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PeopleSoft FSCM 9.2: Deal Management

July 2013

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PeopleSoft FSCM 9.2: Deal Management
CDSKU fscm92pbr1_r03_hosted-doc
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Preface

Understanding the PeopleSoft Online Help and PeopleBooks

The PeopleSoft Online Help is a website that enables you to view all help content for PeopleSoft Applications and PeopleTools. The help provides standard navigation and full-text searching, as well as context-sensitive online help for PeopleSoft users.

PeopleSoft Hosted Documentation

You access the PeopleSoft Online Help on Oracle's PeopleSoft Hosted Documentation website, which enables you to access the full help website and context-sensitive help directly from an Oracle hosted server. The hosted documentation is updated on a regular schedule, ensuring that you have access to the most current documentation. This reduces the need to view separate documentation posts for application maintenance on My Oracle Support, because that documentation is now incorporated into the hosted website content. The Hosted Documentation website is available in English only.

Locally Installed Help

If your organization has firewall restrictions that prevent you from using the Hosted Documentation website, you can install the PeopleSoft Online Help locally. If you install the help locally, you have more control over which documents users can access and you can include links to your organization's custom documentation on help pages.

In addition, if you locally install the PeopleSoft Online Help, you can use any search engine for full-text searching. Your installation documentation includes instructions about how to set up Oracle Secure Enterprise Search for full-text searching.

See *PeopleTools 8.53 Installation* for your database platform, "Installing PeopleSoft Online Help." If you do not use Secure Enterprise Search, see the documentation for your chosen search engine.

Note: Before users can access the search engine on a locally installed help website, you must enable the Search portlet and link. Click the Help link on any page in the PeopleSoft Online Help for instructions.

Downloadable PeopleBook PDF Files

You can access downloadable PDF versions of the help content in the traditional PeopleBook format. The content in the PeopleBook PDFs is the same as the content in the PeopleSoft Online Help, but it has a different structure and it does not include the interactive navigation features that are available in the online help.

Common Help Documentation

Common help documentation contains information that applies to multiple applications. The two main types of common help are:

- Application Fundamentals

- Using PeopleSoft Applications

Most product lines provide a set of application fundamentals help topics that discuss essential information about the setup and design of your system. This information applies to many or all applications in the PeopleSoft product line. Whether you are implementing a single application, some combination of applications within the product line, or the entire product line, you should be familiar with the contents of the appropriate application fundamentals help. They provide the starting points for fundamental implementation tasks.

In addition, the *PeopleTools: PeopleSoft Applications User's Guide* introduces you to the various elements of the PeopleSoft Pure Internet Architecture. It also explains how to use the navigational hierarchy, components, and pages to perform basic functions as you navigate through the system. While your application or implementation may differ, the topics in this user's guide provide general information about using PeopleSoft Applications.

Field and Control Definitions

PeopleSoft documentation includes definitions for most fields and controls that appear on application pages. These definitions describe how to use a field or control, where populated values come from, the effects of selecting certain values, and so on. If a field or control is not defined, then it either requires no additional explanation or is documented in a common elements section earlier in the documentation. For example, the Date field rarely requires additional explanation and may not be defined in the documentation for some pages.

Typographical Conventions

The following table describes the typographical conventions that are used in the online help.

<i>Typographical Convention</i>	<i>Description</i>
Bold	Highlights PeopleCode function names, business function names, event names, system function names, method names, language constructs, and PeopleCode reserved words that must be included literally in the function call.
<i>Italics</i>	Highlights field values, emphasis, and PeopleSoft or other book-length publication titles. In PeopleCode syntax, italic items are placeholders for arguments that your program must supply. Italics also highlight references to words or letters, as in the following example: Enter the letter <i>O</i> .
Key+Key	Indicates a key combination action. For example, a plus sign (+) between keys means that you must hold down the first key while you press the second key. For Alt+W, hold down the Alt key while you press the W key.
Monospace font	Highlights a PeopleCode program or other code example.
... (ellipses)	Indicate that the preceding item or series can be repeated any number of times in PeopleCode syntax.

Typographical Convention	Description
{ } (curly braces)	Indicate a choice between two options in PeopleCode syntax. Options are separated by a pipe ().
[] (square brackets)	Indicate optional items in PeopleCode syntax.
& (ampersand)	When placed before a parameter in PeopleCode syntax, an ampersand indicates that the parameter is an already instantiated object. Ampersands also precede all PeopleCode variables.
=>	This continuation character has been inserted at the end of a line of code that has been wrapped at the page margin. The code should be viewed or entered as a single, continuous line of code without the continuation character.

ISO Country and Currency Codes

PeopleSoft Online Help topics use International Organization for Standardization (ISO) country and currency codes to identify country-specific information and monetary amounts.

ISO country codes may appear as country identifiers, and ISO currency codes may appear as currency identifiers in your PeopleSoft documentation. Reference to an ISO country code in your documentation does not imply that your application includes every ISO country code. The following example is a country-specific heading: "(FRA) Hiring an Employee."

The PeopleSoft Currency Code table (CURRENCY_CD_TBL) contains sample currency code data. The Currency Code table is based on ISO Standard 4217, "Codes for the representation of currencies," and also relies on ISO country codes in the Country table (COUNTRY_TBL). The navigation to the pages where you maintain currency code and country information depends on which PeopleSoft applications you are using. To access the pages for maintaining the Currency Code and Country tables, consult the online help for your applications for more information.

Region and Industry Identifiers

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

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

Region Identifiers

Regions are identified by the region name. The following region identifiers may appear in the PeopleSoft Online Help:

- Asia Pacific
- Europe
- Latin America

- North America

Industry Identifiers

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

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

Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For information, visit <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=info> or visit <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=trs> if you are hearing impaired.

Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc>.

Using and Managing the PeopleSoft Online Help

Click the Help link in the universal navigation header of any page in the PeopleSoft Online Help to see information on the following topics:

- What's new in the PeopleSoft Online Help.
- PeopleSoft Online Help accessibility.
- Accessing, navigating, and searching the PeopleSoft Online Help.
- Managing a locally installed PeopleSoft Online Help website.

PeopleSoft FSCM Related Links

Financial and Supply Chain Management information for Secure Enterprise Search (SES) can be found in PeopleSoft Application Fundamentals documentation. For application specific information, see the "Understanding Search Pages within Components (*PeopleSoft FSCM 9.2: Application Fundamentals*)" topic.

[My Oracle Support](#)

[PeopleSoft Information Portal on Oracle.com](#)

[PeopleSoft Training from Oracle University](#)

[PeopleSoft Video Feature Overviews on YouTube](#)

Contact Us

Send us your suggestions Please include release numbers for the PeopleTools and applications that you are using.

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Getting Started with PeopleSoft Deal Management

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 topics in this documentation.

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 topics in this documentation. 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 documentation. See the product documentation for *PeopleTools: PeopleSoft Setup Manager*.

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.

Related Links

"Other Sources of Information (*PeopleSoft FSCM 9.2: Banks Setup and Processing*)"

"Cash Management Implementation (*PeopleSoft FSCM 9.2: Cash Management*)"

Chapter 2

Defining Deal Management Processing Options

Prerequisites

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

- Banks and counterparties.
- Cash Management functions.

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

Page Name	Navigation	Usage	Setup Information
Treasury Definitions Center	Treasury Definitions Center	Access links, grouped by logical function, to setup pages for Treasury products. For easier retrieval, you can save this page in the My Favorites folder on the portal navigation menu.	
Treasury Options	Click Business Unit Related.	Define workflow options that are related to Deals Management for a business unit.	See "Defining Treasury Business Unit Options (<i>PeopleSoft FSCM 9.2: Cash Management</i>)".
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 Managing Deals and Portfolios . See Understanding Instruments Types and Instrument Templates . See Setting Up Inbound Confirmation Validation .
Facilities	Click Facilities.	Access pages to set up facilities for issuing debt and lines of credit.	See Establishing Line of Credit and Commercial Paper Facilities

Related Links

"Understanding Bank Setup (*PeopleSoft FSCM 9.2: Banks Setup and Processing*)"

"Setting Up EFT Processing (*PeopleSoft FSCM 9.2: Banks Setup and Processing*)"

"Establishing Cash Management Options (*PeopleSoft FSCM 9.2: Cash Management*)"

"Understanding Electronic Banking (*PeopleSoft FSCM 9.2: 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.

Page Used to Define Deal Portfolios

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

Related Links

[Specifying IRP Deal Details](#)

Deal Portfolios Page

Use the Deal Portfolios page (TRX_PORTFLIO_DEFN) to establish portfolios for categorizing deals.

Navigation

Deal Management, Administer Deals, Deal Portfolios

Image: Deal Portfolios page

This example illustrates the fields and controls on the Deal Portfolios page. You can find definitions for the fields and controls later on this page.

Deal Portfolios

Deal Portfolio
Find | View All
First 1 of 1 Last

SetID: SHARE

*Effective Date:

*Description:

Portfolio: DEMO + -

*Status: Active

Short Description:

Portfolio MTM: 0.000

Currency

Portfolio Detail							Personalize Find View All
Unit	Deal ID	Instrument Type	Ticker	Counterparty	Deal Status	Description	First 1-9 of 9 Last
US001	ONREPO	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	JUMBOCD	JUMBOCD		USBNK	Matured	Large Denomination Negotiable CD: 1.6 Years to 2002-03-01 Investment USD 2.5m. @ 8.375%	
US001	COMPAPIB	COMPAPIB		TUS01	Matured	Commercial Paper-Interest Bearing: 90 Days to 2000-10-18 Debt USD 20.0m. @ 4.95%	
US001	COMPAPD	COMPAPD		TUS01	Matured	274 Days to 2000-11-01 Debt USD 20.0m. @ 6.375%	
US001	CDWEEKCOMP	CDWEEKCOMP		USBNK	Matured	CD Term Deposit-Interest Compounded Daily: 61 Days to 2000-10-11 Investment USD 300k. @ 4.521%	
US001	CDDAYCOMP	CDDAYCOMP		USBNK	Matured	CD Term Deposit-Interest Compounded Daily: 92 Days to 2000-09-12 Investment USD 250k. @ 6.375%	
US001	BNKACCEPT	BNKACCEPT		USBNK	Matured	Bankers Acceptance: 92 Days to 2000-08-15 Investment USD 5.0m. @ 4.384%	
US001	000000000362	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	000000000358	EQUITY	ORCL	USBNK	Open	Buy 10000 shares of ORCL at 13.65 on 2005-02-01	

Status

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

Chapter 3

Defining Deal Positions

Understanding Dealing Trees and Deal Positions

This PeopleSoft application provides a tool for managing your treasury organization's deal positions. Using PeopleSoft Tree Manager, you can define hierarchical structures that describe the specific information that is important for your organization. You can use these trees for risk analysis, deal position management, deal validation, limit analysis, and any other functions that you deem applicable.

Dealing trees are primarily used in Treasury Management to:

- Validate deals.
- Check limits.

Using Tree Manager and PeopleSoft online pages, you can depict the hierarchy for a deal position (using tree nodes), specify the data sources to include, and define which fields to sum to provide the total for a particular position.

Related Links

"Understanding Position Limits and Exposure Positions (*PeopleSoft FSCM 9.2: Risk Management*)"

Common Elements Used to Define Deal Positions

Alias Name	Enables you to create more intuitive field names for use in the deal position process.
Position Source ID	Displays the data source of the node.
Position Source Set	Displays the criteria set to which the node belongs.
Process Frequency	Select <i>Always</i> , <i>Once</i> , or <i>Never</i> .
Weighting	Set the percentage that you apply to your Position Manager. For example, you use the weight of <i>1.1</i> to forecast a 10 percent increase or 110 percent of your current situation. Similarly, you use a weight of <i>.9</i> for a 10 percent decrease or 90 percent of your current situation.
	Click the Field Description button to enter a description for each row.

Setting Up Dealing Trees and Deal Positions

To define dealing tree and deal position information, use the following components

- Define Time Span (POS_TIME_SPAN_PNL).
- Position Field Type (POS_FIELD_TYPE_PNL).
- Position Source Definition (POS_SOURCE_TBL).
- Tree Manager (PSTREEMGR).
- Create Position SQL (POS_CREATE_SQL).

Use the TR_POS_TIME_SPAN_GBL component interface to load data into the Time Span tables.

Use the TR_POS_CREATE_SQL_GBL component interface to load data into the Create Position SQL tables.

Complete these steps to set up dealing trees and deal positions:

1. Define position field types.
See "Setting Up Cash Forecasting (*PeopleSoft FSCM 9.2: Cash Management*)".
2. Define a position source.
See "Setting Up Cash Forecasting (*PeopleSoft FSCM 9.2: Cash Management*)".
3. Define time buckets.
See "Defining Time Sets (*PeopleSoft FSCM 9.2: Cash Management*)".
4. Schedule position time spans.
See "Setting Up Cash Forecasting (*PeopleSoft FSCM 9.2: Cash Management*)".
5. Create a deal position tree.
6. Complete the position bin pages. (You should have five position bin pages.)
 - a. Enter deal position tree, source information on the Pos Tree Source page.
 - b. Specify revaluation and tree options on the Tree Wide Options page.
 - c. Define tree node options on the Node Definition page.
 - d. Define tree node properties and node property SQL selection criteria on the Node Properties page.
 - e. Define limits on the Position Limits page.
7. Create position SQL.
8. Schedule position tree SQL for subsequent changes to dealing trees.

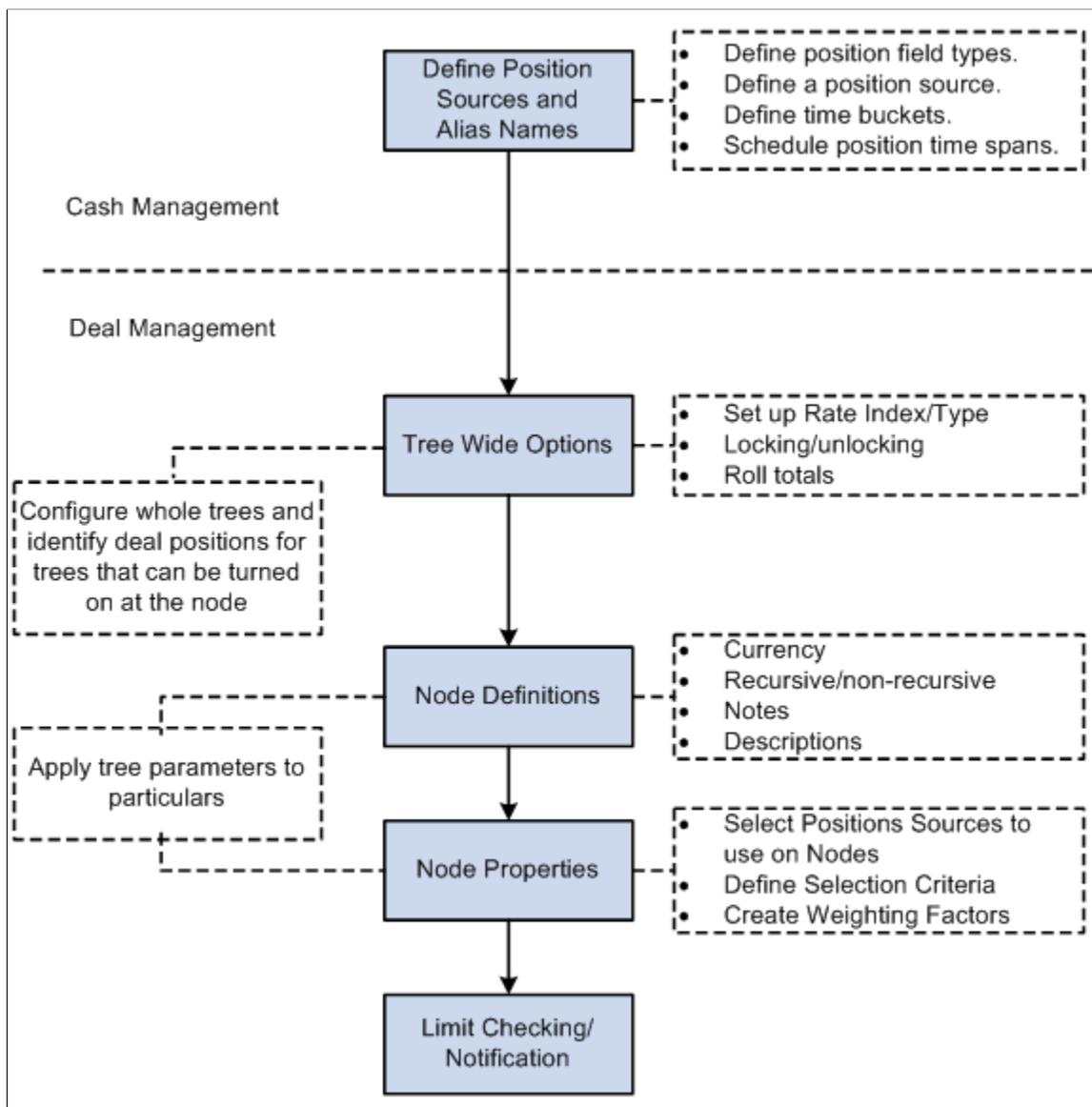
PeopleSoft Tree Definition

Two pages control the database fields that are available to deal position and cash forecast management: Position Field Types page and Position Field Source page. PeopleSoft Treasury applications deliver sample position fields and sources in the sample database for guidance. Create position field types and position sources as appropriate to your organization. Typically, you implement page-level security to limit access to these pages to appropriate roles within your organization.

You need to set up your position sources and alias names before creating a deal position tree. After you have created the tree, you generate the SQL and define time sets. This diagram illustrates the setup process:

Image: Setting up dealing trees and deal positions

This diagram illustrates the setup process for dealing trees and deal positions



Each tree node corresponds to one or many position sources. You can define an unlimited number of deal position trees, and you can also associate limits with a node.

When analyzing deal positions, use time spans to define the periods for which to view the data. Time spans add the time dimension to your deal positions.

Effective Dating of Treasury Trees

Deal Position functionality *does not* support trees that are defined with multiple effective dates; each tree can have only one effective date. To use the same tree with different (multiple) effective dates, you must copy the tree, save it with a unique name, and specify an effective date. For example, to define the TR_DEAL_POSITION tree with three effective dates (January 1, 2000; January 1, 2001; and January 1, 2002), you need to create these three trees:

Tree Name	Effective Date
TR_DEAL_POSITION_2000	01/01/2000
TR_DEAL_POSITION_2001	01/01/2001
TR_DEAL_POSITION_2002	01/01/2002

See the product documentation for *PeopleTools: PeopleSoft Tree Manager*.

Pages Used to Set Up Trees and Positions

Page Name	Definition Name	Navigation	Usage
Tree Manager	PSTREEMGR	Tree Manager, Tree Manager	Add a position tree that uses the <i>TR_POSITION</i> structure, insert the tree nodes. See the product documentation for <i>PeopleTools: PeopleSoft Tree Manager</i> .
Position Tree Source	POS_TREE_SOURCE	Click Edit Data on the Tree Manager page. Select the Pos Tree Source (position tree source) tab.	Enter general information about the position source and define the position source set.
Tree Wide Options	POS_TREE_PNL	Click Edit Data on the Tree Manager page. Select the Tree Wide Options tab.	Specify the market rate index to use for currency revaluation and define whether a deal needs to meet the criteria for an end node on the tree during deal validation. You can also select an option to compute running totals during deal position analysis.
Node Definition	POS_DEF_OPER_PNL	Click Edit Data on the Tree Manager page. Select the Node Definition tab.	Specify the characteristics for each node of a tree.

Page Name	Definition Name	Navigation	Usage
Node Properties	POS_SOURCE_SET_PNL	Click Edit Data on the Tree Manager page. Select the Node Properties tab.	Identify sources for the specified node.
Node Properties - All Selection Criteria	POS_ALL_CNDTN_SEC	Click View All Selection Criteria on the Node Properties page.	Create SQL statements of selection criteria for position source IDs.
Selection Criteria	POS_DEF_WHERE_SEC	Click Selection Criteria on the Node Properties page.	Enter selection criteria for a specific source ID.
Position Limits	POS_LIMITS	Click Edit Data on the Tree Manager page. Select the Position Limits tab.	Indicate when limit checking should occur, who should be notified, and under what conditions. If you are using the Limit Checked workflow, you must establish position limits for the system to generate notifications.
Create Position SQL	POS_CREATE_SQL	Set Up Financials/Supply Chain, Product Related, Treasury, Create Position SQL	Translate conversational language into the language of database operations. You can roll up functions by extending SQL statements downward from the parent level. This page is automatically accessed if needed when you are running deal position trees in the Position Manager.
Schedule Position Tree SQL	TR_AE_RUNCNTL	Set Up Financials/Supply Chain, Product Related, Treasury, Schedule Position Tree SQL	Run the Schedule/Calculate Tree SQL process (TR_POS_CSQ) to set up the intervals in which your SQL is to run.

Common Elements Used in to Set Up Dealing Trees and Positions

Pos Tree Source (position tree source) Define the source of data to include in a tree. This setting applies to the entire tree and is defined only once for each tree.

Tree-Wide Options Set revaluation options, deal validation rules, and running total options for an entire tree.

Node Definition Define characteristics for a node, including data source, summarization rules, and revaluation currency.

Node Properties Determine which subset of records to include in a tree node. SQL is required for nonrecursive nodes but is optional for recursive nodes.

Position Limits

Define internal and external limits for a tree, and notification rules when limits are breached. This limit applies only to trees that use the structure *TR_POSITION*.

Entering Deal Position Tree Source Information

Use the Pos Tree Source page (POS_TREE_SOURCE) to enter general information about the position source and define the position source set.

Navigation

Click the Edit Data icon on the Tree Manager page.

Select the Pos Tree Source (position tree source) tab.

Image: Pos Tree Source page

This example illustrates the fields and controls on the Pos Tree Source page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Pos Tree Source' page with the following details:

- Navigation Tabs:** Pos Tree Source, Tree Wide Options, Node Definition, Node Properties, Position Limits.
- Page Headers:** SetID: SHARE, Tree Name: USER_LIMITS.
- Section 1: Position Source Set Definition**
 - Position Source Set: DEAL CASHFLOWS
 - Default Source Set
 - Deal Test
 - Navigation: Find | View 1 | First | 1-2 of 2 | Last
- Section 2: Position Source Definition**
 - *Position Source ID: DEAL CASH FLOWS
 - Amount Fields: Alias Name: AMOUNT
- Section 3: Position Source Set Definition**
 - Position Source Set: DEAL CONDITIONS
 - Default Source Set
 - Deal Test
 - Navigation: Find | View All | First | 1 of 1 | Last
- Section 4: Position Source Definition**
 - *Position Source ID: DEAL CHECK
 - Amount Fields:
 - FX: AMOUNT
 - IRS: AMOUNT
 - Options: AMOUNT
 - Commodities: AMOUNT
 - Generic: AMOUNT
 - Debt: AMOUNT
 - Investment: AMOUNT
 - Binary Option: AMOUNT
 - Futures: AMOUNT
- Buttons:** OK, Cancel, Apply.

Position Source Set

Define the name of the source set for the tree. Select the Default Source Set check box to designate this as the default source set.

- Position Source ID** The value that you select determines how the Amount Fields grid appears. Complete all of the fields.
- Deal Test** Select the Deal Test check box if you intend to validate deals.

Specifying Tree-Wide Options

Use the Tree Wide Options page (POS_TREE_PNL) to specify the market rate index to use for currency revaluation and define whether a deal needs to meet the criteria for an end node on the tree during deal validation.

You can also select an option to compute running totals during deal position analysis.

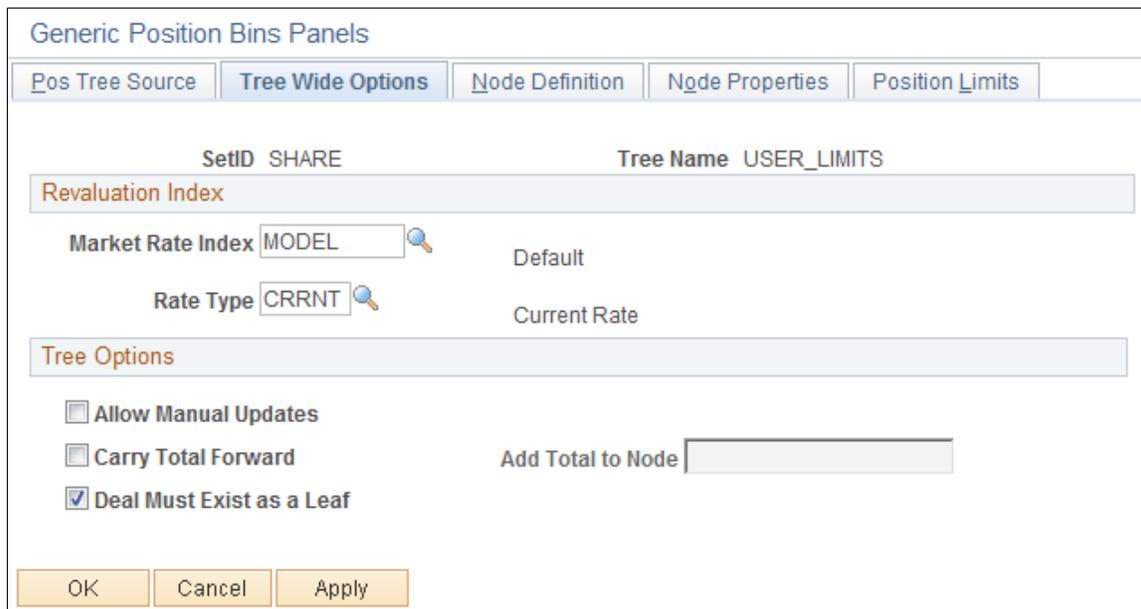
Navigation

Click the Edit Data icon on the Tree Manager page.

Select the Tree Wide Options tab.

Image: Tree Wide Options page

This example illustrates the fields and controls on the Tree Wide Options page. You can find definitions for the fields and controls later on this page.



Market Rate Index and Rate Type When the currency of the amount that is used for determining a position is not the same currency that you define as the node currency, use these fields to revalue the amount.

You must establish market rates for each currency pair that you revalue from the currency of the source position to the currency of the node position, or the system excludes the data. For example, suppose that you have various sources of data in which the currency is *USD*, *GBP*, *EUR*, and *JPY*, and the position currency for the node is set to *USD*. You define the following exchange rates:

From	To
USD	USD
GBP	USD
EUR	USD
JPY	USD

Note: When an exchange rate is entered from its own currency to its own currency, you must set the rate to *1*.

Tree Options

Allow Manual Updates

Select to enable manual updates to the Lock/Unlock function on the Deal Position Manager page.

Carry Total Forward

Select to compute running totals when the deal position is evaluated. The system adds ending balance amounts for one period to the beginning balance amounts for the next period. If you select this check box, also select the node, in the Add Total to NodeNode field, to which you will carry the totals forward.

Deal Must Exist as a Leaf

Select this option if you require that a deal match the criteria for an end node (leaf) of a tree to be valid. Deal validation testing occurs when you click the Deal Test button at deal entry. If this check box is not selected, then deals that do not specifically match the criteria for an end node, but that do meet the criteria for a level in the tree hierarchy, are considered valid.

Note: For deal validation using the Deal Test button, a tree *must* include *%THIS DEAL* in its root node selection criteria.

Defining Tree Nodes

Use the Node Definition page (POS_DEF_OPER_PNL) to specify the characteristics for each node of a tree.

Navigation

Click the Edit Data icon on the Tree Manager page.

Select the Node Definition tab.

Image: Node Definition page

This example illustrates the fields and controls on the Node Definition page. You can find definitions for the fields and controls later on this page.

The screenshot shows a dialog box titled "Generic Position Bins Panels" with the "Node Definition" tab selected. The dialog contains the following fields and controls:

- SetID:** SHARE
- Tree Name:** USER_LIMITS
- Tree Node:** VP1
- Tree Node Properties:** A highlighted header for the property section.
- Description:** User VP1
- *Node Mode:** Recursive (dropdown menu)
- *Position Currency:** USD (with a search icon) and US Dollar
- Comments/Notes:** A large text area with a small icon in the top right corner.
- Buttons:** OK, Cancel, and Apply at the bottom.

Node Mode

Select a value based on the purpose of the node. For example, suppose that you are setting up a tree to track currency exposure. You may want to track exposure for only four or five main currencies. In that case, you would set the parent node to *Non-recursive* because you do not intend to include all possible foreign exchange (FX) deals in the child nodes and you want the parent node to provide total exposure for *all* currencies.

On the other hand, if you want the parent node to provide total exposure for only the currencies that are selected in the child nodes, then you would set the parent node to *Recursive*. During position analysis, if your tree hierarchy contains parent nodes that are nonrecursive and the children beneath that node do not specifically select all the data, then the remaining amounts will be incorporated into an *other* node so that the sum total of the child nodes equals that of the parent. Values are:

Recursive: If a node is recursive, its total is determined by summing the totals of all the child nodes beneath it.

Non-recursive: If a node is nonrecursive, its total is determined by summing the amounts for those transactions that meet the

selection criteria for that node, independent of any child nodes that may exist beneath it.

Position Currency

Each node can report amounts in a different currency. Select the currency on which to base this node's amounts. Any amounts that are not in this currency will be revalued to this currency, using the market rate settings that you made on the Tree Wide Options page.

Note: End nodes, or leaves, of a tree must always be set to *Non-recursive*, and nonrecursive nodes *must* have selection criteria defined for each position source they use.

Defining Node Properties

Use the Node Properties page (POS_SOURCE_SET_PNL) to identify sources for the specified node.

Navigation

Click the Edit Data icon on the Tree Manager page.

Select the Node Properties tab.

Image: Node Properties page

This example illustrates the fields and controls on the Node Properties page. You can find definitions for the fields and controls later on this page.

Use This Source

Deselect this check box to prevent use of a position source ID.

Selection Criteria

Click this button to view the Selection Criteria page (POS_DEF_WHERE_SEC) for the selected position source ID, or click the View All Selection Criteria button to view all selection criteria information.

Defining Node Properties SQL Selection Criteria for Deal Position Source Sets

Use the Node Properties - All Selection Criteria page (POS_ALL_CNDTN_SEC) to create SQL statements of selection criteria for position source IDs.

After you create SQL statements with selection criteria for position source IDs, use the Create Position SQL page to process the SQL statements for the tree.

Navigation

Click the View All Selection Criteria button on the Node Properties page.

Image: Node Properties - All Selection Criteria page

This example illustrates the fields and controls on the Node Properties - All Selection Criteria page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'All Selection Criteria' page. At the top, there are tabs for 'SetID SHARE' and 'Tree Name USER_LIMITS'. Below this is a table with columns 'Position Source Definition', 'Source Set', and 'DEAL CASHFLOWS'. The table shows 'CD' as the Tree Node and 'DEAL POSITION' as the Position Source ID. Below the table, there are three rows of criteria, each with fields for 'Open', 'Alias Name', 'Operator', 'Value', 'Close', and 'Oper'. The criteria are: 1. DEALER = VP1 AND, 2. (INSTRUMENT = CDDAYCOMP OR, 3. INSTRUMENT = CDWEEKCOMP). At the bottom, there are 'OK' and 'Cancel' buttons.

Open andClose

Select a character to open or close the statement.

Operator

Select a mathematical operator, and specify the value for the alias name.

Oper (operand)

Select a value when concatenating multiple SQL statements.

Related Links

[Creating Position SQL](#)

Defining Position Limits

Use the Position Limits page (POS_LIMITS) to indicate when limit checking should occur, who should be notified, and under what conditions.

If you are using the Limit Checked workflow, you must establish position limits for the system to generate notifications.

Navigation

Click the Edit Data icon on the Tree Manager page.

Select the Position Limits tab.

Image: Position Limits page

This example illustrates the fields and controls on the Position Limits page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Position Limits' configuration page. At the top, there are tabs for 'Pos Tree Source', 'Tree Wide Options', 'Node Definition', 'Node Properties', and 'Position Limits'. The 'Position Limits' tab is selected. Below the tabs, there are fields for 'SetID' (SHARE), 'Tree Name' (CURRENCY_EXPOSURE), and 'Tree Node' (USA). The main section is titled 'Position Limits' and includes a 'Find | View All' search bar and navigation controls (First, 1 of 1, Last). Below this, there are several sections: 'Position Type' (Short and Long Limit), 'Internal/External Limits' (Internal), and 'Currency' (USD). The 'Limit Check' section has checkboxes for 'Pre-Defined' and 'Deal Entry', a 'Recurrence' field, and a 'Notification Method' dropdown (Workflow). The 'Limit Warning Notification' section has a table with columns for 'Role Name', 'Percent', and 'Value'. The table contains one row with 'DEALING MANA' and 'Percentage'.

Position Type

Select from the following options:

Long Limit Only: Select this option if you want notification in conditions in which you have a long position. Specify values in the Min (minimum), Max (maximum), and Long fields.

Short and Long Limit: Select this option if you want notification in conditions in which you have either a short or a long position. Specify values in the Max Short and Max Long fields.

Short Limit Only: Select this option if you want notification in conditions in which you have a short position. Specify values in the Min Short and Max Short fields.

Internal/External Limits

Indicate whether the limit is determined by an *Internal* source or is imposed from an *External* source, such as counterparty.

Currency

Enter the long and short limit amounts for the defined currency.

Limit Check

Use the Limit Check grid to indicate when these position limits are checked. You can select both the Pre-Defined and Deal Entry check boxes.

Pre-Defined

Select for position limits to be automatically checked, and define a value in the Recurrence field to check position limits at regular intervals.

Deal Entry

Select to ensure that these position limits can be checked at deal entry (by clicking the Test Limits button on the Deal Detail page).

Notification Method

Choose the notification method for processing the facility review:

- *Notification Framework:* Sends email and worklist notifications to the Role Names listed in the Facility Review grid, using Notification Framework.
- *Workflow:* Sends notification to the Role Names that you add to the Facility Review grid, when you define and save the facility and when you run the Monitor Expiring Facilities process (TR_FCLTY_RVW).

Limit Warning Notification

Role Name

Select a role name to receive warning notification. Specify either a limit value or select the Percentage check box, and enter a limit percent that activates the warning notification.

Related Links

[Understanding Instruments Types and Instrument Templates](#)

"Understanding Position Limits and Exposure Positions (*PeopleSoft FSCM 9.2: Risk Management*)"

Creating Position SQL

Use the Create Position SQL page (POS_CREATE_SQL) to translate conversational language into the language of database operations.

You can roll up functions by extending SQL statements downward from the parent level. This page is automatically accessed if needed when you are running position trees in the Position Manager.

Navigation

Set Up Financials/Supply Chain, Product Related, Treasury, Create Position SQL

Create SQL

Click to generate the SQL for the tree. When the process finishes, a dialog box appears with this message: Completed creating SQL.

SQL Statement

Displays the SQL statement that the system generates for the node.

Scheduling Position Tree SQL

Use the Schedule Position Tree SQL page (TR_AE_RUNCNTL) to run the Schedule/Calculate Tree SQL process (TR_POS_CSQ) to set up the intervals at which your SQL runs.

Navigation

Set Up Financials/Supply Chain, Product Related, Treasury, Schedule Position Tree SQL

Image: Schedule Position Tree SQL page

This example illustrates the fields and controls on the Schedule Position Tree SQL page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Schedule Position Tree SQL' page with the following details:

- User ID:** VP1
- Run Control ID:** TREE_SQL
- Process Monitor:** (Link)
- Program Name:** TR_POS_CSQ
- Schedule/Calculate Tree SQL:** (Text)
- Last Run:** (Section Header)
- Process Origin:** Process Scheduler
- Process Instance:** 14380
- Status:** Successfully Completed
- Date/Time:** 12/01/2012 8:24:00AM
- Process Frequency:** Process Once (Dropdown)
- Market:** United States (Dropdown)
- As Of Date:** 12/03/2012 (Text)
- Parameters:** (Section Header)
- Find:** (Text)
- Page:** 1 of 1 (Text)
- State Record:** POS_CSQ_AET
- Bind Variable Name:** TREE_NAME (Text)
- Value:** USER_LIMITS (Text)

Bind Variable Name

Select the bind variable name of *TREE_NAME*, and enter the specific tree name to be calculated in the Value field. You can add records and specify as many bind variable names as are pertinent to the job.

Managing Deal Position Worksheets

After you have created your position trees, use the Deal Position Manager to generate the worksheet and analyze deal position data.

The Deal Position Manager is based on trees that use the *TR_POSITIONS* structure. Many options are available for generating your deal position worksheet. For example, you can:

- Evaluate your deal position over a period of time or for just one day.

- Adjust the amounts by a specified factor to estimate deal positions.
- Calculate the position for an entire tree or for a particular node of a tree.
- Step through the tree nodes that compose the worksheet, zooming into the detail transactions.

You can copy deal position data that are calculated for a tree and use for forecasting future deal positions using the parameters that are defined on the Position Forecasting Rules page.

Note: For each tree, only one worksheet can be stored for each calculation date. If you recalculate (using the same calculation date) a worksheet that was previously stored, the new worksheet overwrites the values of the first worksheet. The calculation date is set by the system when the worksheet is generated. You should print files for later comparison. You can generate an online, deal position report using BI Publisher functionality.

This section provides an overview of methods for viewing deal position worksheets, lists common elements, and discusses how to:

- Generate position worksheets.
- Define Position Manager Options.
- Create an ad hoc position worksheet.
- View Position Manager Results.
- View transaction details by source.
- Create forecasting rules.
- Copy worksheets.
- Schedule Position Manager.

Pages Used to Manage Position Worksheets

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Position Manager	POS_IMPCT_MGR	Deal Manager, Process Deals, Position Manager	Administer your worksheets from a central location.
Position Manager Options	POS_IMPCT_OPT_PNL	Click the Edit icon on the Position Manager page.	Define the options for the Position Manager.
Ad-Hoc Position Worksheet	POS_IMPCT_OPT_PNL	Click the Create an Ad-Hoc Worksheet link on the Position Manager page.	Set up ad hoc positions to generate a current, one-time deal position worksheet. Unlike deal position worksheets that are generated using options that are defined on the Position Manager Options page, the calculation preferences and results of the ad hoc worksheet are not saved.

Page Name	Definition Name	Navigation	Usage
Position Manager Results	POS_IMPCT_RSLT_PNL	Click the Calculate button on the Ad-Hoc Position Worksheet page or Position Manager page.	Display the results of the calculation on the Position Manager page.
Position by Source	POS_IMPCT_RSLT_DT1	Click the Drill to Detail icon on the Position Manager Results page.	View the source transactions for the node.
Copy/Apply Forecasting Rules	POS_HIST_FORECAST	Click Copy on the Position Manager Results page.	Generate a copy of a worksheet. To create projected forecasts or modify cash flow amounts, you must create a worksheet copy.
Position Forecasting Rules	POS_FORECAST_RULES	Cash Management, Administer Cash, Position Forecasting Rules	Forecast Rules are same for Cash Forecasting and Deal Management. It should suffice if we cover Forecast Rules in Cash Forecasting. On Forecast Rules a new field 'Rule Type' was introduced in 9.2 When users copy worksheet data only Rule Type value 'Worksheet Offset' is applicable.
Schedule Position Manager	TR_POS_RUNCNTL	Deal Management, Process Deals, Schedule Position Manager, Schedule Position Manager	Run the Deal Position/ Position Monitor Application Engine process (TR_POS_TOTAL) to schedule the Position Manager to run at specified times.
Position Report Periods	POS_REPORT_PNL	Set Up Financials/Supply Chain, Product Related, Treasury, Position Report Periods, Position Report Periods	Use PS/nVision to generate a Microsoft Excel file of Position Manager.

Methods for Viewing Deal Position Worksheets

After a Deal Position Worksheet is generated, you can view it in several ways:

- Online using the Position Manager Results page.
- Using BI Publisher to generate Position Manager reports in PDF, HTML, RTF, and XLS file formats.

See the product documentation for *PeopleTools: BI Publisher for PeopleSoft*.

Common Elements Used to Identify Calculation Preferences

Calculation Preferences

Specify a predefined, calculation preferences sheet (Position Manager Options page) to calculate your deal position.

Other

The Other node is created during deal position generation to balance node amount discrepancies resulting from such things as foreign exchange rates, nonrecursive node modes, and so forth. When viewing deal positions using BI Publisher, only one, general **Other** node is created that displays the total sum of all Other nodes, regardless of their position in the tree hierarchy.

Position

Controls which portion of the tree the system uses when calculating the worksheet. Typically, you generate the worksheet from the root node, therefore, the system automatically uses the top level or root node of the tree. If you want to calculate a worksheet for a particular node, however, enter that node here.

Worksheet

Select the tree to use as the basis of your worksheet.

Position Manager Page

Use the Position Manager page (POS_IMPCT_MGR) to administer your worksheets from a central location.

Navigation

Deal Management, Process Deals, Position Manager, Position Manager

Image: Position Manager page

This example illustrates the fields and controls on the Position Manager page. You can find definitions for the fields and controls later on this page.

Position Manager		
My Worksheets		
Worksheet	Position	Calculation Preferences
TR_INSTRUMENTS	INSTRUMENTS	YEARLY
DERIVATIVES	COUNTERPARTY	DAILY



Click the Edit icon to access the Position Manager Options page and define options and limitations for working with your positions.

Calculate

Click to generate position results for the specified worksheet, position, and calculation preferences.

Note: Poor performance while you are generating the deal positions might be rectified through modifications that affect how the position sources data are accessed.

Related Links

[Setting Up Dealing Trees and Deal Positions](#)

Position Manager Options Page

Use the Position Manager Options page (POS_IMPCT_OPT_PNL) to define the options for the Position Manager.

Navigation

Click the Edit icon on the Position Manager page.

Image: Position Manager Options page

This example illustrates the fields and controls on the Position Manager Options page.

Position Manager Options

Calculation Preferences

Calculation Preferences:

Load External Data

Description:

Time Horizon Options

Time Horizon:

Value Date:

Source Set:

Time Set:

Recalculation Options

Recalculation Option:

Calculation Date:

Copied Calculation Date:

Position Impact Functions

Use Source Weighting Include Copied Data Show Non Business Day Columns

Use Lock Reminder

Transfer Options

EFT Transfer EFT Template ID:

Bank Transfer Bank Transfer Template ID:

Deal Entry Instrument Type:

Revalue Positions

Revalue Currency:

*Revalue Date Type:

Additional Criteria

Currency:

Bank:

Bank Business Unit:

Bank SetID:

Account:

XML Publisher Report Options

Generate Position Report *Output Format Type:

Time Horizon Options

Indicate how to group the deal position totals over time. The time spans must be calculated before you generate the worksheet.

Value Date	To generate a worksheet with totals for a single day, select and enter the date.
Source Set	Similar to a value date, but you can compare source sets defined on the Tree Manager page.
Time Set	To create the position totals over a period of time, select the particular time set from the list of values. This option enables you to generate totals that range over a period of time that is segmented, for example, by the cycles that are defined in your calendars, such as daily for a month, quarterly for six months, and then yearly for two years.
	Click this icon to access the Position Time Spans page, where you can edit time spans.

Recalculation Options

Recalculation Option	Select from the following options to indicate how to calculate the worksheet: <ul style="list-style-type: none"> • <i>Recalculate Current Position</i> - Generates totals for the node selected in position and any child nodes beneath it. • <i>Recalculate Entire Worksheet</i> - Generates totals for the complete tree, regardless of the node selected in position. • <i>Use Data Calculated On</i> - Displays totals that were generated on an earlier date. If you select this value, enter the date in the adjacent field to load an existing worksheet. For example, you can use this option to load a previous worksheet, using it as the basis for a future forecast. • <i>View Copied Data</i> - Enables you to view copied worksheets.
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Position Impact Functions

Select any combination of the following options:

Use Source Weighting	Select to use weighting values that you set on the Position Forecasting Rules page (POS_FORECAST_RULES) or the Copy/Apply Forecasting Rules page (POS_HIST_FORECAST).
Include Copied Data	Select to include data from the most recent Copy/Apply Forecasting Rules page.
Show Non Business Day Columns	Select to view data columns for regular nonbusiness days (for example, Saturday and Sunday) and holidays.
Use Lock Reminder	If this check box is selected, the system prompts you with a reminder message on the Position Manager page when you click the Return to Position Manager link.

Transfer Options

Select a transfer option and specify a corresponding template to use on the Funds Transfer page, which is accessible from the Position Results page.

Revalue Positions

Revalue Currency

Select a currency, other than the system currency, in which to calculate the worksheet.

Revalue Date Type

Select one of the following values:

Use Current Date: The system uses the current system date to calculate the worksheet.

Use Calculation Date: The system uses the as of date that is specified by the *Use Data Calculated On* value to calculate the worksheet.

Additional Criteria

For additional flexibility, you can specify criteria that further limit the amounts that are included in the Position Manager, either a particular currency or bank information.

Note: To view a worksheet that was calculated with additional criteria, you must specify the same criteria when you select the *Use Data Calculated On* value to display the worksheet.

BI Publisher Report Options

Generate Position Report

Select to automatically generate a deal position report using BI Publisher each time the deal position is calculated.

Output Format Type

Select a format for viewing and printing the deal position report. Options are:

- *HTML:* Report can be viewed in a web browser.
- *PDF:* Report will appear online when you use the Adobe Reader®. This method is recommended for viewing the deal position report online.
- *RTF:* Report can be viewed in Microsoft® Word.
- *XLS:* Report can be viewed in Microsoft Excel®.

Note: You must select an output format type even if the Generate Position Report check box is not selected. This selection enables you to generate a report manually, at your discretion, from the Position Manager Results page by clicking the View Position Report link.

See the product documentation for *PeopleTools: BI Publisher for PeopleSoft*.

Ad Hoc Position Worksheet Page

Use the Ad-Hoc Position Worksheet page (POS_IMPCT_OPT_PNL) to set up ad hoc positions to generate a current, one-time deal position worksheet.

Unlike deal position worksheets that are generated using options that are defined on the Position Manager Options page, the calculation preferences and results of the ad hoc worksheet are not saved.

Navigation

Click the Create an Ad-Hoc Worksheet link on the Position Manager page.

Image: Ad-Hoc Position Worksheet page

This example illustrates the fields and controls on the Ad-Hoc Position Worksheet page.

The screenshot displays the 'Ad-Hoc Position Worksheet' page with the following sections and controls:

- Worksheet:** TR_INSTRUMENTS
- Position:** INSTRUMENTS
- Calculate:** Button
- Calculation Preferences:**
 - Calculation Preferences: [Text Field]
 - Description: [Text Field]
 - Load External Data:
- Time Horizon Options:**
 - Time Horizon: Value Date
 - Value Date: 12/03/2012
 - Source Set: [Text Field]
 - Time Set: [Text Field]
- Recalculation Options:**
 - Recalculation Option: Recalculate Entire Worksheet
 - Calculation Date: [Text Field]
 - Copied Calculation Date: [Text Field]
- Position Impact Functions:**
 - Use Source Weighting:
 - Use Lock Reminder:
 - Include Copied Data:
 - Show Non Business Day Columns:
- Transfer Options:**
 - EFT Transfer:
 - Bank Transfer:
 - Deal Entry:
 - EFT Template ID: [Text Field]
 - Bank Transfer Template ID: [Text Field]
 - Instrument Type: [Text Field]
- Revalue Positions:**
 - Revalue Currency: [Text Field]
 - *Revalue Date Type: Use Current Date
- Additional Criteria:**
 - Currency: [Text Field]
 - Bank: [Text Field]
 - Bank Business Unit: [Text Field]
 - Bank SetID: [Text Field]
 - Account: [Text Field]
- XML Publisher Report Options:**
 - Generate Position Report:
 - *Output Format Type: PDF

The Ad-Hoc Position Worksheet page contains functionality that is similar to that of the Position Manager Options page, with the addition of the Worksheet Position and the Calculate button fields.

Related Links

[Position Manager Options Page](#)

Position Manager Results Page

Use the Position Manager Results page (POS_IMPCT_RSLT_PNL) to display the results of the calculation on the Position Manager page.

Navigation

Click the Calculate button on the Ad-Hoc Position Worksheet page or Position Manager page.

Image: Position Manager Results page, showing a parent node

This example illustrates the fields and controls on the Position Manager Results page, showing a parent node. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Position Manager Results' interface. At the top, there is a 'Tree Node' dropdown menu set to 'INSTRUMENTS'. To its right are buttons for 'Refresh Totals', 'Calculate', 'Step Back', and 'Copy'. Below this is a 'Details' table with columns for 'Step Down', 'Node', '01/07/2013', 'Drill to Detail', 'Position Impact (Period B)', 'Drill to Detail', 'Position Impact (Period C)', and 'Drill to Detail'. The table contains three rows: 'IR_PHYSICALS' with a value of -1,000,000.00, 'FX' with 0.00, and 'OPTIONS' with 0.00. Below the table is a 'Results' section showing 'INSTRUMENTS' with 'USD' and a value of -1,000,000.00, along with a 'LOCK ALL NODES' button and navigation icons. At the bottom, there are links for 'Enter Manual Position', 'View Position Report', and 'Return to Position Manager'.

Image: Position Manager Results page, showing a child node

This example illustrates the fields and controls on the Position Manager Results page, showing a child node. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Position Manager Results' interface with the 'Tree Node' dropdown menu set to 'IR_PHYSICALS'. The 'Details' table now shows 'MONEY_MARKETS' with a value of 0.00 and 'BONDS' with a value of -1,000,000.00. The 'Results' section shows 'IR_PHYSICALS' with 'USD' and a value of -1,000,000.00. The rest of the interface, including buttons and links, remains the same as in the previous screenshot.

You run the deal position calculation from the Position Manager page. When the calculation of the worksheet is complete, the results appear automatically.

Note: The amounts that appear are in the base currency that was specified for the source tree, unless another currency was selected in the Revalue Currency field on the Position Manager Options page. In such cases, the amounts will appear in the currency selected there and revalued based on the defined exchange rate. All entries must be of a currency for which an exchange rate is established; otherwise, they will not be included in the generation of the Position Manager Results. Exchange rates are set on the Market Rates page.

When you manually enter new amounts on this page, the system assumes that the values entered are in the base currency of the tree, not in the revalued currency. Manually entering new amounts in the revalued currency and clicking Refresh Totals will generate unexpected, and possibly erroneous, new totals.

Position	Indicates the node that you are viewing.
Refresh Totals	Click to recalculate column totals.
Calculate	Recalculates the deal position based on your defined calculation options. If you edit a node amount but do not save and lock the edited field, then clicking Calculate returns the worksheet to its original state.
Step Back	Click this button to step back or return to parent node data. This button is only available when viewing subordinate or child nodes.
Copy	Click to access the Copy/Apply Forecasting Rules page to use a forecasting function.

The remainder of the page displays the worksheet, with the amounts broken down by the periods of the time set. Each period is listed, along with its start and end date.



Click this icon step down to subordinate or child nodes in the tree. You can click the Step Back button to return or step back to the parent node.



Click this icon to view the source transactions for the node on the Position Manager Results - Position by Source page. This icon is only available if the row is a detail node, that is, if it has no subordinate or child nodes.



Click the Transfer icon to access the Funds Transfer page.



Click the Lock icon to lock the value, which you would enter on an ad hoc basis. To see your new, updated totals, save the worksheet and click the Calculate button to refresh the data.

To enable locking, open the tree in Tree Manager and select the Allow Manual Updates check box. If a node is locked, the value does not change if the tree is recalculated. It stays as it is until it is unlocked.



Click the Unlock button to unlock the value and edit the cell. The next time that you recalculate the worksheet, the system enters this number from system data.

Scroll Left and Scroll Right

Click to navigate the time periods of the worksheet.

Enter Manual Position

Click to apply tree functionality to ad hoc data.

View Position Report

Click to generate a deal position report using BI Publisher.

Navigating Tree Nodes

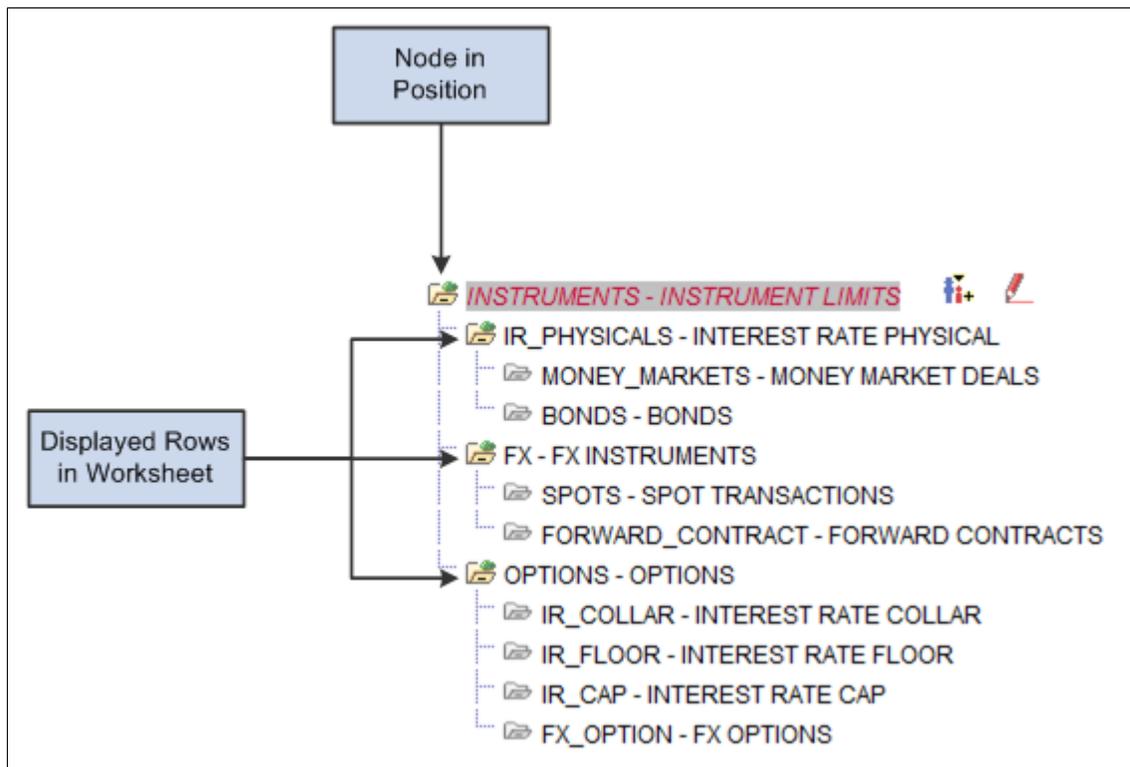
Each row of the worksheet represents a child node of the position that is listed.

- If a row contains additional nodes beneath it, you can navigate down the tree to those child nodes by clicking the Step Down icon. The Position field is updated to indicate the current node.
- To navigate back up to the previous level, click the Step Back button, or to view position details, click the Drill to Detail button.

The worksheet displays only the nodes at the next immediate level below the position node. As shown in the following diagram, when the position node is *INSTRUMENTS*, you see only the nodes at the next immediate level; you see the three children of that node. To see the worksheet that is composed of the rows *MONEY_MARKETS* and *BONDS*, change the position node to *IR_PHYSICALS*.

Image: Viewing children of a deal position node

Children of a deal position node, which are displayed as rows in the worksheet



Related Links

[#CreatingForecastingRules-c9f952](#)

[Position Manager Results - Copy/Apply Forecasting Rules Page](#)

Position Manager Results - Position by Source Page

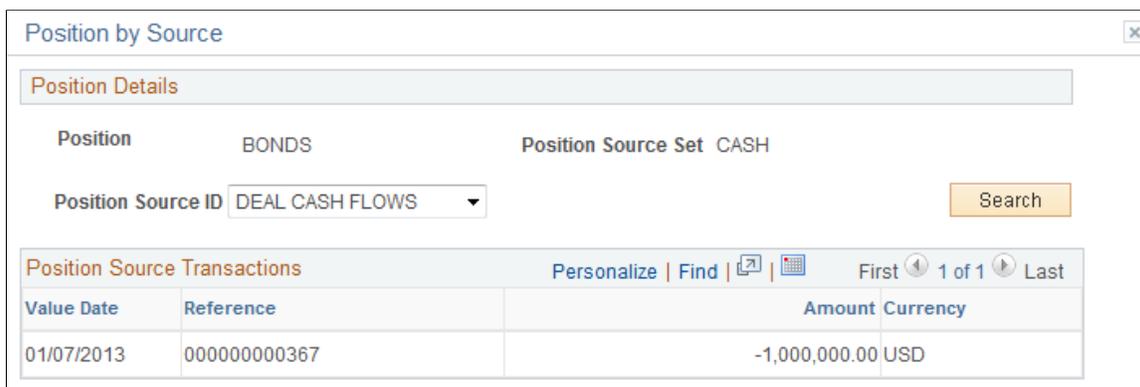
Use the Position Manager Results - Position by Source page (POS_IMPCT_RSLT_DT1) to view the source transactions for the node.

Navigation

Click the Drill to Detail icon on the Position Manager Results page showing a child node.

Image: Position Manager Results - Position by Source page

This example illustrates the fields and controls on the Position Manager Results - Position by Source page. You can find definitions for the fields and controls later on this page.



Position Source ID

Enter search parameters to view position source transactions for a specified period. Select a position source ID and period, and then click the Search button.

Position Manager Results - Copy/Apply Forecasting Rules Page

Use the Position Manager Results - Copy/Apply Forecasting Rules page (POS_HIST_FORECAST) to generate a copy of a worksheet.

To create projected forecasts or modify cash flow amounts, you must create a worksheet copy.

Navigation

Click the Copy button on the Position Manager Results page.

Image: Position Manager Results - Copy/Apply Forecasting Rules page

This example illustrates the fields and controls on the Position Manager Results - Copy/Apply Forecasting Rules page.

Copy/Apply Forecasting Rules

Tree Name: TR_INSTRUMENTS Description: 10% Increase

Worksheet Offset

Scenario: 10%INCREAS

Weighting: 1.10000 Years: 0 Months: 0 Days: 0

Business Day Convention:

Worksheet Data Personalize | Find | View All | First 1-3 of 3 Last

Source Set	Tree Node	Source	Currency	Value Date	Weighting	Offset Days
1 CASH	BONDS	DEAL CASH FLOWS	USD	12/03/2012	1.00000	0
2 CASH	INSTRUMENTS	DEAL CASH FLOWS	USD	12/03/2012	1.00000	0
3 CASH	IR_PHYSICALS	DEAL CASH FLOWS	USD	12/03/2012	1.00000	0

Worksheet Offset

Specify the search parameters to return data for the Worksheet Data region.

Business Day Convention

Select the convention that applies to your scenario, and then enter the number of years, months, and days that you want to extend your worksheet. These numbers are positive to generate future worksheets.

Apply Worksheet Offset

Click to populate fields in the Worksheet Data region automatically with parameters that are specified in the Worksheet Offset group box.

Clear

Click to clear your applied worksheet offsets and repopulate the Worksheet Data region with the original information.

OK

Click to save your worksheet changes and return to the Position Manager Results page.

This button is unavailable until you enter worksheet offset information and click the Apply Worksheet Offset button.

Note: The system retains only one future worksheet per calculated date.

Schedule Position Manager Page

Use the Schedule Position Manager page (TR_POS_RUNCNTL) to run the Position Monitor Application Engine process (TR_POS_TOTAL) to schedule the Position Manager to run at specified times.

Navigation

Deal Management, Process Deals, Schedule Position Manager, Schedule Position Manager

Image: Schedule Position Manager page

This example illustrates the fields and controls on the Schedule Position Manager page.

The screenshot shows the 'Schedule Position Manager' interface. At the top, there are tabs for 'Run Control ID', 'PositionManager', 'Report Manager', and 'Process Monitor', along with a 'Run' button. Below this is a 'Parameters' section with fields for '*SetID' (SHARE), '*Tree Name' (TR_INSTRUMENTS), '*Tree Node' (INSTRUMENTS), '*Effective Date' (01/01/1900), '*Start Date' (12/03/2012), and '*End Date' (12/03/2012). There is a checkbox for 'Generate Position Report'. The 'Additional Criteria' section includes fields for 'Currency', 'Bank SetID', 'Bank Code', 'Bank Account', and 'Bank Business Unit'. The 'Calculation Options' section has dropdowns for '*Time Horizon' (Time Set) and '*Revalue Date Type' (Use Current Date), along with checkboxes for 'Use Source Weighting', 'Include Copied Data', and 'Show Non Business Day Columns'. The 'XML Publisher Report Options' section has a dropdown for '*Output Format Type' (PDF).

Refer to the Position Manager Options page documentation for descriptions of fields on this page.

See [Position Manager Options Page](#).

Generate Position Report

Select to generate a deal position report using BI Publisher.

BI Publisher Report Options

Output Format Type

Select a format for viewing and printing the deal position report. Options are:

- *HTML*: The report can be viewed in a web browser.
- *PDF*: The report will appear online using the Adobe Reader®. This method is recommended for viewing the deal position report online.
- *RTF*: The report can be viewed in Microsoft® Word.
- *XLS*: The report can be viewed in Microsoft Excel®.

See the product documentation for *PeopleTools: BI Publisher for PeopleSoft*.

Position Report Periods Page

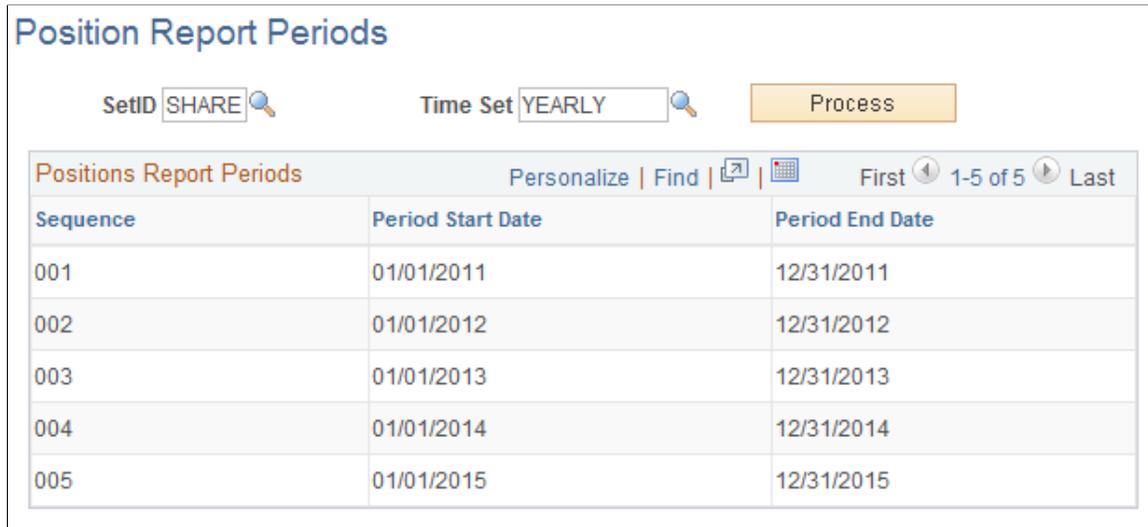
Use the Position Report Periods page (POS_REPORT_PNL) to use PS/nVision to generate a Microsoft Excel file of Position Manager.

Navigation

Set Up Financials/Supply Chain, Product Related, Treasury, Position Report Periods, Position Report Periods

Image: Position Report Periods page

This example illustrates the fields and controls on the Position Report Periods page. You can find definitions for the fields and controls later on this page.



A PS/nVision layout must be configured to create a spreadsheet that is based on a deal position tree.

Time Set

Select the length of time for each period. The field options are created on the Define Time Buckets page. The delivered options are:

- *Daily*
- *Monthly*
- *Rolling*
- *Rolling-1*
- *Rolling-2*

Process

Before you use PS/nVision, you must create the time periods for the report. Click to generate the report periods that are used by PS/nVision. The system updates the page and displays the periods.

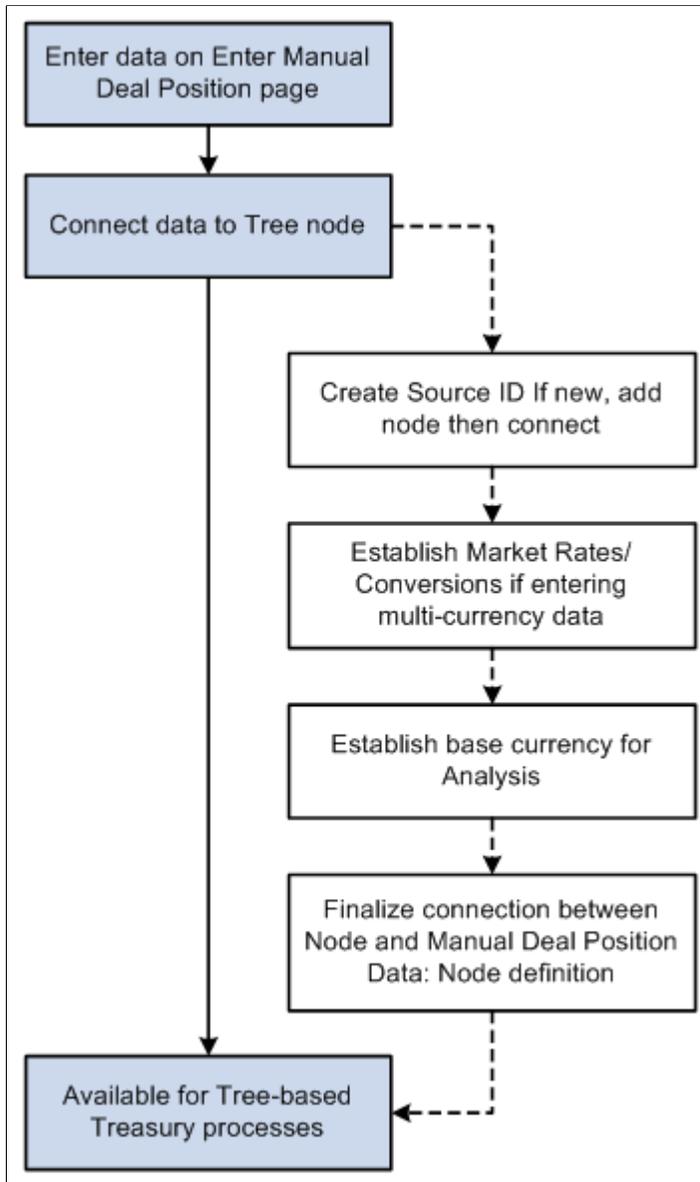
See the product documentation for *PeopleTools: PS/nVision*.

Creating Position Manager Data Manually

With manual deal position entry, you enter data manually, create a source over it, and then place the source on a particular tree node. This diagram shows an overview of the Manual Deal Position Entry process:

Image: Manual Deal Position Entry process

Overview of the Manual Deal Position Entry process



This section discusses how to:

- Enter manual position information.
- Define additional search criteria.

- Copy data forward.

Pages Used to Create Position Worksheet Data Manually

Page Name	Definition Name	Navigation	Usage
Enter Manual Deal Position	POS_GENERIC_ENTRY	Deal Management, Process Deals, Enter Manual Deal Position, Enter Manual Deal Position	Search existing Position Manager data, and apply tree functionality to ad hoc data. This page is used to capture the data and begin structuring it so that you can connect it to an existing tree.
Additional Search Criteria	POS_GEN_ENT_SRCH	Click the Additional Search Criteria link on the Enter Manual Deal Position page.	Increase the granularity of your search options.
Copy Data Forward	POS_GEN_ENT_COPY	Click the Copy button on the Enter Manual Deal Position page.	Specify date and repeat parameters for copying forward rows of position entry information.
Additional Information	POS_GENERIC_ENTRY	Select the Additional Information tab on the Enter Manual Deal Position page.	Add supplementary information to the manual deal position entry.

Enter Manual Deal Position Page

Use the Enter Manual Deal Position page (POS_GENERIC_ENTRY) to search existing Position Manager data, and apply tree functionality to ad hoc data.

This page is used to capture the data and begin structuring it so that you can connect it to an existing tree.

Navigation

Deal Management, Process Deals, Enter Manual Deal Position, Enter Manual Deal Position

Image: Enter Manual Deal Position page

This example illustrates the fields and controls on the Enter Manual Deal Position page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Enter Manual Deal Position' page. At the top, there is a 'Search Criteria' section with input fields for SetID (SHARE), Unit (US001), Value Date (12/03/2012), Category (%), and Currency Code (%). There are 'Search', 'Clear', and 'Copy' buttons. Below this is the 'Manual Deal Position Entry' section, which includes a 'Personalize' link and navigation controls (Find, View All, First, 1 of 1, Last). A table is displayed with the following columns: *SetID, *Unit, *Category, *Value Date, *Reference, *Amount, and *Currency. The table contains one row with the following data: SetID: SHARE, Unit: US001, Category: MONEY_MARKETS, Value Date: 12/03/2012, Reference: REF001, Amount: 1000.00, Currency: USD.

Additional Search Criteria	Click this link to access the Additional Search Criteria page (POS_GEN_ENT_SRCH), where you can narrow your search by selecting supplementary search categories.
Category	Displays another name for the target tree node.
Copy	Click to specify parameters for copying forward rows of position entry information.

Note: All lines that are added to the Manual Deal Position Entry grid must be of a currency for which an exchange rate is established; otherwise, the lines will not be included in the generation of the Position Manager Results. Exchange rates are set on the Market Rates page.

Additional Search Criteria Page

Use the Additional Search Criteria page (POS_GEN_ENT_SRCH) to increase the granularity of your search options.

Navigation

Click the Additional Search Criteria link on the Manual Deal Position Entry page.

From Date and To Date

Specify a date range for your data searches. Alternatively, you can specify to search on a particular day of the week, month, or day of the month.

Manual Deal Position Entry - Copy Data Forward Page

Use the Manual Deal Position Entry - Copy Data Forward page (POS_GEN_ENT_COPY) to specify date and repeat parameters for copying forward rows of position entry information.

Navigation

Click the Copy button on the Manual Deal Position Entry page.

Date From and Date To

Enter a date range to copy cells of position entry information into the manual position worksheet. You can also specify the number of times to repeat the copied information.

Chapter 4

Managing Securities

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: 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 documentation.

For managing stocks, see the Managing Equity Deals documentation.

Note: Many of the fields that are mentioned here are described in more detail in the Capturing Deals and Trade Tickets documentation.

Related Links

[Understanding the Deal Capture Process](#)

[Creating Trade Tickets](#)

[Understanding Commercial Paper and Line of Credit Facilities](#)

[Understanding Equities](#)

Prerequisite

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

Related Links

[Understanding Instruments Types and Instrument Templates](#)

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.

Security Header Page

Use the Security Header page (TRX_SECURITY_HDR) to enter and view general information about a security.

Navigation

Deal Management, Administer Deals, Securities

Image: Security Header page

This example illustrates the fields and controls on the Security Header page. You can find definitions for the fields and controls later on this 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.

Security Market Value Page

Use the Security Market Value page (TRX_SEC_MKTVAL) to view the currency information and market value of a security as of a specified date.

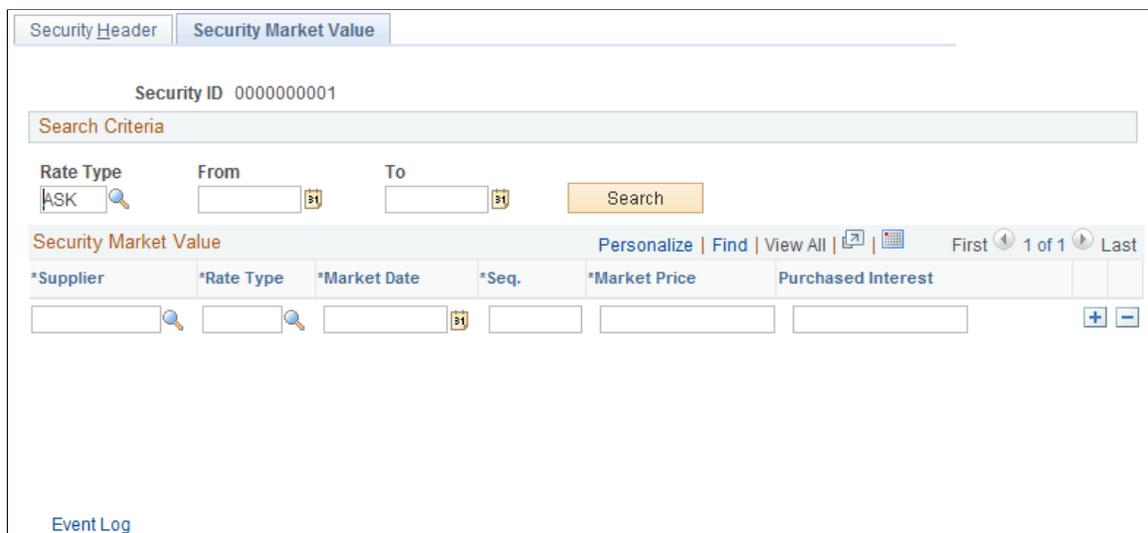
The market values can be entered here manually or viewed after being imported using the Securities Market Values Import page. You can record more than one market price.

Navigation

Deal Management, Administer Deals, Securities, Security Market Value

Image: Security Market Value page

This example illustrates the fields and controls on the Security Market Value page. You can find definitions for the fields and controls later on this 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.

Pages Used to Import Security Definitions and Market Values

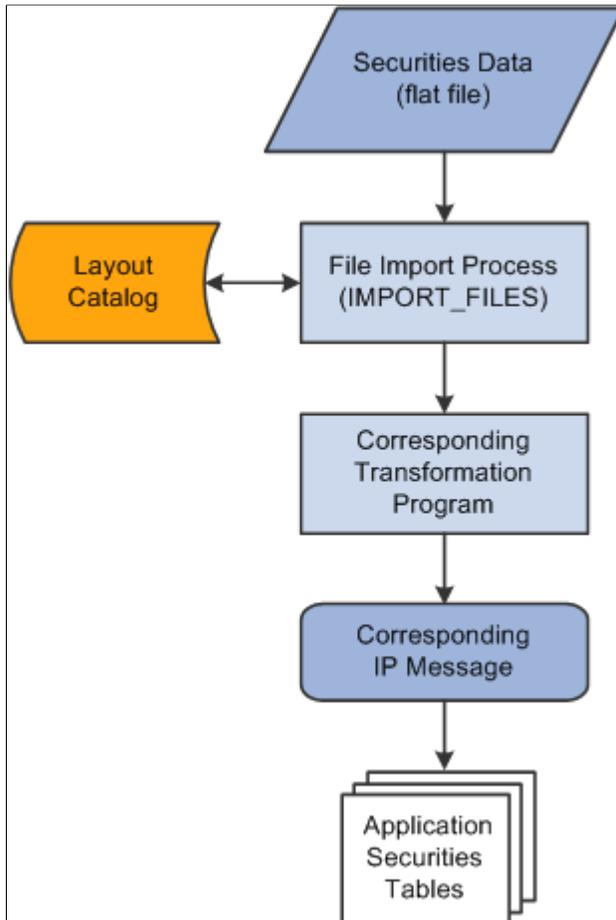
<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Security Definition Import	BSP_IMPORT	Deal Management, Administer Deals, Security Definition Import, Security Definition Import	Import security definition data based on the security's identifier.
Security Market Values Import	BSP_IMPORT	Deal Management, Process Deals, Security Market Values Import	Import current security market values data.

Understanding the Securities Data Import Infrastructure

This diagram illustrates the securities data import process.

Image: Securities data import process

This diagram illustrates the steps in the securities data import process, which is described in detail following the diagram



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.

- 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.

Related Links

"Understanding Electronic Banking (*PeopleSoft FSCM 9.2: Financial Gateway*)"

Security Definition Import Page or Security Market Values Import Page

Use the Security Definition Import page (BSP_IMPORT) or the Security Market Values Import page (BSP_IMPORT) to import security definition data based on the security's identifier.

Navigation

- Deal Management, Administer Deals, Security Definition Import, Security Definition Import
- Deal Management, Process Deals, Security Market Values Import

Image: Security Definition Import page

This example illustrates the fields and controls on the Security Definition Import page. You can find definitions for the fields and controls later on this page.

The screenshot displays the 'Security Definition Import' page. At the top, it shows the 'Run Control ID' as 'SEC_DEFN_IMPORT' and a 'Run' button. Below this, there are navigation links for 'Report Manager' and 'Process Monitor'. The main section is titled 'Parameters' and contains several input fields and buttons:

- *Request Number: 1
- *Import Type: FTP (dropdown)
- Integration Node: (text field)
- File Path: (text field)
- File Name: (text field)
- *Layout: SECURITY (dropdown)

 There are also buttons for 'View Integration Node Details', 'File Selection Help', and 'Select File'. Below the parameters is an 'Advanced Options' section with:

- Encryption Profile: (text field)
- Use Integration Broker: (checkbox)
- *Post Process File Action: None (dropdown)
- Post Process File Directory: (text field)

 At the bottom, there is a 'Layout Properties' table with columns 'Property Code' and 'Value'. The table is currently empty.

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 "Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments (*PeopleSoft FSCM 9.2: Financial Gateway*)".

View Integration Node Details

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

File Path

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

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

```
\* .XML
```

File Selection Help

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

File Name

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.

Layout

Select the file layout for the type of security data being imported.

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

Advanced Options

Encryption Profile

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

Use Integration Broker

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

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

Post Process File Action

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

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

Post Process File Directory

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

Layout Properties**Value**

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

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

See "Code Mappings Page (*PeopleSoft FSCM 9.2: Financial Gateway*)".

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 5

Managing Equity Deals

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 topic are described in more detail in the topics that cover instrument types and capturing deals.

Related Links

[Understanding Instruments Types and Instrument Templates](#)

[Understanding the Deal Capture Process](#)

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_EQITY_MTM	Deal Management, Equities, Equity Valuation	Run a process to create valuation accounting events that are processed by the accounting program.

Equity Definition Page

Use the Equity Definition page (TRX_EQTY_DEFN) to define equities in the system.

Navigation

Deal Management, Equities, Equity Definition

Image: Equity Definition page (1 of 2)

This example illustrates the fields and controls on the Equity Definition page (1 of 2). You can find definitions for the fields and controls later on this page.

Equity Definition

Equity ID 0000000001

Equity Details
Find | View All
First 1 of 1 Last

*Ticker Symbol

*Effective Date BY

Latest Price 13.65000000 + -

*Status Active

Equity Definition

*Name

*Description LA

*Exchange MA

Country USA

Security Type CUSIP

Security ID

Industry Class

Type of Equity

Common Shares

Preferred Shares

Equity Class ▼

Calculation of Fraction Shares

Cash

Round Up

Round Down

Fractional Shares

Credit

Calculation for Purchase Price

Average Price

Specific Price

Split
Add Dividend
Sell
Record Rights
Merger

Image: Equity Definition page (2 of 2)

This example illustrates the fields and controls on the Equity Definition page (2 of 2). You can find definitions for the fields and controls later on this page.

Dividend Details					Personalize Find View All [?] [grid]		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			Personalize Find View All [?] [grid]		First	1 of 1	Last
Split Date	Payment Date	Ratio					

Rights Details			Personalize Find View All [?] [grid]		First	1 of 1	Last
Issue Date	Exercise Date	Ratio					

Deals							Personalize Find View All [?] [grid]		First	1-2 of 2	Last
Unit	Deal ID	Number of Shares	Price Per Share	Amount	Currency	Fair Value					
US001	000000000358	10,000.0000	13.65	136,500.00	USD	0.00					
US001	000000000362	10.0000	0.00	0.00	USD	0.00					
Total Shares		10,010.0000	Total Amount		136,500.00 USD						

Events						Personalize Find View All [?] [grid]		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 ID Displays the key identifier for an equity in Deal Management. Because the equity symbol, company name, or any field that uniquely identifies an equity can change when a company changes names or merges with another company, Deal Management uses the equity ID as the key identifier.

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

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

Equity Definition

Exchange Enter the marketplace where this equity can be traded.

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

- *CINS* (CUSIP International Numbering System)
- *CUSIP* (Committee on Uniform Securities Identification Procedures)
- *EPIC* (Typically used on the UK stock market)
- *ISID* (International Securities Identification Directory)
- *ISIN* (International Securities Identification Number)
- *QUICK* (Numbering system that is used in the Tokyo Exchange)
- *RIC* (Reuters Identification Code)
- *SEDOL* (Stock Exchange Daily Official List)
- *SICOVAM* (*Société Interprofessionnelle pour la Compensation des Valeurs Mobilières*)
- *Valoren* (Swiss Security Number, or *Valorenummer*, that is assigned by SIX Telekurs)

Security ID

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

Industry Class

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

Type of Equity**Common Shares**

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

Preferred Shares

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

Equity Class

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

Calculation for Purchase Price**Average Price**

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

Specific Price

Select to calculate the sale price of the equity using multiple purchase prices based 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

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

Deals

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

Dividend Details

Declaration Date	Displays the date that the dividend was declared as defined on the Dividend Details page.
Record Holder Date	Displays the date on which the shareholder of record must own the stock to collect the dividend. This is defined on the Dividend Details page.
Payment Date	Displays the date that the dividend is paid to the shareholders as defined on the Dividend Details page.

Split Details

Split Date	Displays the date that the split is effective, as defined on the Split Details page.
Payment Date	Displays the date that any payment for the split is made, as defined on the Split Details page.
Ratio	Displays the ratio at which the split is announced, as defined on the Split Details page.

Rights Details

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

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

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

Deals

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

See [Entering Equity Deal Details](#).

Equity Quotes Page

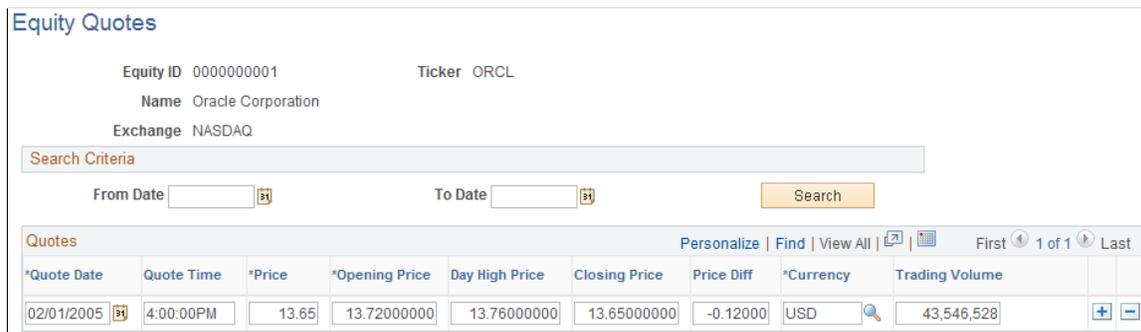
Use the Equity Quotes page (TRX_EQTY_QUOTE) to enter market prices for equities.

Navigation

Deal Management, Equities, Equity Quotes

Image: Equity Quotes page

This example illustrates the fields and controls on the Equity Quotes page. You can find definitions for the fields and controls later on this page.



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

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

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

Price Enter the price paid for the stock.

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

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

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

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

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

Maintaining Equities

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

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

Pages Used to Maintain Equities

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

Page Name	Definition Name	Navigation	Usage
Layout Catalog	PMT_FORMAT_CATALOG	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.
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 Details	RUN_TRC3020	Deal Management, Reports, Equity Details, Equity Details	Create the Equity Details report (TRX3020) 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.

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 [Understanding the Deal Capture Process](#).

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.

Split Details Page

Use the Split Details page (TRX_EQTY_SPLIT) to enter equity split details.

Navigation

Deal Management, Equities, Equity Definition

Click the Split link on the Equity Definition page.

Image: Split Details page

This example illustrates the fields and controls on the Split Details page. You can find definitions for the fields and controls later on this page.

The screenshot shows a window titled "Split Details" with a close button in the top right corner. The window contains the following information and controls:

- Equity ID 0000000001
- Ticker Symbol ORCL
- Name Oracle Corporation
- Fraction Shares Fractional Shares
- A section header "Split Details" in a light blue box.
- *Split Date: A text input field followed by a calendar icon.
- *Payment Date: A text input field followed by a calendar icon.
- *Ratio: Two text input fields separated by a colon.
- At the bottom, there are three buttons: "OK", "Cancel", and "Refresh".

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.

Dividend Details Page

Use the Dividend Details page (TRX_EQTY_DVND) to enter equity dividend details.

Navigation

Deal Management, Equities, Equity Definition

Click the Add Dividend link on the Equity Definition page.

Image: Dividend Details page

This example illustrates the fields and controls on the Dividend Details page. You can find definitions for the fields and controls later on this page.

The screenshot shows a window titled "Dividend Details" with the following information and controls:

- Equity ID: 0000000001
- Ticker Symbol: ORCL
- Name: Oracle Corporation
- Dividend Details** section:
 - *Declaration Date: [text input] [calendar icon]
 - *Payment Date: [text input] [calendar icon]
 - Record Holder Date: [text input] [calendar icon]
 - Ex Dividend Date: [text input] [calendar icon]
- Dividend Type** section:
 - Stock
 - Percent (%): [text input]
 - Cash
 - Amount: [text input]
 - Currency: USD
- Buttons: OK, Cancel, Refresh

- Declaration Date** Enter the date on which the dividend was declared.
- Payment Date** Enter the date on which the dividend is paid to the shareholders.
- Record Holder Date** Enter the date on which the shareholder of record must own the stock to collect the dividend.
- Ex Dividend Date** Enter the first day of the ex-dividend period. Stocks not owned before this date are ineligible for the dividend payout.
- Dividend Type**
 - Stock** Select to indicate that the dividend will be paid as additional stock.
 - Percent (%)** Enter the percentage to use to determine the amount of stock that is paid as a dividend.
 - Cash** Select to indicate that the dividend will be paid as cash.

Amount Enter the amount of the cash payment for this dividend.

Currency Displays the currency that is used in the cash payment for this dividend that is determined by the deals that are made using this stock . It is currency is that used by the country that is associated with the market exchange on which the equity is traded.

See [Entering Equity Deal Details](#).

Merger Page

Use the Merger page (TRX_EQTY_MERGE) to enter details of the merger.

Navigation

Deal Management, Equities, Equity Definition

Click the Merger link on the Equity Definition page.

Image: Merger page

This example illustrates the fields and controls on the Merger page. You can find definitions for the fields and controls later on this page.

The screenshot shows a window titled "Merger" with the following fields and controls:

- Equity ID: 0000000001
- Ticker Symbol: ORCL
- Name: Oracle Corporation
- Currency Code: USD
- Merger Details** (Section Header):
 - New Stock Symbol: (with a magnifying glass icon)
 - *Date Of Merger: (with a calendar icon)
 - *Ratio: :
- Buttons: OK, Cancel, Refresh

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

Date of Merger Enter the date on which the merger became effective.

Ratio Enter the ratio of shares that is provided as a result of the merger.

Equity Quote Import Page

Use the Equity Quote Import page (BSP_IMPORT) to run the File Import Application Engine process (IMPORT_FILE) to download stock quote information from an external source.

Navigation

Deal Management, Equities, Equity Quote Import

Image: Equity Quote Import page

This example illustrates the fields and controls on the Equity Quote Import page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Equity Quote Import' page with the following elements:

- Page Header:** Run Control ID EQ_QUOTE_IMPORT, Report Manager, Process Monitor, and a Run button.
- Parameters Section:**
 - *Request Number: Input field with value 1.
 - *Import Type: Dropdown menu set to File.
 - File Path: Input field with a File Selection Help link.
 - File Name: Input field with a Select File button.
 - *Layout: Input field with value STOCK and a View Layout Details link.
- Advanced Options Section:**
 - Encryption Profile: Input field with a search icon.
 - Use Integration Broker: Checkmark.
 - *Post Process File Action: Dropdown menu set to None.
 - Post Process File Directory: Input field.
- Layout Properties Section:**
 - Personalize | Find | View All | [Print Icon] | [Refresh Icon] | First | 1 of 1 | Last
 - Table with columns: Property Code, Value.

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 "Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments (*PeopleSoft FSCM 9.2: Financial Gateway*)".

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

View Integration Node Details

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

File Path

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

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

```
\* .XML
```

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

File Selection Help

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

File Name

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.

Layout ID

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

View Layout Details

Click to access the Layout Catalog page (PMT_FORMAT_CATALOG) to view details of the equity-quote file layout.

Advanced Options

Encryption Profile

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

Use Integration Broker

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

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

Post Process File Action

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

- *Copy*: Copy the file to the directory that is entered in the Post Process File Directory field.

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

Post Process File Directory

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

Layout Properties

Value

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

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

See "Code Mappings Page (*PeopleSoft FSCM 9.2: Financial Gateway*)".

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.

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.

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.

Related Links

[Defining Equity Information](#)

[Understanding the Deal Capture Process](#)

Sale Details Page

Use the Sale Details page (TRX_EQTY_SALE_SP) to enter stock sale details.

Navigation

Deal Management, Equities, Equity Definition

Click the Sell link on the Equity Definition page.

Image: Sale Details page

This example illustrates the fields and controls on the Sale Details page. You can find definitions for the fields and controls later on this 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.

Commission / Fee

Enter the fee that is charged by a broker or agent for facilitating a transaction.

Calculate Sale Proceeds

Click to calculate the value of selling the selected shares for the entered sale price. The proceeds are calculated as the total of shares multiplied by the sale price minus the commission or fee for the transaction.

Sale Settlement**Settlement Instructions**

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

Related Links

"Defining Counterparty Information (*PeopleSoft FSCM 9.2: Banks Setup and Processing*)"
[Understanding the Deal Capture Process](#)

Chapter 6

Managing Facilities in Deal Management

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.)

Related Links

[Understanding the Deal Capture Process](#)

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.

Page Name	Definition Name	Navigation	Usage
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.

Facilities for Issuing Debt Page

Use the Facilities for Issuing Debt page (TR_DEBT_FACILITY) to establish a new line of credit or commercial paper facility.

Navigation

Deal Management, Administer Deals, Facilities for Issuing Debt

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

This example illustrates the fields and controls on the Facilities for Issuing Debt page – for a line of credit (1 of 2). You can find definitions for the fields and controls later on this page.

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

This example illustrates the fields and controls on the Facilities for Issuing Debt page – for a line of credit (2 of 2). You can find definitions for the fields and controls later on this page.

Facility Amount

Enter the original amount of the facility.

Amount Available

Displays the remaining value of the facility. If the Revolving Facility field is selected, then the system calculates this value by subtracting the remaining principal for line-of-credit deals for this facility ID and facility type from the facility amount.

If the Revolving Facility field is not selected, then the system calculates this value by subtracting all of the deal transaction

amounts that have been issued on the facility from the facility amount.

Contact Information

Displays the Facilities Contact page.

Facility Activity

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

Line of Credit Attributes

Minimum Draw

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

Committed Facility

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

Revolving Facility

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

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

Convertible Facility

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

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

Commercial Paper Backup Line

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

Commitment Fee Terms

Commitment Rate

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

Payment Cycle

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

- *Annual*

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

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.

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

Related Links

[Monitoring Facilities for Deals](#)

Establishing a Commercial Paper Facility

Use the Facilities for Issuing Debt page (TR_DEBT_FACILITY) to establish a new line of credit or commercial paper facility.

Navigation

Deal Management, Administer Deals, Facilities for Issuing Debt

Image: Example of the Facilities for Issuing Debt page - for a commercial paper facility (1 of 2)

This example illustrates the fields and controls on the Facilities for Issuing Debt page - for a commercial paper facility (1 of 2). You can find definitions for the fields and controls later on this page.

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 *Status: Active

*Effective Date: 01/01/1900 Expiration Date: 04/30/2008

Review Date: Facility Review Notification:

Issuing Agent: Paying Agent:

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

Amount Available: 1,000,000.00 As of Date/Time: 01/02/13 3:27:35PM

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

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

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

*Dealer	Description	Minimum Denomination	Currency	Dealer Cost	Effective Date
USBNK	USA BANK		USD		01/01/1900

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

*Backup Facility	Description	Total Facility Amount	Currency	Effective Date
				01/01/1900

Image: Example of the Facilities for Issuing Debt page for commercial paper (2 of 2)

This example illustrates the fields and controls on the Facilities for Issuing Debt page for commercial paper (2 of 2). You can find definitions for the fields and controls later on this page.

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

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

Shows the original amount of the facility.

Amount Available	Displays the remaining value of the facility.
Rating Agency	Select the agency that has rated this commercial paper facility. The credit rating agencies to be selected and their rating values are set up through the Debt Ratings Maintenance page (TRX_DEBT_RATINGS).

Commercial Paper Dealers

Dealer	Select the security firm whose principal role is to intermediate the process of identifying commercial paper investors. Not all commercial paper issuers use dealers, and commercial paper could be issued without a dealer even if a dealer is not listed on the facility.
Minimum Denomination	Enter the minimum amount that is required by this dealer. If the minimum denomination that you enter is greater than the par amount of the deal, the system issues a warning but allows the deal to be booked.
Dealer Cost	Enter the cost that is associated with this dealer. This is typically entered as a decimal of 1% such as .25 (¼ of 1%). The system uses this in calculating the dealer's cost on the Commercial Paper Activity report.

Related Links

[Monitoring Facilities for Deals](#)

Creating Line-of-Credit and Commercial Paper Reports

Use the Line of Credit Report page (RUN_TRC4120) to review all lines of credit and associated usage and costs, and create a report.

Navigation

Deal Management, Reports, Line of Credit

The Line of Credit report (TRX4120) shows all lines of credit and the associated costs.

Use the Commercial Paper page (RUN_TRC4130) to 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.

Navigation

Deal Management, Reports, Commercial Paper

The Commercial Paper report (TRX4130) 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:

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

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.

Related Links

[Specifying IRP Deal Details](#)

"Monitoring Facilities (*PeopleSoft FSCM 9.2: Cash Management*)"

[Understanding Deals Maintenance](#)

Defining Instrument Types and Instrument Templates

Understanding Instruments Types and Instrument Templates

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

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

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

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

To define an instrument, access the Instrument 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 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).

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

See [Understanding Commercial Paper and Line of Credit Facilities](#).

- 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 [Understanding Equities](#).

Delivered Instrument Types

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

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

Base Instrument Type	Instrument Type	Description
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
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
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

Pages Used to Define Instruments

Page Name	Definition Name	Navigation	Usage
Instrument Detail	INSTR_DETAIL_TR	Deal Management, Administer Deals, Define Instruments	Enter the specifics for an instrument. This page differs for each instrument base type.
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.
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.

Common Elements Used to Define Instruments

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 "Accounting Treatments for Complying with IAS 39 (*PeopleSoft FSCM 9.2: Risk Management*)".

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 [Processing Reset Rates](#).

Amort Method (amortization method)

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

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

Approval Required

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

Business Day Convention

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

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

previous calendar month, then the first business day of the current month is used.

Commercial Paper Issue

Select when creating IRP (Interest Rate Physical) instruments that will use a commercial paper issue facility.

See [Understanding Commercial Paper and Line of Credit Facilities](#).

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 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.

Confirm Field Validation ID

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

Currency

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

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

Day Count Basis

Select a day count basis. Values are:

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

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

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

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

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

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

Day Counted Interest

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

Drawn on Line of Credit

Select when creating IRP (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.

See [Establishing Line of Credit and Commercial Paper Facilities](#).

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.

Interest Frequency

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

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

Is a Commercial Paper Issue

Select if the instrument is a commercial paper facility.

See [Establishing a Commercial Paper Facility](#).

Is a Repo (repurchase)

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

Issuer and Guarantor

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

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

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

Last Coupon Period

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

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

- *Long Last Coupon Period:* If, based on the payment scheduling, the maturity date arrives before a full payment period has elapsed, the final full coupon period is combined with the remaining partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of a month, a long last coupon period of 1 1/2 months is created.

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

Margin Operator

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

Market/Exchange

Enter the exchange where the commodity or equity is traded.

Minimum Bids

Enter the number of minimum bids required for this instrument.

Net Deal Settlement Cash Flows

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

Nth Week

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

See [Common Elements Used to Capture Deals](#).

Outbound Confirmations

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

Payment Date

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

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

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

Portfolio	Enter the collection of securities to which the instrument deals belongs.
Rate	Enter the interest rate for this instrument.
Rate Type	Select whether the interest rate for this instrument is fixed or floating. If you select <i>Fixed</i> , enter the rate. If you select <i>Floating</i> , enter the reset index for the floating rate.
Reset Date	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.
Reset Frequency	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.
Reset Index	Enter a reset index for this instrument, for example, <i>LIBOR</i> (London Interbank Offer Rate).
Review At Confirmation	Select if you want to require your confirmation staff to review these instrument deals.
Same Interest each Period	Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.

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.

Instrument Detail Page

Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for an instrument.

This page differs for each instrument base type.

Navigation

Deal Management, Administer Deals, Define Instruments

Entering Commodity Instrument Details

Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for commodities deals.

This page differs for each instrument base type.

Navigation

Deal Management, Administer Deals, Define Instruments

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

This example illustrates the fields and controls on the Instrument Detail page – for commodities deals (1 of 2). You can find definitions for the fields and controls later on this page.

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

This example illustrates the fields and controls on the Instrument Detail page – for commodities deals (2 of 2). You can find definitions for the fields and controls later on this page.

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.

Related Links

[Entering Commodity Deal Details](#)

Entering Equity Instrument Details

Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for an equity deal.

This page differs for each instrument base type.

Navigation

Deal Management, Administer Deals, Define Instruments

Image: Instrument Detail page – for an equity deal

This example illustrates the fields and controls on the Instrument Detail page – for an equity deal. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Instrument Detail' page for an equity deal. At the top, there are tabs for 'Instrument Detail' and 'Accounting Templates'. Below the tabs, the 'SetID' is 'SHARE' and the 'Instrument Type' is 'EQUITY'. The 'Description' field contains 'Equity Instrument'. There are links for 'Copy from existing instrument' and 'Notes'. A 'Details' section includes a 'Find | View All' button and a pagination control showing '1 of 1'. Below this, there is a table with one line item: 'Line 1 of 1' with 'Instrument Base Type' set to 'Equity'. An 'Extra Attributes' section is expanded to show 'Equity Details', which includes fields for 'Ticker Symbol', 'Exchange', 'Number of Shares', 'Price Per Share', 'Transaction Amount', and 'Currency'. Below this is a 'Hedging Information' section with a dropdown for 'Can be a Hedged Item' and an 'Accounting Treatment' dropdown. Other fields include 'Portfolio', 'Counterparty', 'Issuer', 'Guarantor', and 'Minimum Bids'. An 'Automatic Review Settings' section contains checkboxes for 'Approval Required', 'Review At Confirmation', and 'Outbound Confirmations', along with a 'Confirm Field Validation ID' field. At the bottom, there is an 'Other Instrument Attributes' section with a checkbox for 'Net Deal Settlement Cashflows' and a link for 'Rules for Accounting Treatment'.

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

Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for a foreign exchange deal physical.

This page differs for each instrument base type.

Navigation

Deal Management, Administer Deals, Define Instruments

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

This example illustrates the fields and controls on the Instrument Detail page – for foreign exchange deal physicals (1 of 2). You can find definitions for the fields and controls later on this page.

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

This example illustrates the fields and controls on the Instrument Detail page – for foreign exchange deal physicals (2 of 2). You can find definitions for the fields and controls later on this page.

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.

Related Links

[Entering FX Deal Physical Instrument Details](#)

Entering Futures Contract Instrument Details

Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for a futures contract.

This page differs for each instrument base type.

Navigation

Deal Management, Administer Deals, Define Instruments

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

This example illustrates the fields and controls on the Instrument Detail page – for a futures contract (1 of 2). You can find definitions for the fields and controls later on this page.

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

This example illustrates the fields and controls on the Instrument Detail page – for a futures contract (2 of 2). You can find definitions for the fields and controls later on this page.

Instrument Base Type

Select *Futures Contract*.

Settlement Currency

Enter the final settlement currency of the futures contract.

Quantity per Contract

Enter quantity of the commodity being traded.

Underlying Currency

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

Tick Interval

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

Tick Amount

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

- Initial Margin Amount** Enter the initial margin amount paid for this futures contract.
- Minimum Margin Amount** Enter the minimum margin amount required by the broker.
- Delivery Schedule** Click this link to enter contract details.

Related Links

[Defining Futures Deal Details](#)

Delivery Schedule Page

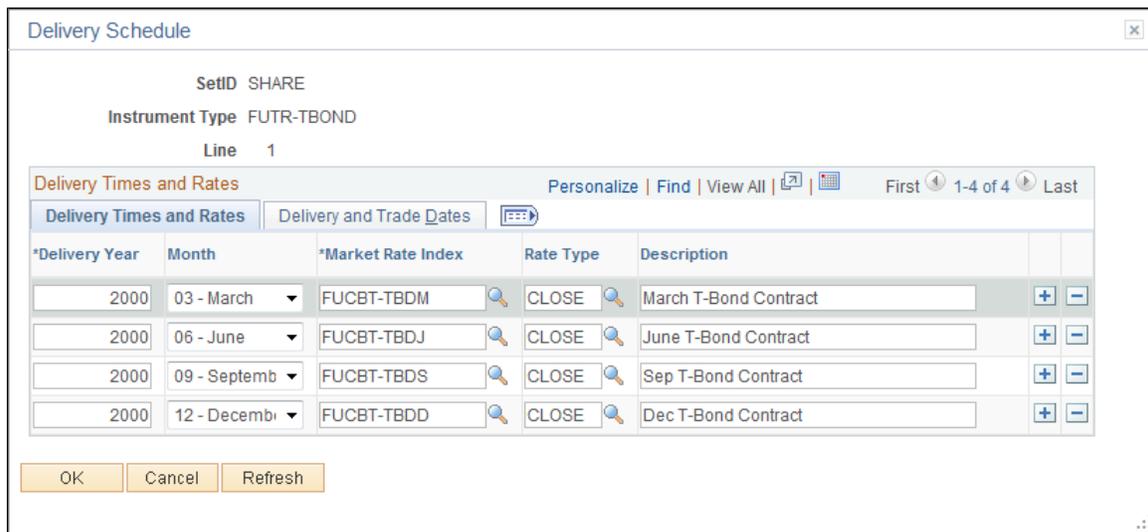
Use the Delivery Schedule page (INSTR_FUTURE_SP) to capture data that is specific to a particular futures contract.

Navigation

Click the Delivery Schedule link on an Instrument Detail page for a futures contract.

Image: Delivery Schedule page

This example illustrates the fields and controls on the Delivery Schedule page. You can find definitions for the fields and controls later on this 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).

Image: Instrument Detail page – for a generic deal

This example illustrates the fields and controls on the Instrument Detail page – for a generic deal. You can find definitions for the fields and controls later on this page.

The screenshot displays the 'Instrument Detail' page for a generic instrument. Key elements include:

- SetID:** SHARE
- Instrument Type:** GENERIC
- Description:** Generic Instrument
- Instrument Base Type:** Generic Instrument (dropdown menu)
- Asset or Liability:** Asset (dropdown menu)
- Amount:** (text input field)
- Currency:** USD (dropdown menu)
- Hedging Information:** Can be a Hedged Item (dropdown menu)
- Accounting Treatment:** (dropdown menu)
- Portfolio:** (text input field)
- Counterparty:** (text input field)
- Issuer:** (text input field)
- Guarantor:** (text input field)
- Minimum Bids:** (text input field)
- Automatic Review Settings:**
 - Approval Required
 - Review At Confirmation
 - Outbound Confirmations
- Confirm Field Validation ID:** (text input field)
- Other Instrument Attributes:**
 - Net Deal Settlement Cashflows
- Rules for Accounting Treatment:** (link)

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.

Related Links

[Entering Generic Deal Details](#)

Entering Interest Rate Physical Instrument Details

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

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate physical deal (1 of 3). You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Instrument Detail' page for a 'Commercial Bank Loan'. The 'SetID' is 'SHARE' and the 'Instrument Type' is 'BANKLOAN'. The description is 'Commercial Bank Loan'. The page is divided into sections: 'Details', 'Extra Attributes', and 'Interest Rate Physical Details'. The 'Interest Rate Physical Details' section includes fields for 'Debt/Investment' (Debt), 'Rate', 'Margin Operator', 'Day Count Basis' (Actual/360), 'Par Amount', 'Discount/Premium' (Constant Yield Method), 'Time to Settlement' (2), 'Issue Date', '*Rate Type' (Floating), 'Reset Index', 'Index Margin', 'Interest Calculation' (Interest Bearing), 'Currency', 'Time to Maturity', and 'Maturity Date'. There is also a checkbox for 'Day Delay Instrument'.

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate physical deal (2 of 3). You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Interest Dates and Calculation' section of the Instrument Detail page. It includes a checkbox for 'Repeat Interest Dates' which is checked. Below this are dropdowns for 'Interest Frequency' (Semi-Annual), 'Reset Frequency' (Semi-Annual), 'Business Day Convention' (Modified Following), and 'Ex-Interest Rule' (Does Not Trade Ex-Interest). The 'Interest Calculation' section has radio buttons for 'Same Interest each Period' and 'Day Counted Interest' (selected), with a dropdown for 'Interest Dates' (Use Nominal Dates). The 'Interest Date Rule' section has radio buttons for 'No Interest Date Rule', 'Forwards from Issue Date' (selected), 'Backwards from Maturity Date', 'End of Month', 'Override Month and Day', and 'Nth Weekday'. Below these are fields for 'Coupon Month', 'Coupon Day', 'Nth Week', and 'Weekday'. The bottom section includes fields for '*Payment Date:' (Business Days-Paid in Arrears), '+/-Payment Days:' (0), 'Reset Date:' (Set in Advance), and '+/- Reset Days:' (-2). There is also an 'Open-ended Maturity' section with a checkbox and fields for 'Periods' and 'Minimum Periods'.

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate physical deal (3 of 3). You can find definitions for the fields and controls later on this page.

Instrument Base Type

Select *Interest Rate Physical*.

Interest Rate Physical Details

Debt/Investment

Specify whether the instrument is for debt raising or is an investment. Values are *Debt* or *Investment*.

(Optional) Select *Investment* to fill in the Issuer and Guarantor fields on the Instrument Detail page.

Par Amount

Enter the nominal monetary amount for the security.

Discount/Premium

This field is available for entry when you select *Interest Bearing* in the Interest Calculation field. It determines how to account for and treat the discount or premium that is associated with an interest rate physical. *Discount to Yield* and *Straight Discount* are values only if you deselect the Repeat Interest Dates check box or if the instrument's interest rate is *Floating*. Select whether you amortize by straightline or constant yield to amortize the bond's discount (or premium). This also affects the calculation method for calculating interest accruals. Select from these values:

- *(none)*: The discount amount is added to the interest amount (or the premium is deducted) and that total is accounted for using the interest accrual accounting event.
- *Constant Yield Method*: The discount (or premium) amount is amortized (accounted for) separately using the discount accrual accounting event. The amount of the discount (or premium) that is amortized in each period is set so that the sum of the amortization amount, plus the interest accrued, gives a constant rate of interest (yield) when it is applied to the amount that is outstanding at the beginning of any specified period.

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

Time to Settlement	Enter the number of business days between the deal transaction date and the deal settlement date.
Time to Maturity	Enter the number of calendar days between the deal settlement date and the deal maturity date.
Issue Date	Enter the date that the instrument is issued.
Maturity Date	Enter the date that the deal matures.
Day Delay Instrument	Select to indicate that deals using this instrument are processed using day delay accounting. The system logs deals on the trade date (transaction date on Deal Header page) but does not settle them until the settlement date (settlement date on the Dates Detail page).

Interest Dates and Calculation

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

Related Links

[Entering Interest Rate Physical Instrument Details](#)

[Viewing Interest and Payment Dates](#)

Entering Interest Rate Swap Instrument Details

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

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate swap (1 of 3). You can find definitions for the fields and controls later on this page.

Instrument Detail		Accounting Templates	
SetID	SHARE	Instrument Type	IRSWAP
Description Interest Rate Swap			
Copy from existing instrument		Notes	
Details Find View All First 1 of 1 Last			
Line 1 of 1	Instrument Base Type Interest Rate Swap		+ -
Extra Attributes			
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

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate swap (2 of 3). You can find definitions for the fields and controls later on this page.

The screenshot displays two columns of settings for 'Interest Calculation Pay' and 'Interest Calculation Receive'. Each column includes options for 'Same Interest each Period' (with 'First Coupon' and 'Last Coupon' dropdowns) and 'Day Counted Interest' (with 'Interest Dates' dropdown). Below these are 'Interest Date Rule' sections with radio buttons for 'No Interest Date Rule', 'Forwards from Issue Date', 'Backwards from Maturity Date', 'End of Month', 'Override Month and Day', and 'Nth Weekday'. The 'Override Month and Day' and 'Nth Weekday' options include input fields for 'Coupon Month', 'Coupon Day', 'Nth Week', and 'Weekday'. At the bottom of each column are 'Pay +/- Date Rules' and 'Receive +/- Date Rules' sections, each with fields for '*Payment Date' (dropdown), '+/- Payment Days', 'Reset Date' (dropdown), and '+/- Reset Days'.

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate swap (3 of 3). You can find definitions for the fields and controls later on this page.

The screenshot shows a form with several sections. At the top, there are dropdowns for 'Hedging Information' (set to 'Is a Derivative') and 'Accounting Treatment'. Below these are search-enabled input fields for 'Portfolio', 'Counterparty', 'Issuer', and 'Guarantor', along with a 'Minimum Bids' field. A section titled 'Automatic Review Settings' contains checkboxes for 'Approval Required', 'Review At Confirmation', and 'Outbound Confirmations', all of which are checked. Below this is a 'Confirm Field Validation ID' field with the value 'TR_MATCH'. The final section, 'Other Instrument Attributes', includes checkboxes for 'Net Deal Settlement Cashflows' (unchecked) and 'Allow Fixed Rate Change' (checked). A link for 'Rules for Accounting Treatment' is located at the bottom left.

Instrument Base Type *Select Interest Rate Swap.*

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 [Understanding Interest Rate Swap Cash Flows and Accounting Templates](#).

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.

Related Links

[Entering Interest Rate Swap Instrument Details](#)

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).

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

This example illustrates the fields and controls on the Instrument Detail page – for options - binary payoff (1 of 2). You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Instrument Detail' page for an 'Option' instrument. At the top, there are tabs for 'Instrument Detail' and 'Accounting Templates'. Below this, the 'SetID' is 'SHARE' and the 'Instrument Type' is 'BINARY'. The 'Description' field contains 'Binary Option'. There are links for 'Copy from existing instrument' and 'Notes'. A 'Details' bar includes 'Find | View All' and pagination 'First 1 of 2 Last'. The main section shows 'Line 1 of 2' with 'Instrument Base Type' set to 'Option' and 'Contingent Upon Option Line' as an empty checkbox. Under 'Extra Attributes', the 'Option Details' section includes: 'Exercise Type' (European), 'Exercise By' (Cash Difference), 'Strike Determination' (Standard), '*Barriers' (None), 'Premium Payments' (Single Premium), 'Option Type' (dropdown), 'Time to Expiry' (text), 'Expiry Date' (text), 'Strike Rate Varies Over Time' (checkbox), 'Sampling Frequency' (dropdown), and 'Average Type' (dropdown).

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

This example illustrates the fields and controls on the Instrument Detail page – for options - binary payoff (2 of 2). You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Instrument Detail' page for an 'Option - Binary Payoff' instrument. At the top, there are tabs for 'Instrument Detail' and 'Accounting Templates'. Below this, the 'SetID' is 'SHARE' and the 'Instrument Type' is 'BINARY'. The 'Description' field contains 'Binary Option'. There are links for 'Copy from existing instrument' and 'Notes'. A 'Details' bar includes 'Find | View All' and pagination 'First 2 of 2 Last'. The main section shows 'Line 2 of 2' with 'Instrument Base Type' set to 'Option - Binary Payoff' and 'Contingent Upon Option Line' as '1'. Under 'Extra Attributes', the 'Binary Option Details' section includes: 'Amount' (text), 'Currency' (text with search icon), 'Hedging Information' (Is a Derivative dropdown), 'Accounting Treatment' (dropdown), 'Portfolio' (text with search icon), 'Counterparty' (text with search icon), 'Issuer' (text with search icon), 'Guarantor' (text with search icon), 'Minimum Bids' (text), 'Automatic Review Settings' (checkboxes for 'Approval Required', 'Review At Confirmation', 'Outbound Confirmations'), 'Confirm Field Validation ID' (TR_MATCH text with search icon), 'Other Instrument Attributes' (checkbox for 'Net Deal Settlement Cashflows'), and 'Rules for Accounting Treatment'.

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.

Premium Payments

Select *Single Premium* to enable a premium payment row at deal capture. Select *Multiple Premiums* to enable multiple premium payment rows at deal capture.

Average Type

If the value of the Strike Determination field is *Asian - Average Price* or *Asian - Average Strike*, then select the average type to determine what method to employ for calculating an average for the selected sampling frequency. Values are:

Arithmetic: Assumes that a price is sampled at finite points in time.

Geometric: Assumes that a price is sampled on a continuous basis.

Option Type

If the payoff transaction (the Instrument Detail line that has this option in the Contingent Upon Option Line field) is an

interest rate swap, then specify the type for this option. Select *Cap/Floor* or *Swaption* to determine how the option affects the swap:

Cap/Floor: Applies the option individually to each interest period. Upon exercise, exercise only the current interest period, and the option remains static for the remaining periods.

Swaption: Applies the option to the entire swap. Upon exercise, the option expires, and the swap becomes active.

Time to Expiry

Enter the number of days until the option expires.

Expiry Date

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

Binary Option Details

Amount

Enter the amount of the payoff.

Instrument Extra Attributes Page

Use the Instrument Extra Attributes page (INSTR_ADHOC_ATR) to assign extra notational attributes to your instrument.

Navigation

Click the Extra Attributes link on the Instrument Detail page.

Image: Instrument Extra Attributes page

This example illustrates the fields and controls on the Instrument Extra Attributes page. You can find definitions for the fields and controls later on this page.

*Attribute	Attribute Type	Short Name
MRKRT	Market Rate	TB Rate

Buttons: OK, Cancel, Refresh

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

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

Related Links

[Specifying Common Deal Capture Functionality](#)

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.

Pages Used to Select Accounting Templates

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

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.

Related Links

[Defining IR Swap Deal Details](#)

"Establishing Accounting Templates (*PeopleSoft FSCM 9.2: Cash Management*)"

Accounting Templates Page

Use the Accounting Templates page (INSTR_ACCTGTMPPL) to associate accounting templates with accounting event types of an instrument.

Navigation

Deal Management, Administer Deals, Define Instruments, Accounting Templates

Image: Accounting Templates page (1 of 2)

This example illustrates the fields and controls on the Accounting Templates page (1 of 2). You can find definitions for the fields and controls later on this page.

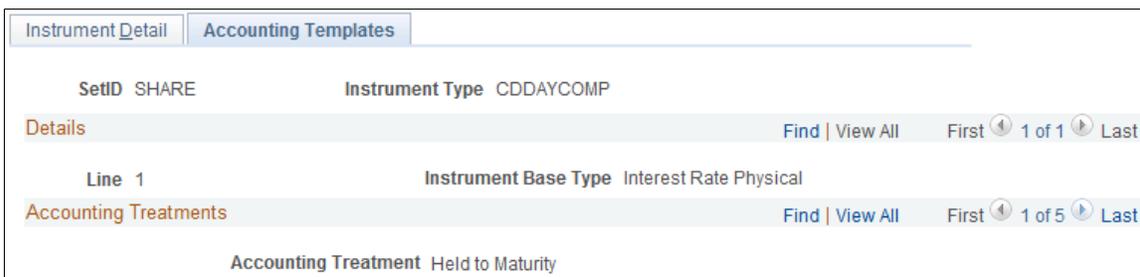


Image: Accounting Templates page (2 of 2)

This example illustrates the fields and controls on the Accounting Templates page (2 of 2). You can find definitions for the fields and controls later on this page.

Accounting Events Personalize 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"/>

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

Specify different accounting templates for the accounting event types on each leg, if the instrument has multiple legs.

Accounting Template ID

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.



Click this icon to open the Template page (TRA_TMPL_DETL), where you can review detailed information for a specific accounting template.

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.

Related Links

"Accounting Events (*PeopleSoft FSCM 9.2: Cash Management*)"

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

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

Instrument Detail Page

Use the Instrument Detail page (DEFINE_INSTRUMENTS) to 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.

Navigation

Deal Management, Administer Deals, Define Instruments, Instrument Detail

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 Define 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 *EUR* in the Template field to describe a 30-day-forward, euro, 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.

Define Instrument Templates Page

Use the Define Instrument Templates page (INSTR_TMPL_DETL_TR) to capture deal information that you use regularly.

Navigation

Deal Management, Administer Deals, Define Instrument Templates, Define Instrument Templates

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

Related Links

[Specifying IRP Deal Details](#)

Understanding Collateral Items

A number of deal types, such as repossessions, 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.

Related Links

[Understanding the Deal Capture Process](#)

[Understanding Securities](#)

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.
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.

Collateral Page

Use the Collateral page (TR_COLL_HDR) to set up a deal as collateral.

Added collateral appears on the Collateral Summary page.

Navigation

Deal Management, Collateral, Collateral, Collateral

Image: Collateral page

This example illustrates the fields and controls on the Collateral page. You can find definitions for the fields and controls later on this 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

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

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

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

Collateral Summary Page

Use the Collateral Summary page (TR_COLL_SEARCH) to work from a centralized location with items pledged as collateral.

Navigation

Deal Management, Collateral, Collateral Summary, Collateral Summary

Image: Collateral Summary page

This example illustrates the fields and controls on the Collateral Summary page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Collateral Summary' page. At the top right is a 'Preferences' link. Below it is a 'Search Criteria' section with four input fields: 'Unit' (containing '%'), 'Collateral ID' (containing '%'), 'Held By' (a dropdown menu), and 'Counterparty' (containing '%'). A 'Search' button is to the right of these fields. Below the search section is a table titled 'Collateral Summary'. The table has columns: Unit, Collateral ID, Reference #, Held By, Counterparty, Market Value, and Currency. A single row of data is displayed: US001, 000000000001, CHESWICK_0094597, Treasury, SPBANK, 1,000,000.00, USD. Above the table are links for 'Personalize', 'Find', 'View All', and pagination controls 'First 1 of 1 Last'. At the bottom left is a link 'Add Collateral' and at the bottom right is a link 'Return to Deal Management'.

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

Preferences

Click this link to open the Collateral Search Preferences page (TR_COLL_SRCH_PREF), where you can 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.

Collateral ID

Click to access the specified collateral.

Add Collateral

Click this link to open the Collateral page and create a new collateral item.

Capturing Deals and 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.

Common Elements Used to Capture Deals

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 [Defining Amortization Functionality for IRP and IR Swap Deals](#).

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 on the Cash Flows page (TRX_CASHFLOWS_TR).

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.

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

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

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

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

Day Counted Interest

Select to have the system use the actual number of days between interest dates to calculate interest payments. 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 (POS_LMT_CHK_MSG) 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 [Specifying IRP Deal Details](#).

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 Enter Fees page (FEE_GENERATOR_PNL), where you can enter fees that are associated with a deal. The display of the Fees link depends upon the instrument type that is selected.

See "Creating Fee Entries (*PeopleSoft FSCM 9.2: Cash Management*)".

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

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.

The default index margin is defined here on the deal. You can override the default margin for one or more interest periods on the Interest Payments and Dates page for a floating-rate deal.

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 23rd day of every month beginning with the month of October.

Interest Dates

Values are:

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

Interest Frequency

Select an interval that reflects the cash flow frequency for the deal. 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.

Instrument Notes

Click to access the Show Treasury Instrument Notes page (INSTR_NOTES_SHOW), where you can review notes about the underlying instrument of the deal. This text field is for reference only; you cannot modify the notes.

Last Coupon Period

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

Define the term for the last interest payment. Values are:

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

Margin Operator

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

Maturity Date

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

Net Deal Settlement Cash Flows

Select 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 (*PeopleSoft FSCM 9.2: Cash Management*) for details regarding the investment pool that is the source of funds that are used to finance the deal.

Portfolio

Select the portfolio that categorizes the deal.

Rate

Enter the interest rate for the deal.

Rate Type

Select whether the interest rate for this instrument is fixed or floating. If you select *Fixed*, enter the rate. If you select *Floating*, enter the reset index for the floating rate.

Reference

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

Repeat Interest Dates

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

Reset Date

Select from the following values and enter a value in the +/- Reset Days field:

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

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

Reset Frequency

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

Reset Index

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

Reserve	<p>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.</p>
Same Interest each Period	<p>Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.</p> <p>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.</p>
Security ID	<p>Enter the security ID that was assigned when you defined the security using the Security Header page.</p> <p>See Defining Securities.</p>
Submit for Preview	<p>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.</p>
Term	<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>
Test Limits	<p>Click to test whether a deal falls within established position limits.</p> <p>See Understanding Limit Checked Workflow.</p>

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.

Note: Examples of deal entry are available in this topic: [Understanding Deals Capture Examples](#).

See also [Maintaining Equities](#).

Pages Used to Define Deals

Page Name	Definition Name	Navigation	Usage
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.
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.

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.

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

See [Base Instrument Types](#).

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.

Related Links

[Treasury Deal Limit Test Page](#)

[Delivered Deal Management Workflows](#)

Deal Detail Page

Use the Deal Detail page (TRX_DETAIL_TR) to enter deal details for each instrument type.

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.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Entering Commodity Deal Details

Use the Deal Detail page (TRX_DETAIL_TR) to enter commodity deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for commodity deals (1 of 2)

This example illustrates the fields and controls on the Deal Detail page for commodity deals (1 of 2). You can find definitions for the fields and controls later on this page.

Image: Deal Detail page for commodity deals (2 of 2)

This example illustrates the fields and controls on the Deal Detail page for commodity deals (2 of 2). You can find definitions for the fields and controls later on this page.

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.

Related Links

[Entering Commodity Instrument Details](#)

Commodity Settlement Page

Use the Commodities Settlement page (TRX_COMO_STL) to set up the settlement of commodities.

Navigation

Click the Settle button on the Deal Detail page for a commodity instrument deal.

Image: Commodity Settlement page

This example illustrates the fields and controls on the Commodity Settlement page. You can find definitions for the fields and controls later on this page.

Current Status

Select the current status of the option. Values are:

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

Settlement by

- *Inactive*

Values are:

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

Defining Futures Deal Details

Use the Deal Detail page (TRX_DETAIL_TR) to enter futures contract deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for futures deals (1 of 2)

This example illustrates the fields and controls on the Deal Detail page for futures deals (1 of 2). You can find definitions for the fields and controls later on this page.

Image: Deal Detail page for futures deals (2 of 2)

This example illustrates the fields and controls on the Deal Detail page for futures deals (2 of 2). You can find definitions for the fields and controls later on this page.

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.

Related Links

[Entering Futures Contract Instrument Details](#)

Entering Equity Deal Details

Use the Deal Detail page (TRX_DETAIL_TR) to enter equity instrument deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for equity deals

This example illustrates the fields and controls on the Deal Detail page for equity deals. You can find definitions for the fields and controls later on this page.

The screenshot displays the 'Deal Detail' page for an equity instrument. At the top, there are tabs for 'Deal Detail' and 'Settlement Instructions'. Below the tabs, the following information is shown: Unit US001, Deal ID CASE6, Instrument Type EQUITY, and Template. A '*Transaction Date' field is set to 06/05/2003. Below this is a 'Deal Detail' section with a search bar and navigation controls (Find, View All, First, 1 of 1, Last). The main section is titled 'Equity Details' and contains several input fields: '*Ticker Symbol' (CASE6), '*Exchange' (NASDAQ), '*Number of Shares' (10.0000), '*Price Per Share' (145.00), '*Transaction Amount' (1,450.00), '*Currency' (USD), and '*Trade Date' (06/05/2003). The page also indicates 'Line 1 of 1' and 'Instrument Base Type Equity'.

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 [Equity Definition Page](#).

Ticker Symbol

Enter the stock exchange symbol that is used in trading the particular shares or the corporation.

Exchange

Enter the market exchange with which the corporation is listed.

Number of Shares

Enter the number of shares that are being traded.

Price per Share

Enter the price of a single share of stock.

Transaction Amount

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

Currency

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

Trade Date

Enter the date of stock purchase.

Related Links

[Selling Equities](#)

Entering Generic Deal Details

Use the Deal Detail page (TRX_DETAIL_TR) to enter generic deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for generic deals (1 of 2)

This example illustrates the fields and controls on the Deal Detail page for generic deals (1 of 2). You can find definitions for the fields and controls later on this page.

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

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

Image: Deal Detail page for generic deals (2 of 2)

This example illustrates the fields and controls on the Deal Detail page for generic deals (2 of 2). You can find definitions for the fields and controls later on this page.

Portfolio *Accounting Treatment Held to Maturity

*Counterparty USBNK Broker
Issuer USBNK Guarantor USBNK
Dealer 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 Accounting Accounting Events

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.

Related Links

[Entering Generic Instrument Details](#)

Defining Option and Option - Binary Payoff Deal Details

Use the Deal Detail page (TRX_DETAIL_TR) to enter option and option - binary payoff deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for an option (1 of 2)

This example illustrates the fields and controls on the Deal Detail page for an option (1 of 2). You can find definitions for the fields and controls later on this page.

Deal Detail | Settlement Instructions

Unit US001 Deal ID TOPTION Instrument Type FXAMCLPT Template

*Transaction Date 01/02/1999 Security ID

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

Line 1 of 2 Instrument Base Type Option

Option Details

*Start Date 01/04/1999 Term 240 *Expiry Date 09/01/1999

*Purchase/Write Purchase Call DEM / Put USD *Option Status Active

Strike Rate 5.00000000 Option Delta 1.00000000

Initial Intrinsic Value 0.00 *Currency USD

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

Payment Date	Payment Amount	Payment Currency
01/04/1999	-2.221.00	USD

Image: Deal Detail page for an option (2 of 2)

This example illustrates the fields and controls on the Deal Detail page for an option (2 of 2). You can find definitions for the fields and controls later on this page.

Portfolio GTI *Accounting Treatment Available for Sale

*Counterparty USBNK Broker

Issuer USBNK Guarantor USBNK

Dealer Reference

Description

Deal Status Matured 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

Attachments (0) Deal Accounting Accounting Events

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

This example illustrates the fields and controls on the Deal Detail page for options with binary payoff (1 of 2). You can find definitions for the fields and controls later on this page.

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

This example illustrates the fields and controls on the Deal Detail page for options and options with binary payoff (2 of 2). You can find definitions for the fields and controls later on this page.

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 [Defining Option and Option - Binary Payoff Deal Details](#).

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.

Related Links

[Entering Option and Option - Binary Payoff Instrument Details](#)

Settle Option by Cash Difference Page

Use the Settle Option by Cash Difference page (TRX_OPT_EXRCS_CASH) to exercise an option or update or change the exercise status for an option.

Navigation

Click the Exercise button on the Deal Detail page for an options deal.

Image: Settle Option by Cash Difference page

This example illustrates the fields and controls on the Settle Option by Cash Difference page. You can find definitions for the fields and controls later on this 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

Use the Deal Detail page (TRX_DETAIL_TR) to enter deal details for foreign exchange physical deals.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for FX physical deals

This example illustrates the fields and controls on the Deal Detail page for FX physical deals. You can find definitions for the fields and controls later on this page.

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.

Spot Rate

Enter the spot rate for the deal.

Spot Date

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

Term

Enter the 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.

Forward Rate

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

Swap Cash

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

Related Links

[Entering FX Deal Physical Instrument Details](#)

Roll Specific Details - Swap FX Page

Use the Roll Specific Details - Swap FX page (TRX_ROLL_PHYS_SP) to enter information that is required to swap this foreign exchange deal forward or backward.

Navigation

Click the Swap Cash link on the Deal Detail page for an FX deal physical.

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

Use the Deal Detail page (TRX_DETAIL_TR) to specify IRP deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Image: Deal Detail page for IRP deals (1 of 3)

This example illustrates the fields and controls on the Deal Detail page for IRP deals (1 of 3). You can find definitions for the fields and controls later on this page.

Image: Deal Detail page for IRP deals (2 of 3)

This example illustrates the fields and controls on the Deal Detail page for IRP deals (2 of 3). You can find definitions for the fields and controls later on this page.

Image: Deal Detail page for IRP deals (3 of 3)

This example illustrates the fields and controls on the Deal Detail page for IRP deals (3 of 3). You can find definitions for the fields and controls later on this page.

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.

Issue Date

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

Classification

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

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

Issuer and Guarantor

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

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

Par Amount

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

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

See [Defining Amortization Functionality for IRP and IR Swap Deals](#).

Price % (percent) of Par

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

Settlement Amount

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

Purchased Interest

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

Discount/Premium

This field is available when the Interest Calculation field is set to *Interest Bearing*. It dictates how to account for and treat any discount or premium that is associated with an interest rate physical. Select whether you use a straightline or constant yield method to amortize the bond's discount (or premium). This also affects the calculation method for calculating interest accruals.

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 "Accounting Events (*PeopleSoft FSCM 9.2: Cash Management*)".

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

Use the Deal Detail page (TRX_DETAIL_TR) to define IR swap deal details.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

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

This example illustrates the fields and controls on the Deal Detail page for IR swap deals (1 of 3). You can find definitions for the fields and controls later on this page.

Image: Deal Detail page for IR swap deals (2 of 3)

This example illustrates the fields and controls on the Deal Detail page for IR swap deals (2 of 3). You can find definitions for the fields and controls later on this page.

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

This example illustrates the fields and controls on the Deal Detail page for IR swap deals (3 of 3). You can find definitions for the fields and controls later on this page.

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.

Amount

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

Term

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

Swap Principals

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

Amort Method (amortization method)

Select to indicate how the deal is amortized.

See [Defining Amortization Functionality for IRP and IR Swap Deals](#).

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

Related Links

[Entering Interest Rate Swap Instrument Details](#)

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 interest and payment dates.

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

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

Related Links

Viewing and Modifying Interest and Payment Dates in the Maintaining Deals chapter

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:

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

Amortization Method	Rate Type - Leg 1	Rate Type - Leg 2	Interest Calculation (Specified on the Dates Page)
Constant Payment / Term <hr/> Selected in the Amort Method field. <hr/> Note: You cannot use a constant payment or a constant-term amortization method if either leg is set to <i>Floating</i> . <hr/>	Fixed	Fixed	<i>Same Interest each Period</i>
Factored	Fixed	Fixed	Either of the following methods: <ul style="list-style-type: none">• <i>Same Interest each Period</i>• <i>Day Counted Interest</i>

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

Specifying an Amortization Method for an IRP or IR Swap Deal

Use the Deal Detail page (TRX_DETAIL_TR) to define the conditions for amortizing an IRP or IR swap deal.

Navigation

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

Use the Deal Detail page (TRX_DETAIL_TR) to specify an IR swap amortization method.

Navigation

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

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to view detailed information about payment dates.

Navigation

Click Interest Dates on the Deal Detail page.

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 Interest and Payment Dates

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

See YKonneke03/12/2012 11:59:13 AMADD LINK Viewing and Modifying Interest and Payment Dates in the Maintaining Deals topic.

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

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

Page Name	Definition Name	Navigation	Usage
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.
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.

Treasury Deal Limit Test Page

Use the Treasury Deal Limit Test page (TRX_LIMIT_TEST_PNL) to test whether a deal is within the established position limits.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Click the Test Limits link 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>I</i> for an internal deal or <i>E</i> 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.

Related Links

[Understanding Limit Checked Workflow](#)

Additional Holiday Lists Page

Use the Additional Holiday Lists page (TRX_DEAL_HOLLST) to specify additional holiday list IDs for a deal, for example, holidays that affect a bank from another country.

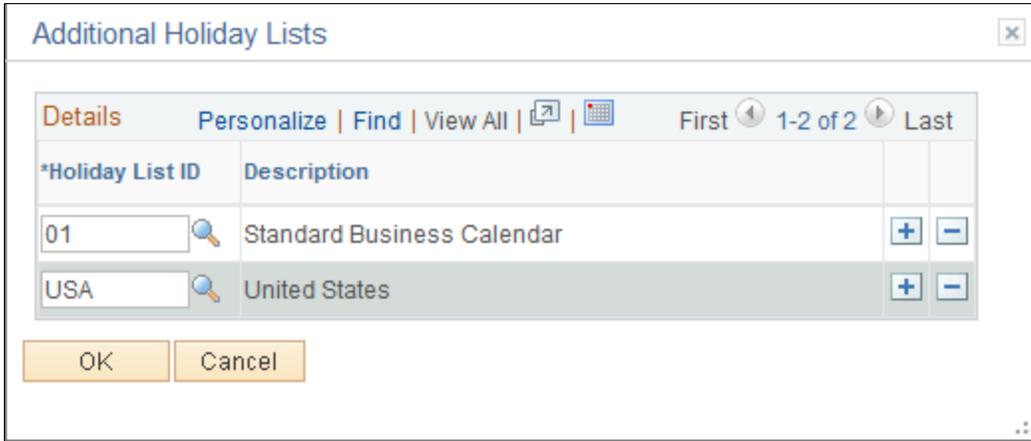
Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Click the Additional Holidays link on the Deal Detail page.

Image: Additional Holiday Lists page

This example illustrates the fields and controls on the Additional Holiday Lists page. You can find definitions for the fields and controls later on this page.



Select a holiday list ID to associate with the deal.

Counterparty Competitive Bids Page

Use the Counterparty Competitive Bids page (TRX_COMPETITIVE_BID) to enter counterparty, competitive-bid information for a deal.

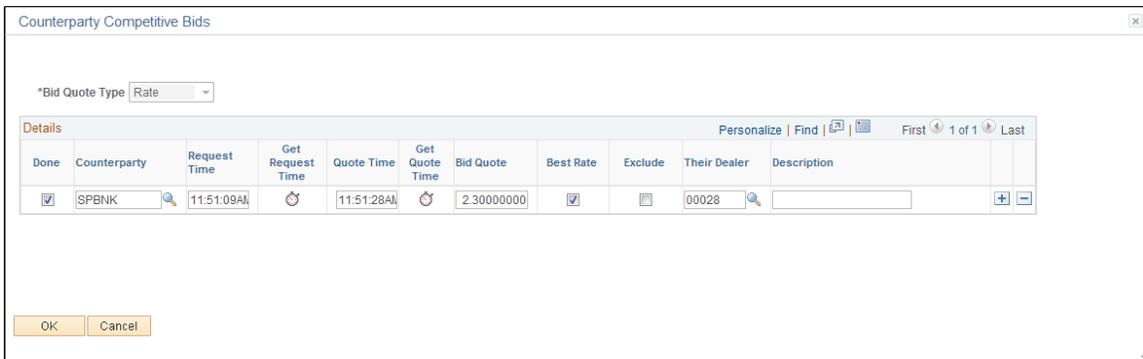
Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Click the Bids link on the Deal Detail page.

Image: Counterparty Competitive Bids page

This example illustrates the fields and controls on the Counterparty Competitive Bids page. You can find definitions for the fields and controls later on this 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 <i>Best bid is not chosen</i> .
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 this icon to enter the system time for either the request or quote time.
Request Time	Enter the bid request time.
Quote Time	Enter the bid quote time.
Bid Quote	Enter the bid quote rate.
Best Rate	Displays the best bid rate (as determined by the system).
Exclude	Select to eliminate particular bids from consideration.
Their Dealer	Select the counterparty's dealer name.

Settling Deals

This section discusses how to specify instructions for settling deals.

Page Used to Settle Deals

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

Settlement Instructions Page

Use the Settlement Instructions page (TRD_DETAIL_STL_TR) to specify instructions for settling deals.

Navigation

Deal Management, Capture Deals, Deals, Settlement Instructions

Image: Settlement Instructions page

This example illustrates the fields and controls on the Settlement Instructions page. You can find definitions for the fields and controls later on this page.

The screenshot displays the 'Settlement Instructions' page for a deal with Unit US001, Deal ID TCORPBOND, and Instrument Type CORPBOND. The page is organized into several sections:

- Header:** 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: B20
 - *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
 - *Payment Method: Wire Transfer
 - Layout: B20
- Our Settlement Instructions:** TUS01 TUS01 Corporate Tr Settle Inst

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 "External Accounts - Payment Methods Page (*PeopleSoft FSCM 9.2: Banks Setup and Processing*)".

Related Links

"Treasury Counterparties Page (*PeopleSoft FSCM 9.2: Banks Setup and Processing*)"

Creating On-Behalf-Of Deals

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

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.

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.

On Behalf of Deals Page

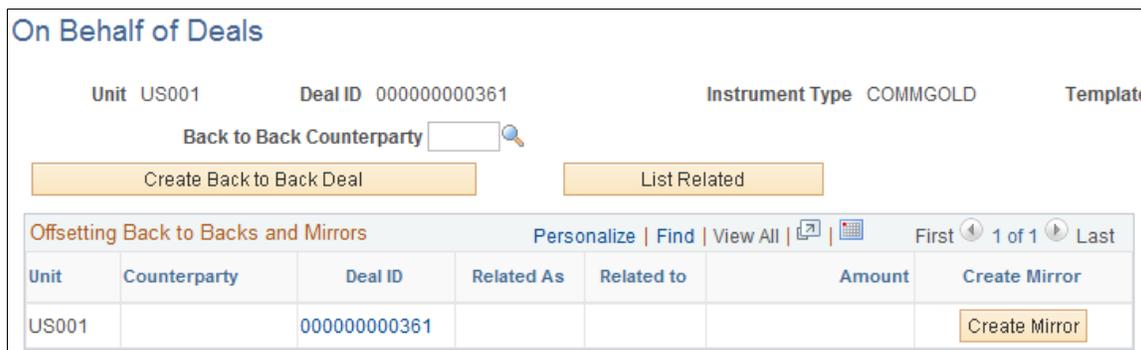
Use the On Behalf of Deals page (TRX_INTERNAL_TR) to create the treasury's on-behalf-of deal transactions.

Navigation

Deal Management, Capture Deals, On Behalf of Deals, On Behalf of Deals

Image: On Behalf of Deals page

This example illustrates the fields and controls on the On Behalf of Deals page. You can find definitions for the fields and controls later on this 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 topic 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.

Trade Detail Page

Use the Trade Detail page (TRD_DETAIL_TR) to enter trade detail information.

Navigation

Deal Management, Capture Deals, Trade Tickets, Trade Detail

Image: Trade Detail page (1 of 2)

This example illustrates the fields and controls on the Trade Detail page (1 of 2). You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Trade Detail' page with the following fields and controls:

- Unit: US001
- Trade ID: 000000000001
- Instrument Type: CORPBOND
- Template: [Blank]
- *Transaction Date: 01/06/2003
- Transaction Date-Time: 01/06/03 12:42:04PM
- Facility ID: [Searchable field]
- Details: Find | View All | First | 1 of 1 | Last
- Line 1: Instrument Base Type Interest Rate Physical
- Interest Rate Physical Details:
 - Expected Settlement Date: 01/06/2003
 - Rate: 5.00000000
 - Par Amount: 100,000,000.00
 - Price % of Par: 99.00000000
 - Margin Operator: [Dropdown]
 - Classification: Investment
 - Rate Type: Fixed
 - Currency: USD
 - Reset Index: [Searchable field]
 - Index Margin: [Searchable field]

Image: Trade Detail page (2 of 2)

This example illustrates the fields and controls on the Trade Detail page (2 of 2). You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Trade Detail' page with the following fields and controls:

- Portfolio: DEMO
- Counterparty: USBNK
- Issuer: USBNK
- Dealer: [Blank]
- Description: [Large text area]
- *Trade Type: Open
- *Trade Status: Under Negotiation
- Reference: [Blank]
- Broker: BR1
- Guarantor: USBNK
- *Buy Or Sell: Buy/Issue
- *Confirm Status: Pending
- Instrument Notes
- Attachments (0)

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*.

Processing and Managing Deals

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, and 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 use the Notification Framework or configure workflow to automatically notify a specified user or group by email or worklist.

Use the Business-Unit Related - Treasury Options page to set up deal processing approval and notification options.

Related Links

"Treasury Options Page (*PeopleSoft FSCM 9.2: Cash Management*)"

[Understanding the Deal Capture Process](#)

[Understanding Securities](#)

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

Page Name	Definition Name	Navigation	Usage
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.

Deal Position Update Page

Use the Deal Position Update page (TRX_POS_UPD_REQ) to create the required records for position management, cash flows, and accounting events for deals.

Navigation

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.

Related Links

PeopleTools PeopleBook: PeopleSoft Process Scheduler

Estimated Interest Accruals Page

Use the Estimated Interest Accruals page (TRX_ACCR_INT_PNL) to define date parameters to calculate and view estimated interest accruals for IRP and IR swap deals.

Navigation

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.

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

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

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

Managing Deals and Portfolios

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

This section discusses how to:

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

Pages Used to Manage Deals and Portfolios

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

My Portfolios Page

Use the My Portfolios page (TRX_PORTFOLIO_FAV) to group deals into portfolios.

Navigation

Deal Management, Administer Deals, My Portfolios, My Portfolios

Update My Portfolios

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

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.

Portfolio Manager Page

Use the Portfolio Manager page (TRX_PORTFOLIO_DTL) to monitor groups of portfolios.

Navigation

Deal Management, Capture Deals, Portfolio Manager, Portfolio Manager

Image: Portfolio Manager page

This example illustrates the fields and controls on the Portfolio Manager page . You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Portfolio Manager' interface. At the top, it displays 'Portfolio: Regional Treasury - I' and 'RTI'. Below this is a table titled 'Deals' with the following columns: Unit, Deal ID, Instrument Type, Transaction Date, Counterparty, Status, and two icons (a document with a dollar sign and a calendar). The table contains two rows of deal data. Below the table is a link that says 'Add a Deal'.

Unit	Deal ID	Instrument Type	Transaction Date	Counterparty	Status		
US001	TFX2	FX FWD	04/04/2000	USBNK	Matured		
US001	000000000357	AMORTSWAP	01/06/2003	USBNK	Open		

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 this link to increase the holdings of the portfolio.

Deal Portfolios Page

Use the Deal Portfolios page (TRX_PORTFOLIO_DEFN) to create a portfolio.

Add new and view existing deals in a specified portfolio.

Navigation

Deal Management, Administer Deals, Deal Portfolios, Deal Portfolios

Image: Deal Portfolios page

This example illustrates the fields and controls on the Deal Portfolios page. You can find definitions for the fields and controls later on this page.

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 Personalize | Find | View All | First 1-2 of 2 Last

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

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

As Of Date	MTM Value	Currency Code	Book Value

Revaluation Currency Market Rate Index Rate Type

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 10

Confirming Deals

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 page](#) and the Deal Confirmation pages are documented in the Capturing Deals and Trade Tickets topic. See [Confirm Deals Manually - Deal Confirmation Page](#).

Related Links

[Understanding the Deal Capture Process](#)

Understanding Deal Review and Approval

You facilitate deal reviews and approvals by selecting the appropriate Deal Approvals check boxes on the Treasury Options page. For the deal approval options you select, you choose either Workflow or Approval Framework. At deal capture and deal confirmation, if the deal meets certain criteria, the system automatically sends notifications to defined users and their worklists.

Using Workflow to Preview and Approve Deals

Deal preapproval and preview workflows trigger two parallel worklist entries to dealing managers.

Related Links

[Delivered Deal Management Workflows](#)

Using Approval Framework to Preview and Approve Deals

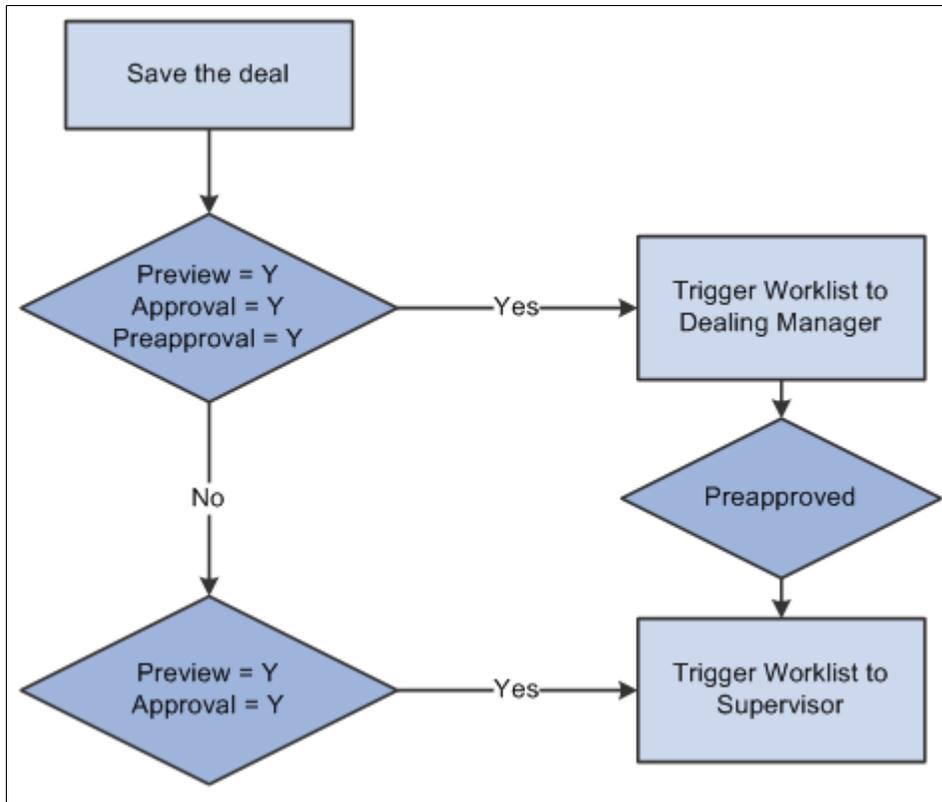
In Approval Framework, approvals are triggered in two stages:

1. Deals are routed for preview, or preapproval, to dealing managers.
2. Preapproved deals are then routed for review to supervisors for approval.

The following diagram illustrates the Approval Framework process for previewing and approving deals:

Image: Approval Framework process used to preview and approve deals

Approval Framework process used to preview and approve deals



Setting Up Deal Review and Approval

Before you begin deal review and approval, choose a method of approval (Workflow or Approval Framework) and complete configuration as discussed in this topic.

Configuring Workflow for Deal Preview and Approval

If you are implementing Workflow, you need to complete these steps to set up deal preapproval, approval, and confirmation settings:

1. Set up Workflow in PeopleSoft Application Designer.
2. Specify deal approval options on the Treasury Options page at the business unit level.
3. Select *Workflow* in the Deal Approval Method list.
4. Establish Automatic Review Settings on the Instrument Detail page.
5. Select the Submit for Preview option on the Deal Detail page.

See the product documentation for *PeopleTools: Workflow Technology*.

See also "Defining Treasury Business Unit Options (*PeopleSoft FSCM 9.2: Cash Management*)".

Configuring the Approval Framework for Deal Preview and Approval

If you elect to use the Approval Framework for deal preview and approval, verify that the delivered Approval Framework setup uses the proper values for the following:

- Verify the Transaction Registry for the default Approval Component name. The graphical display of deal preview and approval routings on the monitor page is managed by the Thread Package and Class.
- Verify the delivered email notification templates for approval actions.
- Verify the Approval Component and settings in the Transaction Configuration.
- Set up the approval user lists.
- Set up the approval process definitions.

Verifying the Transaction Registry

Oracle's PeopleSoft delivers three Treasury transaction registry definitions as system data:

- Treasury Deal Approval
- Treasury Deal Confirmation
- Approve Treasury Settlements

Oracle's PeopleSoft strongly advises against changing these definitions, in particular the table and application package names. However, you can configure the notification process to send email and/

or worklist notifications. Access the Register Transactions page (Enterprise Components, Approvals, Approvals, Transaction Registry):

Image: Register Transactions page for Treasury Deal Approval

This example illustrates the fields and controls on the Register Transactions page for Treasury Deal Approval. You can find definitions for the fields and controls later on this page.

Register Transactions

Process ID TreasuryDealApproval

*Description Treasury Deals Approval

Owner ID Treasury

*Cross Reference Table TRX_AF_XREF

Worklist Prefix

▼ Notification Options

*Enable Notifications Enable Email and Worklist

*Notification Strategy Online Processing

Use Email Approvals:

Form Generator Package Root

Form Generator Class Path

▶ Internal URL Definition

▶ External URL Definitions

▼ Default Approval Component

*Menu Name CAPTURE_DEALS

*Approval Component PREVIEW_DEALS

▼ Approval Event Handler Class

Root Package ID TREASURY_APPROVAL

Class Path DEAL_APPROVAL:DealApproval

▼ Approval Status Monitor

Adhoc Package TREASURY_APPROVAL Adhoc Class RequestInformation

Thread Package TREASURY_APPROVAL Thread Class DEAL_APPROVAL:Thread

▼ Transaction Approval Levels

	*Level	*Record (Table) Name		
1	Header	TRX_AF_HDR_VW	+	-

Level Record Key Field Label IDs

	Record (Table) Name	Field Name	*Field Label ID
1	TRX_AF_HDR_VW	BUSINESS_UNIT	BUSINESS_UNIT
2	TRX_AF_HDR_VW	INSTRUMENT_TYPE	INSTRUMENT_TYPE
3	TRX_AF_HDR_VW	TREAS_HEADER_ID	TREAS_HEADER_ID

Expand/Collapse All

See "Setting Up the Transaction Registry (*PeopleSoft 9.2: Approval Framework*)".

Verify that the following fields of the Register Transactions page include the proper values: Approval Component, Thread Package, and Thread Class. The graphical display of routings on the monitor page is managed by the Thread Package and Class.

Use the following fields to configure the notification process to send email and worklist notifications using Approval Framework:

Enable Notifications

Select from the following options:

- *Disable Email and Worklist* - When this option is chosen, approvers will not receive any email and worklist notifications, although the approval method is *Notification Framework*.
- *Email Notification Only*
- *Enable Email and Worklist*
- *Worklist Notification Only*

Notification Strategy

Select from the following options:

- *Offline Processing* - Processes notifications offline through NEM (Notification and Escalation Manager).
- *Online Processing*-- Enables email notifications to be processed immediately.

Use Email Approvals

Select this check box to enable approvers to approve or deny the deal directly via the email notification without logging into the system.

See the product documentation for *PeopleSoft Approval Framework*.

Verifying the Delivered Email Notification Templates for Deals

PeopleSoft delivers the following deal notification templates:

- Invalid Deal Confirmation – Sent during deal confirmation when a deal is invalid.
- Deal Suspended – Sent when a deal has been suspended during the preapproval/approval process.

For example, see the Generic Template Definition page (PeopleTools, Workflow, Notifications, Generic Templates, Generic Template Definition):

Image: Generic Template Definition page for Deals

This example illustrates the fields and controls on the Generic Template Definition page for Deals.

The screenshot shows the 'Generic Template Definition' page for 'Blackberry Email Responses'. The fields are filled with the following information:

- Template:** Deal Suspended
- *Description:** Deal Suspended Notification
- Instructional Text:** (Empty text area)
- Priority:** (Dropdown menu)
- *Sender:** System (Dropdown menu) | Email ID: (Text input)
- Subject:** Deal ID %1 has been suspended by the Approver.
- Message Text:** Deal with the following details has been suspended.
Business Unit : %2
Instrument Type : %3
Deal ID: %1

Below the fields, there is a section titled 'Below is the list of available variables for this template. You can use template variables within your subject or message text. The following variables can also be used: %Date, %DateTime, %Time, %ServerTimeZone, %EmailAddress, %NotificationPriority, %NotificationToList, %NotificationCCList'.

Template Variables

*Value	*Description		
%1	TREAS_HEADER_ID	+	-
%2	BUSINESS_UNIT	+	-
%3	INSTRUMENT_TYPE	+	-
%4	URL	+	-

See "Defining Notification Templates for Approval Framework (*PeopleSoft 9.2: Approval Framework*)".

Modifying the Transaction Configuration for Treasury Deal Approvals

If you elect to use the Approval Framework for deals preview, approval, and confirmation, you can modify values on the transaction configuration definition for these processes according to your approval requirements:

- Treasury Deal Approval

- Treasury Deal Confirmation

For example, see the Configure Transactions page (Enterprise Components, Approvals, Approvals, Transaction Configuration):

Image: Configure Transactions page for Treasury Deal Approval

This example illustrates the fields and controls on the Configure Transactions page for Treasury Deal Approval. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Configure Transactions' page for the process ID 'TreasuryDealApproval'. It is divided into several sections:

- Ad Hoc Approver Options:** Includes fields for '*Approval User Info View' (set to 'PSOPRDEFN_VW') and 'Ad Hoc User List'.
- User Utilities:** Includes fields for 'User Utilities Package' and 'User Utilities Path'.
- Events:** Includes a dropdown for '*Event' (set to 'Route for Approval'), a dropdown for '*Level' (set to 'Header'), and text input fields for 'Menu Name' (set to 'CAPTURE_DEALS'), 'Approval Component' (set to 'PREVIEW_DEALS'), 'Page Name', 'Menu Action' (set to 'Update'), and 'SQL Object Identifier'.
- Notifications:** Includes a table with columns for '*Participant', 'Channel', 'User List', and 'Template Name'. The first row shows '1' in the ID column, 'Approvers' in the Participant column, and 'Worklist' in the Channel column.

See "Configuring Approval Transactions (*PeopleSoft 9.2: Approval Framework*)".

Use the following fields to modify the transaction configuration definition for the Treasury Deal Approval process. You can change the Approval User Info View, user list for email approvals, and delivery method. You can also add more participants to receive the notification, change the notification channel and priority, replace the template, and add more events to trigger the notification generation process.

Approval User Info View

Event

Select an event upon which action is taken:

- *Ad Hoc Delete*
- *Ad Hoc Insert*

- *Hold Step*
- *Locked Out*
- *No Approver Necessary*
- *On Error*
- *On Escalate*
- *On Final Approval*
- *On Final Denial*
- *On Process Launch*
- *On Reactivate*
- *On Reassign*
- *On Step Complete*
- *On Terminate*
- *Processing Complete*
- *Push Back*
- *Request Information*
- *Request Information Added*
- *Route for Approval*
- *Route for Review*

LevelSpecify *Header* or *Line*.**Menu Name, Approval Component, and Page Name**

Enter a menu name, approval component, and page name to which this event applies

Menu Action

Enter one of the following values:

- *A* (Add)
- *C* (Correction Mode)
- *E* (Data Entry Mode)
- *L* (Update/Display All)
- *U* (Update)

Participant

Select participants in this event from the list:

- *A-Delegate*
- *A-Proxy*

- *Admin*
- *Approvers*
- *Dynamic*
- *External*
- *R-Delegate*
- *R-Proxy*
- *Requester*
- *Reviewers*
- *User List*

Channel

Select the channel through which the notification will be sent:

- *Both* (both email and worklist)
- *Email*
- *None*
- *User*
- *Worklist*

Setting Up the Treasury Approval User Lists

Approval User Lists define user sources for use with steps in the approval processes (rules). Treasury delivers demo user lists, but you must create your own approval user lists based on your own business structure. Treasury delivers the following sample user lists, based on roles:

- CLERK
- DEALING MANAGER
- SUPERVISOR
- VICE PRESIDENT

For example, see the User List Definition page (Enterprise Components, Approvals, Approvals, User List Setup, User List Definition):

Image: User List Definition page for the Dealing Manager role

This example illustrates the fields and controls on the User List Definition page for the Dealing Manager role.

User List Definition

User List DEALING MANAGER

*Description

User List Source

Role Role Name

SQL Definition

Query

Application Class

Route Control Attributes

Route Control Profile

Record Name

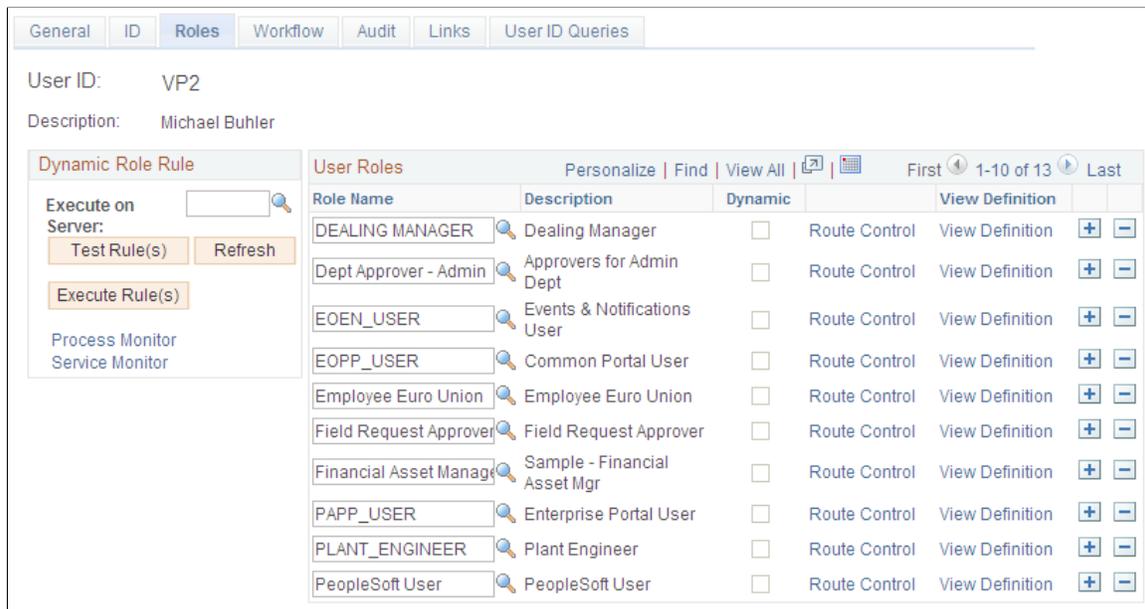
Personalize Find		First	1 of 1	Last
Route Control Type	Field Name			
1	<input style="width: 100%;" type="text"/>		+	-

See "User List Definition Page (*PeopleSoft 9.2: Approval Framework*)".

In addition, verify that the proper approval roles are assigned to the approvers on the User ID – Roles page (PeopleTools, Security, User Profiles, User Profiles, Roles). User VP2 is assigned the user role for Dealing Manager here.

Image: User ID - Roles page for a Dealing Manager

This example illustrates the fields and controls on the User ID - Roles page for a Dealing Manager.



See "Defining Users for Approval Framework (*PeopleSoft 9.2: Approval Framework*)".

See also the product documentation for *PeopleTools: Security Administration*.

Setting Up the Treasury Process Definitions

Treasury process definitions provide the details for application approval rules, which are equivalent to the Approval Rule Set for PeopleSoft Workflow. Treasury delivers deal approvals, deal confirmations, and settlements process definitions in the demo process setup.

You can modify the delivered approval process definitions or create your own process definitions. The selection is done via an Approval Framework SQL object, PTAFDEFN_SEARCH_SQL, which is ordered by Priority, Definition ID, and Effective Date.

Use the Setup Process Definitions page to define approval definition processes. The process is made up of stages, their paths, and steps. The approval steps that you place on the approval path represent the approval levels that are required for a transaction.

PeopleSoft Treasury delivers several definition IDs for the Treasury processes as a model for your setup, as follows:

Process ID	Definition ID
TreasuryDealApproval	Treasury Deal Approval
TreasuryDealconfirmation	Treasury Deal confirmation

Process ID	Definition ID
TreasurySettlementsApproval	Cash - settlements Approval
TreasurySettlementsApproval	Deal - settlements Approval

For example, see the Setup Process Definitions page (Enterprise Components, Approvals, Approvals, Approval Process Setup, Setup Process Definitions):

Image: Setup Process Definitions page for Treasury Deal Approval

This example illustrates the fields and controls on the Setup Process Definitions page for Treasury Deal Approval.

See "Defining the Setup Process Definitions Component (*PeopleSoft 9.2: Approval Framework*)".

Related Links

"Setting Up the Notification Registry and Override Pages (*PeopleSoft 9.2: Events and Notifications Framework*)"

Previewing and Approving Deals

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

Pages Used to Preview and Approve Deals

Page Name	Definition Name	Navigation	Usage
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 Monitor	TRX_AF_MON	Deal Management, Capture Deals, Preview/Approve Deals, Deal Preview/Approval Click the Deal Approval Monitor link on the Deal Preview/Approval page.	Review approval routing or confirmation status.
Treasury Deal Attachments	TRX_AF_ATTACH	Deal Management, Capture Deals, Preview/Approve Deals, Deal Preview/Approval Click the Deal Attachments link on the Deal Preview/Approval page.	Add, review, and make deal attachments visible to approvers.
Deal Approval Register	RUN_TRC1003	Deal Management, Reports, Deal Approval Register, Deal Approval Register	Generate the Deal Approval Register report (TRX1003) to list the approval status for treasury deal transactions.

Deal Preview/Approval Page

Use the Deal Preview/Approval page (TRX_SUMMARY_TR) to select an approval status for a specified deal.

Navigation

Deal Management, Capture Deals, Preview/Approve Deals, Deal Preview/Approval

Image: Deal Preview/Approval page

This example illustrates the fields and controls on the Deal Preview/Approval page. You can find definitions for the fields and controls later on this page.

Deal Preview/Approval

Unit US005 Deal ID 00000000377 Counterparty USBNK

Instrument Type CORPBOND Reference

Description 1 Year to 2013-09-10 Investment USD 1.0m. @ 3%

Approval Status Pending Review Confirmation Status Pending

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	09/10/2012	Term	365	Maturity Date	09/10/2013
Issue Date	09/10/2012	Coupon Start Date	09/10/2012	Rate Type	Fixed
Classification	Investment	Rate	3.00000000	Reset Index	
Par Amount	1,000,000.00	Par Amount	1,000,000.00	Currency	USD
Settlement Amount	1,000,000.00	Price % of Par	100.00000000	Purchased Interest	
Amort Method	Non Amortizing	Margin Operator		Index Margin	

Interest Dates and Calculation

Repeat Interest Dates

Interest Frequency Semi-Annual

Compound Frequency

Reset Rate Index Tenor

Business Day Convention Modified Following

Next Interest Payment Traded Cum-Interest

Interest Calculation

Same Interest each Period

First Coupon Normal First Coupon Period

Last Coupon Normal Last Coupon Period

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 Reset Weekday

Nth Weekday Coupon Month Nth Week Weekday

Payment Date Business Days-Paid in Arrears +/- Payment Days 0

Reset Date +/- Reset Days 0

Cashflows Sold/Bought Back

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.

<i>Authorized</i>	Appears when PeopleSoft Workflow or Approval Framework is not enabled. This is a system default setting.
<i>Pending</i>	Select for negotiated deals for preview.
<i>Reviewed</i>	Select for reviewed deals.
<i>Submitted</i>	Select for deals that need manager approval.
<i>Suspended</i>	Select for negotiated deals needing management intervention. A deal with this approval status generates electronic mail messages if you selected the Enable Deal Preview/Approve check box on the Treasury Options page.

Using Approval Framework for Approving the Deal

If the approval method for the Treasury business unit is Approval Framework, Deal Approval Monitor and Attachments links and approval action buttons are available on the Deal Preview/Approval page.

Preapprove	Click this button to preapprove the deal using Approval Framework. This button is unavailable when the deal approval status changes to Reviewed.
Approve	Click this button to approve the deal using Approval Framework.
Suspend Deal	Click this button to suspend the deal and initiate an email notification to the dealing manager.
Attachments	Click this link to open the Treasury Deal Attachments page. The system displays a number in parentheses that indicates the quantity of attachments for the deal.
Deal Approval Monitor	Click this link to view the approval routing status of the deal on the Deal Approval Monitoring page.

Using Approval Framework for Confirming the Deal

If the approval method for the Treasury business unit is Approval Framework, Deal Approval Monitor and Attachments links are available on the Deal Confirmation page.

Attachments	Click this link to open the Treasury Deal Attachments page. The system displays a number in parentheses that indicates the quantity of attachments for the deal.
Deal Approval Monitor	Click this link to view the approval routing status of the deal on the Deal Approval Monitoring page.

Deal Approval Monitor Page

Use the Deal Approval Monitor page (TRX_AF_MON) to review the approval routing status of the deal.

Image: Deal Approval Monitor page

This example illustrates the fields and controls on the Deal Approval Monitor page.

DealApproval Monitoring

Deal Approval Monitor

Business Unit US005
Deal ID 000000000377
Instrument Type CORPBOND

Deal PreApproval

Deal ID 000000000377: Pending
View/Hide Comments
Start New Path

1

Skipped

Smith, Jane
DEALING MANAGER
09/10/12 - 10:08 AM

Pending

Multiple Approvers
DEALING MANAGER

Deal ID 000000000377: Awaiting Further Approvals
View/Hide Comments
Start New Path

1

Not Routed

Multiple Approvers
SUPERVISOR

Comments

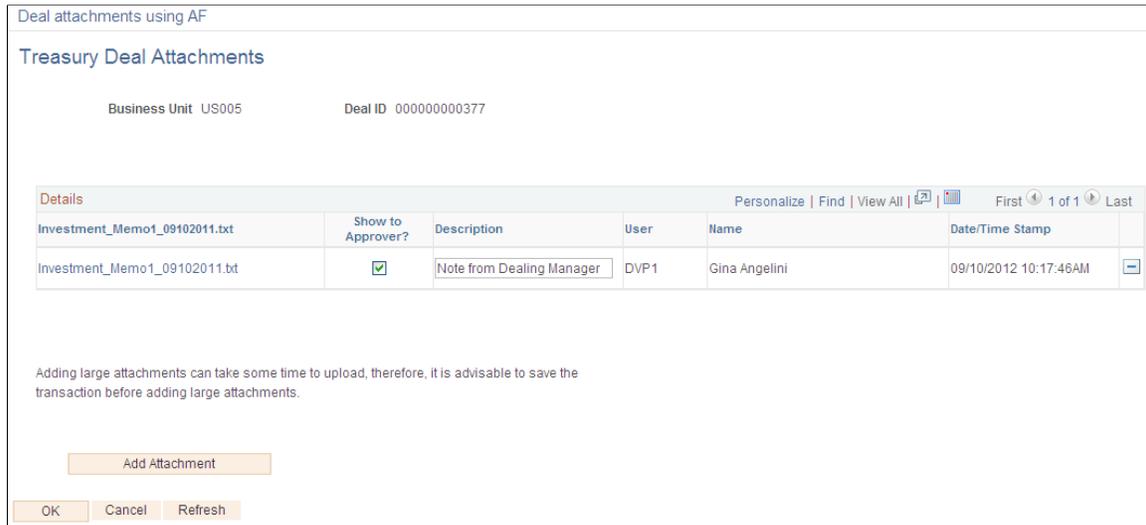
OK
Cancel
Refresh

Treasury Deal Attachments Page

Use the Treasury Deal Attachments page (TRX_AF_ATTACH) to add, review, and make deal attachments visible to approvers when using Approval Framework.

Image: Treasury Deal Attachments page

This example illustrates the fields and controls on the Treasury Deal Attachments page.



Show to Approver? Select this check box to make the attachment visible to approvers.

Add Attachment Click this button to add attachments on the Attachments page.

Confirming Deals Manually

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

Page Used to Confirm Deals Manually

Page Name	Definition Name	Navigation	Usage
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 the IRP Deal Confirmations report (TRX1012) or the FX Deal Confirmations report (TRX1013) providing information on deal confirmations.

Page Name	Definition Name	Navigation	Usage
Confirmation Register	RUN_TRC1005	Deal Management, Reports, Confirmation Register, Confirmation Register	Generate the Deal Confirmation Register report (TRX1005) listing deal confirmation status.

Confirm Deals Manually - Deal Confirmation Page

Use the Confirm Deals Manually - Deal Confirmation page (TRX_SUMMARY_TR) to select a confirmation status for a specified deal.

Navigation

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.

Confirmed

Indicates that a deal is complete and confirmed.

Invalid

Indicates that a deal is invalid. A deal with this confirmation status generates electronic mail messages using workflow if you selected Enable WF Invalid Confo Mail on the Treasury Options page.

Pending

Indicates that a deal is complete, but not yet confirmed.

Using Workflow to Assign 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.

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 topic discusses prerequisites and how to:

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

Prerequisites

To implement the Treasury Inbound Deal Confirmations using Workflow virtual approval technology, go to PeopleSoft Application Designer to define business processes, activities, business events, worklists, routings, and approval rule sets.

The integration between Treasury and Notification Framework will be delivered as system data to support email and worklist notifications, as shown in this table:

<i>Description</i>	<i>Process Name</i>	<i>Process Category</i>	<i>Navigation</i>
Automatic Inbound Deal Confo (confirmation)	TR_NOTIFICATIONS	AUTO_INBOUND_DEAL_CONFO	Enterprise Components > Events & Notifications > Notifications Framework > Notifications Registry > Notification Registry

See the product documentation for *PeopleTools: Workflow Technology*.

See also "Understanding Notification Setup (*PeopleSoft 9.2: Events and Notifications Framework*)".

Pages Used to Set Up Inbound Confirmation Validation

Page Name	Definition Name	Navigation	Usage
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.

Inbound Confirmation Validation Page

Use the Inbound Confirmation Validation page (DAD_CNF_VALCOL) to Define deal-transaction, data fields that are subject to confirmation validation.

Image: Inbound Confirmation Validation page

This example illustrates the fields and controls on the Inbound Confirmation Validation page.

Inbound Confirmation Validation

SetID: SHARE Confirm Field Validation ID: TR_MATCH

Description:

Deals Columns to be Confirmed

Personalize | Find | View All | | First 1-6 of 16 Last

*Sequence	Validation Column		
1	BUSINESS_UNIT	+	-
2	COUNTERPARTY	+	-
3	CPTY_REFERENCE	+	-
4	INSTRUMENT_TYPE	+	-
5	ISSUE_DT	+	-
6	MATURITY_DT	+	-

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

Validation Column Indicates the field to be validated.

Assigning Automatic Inbound Confirmation Instruments

Use the Instrument Detail page (INSTR_DETAIL_TR) to specify a Confirm Field Validation ID value for use in the inbound confirmations process.

Navigation

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.

Related Links

[Defining Instrument Details](#)

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 topic 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.

Page Name	Definition Name	Navigation	Usage
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 the IRP Deal Confirmations report (TRX1012) or the FX Deal Confirmations report (TRX1013) providing information on deal confirmations.
Confirmation Register	RUN_TRC1005	Deal Management, Reports, Confirmation Register, Confirmation Register	Generate the Deal Confirmation Register report (TRX1005) listing deal confirmation status.
Unrecognized Confirmations	RUN_TRC1011	Deal Management, Reports, Unrecognized Confirmations, Unrecognized Confirmations	Generate the Unrecognized Confirmations report (TRX1011) listing all unconfirmed deals for a specified time period.

Using Application Messaging Import

Use the Monitor Message - Overview page (AMM_OVERVIEW) to view messages for inbound confirmation data imported through Application Messaging.

Navigation

PeopleTools, Integration Broker, Service Operations Monitor, 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 the product documentation for *PeopleTools: Integration Broker Service Operations Monitor*.

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.

Maintaining Deals

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 may make this worthwhile, as rates are often determined by the quality of the underlying instruments.

- Rolling forward an IRP deal.

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

- Viewing or modifying interest and payment details.
- 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.

Related Links

[Monitoring Facilities for Deals](#)

[Deals Maintenance Workflows](#)

Prerequisites

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

Related Links

[Understanding the Deal Capture Process](#)

[Processing Deals](#)

[Managing Deals and Portfolios](#)

[Understanding the Deal Confirmation Process](#)

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

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

Update/Display Sell/Buyback Details Page

Use the Update/Display Sell/Buyback Details page (TRX_SELLBUYBACK_SP) to enter the attributes of selling or buying back a deal.

Navigation

- Deal Management, Capture Deals, Deals, Deal Detail
Click Sell/Buyback on the Deal Detail page.
- Deal Management, Capture Deals, Trade Tickets
Click Sell/Buyback on the Trade 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 [Trade Detail Page](#).

Image: Update/Display Sell / Buyback Details page

This example illustrates the fields and controls on the Update/Display Sell / Buyback Details page. You can find definitions for the fields and controls later on this page.

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

Transaction Dates

Unwind Date Enter the transaction sales date for a sell/buyback transaction.

Settlement Date Enter the agreed upon settlement date for a sell/buyback transaction.

Unwind Settlement

Unwind Par Enter the sell/buyback par amount.

Price % of Par Enter the sell/buyback pro rata percentage. Generally equals 100 if par, less than 100 if discount, and greater than 100 if premium.

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

Repurchase Agreements Details Page

Use the Repurchase Agreements Details page (TRX_REPO) to record data related to repurchases in holdings.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail.

Click Repo Details on the Deal Detail page.

Image: Repurchase Agreements Details page

This example illustrates the fields and controls on the Repurchase Agreements Details page. You can find definitions for the fields and controls later on this page.

The screenshot shows a web application window titled "Repurchase Agreements Details". The main content area includes the following elements:

- Repurchase Price:** A text input field containing the value "452,000,000.00".
- Collateral Limits:** A section with two text input fields: "Minimum" (452,000,000.00) and "Maximum" (455,000,000.00). A "Check Limits" button is located to the right of the Maximum field.
- Substitution of Collateral:** A section with a dropdown menu for "*Substitution" set to "No Substitution" and a "Limit" text input field.
- Collateral Table:** A table with columns: Collateral ID, Amount, Currency, Security ID, Counterparty, and Held By. Above the table are navigation controls: "Personalize | Find | View All" and "First 1 of 1 Last".
- Buttons:** "Add Collateral", "OK", and "Cancel" buttons are located at the bottom of the form.

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

Repurchase Price	Enter the deal repurchase price.
Collateral Limits	Enter the Minimum and Maximum amounts. Click Revalue to verify if the value of the collateral falls between the minimum and maximum allowed range.
Substitution of Collateral	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.
Add Collateral	Click to add the displayed collateral to the repo deal.

Rolling an IRP Deal Forward

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

Page Used to Roll a Deal Forward

<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 the Rollover link on the Deal Detail page.	Modify the principal amount of an interest rate physical.

Roll Specific Details - Interest Rate Physical Page

Use the Roll Specific Details - Interest Rate Physical page (TRX_ROLL_PHYS_SP) to modify the principal amount of an interest rate physical.

Navigation

Deal Management, Capture Deals, Deals, Deal Detail

Click the Rollover link on the Deal Detail page.

Image: Roll Specific Details - Interest Rate Physical page

This example illustrates the fields and controls on the Roll Specific Details - Interest Rate Physical page. You can find definitions for the fields and controls later on this page.

	Principal	Interest	
Original	300,000.00	2,306.01	
Modify (+ or -) Principal	50,000.00		Allocate Interest One Period Roll, C
(+) Interest Compounded	0.00	0.00	(-) Interest Compounded:
Roll Principal	350,000.00	2,306.01	Roll Interest:
		0.00	Interest Due:

Modify (+ or -) Principal

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

Allocate Interest

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

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

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

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

Viewing and Modifying Interest and Payment Details

This section provides overviews of modifications you can make to deal interest and payments and discusses how to:

- Adjust margins.
- Apply manual rates.
- Add or delete paydowns or drawdowns.

If the deal is unlocked and you attempt to edit the existing fields to add principal or apply reset rates, you will receive a message indicating that making a change will lock this deal. After the deal is locked, you cannot change your selections on the Deal Details page. For IRP and IR swap deals, you can review and modify 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.

Page Used to View and Modify Interest and Payment Details

<i>Page Name</i>	<i>Definition Name</i>	<i>Navigation</i>	<i>Usage</i>
Interest and Payment Dates	TRX_INTEREST_TR	<ul style="list-style-type: none"> Deal Management, Process Deals, Interest and Payment Dates, Interest and Payment Dates Deal Management, Capture Deals, Deals, Deal Detail <p>Click the Interest Dates link on the Deal Detail page.</p>	View and modify detailed information about interest and payment dates. Adjust margins on floating-rate deals, update rates and interest amounts, and add or delete paydowns or drawdowns.

Interest and Payment Dates Page

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to view and modify detailed information about interest and payment dates.

Adjust margins on floating-rate deals, update rates and interest amounts, and add or delete paydowns or drawdowns.

Navigation

- Deal Management, Process Deals, Interest and Payment Dates, Interest and Payment Dates
- Deal Management, Capture Deals, Deals, Deal Detail

Click the Interest Dates link on the Deal Detail page.

Initially, all the details on the Interest and Payment Dates page are system-generated. Use this page to view and manage interest information for a specific deal. The types of changes you can make depend on the type of deal and whether payments have been already paid, reconciled, or accounted for.

Period End Date Displays period end date for each coupon period calculated based on deal parameters.

Principal Balance Displays the principal balance amount calculated based on parameters selected on the deal.

Dates and Amounts Tab

Payment Date Displays scheduled payment dates for the life of the deal, calculated based on values selected on the deal.

Payment Amount Displays scheduled payment amounts for the life of the deal, calculated based on values selected on the deal.

Principal Payment Displays the total principal amount outstanding on the deal. Principal balance will include the original amount of the deal,

any adjustments made to the deal amount, and any interest capitalized on the deal.

Interest Payment

Displays the interest amount calculated as a percentage of the principal amount of the deal.

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.

Currency

Displays the currency entered on the deals page.

Transaction Rates Tab

Rate Set

The Rate Set check box is automatically selected for interest periods for which the rate is set. Set rates exist for all interest periods for fixed legs.

You set reset rates for floating legs as you reach reset dates.

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

If the cash flow is Firm, an accounting event is generated if you select Rate Set.

If the cash flow is Provisional and the Reset Rate Set check box on the Reset Rates page is deselected, no accounting event is generated if you deselect Rate Set. These attributes will change only after the real rate comes in from the market. Accounting payments will all occur only after the real rate is set.

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.

Reset Date

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

Rate from Source

Initially, the Rate populated on the Deal Detail page is defaulted to all interest periods in the future. Modify the rate from source as applicable. The system uses the rate to calculate a payment or receipt amount.

Index Margin

For interest calculations, the index margin is the value that is added to the Rate from Source, or the value by which the Rate from Source is multiplied.

You can override the margin for one or more interest periods.

Rate This field shows the adjusted interest rate inclusive of the margin.

Adjusting Margins on Floating-Rate Deals

This section discusses viewing and editing margins. You can view the interest rate for a period without the margin applied, view and adjust the margin applied to each interest period, and adjust the index margin for one or more interest periods.

When you save margin adjustments, the margin is used to recalculate interest payments for the affected interest period(s).

Note: The information in this section is relevant only for floating-rate IRP and IR swap deals.

Changing Margins on IRP Floating-Rate Deals

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to change margins for a floating-rate IRP deal.

Navigation

Deal Management, Process Deals, Interest and Payment Dates, Interest and Payment Dates

Change Margin

Use this section to override the margin for one or more interest periods. Enter a range of dates and the desired index margin.

Click the Change Margin button to recalculate interest payments for the interest periods within the designated range of dates. The recalculated values appear on the Interest and Payment Dates page as well as on the cashflows detail page.

Modifying Margins on IR Swap Deals with Floating-Rate Legs

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to modify margins on IR Swap deals with floating-rate legs.

Navigation

Deal Management, Process Deals, Interest and Payment Dates, Interest and Payment Dates

Change Margin

Use this section to override the margin for one or more interest periods. Enter a range of dates and the desired index margin.

For an IR swap deal, select the pay or receive leg, if required. Click the Change Margin button to recalculate interest payments for the interest periods within the designated range of dates. The recalculated values appear on the Interest and Payment Dates page as well as on the cashflows detail page.

Leg

Displays the pay or receive leg associated with the floating rate type. If both legs are floating, you can pick the leg to which the change margin applies.

From Date	Select the earliest date to which the change margin should apply.
To Date	Select the last date to which the change margin should apply.

Applying Manual Rates

This section discusses how to specify Rate from Source. You can update the Rate from Source for a fixed-rate deal, a floating-rate deal, or an IR swap deal.

Updating Rates for Fixed-Rate Deals

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to update rates for fixed-rate deals.

You can update rates for fixed-rate deals or legs by editing individual rows on the Transaction Details tab or by using the Change Rate section.

Change Rate

Use this section to update the rate for one or more interest periods. After you enter a rate and specify a range of periods, the system applies the new rate to the chosen range of periods. This functionality is allowed only for instruments that have the Allow Fixed Rate Change check box selected.

Rate Set and Rate

Enter a rate. The Rate Set check box is automatically selected for interest periods for which the rate is set. Set rates exist for all interest periods for fixed legs. The system uses the rate to calculate a payment or receipt amount.

If the cash flow is *Firm*, an accounting event is generated if you select Rate Set.

If you deselect Rate Set, the cash flow is *Provisional*, and the Reset Rate Set check box on the Reset Rates page is deselected, no accounting event is generated. These attributes will change only after the real rate comes in from the market. Accounting payments will all occur only after the real rate is set.

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.

Manually Resetting Rates for Floating-Rate Deals

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to manually reset rates for floating rate deals.

Navigation

Deal Management, Process Deals, Interest and Payment Dates, Interest and Payment Dates

Rate Set and Rate

Enter a rate. The Rate Set check box is automatically deselected for interest periods for which the rate is floating. If the rate is

fixed, the Rate Set check box is selected. Set rates exist for all interest periods for fixed legs.

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

If the cash flow is *Firm*, an accounting event is generated upon selecting the Rate Set check box.

If the cash flow is *Provisional* and the Reset Rate Set check box on the Reset Rates page is deselected, no accounting event is generated if you deselect Rate Set. These attributes will change only after the real rate comes in from the market. Accounting payments will all occur only after the real rate is set.

Reset Date

Displays the date on which the floating rate is set or reset; the entered rate calculates the payment amount. You must specify a rate for each interest period.

See [Processing Reset Rates](#).

Adding and Deleting Principal Paydowns and Drawdowns

This section discusses how to add and delete principal paydowns and drawdowns. You can:

- Add multiple paydowns and drawdowns on a single day or on different days.
- Change a paydown or drawdown amount.
- Delete a paydown or drawdown.
- Add a paydown or drawdown before the first interest payment.

Note: Paydowns and drawdowns that have been paid, reconciled, or accounted for cannot be changed.

Adding Multiple Paydowns and Drawdowns

Add Principal Paydown/Drawdown Use these fields to modify principal information:

1. In the Payment Type field, select Drawdown or Paydown.
2. Add the Payment Date.
3. Enter the amount in the Principal Amount field.
4. Click the Add Paydown/Drawdown button.

The system creates a new row in the Details grid with the payment type you have created. Deal processing recalculates the payment schedule based on the new paydown or drawdown.

Changing Paydown or Drawdown Amounts on a Fixed-Rate Deal

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to change paydown or drawdown amounts on a fixed-rate deal.

Navigation

Deal Management, Process Deals, Interest and Payment Dates, Interest and Payment Dates

Image: Interest and Payment Dates page for fixed-rate, IRP deal—with added Paydown/Drawdown amounts on the Interest Dates and Amounts tab

This example illustrates the fields and controls on the Interest and Payment Dates page for fixed-rate, IRP deal—with added Paydown/Drawdown amounts on the Interest Dates and Amounts tab. You can find definitions for the fields and controls later on this page.

Interest and Payment Dates

Unit US001 Deal ID 000000000363 Line 1

Description 1 Year to 2012-05-30 Investment USD 40k. @ 3.4%

Personalize | Find | View All | First 1-10 of 15 Last

Type	Period End Date	Principal Balance	Payment Date	Payment Amount	Principal Payment	Interest Payment	Override Interest Payment	Currency
Interest Payment	06/30/2011	40,000.00	06/30/2011	113.33	0.00	113.33	<input type="checkbox"/>	USD
Paydown	07/15/2011	43,000.00	07/15/2011	-3,000.00	-3,000.00	0.00	<input type="checkbox"/>	USD
Paydown	07/15/2011	43,800.00	07/15/2011	-800.00	-800.00	0.00	<input type="checkbox"/>	USD
Drawdown	07/15/2011	42,300.00	07/15/2011	1,500.00	1,500.00	0.00	<input type="checkbox"/>	USD
Interest Payment	07/30/2011	42,300.00	07/29/2011	119.85	0.00	119.85	<input type="checkbox"/>	USD
Interest Payment	08/30/2011	42,300.00	08/30/2011	119.85	0.00	119.85	<input type="checkbox"/>	USD
Interest Payment	09/30/2011	42,300.00	09/30/2011	119.85	0.00	119.85	<input type="checkbox"/>	USD
Interest Payment	10/30/2011	42,300.00	10/31/2011	119.85	0.00	119.85	<input type="checkbox"/>	USD
Interest Payment	11/30/2011	42,300.00	11/30/2011	119.85	0.00	119.85	<input type="checkbox"/>	USD
Interest Payment	12/30/2011	42,300.00	12/30/2011	119.85	0.00	119.85	<input type="checkbox"/>	USD

▼ Add Principal Paydown/Drawdown

Payment Type Principal Amount

Payment Date

Payment Amount

Enter a paydown or drawdown amount. The Payment Amount field becomes editable for new paydown or drawdown rows.

Only rows that have not been paid, reconciled, or accounted for can be modified. You can change the amount for each paydown or drawdown row. Only rows that have not been paid, reconciled, or accounted for can be modified.

Deleting Paydowns or Drawdowns



Click to delete the row. The delete icon becomes active for new paydown or drawdown rows. Only rows that have not been paid, reconciled, or accounted for can be deleted.

Adjusting Principal on Amortized Deals

For amortized deals, the Interest and Payment Dates page displays a comprehensive, payment-information schedule for the method of amortization that is selected in the Amort Method field on the Deal Detail page.

If you select the *Constant Payment* or *Constant Term* method of amortization, you can adjust the principal amount and payment date in the Add Principal Paydown/Drawdown section as follows:

1. In the Payment Type field, select *Drawdown* or *Paydown*.
2. Add the Payment Date.
3. Enter the amount in the Principal Amount field.
4. Click the Add Paydown/Drawdown button.

The system creates a new row in the Details grid with the payment type you have created. Deal processing recalculates the payment schedule based on the new paydown or drawdown.

If you select a Factored or Fixed Paydown method, however, you must enter additional values so that the system can correctly calculate the factored or fixed paydown amortization amount.

- Fixed Paydown Amortization

If the amortization method is fixed paydown, you can add a paydown/drawdown by percentage or amount.

To enter a fixed paydown value in the Add Principal Paydown/Drawdown section:

1. Enter a value in the Percentage field or the Principal Amount field.
2. Add the payment date.
3. For IR swap deals, select *Pay* or *Receive* in the Leg field.
4. Click the Add Paydown/Drawdown button.

- Factored Amortization

To enter a factored value in the Add Principal Paydown/Drawdown section:

1. In the Payment Type field, select *Drawdown* or *Paydown*.

To establish accreting factors, select *Drawdown*. The system then uses the factor as an accreting (not amortizing) factor.

2. Enter a value in the *Amortizing Factor* field.
3. Add the payment date.
4. Click the Add Paydown/Drawdown button.

Processing Reset Rates

This section discusses how to reset rates automatically.

Page Used to Process Reset Rates

Page Name	Definition Name	Navigation	Usage
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.

Automated Rate Resets Page

Use the Automated Rates Resets page (TRX_RTRESET_RUN) to 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.

Navigation

Deal Management, Process Deals, Automated Rate Resets, Automated Rate Resets

Image: Automated Rate Resets page

This example illustrates the fields and controls on the Automated Rate Resets page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Automated Rate Resets' page. At the top, there is a header with the page title and navigation links: 'Run Control ID RATE_RESETS', 'Report Manager', and 'Process Monitor'. A 'Run' button is located in the top right corner. Below the header, there are several input fields with search icons:

- Business Unit: US001
- Reset Rate Index: LIBOR
- *Rate Type: AVG
- *From Date: 01/07/2013
- To Date: 01/07/2013

Business Unit

Enter a value. If you specify a business unit, then the process applies the rate reset to deals within that business unit. If no business unit is specified, then all deals that meet the date and rate type criteria are processed.

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

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

Mature Deals Page

Use the Mature Deals page (TR_MATURE_DEALS) to run the Mature Deals process to identify and mark matured deals.

Navigation

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.

When deactivating a deal, you can automatically reverse the accounting entries on the Undo Deal Utility page. When you select the Reverse Accounting check box, you can use additional options to specify the Reversal Date Option and Combo Edit Template. The TRX_UNDO_DEAL Application Engine process uses the entered parameters and calls the Reverse Accounting Entries Application Engine process (TR_RVSL_DRVR).

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 reverses the accounting entries according to parameters you enter on the Undo Deal Utility page.

Related Links

"Managing Accounting Entries (*PeopleSoft FSCM 9.2: Cash Management*)"

Page Used to Deactivate Deals

Page Name	Definition Name	Navigation	Usage
Undo Deal Utility	TRX_UNDO_DEAL_REQ	Deal Management, Process Deals, Undo Deal, Undo Deal Utility	Deactivate a previously active deals and automatically reverses the accounting entries, if desired. Use the Accounting Entries for Undone Deals report to view accounting entries of a deactivated deal. This report is automatically created during the Undo Deal process.

Related Links

[Understanding the Deal Capture Process](#)

"Accounting Entries Page (*PeopleSoft FSCM 9.2: Cash Management*)"

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.

Related Links

"Setting Up Application-Specific Installation Options (*PeopleSoft FSCM 9.2: Application Fundamentals*)"

"Specifying System Security Options (*PeopleSoft FSCM 9.2: Application Fundamentals*)"

Undo Deal Utility Page

Use the Undo Deal Utility page (TRX_UNDO_DEAL_REQ) to deactivate a previously active deal and create the Accounting Entries for Undone Deals report.

Use the Accounting Entries for Undone Deals report to view accounting entries (ORIG_ACCOUNTING_ID and ACCTG_STATUS) of a deactivated deal. This report is automatically created during the Undo Deal process.

Navigation

Deal Management, Process Deals, Undo Deal, Undo Deal Utility

Image: Undo Deal Utility page

This example illustrates the fields and controls on the Undo Deal Utility page. You can find definitions for the fields and controls later on this page.

The screenshot shows the 'Undo Deal Utility' page with the following fields and controls:

- Run Control ID 1** | **Report Manager** | **Process Monitor** | **Run** (button)
- Undo Details** (header)
- *Business Unit**: US001 (text field with search icon)
- *Deal ID**: 000000000367 (text field with search icon and document icon)
- *As of Date**: 02/08/2013 (date field with calendar icon)
- Reverse Accounting** (checkbox)
- Reverse Accounting Parameters** (header)
- Reversal Date Option**: Specify Date (dropdown menu)
- Reversal Date**: 02/08/2013 (date field with calendar icon)
- Combo Template**: TREASURY (text field with search icon)

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.

Reverse Accounting

Click this check box to enable the Reverse Accounting Entries Application Engine process (TR_RVSL_DRV). You must enter reversal criteria in the Reverse Accounting Parameters section.

Reverse Accounting Parameters

Reversal Date Option

Select the date to use as the accounting date for the reversal accounting entries.

The Reversal Date field is available for input when the reversal date option is *Specify Date*.

Select a reversal date from these values:

- *Current Date*- Select to use the current date as the accounting date for the reversal accounting entries.
- *Specify Date* - This option requires a value in the Reversal Date field, where you can enter a specific accounting date.

Combo Template

Specify a ChartField combination editing template.

See "Setting Up Combination Editing (*PeopleSoft FSCM 9.2: Application Fundamentals*)".

Deal Management - Configuring Batch Processes

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. See the product documentation for *PeopleTools: Application Engine*.

If you run any of the PeopleSoft General Ledger COBOL processes, also configure the temporary tables for those processes. The *PeopleSoft General Ledger* documentation discusses how to do this in detail.

Related Links

"Understanding Optimal General Ledger Performance (*PeopleSoft FSCM 9.2: General Ledger*)"

Appendix A

Deals Capture Examples

Understanding Deals Capture Examples

This topic discusses the deals capture component in the context of entering common types of deals. Refer to the topic 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.

Related Links

[Understanding the Deal Capture Process](#)

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.

Section Heading	Field	Field Value
Deal Detail		
	Unit	US001

Section Heading	Field	Field Value
	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>
	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>

Section Heading	Field	Field Value
	Business Day Convention	<i>Modified Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Day Counted Interest</i> <i>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	<i>05/12/2000</i>
	Description	<i>Principal</i>
	Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Date	<i>05/15/2000</i>
	Description	<i>Interest</i>
	Amount	<i>-833.33</i>
	Currency	<i>USD</i>
	Nominal Date	<i>05/14/2000</i>
	Interest Date	<i>11/14/2000</i>

Section Heading	Field	Field Value
	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>
	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.

Section Heading	Field	Field Value
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>
	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</i> (Automatically populated with the default value.)
	Discount/Premium	<i>Straightline Method</i>
	Initial Reset Rate	<i>6.7</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>

Section Heading	Field	Field Value
	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>
	Interest Calculation	<i>Day Counted Interest</i> <i>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>

Section Heading	Field	Field Value
	Settlement Date	<i>01/25/2001</i>
	Description	<i>Interest</i>
	Amount	<i>-17,122.22</i>
	Currency	<i>USD</i>
	Nominal Date	<i>01/25/2001</i>
	Interest Date	<i>01/25/2001</i>
	Settlement Date	<i>04/25/2001</i>
	Description	<i>Interest</i>
	Amount	<i>-19,500.00</i>
	Currency	<i>USD</i>
	Nominal Date	<i>04/25/2001</i>
	Interest Date	<i>04/25/2001</i>
	Settlement Date	<i>07/25/2001</i>
	Description	<i>Interest</i>
	Amount	<i>0.00</i>
	Currency	<i>USD</i>
	Nominal Date	<i>07/25/2001</i>
	Interest Date	<i>07/25/2001</i>
	Settlement Date	<i>10/25/2001</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>

Section Heading	Field	Field Value
	Layout	820
Receipt Information		
	Our Settle Into SetID	SHARE
	Our Settle Into Bank	USBNK
	Our Settle Into Account	CHCK
	Our Settlement Instructions	TUS01

Entering Constant Method Amortizing Loans

On April 30, 2003, you initiate a bank loan of \$450,000 USD, with a fixed rate of 5%. The settlement date is May 2, 2003 with a term of three years (1096 days). The Straightline Method is used for the Discount/Premium and the loan is to be amortized using the Constant method.

Page	Field	Field Value
Deal Detail		
	Unit	US001
	Deal ID	358
	Instrument Type	BANKLOAN
	Transaction Date	04/30/2003
	Instrument Base Type	Interest Rate Physical
Interest Rate Physical Details		
	Settlement Date	05/02/2003
	Term	1096
	Maturity Date	05/02/2006
	Issue Date	05/02/2003
	Interest Period Start Date	05/02/2003
	Classification	Debt
	Rate Type	Fixed
	Rate	5.0
	Day Count Basis	Actual/360

Page	Field	Field Value
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>450,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>450,000.00.</i>
	Price % of Par	<i>100.0 (Automatically populated with the default value.)</i>
	Discount/Premium	<i>Straightline Method</i>
	Amortization Method	<i>Constant Payment</i>
	End Principal	<i>0.00</i>
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</i> <i>Normal First Coupon Period</i> <i>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.

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

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

Page	Field	Field Value
	Settlement Date	<i>05/03/2004</i>
	Description	<i>Interest</i>
	Amount	<i>-81,697.49</i>
	Currency	<i>USD</i>
	Nominal Date	<i>05/02/2004</i>
	Interest Date	<i>05/03/2004</i>
	Settlement Date	<i>11/02/2004</i>
	Description	<i>Interest</i>
	Amount	<i>-81,697.49</i>
	Currency	<i>USD</i>
	Nominal Date	<i>11/02/2004</i>
	Interest Date	<i>11/02/2004</i>
	Settlement Date	<i>05/02/2005</i>
	Description	<i>Interest</i>
	Amount	<i>-81,697.49</i>
	Currency	<i>USD</i>
	Nominal Date	<i>05/02/2005</i>
	Interest Date	<i>05/02/2005</i>
	Settlement Date	<i>11/02/2005</i>
	Description	<i>Interest</i>
	Amount	<i>-81,697.49</i>
	Currency	<i>USD</i>
	Nominal Date	<i>11/02/2005</i>
	Interest Date	<i>11/02/2005</i>
	Settlement Date	<i>05/02/2006</i>
	Description	<i>Principal & Interest</i>
	Amount	<i>-81,697.47</i>
	Currency	<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.

Page	Field	Field Value
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>

Page	Field	Field Value
	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</i> <i>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</i> <i>2.0 m. @ 6.125%</i>
	Deal Status	<i>Open (Before Sell)</i> <i>Partially Sold/Bought Back (After Partial Sell)</i>

Page	Field	Field Value
Settlement Instructions page		

Page	Field	Field Value
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>

Page	Field	Field Value
Update/Display Sell/Buyback Details page		
	Unwind Date	<i>09/30/2003</i>
	Settlement Date	<i>09/30/2003</i>
Unwind Settlement		
	Unwind Principal Balance	<i>2,000,000.00</i>
	Unwind Par	<i>600,000.00</i>
	Unwind Pro Rata %	<i>30.0</i>
	Sale Currency	<i>USD</i>
	Amortized Disc/Premium	<i>0.00</i>
	Price % of Par	<i>100.00000000</i>

Page	Field	Field Value
	Unamortized Disc/Premium	0.00
	Unwind Principal Amount	600,000.00
	Write-Off Unam Disc/Prem	0.00
	Unwind Accrual Amt	15,210.42
	Fee Balance	0.00
	Unwind Settlement Amount	615,210.42
	Amortized Fee	0.00
	Unwind Book Value	600,000.00
	Unamortized Fee	0.00
	Gain/Loss	0.00
	Write-Off Fee	0.00
Counterparty		
	SetID	SHARE
	Counterparty	USBNK
Settlement Instructions		
	Sale Bank SetID	SHARE
	Our Settlement Bank	USBNK
	Our Settlement Account	CHCK
	Settlement Instructions	TUS01, TUS01 Corporate Tr Settle Inst

A new deal representing the balance remaining of the original deal *after* the original deal has been entered as *Partially Sold/Bought Back*.

Note the new Deal ID, the added field Deal Start Date and the Deal Status.

Page	Field	Field Value
Deal Detail page		
	Settlement Date	05/01/2003

Page	Field	Field Value
	Term	732
	Maturity Date	05/02/2005
	Issue Date	05/01/2003
	Interest Period Start Date	05/01/2003
	Classification	Investment
	Rate Type	Fixed
	Rate	6.125
	Day/Count Basis	30/360
	Interest Calculation	Interest Bearing
	Par Amount	1,400,000.00
	Currency	USD
	Settlement Amount	1,400,000.00.
	Price % of Par	100.0
	Purchased Interest	0.00
	Discount/Premium	Constant Yield Method
	Yield	4.25000008
	Amort Method	Non Amortizing
Interest Dates and Calculation		
	Repeat Interest Dates	Selected
	Interest Frequency	Semi-Annual
	Business Day Convention	Following
	Next Interest Payment	Traded Cum-Interest
	Interest Calculation	Day Counted Interest Use Actual Interest Dates

Page	Field	Field Value
	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.

Page	Field	Field Value
Cashflows page		
	Date	<i>11/03/2003</i>
	Description	<i>Interest</i>
	Amount	<i>43,351.39</i>
	Currency	<i>USD</i>
	Nominal Date	<i>11/01/2003</i>
	Interest Date	<i>11/03/2003</i>

Page	Field	Field Value
	Date	<i>05/03/2004</i>
	Description	<i>Interest</i>
	Amount	<i>42,875.00</i>
	Currency	<i>USD</i>
	Nominal Date	<i>05/01/2004</i>
	Interest Date	<i>05/03/2004</i>
	Date	<i>11/01/2004</i>
	Description	<i>Interest</i>
	Amount	<i>42,398.61</i>
	Currency	<i>USD</i>
	Nominal Date	<i>11/01/2004</i>
	Interest Date	<i>11/01/2004</i>
	Date	<i>05/02/2005</i>
	Description	<i>Principal & Interest</i>
	Amount	<i>1,443.113.09</i>
	Currency	<i>USD</i>
Page	Field	Field Value
Interest and Payment Dates page		

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

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

Page	Field	Field Value
Cashflows page		
	Date	<i>05/01/2003</i>
	Description	<i>Principal</i>
	Amount	<i>-2,000,000.00</i>
	Currency	<i>USD</i>

Page	Field	Field Value
	Date	09/30/2003
	Description	Sale Settlement
	Amount	615,210.42
	Currency	USD

Sell/Buyback with Full Sale

A corporate bond investment was entered on April 30, 2003. The bond was issued in the amount of \$1,000,000.00 USD for 2 years to mature May 1, 2005 at 4.25% interest. On September 25, 2003, the investor sells 100% of the investment.

Page	Field	Field Value
Deal Detail page		
	Instrument Type	CORPBOND
	Transaction Date	04/30/2003
	Instrument Base Type	Interest Rate Physical
	Settlement Date	05/01/2003
	Term	731
	Maturity Date	05/01/2005
	Issue Date	05/01/2003
	Interest Period Start Date	05/01/2003
	Classification	Investment
	Rate Type	Fixed
	Rate	4.25
	Day/Count Basis	30/360
	Interest Calculation	Interest Bearing
	Par Amount	1,000,000.00
	Currency	USD

Page	Field	Field Value
	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>
	Yield	<i>4.25000000</i>
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</i> <i>Normal First coupon Period</i> <i>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</i> <i>1.0 m. @ 4.25%</i>
	Deal Status	<i>Open (Before Sale)</i> <i>Sold/Bought Back (After Sale)</i>

Page	Field	Field Value
Settlement Instructions page		

Page	Field	Field Value
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.

Page	Field	Field Value
Update/Display Sell/Buyback Details page		
	Unwind Date	<i>08/25/2003</i>
	Settlement Date	<i>08/25/2003</i>
	Receive	<i>Yes</i>
	Unwind Principal Balance	<i>1,000,000.00</i>
	Unwind Par	<i>1,000,000.00</i>
	Unwind Pro Rata %	<i>100.0</i>
	Sale Currency	<i>USD</i>
	Amortized Disc/Premium	<i>0.00</i>
	Price % of Par	<i>100.00000000</i>
	Unamortized Disc/Premium	<i>0.00</i>

Page	Field	Field Value
	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
	Our Settlement Account	CHCK, USBNK CHECKING ACCT
	Settlement Instructions	TUS01, TUS01 Corporate Tr Settle Inst

Process the deal to generate cashflows.

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

Entering Repurchase Agreements (Repos)

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

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

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

Page	Field	Field Value
	Yield	5.37499948 <hr/> Note: This is a system-generated value. You do not need to enter this value. <hr/>
	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
	Classification	Investment
	Rate Type	Fixed
	Rate	0.00000001
	Day/Count Basis	Actual/360
	Interest Calculation	Interest Bearing
	Par Amount	2,000,000.00
	Currency	USD
	Settlement Amount	2,000,000.00.

Page	Field	Field Value
	Price % of Par	100.00000000
	Purchased Interest	0.00
	Discount/Premium	(blank)
	Yield	(blank)
Interest Dates and Calculation		
	Repeat Interest Dates	Cleared
	Business Day Convention	Following
	Interest Calculation	Day Counted Interest Use Actual Interest Dates
	Interest Date Rule	(blank)
	Payment Date	Business Days — Paid in Arrears
	Portfolio	DEMO
	Accounting Treatment	Held to Maturity
	Counterparty	USBNK
	Issuer	USBNK
	Guarantor	USBNK
	Description	Overnight Repurchase Agreement with a 0.44 % "Haircut." 1 day debt to 08/09/00. USD 452,000,000 @ 5.375
	Deal Status	Matured
Interest Dates		
	Payment Type	Interest
	Period End Date	08/09/2000
	Payment Date	08/09/2000
	Override	(not selected)
	Amount	-67,486.11

Page	Field	Field Value
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>

Page	Field	Field Value
Cashflows page		
	Settlement Date	08/08/2000
	Description	Principal
	Amount	452,000,000.00
	Currency	USD
	Settlement Date	08/08/2000
	Description	Principal
	Amount	-2,000,000.00
	Currency	USD
	Settlement Date	08/09/2000
	Description	Principal & Interest
	Amount	-452,067,486.11
	Currency	USD
	Settlement Date	08/09/2000
	Description	Principal
	Amount	2,000,000.00
	Currency	USD

Entering IRPs with Periodic Interest Accruals Paid at Maturity

When you select a periodic compounding frequency for a deal, the amount accrued is compounded into the principal to calculate the new interest. However, there are deal situations when you want the amount to accrue on a periodic basis, but not be compounded into the principal until the maturity date. These deals situations encompass IRP deals with a term over 1 year and the accrued interest to be paid at maturity—instead of the accrued interest being periodically applied to the principal. (In this discussion we use the convention *IRP/1+YR/Interest at Maturity* to refer to these types of deals.) To accomplish this, you need to create a new instrument and configure certain fields the Deal Detail page. This ensures that the system withholds paying the accrued amount to the principal until the specified Maturity Date.

To create IRP/1+YR/Interest at Maturity deals:

Define a simple interest rate physical instrument, completing the Instrument Detail page as shown 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 [Selecting Accounting Templates](#).

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate physical instrument (1 of 2). You can find definitions for the fields and controls later on this page.

Instrument Detail		Accounting Templates	
SetID:	SHARE	Instrument Type:	DEPOLOAN
Description:	DEPOLOAN		
Copy from existing instrument		Notes	
Details		Find View All First 1 of 1 Last	
Line: 1 of 1	Instrument Base Type:	Interest Rate Physical	
Extra Attributes			
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	

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

This example illustrates the fields and controls on the Instrument Detail page – for an interest rate physical instrument (2 of 2). You can find definitions for the fields and controls later on this page.

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"/>	Reset Date: <input type="text"/>
<input type="text"/>		<input type="text"/>	<input type="text"/>
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"/>		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"/>		<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"/>		<input type="checkbox"/>	Is a Repo
<input type="checkbox"/>		<input type="checkbox"/>	Commercial Paper Issue
Rules for Accounting Treatment			

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.

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

This example illustrates the fields and controls on the Deal Detail page – entering deal detail information (1 of 2). You can find definitions for the fields and controls later on this page.

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
		*Maturity Date:	02/12/2008
Issue Date:	02/22/2006	Coupon Start Date:	02/22/2006
Classification:	Debt	*Rate Type:	Fixed
Rate:	5.00000000	Reset Index:	
Margin Operator:		Index Margin:	
*Day Count Basis:	Actual/360	*Interest Calculation:	Interest Bearing
*Par Amount:	10,000,000.00	*Currency:	USD
*Settlement Amount:	10,000,000.00	*Price % of Par:	100.00000000
Purchased Interest:		Discount/Premium:	
Yield:		Estimated Maturity Date:	
*Amort Method:	Non Amortizing		
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:	
		Last Coupon:	
*Business Day Convention:	Modified Following	<input checked="" type="radio"/> Day Counted Interest	
Next Interest Payment:		Interest Dates:	Use Nominal Dates

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

This example illustrates the fields and controls on the Deal Detail page – entering deal detail information (2 of 2). You can find definitions for the fields and controls later on this page.

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 \(0\)](#)

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.

Image: Cashflows page – with interest added to principal at maturity

This example illustrates the fields and controls on the Cashflows page – with interest added to principal at maturity. You can find definitions for the fields and controls later on this page.

Cashflows

Details					
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		

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).

Related Links

[Specifying IRP Deal Details](#)

[Estimated Interest Accruals Page](#)

"Processing Accounting Entries (*PeopleSoft FSCM 9.2: Cash Management*)"

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.

Page	Field	Field Value
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>
	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>

Page	Field	Field Value
	Day Count Basis	<i>Actual/360</i>
	Notional Amount	<i>17,500,000.00</i>
	Currency	<i>CAD</i>
	Reset Index	<i>LIBOR</i>

Page	Field	Field Value
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>

Page	Field	Field Value
Interest and Payment Dates page		

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

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

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

Page	Field	Field Value
	Leg	<i>Pay</i>
	Type	<i>Interest</i>
	Period End Date	<i>05/02/2005</i>
	Reset Date	<i>(blank)</i>
	Payment Date	<i>05/02/2005</i>
	Amount	<i>-271,875.00</i>
	Principal Balance	<i>-15,000,000.00</i>
	Rate Set	<i>Yes</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>
	Leg	<i>Receive</i>
	Type	<i>Interest</i>
	Period End Date	<i>05/02/2005</i>
	Reset Date	<i>11/02/2004</i>
	Payment Date	<i>05/02/2005</i>
	Amount	<i>343,145.83</i>
	Principal Balance	<i>17,500,000.00</i>
	Rate Set	<i>Yes</i>
	Rate from Reset Source	<i>(blank)</i>
	Rate	<i>3.9</i>
	Amount	<i>343,145.83</i>
	Principal Payment	<i>0.00</i>
	Currency	<i>CAD</i>
Page	Field	Field Value
Cashflows page		

Page	Field	Field Value
	Settlement Date	11/03/2003
	Description	Pay
	Amount	-271,875.00
	Currency	USD
	Nominal Date	11/03/2003
	Interest Date	11/03/2003
	Settlement Date	11/03/2003
	Description	Receive
	Amount	366,722.22
	Currency	CAD
	Nominal Date	11/03/2003
	Interest Date	11/03/2003
	Settlement Date	05/03/2004
	Description	Pay
	Amount	-271,875.00
	Currency	USD
	Nominal Date	05/03/2004
	Interest Date	05/03/2004
	Settlement Date	05/03/2004
	Description	Receive
	Amount	358,312.50
	Currency	CAD
	Nominal Date	05/03/2004
	Interest Date	05/03/2004
	Settlement Date	11/02/2004
	Description	Pay
	Amount	-271,875.00
	Currency	USD
	Nominal Date	11/02/2004
	Interest Date	11/02/2004

Page	Field	Field Value
	Settlement Date	11/02/2004
	Description	Receive
	Amount	353,305.56
	Currency	CAD
	Nominal Date	11/02/2004
	Interest Date	11/02/2004
	Settlement Date	05/02/2005
	Description	Pay
	Amount	-271,875.00
	Currency	USD
	Nominal Date	05/02/2005
	Interest Date	05/02/2005
	Settlement Date	05/02/2005
	Description	Receive
	Amount	343,145.83
	Currency	CAD
	Nominal Date	05/02/2005
	Interest Date	05/02/2005

Entering Foreign Currency and Foreign Currency Swaps

On April 30, 2003 you enter a deal to exchange \$1,000,000.00 JPY for \$15,000.00 CAD at the LIBOR. The exchange rate is 7.25% for 1 year.

Page	Field	Field Value
Deal Detail page		
	Unit	US001
	Deal ID	363
	Instrument Type	IRSWAP
	Transaction Date	04/30/2003
	Instrument Base Type	Interest Rate Swap
Interest Rate Swap Details		

Page	Field	Field Value
	Commencement Date	05/02/2003
	Term	367
	Maturity Date	05/03/2004
	Amort Method	Non Amortizing
	Swap Principals	At Commencement
	Forward Rate Options	Not a Forward Rate Agreement
	Pay (group box)	
	Rate Type	Fixed
	Rate	7.25
	Interest Calculation	Interest Bearing
	Day/Count Basis	30/360
	Notional Amount	1,000,000.00
	Currency	JPY
	Receive (group box)	
	Rate Type	Floating
	Rate	4.1
	Interest Calculation	Interest Bearing
	Day Count Basis	Actual/360
	Notional Amount	15,000.00
	Currency	CAD
	Reset Index	LIBOR

Page	Field	Field Value
Interest Dates and Calculation		
	Repeat Interest Dates	Selected
	Pay (group box)	
	Interest Frequency	Semi-Annual

Page	Field	Field Value
	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</i> <i>Use Actual Interest Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest</i> <i>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>
	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>

Page	Field	Field Value
Settlement Instructions page		

Page	Field	Field Value
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>TJJNI</i>
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>

Page	Field	Field Value
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>

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

Page	Field	Field Value
	Leg	<i>Receive</i>
	Type	<i>Interest</i>
	Period End Date	<i>05/03/2004</i>
	Reset Date	<i>11/03/2003</i>
	Payment Date	<i>05/03/2004</i>
	Amount	<i>-307.13</i>
	Principal Balance	<i>15,000.00</i>
	Rate Set	<i>Cleared</i>
	Rate	<i>(blank)</i>
	Interest Payment	<i>-307.13</i>
	Currency	<i>CAD</i>

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

Page	Field	Field Value
	Settlement Date	11/03/2003
	Description	Pay
	Amount	-316.04
	Currency	CAD
	Nominal Date	11/03/2003
	Interest Date	11/03/2003
	Settlement Date	05/03/2004
	Description	Receive
	Amount	36,250.00
	Currency	JPY
	Nominal Date	05/03/2004
	Interest Date	05/03/2004
	Settlement Date	05/03/2004
	Description	Pay
	Amount	-307.13
	Currency	CAD
	Nominal Date	05/03/2004
	Interest Date	05/03/2004

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.

Page	Field	Field Value
Deal Detail page		
	Unit	US001
	Deal ID	TSWAP1
	Instrument Type	IRSWAP
	Transaction Date	04/23/1999
	Instrument Base Type	Interest Rate Swap

Page	Field	Field Value
Interest Rate Swap Details		
	Commencement Date	04/27/1999
	Term	180
	Maturity Date	10/24/1999
	Swap Principals	Don't Swap
	Forward Rate Options	Not a Forward Rate Agreement
	Pay (group box)	
	Rate Type	Fixed
	Rate	10.0
	Interest Calculation	Interest Bearing
	Day/Count Basis	30/360.
	Notional Amount	1,000,000.00
	Currency	USD
	Receive (group box)	
	Rate Type	Floating
	Rate	10.0
	Interest Calculation	Interest Bearing
	Day Count Basis	Actual/360
	Notional Amount	1,000,000.00
	Currency	USD
	Reset Index	LIBOR
Interest Dates and Calculation		
	Repeat Interest Dates	Selected
	Pay (group box)	
	Interest Frequency	Semi-Annual
	Business Day Convention	Modified Following
	Receive (group box)	

Page	Field	Field Value
	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</i> <i>Use Nominal Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest</i> <i>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>
	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>

Page	Field	Field Value
Settlement Instructions page		
Payment Information		

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

Page	Field	Field Value
Interest and Payment Dates page		
	Leg	<i>Receive</i>
	Type	<i>Interest</i>
	Period End Date	<i>07/27/1999</i>
	Reset Date	<i>04/27/1999</i>
	Payment Date	<i>07/27/1999</i>
	Amount	<i>25,666.67</i>
	Principal Balance	<i>1,000,000.00</i>
	Rate Set	<i>Selected</i>
	Rate	<i>10.5</i>
	Interest Payment	<i>25,666.67</i>

Page	Field	Field Value
	Leg	<i>Pay</i>
	Type	<i>Interest</i>
	Period End Date	<i>10/24/1999</i>
	Reset Date	<i>(blank)</i>
	Payment Date	<i>10/25/1999</i>
	Amount	<i>-49,166.67</i>
	Principal Balance	<i>-1,000,000.00</i>
	Rate Set	<i>Selected</i>
	Rate	<i>10.0</i>
	Interest Payment	<i>-49,166.67</i>
	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.

Page	Field	Field Value
Deal Detail page		
	Unit	<i>US001</i>
	Deal ID	<i>364</i>
	Instrument Type	<i>IRSWAP</i>
	Transaction Date	<i>04/30/2003</i>

Page	Field	Field Value
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>04/30/2003</i>
	Term	<i>366</i>
	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>
	Currency	<i>USD</i>
	Reset Index	<i>LIBOR</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Pay (group box)	

Page	Field	Field Value
	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</i> <i>Use Actual Interest Dates</i>
	Interest Calculation Receive	<i>Day Counted Interest</i> <i>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>
	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>

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

Page	Field	Field Value
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>

Page	Field	Field Value
Interest and Payment Dates page		

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

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

Page	Field	Field Value
	Settlement Date	10/30/2003
	Description	Pay
	Amount	-83.33
	Currency	USD
	Nominal Date	10/30/2003
	Interest Date	10/30/2003
	Settlement Date	04/30/2004
	Description	Receive
	Amount	1008.33
	Currency	USD
	Nominal Date	04/30/2004
	Interest Date	04/30/2004

Entering Forward Rate Agreements

On August 4, 2003, you receive an order to enter into a forward deal, paying 1,000,000.00 USD at fixed rate 5% and receiving 1,000,000.00 USD at a floating rate set to the CP2YC. The term is 90 days.

Page	Field	Field Value
Deal Detail		
	Unit	US001
	Deal ID	361
	Instrument Type	FRA
	Transaction Date	08/04/2003
	Interest Rate Base Type	Interest Rate Swap
Interest Rate Swap Details		
	Commencement Date	09/02/2003
	Term	90
	Maturity Date	12/01/2003
	Amort Method	Non Amortizing
	Swap Principals	Don't Swap

Page	Field	Field Value
	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		
	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</i> <i>Use Actual Interest Dates</i>
	Interest Calculation	<i>Day Counted Interest</i> <i>Use Actual Interest Dates</i>
	Interest Date Rule — Pay	<i>No Interest Date Rule</i>

Page	Field	Field Value
	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>
	Reset Date	<i>Set in Advance</i>
	+/-Reset Date	<i>-2</i>
	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>

Page	Field	Field Value
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>

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

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

Page	Field	Field Value
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>
	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>

Page	Field	Field Value
	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>

Page	Field	Field Value
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>JCHK</i>
	Our Settlement Instructions	<i>USBKJ</i>

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

Page	Field	Field Value
	Settlement Date	04/17/2000
	Description	Buy
	Amount	1,000,000.00
	Currency	USD
	Settlement Date	04/17/2000
	Description	Sell
	Amount	-1,000,000.00
	Currency	USD
	Settlement Date	04/17/2000
	Description	Sell
	Amount	-10,000.00
	Currency	USD

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.

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

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

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	SHARE
	Our Settle Thru Bank	USBNK
	Our Settle Thru Account	CAN
	Counterparty's Instructions	USCA2
	Payment Method	Wire Transfer
	Layout	PAYMENTEIP
Receipt Information		
	Our Settle Into SetID	SHARE
	Our Settle Into Bank	JPBNK

Page	Field	Field Value
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TJPN2</i>

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

Page	Field	Field Value
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>

Page	Field	Field Value
	Spot Rate	<i>1.6</i>
	Spot Date	<i>05/01/2003</i>
	Term	<i>4</i>
	Domestic (group box)	
	Sell	<i>Yes</i>
	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>

Page	Field	Field Value
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>

Page	Field	Field Value
	Our Settle Into Account	<i>CAN</i>
	Our Settlement Instructions	<i>USCA1</i>

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

Entering Options

This section discusses how to:

- Enter swaptions.
- Enter callable bonds.
- Enter foreign exchange deal options.
- Enter binary options.

Entering Swaptions

On August 4, 2003 you receive an order to enter into a swaption. The terms are 10,000,000 USD at a rate of 5.3% with a term of 728 days.

Page	Field	Field Value
Deal Detail, Line 1		
	Unit	<i>US001</i>
	Deal ID	<i>365</i>
	Instrument Type	<i>IRSWPTN</i>

Page	Field	Field Value
	Transaction Date	08/04/2003
	Instrument Base Type	Option
Option Details		
	Start Date	08/04/2003
	Term	728
	Expiry Date	08/01/2005
	Purchase/Write	Purchase
	Option Status	Active
	Strike Rate	5.3
	Option Delta	1.0
	Initial Intrinsic Value	10,000,000.00
	Currency	USD
	Premium Payments/Receipts (group box)	
	Payment Date	08/01/2005
	Payment Amount	-10,000,000.00
	Payment Currency	USD
Deal Detail, Line 2		
	Instrument Base Type	Interest Rate Swap
Interest Rate Swap Details		
	Commencement Date	08/04/2003
	Term	728
	Maturity Date	08/01/2005
	Amort Method	Non Amortizing
	Swap Principals	Don't Swap
	Forward Rate Options	Not a Forward Rate Agreement
	Pay (group box)	
	Rate Type	Floating

Page	Field	Field Value
	Rate	6.0
	Interest Calculation	Interest Bearing
	Day Count Basis	Actual/360
	Amount	10,000,000.00
	Currency	USD
	Reset Index	LIBOR
	Receive (group box)	
	Rate Type	Fixed
	Rate	6.5
	Interest Calculation	Interest Bearing
	Day Count Basis	Actual/360
	Amount	10,000,000.00
	Currency	USD
Interest Dates and Calculation		
	Repeat Interest Dates	Cleared
	Pay (group box)	
	Interest Frequency	(blank)
	Reset Frequency	(blank)
	Business Day Convention	Modified Following
	Receive (group box)	
	Interest Frequency	(blank)
	Reset Frequency	(blank)
	Business Day Convention	Modified Following
	Interest Calculation Pay	Day Counted Interest Use Actual Interest Dates
	Interest Calculation Receive	Day Counted Interest Use Actual Interest Dates

Page	Field	Field Value
	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>
	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>

Page	Field	Field Value
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>

Page	Field	Field Value
	Payment Method	<i>Electronic Funds Transfer</i>
	Layout	<i>820</i>
Receipt Information (Line 1)		
	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>
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>

Page	Field	Field Value
Cashflows		
	Settlement Date	<i>08/01/2005</i>
	Description	<i>Option Payment</i>
	Amount	<i>-10,000,000.00</i>
	Currency	<i>USD</i>

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.

Page	Field	Field Value
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>TCALL</i>
	Instrument Type	<i>CALLBOND</i>
	Transaction Date	<i>05/31/2006</i>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Option</i>
	Option Details (section)	
	Start Date	<i>05/31/2006</i>
	Term	<i>3653</i>
	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>

Page	Field	Field Value
	Option Exercise Dates (group box)	
	Start Date	05/31/2006
	End Date	05/31/2016
	Strike Rate	103.00000
Deal Detail		
	Line	2 of 2
	Instrument Base Type	Interest Rate Physical
	Contingent Upon Base Line	1
	Settlement Date	05/31/2006
	Term	3653
	Maturity Date	05/31/2016
	Issue Date	05/31/2006
	Coupon Date	05/31/2006
	Classification	Investment
	Rate Type	Fixed
	Rate	6.5000000
	Day Count Basis	Actual/Actual
	Interest Calculation	Interest Bearing
	Par Amount	30,000.00
	Currency	USD
	Settlement Amount	30,900.00
	Price % of Par	103.00000000
	Discount Premium	Constant Yield Method
	Amort Method	Non Amortization
	Interest Dates and Calculations (section)	
	Interest Frequency	Quarterly
	Interest Calculation (group box)	

Page	Field	Field Value
	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.

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

Page	Field	Field Value
	Strike Rate	5.0
	Option Delta	1.0
	Initial Intrinsic Value	0.0
	Currency	USD
	Premium Payments/Receipts (group box)	
	Payment Date	01/04/1999
	Payment Amount	-2,221.00
	Payment Currency	USD
	Strike Rate	5.0
Deal Detail		
	Line	2 of 2
	Instrument Base Type	FX Deal Physical
	Contingent Upon Base Line	1
FX Details		
	Foreign (group box)	
	Buy	Selected
	Currency	DEM
	Amount	7,500.00
	Domestic (group box)	
	Sell	Selected
	Currency	USD
	Amount	5,000.00
	Spot Rate	1.4
	Forward Rate	1.5
	Spot Date	01/05/1999
	Term	240
	Maturity Date	09/02/1999

Page	Field	Field Value
	Portfolio	<i>GTI</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>Matured</i>
	Net Deal Settlement Cashflows	<i>Selected</i>

Page	Field	Field Value
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		
	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 page		
	Line	<i>2</i>
Payment Information		

Page	Field	Field Value
	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.

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

Page	Field	Field Value
	Payment Amount	<i>-10,000,000.</i>
	Payment Currency	<i>USD</i>
Deal Detail		
	Line	<i>1 of 2</i>
	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>

Page	Field	Field Value
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>

Page	Field	Field Value
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>

Entering Futures Contract Deals

This section discusses entering a futures contract deal.

Entering Futures Contract Deals

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

Page	Field	Field Value
Deal 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		

Page	Field	Field Value
	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>
	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>
Interest Dates and Calculations		

Page	Field	Field Value
	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</i> <i>Normal First Coupon Period</i> <i>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>

Entering Commodity Deals

This section discusses entering a commodity deal.

Entering Commodity Deals

On April 25, 2003, you receive an order to buy 100 units of gold priced at 336.60 USD per ounce for a term of 222 days.

Page	Field	Field Value
Deal Detail		
	Instrument Type	<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>

Page	Field	Field Value
	Term	222
	Maturity Date	12/03/2003
	Market/Exchange	NYMEX
	Commodity Code	GOLD
	Buy/Sell	Buy
	Unit of Measure	OZT
	Price per Unit	336.60
	Quantity	100
	Rate Reset Type	Fixed
	Amount	33,660.00
	Currency	USD
	Accounting Treatment	Other
	Counterparty	USBNK
	Issuer	USBNK
	Guarantor	USBNK
	Description	Buy Commodity GOLD, 100 quantity for 336.6 each on 2003-04-25, maturing on 2003-12-03
	Deal Status	Open

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	SHARE
	Our Settle Thru Bank	USBNK
	Our Settle Thru Account	CHCK
	Counterparty's Instructions	USBKS
	Payment Method	System Check

Page	Field	Field Value
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 Generic Deals

In this section we discuss entering generic deals.

Entering Generic Deals

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

Page	Field	Field Value
Deal 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>
	Term	<i>366</i>
	Maturity Date	<i>04/30/2004</i>
	Accounting Treatment	<i>Other</i>

Page	Field	Field Value
	Counterparty	<i>BR1</i>
	Deal Status	<i>Open</i>

Page	Field	Field Value
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 B

Delivered Workflows for Deal Management

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

<i>Information Type</i>	<i>Description</i>
Event Description	<p>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).</p> <p>The system activates this workflow when the following conditions are met: the deal's business unit has the Enable Auto Confirmation 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).</p>

Information Type	Description
Action Description	Routes names of confirmed deals to an assigned user, through worklist or email.
Notification Method	Worklist Email
Active or Inactive	Active

Workflow Objects

Information Type	Description
Approval Rule Set	None
Business Process	Administer Deals (TR_ADMINISTER_DEALS)
Activity	Auto Inbound Deal Confirmation
Role	None

Deal Preapproval

This section discusses the Deal Preapproval workflow.

Description

Information Type	Description
Event Description	The system activates this workflow when the following conditions are met: Enable Deal Preview/Approve is selected on the Treasury Options page (BUS_UNIT_OPT_TR) at the business unit level, the Approval Required is selected on the Instrument Detail page (INSTR_DETAIL_TR), and Submit for Preview is selected on the Deal Detail page (TRX_DETAIL_TR).
Action Description	Routes names of previewed deals to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

<i>Information Type</i>	<i>Description</i>
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Enter Deal Terms
Role	None

Deal Review

This section discusses the Deal Review workflow.

Description

<i>Information Type</i>	<i>Description</i>
Event Description	The system activates this workflow when the following conditions are met: the Enable Deal Preview/Approve check box is selected on the Treasury Options page (BUS_UNIT_OPT_TR), and the Approval Required option is selected on the Instrument Detail page (INSTR_DETAIL_TR).
Action Description	Routes names of deals requiring approval to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

<i>Information Type</i>	<i>Description</i>
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Enter Deal Terms
Role	None

Deal Suspension

This section discusses the Deal Suspension workflow.

Description

Information Type	Description
Event Description	The system activates this workflow when the following conditions are met: the Enable Deal Preview/Approve 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 <i>Suspended</i> .
Action Description	Routes names of suspended deals to an assigned user's worklist.
Notification Method	Worklist Email
Active or Inactive	Active

Workflow Objects

Information Type	Description
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activities	Deal Pre-Approvals, Review Deal Terms, Review At Confirmation
Role	None

Invalid Deal Confirmation

This section discusses the Invalid Deal Confirmation workflow.

Description

Information Type	Description
Event Description	The system sends an email when the following conditions are met: the Enable Invalid Confirmation 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 <i>Invalid</i> .
Action Description	Routes names of invalid deals to an assigned user's worklist.
Notification Method	Worklist

<i>Information Type</i>	<i>Description</i>
Active or Inactive	Active

Workflow Objects

<i>Information Type</i>	<i>Description</i>
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Manual Deal Confirmations
Role	None

Limit Checked

This section discusses the Limit Checked workflow.

Description

<i>Information Type</i>	<i>Description</i>
Event Description	When you run the Limit Notification process (TR_POS_NOTIFY) from the Limit Notification page (TR_AE_RUNCNTL) to check if a deal has exceeded established position limits.
Action Description	Routes names of positions exceeding limits to an assigned user's worklist for review.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

<i>Information Type</i>	<i>Description</i>
Approval Rule Set	None
Business Process	Managing Positions (TR_MANAGE_POSITIONS)
Activity	Review and Monitor Positions
Role	None

Information Type	Description
View Page	Review Limit Notification (POS_NOTIFY)

Review at Confirmation

This section discusses the Review at Confirmation workflow.

Description

Information Type	Description
Event Description	The system activates this workflow when the following conditions are met: the Enable Deal Preview/Approve is selected on the Treasury Options page (BUS_UNIT_OPT_TR), and the Review at Confirmation check box is selected on the Instrument Detail page (INSTR_DETAIL_TR).
Action Description	The system sends an email listing deals with invalid confirmations.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Information Type	Description
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)
Activity	Enter Deal Terms
Role	None

Appendix C

Deal Management Reports

Deal Management Reports: A to Z

This table lists the BI Publisher reports provided with Deal Management, sorted alphanumerically by report ID. If you need more information about a report, click the link to navigate to information about the process where the report is used.

Report ID and Report Name	Description	Navigation	Run Control Page
TRX1003 Deal Approval Register	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
TRX1005 Confirmation Register	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
TRX1011 Unrecognized Confirmations	Shows comprehensive information for unrecognized confirmations for a specified business unit and date range.	Deal Management, Confirm Deals, Unrecognized Confirmations	RUN_TRC1011
TRX1012 Confirmation Document Deal Confirmation - Physical	Shows trade confirmation and settlement instruction information for an interest rate physical deal on a given transaction date, and is formatted for faxing.	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1012
TRX1013 Deal Confirmation - FX	Shows trade confirmation and settlement instruction information for a foreign exchange physical deal on a given transaction date, and is formatted for faxing.	Deal Management, Confirm Deals, Confirmation Document	RUN_TRC1013
TRX1015 Deal Rolling History	Shows the master roll ID, deal ID, maturity date, and amount information.	Deal Management, Reports, Deal Rolling History	RUN_TRC1015
TRX2010 Deal Register	Shows comprehensive deal information for a specified business unit and date range.	Deal Management, Reports, Deal Register	RUN_TRC2010

Report ID and Report Name	Description	Navigation	Run Control Page
TRX3006 Deals by Counterparty/ Settlement Date	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
TRX3008 Rate Resets	Shows rate reset information for all deals of a specified business unit and date range. See Deal Position Update Page .	Deal Management, Confirm Deals, Resets in a Period	RUN_TRC3008
TRX3011 Accrued Investment and Debt	Shows comprehensive deal information, including amortized discount and accrued interest for specified business unit, business date, and instrument type. See Estimated Interest Accruals Page .	Deal Management, Reports, Accrued Investment and Debt	RUN_TRC3011
TRX3012 Interest Rate Deals	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
TRX3013 Deals by Counterparty/ Maturity Date	Shows comprehensive information for deals of a selected business unit (and the unit's default counterparty). The report may be narrowed by deal status, type, and/or maturity date range.	Deal Management, Reports, Deals by Counterparty/Mat Dt	RUN_TRC3013
TRX3014 Settlements	Shows settlement information for a specified business unit, including source code and source ID.	Deal Management, Reports, Settlements	RUN_TRC3014
TRX3019 Deals By Counterparty/ Transaction Date	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

Report ID and Report Name	Description	Navigation	Run Control Page
TRX3020 Equity Details	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 for each equity. The report can also be run for a single equity.	Deal Management, Reports, Equity Details, Equity Details	RUN_TRC3020
TRX4080 Accounting Entries on Undone Deals	Shows accounting entries for deactivated deals, and is automatically generated from the Undo Deal Utility Application Engine program. See Deactivating Deals .	Deal Management, Process Deals, Undo Deal	TRX_UNDO_DL_REQ
TRX4120 Line of Credit Report	Shows all lines of credit and associated usage, and costs.	Deal Management, Reports, Line of Credit	RUN_TRC4120
TRX4130 Commercial Paper	Details the all-inclusive costs of issuing commercial paper, including fees on lines of credit as well as dealer fees that are not recorded as part of the commercial paper instrument. See Creating Line-of-Credit and Commercial Paper Reports .	Deal Management, Reports, Commercial Paper	RUN_TRC4130

