	+/- Reset Days	<i>0</i>
	Portfolio	<i>DEMO</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Description	<i>2 Years to 2005-05-02 Investment USD 2.0 m. @ 6.125%</i>
	Deal Status	<i>Open (Before Sell) Partially Sold/Bought Back (After Partial Sell)</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
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

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Unamortized Fee	0.00
	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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail page		
	Settlement Date	05/01/2003
	Term	732
	Maturity Date	05/02/2005
	Issue Date	05/01/2003

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Interest Period Start Date	<i>05/01/2003</i>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>6.125</i>
	Day/Count Basis	<i>30/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>1,400,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>1,400,000.00.</i>
	Price % of Par	<i>100.0</i>
	Purchased Interest	<i>0.00</i>
	Discount/Premium	<i>Constant Yield Method</i>
	Yield	<i>4.25000008</i>
	Amort Method	<i>Non Amortizing</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Following</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule	<i>Forwards from Issue Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	+/- Payment Days	<i>0</i>
	+/- Reset Days	<i>0</i>
	Portfolio	<i>DEMO</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>2 Years to 2005-05-02 Investment USD 2.0 m. @ 6.125%</i>
	Deal Status	<i>Open</i>
	Deal Status	<i>Open</i>
	Deal Start Date	<i>09/30/2003</i>

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.

Cashflows page		
----------------	--	--

	Date Description Amount Currency Nominal Date Interest Date	11/03/2003 <i>Interest</i> 43,351.39 USD 11/01/2003 11/03/2003
	Date Description Amount Currency Nominal Date Interest Date	05/03/2004 <i>Interest</i> 42,875.00 USD 05/01/2004 05/03/2004
	Date Description Amount Currency Nominal Date Interest Date	11/01/2004 <i>Interest</i> 42,398.61 USD 11/01/2004 11/01/2004
	Date Description Amount Currency	05/02/2005 <i>Principal &amp; Interest</i> 1,443.113.09 USD

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest and Payment Dates page		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Type Period End Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Interest</i> <i>11/03/2003</i> <i>11/03/2003</i> <i>43,351.39</i> <i>1,400,000.00</i> <i>Selected</i> <i>6.125</i> <i>43,351.39</i> <i>0.00</i> <i>USD</i>
	Type Period End Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Interest</i> <i>05/03/2004</i> <i>05/03/2004</i> <i>42,875.00</i> <i>1,400,000.00</i> <i>Selected</i> <i>6.125</i> <i>42,875.00</i> <i>0.00</i> <i>USD</i>
	Type Period End Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Interest</i> <i>11/01/2004</i> <i>11/01/2004</i> <i>42,398.61</i> <i>1,400,000.00</i> <i>Selected</i> <i>6.125</i> <i>42,398.61</i> <i>0.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Type	<i>Interest</i>
	Period End Date	<i>05/02/2005</i>
	Payment Date	<i>05/02/2005</i>
	Amount	<i>43,113.19</i>
	Principal Balance	<i>1,400,000.00</i>
	Rate Set	<i>Selected</i>
	Rate	<i>6.125</i>
	Interest Payment	<i>43,113.19</i>
	Principal Payment	<i>0.00</i>
	Currency	<i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows page		
	Date	<i>05/01/2003</i>
	Description	<i>Principal</i>
	Amount	<i>-2,000,000.00</i>
	Currency	<i>USD</i>
	Date	<i>09/30/2003</i>
	Description	<i>Sale Settlement</i>
	Amount	<i>615,210.42</i>
	Currency	<i>USD</i>

### **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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail page		
	Instrument Type	<i>CORPBOND</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Physical</i>
	Settlement Date	<i>05/01/2003</i>
	Term	<i>731</i>
	Maturity Date	<i>05/01/2005</i>
	Issue Date	<i>05/01/2003</i>
	Interest Period Start Date	<i>05/01/2003</i>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>4.25</i>
	Day/Count Basis	<i>30/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>1,000,000.00.</i>
	Price % of Par	<i>100.00000000</i>
	Purchased Interest	<i>0.00</i>
	Discount/Premium	<i>Constant Yield Method</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Yield	4.25000000
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Modified Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Same Interest each Period Normal First coupon Period Normal Last Coupon Period</i>
	Interest Date Rule	<i>Forwards from Issue Date</i>
	Payment Date	<i>Business Days — Paid in Arrears</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>2 Years to 2005-05-01 Investment USD 1.0 m. @ 4.25%</i>
	Deal Status	<i>Open (Before Sale) Sold/Bought Back (After Sale)</i>

Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>System Check</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

Select the Sell/Buyback hyperlink and access the Update/Display Sell/Buyback Details page.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Update/Display Sell/Buyback Details page		
	Unwind Date Settlement Date	<i>08/25/2003</i> <i>08/25/2003</i>
	Receive	<i>Yes</i>
	Unwind Principal Balance	<i>1,000,000.00</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	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
	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

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settlement Account	<i>CHCK, USBNK CHECKING ACCT</i>
	Settlement Instructions	<i>TUS01, TUS01 Corporate Tr Settle Inst</i>

Process the deal to generate cashflows.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows page		
	Settlement Date Description Amount Currency	<i>05/01/2003 Principal -1,000,000.00 USD</i>
	Settlement Date Description Amount Currency	<i>08/25/2003 Sale Settlement 1,013,458.33 USD</i>

## Entering Repurchase Agreements (Repos)

On August 8, 2000, you settle an overnight repurchase agreement for 452,000,000 USD at 5.375%, with a haircut of .442%. The Deal Detail page has two lines for this repo:

- One debt line for the Par Amount of 452,000,000.00 USD calculated at a rate of 5.37500000%.
- One investment line for the Par Amount of 2,000,000.00 USD calculated at a rate of 0.00000001% (the haircut).

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail page		
	Instrument Type	<i>REPO</i>
	Transaction Date	<i>08/08/2000</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Interest Rate Physical</i>
	Settlement Date	<i>08/08/2000</i>
	Term	<i>1</i>
	Maturity Date	<i>08/09/2000</i>
	Issue Date	<i>08/08/2000</i>
	Interest Period Start Date	<i>08/08/2000</i>
	Classification	<i>Debt</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>5.375</i>
	Day/Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>452,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>452,000,000.00.</i>
	Price % of Par	<i>100.00000000</i>
	Purchased Interest	<i>0.00</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Yield	5.37499948 <b>Note.</b> 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
	Interest Period Start Date	08/08/2000

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>0.00000001</i>
	Day/Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>2,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>2,000,000.00.</i>
	Price % of Par	<i>100.00000000</i>
	Purchased Interest	<i>0.00</i>
	Discount/Premium	<i>(blank)</i>
	Yield	<i>(blank)</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Cleared</i>
	Business Day Convention	<i>Following</i>
	Interest Calculation	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule	<i>(blank)</i>
	Payment Date	<i>Business Days — Paid in Arrears</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Portfolio	<i>DEMO</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>Overnight Repurchase Agreement with a 0.44 % "Haircut." 1 day debt to 08/09/00. USD 452,000,000 @ 5.375</i>
	Deal Status	<i>Matured</i>
Interest Dates		
	Payment Type	<i>Interest</i>
	Period End Date	<i>08/09/2000</i>
	Payment Date	<i>08/09/2000</i>
	Override	<i>(not selected)</i>
	Amount	<i>-67,486.11</i>

Settlement Instructions page		
	Line	<i>1</i>
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>

	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>
Settlement Instructions		
	Line	<i>2</i>
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>

	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

Cashflows page		
	Settlement Date Description Amount Currency	<i>08/08/2000</i> <i>Principal</i> <i>452,000,000.00</i> <i>USD</i>
	Settlement Date Description Amount Currency	<i>08/08/2000</i> <i>Principal</i> <i>-2,000,000.00</i> <i>USD</i>
	Settlement Date Description Amount Currency	<i>08/09/2000</i> <i>Principal &amp; Interest</i> <i>-452,067,486.11</i> <i>USD</i>
	Settlement Date Description Amount Currency	<i>08/09/2000</i> <i>Principal</i> <i>2,000,000.00</i> <i>USD</i>

## 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 here.

**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 84.](#)

Instrument Detail		Accounting Templates	
SetID:	SHARE	Instrument Type:	DEPOLOAN
Description:	DEPOLOAN		
<a href="#">Copy from existing instrument</a>		<a href="#">Notes</a>	
Details		Find   View All First 1 of 1 Last	
Line: 1 of 1	Instrument Base Type:	Interest Rate Physical	+ -
<a href="#">Extra Attributes</a>			
Interest Rate Physical Details			
Debt/Investment:	Debt	*Rate Type:	Fixed
Rate:		Reset Index:	
Margin Operator:		Index Margin:	
Day Count Basis:	Actual/360	Interest Calculation:	
Par Amount:	10,000,000.00	Currency:	USD
Discount/Premium:		Time to Maturity:	
Time to Settlement:		Maturity Date:	
Issue Date:			
<input type="checkbox"/> Day Delay Instrument			
Interest Dates and Calculation			
<input type="checkbox"/> Repeat Interest Dates			
Interest Frequency:		Interest Calculation	
Compound Frequency:		<input type="radio"/> Same Interest each Period	
Business Day Convention:	Modified Following	First Coupon:	
Ex-Interest Rule:		Last Coupon:	
		<input checked="" type="radio"/> Day Counted Interest	
		Interest Dates: Use Nominal Dates	

Instrument Detail page – for an interest rate physical instrument (1 of 2)

Interest Date Rule	
<input type="radio"/> No Interest Date Rule	
<input type="radio"/> Forwards from Issue Date	
<input type="radio"/> Backwards from Maturity Date	
<input type="radio"/> End of Month	Coupon Month: <input type="checkbox"/>
<input type="radio"/> Override Month and Day	Coupon Month: <input type="checkbox"/> Coupon Day: <input type="checkbox"/>
<input type="radio"/> Nth Weekday	Coupon Month: <input type="checkbox"/> Nth Week: <input type="text"/> Weekday: <input type="text"/>
*Payment Date: <input type="text"/> +/- Payment Days: <input type="text"/> 0	
Reset Date: <input type="text"/> +/- Reset Days: <input type="text"/> 0	
Open-ended Maturity	
<input type="checkbox"/> Open-ended Maturity	Periods: <input type="text"/> Minimum Periods: <input type="text"/>
Hedging Information: <input type="text"/> Accounting Treatment: <input type="text"/>	
Portfolio: <input type="text"/>	
Counterparty: <input type="text"/> TUS01	US001 - Corporate Treasury
Issuer: <input type="text"/>	
Guarantor: <input type="text"/>	
Minimum Bids: <input type="text"/>	
Automatic Review Settings	
<input type="checkbox"/> Approval Required	<input type="checkbox"/> Review At Confirmation
<input type="checkbox"/> Outbound Confirmations	
Confirm Field Validation ID: <input type="text"/>	
Other Instrument Attributes	
<input checked="" type="checkbox"/> Net Deal Settlement Cashflows	<input type="checkbox"/> Allow Deal Roll or Swap
<input type="checkbox"/> Allow Fixed Rate Change	<input type="checkbox"/> Drawn on Line of Credit
<input type="checkbox"/> Is a Repo	
<input type="checkbox"/> Commercial Paper Issue	
<a href="#">Rules for Accounting Treatment</a>	

Instrument Detail page – for an interest rate physical instrument (2 of 2)

Note that the Repeat Interest Dates check box is deselected, 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.

Deal Detail		Settlement Instructions	
Unit:	US001	Deal ID:	000000000396
Instrument Type:	DEPOLOAN		Template:
*Transaction Date:	02/22/2006	Security ID:	
Facility ID:		Rating Agency:	
		Value:	
Deal Detail		Find   View All First 1 of 1 Last	
Line:	1 of 1	Instrument Base Type:	Interest Rate Physical
Interest Rate Physical Details			
*Settlement Date:	02/22/2006	Term:	720
Issue Date:	02/22/2006	*Maturity Date:	02/12/2008
Classification:	Debt	Coupon Start Date:	02/22/2006
Rate:	5.00000000	*Rate Type:	Fixed
Margin Operator:		Reset Index:	
*Day Count Basis:	Actual/360	Index Margin:	
*Par Amount:	10,000,000.00	*Interest Calculation:	Interest Bearing
*Settlement Amount:	10,000,000.00	*Currency:	USD
Purchased Interest:		*Price % of Par:	100.00000000
Yield:		Discount/Premium:	
*Amort Method:	Non Amortizing	Estimated Maturity Date:	
Interest Dates and Calculation			
<input checked="" type="checkbox"/> Repeat Interest Dates		Interest Calculation	
*Interest Frequency:		<input type="radio"/> Same Interest each Period	
Compound Frequency:		First Coupon:	
*Business Day Convention:	Modified Following	Last Coupon:	
Next Interest Payment:		<input checked="" type="radio"/> Day Counted Interest	
		Interest Dates:	Use Nominal Dates

Deal Detail page – entering deal detail information (1 of 2)

**Interest Date Rule**

No Interest Date Rule  
 Forwards from Issue Date  
 Backwards from Maturity Date  
 End of Month      Coupon Month:   
 Override Month and Day      Coupon Month:       Coupon Day:   
 Nth Weekday      Coupon Month:       Nth Week:       Weekday:

---

**\*Payment Date:**       +/- Payment Days:   
**Reset Date:**       +/- Reset Days:

---

**Portfolio:**       **\*Accounting Treatment:**   
**\*Counterparty:**       **Broker:**   
**Issuer:**       **Guarantor:**   
**Dealer:**       **Reference:**   
**Description:**   
**Deal Status:**       Authorized

Exclude from Position  
 Submit for Preview  
 Net Deal Settlement Cashflows

[Event Log](#)      [Instrument Notes](#)      [Additional Holidays](#)      [Bids](#)  
[Pool Information](#)      [Interest Dates](#)  
[Attachments \(0\)](#)

Deal Detail page – 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.

**Cashflows**

Details					
Customize   Find   View All   First 1-6 of 6 Last					
Settlement Date	Description	Amount	Currency	Nominal Date	Interest Date
10/24/2000	Principal	1,100,000.00	USD		
11/03/2000	Interest	-1,406.37	USD	11/03/2000	11/03/2000
12/08/2000	Interest	-4,930.17	USD	12/08/2000	12/08/2000
01/12/2001	Interest	-4,930.17	USD	01/12/2001	01/12/2001
02/16/2001	Interest	-4,930.17	USD	02/16/2001	02/16/2001
03/23/2001	Principal & Interest	-1,104,930.17	USD		

Cashflows page – with interest added to principal at maturity

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).

### See Also

[Chapter 7, "Capturing Deals and Trade Tickets," Specifying IRP Deal Details, page 118](#)

[Chapter 8, "Processing and Managing Deals," Reviewing Estimated Interest Accruals, page 147](#)

*PeopleSoft Cash Management 9.1 PeopleBook, "Managing Treasury Accounting," Processing Accounting Entries*

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## Entering Interest Rate Swaps Examples

This section discusses:

- Entering domestic currency and foreign currency swaps.
- Entering foreign currency and foreign currency swaps.
- Fixed rate and floating rate swaps.
- Basis swap floats.
- Entering forward rate agreements.

## 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail page		
	Unit	<i>US001</i>
	Deal ID	<i>362</i>
	Instrument Type	<i>IRSWAP</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>05/02/2003</i>
	Term	<i>731</i>
	Maturity Date	<i>05/02/2005</i>
	Amort Method	<i>Non Amortizing</i>
	Swap Principals	<i>Don't Swap</i>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>3.625</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>30/360.</i>
	Notional Amount	<i>15,000,000.00</i>
	Currency	<i>USD</i>
	Receive (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>4.1</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>
	Notional Amount	<i>17,500,000.00</i>
	Currency	<i>CAD</i>
	Reset Index	<i>LIBOR</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Pay (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Modified Following</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Receive (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Reset Frequency	<i>Semi-Annual</i>
	Reset Rate Index Tenor	<i>6 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Interest Calculation Pay	<i>Day Counted Interest Use Nominal Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest Use Nominal Dates</i>
	Interest Date Rule Pay	<i>Forwards from Issue Date</i>
	Interest Date Rule Receive	<i>Forwards from Issue Date</i>
	Pay +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>
	Receive +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Payment Days	<i>0</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Portfolio	<i>DEMO</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>2 Years to 2005-05-02 Pay USD 15.0m. @ 3.625% Receive CAD 17.5m. @ LIBOR</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
Receipt Information		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest and Payment Dates page		
	Leg	<i>Pay</i>
	Type	<i>Interest</i>
	Period End Date	<i>11/02/2003</i>
	Reset Date	<i>(blank)</i>
	Payment Date	<i>11/03/2003</i>
	Amount	<i>-271,875.00</i>
	Principal Balance	<i>-15,000,000.00</i>
	Rate Set	<i>Selected</i>
	Rate from Reset Source	<i>(blank)</i>
	Rate	<i>3.625</i>
	Amount	<i>-271,875.00</i>
	Principal Payment	<i>0.00</i>
	Currency	<i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Receive</i> <i>Interest</i> <i>11/02/2003</i> <i>05/02/2003</i> <i>11/03/2003</i> <i>366,722.22</i> <i>17,500,000.00</i> <i>Yes</i> <i>(blank)</i> <i>4.1</i> <i>366,722.22</i> <i>0.00</i> <i>CAD</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Pay</i> <i>Interest</i> <i>05/02/2004</i> <i>(blank)</i> <i>05/03/2004</i> <i>-271,875.00</i> <i>-15,000,000.00</i> <i>Yes</i> <i>(blank)</i> <i>3.625</i> <i>-271,875.00</i> <i>0.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Receive</i> <i>Interest</i> <i>05/02/2004</i> <i>10/31/2003</i> <i>05/03/2004</i> <i>358,312.50</i> <i>17,500,000.00</i> <i>Yes</i> <i>(blank)</i> <i>4.05</i> <i>358,312.50</i> <i>0.00</i> <i>CAD</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Pay</i> <i>Interest</i> <i>11/02/2004</i> <i>(blank)</i> <i>11/02/2004</i> <i>-271,875.00</i> <i>-15,000,000.00</i> <i>Yes</i> <i>(blank)</i> <i>3.625</i> <i>-271,875.00</i> <i>0.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Receive</i> <i>Interest</i> <i>11/02/2004</i> <i>04/30/2004</i> <i>11/02/2004</i> <i>353,305.56</i> <i>17,500,000.00</i> <i>Yes</i> <i>(blank)</i> <i>3.95</i> <i>353,305.56</i> <i>0.00</i> <i>CAD</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Pay</i> <i>Interest</i> <i>05/02/2005</i> <i>(blank)</i> <i>05/02/2005</i> <i>-271,875.00</i> <i>-15,000,000.00</i> <i>Yes</i> <i>(blank)</i> <i>3.625</i> <i>-271,875.00</i> <i>0.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate from Reset Source Rate Amount Principal Payment Currency	<i>Receive</i> <i>Interest</i> <i>05/02/2005</i> <i>11/02/2004</i> <i>05/02/2005</i> <i>343,145.83</i> <i>17,500,000.00</i> <i>Yes</i> <i>(blank)</i> <i>3.9</i> <i>343,145.83</i> <i>0.00</i> <i>CAD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows page		
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>11/03/2003</i> <i>Pay</i> <i>-271,875.00</i> <i>USD</i> <i>11/03/2003</i> <i>11/03/2003</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>11/03/2003</i> <i>Receive</i> <i>366,722.22</i> <i>CAD</i> <i>11/03/2003</i> <i>11/03/2003</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date Description Amount Currency Nominal Date Interest Date	05/03/2004 Pay -271,875.00 USD 05/03/2004 05/03/2004
	Settlement Date Description Amount Currency Nominal Date Interest Date	05/03/2004 Receive 358,312.50 CAD 05/03/2004 05/03/2004
	Settlement Date Description Amount Currency Nominal Date Interest Date	11/02/2004 Pay -271,875.00 USD 11/02/2004 11/02/2004
	Settlement Date Description Amount Currency Nominal Date Interest Date	11/02/2004 Receive 353,305.56 CAD 11/02/2004 11/02/2004
	Settlement Date Description Amount Currency Nominal Date Interest Date	05/02/2005 Pay -271,875.00 USD 05/02/2005 05/02/2005

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
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

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Swap Principals	<i>At Commencement</i>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>7.25</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>30/360</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>JPY</i>
	Receive (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>4.1</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>
	Notional Amount	<i>15,000.00</i>
	Currency	<i>CAD</i>
	Reset Index	<i>LIBOR</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Pay (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Modified Following</i>
	Receive (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Reset Frequency	<i>Semi-Annual</i>
	Reset Rate Index Tenor	<i>6 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Interest Calculation Pay	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule — Pay	<i>Forwards from Issue Date</i>
	Interest Date Rule — Receive	<i>Forwards from Issue Date</i>
	Pay +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Receive +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Payment Days	<i>0</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Description	<i>1 year to 2004-05-03 Pay JPY 1.0m. @ 7.25% Receive CAD 15k. @ LIBOR</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>JPBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Payment Method	<i>Electronic Funds Transfer</i>
	Layout	<i>GENX</i>
	Counterparty's Instructions	<i>TJPN1</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CAN</i>
	Our Settlement Instructions	<i>USCA1</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest and Payment Dates		
	Leg	<i>Pay</i>
	Type	<i>Interest</i>
	Period End Date	<i>11/03/2004</i>
	Reset Date	<i>(blank)</i>
	Payment Date	<i>11/03/2004</i>
	Amount	<i>36,451</i>
	Principal Balance	<i>-1,000,000.00</i>
	Rate Set	<i>Selected</i>
	Rate	<i>7.25</i>
	Interest Payment	<i>36,451.00</i>
	Currency	<i>JPY</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Currency	<i>Receive</i> <i>Interest</i> <i>11/03/2004</i> <i>05/02/2003</i> <i>11/03/2003</i> <i>-316.04</i> <i>15,000.00</i> <i>Selected</i> <i>4.1</i> <i>-316.04</i> <i>CAD</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Currency	<i>Pay</i> <i>Interest</i> <i>05/03/2004</i> <i>(blank)</i> <i>05/03/2004</i> <i>36,250.00</i> <i>-1,000,000</i> <i>Selected</i> <i>7.25</i> <i>36,250.00</i> <i>JPY</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Currency	<i>Receive</i> <i>Interest</i> <i>05/03/2004</i> <i>11/03/2003</i> <i>05/03/2004</i> <i>-307.13</i> <i>15,000.00</i> <i>Cleared</i> <i>(blank)</i> <i>-307.13</i> <i>CAD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows		
	Settlement Date Description Amount Currency	05/02/2003 Pay -1,000,000.00 JPY
	Settlement Date Description Amount Currency	05/02/2003 Receive 15,000.00 CAD
	Settlement Date Description Amount Currency Nominal Date Interest Date	11/03/2003 Receive 36,451.00 JPY 11/03/2003 11/03/2003
	Settlement Date Description Amount Currency Nominal Date Interest Date	11/03/2003 Pay -316.04 CAD 11/03/2003 11/03/2003
	Settlement Date Description Amount Currency Nominal Date Interest Date	05/03/2004 Receive 36,250.00 JPY 05/03/2004 05/03/2004

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date	05/03/2004
	Description	Pay
	Amount	-307.13
	Currency	CAD
	Nominal Date	05/03/2004
	Interest Date	05/03/2004

## Fixed Rate and Floating Rate Swaps

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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
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

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>10.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>30/360.</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Receive (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>10.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Reset Index	<i>LIBOR</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Pay (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Modified Following</i>
	Receive (group box)	
	Interest Frequency	<i>Quarterly</i>
	Reset Frequency	<i>Quarterly</i>
	Reset Rate Index Tenor	<i>3 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Interest Calculation Pay	<i>Day Counted Interest Use Nominal Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest Use Nominal Dates</i>
	Interest Date Rule — Pay	<i>Backwards from Maturity Date</i>
	Interest Date Rule — Receive	<i>Backwards from Maturity Date</i>
	Pay +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	Receive +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Reset Date	<i>Set in Advance</i>
	+/-Payment Days	<i>0</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>TRBNK</i>
	Issuer	<i>TRBNK</i>
	Guarantor	<i>TRBNK</i>
	Description	<i>180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBOR</i>
	Deal Status	<i>Matured</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>TRBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>TRBKS</i>
	Payment Method	<i>System Check</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS4P</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest and Payment Dates page		
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment	<i>Receive</i> <i>Interest</i> <i>07/27/1999</i> <i>04/27/1999</i> <i>07/27/1999</i> <i>25,666.67</i> <i>1,000,000.00</i> <i>Selected</i> <i>10.5</i> <i>25,666.67</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment	<i>Pay</i> <i>Interest</i> <i>10/24/1999</i> <i>(blank)</i> <i>10/25/1999</i> <i>-49,166.67</i> <i>-1,000,000.00</i> <i>Selected</i> <i>10.0</i> <i>-49,166.67</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg	<i>Receive</i>
	Type	<i>Interest</i>
	Period End Date	<i>10/24/1999</i>
	Reset Date	<i>07/27/1999</i>
	Payment Date	<i>10/25/1999</i>
	Amount	<i>25,555.56</i>
	Principal Balance	<i>1,000,000.00</i>
	Rate Set	<i>Selected</i>
	Rate	<i>10.0</i>
	Interest Payment	<i>25,555.56</i>

## Basis Swap Floats

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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail page		
	Unit	<i>US001</i>
	Deal ID	<i>364</i>
	Instrument Type	<i>IRSWAP</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>04/30/2003</i>
	Term	<i>366</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Maturity Date	<i>04/30/2004</i>
	Amort Method	<i>Non Amortizing</i>
	Swap Principals	<i>Don't Swap</i>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>5.1</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>30/360.</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Reset Index	<i>CP2YC</i>
	Receive (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>5.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>
	Notional Amount	<i>1,000,000.00</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Currency	<i>USD</i>
	Reset Index	<i>LIBOR</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Pay (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Reset Frequency	<i>Semi-Annual</i>
	Reset Rate Index Tenor	<i>6 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Receive (group box)	
	Interest Frequency	<i>Semi-Annual</i>
	Reset Frequency	<i>Semi-Annual</i>
	Reset Rate Index Tenor	<i>6 Month</i>
	Business Day Convention	<i>Modified Following</i>
	Interest Calculation Pay	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule — Pay	<i>Forwards from Issue Date</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Interest Date Rule — Receive	<i>Forwards from Issue Date</i>
	Pay +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	<i>0</i>
	Receive +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	<i>0</i>
	Portfolio	<i>DEMO</i>
	Accounting Treatment	<i>Other</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>1 Year to 2004-04-30 Pay USD 1.0m. @ CP2YC Receive USD 1.0m. @ LIBOR</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Net Deal Settlements	<i>Selected</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Electronic Funds Transfer</i>
	Layout	<i>UFF</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest and Payment Dates page		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Pay</i> <i>Interest</i> <i>10/30/2003</i> <i>04/30/2003</i> <i>10/30/2003</i> <i>-25,500.00</i> <i>-1,000,000.00</i> <i>Selected</i> <i>5.1</i> <i>-25,500.00</i> <i>00.00</i> <i>USD</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Receive</i> <i>Interest</i> <i>10/30/2003</i> <i>04/30/2003</i> <i>10/30/2003</i> <i>25,416.67</i> <i>1,000,000.00</i> <i>Selected</i> <i>5.0</i> <i>25,416.67</i> <i>00.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Pay</i> <i>Interest</i> <i>04/30/2004</i> <i>10/30/2003</i> <i>04/30/2004</i> <i>-30,000.00</i> <i>-1,000,000.00</i> <i>Selected</i> <i>6.0</i> <i>-30,000.00</i> <i>00.00</i> <i>USD</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Principal Payment Currency	<i>Receive</i> <i>Interest</i> <i>04/30/2004</i> <i>10/30/2003</i> <i>04/30/2004</i> <i>31,008.33</i> <i>1,000,000.00</i> <i>Selected</i> <i>6.1</i> <i>31,008.33</i> <i>00.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cash Flows		
	Settlement Date Description Amount Currency Nominal Date Interest Date	<i>10/30/2003</i> <i>Pay</i> <i>-83.33</i> <i>USD</i> <i>10/30/2003</i> <i>10/30/2003</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
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
	Term	90
	Maturity Date	12/01/2003
	Amort Method	Non Amortizing

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Swap Principals	<i>Don't Swap</i>
	Forward Rate Options	<i>Standard Forward Rate</i>
	Pay (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>5.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>Actual/360.</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Receive (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>6.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Reset Index	<i>CP2YC</i>
Interest Dates and Calculation		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Repeat Interest Dates	<i>Cleared</i>
	Pay (group box)	
	Business Day Convention	<i>Modified Following</i>
	Receive (group box)	
	Business Day Convention	<i>Modified Following</i>
	Interest Calculation Pay	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Calculation	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule — Pay	<i>No Interest Date Rule</i>
	Interest Date Rule — Receive	<i>No Interest Date Rule</i>
	Pay +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Arrears</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	<i>0</i>
	Receive +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Advance</i>
	+/-Payment Days	<i>0</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	-2
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>TUS01</i>
	Description	<i>90 Days to 2003-12-01 Pay USD 1.0m. @ 5% Receive USD 1.0m. @ CP2YC</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Electronic Funds Transfer</i>
	Layout	<i>PAYMENTEIP</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows		
	Settlement Date Description Amount Currency	<i>09/02/2003</i> <i>Receive</i> <i>2,463.05</i> <i>USD</i>
Interest Dates		
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance	<i>No Cashflow</i> <i>Interest</i> <i>12/01/2003</i> <i>(blank)</i> <i>09/02/2003</i> <i>(blank)</i> <i>-1,000,000.00</i>
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance	<i>Receive</i> <i>Interest</i> <i>12/01/2003</i> <i>08/29/2003</i> <i>09/02/2003</i> <i>2463.05</i> <i>1,000,000.00</i>

## 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 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.

<i>Page</i>	<i>Field</i>	<i>Field Value</i>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>TFX1</i>
	Instrument Type	<i>FX FWD</i>
	Transaction Date	<i>04/05/2000</i>
	Instrument Base Type	<i>FX Deal Physical</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Selected</i>
	Currency	<i>JPY</i>
	Amount	<i>1,000,000.00</i>
	Spot Rate	<i>102</i>
	Spot Date	<i>04/07/2000</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Term	<i>10</i>
	Domestic (group box)	
	Sell	<i>Selected</i>
	Currency	<i>USD</i>
	Amount	<i>10,000.00</i>
	Forward Rate	<i>100.0</i>
	Maturity Date	<i>04/17/2000</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>Buy JPY 1.0m. Sell USD 10k. @ 100 2000-04-17</i>
	Deal Status	<i>Matured</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>JCHK</i>
	Our Settlement Instructions	<i>USBKJ</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cash Flows		
	Settlement Date Description Amount Currency	<i>04/17/2000</i> <i>Buy</i> <i>1,000,000.00</i> <i>JPY</i>
	Settlement Date Description Amount Currency	<i>04/17/2000</i> <i>Buy</i> <i>1,000,000.00</i> <i>USD</i>
	Settlement Date Description Amount Currency	<i>04/17/2000</i> <i>Sell</i> <i>-1,000,000.00</i> <i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date	<i>04/17/2000</i>
	Description	<i>Sell</i>
	Amount	<i>-10,000.00</i>
	Currency	<i>USD</i>

## Entering Foreign Exchange Physicals 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>365</i>
	Instrument Type	<i>FX FWD</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>FX Deal Ph</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Selected</i>
	Currency	<i>JPY</i>
	Amount	<i>1,000,000.00</i>
	Spot Rate	<i>1.75</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Spot Date	<i>05/01/2003</i>
	Term	<i>60</i>
	Foreign2 (group box)	
	Sell	<i>Yes</i>
	Currency	<i>CAD</i>
	Amount	<i>15,000.00</i>
	Forward Rate	<i>1.5</i>
	Maturity Date	<i>06/30/2003</i>
	Accounting Treatment	<i>Trading</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>Buy JPY 1.0m. Sell CAD 15k @ 1.5 2003-06-30</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CAN</i>
	Counterparty's Instructions	<i>USCA2</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>PAYMENTEIP</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>JPBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TJPN2</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows		
	Settlement Date Description Amount Currency	<i>06/30/2003</i> <i>Buy</i> <i>1,000,000.00</i> <i>JPY</i>
	Settlement Date Description Amount Currency	<i>06/30/2003</i> <i>Sell</i> <i>-15,000.00</i> <i>CAD</i>

## 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.

<i>Page</i>	<i>Field</i>	<i>Field Value</i>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>366</i>
	Instrument Type	<i>FX SPOT</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>FX Deal Physical</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Yes</i>
	Currency	<i>CAD</i>
	Amount	<i>16,000,000.00</i>
	Spot Rate	<i>1.6</i>
	Spot Date	<i>05/01/2003</i>
	Term	<i>4</i>
	Domestic (group box)	
	Sell	<i>Yes</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Currency	<i>USD</i>
	Amount	<i>10,000,000.00</i>
	Forward Rate	<i>1.6</i>
	Maturity Date	<i>05/05/2003</i>
	Accounting Treatment	<i>Trading</i>
	Counterparty	<i>USBNK</i>
	Description	<i>Buy CAD 16.0m. Sell USD 10.0m. @ 1.6 2003-05-05</i>
	Deal Status	<i>Open</i>
	Net Deal Settlement Cashflows	<i>Selected</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CAN</i>
	Our Settlement Instructions	<i>USCA1</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows		
	Settlement Date Description Amount Currency	<i>05/05/2003</i> <i>Buy</i> <i>16,000,000.00</i> <i>CAD</i>
	Settlement Date Description Amount Currency	<i>05/05/2003</i> <i>Sell</i> <i>-10,000,000.00</i> <i>USD</i>

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## 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.

<i>Page</i>	<i>Field</i>	<i>Field Value</i>
Deal Detail, Line 1		
	Unit	<i>US001</i>
	Deal ID	<i>365</i>
	Instrument Type	<i>IRSWPTN</i>
	Transaction Date	<i>08/04/2003</i>
	Instrument Base Type	<i>Option</i>
Option Details		
	Start Date	<i>08/04/2003</i>
	Term	<i>728</i>
	Expiry Date	<i>08/01/2005</i>
	Purchase/Write	<i>Purchase</i>
	Option Status	<i>Active</i>
	Strike Rate	<i>5.3</i>
	Option Delta	<i>1.0</i>
	Initial Intrinsic Value	<i>10,000,000.00</i>
	Currency	<i>USD</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Premium Payments/Receipts (group box)	
	Payment Date	<i>08/01/2005</i>
	Payment Amount	<i>-10,000,000.00</i>
	Payment Currency	<i>USD</i>
Deal Detail, Line 2		
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>08/04/2003</i>
	Term	<i>728</i>
	Maturity Date	<i>08/01/2005</i>
	Amort Method	<i>Non Amortizing</i>
	Swap Principals	<i>Don't Swap</i>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Floating</i>
	Rate	<i>6.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Amount	<i>10,000,000.00</i>
	Currency	<i>USD</i>
	Reset Index	<i>LIBOR</i>
	Receive (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>6.5</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day Count Basis	<i>Actual/360</i>
	Amount	<i>10,000,000.00</i>
	Currency	<i>USD</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Cleared</i>
	Pay (group box)	
	Interest Frequency	<i>(blank)</i>
	Reset Frequency	<i>(blank)</i>
	Business Day Convention	<i>Modified Following</i>
	Receive (group box)	
	Interest Frequency	<i>(blank)</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Reset Frequency	<i>(blank)</i>
	Business Day Convention	<i>Modified Following</i>
	Interest Calculation Pay	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest Use Actual Interest Dates</i>
	Interest Date Rule — Pay	<i>(blank)</i>
	Interest Date Rule — Receive	<i>(blank)</i>
	Pay +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Advance</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	<i>0</i>
	Receive +/- Date Rules (group box)	
	Payment Date	<i>Business Days-Paid in Advance</i>
	+/-Payment Days	<i>0</i>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	<i>0</i>
	Accounting Treatment	<i>Held to Maturity</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Counterparty	<i>USBNK</i>
	Net Deal Settlement Cashflows	<i>Selected</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Description	<i>2 Years to 2005-08-04 Swaption USD 10.0m. @ 5.3%</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information (Line 1)		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Electronic Funds Transfer</i>
	Layout	<i>820</i>
Receipt Information (Line 1)		
	Our Settle Into SetID	<i>SHARE</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>
Payment Information (Line 2)		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>Electronic Funds Transfer</i>
	Layout	<i>820</i>
Receipt Information (Line 2)		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Cashflows		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date	08/01/2005
	Description	Option Payment
	Amount	-10,000,000.00
	Currency	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 noncallable 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	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

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Expiry Date	<i>05/31/2016</i>
	Purchase/Write	<i>Purchase</i>
	Option Status	<i>Active</i>
	Option Delta	<i>1.00000000</i>
	Initial Intrinsic Value	<i>0.0</i>
	Currency	<i>USD</i>
	Premium Payments/Receipts (group box)	
	Payment Date	<i>06/02/2006</i>
	Payment Amount	<i>0.00</i>
	Payment Currency	<i>USD</i>
	Option Exercise Dates (group box)	
	Start Date	<i>05/31/2006</i>
	End Date	<i>05/31/2016</i>
	Strike Rate	<i>103.00000</i>
Deal Detail		
	Line	<i>2 of 2</i>
	Instrument Base Type	<i>Interest Rate Physical</i>
	Contingent Upon Base Line	<i>1</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Settlement Date	<i>05/31/2006</i>
	Term	<i>3653</i>
	Maturity Date	<i>05/31/2016</i>
	Issue Date	<i>05/31/2006</i>
	Coupon Date	<i>05/31/2006</i>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>6.5000000</i>
	Day Count Basis	<i>Actual/Actual</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>30,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>30,900.00</i>
	Price % of Par	<i>103.00000000</i>
	Discount Premium	<i>Constant Yield Method</i>
	Amort Method	<i>Non Amortization</i>
	Interest Dates and Calculations (section)	
	Interest Frequency	<i>Quarterly</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Interest Calculation (group box)	
	Same Interest Each Period	<i>(selected)</i>
	First Coupon	<i>Normal First Coupon Period</i>
	Last Coupon	<i>Normal Last Coupon Period</i>
	Interest Date Rule (section)	
	Forwards from Issue Date	<i>(selected)</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Deal Status	<i>Open</i>

## 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>TOPTION</i>
	Instrument Type	<i>FXAMCLPT</i>
	Transaction Date	<i>01/02/1999</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Option</i>
Option Details		
	Start Date	<i>01/04/1999</i>
	Term	<i>240</i>
	Expiry Date	<i>09/01/1999</i>
	Purchase/Write	<i>Purchase</i>
	Option Status	<i>Active</i>
	Strike Rate	<i>5.0</i>
	Option Delta	<i>1.0</i>
	Initial Intrinsic Value	<i>0.0</i>
	Currency	<i>USD</i>
	Premium Payments/Receipts (group box)	
	Payment Date	<i>01/04/1999</i>
	Payment Amount	<i>-2,221.00</i>
	Payment Currency	<i>USD</i>
	Strike Rate	<i>5.0</i>
Deal Detail		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Line	<i>2 of 2</i>
	Instrument Base Type	<i>FX Deal Physical</i>
	Contingent Upon Base Line	<i>1</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Selected</i>
	Currency	<i>DEM</i>
	Amount	<i>7,500.00</i>
	Domestic (group box)	
	Sell	<i>Selected</i>
	Currency	<i>USD</i>
	Amount	<i>5,000.00</i>
	Spot Rate	<i>1.4</i>
	Forward Rate	<i>1.5</i>
	Spot Date	<i>01/05/1999</i>
	Term	<i>240</i>
	Maturity Date	<i>09/02/1999</i>
	Portfolio	<i>GTI</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>3 Years to 2006-05-02 Debt USD 450K @5%</i>
	Deal Status	<i>Matured</i>
	Net Deal Settlement Cashflows	<i>Selected</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
	Line	<i>1</i>
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Payment Method	<i>Wire Transfer</i>
	Layout	<i>820</i>
	Counterparty's Instructions	<i>USBKS</i>
Receipt Information		

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUSO1</i>
Settlement Instructions page		
	Line	2
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>

## 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Unit	<i>US001</i>
	Instrument Type	<i>BINARY</i>
	Transaction Date	<i>04/30/2003</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Option</i>
Option Details		
	Start Date	<i>04/30/2003</i>
	Term	<i>247</i>
	Expiry Date	<i>01/02/2004</i>
	Purchase/Write	<i>Purchase</i>
	Option Status	<i>Active</i>
	Strike Rate	<i>1.6</i>
	Option Delta	<i>1.0</i>
	Initial Intrinsic Value	<i>10,000,000.</i>
	Currency	<i>USD</i>
	Premium Payments/Receipts (group box)	
	Payment Date	<i>05/02/2003</i>
	Payment Amount	<i>-10,000,000.</i>
	Payment Currency	<i>USD</i>
Deal Detail		
	Line	<i>1 of 2</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Instrument Base Type	<i>Option — Binary Payoff</i>
	Contingent Upon Option Line	<i>1</i>
Binary Option Details		
	Amount	<i>10,000,000.</i>
	Currency	<i>USD</i>
	Counterparty	<i>BR1 (Goldman Sachs)</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Description	<i>247 Days to 2004-01-02 Investment USD 10.0m @ 1.6%</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>TRBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>TRBKS</i>
	Payment Method	<i>System Check</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>TRBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS4P</i>
Payment Information (Line 2)		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>TRBKS</i>
	Payment Method	<i>System Check</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

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## Entering Futures Contract Deals

This section discusses entering a futures contract deal.

## Entering Futures Contract Deals

On April 6, 2001, you receive an order to buy 50 Treasury bond futures at 100 USD each, with a delivery date of December 2001.

<i>Page</i>	<i>Field</i>	<i>Field Value</i>
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>T FUTURE</i>
	Instrument Type	<i>FUTR-TBOND</i>
	Transaction Date	<i>04/06/2001</i>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Futures Contract</i>
Futures Details		
	Buy/Sell	<i>Buy</i>
	# of Contracts	<i>50.0</i>
	Delivery Year	<i>2001</i>
	Month	<i>12</i>
	Original Price	<i>100.0</i>
Deal Detail		
	Line	<i>2 of 2</i>
	Instrument Base Type	<i>Interest Rate Physical</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Contingent Upon Future Line	<i>1</i>
Interest Rate Physical Details		
	Settlement Date	<i>12/19/2001</i>
	Term	<i>365</i>
	Maturity Date	<i>12/19/2001</i>
	Issue Date	<i>12/19/2001</i>
	Interest Period Start Date	<i>12/19/2001</i>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>8.0</i>
	Day/Count Basis	<i>Actual/Actual</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>5,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>5,000,000.00.</i>
	Price % of Par	<i>100.0. (Automatically populated with the default value.)</i>
	Discount/Premium	<i>Straightline Method</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Interest Dates and Calculations		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Same Interest Each Period Normal First Coupon Period Normal Last Coupon Period</i>
	Interest Date Rule	<i>Forward from Issue Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Description	<i>3 Years to 2006-05-02 Debt USD 450K @5%</i>
	Deal Status	<i>Open</i>

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## 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.

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Deal Detail		
	Instrument Type	<i>COMMGOLD</i>
	Transaction Date	<i>04/25/2003</i>
	Instrument Base Type	<i>Commodity</i>
Commodity Details		
	Spot Date	<i>04/25/2003</i>
	Term	<i>222</i>
	Maturity Date	<i>12/03/2003</i>
	Market/Exchange	<i>NYMEX</i>
	Commodity Code	<i>GOLD</i>
	Buy/Sell	<i>Buy</i>
	Unit of Measure	<i>OZT</i>
	Price per Unit	<i>336.60</i>
	Quantity	<i>100</i>
	Rate Reset Type	<i>Fixed</i>
	Amount	<i>33,660.00</i>
	Currency	<i>USD</i>
	Accounting Treatment	<i>Other</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>Buy Commodity GOLD, 100 quantity for 336.6 each on 2003-04-25, maturing on 2003-12-03</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>USBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>USBKS</i>
	Payment Method	<i>System Check</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>

<i>Page</i>	<i>Field</i>	<i>Field Value</i>
	Our Settlement Instructions	<i>TUS01</i>

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## Entering Generic Deals

In this section we discuss entering generic deals.

### Entering Generic Deals

On April 25, 2003, you receive an order to loan 500,000,000. USD for a term of 366 days.

<i>Page</i>	<i>Field</i>	<i>Field Value</i>
Deal Detail		
	Instrument Type	<i>GENERIC</i>
	Transaction Date	<i>04/25/2003</i>
	Instrument Base Type	<i>Generic Instrument</i>
	Cashflows Details (group box)	
	Rate	<i>1.6</i>
	Market Date	<i>04/30/2003</i>
	Generic Details (group box)	
	Asset or Liability	<i>Liability</i>
	Amount	<i>500,000,000.00</i>
	Position Currency	<i>USD</i>
	Start Date	<i>04/30/2003</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
	Term	<i>366</i>
	Maturity Date	<i>04/30/2004</i>
	Accounting Treatment	<i>Other</i>
	Counterparty	<i>BR1</i>
	Deal Status	<i>Open</i>

<b>Page</b>	<b>Field</b>	<b>Field Value</b>
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	<i>SHARE</i>
	Our Settle Thru Bank	<i>TRBNK</i>
	Our Settle Thru Account	<i>CHCK</i>
	Counterparty's Instructions	<i>TRBKS</i>
	Payment Method	<i>System Check</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>TRBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS4P</i>

## Appendix C

# Delivered Workflows for Deal Management

This appendix discusses delivered workflows for PeopleSoft Deal Management.

### **See Also**

*PeopleTools PeopleBook: Workflow Technology*

*PeopleTools PeopleBook: PeopleSoft Applications User's Guide*

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## 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.

**Description**

<b>Event Description</b>	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).
<b>Action Description</b>	Routes names of confirmed deals to an assigned user, through worklist or email.
<b>Notification Method</b>	Worklist Email
<b>Active or Inactive</b>	Active

**Workflow Objects**

<b>Approval Rule Set</b>	None
<b>Business Process</b>	Administer Deals (TR_ADMINISTER_DEALS)
<b>Activity</b>	Auto Inbound Deal Confirmation
<b>Role</b>	None

**Deal Preapproval**

This section discusses the Deal Preapproval workflow.

**Description**

<b>Event Description</b>	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).
<b>Action Description</b>	Routes names of previewed deals to an assigned user's worklist.
<b>Notification Method</b>	Worklist
<b>Active or Inactive</b>	Active

**Workflow Objects**

<b>Approval Rule Set</b>	None
<b>Business Process</b>	Capturing Deals (TR_CAPTURE_DEALS)
<b>Activity</b>	Enter Deal Terms
<b>Role</b>	None

**Deal Review**

This section discusses the Deal Review workflow.

**Description**

<b>Event Description</b>	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).
<b>Action Description</b>	Routes names of deals requiring approval to an assigned user's worklist.
<b>Notification Method</b>	Worklist
<b>Active or Inactive</b>	Active

**Workflow Objects**

<b>Approval Rule Set</b>	None
<b>Business Process</b>	Capturing Deals (TR_CAPTURE_DEALS)
<b>Activity</b>	Enter Deal Terms
<b>Role</b>	None

**Deal Suspension**

This section discusses the Deal Suspension workflow.

**Description**

<b>Event Description</b>	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."
<b>Action Description</b>	Routes names of suspended deals to an assigned user's worklist.
<b>Notification Method</b>	Worklist Email
<b>Active or Inactive</b>	Active

**Workflow Objects**

<b>Approval Rule Set</b>	None
<b>Business Process</b>	Capturing Deals (TR_CAPTURE_DEALS)
<b>Activities</b>	Deal Pre-Approvals, Review Deal Terms, Review At Confirmation
<b>Role</b>	None

**Invalid Deal Confirmation**

This section discusses the Invalid Deal Confirmation workflow.

**Description**

<b>Event Description</b>	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."
<b>Action Description</b>	Routes names of invalid deals to an assigned user's worklist.
<b>Notification Method</b>	Worklist
<b>Active or Inactive</b>	Active

**Workflow Objects**

<b>Approval Rule Set</b>	None
--------------------------	------

<b>Business Process</b>	Capturing Deals (TR_CAPTURE_DEALS)
<b>Activity</b>	Manual Deal Confirmations
<b>Role</b>	None

## Limit Checked

This section discusses the Limit Checked workflow.

### *Description*

<b>Event Description</b>	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.
<b>Action Description</b>	Routes names of positions exceeding limits to an assigned user's worklist for review.
<b>Notification Method</b>	Worklist
<b>Active or Inactive</b>	Active

### *Workflow Objects*

<b>Approval Rule Set</b>	None
<b>Business Process</b>	Managing Positions (TR_MANAGE_POSITIONS)
<b>Activity</b>	Review and Monitor Positions
<b>Role</b>	None
<b>View Page</b>	Review Limit Notification (POS_NOTIFY)

## Review at Confirmation

This section discusses the Review at Confirmation workflow.

### *Description*

<b>Event Description</b>	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).
--------------------------	--

<b>Action Description</b>	The system sends an email listing deals with invalid confirmations.
<b>Notification Method</b>	Worklist
<b>Active or Inactive</b>	Active

***Workflow Objects***

<b>Approval Rule Set</b>	None
<b>Business Process</b>	Capturing Deals (TR_CAPTURE_DEALS)
<b>Activity</b>	Enter Deal Terms
<b>Role</b>	None

## 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.

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**Note.** For samples of these reports, see the Portable Document Format (PDF) files that are published with your online documentation.

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### See Also

*PeopleTools 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.

<b>Report ID and Report Name</b>	<b>Description</b>	<b>Navigation</b>	<b>Run Control Page</b>
TRC1003 Deal Approval Register (Crystal)	Shows information for all deals of a selected approval status for a specified business unit and date range.	Deal Management, Reports, Deal Approval Register	RUN_TRC1003
TRX1003 Deal Approval Register (BI Publisher)	Shows information for all deals of a selected approval status for a specified business unit and date range.	Deal Management, Reports, Deal Approval Register	RUN_TRC1003
TRC1005 Confirmation Register (Crystal)	Shows the status and summary information of all deals for a specified business unit, confirmation status, and date range.	Deal Management, Confirm Deals, Confirmation Register	RUN_TRC1005

<b>Report ID and Report Name</b>	<b>Description</b>	<b>Navigation</b>	<b>Run Control Page</b>
TRX1005 Confirmation Register (BI Publisher)	Shows the status and summary information of all deals for a specified business unit, confirmation status, and date range.	Deal Management, Confirm Deals, Confirmation Register	RUN_TRC1005
TRC1011 Unrecognized Confirmations (Crystal)	Shows comprehensive information for unrecognized confirmations for a specified business unit and date range.	Deal Management, Confirm Deals, Unrecognized Confirmations	RUN_TRC1011
TRX1011 Unrecognized Confirmations (BI Publisher)	Shows comprehensive information for unrecognized confirmations for a specified business unit and date range.	Deal Management, Confirm Deals, Unrecognized Confirmations	RUN_TRC1011
TRC1012 Confirmation Document Deal Confirmation - Physical (Crystal)	Shows trade confirmation and settlement instruction information for an interest rate physical deal on a given transaction date, and is formatted for faxing.	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1012
TRX1012 Confirmation Document Deal Confirmation - Physical (BI Publisher)	Shows trade confirmation and settlement instruction information for an interest rate physical deal on a given transaction date, and is formatted for faxing.	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1012
TRC1013 Deal Confirmation - FX (Crystal)	Shows trade confirmation and settlement instruction information for a foreign exchange physical deal on a given transaction date, and is formatted for faxing.	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1013
TRX1013 Deal Confirmation - FX (BI Publisher)	Shows trade confirmation and settlement instruction information for a foreign exchange physical deal on a given transaction date, and is formatted for faxing.	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1013
TRC1015 Deal Rolling History (Crystal)	Shows the master roll ID, deal ID, maturity date and amount information.	Deal Management, Reports, Deal Rolling History	RUN_TRC1015

<b>Report ID and Report Name</b>	<b>Description</b>	<b>Navigation</b>	<b>Run Control Page</b>
TRX1015 Deal Rolling History (BI Publisher)	Shows the master roll ID, deal ID, maturity date and amount information.	Deal Management, Reports, Deal Rolling History	RUN_TRC1015
TRC2010 Deal Register (Crystal)	Shows comprehensive deal information for a specified business unit and date range.	Deal Management, Reports, Deal Register	RUN_TRC2010
TRX2010 Deal Register (BI Publisher)	Shows comprehensive deal information for a specified business unit and date range.	Deal Management, Reports, Deal Register	RUN_TRC2010
TRC3006 Deals by Counterparty/Settlement Date (Crystal)	Shows comprehensive information for deals according to the specified settlement date, business unit, type, and deal status.	Deal Management, Reports, Deals By Counterparty/Set Dt	RUN_TRC3006
TRX3006 Deals by Counterparty/Settlement Date (BI Publisher)	Shows comprehensive information for deals according to the specified settlement date, business unit, type, and deal status.	Deal Management, Reports, Deals By Counterparty/Set Dt	RUN_TRC3006
TRC3008 Rate Resets (Crystal)	Shows rate reset information for all deals of a specified business unit and date range.  <u>See Chapter 8, "Processing and Managing Deals," Creating Position Update Requests, page 146.</u>	Deal Management, Confirm Deals, Resets in a Period	RUN_TRC3008
TRX3008 Rate Resets (BI Publisher)	Shows rate reset information for all deals of a specified business unit and date range.  <u>See Chapter 8, "Processing and Managing Deals," Creating Position Update Requests, page 146.</u>	Deal Management, Confirm Deals, Resets in a Period	RUN_TRC3008

<b>Report ID and Report Name</b>	<b>Description</b>	<b>Navigation</b>	<b>Run Control Page</b>
TRC3011 Accrued Investment and Debt (Crystal)	Shows comprehensive deal information, including amortized discount and accrued interest for specified business unit, business date, and instrument type.  <u>See Chapter 8, "Processing and Managing Deals," Reviewing Estimated Interest Accruals, page 147.</u>	Deal Management, Reports, Accrued Investment and Debt	RUN_TRC3011
TRX3011 Accrued Investment and Debt (BI Publisher)	Shows comprehensive deal information, including amortized discount and accrued interest for specified business unit, business date, and instrument type.  <u>See Chapter 8, "Processing and Managing Deals," Reviewing Estimated Interest Accruals, page 147.</u>	Deal Management, Reports, Accrued Investment and Debt	RUN_TRC3011
TRC3012 Interest Rate Deals (Crystal)	Shows comprehensive deal information, including proceeds, book value, and accrued interest for specified setID, business unit, business date, and instrument type.	Deal Management, Reports, Interest Rate Deals	RUN_TRC3012
TRX3012 Interest Rate Deals (BI Publisher)	Shows comprehensive deal information, including proceeds, book value, and accrued interest for specified setID, business unit, business date, and instrument type.	Deal Management, Reports, Interest Rate Deals	RUN_TRC3012
TRC3013 Deals by Counterparty/Maturity Date (Crystal)	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.	Deal Management, Reports, Deals by Counterparty/Mat Dt	RUN_TRC3013

<b>Report ID and Report Name</b>	<b>Description</b>	<b>Navigation</b>	<b>Run Control Page</b>
TRX3013 Deals by Counterparty/Maturity Date (BI Publisher)	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.	Deal Management, Reports, Deals by Counterparty/Mat Dt	RUN_TRC3013
TRC3014 Settlements (Crystal)	Shows settlement information for a specified business unit, including source code and source ID.	Deal Management, Reports, Settlements	RUN_TRC3014
TRX3014 Settlements (BI Publisher)	Shows settlement information for a specified business unit, including source code and source ID.	Deal Management, Reports, Settlements	RUN_TRC3014
TRC3019 Deals By Counterparty/Transaction Date (Crystal)	Shows comprehensive information for deals according to the specified transaction date, business unit, and deal status.	Deal Management, Reports, Deals By Counterparty/Trans Dt	RUN_TRC3019
TRX3019 Deals By Counterparty/Transaction Date (BI Publisher)	Shows comprehensive information for deals according to the specified transaction date, business unit, and deal status.	Deal Management, Reports, Deals By Counterparty/Trans Dt	RUN_TRC3019
TRC3020 Equity Detail (Crystal)	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 (Crystal)	Shows unreversed accounting entries for deactivated deals, and is automatically generated from the Undo Deal Utility Application Engine program.  <u>See Chapter 10, "Maintaining Deals," Deactivating Deals, page 171.</u>	Deal Management, Process Deals, Undo Deal	RUN_TRC4080

<b>Report ID and Report Name</b>	<b>Description</b>	<b>Navigation</b>	<b>Run Control Page</b>
TRX4080 Accounting Entries on Undone Deals (BI Publisher)	Shows unreversed accounting entries for deactivated deals, and is automatically generated from the Undo Deal Utility Application Engine program.  See <a href="#">Chapter 10, "Maintaining Deals," Deactivating Deals, page 171.</a>	Deal Management, Process Deals, Undo Deal	RUN_TRC4080
TRC4120 Line of Credit Report (Crystal)	Shows all lines of credit and associated usage, and costs.	Deal Management, Reports, Line of Credit	RUN_TRC4120
TRX4120 Line of Credit Report (BI Publisher)	Shows all lines of credit and associated usage, and costs.	Deal Management, Reports, Line of Credit	RUN_TRC4120
TRC4130 Commercial Paper (Crystal)	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.  See <a href="#">Chapter 5, "Managing Facilities in Deal Management," Creating Line-of-Credit and Commercial Paper Reports, page 44.</a>	Deal Management, Reports, Commercial Paper	RUN_TRC4130
TRX4130 Commercial Paper (BI Publisher)	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.  See <a href="#">Chapter 5, "Managing Facilities in Deal Management," Creating Line-of-Credit and Commercial Paper Reports, page 44.</a>	Deal Management, Reports, Commercial Paper	RUN_TRC4130

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