PeopleSoft FSCM 9.2: PeopleSoft Deal Management

June 2022

PeopleSoft FSCM 9.2: PeopleSoft Deal Management

Documentation Accessibility

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

Access to Oracle Support

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

Contents

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.

Hosted PeopleSoft Online Help

You can access the hosted PeopleSoft Online Help on the Oracle Help Center. The hosted PeopleSoft Online Help 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. The hosted PeopleSoft Online Help is available in English only.

To configure the context-sensitive help for your PeopleSoft applications to use the Oracle Help Center, see Configuring Context-Sensitive Help Using the Hosted Online Help Website.

Locally Installed Help

If you're setting up an on-premise PeopleSoft environment, and your organization has firewall restrictions that prevent you from using the hosted PeopleSoft Online Help, you can install the online help locally. See Configuring Context-Sensitive Help Using a Locally Installed Online Help Website.

Downloadable PeopleBook PDF Files

You can access downloadable PDF versions of the help content in the traditional PeopleBook format on the Oracle Help Center. 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 families 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 family. Whether you are implementing a single application, some combination of applications within the product family, or the entire product family, 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: 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.

Typographical Convention	***Description***
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.
. . . (ellipses)	Indicate that the preceding item or series can be repeated any number of times in PeopleCode syntax.
{ } (curly braces)	Indicate a choice between two options in PeopleCode syntax. Options are separated by a pipe (|).
[ ] (square brackets)	Indicate optional items in PeopleCode syntax.
& (ampersand)	When placed before a parameter in PeopleCode syntax, an ampersand indicates that the parameter is an already instantiated object. Ampersands also precede all PeopleCode variables.
⇒	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)

Translations and Embedded Help

PeopleSoft 9.2 software applications include translated embedded help. With the 9.2 release, PeopleSoft aligns with the other Oracle applications by focusing our translation efforts on embedded help. We are not planning to translate our traditional online help and PeopleBooks documentation. Instead we offer very direct translated help at crucial spots within our application through our embedded help widgets. Additionally, we have a one-to-one mapping of application and help translations, meaning that the software and embedded help translation footprint is identical—something we were never able to accomplish in the past.

Using and Managing the PeopleSoft Online Help

Select About This Help in the left navigation panel on any page in the PeopleSoft Online Help to see information on the following topics:

- Using the PeopleSoft Online Help.
- Managing hosted Online Help.
- Managing locally installed PeopleSoft Online Help.

PeopleSoft FSCM Related Links

Oracle Help Center

Hosted Online Help

PeopleSoft Information Portal

My Oracle Support

Financial and Supply Chain Management information for Search Framework search engine can be found in PeopleSoft Application Fundamentals documentation. For application specific information, see the "Understanding Search Pages within Components " (Application Fundamentals) topic.

PeopleSoft Training from Oracle University

PeopleSoft Video Feature Overviews on YouTube

PeopleSoft Business Process Maps (Microsoft Visio format)

PeopleSoft Spotlight Series

Contact Us

Send your suggestions to psoft-infodev_us@oracle.com.

Please include the applications update image or PeopleTools release that you're using.

Follow Us

Icon	***Link***
	YouTube

Icon	***Link***
	Twitter@PeopleSoft_Info.
	PeopleSoft Blogs
	LinkedIn

Chapter 1

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.

This documentation discusses these business processes in the business process topics.

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.

This documentation discusses integration considerations in the implementation topics. Supplemental information about third-party application integrations is located on Oracle's website, My Oracle Support.

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: 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 Oracle sources of information, including the installation guides and troubleshooting information.

Related Links

"Other Sources of Information" (PeopleSoft Banks Setup and Processing)

"Cash Management Implementation" (PeopleSoft 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" (PeopleSoft Cash Management).
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 Banks Setup and Processing)
"Setting Up EFT Processing" (PeopleSoft Banks Setup and Processing)

"Establishing Cash Management Options" (PeopleSoft Cash Management)
"Understanding Electronic Banking" (PeopleSoft 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.

Related Links

Specifying IRP Deal Details

Page Used to Define Deal Portfolios

Page Name	***Definition Name***	***Usage***
Deal Portfolios Page	TRX_PORTFLIO_DEFN	Establish portfolios for categorizing deals.

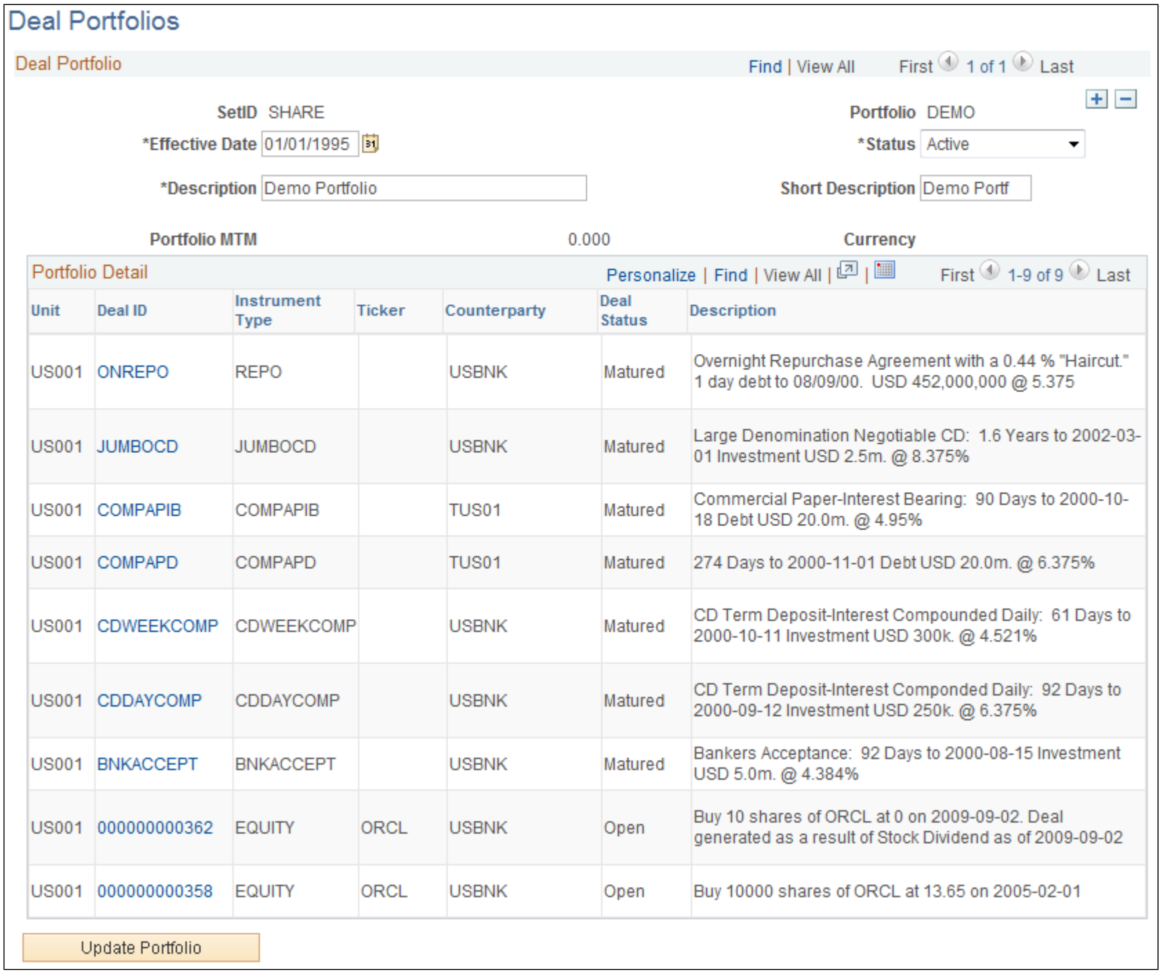
Deal Portfolios Page

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

Navigation:

Deal Management > **Administer Deals** > **Deal Portfolios**

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.



Field or Control	***Description***
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 Risk Management)

Common Elements Used to Define Deal Positions

Field or Control	***Description***
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 *Always, Once,* or *Never.*
Weighting	Set the percentage that you apply to your Position Manager. For example, you use the weight of *1.1* to forecast a 10 percent increase or 110 percent of your current situation. Similarly, you use a weight of *.9* for a 10 percent decrease or 90 percent of your current situation.

Field or Control	*Description*
	Click the **Field Description** button to enter a description for each row.

Setting Up Dealing Trees and Deal Positions

Pages Used to Set Up Trees and Positions

Page Name	*Definition Name*	*Usage*
Tree Manager Page	PSTREEMGR	Add a position tree that uses the *TR _POSITION* structure, insert the tree nodes. See the product documentation for *PeopleTools: Tree Manager*.
Pos Tree Source Page	POS_TREE_SOURCE	Enter general information about the position source and define the position source set. See Entering Deal Position Tree Source Information for more information.
Tree Wide Options Page	POS_TREE_PNL	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. See Specifying Tree-Wide Options for more information.
Node Definition Page	POS_DEF_OPER_PNL	Specify the characteristics for each node of a tree. See Defining Tree Nodes for more information.
Node Properties Page	POS_SOURCE_SET_PNL	Identify sources for the specified node. See Defining Node Properties for more information.

Page Name	***Definition Name***	***Usage***
Node Properties - All Selection Criteria Page	POS_ALL_CNDTN_SEC	Create SQL statements of selection criteria for position source IDs. See Defining Node Properties SQL Selection Criteria for Deal Position Source Sets for more information.
Selection Criteria Page	POS_DEF_WHERE_SEC	Enter selection criteria for a specific source ID. See Defining Node Properties for more information.
Position Limits Page	POS_LIMITS	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. See Defining Position Limits for more information.
Create Position SQL Page	POS_CREATE_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. See Creating Position SQL for more information.
Schedule Position Tree SQL Page	TR_AE_RUNCNTL	Run the Schedule/Calculate Tree SQL process (TR_POS_CSQL) to set up the intervals in which your SQL is to run. See Scheduling Position Tree SQL for more information.

Understanding 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 Cash Management).

2. Define a position source.

   See "Setting Up Cash Forecasting" (PeopleSoft Cash Management).

3. Define time buckets.

   See "Defining Time Sets" (PeopleSoft Cash Management).

4. Schedule position time spans.

   See "Setting Up Cash Forecasting" (PeopleSoft Cash Management).

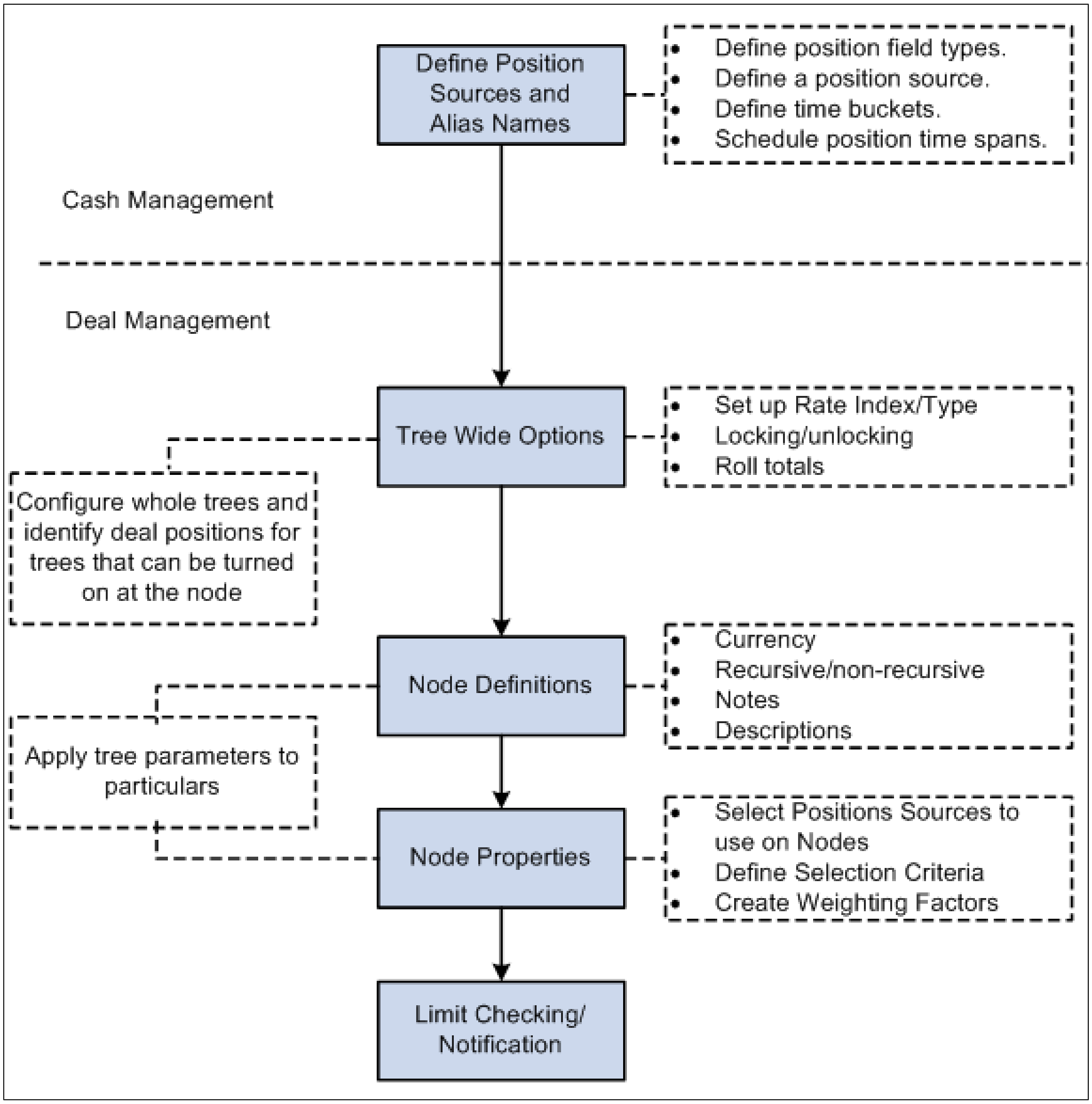
5. Create a deal position tree.
6. Complete the position bin pages. (You should have five position bin pages.)
   a. Enter deal position tree, source information on the Pos Tree Source page.
   b. Specify revaluation and tree options on the Tree Wide Options page.
   c. Define tree node options on the 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:

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: Tree Manager*.

Common Elements Used in to Set Up Dealing Trees and Positions

Field or Control	*Description*
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.

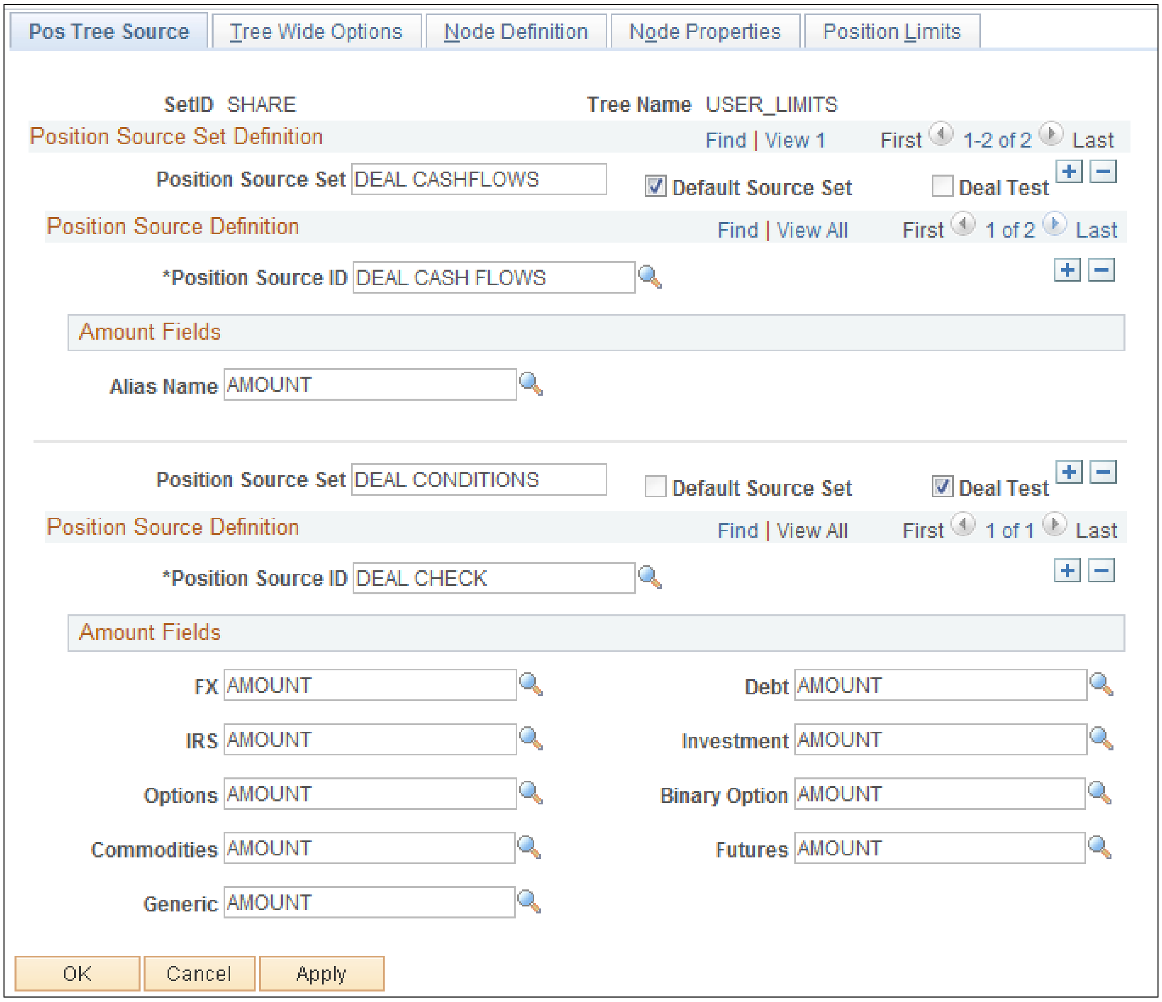
Navigation:

Tree Manager > **Tree Manager**

Click the **Edit Data** icon on the Tree Manager page.

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

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.



Field or Control	***Description***
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.

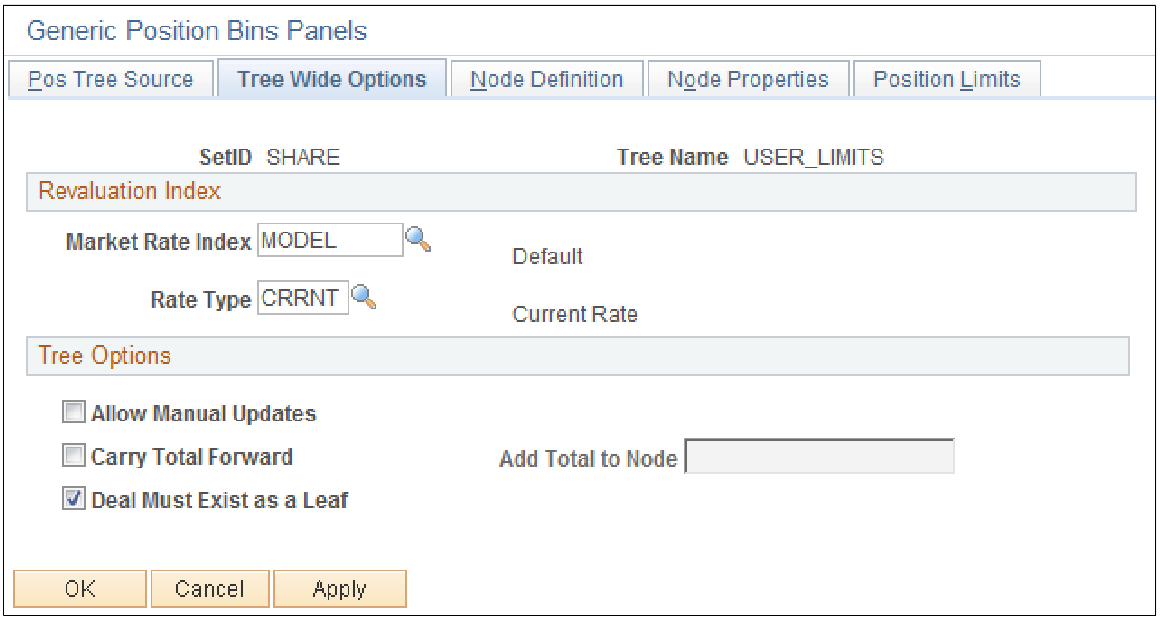
Navigation:

Tree Manager > **Tree Manager**

Click the **Edit Data**icon on the Tree Manager page.

Select the Tree Wide Options tab.

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.



Field or Control	***Description***
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

Field or Control	*Description*
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 Node**Node 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.

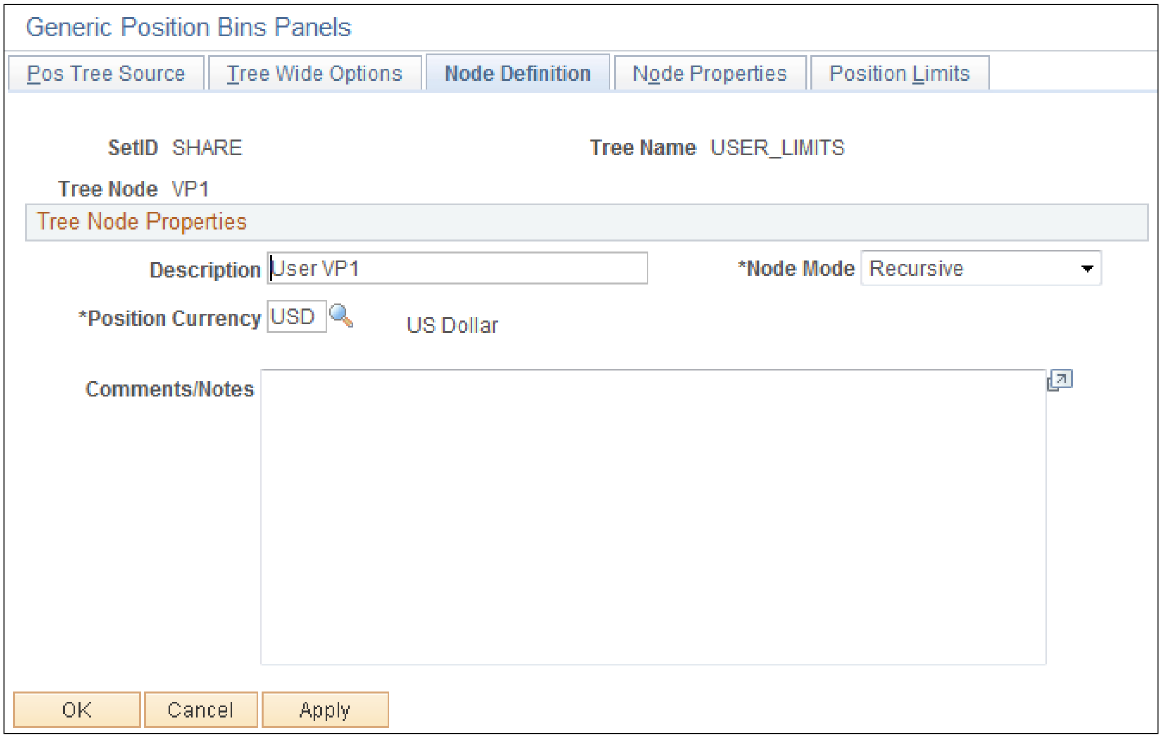
Navigation:

Tree Manager > **Tree Manager**

Click the **Edit Data** icon on the Tree Manager page.

Select the Node Definition tab.

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.



Field or Control	*Description*
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 are 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.

Field or Control	***Description***
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 are 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.

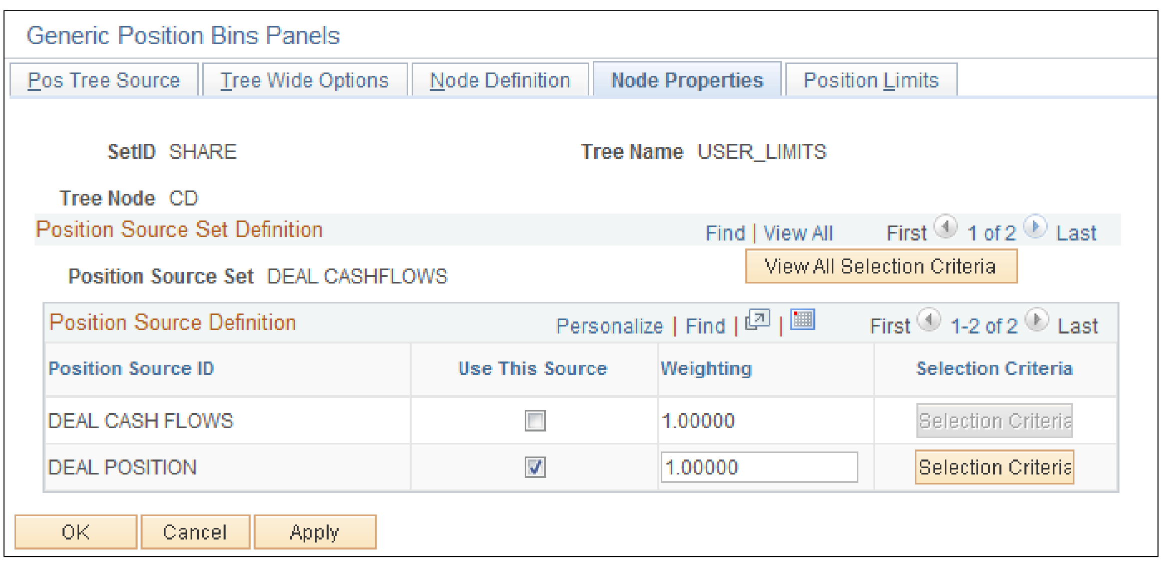
Navigation:

Tree Manager > **Tree Manager**

Click the Edit Data icon on the Tree Manager page.

Select the Node Properties tab.

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.



Field or Control	***Description***
Use This Source	Deselect this check box to prevent use of a position source ID.

Field or Control	Description
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

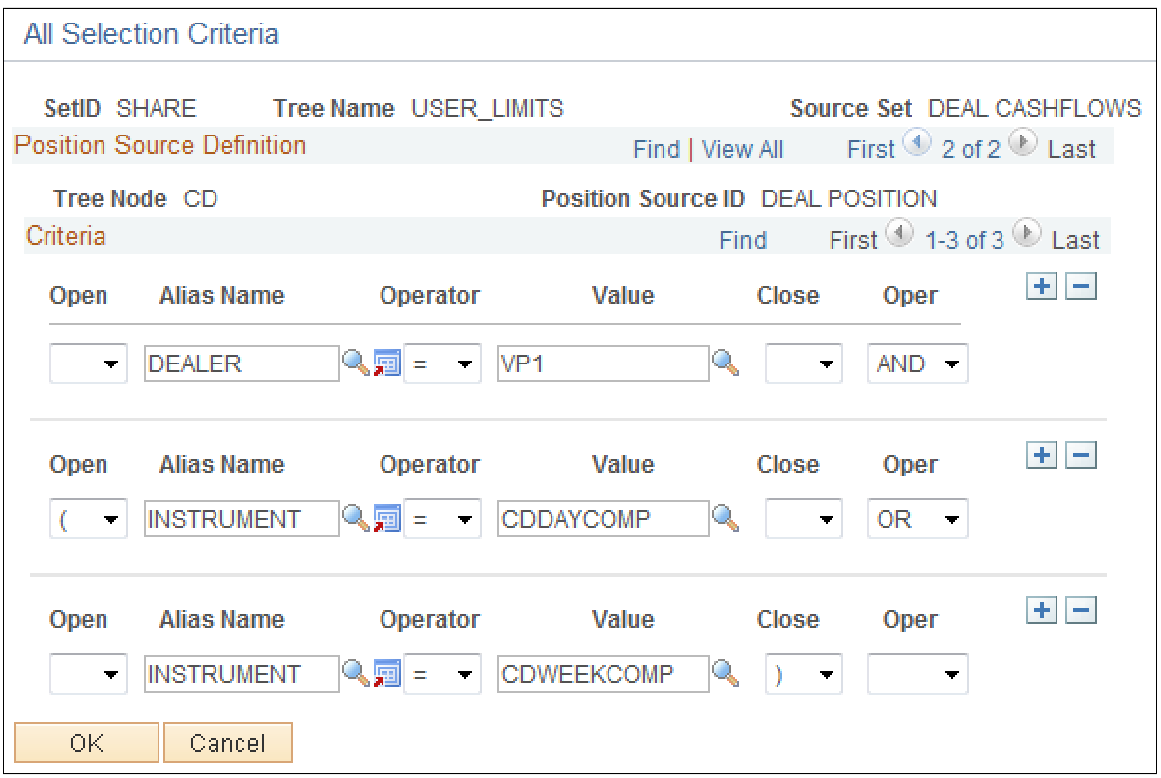
Use the Node Properties - All Selection Criteria page (POS_ALL_CNDTN_SEC) to create SQL statements of selection criteria for position source IDs.

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.

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.



Field or Control	Description
Open andClose	Select a character to open or close the statement.

Field or Control	*Description*
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.

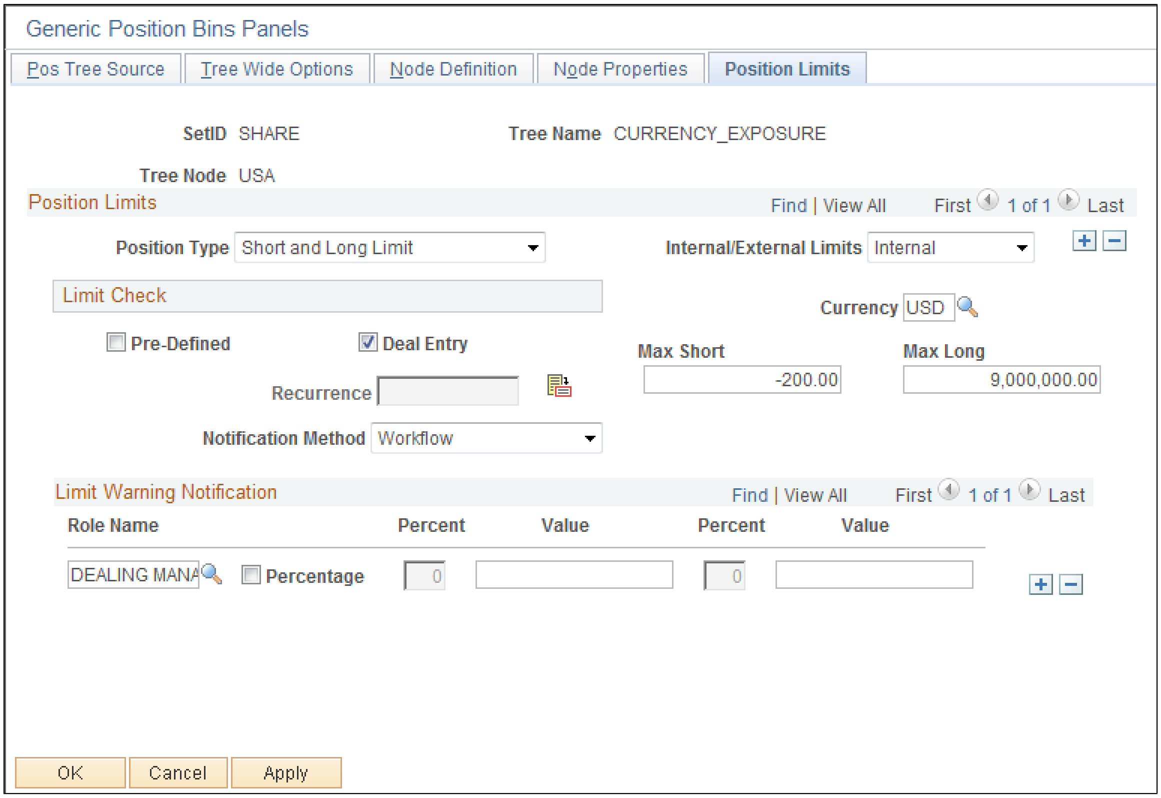
Navigation:

Tree Manager > **Tree Manager**

Click the **Edit Data** icon on the Tree Manager page.

Select the Position Limits tab.

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.



Field or Control	***Description***
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.

Field or Control	*Description*
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

Field or Control	*Description*
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 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 Treasury Position SQL

Field or Control	***Description***
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.

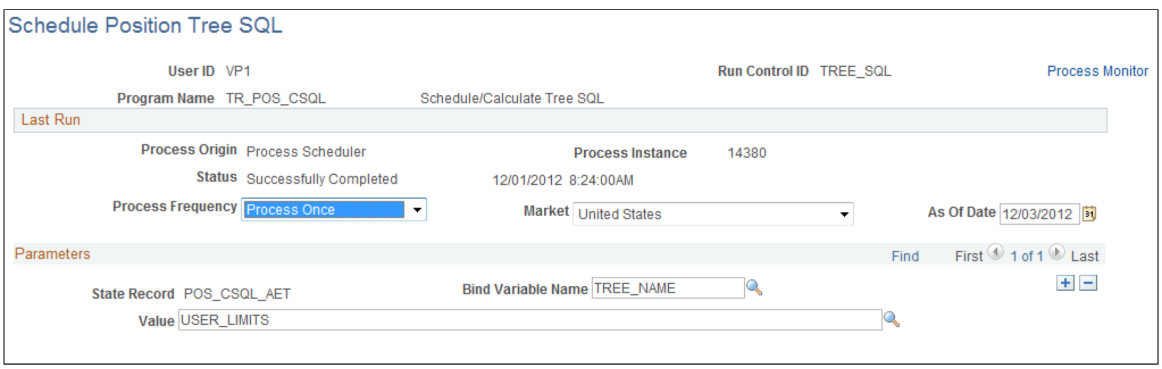
Scheduling Position Tree SQL

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

Navigation:

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

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.



Field or Control	***Description***
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

Pages Used to Manage Position Worksheets

Page Name	***Definition Name***	***Usage***
Position Manager Page	POS_IMPCT_MGR	Administer your worksheets from a central location.
Position Manager Options Page	POS_IMPCT_OPT_PNL	Define the options for the Position Manager.
Ad-Hoc Position Worksheet Page	POS_IMPCT_OPT_PNL	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.
Position Manager Results Page	POS_IMPCT_RSLT_PNL	Display the results of the calculation on the Position Manager page.
Position Manager Results - Position by Source Page	POS_IMPCT_RSLT_DT1	View the source transactions for the node.
Position Manager Results - Copy/Apply Forecasting Rules Page	POS_HIST_FORECAST	Generate a copy of a worksheet. To create projected forecasts or modify cash flow amounts, you must create a worksheet copy.
Forecast Rules Page	CSH_FCST_RULES	Identify forecasting rules to shift or replace forecasting values. See the "Forecast Rules Page" (PeopleSoft Cash Management) for more information.
Schedule Position Manager Page	TR_POS_RUNCNTL	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 Page	POS_REPORT_PNL	Use PS/nVision to generate a Microsoft Excel file of Position Manager.

Understanding How to Manage 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.

To manage deal position worksheets:

- 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.

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

Field or Control	***Description***
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.

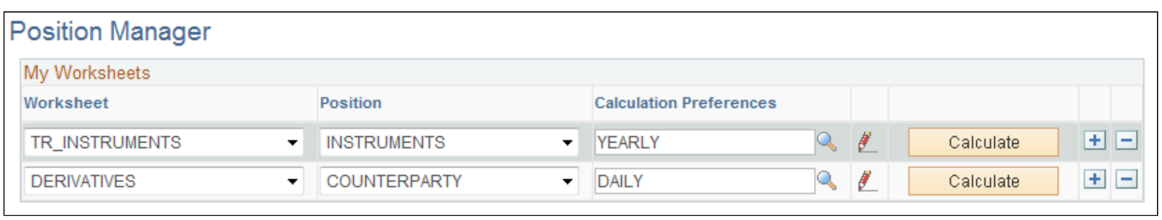
Position Manager Page

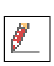
Use the Position Manager page (POS_IMPCT_MGR) to administer your worksheets from a central location.

Navigation:

Deal Management > **Process Deals** > **Position Worksheet Manager** >**Position Manager**

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.



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

Field or Control	***Description***
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

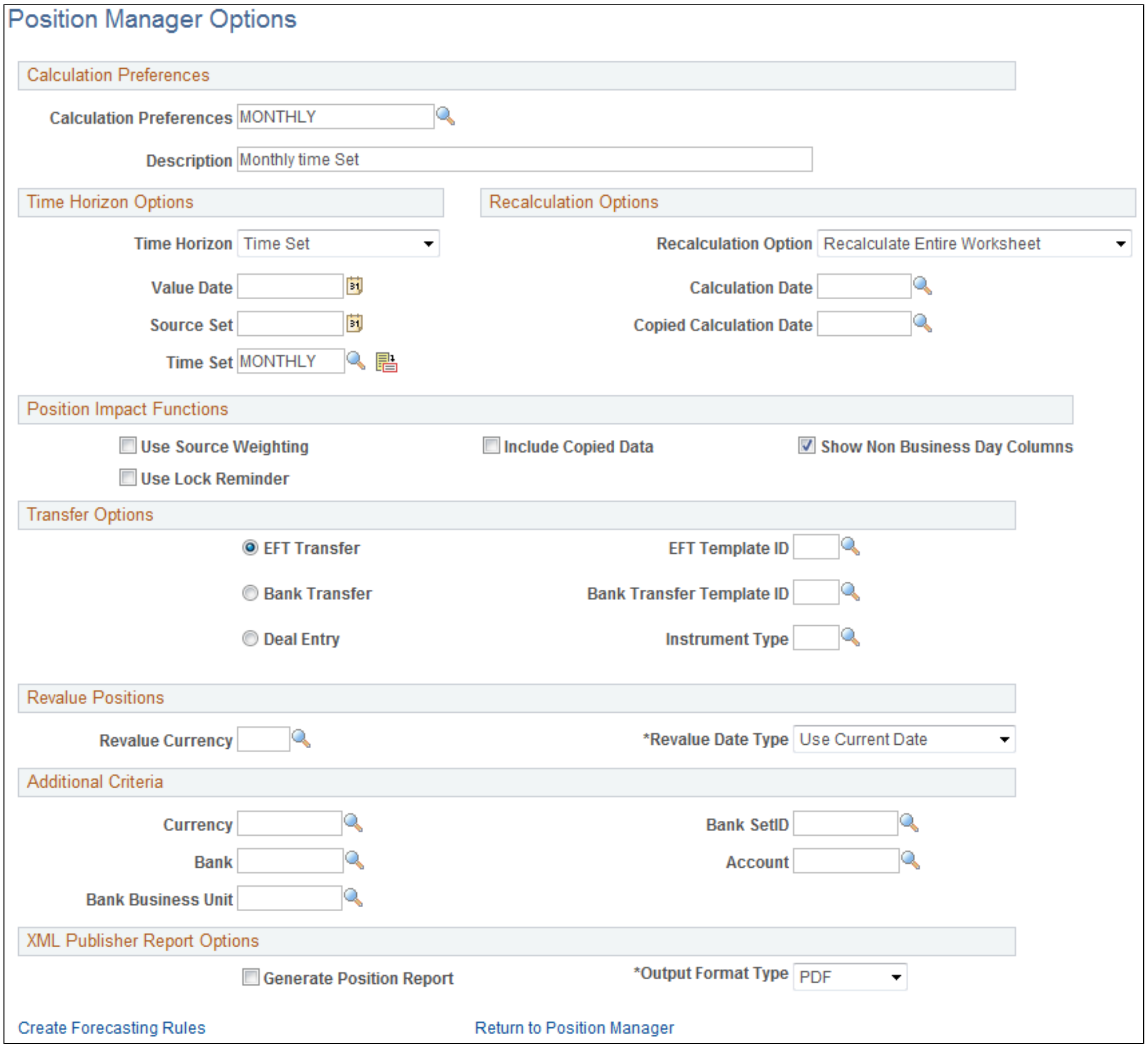
Position Manager Options Page

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.

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



Time Horizon Options

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

Field or Control	***Description***
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.

Field or Control	*Description*
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

Field or Control	*Description*
Recalculation Option	Select from the following options to indicate how to calculate the worksheet: • *Recalculate Current Position* - Generates totals for the node selected in position and any child nodes beneath it. • *Recalculate Entire Worksheet* - Generates totals for the complete tree, regardless of the node selected in position. • *Use Data Calculated On* - 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. • *View Copied Data* - Enables you to view copied worksheets.

Position Impact Functions

Select any combination of the following options:

Field or Control	*Description*
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).

Field or Control	*Description*
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

Field or Control	*Description*
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

Field or Control	*Description*
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 appears 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

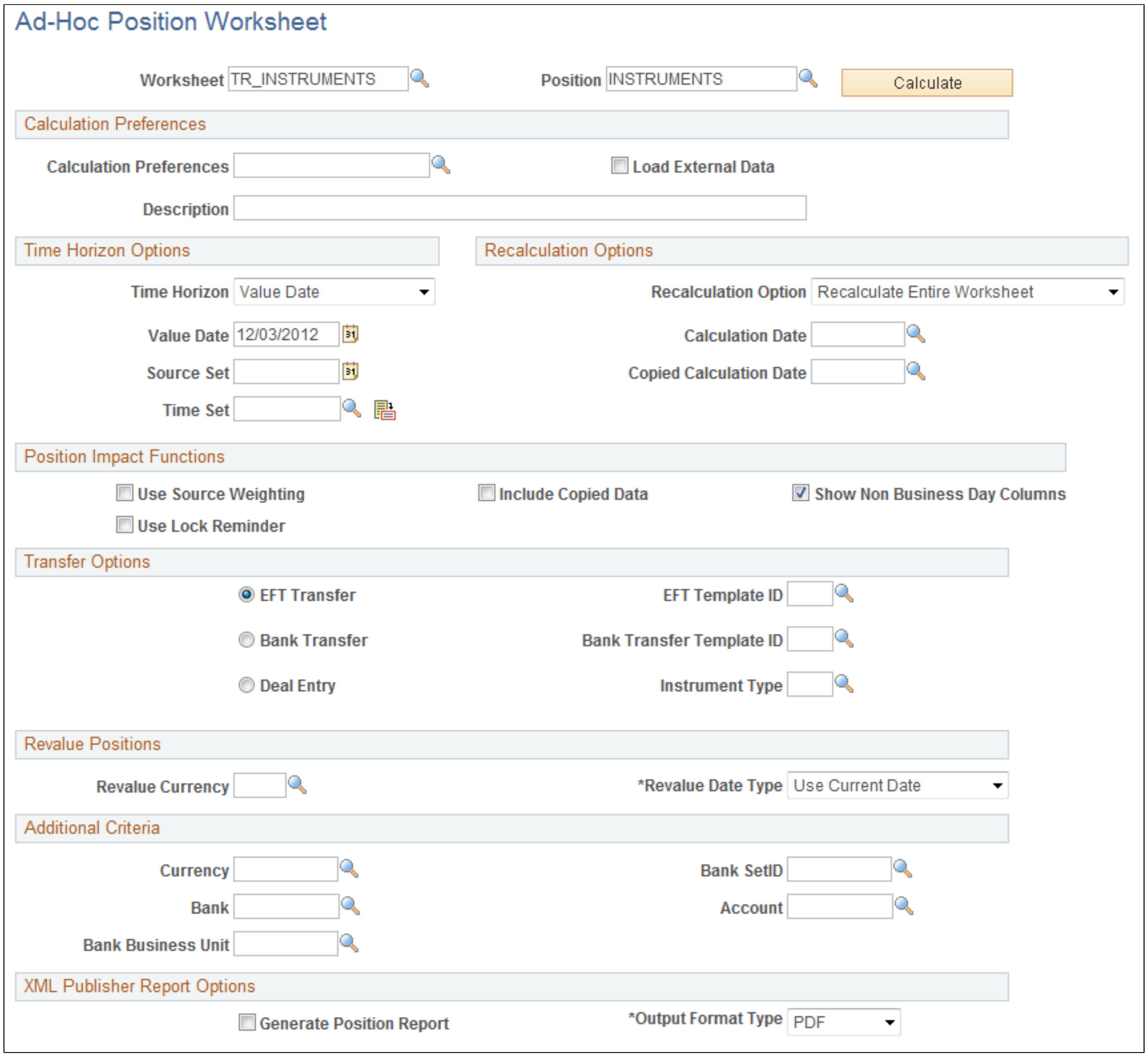
Use the Ad-Hoc Position Worksheet page (POS_IMPCT_OPT_PNL) to set up ad hoc positions to generate a current, one-time deal position worksheet.

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.

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



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

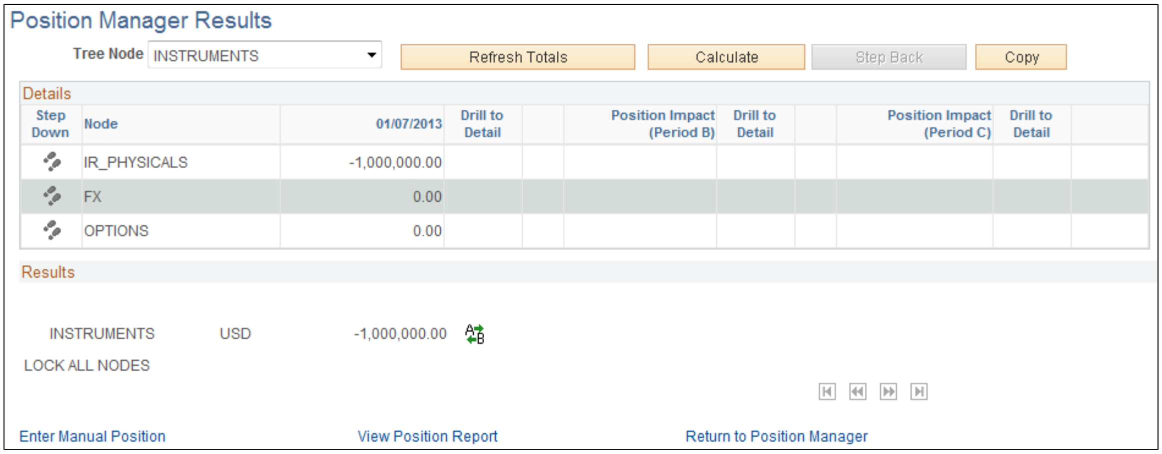
Position Manager Results Page

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.

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.



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.

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 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 are not 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.

See "Defining Market Rates" (PeopleSoft Cash Management).

Field or Control	***Description***
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.

Field or Control	***Description***
	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.

Field or Control	***Description***
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.

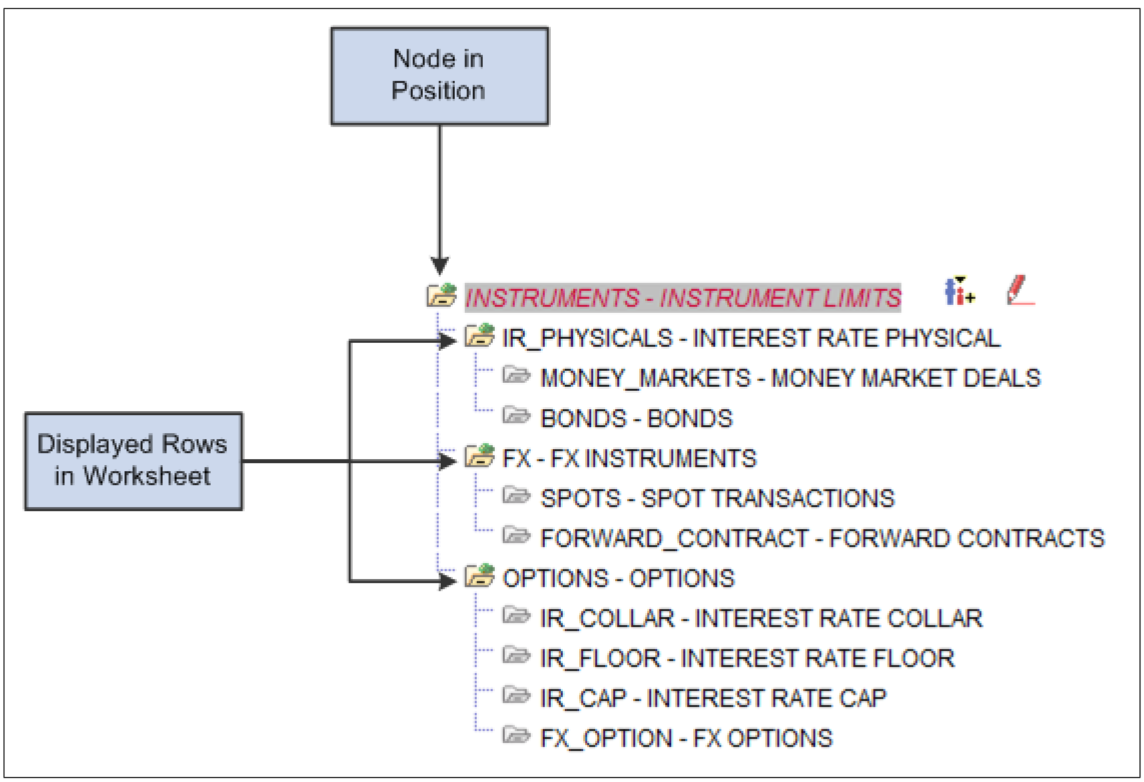
Navigating Tree Nodes

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.*

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



Related Links

Understanding Dealing Trees and Deal Positions

Creating Position Manager Data Manually

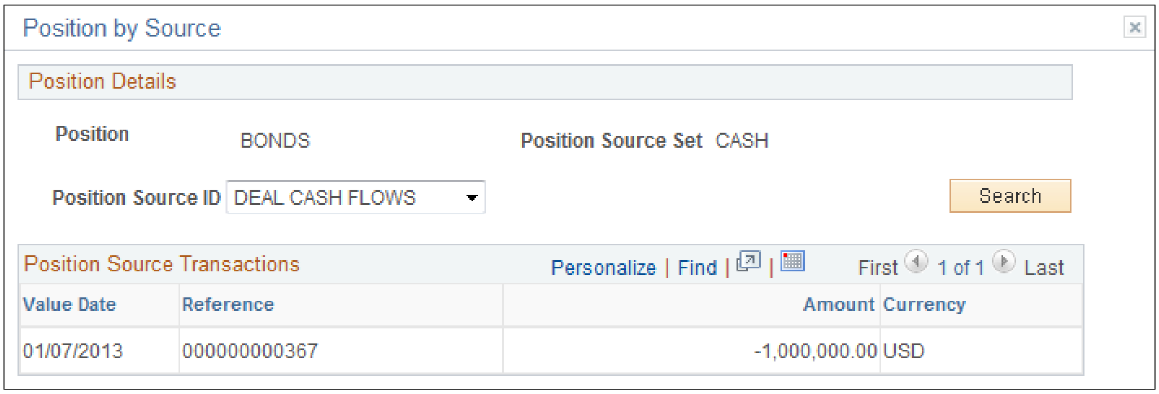
Position Manager Results - Position by Source Page

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.

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.



Field or Control	*Description*
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

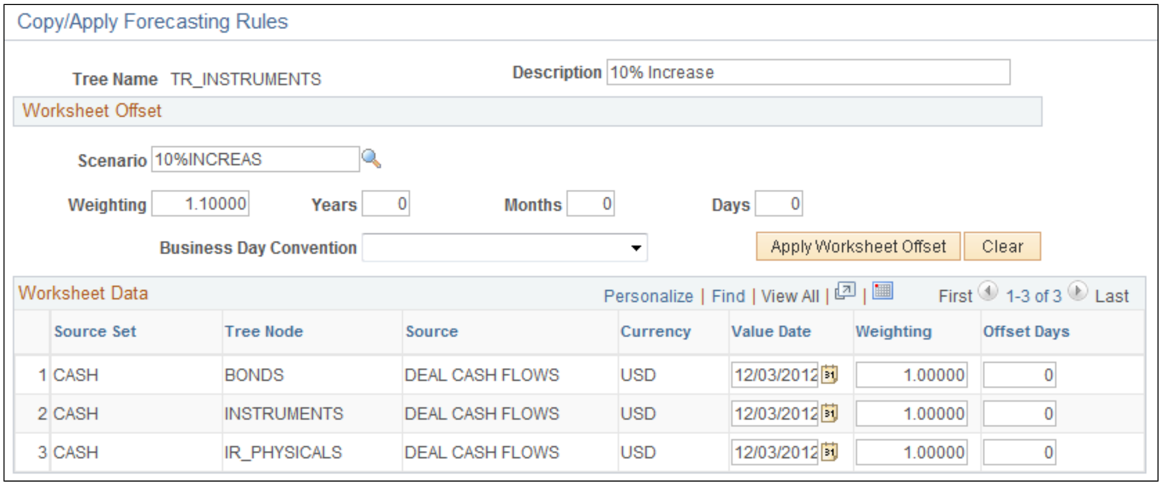
Use the Position Manager Results - Copy/Apply Forecasting Rules page (POS_HIST_FORECAST) to generate a copy of a worksheet.

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.

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



Worksheet Offset

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

Field or Control	***Description***
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.

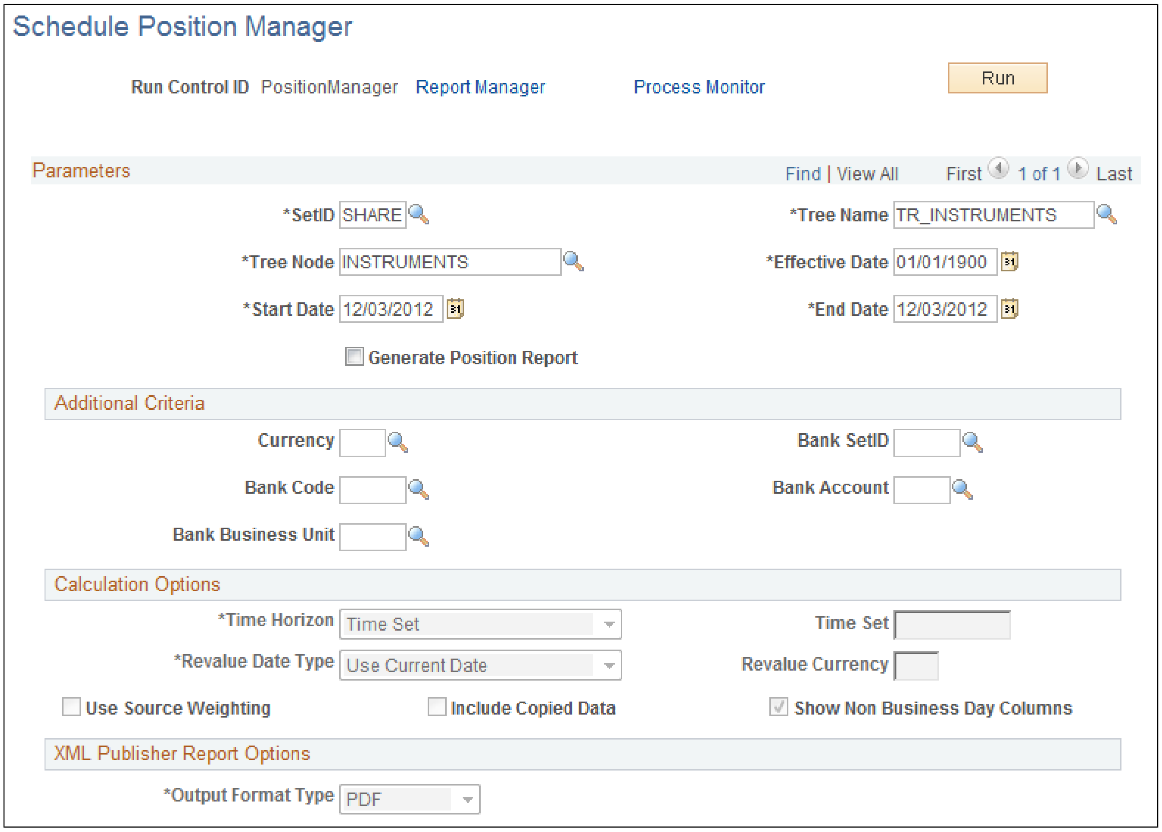
Schedule Position Manager Page

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

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



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

See Position Manager Options Page.

Field or Control	***Description***
Generate Position Report	Select to generate a deal position report using BI Publisher.

BI Publisher Report Options

Field or Control	*Description*
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 appears 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*.

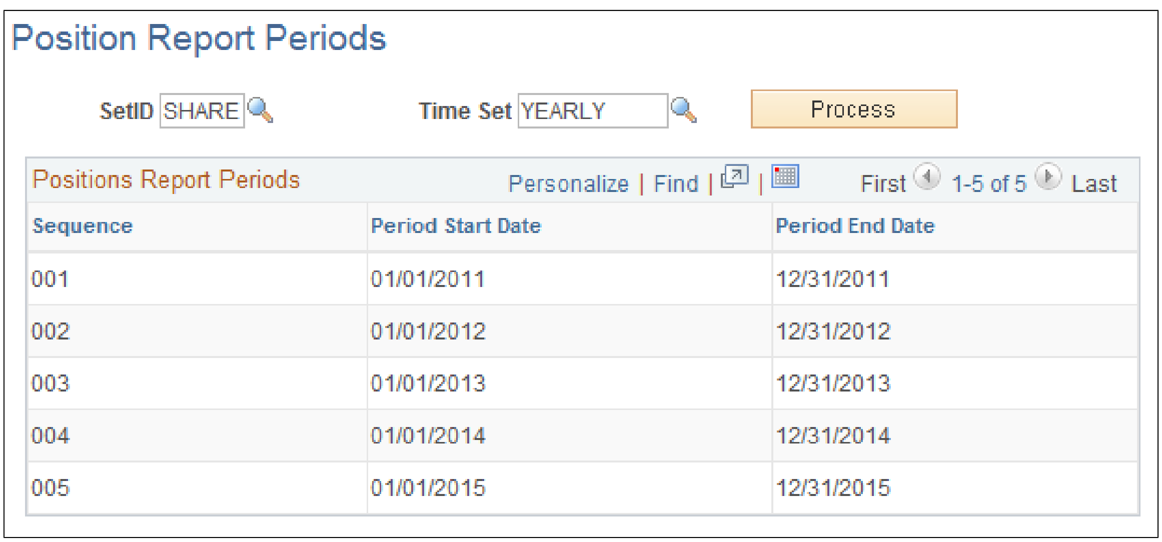
Position Report Periods Page

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

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.

Field or Control	*Description*
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* See "Defining Time Sets" (PeopleSoft Cash Management).
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

This topic discusses how to enter manual position information, define additional search criteria, and copy data forward.

Pages Used to Create Position Worksheet Data Manually

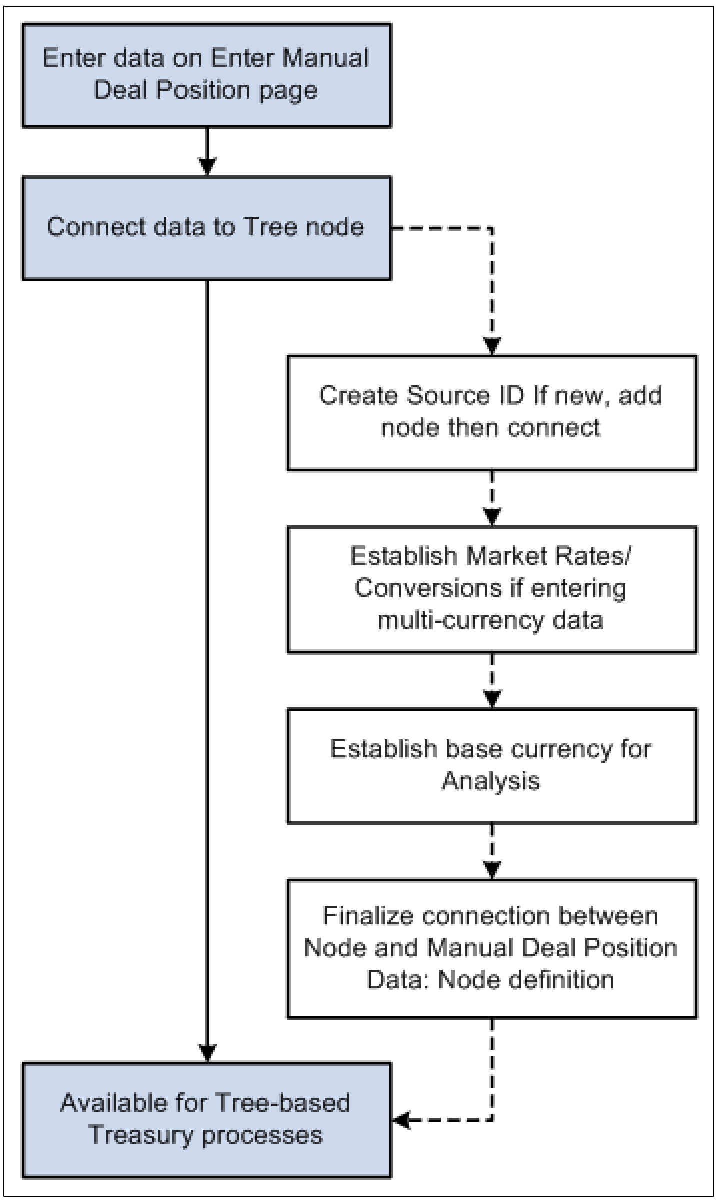
Page Name	*Definition Name*	*Usage*
Enter Manual Deal Position Page	POS_GENERIC_ENTRY	Search existing Position Manager data, and apply tree functionality to ad hoc data. This page is used to capture the data and begin structuring it so that you can connect it to an existing tree.
Additional Search Criteria Page	POS_GEN_ENT_SRCH	Increase the granularity of your search options.
Manual Deal Position Entry - Copy Data Forward Page	POS_GEN_ENT_COPY	Specify date and repeat parameters for copying forward rows of position entry information.

Page Name	Definition Name	Usage
Additional Information	POS_GENERIC_ENTRY	Add supplementary information to the manual deal position entry. See the Enter Manual Deal Position Page for more information.

Understanding How to Create 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:

Overview of the Manual Deal Position Entry process



Enter Manual Deal Position Page

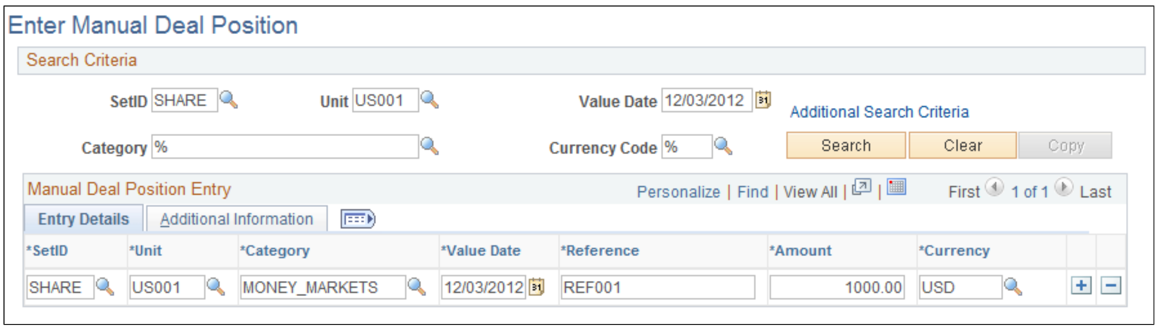
Use the Enter Manual Deal Position page (POS_GENERIC_ENTRY) to search existing Position Manager data, and apply tree functionality to ad hoc data.

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**

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.



Field or Control	***Description***
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 are not included in the generation of the Position Manager Results. Exchange rates are set on the Market Rates page.

Related Links

"Defining Market Rates" (PeopleSoft Cash Management)

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.

Field or Control	*Description*
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.

Field or Control	*Description*
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 issues, 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 topic discusses how to enter security header information manually and enter security market value information.

Pages Used to Define Securities

Page Name	***Definition Name***	***Usage***
Security Header Page	TRX_SECURITY_HDR	Enter and view general information about a security.
Security Market Value Page	TRX_SEC_MKTVAL	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.

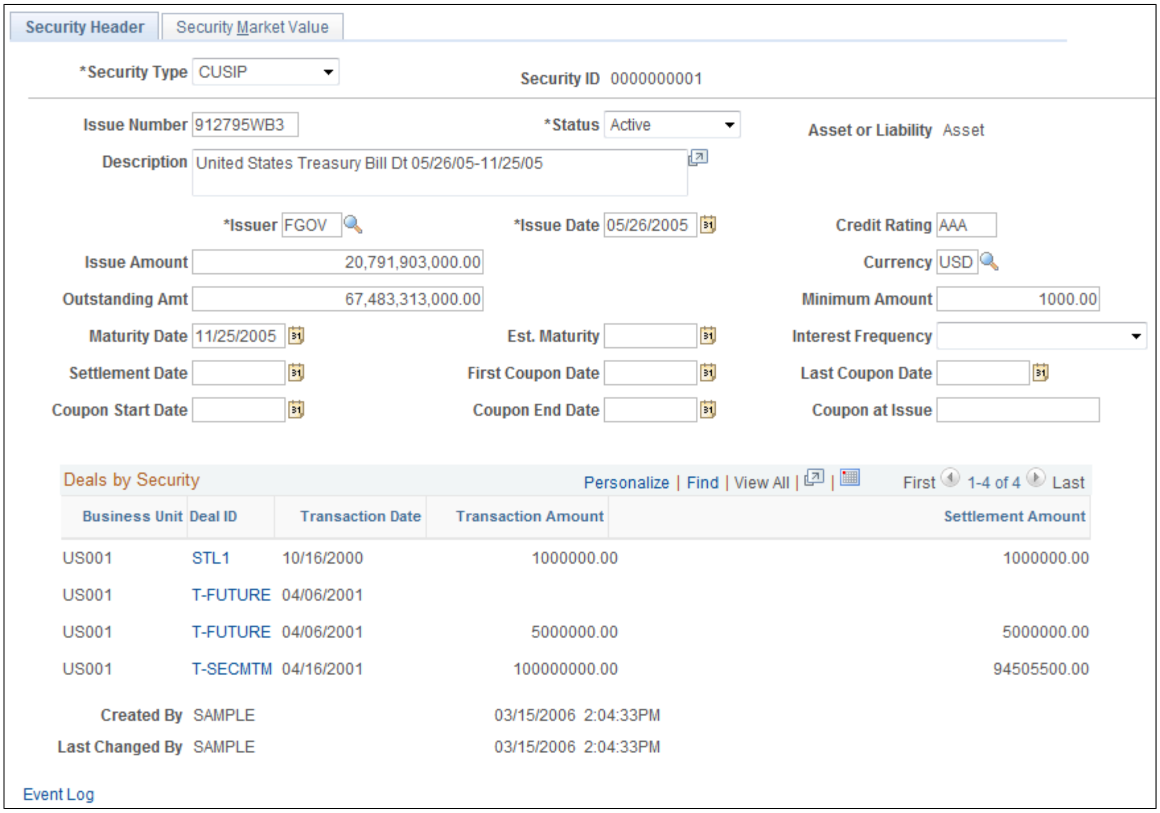
Security Header Page

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

Navigation:

Deal Management > **Administer Deals** > **Securities**

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.



Field or Control	***Description***
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

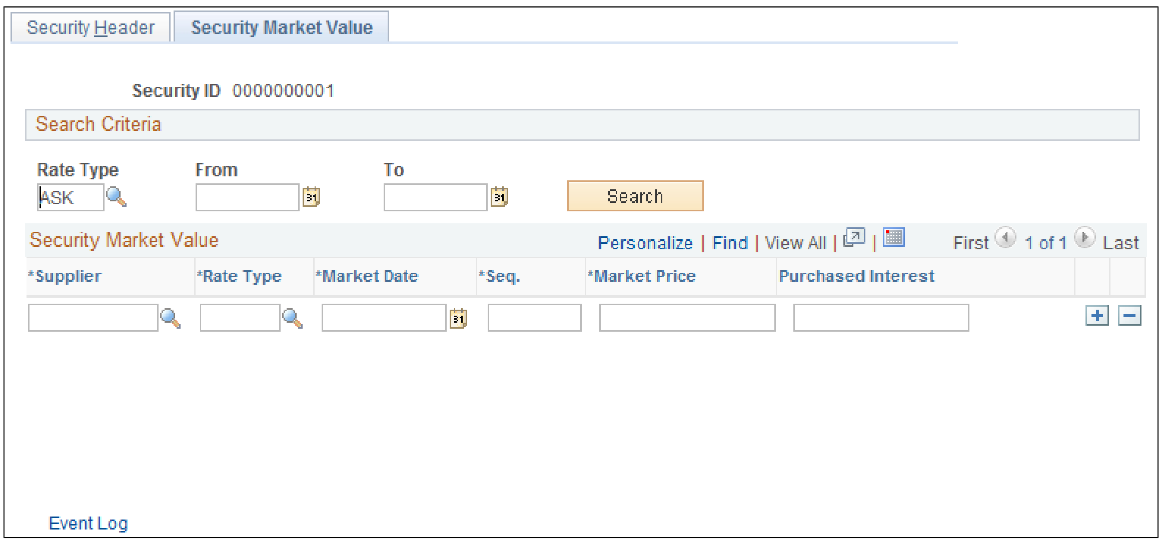
Use the Security Market Value page (TRX_SEC_MKTVAL) to view the currency information and market value of a security as of a specified date.

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**

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.

Field or Control	***Description***
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 is reimbursed when the issuer next pays interest.

Importing Security Definitions and Market Values

This topic discusses the securities data import process, and how to import security definitions and the current market values of securities.

Page Used to Import Security Definitions and Market Values

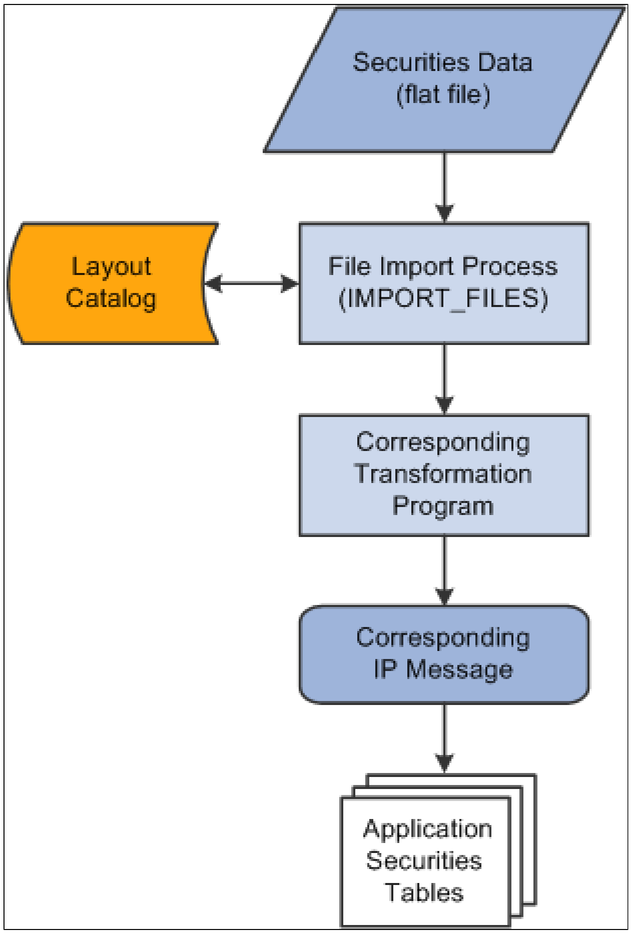
Page Name	***Definition Name***	***Usage***
Security Definition Import Page or Security Market Values Import Page	BSP_IMPORT	Import security definition data based on the security's identifier. Import current security market values data.

Understanding the Securities Data Import Infrastructure

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.

This diagram illustrates the 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.

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

Related Links

"Understanding Electronic Banking" (PeopleSoft Financial Gateway)

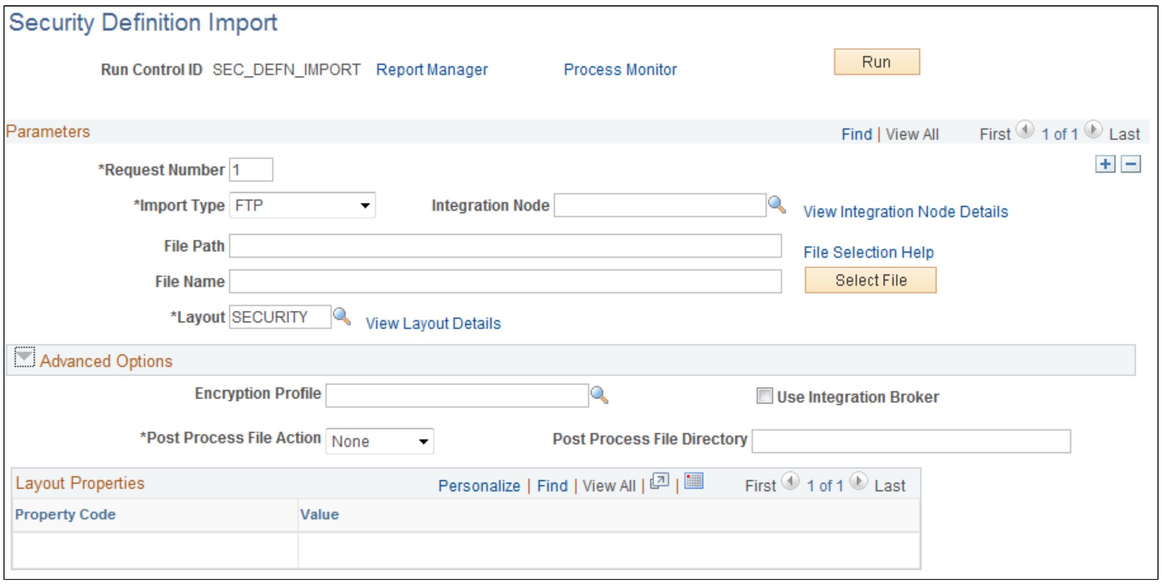
Security Definition Import Page or Security Market Values Import Page

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**

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.



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

Field or Control	***Description***
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.

Field or Control	***Description***
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: Integration Broker*, "Building Message Schemas." See *PeopleTools: 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 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 Location	Appears when using the *File* import type only. Displays the file location entered on the configuration page by a bank integration administrator. Users have access only to the folders below the base path displayed in the File Location field. For more information, see Managing Import File Locations.
File Path	Enter a file path according to the import type selected: • *File* Import Type: Leave this field blank to select a file in the base path shown in the File Location field, or enter a folder name with trailing backslash below the base path, for example, /Bank02/. Wildcard characters are not supported when using the *File* import type. • *FTP* Import Type: Enter the complete file path location. To select files by using the **Select File** button, you must include a trailing backslash (\) in the file path. You can you can also load all files in a given directory by using the *.* notation or search for files of a specific type by entering an asterisk and the extension suffix. For example, to search all files with an .xxx suffix, enter *.xxx. • *HTTP* Import Type: Does not require a file path and the field is unavailable. **Note:** Be sure that the application server and the Process Scheduler have access to the directory, FTP node, or HTTP node where the files are staged for import.
File Selection Help	Click to view help information about specifying file paths and file names.

Field or Control	Description
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 for the *FTP* import type, 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

Field or Control	Description
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

Field or Control	Description
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 Financial Gateway).

Processing Security Mark-to-Market Values

Page Used to Process Security Mark to Market

Page Name	Definition Name	Usage
Security Mark to Market Page	TR_SEC_MTM_RUNCNTL	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.

Understanding How to Process 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 Mark to Market Gain and Mark to Market Loss calculation types are used to determine the Unrealized Gain/Loss.

For more information about available calculation types, see "Establishing Accounting Templates" (PeopleSoft Cash Management).

Related Links

"Deal Analytics Page" (PeopleSoft Risk Management)

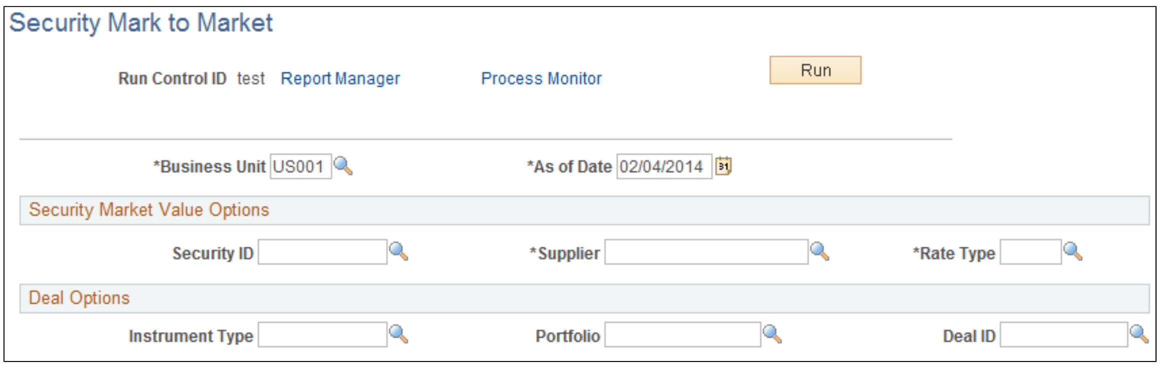
Security Mark to Market Page

Use the Security Mark to Market page (TR_SEC_MTM_RUNCNTL) to 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.

Navigation:

Deal Management > Process Deals > Security Mark to Market

This example illustrates the fields and controls on the Security Mark to Market page.



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

Pages Used to Define Equities

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

Understanding How to Define 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.

Use these components to do the following:

- Define equities.
- Enter equity rates.

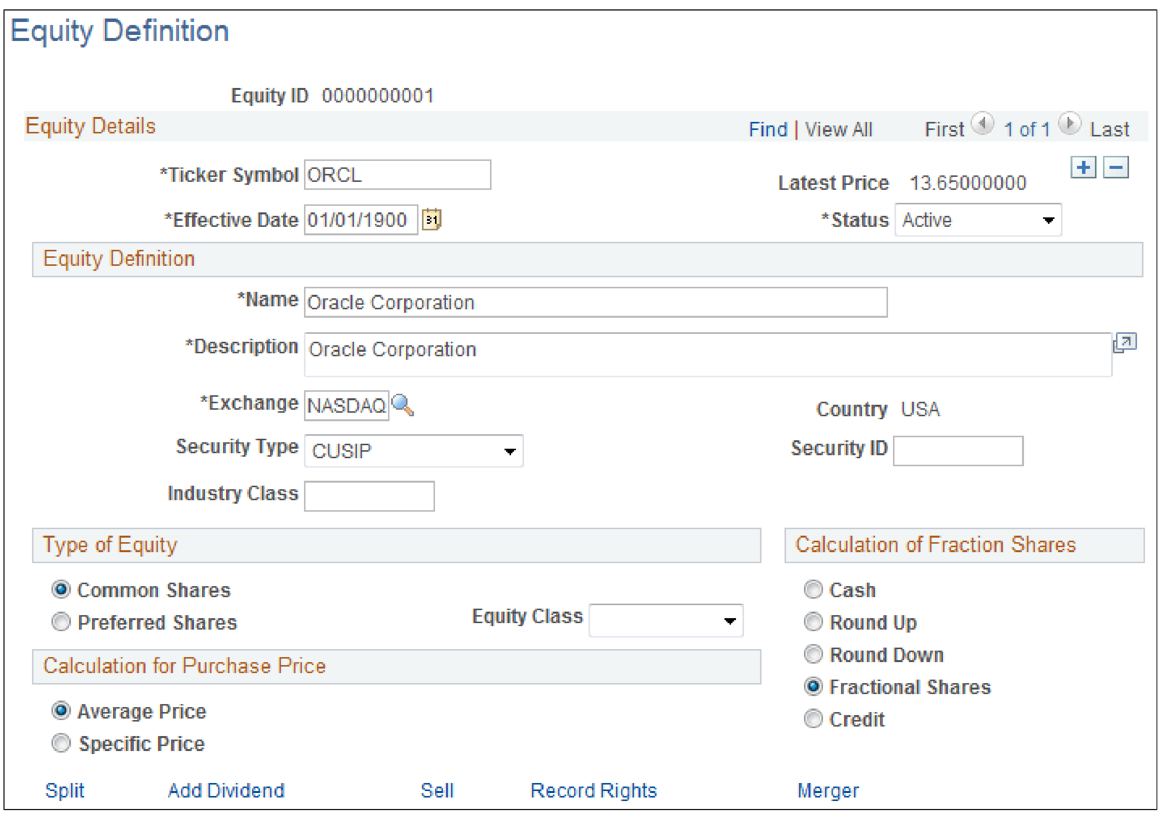
Equity Definition Page

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

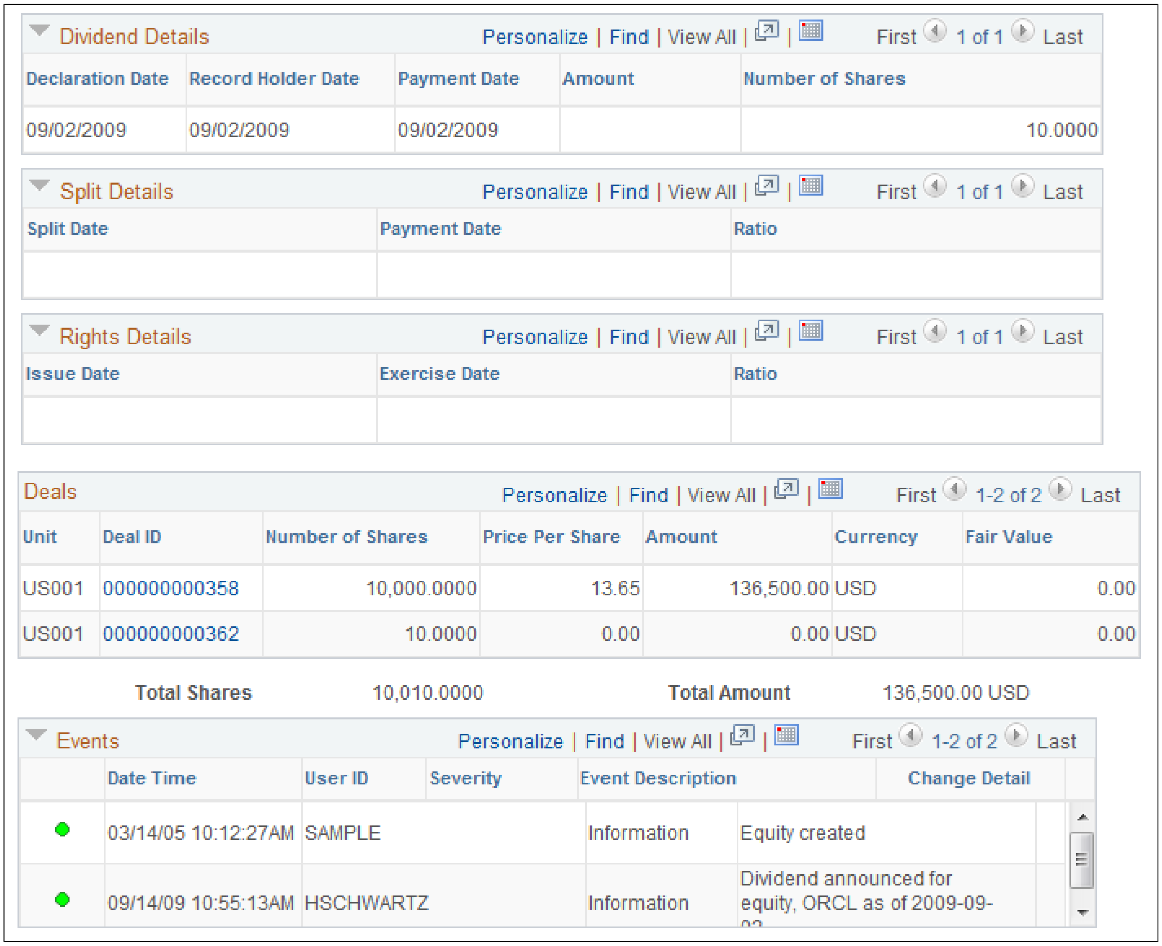
Navigation:

Deal Management > **Equities** > **Equity Definition**

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.



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.



Field or Control	***Description***
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

Field or Control	*Description*
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* (Societé Interprofessionelle pour la Compensation des Valeurs Mobilières) • *Valoren* (Swiss Security Number, or Valorennummer, 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

Field or Control	*Description*
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.

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

Calculation for Purchase Price

Field or Control	*Description*
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

Field or Control	*Description*
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

Field or Control	*Description*
Unit	Displays the business unit for the deal transaction.

Field or Control	*Description*
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

Field or Control	*Description*
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

Field or Control	*Description*
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

Field or Control	*Description*
Issue Date	Displays the dates that the rights have been issued, as defined on the Rights Details page.

Field or Control	***Description***
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.

Related Links

Maintaining Equities

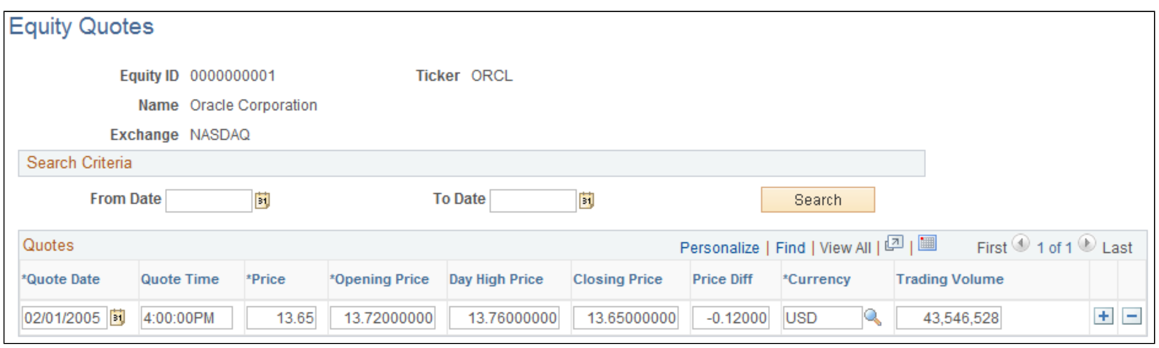
Equity Quotes Page

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

Navigation:

Deal Management > **Equities** > **Equity Quotes**

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.

Field or Control	***Description***
From Date and **To Date**	Enter dates to specify market prices using specific dates.

Field or Control	***Description***
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.

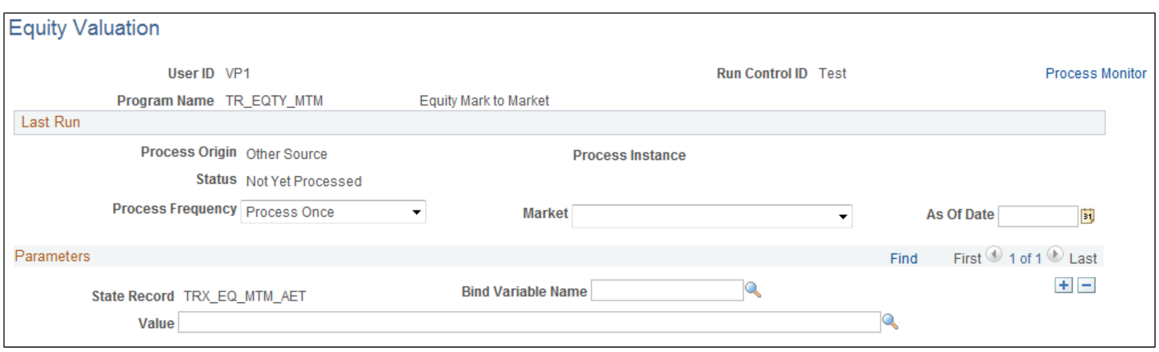
Equity Valuation Page

Use the Equity Valuation page (TR_EQUITY_MTM) to run a process to create valuation accounting events that are processed by the accounting program.

Navigation:

Deal Management > **Equities** > **Equity Valuation**

This example illustrates the fields and controls on the Equity Valuation page.



Maintaining Equities

Pages Used to Maintain Equities

Page Name	*Definition Name*	*Usage*
Split Details Page	TRX_EQTY_SPLIT	Enter equity split details.
Dividend Details Page	TRX_EQTY_DVND	Enter equity dividend details.
Rights Details Page	TRX_EQTY_RIGHTS	Enter equity rights details. See the Equity Definition Page for more information.
Merger Page	TRX_EQTY_MERGE	Enter details of the merger.
Layout Catalog Page	PMT_FORMAT_CATLOG	Create or modify the existing layout used for importing equity quote information from an external source into your system using the Equity Quote Import page. PeopleSoft delivers the preconfigured STOCK layout for this purpose. See the "Layout Catalog Page" (PeopleSoft Financial Gateway) for more information.
Equity Quote Import Page	BSP_IMPORT	Run the File Import Application Engine process (IMPORT_FILE) to download stock quote information from an external source.
Equity Details Page	RUN_TRC3020	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. See Deal Management Reports: A to Z for more information.

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

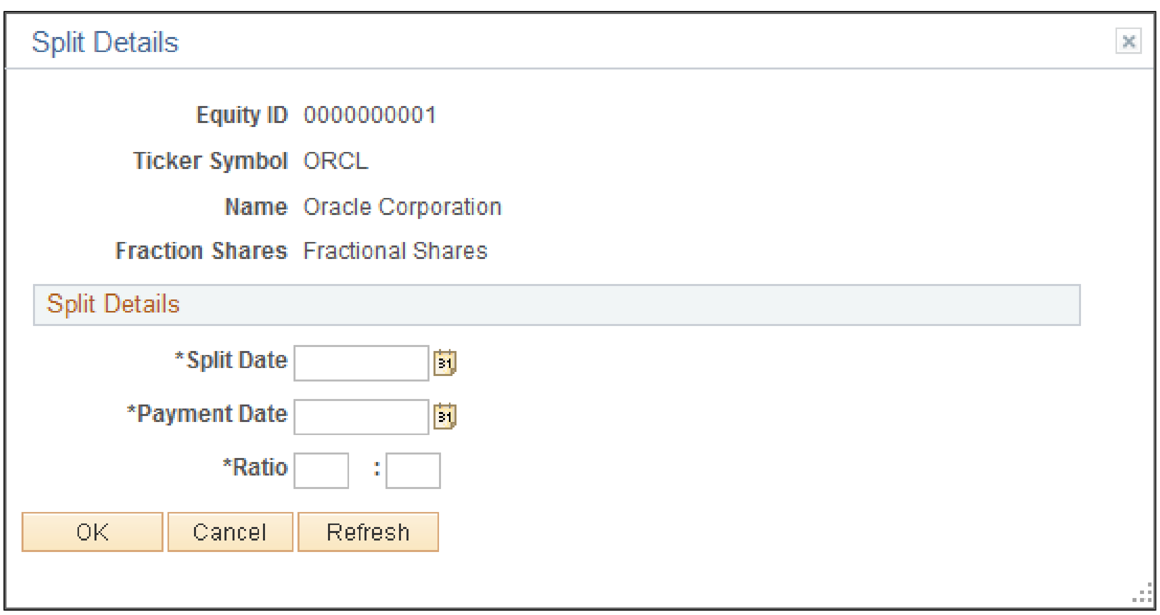
Use the Split Details page (TRX_EQTY_SPLIT) to enter equity split details.

Navigation:

Deal Management > **Equities** > **Equity Definition**

Click the **Split** link on the Equity Definition page.

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.



Field or Control	Description
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

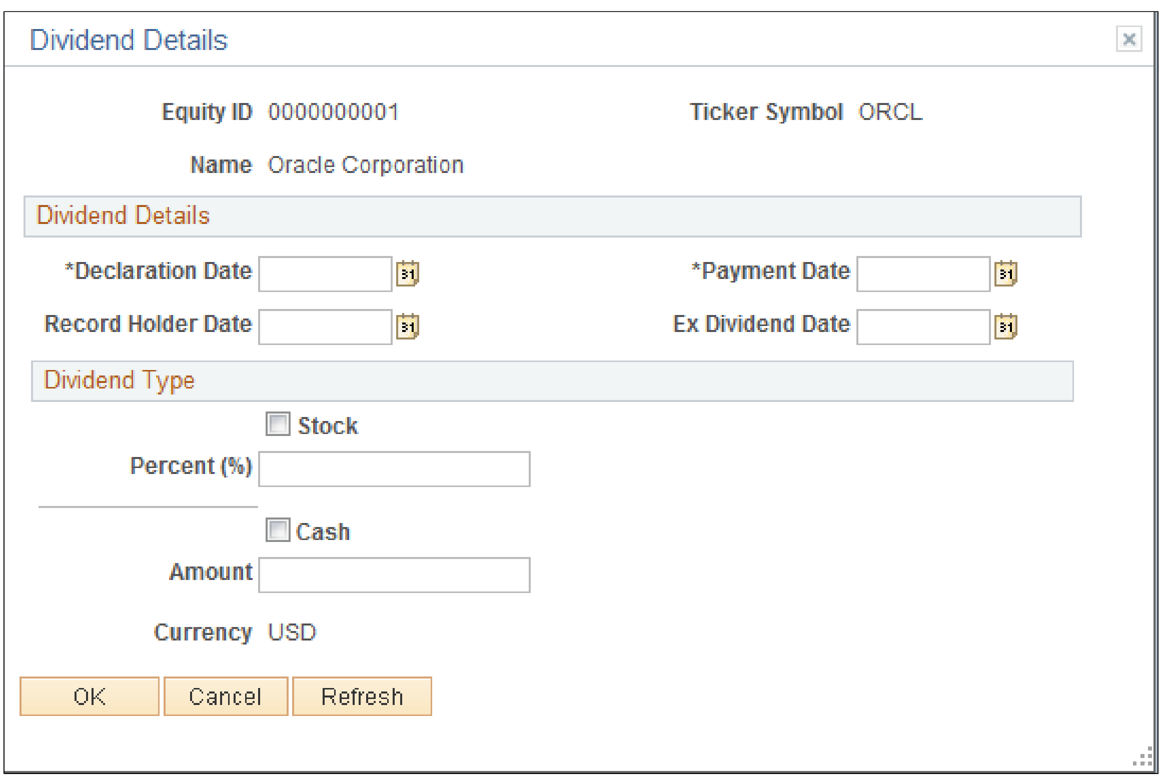
Use the Dividend Details page (TRX_EQTY_DVND) to enter equity dividend details.

Navigation:

Deal Management > **Equities** > **Equity Definition**

Click the **Add Dividend** link on the Equity Definition page.

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.



Field or Control	***Description***
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

Field or Control	***Description***
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

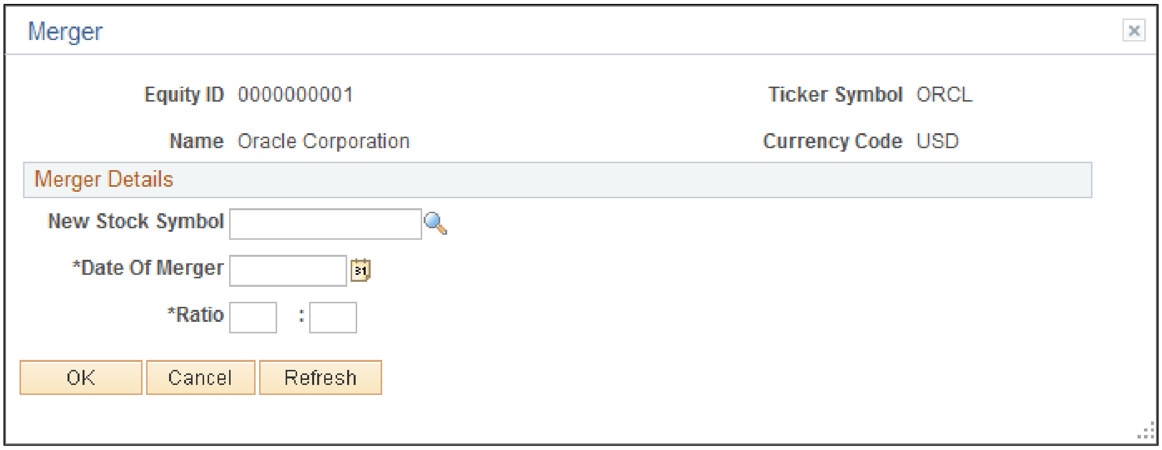
Use the Merger page (TRX_EQTY_MERGE) to enter details of the merger.

Navigation:

Deal Management > **Equities** > **Equity Definition**

Click the **Merger** link on the Equity Definition page.

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



Field or Control	***Description***
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.

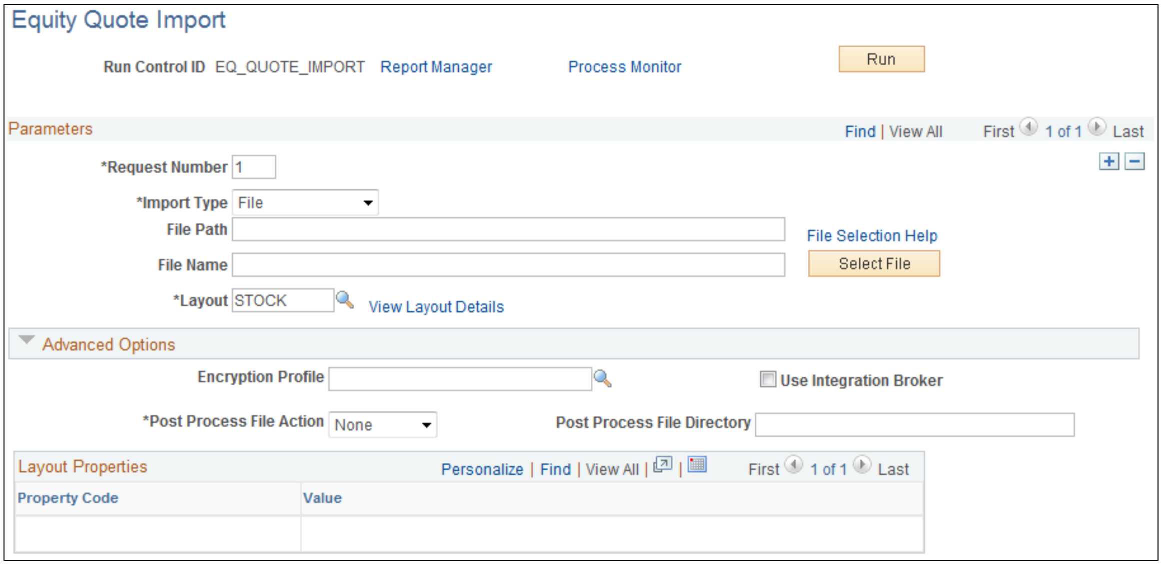
Equity Quote Import Page

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**

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.



Parameters

Field or Control	***Description***
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.

Field or Control	***Description***
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 Financial Gateway). See *PeopleTools: Integration Broker Administration,* "Adding and Configuring Nodes," Configuring Nodes. See *PeopleTools: 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_CATLOG) to view details of the equity-quote file layout.

Advanced Options

Field or Control	*Description*
Encryption Profile	Select an encryption profile to decrypt payment acknowledgments. Encryption profiles contain both encryption and decryption information.
Use Integration Broker	Select to format the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly. You select this option if you want to use the equity quote information to trigger Integration Broker to perform other processes or integrate with other systems.
Post Process File Action	Select what action, if any, to perform on the equity-quote data files after the data has been processed. The values are: • *Copy:* Copy the file to the directory that is entered in the **Post Precess File Directory** field. • *Delete:* Delete the file after the data in it is processed. • *Move:* Move the file to the directory that is entered in the **Post Precess File Directory** field. • *None:* Take no action.
Post Process File Directory	Enter a file path to the directory to which the file will be moved or copied if either option is selected as the post process file action.

Layout Properties

Field or Control	*Description*
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 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 topic provides an overview of selling equities and discusses how to sell equities.

Page Used to Sell Equities

Page Name	*Definition Name*	*Usage*
Sale Details Page	TRX_EQTY_SALE_SP	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

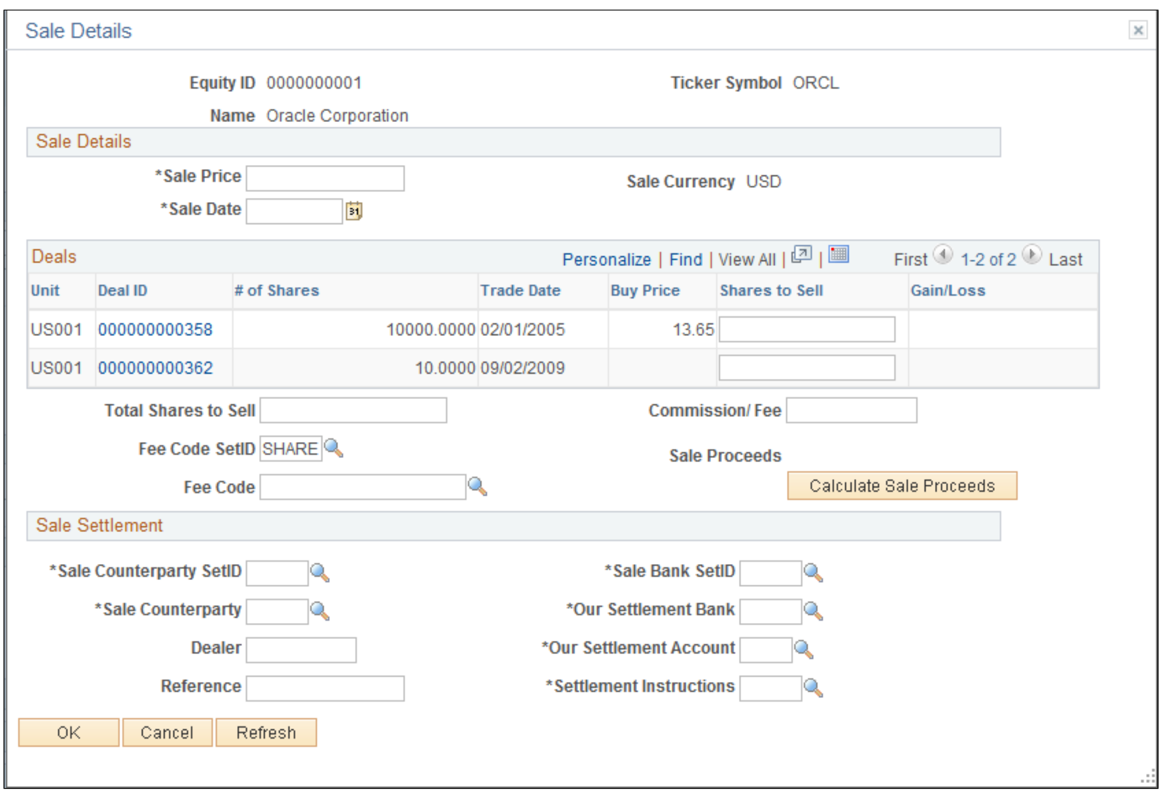
Use the Sale Details page (TRX_EQTY_SALE_SP) to enter stock sale details.

Navigation:

Deal Management > **Equities** > **Equity Definition**

Click the **Sell** link on the Equity Definition page.

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.



Field or Control	*Description*
Sale Price	Enter the price that is obtained for the equity by the sale.
Sale Date	Enter the date of the sale.

Deals

Field or Control	*Description*
# 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

Field or Control	*Description*
Settlement Instructions	Enter the settlement instructions. The default value is specified on the Settlement Instructions page.

Related Links

"Defining Counterparty Information" (PeopleSoft 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

This topic discusses how to establish line of credit and commercial paper facilities.

Pages Used to Establish Line of Credit and Commercial Paper Facilities

Page Name	***Definition Name***	***Usage***
Facilities for Issuing Debt Page	TR_DEBT_FACILITY	Establish a new line of credit or commercial paper facility.
Contact Information Page	FCLTY_CONTACT_SEC	Enter contact information for the facility. See the Facilities for Issuing Debt Page for more information.
Facility Activity Information Page	FCLTY_LOC_ACT_SEC	View a summary of line-of-credit activity. See the Facilities for Issuing Debt Page for more information.

Page Name	***Definition Name***	***Usage***
Enter Fees Page	FEE_GENERATOR	Record actual fees that are incurred on behalf of the line-of-credit facility. See the Facilities for Issuing Debt Page for more information.
Line of Credit Report Page	RUN_TRC4120	Review all lines of credit and associated usage and costs, and create a report.
Debt Ratings Maintenance Page	TRX_DEBT_RATINGS	Record Credit Ratings on Enterprise as rated by external Rating Agencies. The Ratings are normally divided into short and long term ratings.
Commercial Paper Page	RUN_TRC4130	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.

Understanding How to Establish 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.

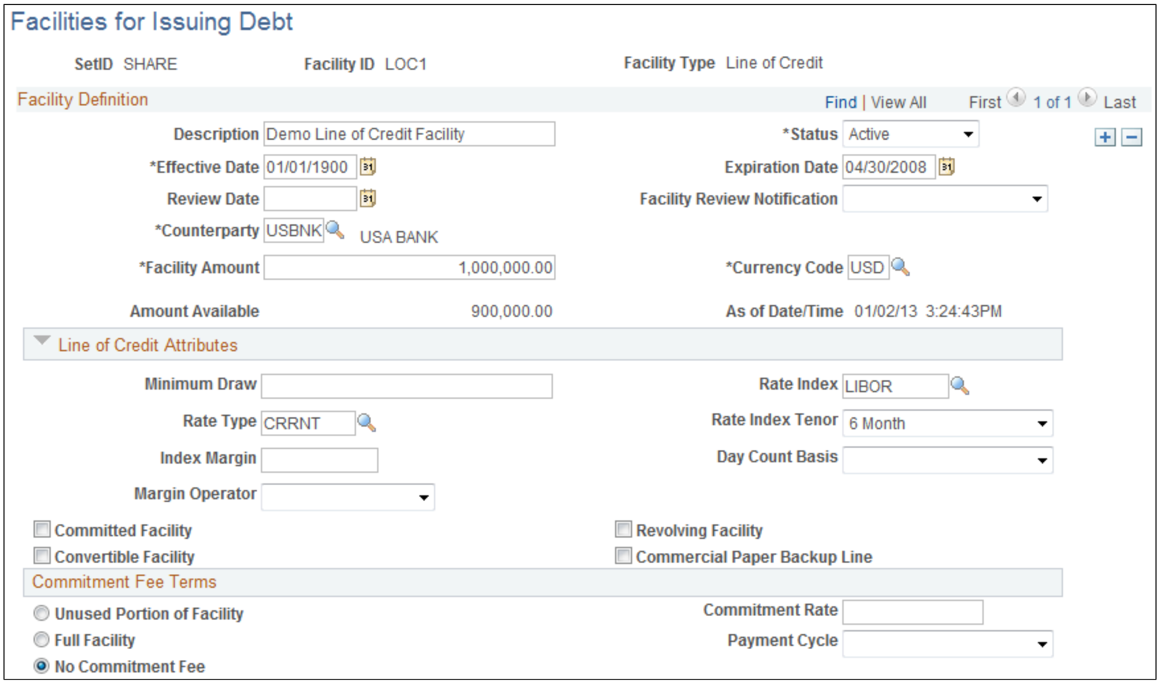
Facilities for Issuing Debt Page

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

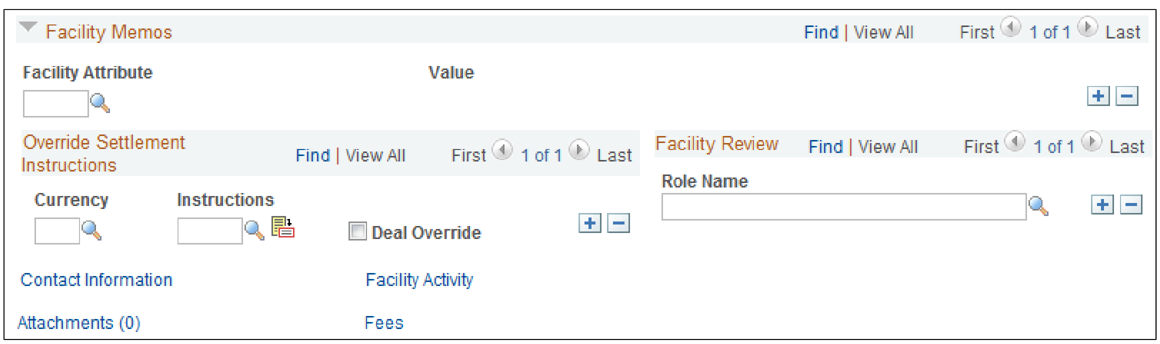
Navigation:

Deal Management > **Administer Deals** > **Facilities for Issuing Debt**

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.



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.



Field or Control	***Description***
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.

Field or Control	*Description*
Contact Information	Displays the Contact Information page (FCLTY_CONTACT_SEC), where you can enter contact information for the facility.
Facility Activity	Displays the Facility Activity Information page (FCLTY_LOC_ACT_SEC), which provides a summary of borrowings and payments as well as an overall estimated cost of borrowings for the respective facilities.
Fees	Displays the Enter Fees page (FEE_GENERATOR), where you can record actual fees that are incurred on behalf of the line-of-credit facility.

Line of Credit Attributes

Field or Control	*Description*
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

Field or Control	***Description***
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

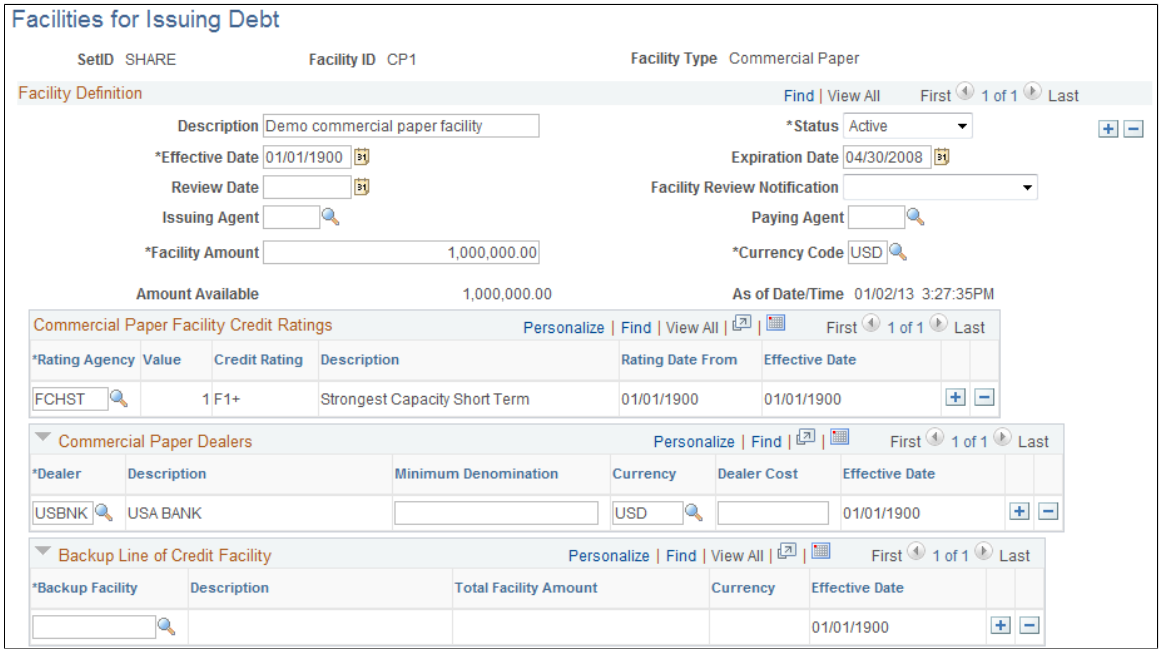
Establishing a Commercial Paper Facility

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

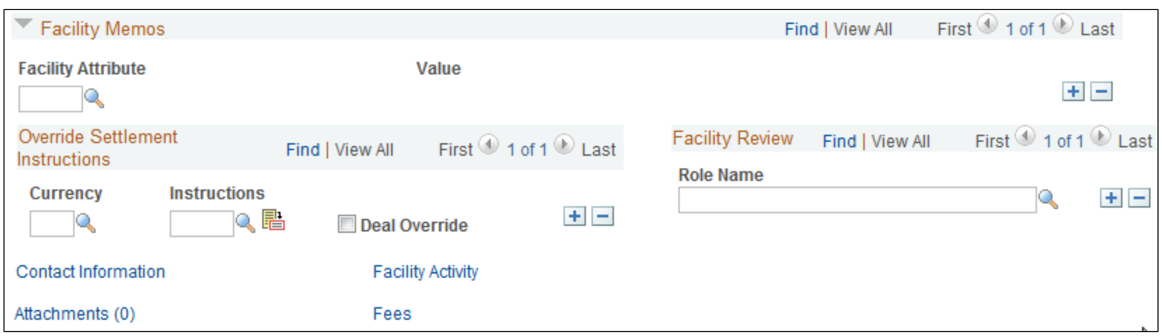
Navigation:

Deal Management > **Administer Deals** > **Facilities for Issuing Debt**

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.



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.



Field or Control	***Description***
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.

Field or Control	*Description*
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

Field or Control	*Description*
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

Line of Credit Report Page

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 Report

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

Related Links

Deal Management Reports: A to Z

Commercial Paper Page

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:

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

Related Links

Deal Management Reports: A to Z

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 Cash Management)

Understanding Deals Maintenance

Chapter 7

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

Base Instrument Type	***Instrument Type***	***Description***
Interest Rate Physical	ECD	Euro certificate of deposit
Interest Rate Physical	ECP	Euro commercial paper
Interest Rate Physical	EMTN	Euro medium term note
Interest Rate Physical	FRN	Corporate floating rate note
Interest Rate Physical	JUMBOCD	Jumbo CD
Interest Rate Physical	LCLOAN	Line of credit
Interest Rate Physical	O/N USD	Overnight investment/borrowing
Interest Rate Physical	ON_BOND	Underlying 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

Base Instrument Type	***Instrument Type***	***Description***
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

Pages Used to Define Instruments

Page Name	***Definition Name***	***Usage***
Instrument Detail Page	INSTR_DETAIL_TR	Enter the specifics for an instrument. This page differs for each instrument base type.
Instrument Extra Attributes Page	INSTR_ADHOC_ATR	Assign extra notational attributes to your instrument.
Notes	INSTR_NOTES_PNL	Enter detailed notes to describe the function of the instrument being created. See the Instrument Detail Page for more information.

Page Name	***Definition Name***	***Usage***
Delivery Schedule Page	INSTR_FUTURE_SP	Capture data that is specific to a particular futures contract.
Help page for IAS Accounting	INSTR_ACCTG_SP	Determine the accounting treatment for the instrument based on factors related to hedging, the length of time benefits that will be acquired, its inclusion in a portfolio, and so forth. See the Instrument Detail Page for more information.

Common Elements Used to Define Instruments

Field or Control	***Description***
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 Risk Management).

Field or Control	*Description*
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.

Field or Control	*Description*
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.

Field or Control	***Description***
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.

Field or Control	***Description***
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.

Field or Control	***Description***
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.

Field or Control	*Description*
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.*

Field or Control	*Description*
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.

Field or Control	*Description*
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.

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

Defining Instrument Details

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

Use the Instrument Detail page to define instrument details for these instrument types:

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

- Options

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**

Field or Control	***Description***
Notes	Click the Notes link to access the Notes page (INSTR_NOTES_PNL), where you can enter detailed notes to describe the function of the instrument being created. For example, when creating an instrument with an accounting treatment of *Other,* you can enter detailed information about that unique accounting treatment on the Notes page.
Rules for Accounting Treatment	Click the **Rules for Accounting Treatment** link on an Instrument Detail page to access the Help page for IAS Accounting (INSTR_ACCTG_SP), where you can 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.

Entering Commodity Instrument Details

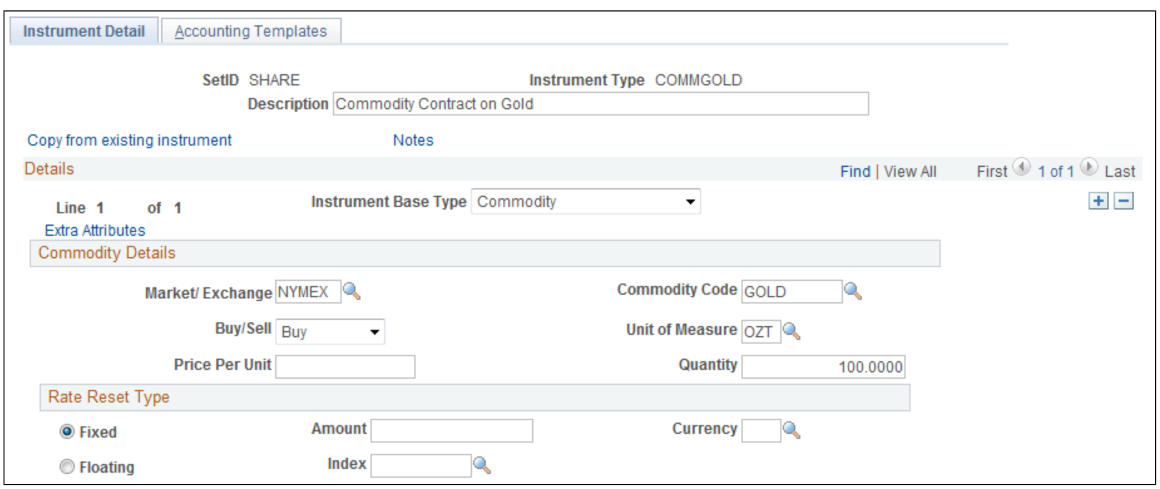
Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for commodities deals.

This page differs for each instrument base type.

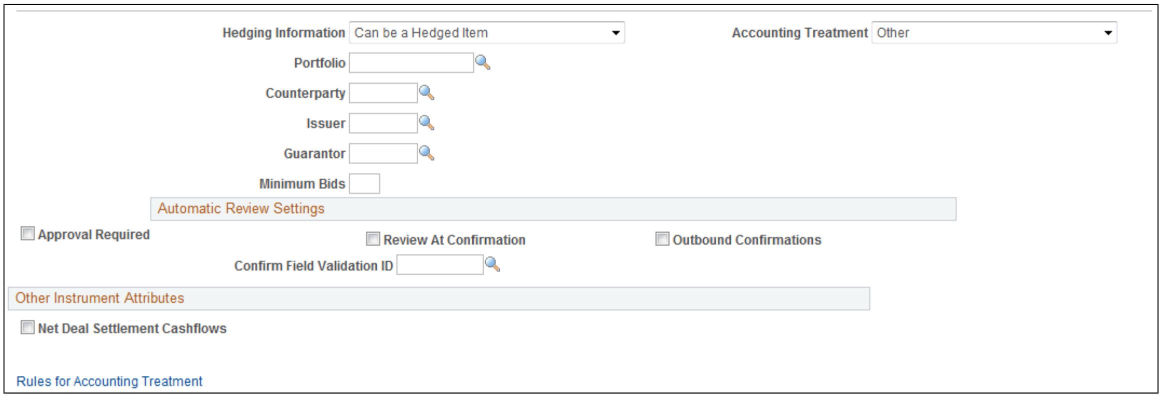
Navigation:

Deal Management > **Administer Deals** > **Define Instruments**

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.



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.



Field or Control	***Description***
Instrument Base Type	Select *Commodity.*

Commodity Details

Field or Control	***Description***
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

Field or Control	***Description***
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.

Field or Control	***Description***
Floating	Select for deals that will be based on a floating rate of interest.
Index	Select the market for which thee floating rate index is based.

Related Links

Entering Commodity Deal Details

Entering Equity Instrument Details

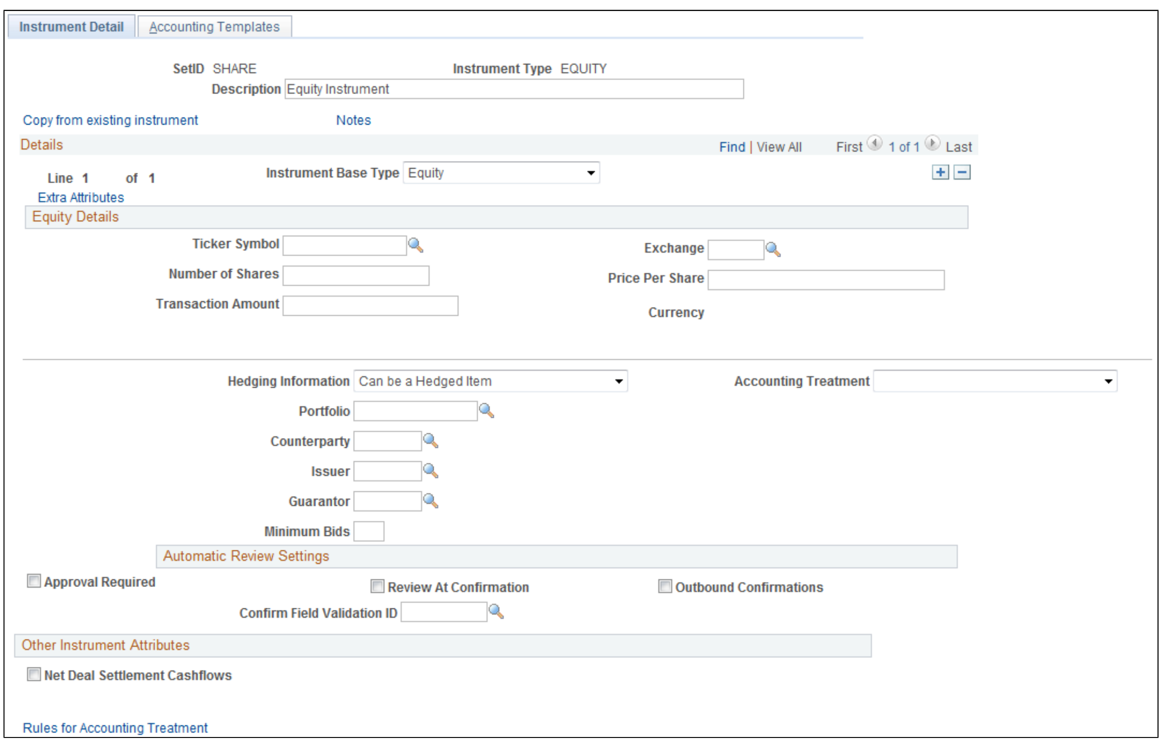
Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for an equity deal.

This page differs for each instrument base type.

Navigation:

Deal Management > **Administer Deals** > **Define Instruments**

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.



Field or Control	***Description***
Ticker Symbol	Enter the stock exchange symbol that is used in trading the particular corporation's shares.

Field or Control	***Description***
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

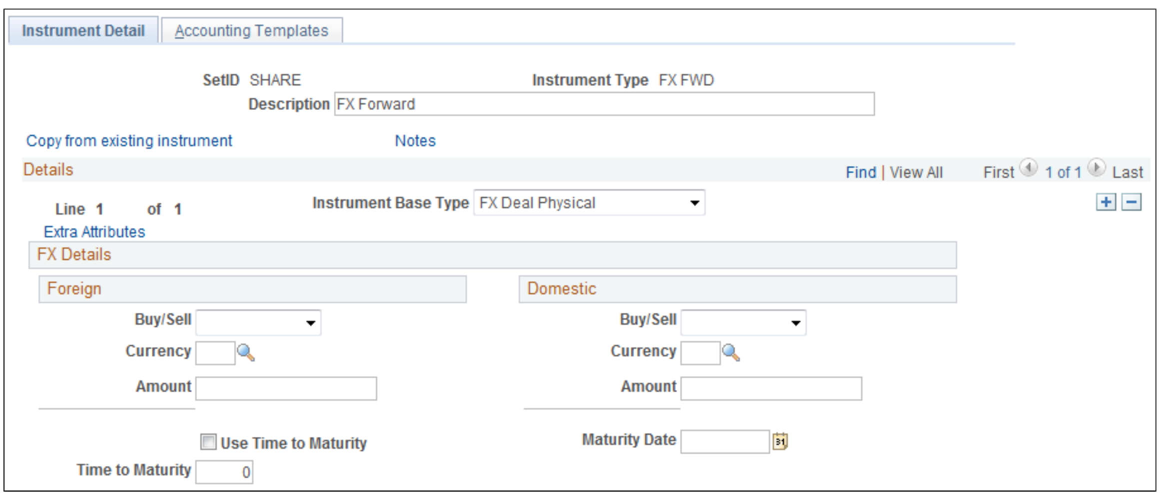
Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for a foreign exchange deal physical.

This page differs for each instrument base type.

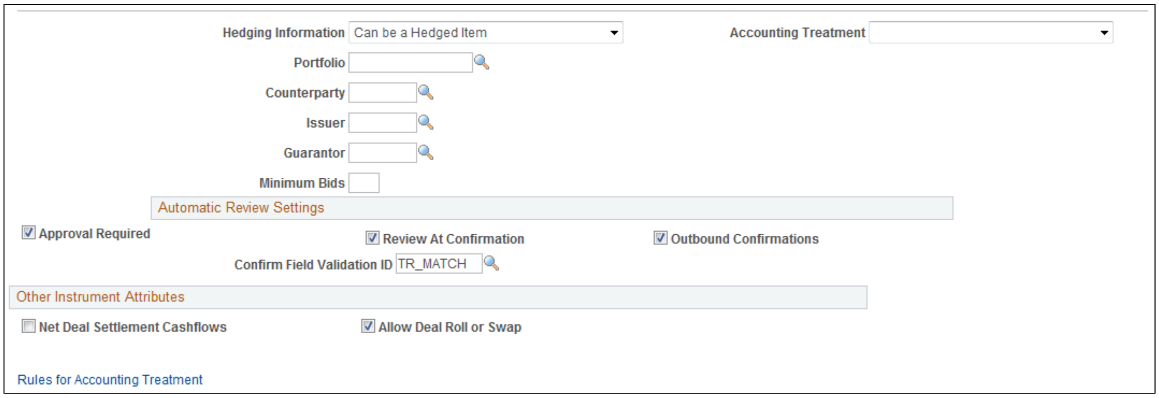
Navigation:

Deal Management > **Administer Deals** > **Define Instruments**

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.



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.



Field or Control	***Description***
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.

Field or Control	***Description***
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

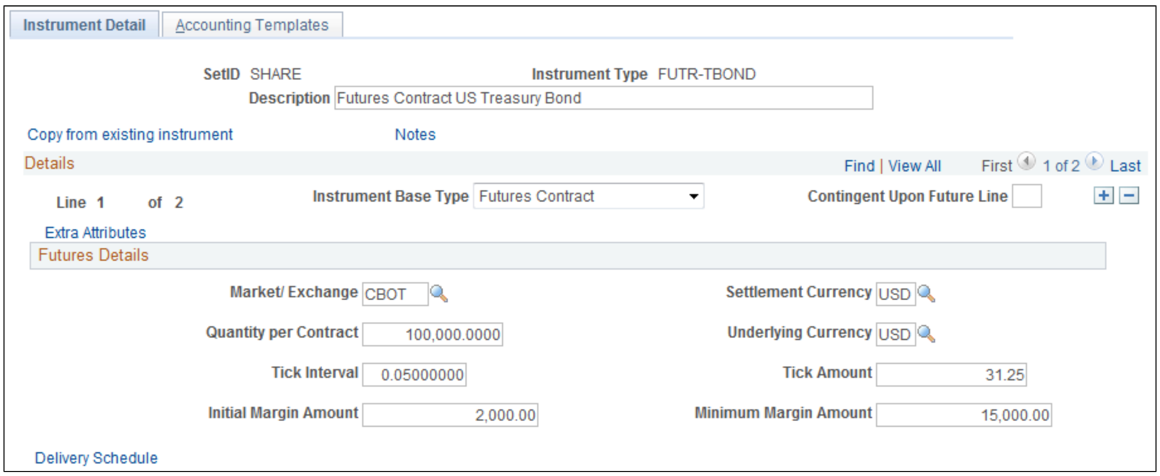
Use the Instrument Detail page (INSTR_DETAIL_TR) to enter the specifics for a futures contract.

This page differs for each instrument base type.

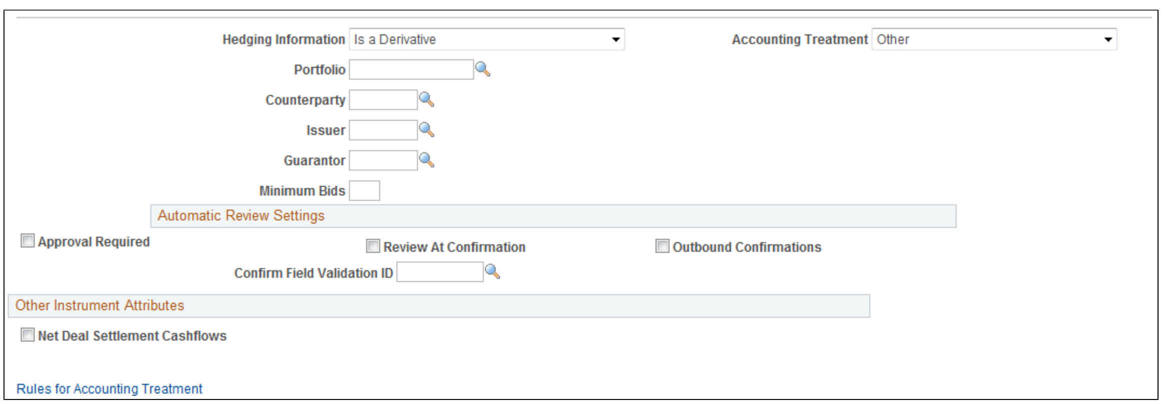
Navigation:

Deal Management > Administer Deals > Define Instruments

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.



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.



Field or Control	***Description***
Instrument Base Type	Select *Futures Contract.*
Settlement Currency	Enter the final settlement currency of the futures contract.

Field or Control	***Description***
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

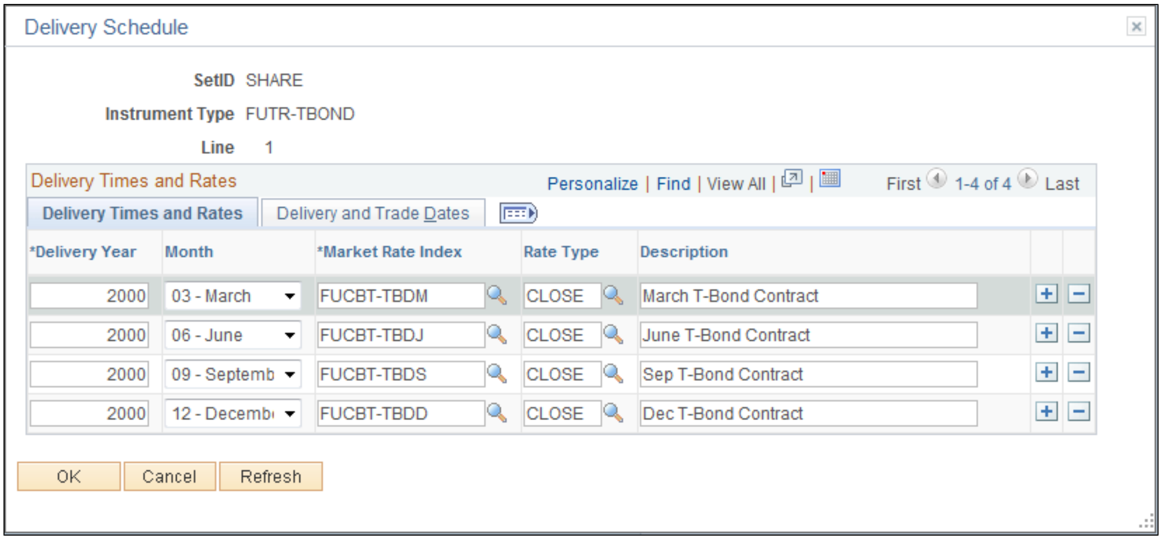
Delivery Schedule Page

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.

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

Field or Control	***Description***
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.

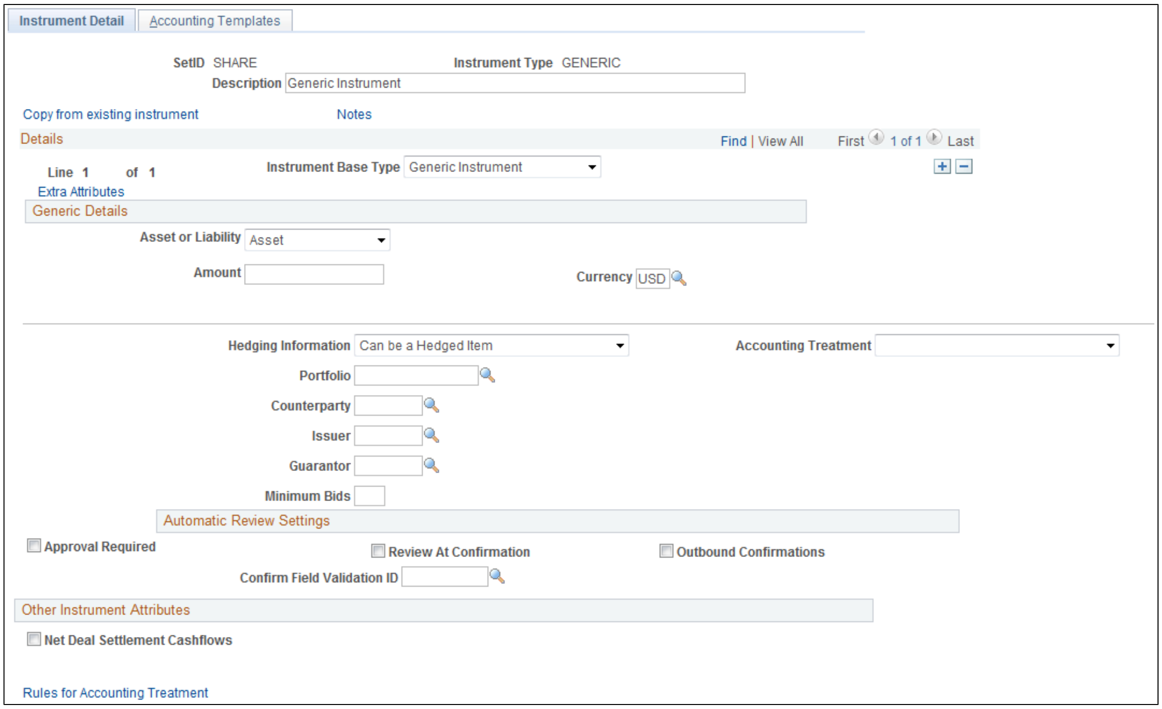
Delivery and Trade Dates

Field or Control	***Description***
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).**

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.



Field or Control	***Description***
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.

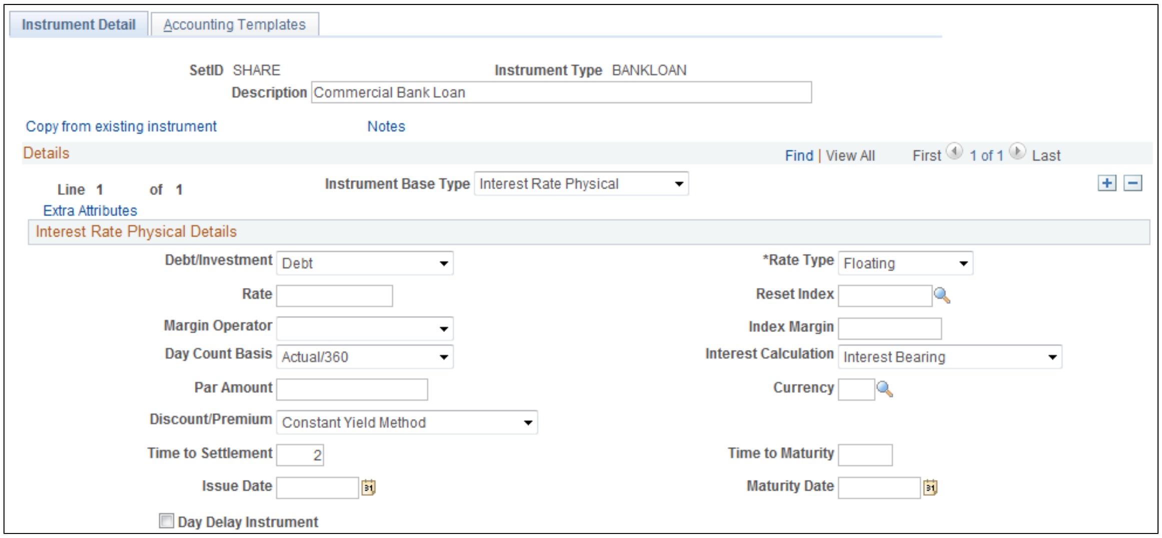
Related Links

Entering Generic Deal Details

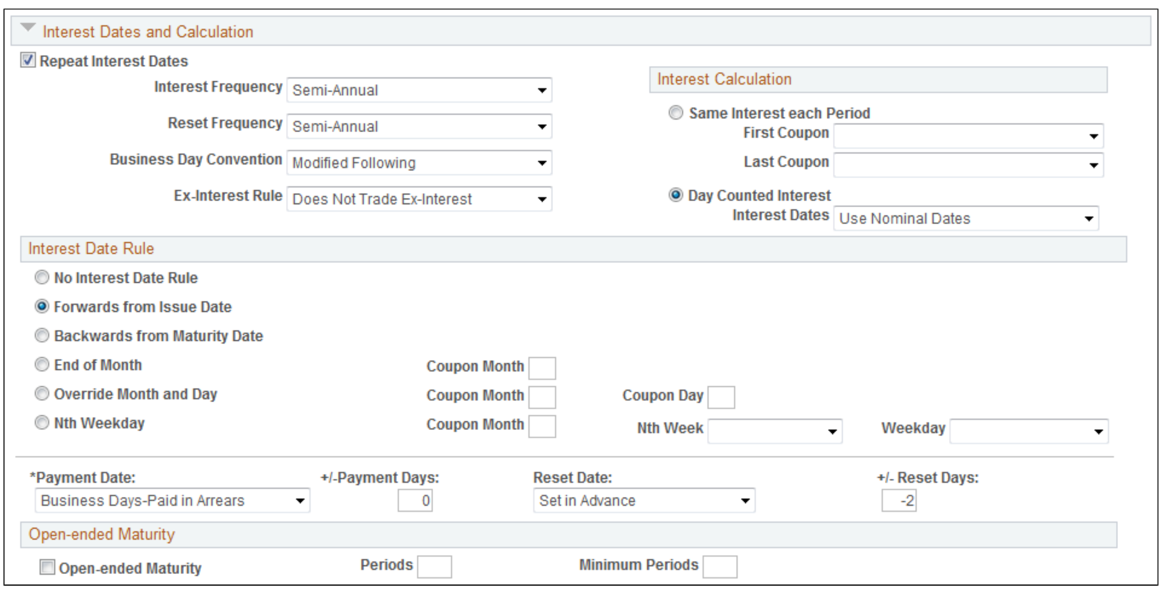
Entering Interest Rate Physical Instrument Details

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

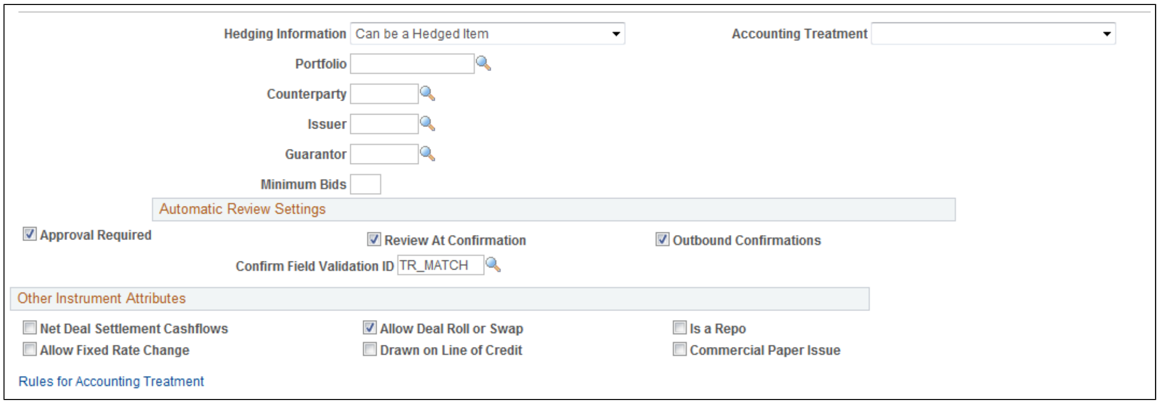
This example illustrates the fields and controls on the Instrument Detail page – for an interest rate physical deal (1 of 3). You can find definitions for the fields and controls later on this page.



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.



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.



Field or Control	***Description***
Instrument Base Type	Select *Interest Rate Physical.*

Interest Rate Physical Details

Field or Control	***Description***
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.

Field or Control	***Description***
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.

Field or Control	*Description*
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

Field or Control	*Description*
Repeat Interest Dates	Select the check box if the interest rate physical transaction has multiple interest payments.

Open-Ended Maturity

Field or Control	*Description*
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.

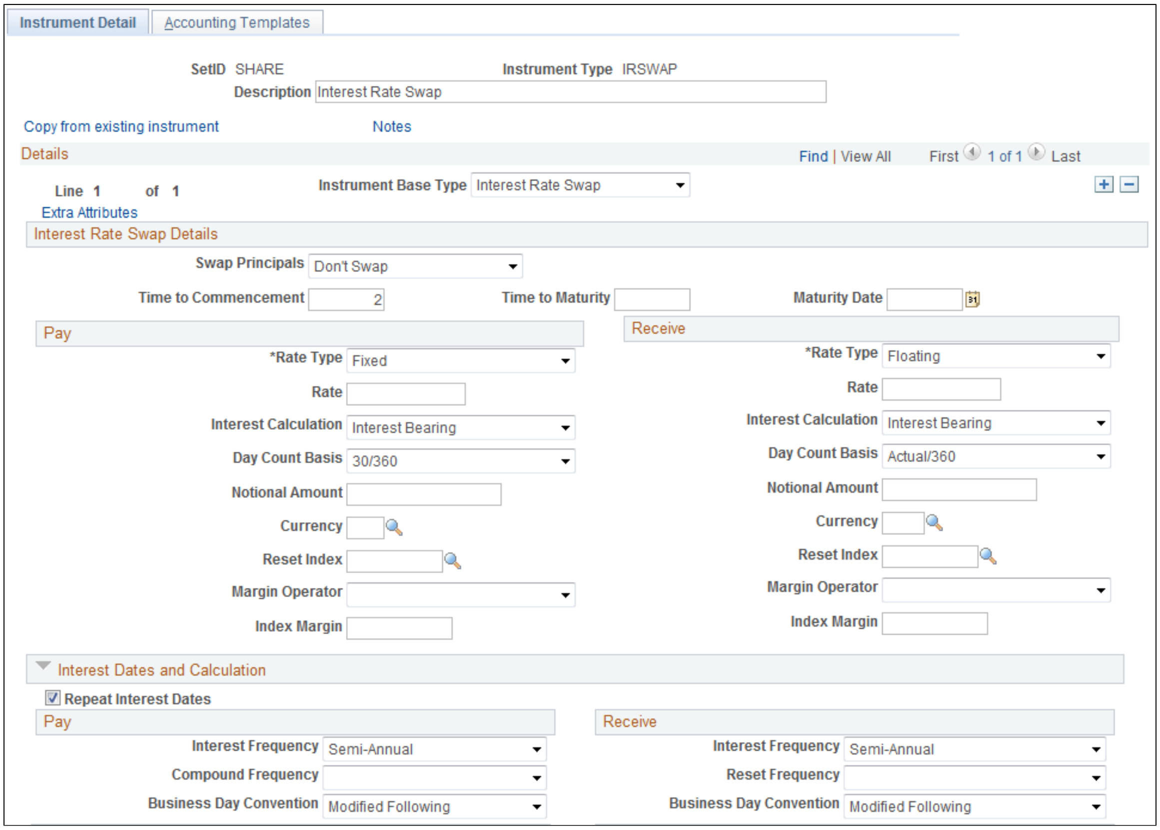
Related Links

Entering Interest Rate Physical Instrument Details
Viewing and Modifying Interest and Payment Details

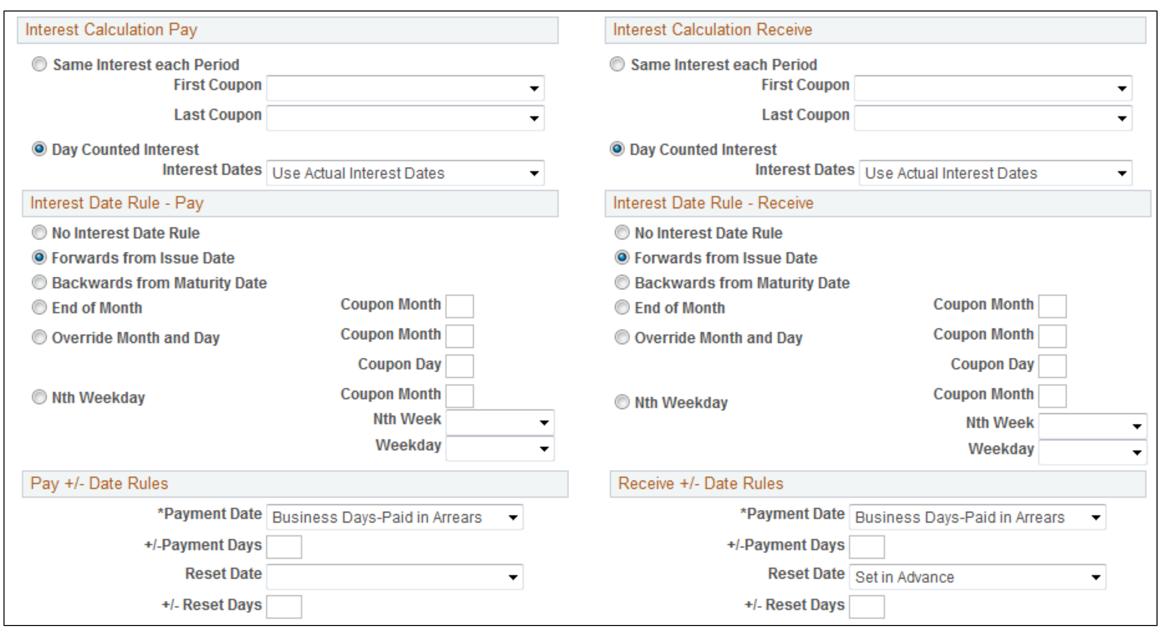
Entering Interest Rate Swap Instrument Details

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

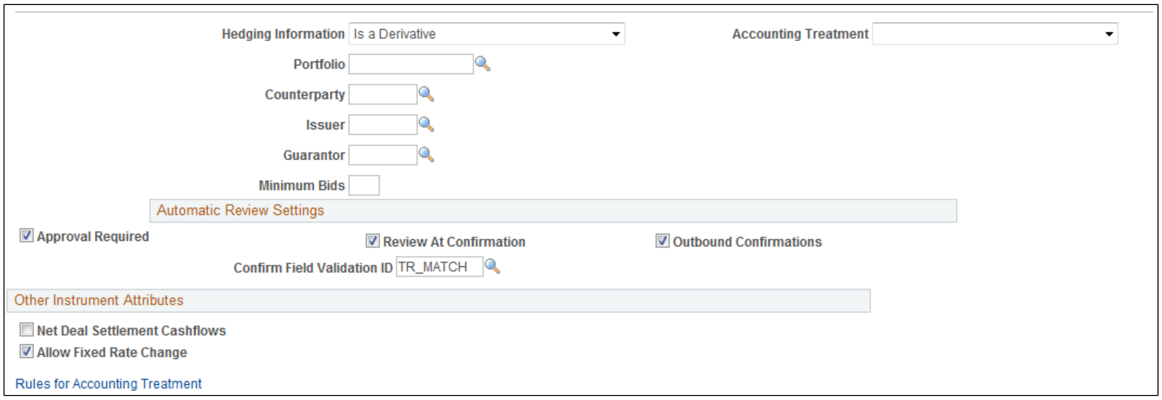
This example illustrates the fields and controls on the Instrument Detail page – for an interest rate swap (1 of 3). You can find definitions for the fields and controls later on this page.



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.



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.



Field or Control	***Description***
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

Field or Control	***Description***
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.

Field or Control	***Description***
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

Field or Control	***Description***
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.

Field or Control	***Description***
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.

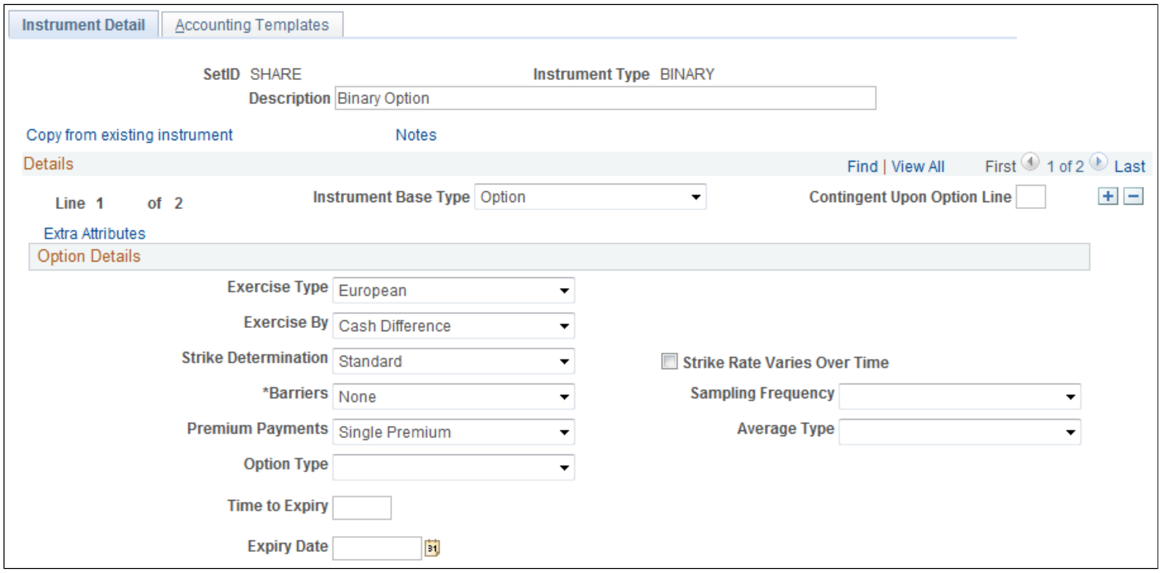
Related Links

Entering Interest Rate Swap Instrument Details

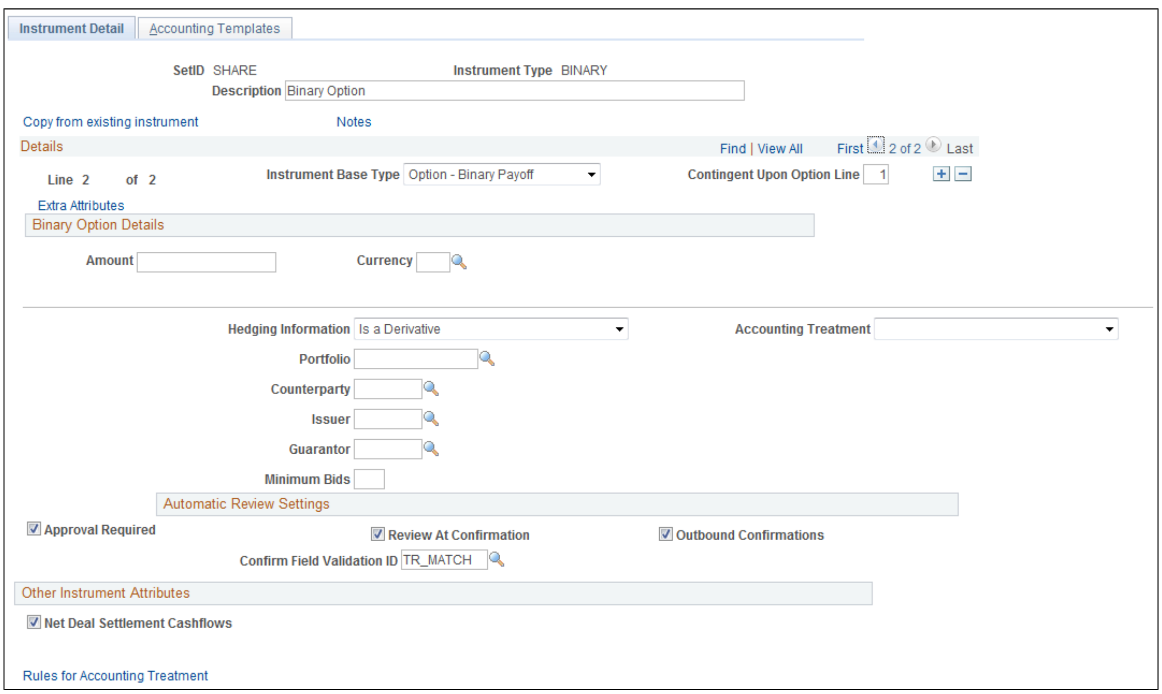
Entering Option and Option - Binary Payoff Instrument Details

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

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.



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.



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

Field or Control	***Description***
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.

Field or Control	*Description*
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.

Field or Control	***Description***
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.

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

Binary Option Details

Field or Control	Description
Amount	Enter the amount of the payoff.

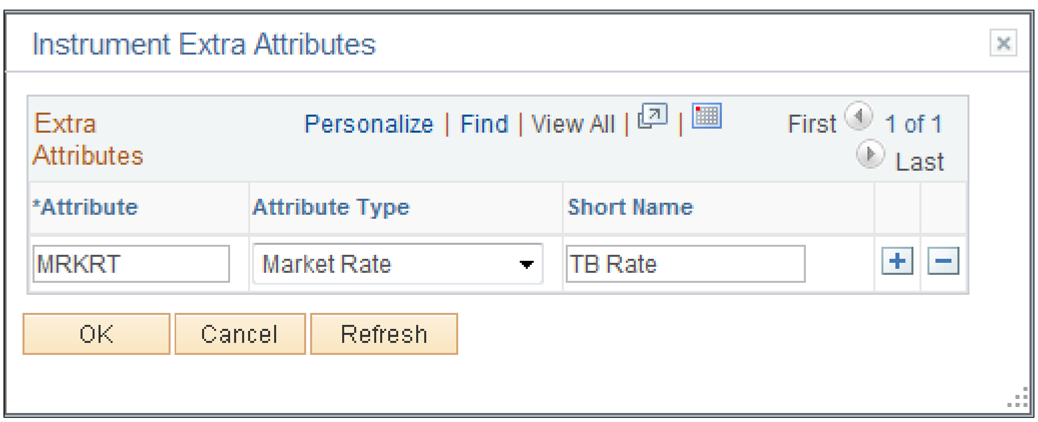
Instrument Extra Attributes Page

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.

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.



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.

Field or Control	Description
Attribute	Enter a five-character, alphanumeric code for the attribute.

Field or Control	*Description*
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

This topic provides an overview of interest rate swap cash flows and accounting templates, and discusses how to select accounting templates and view accounting template details.

Pages Used to Select Accounting Templates

Page Name	*Definition Name*	*Usage*
Accounting Templates Page	INSTR_ACCTGTMPL	Associate accounting templates with accounting event types of an instrument.
Template	TRA_TMPL_DETL	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 Cash Management)

Accounting Templates Page

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

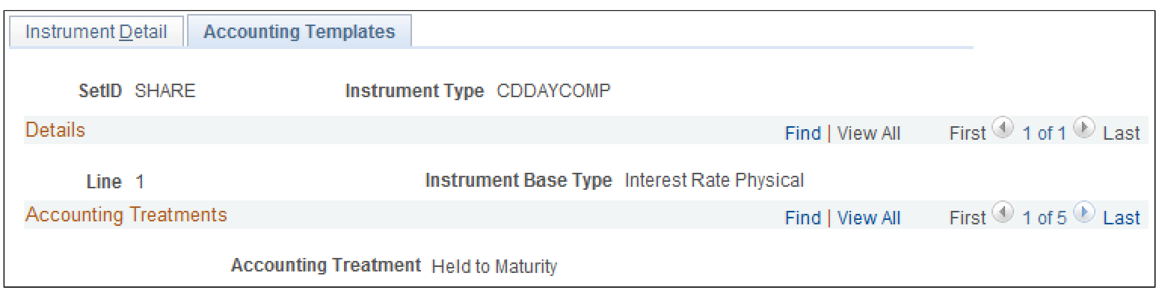
Specify accounting templates for instrument accounting event types to ensure correct system processing.

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

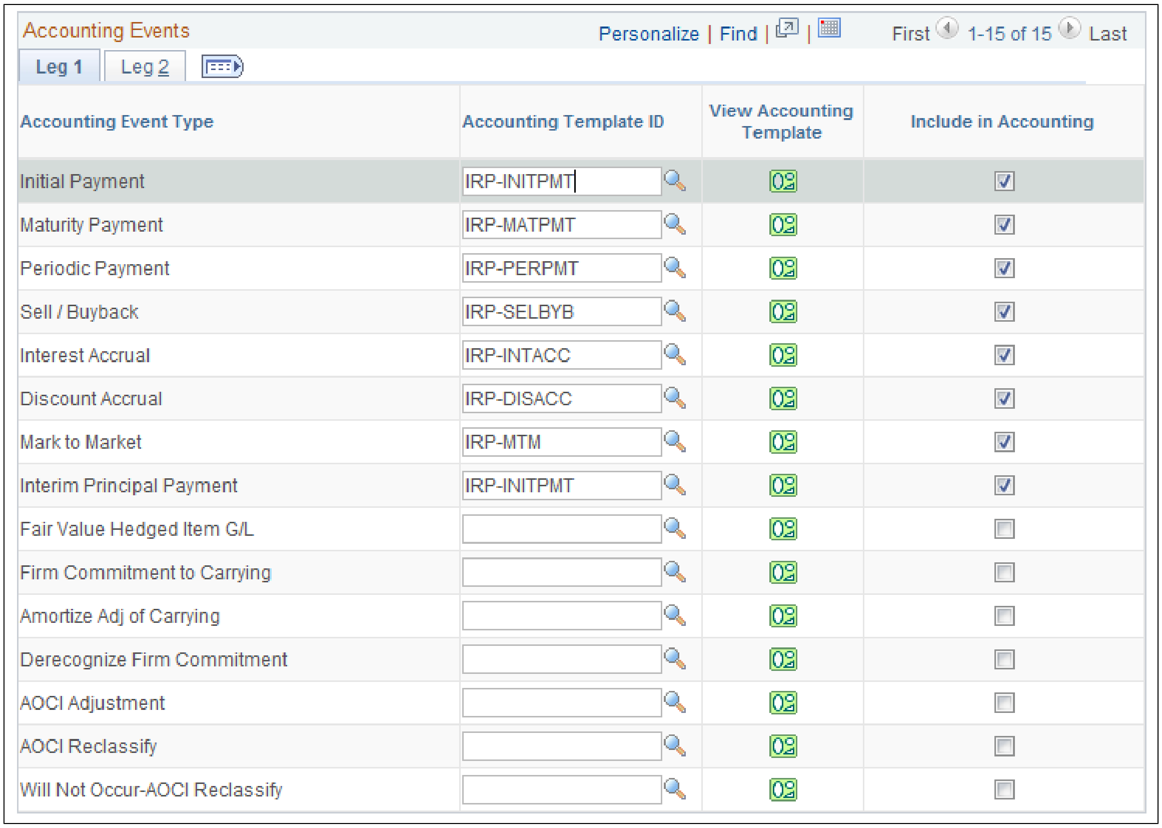
Navigation:

Deal Management > **Administer Deals** > **Define Instruments** > **Accounting Templates**

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.



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.



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.

Field or Control	***Description***
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.

Field or Control	***Description***
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 the icon in the View Accounting Template column 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. See "Establishing Accounting Templates" (PeopleSoft Cash Management).

Related Links

"Accounting Events" (PeopleSoft 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 to Build Complex Instruments

Page Name	***Definition Name***	***Usage***
Instrument Detail Page	DEFINE_INSTRUMENTS	Create complex instruments by adding additional instrument lines to the Details section, by copying instrument detail lines from existing instruments, and by clicking the 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

Pages Used to Create Instrument Templates

Page Name	***Definition Name***	***Usage***
Define Instrument Templates Page	INSTR_TMPL_DETL_TR	Capture deal information that you use regularly.
Notes Page	INSTR_NOTES_SHOW	Capture notes that are relevant to your instrument by clicking **Notes** on the Define Instrument Templates page.

Understanding How to Create 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.

Use these steps to set up an instrument template:

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

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

Pages Used to Create and Search Collateral Items

Page Name	***Definition Name***	***Usage***
Collateral Page	TR_COLL_HDR	Set up a deal as collateral. Added collateral appears on the Collateral Summary page.
Collateral Summary Page	TR_COLL_SEARCH	Work from a centralized location with items pledged as collateral.
Collateral Search Preferences Page	TR_COLL_SRCH_PREF	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. See the Collateral Summary Page for more information.

Collateral Page

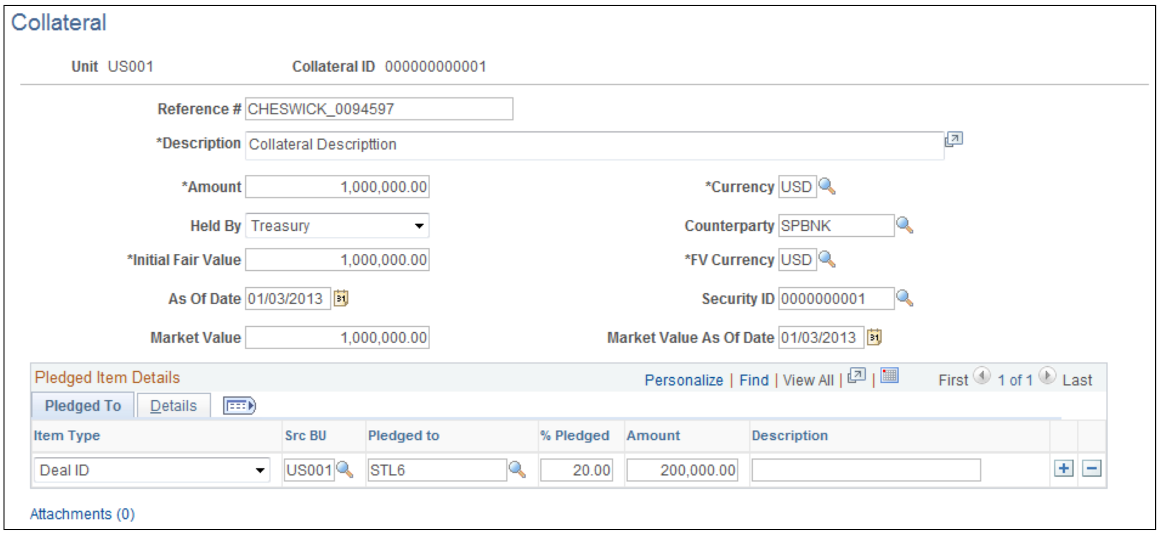
Use the Collateral page (TR_COLL_HDR) to set up a deal as collateral.

Added collateral appears on the Collateral Summary page.

Navigation:

Deal Management > **Collateral** > **Collateral** > **Collateral**

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



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

Pledged to

Field or Control	***Description***
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

Field or Control	*Description*
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.

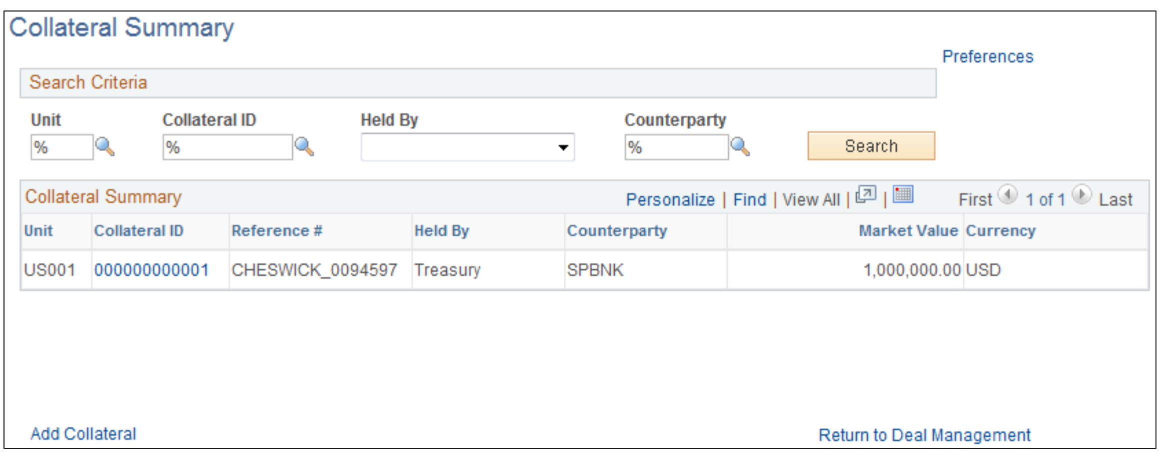
Collateral Summary Page

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**

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.



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

Field or Control	Description
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.

Chapter 8

Capturing Deals and Trade Tickets

Understanding the Deal Capture Process

This topic lists prerequisites and common elements.

Prerequisites

Before you capture deals, you need to:

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

See Understanding Dealing Trees and Deal Positions.

Common Elements Used to Capture Deals

Field or Control	***Description***
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.

Field or Control	***Description***
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.
Cashflows	Click this button to view the cash flows that result from this deal on the Cashflows 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 **Cashflow** button depends upon the instrument type that is selected.
Compound Frequency	Define at what interval the interest compounds.

Field or Control	***Description***
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 31^{st} but did not start on the 30^{th} or 31^{st}. In this case, the 30/360 calculation uses the 31^{st} day as equal to 31, while the 30E/360 calculation uses the 31^{st} 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.

Field or Control	*Description*
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 Checking 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 Setting Up Dealing Trees and Deal Positions. See also 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*

Field or Control	*Description*
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 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	See the Interest Date Rule section of the Deal Detail page in Defining Deals.
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.

Field or Control	*Description*
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.

Field or Control	***Description***
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.

Field or Control	*Description*
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 Cashflows	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 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.

Field or Control	***Description***
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	Click to reserve headroom for this deal below the ceiling for the limit. This button is available only when the deal status is *Under Negotiation.* Use the button to ensure that deals under negotiation have enough headroom reserved within the defined position limits. You must enter detail data on the Deal Detail page before using this feature. You can click the **UnReserve** button to reverse any limits that are established for deals that are under negotiation.
Same Interest each Period	Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates. For IR Swap deals, if you select this value and the leg is a fixed-rate leg, the second list is replaced by two drop-down list boxes that enable odd (broken) first and last coupon periods to be handled. Select *Normal First Coupon Period, Short First Coupon Period,* or *Long First Coupon Period* in the first drop-down list box. Select *Normal Last Coupon Period, Short Last Coupon Period,* or *Long Last Coupon Period* in the second drop-down list box.

Field or Control	***Description***
Security ID	Enter the security ID that was assigned when you defined the security using the Security Header page. See Defining Securities.
Submit for Preview	A treasury organization can gauge the feasibility of hypothetical deals and ensure that limits exist for deals that are planned for the near future. When you enter provisional deals, select this check box and select *Under Negotiation* from the Deal Status drop-down list box on the Deal Detail page. When you save a deal, *Pending Review* is the default value as the deal status type, and the Workflow feature routes the deal to the designated manager for review.
Term	Displays the number of days between the settlement or commencement date and maturity date on the Deal Detail page. The value is calculated by the system. If you enter a term value, then the system calculates the maturity date by adding the term to the commencement or settlement date.
Test Limits	Click to test whether a deal falls within established position limits. See Understanding Limit Checked Workflow. See Defining Position Limits.

Defining Deals

Pages Used to Define Deals

Page Name	***Definition Name***	***Usage***
Deal Detail Page	TRX_DETAIL_TR	Enter commodity deal details.
Commodity Settlement Page	TRX_COMO_STL	Set up the settlement of commodities.
Settle Option by Cash Difference Page	TRX_OPT_EXRCS_CASH	Exercise an option or update or change the exercise status for an option.
Roll Specific Details - Swap FX Page	TRX_ROLL_PHYS_SP	Enter information that is required to swap this foreign exchange deal forward or backward.

Page Name	***Definition Name***	***Usage***
Roll Specific Details - Interest Rate Physical	TRX_ROLL_PHYS_SP	Enter the investment terms for moving funds from one investment to another by clicking the **Rollover** link on the Deal Detail page for an IRP.

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.

Using deal entry pages, you can do the following::

- 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.

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**

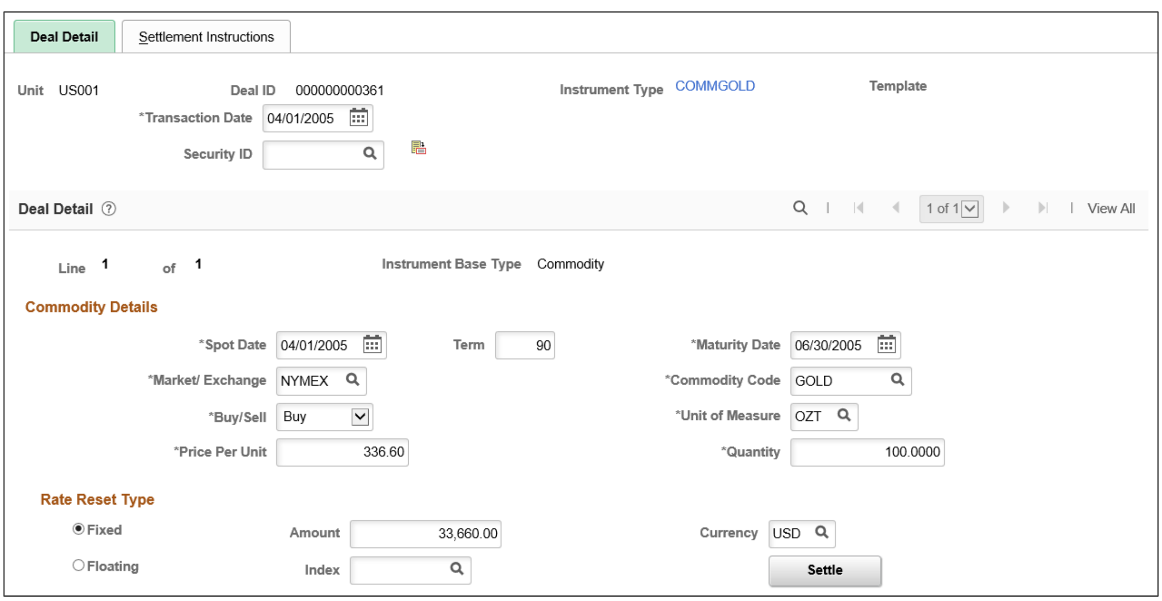
Entering Commodity Deal Details

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

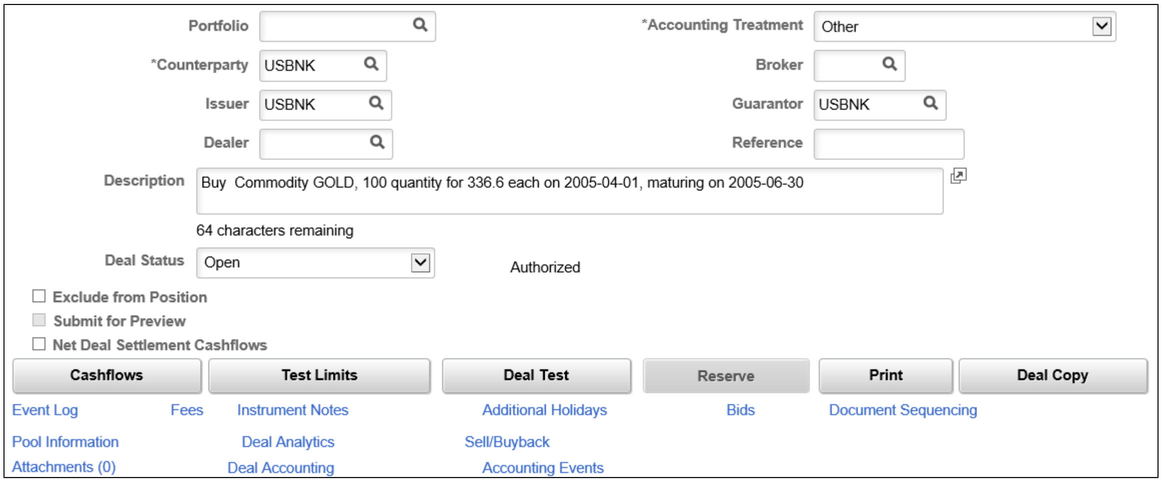
Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

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.

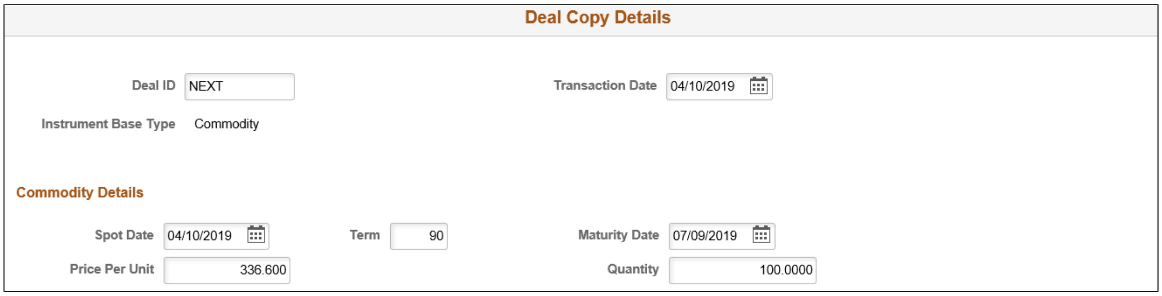


This example illustrates the fields and controls on the Deal Detail page for commodity deals (2 of 2). You can find definitions for the fields and controls later on this page.



Field or Control	***Description***
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.
Deal Copy	Click to copy the existing deal by changing the date, amount and rate field values with the required new values. The Deal Copy Details secondary page displays fields based on the Instrument Type of the original deal.

This example illustrates the fields and controls on the Deal Copy Details page.



Related Links

Entering Commodity Instrument Details

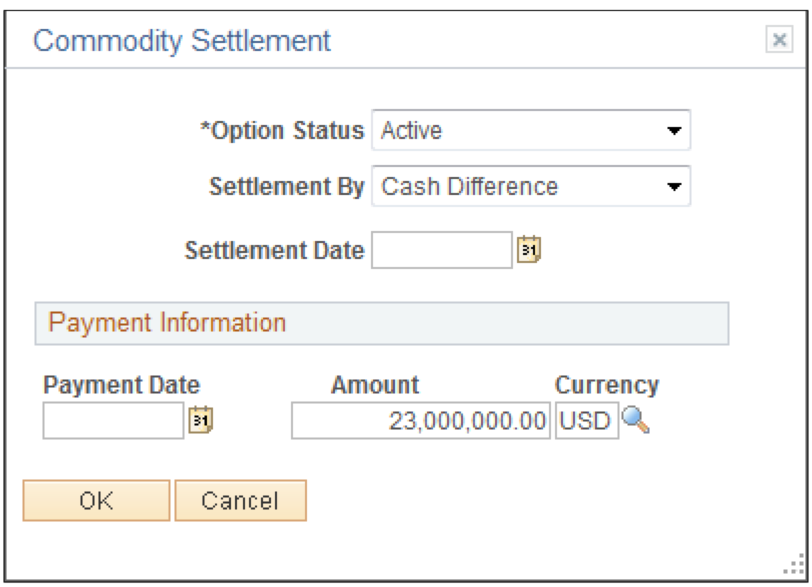
Commodity Settlement Page

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.

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.



Field or Control	***Description***
Current Status	Select the current status of the option. Values are: • *Active* • *Exercised* • *Expired* • *Inactive*
Settlement by	Values are: • *Cash Difference:* Settle difference using cash. • *Delivery of Payoff:* Settle difference using the commodity.

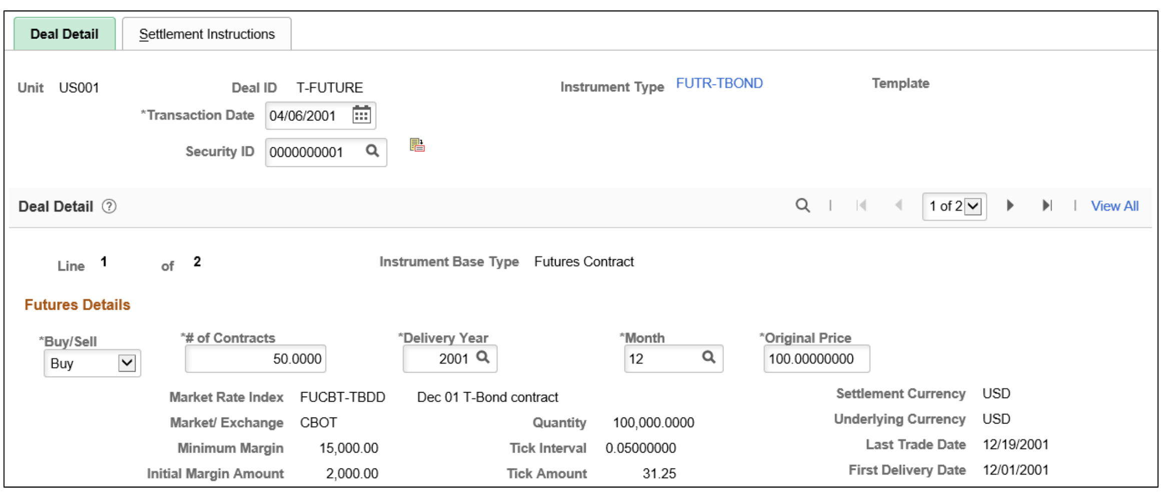
Defining Futures Deal Details

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

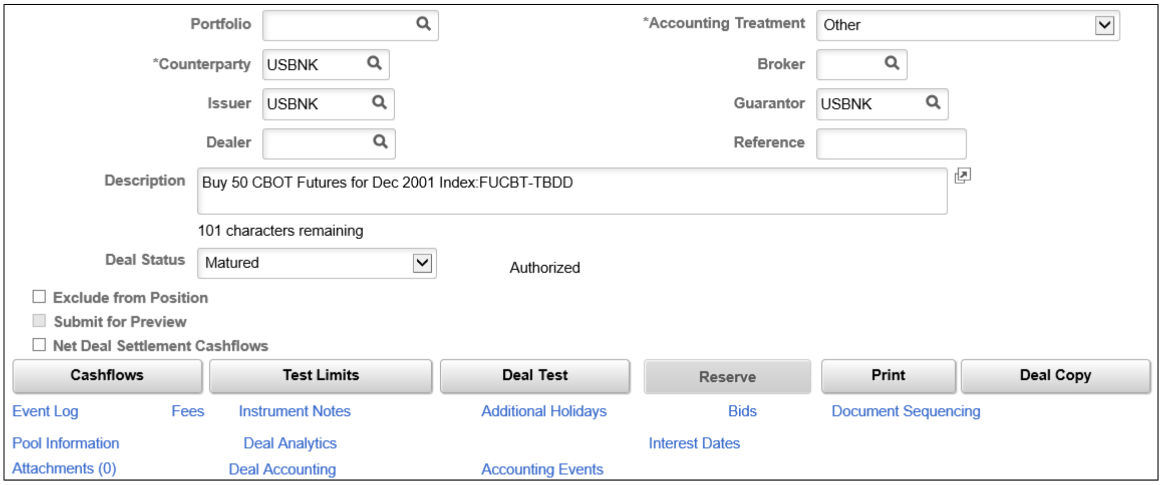
Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

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.



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.



Field or Control	***Description***
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.
Deal Copy	Click to copy the existing deal by changing the date, amount and rate field values with the required new values. The Deal Copy Details secondary page displays fields based on the Instrument Type of the original deal.

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

Related Links

Entering Futures Contract Instrument Details

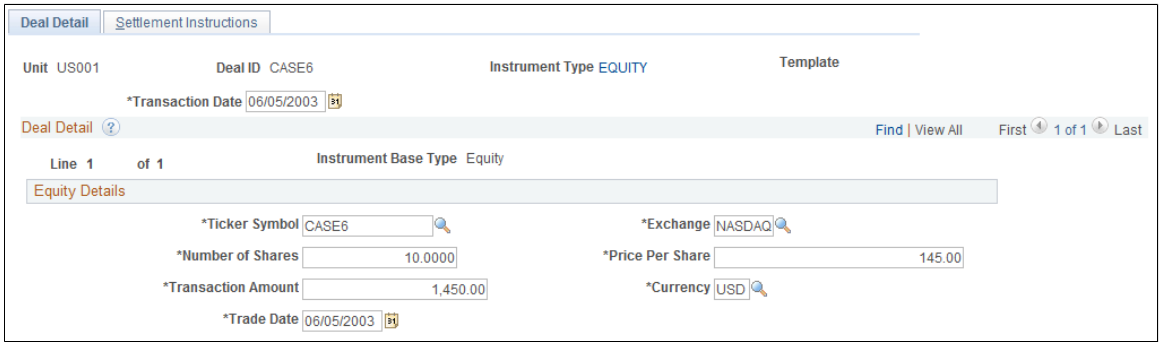
Entering Equity Deal Details

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

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

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.



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.

Field or Control	***Description***
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

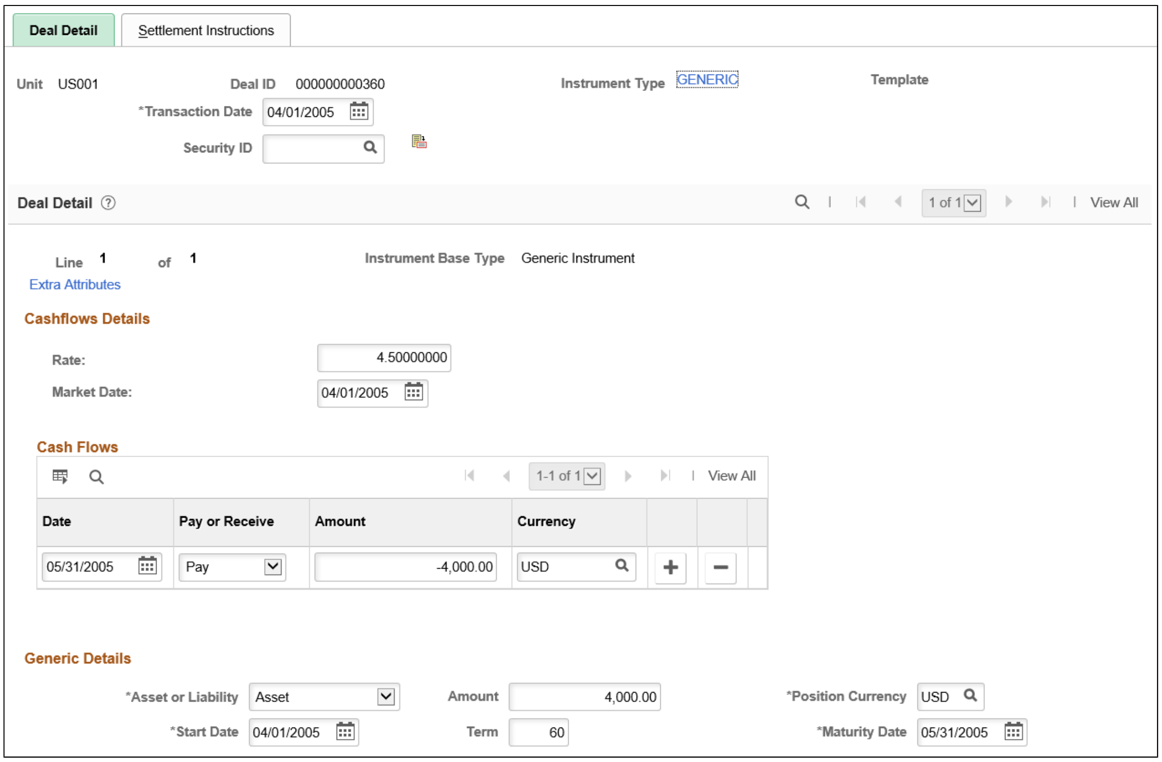
Entering Generic Deal Details

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

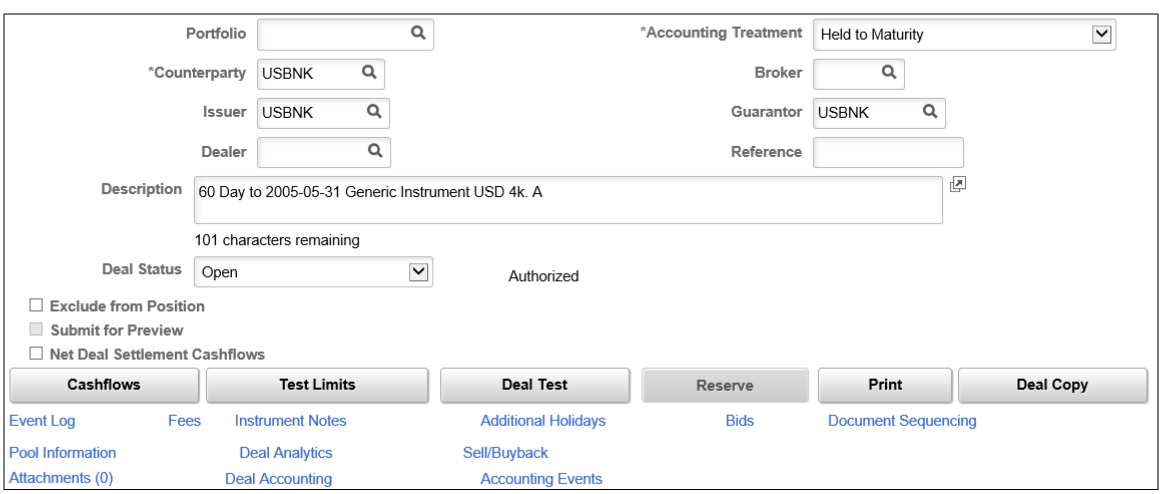
Navigation:

Deal Management > Capture Deals > Deals > Deal Detail

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.



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.



Field or Control	***Description***
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.
Deal Copy	Click to copy the existing deal by changing the date, amount and rate field values with the required new values. The Deal Copy Details secondary page displays fields based on the Instrument Type of the original deal.

Related Links

Entering Generic Instrument Details

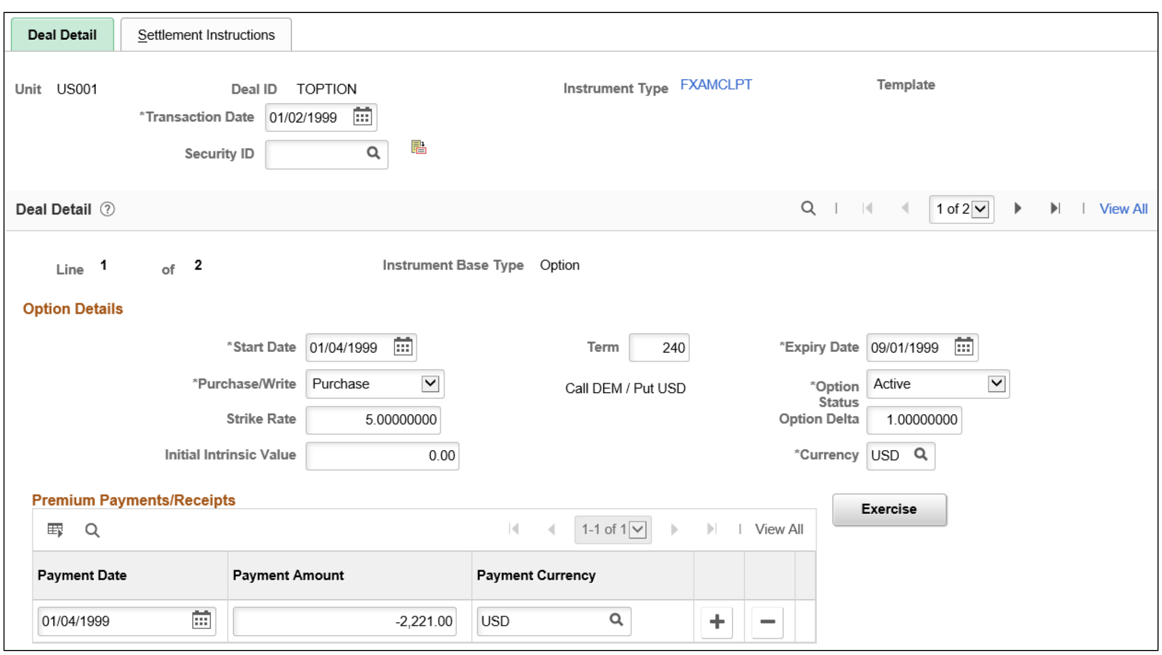
Defining Option and Option - Binary Payoff Deal Details

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

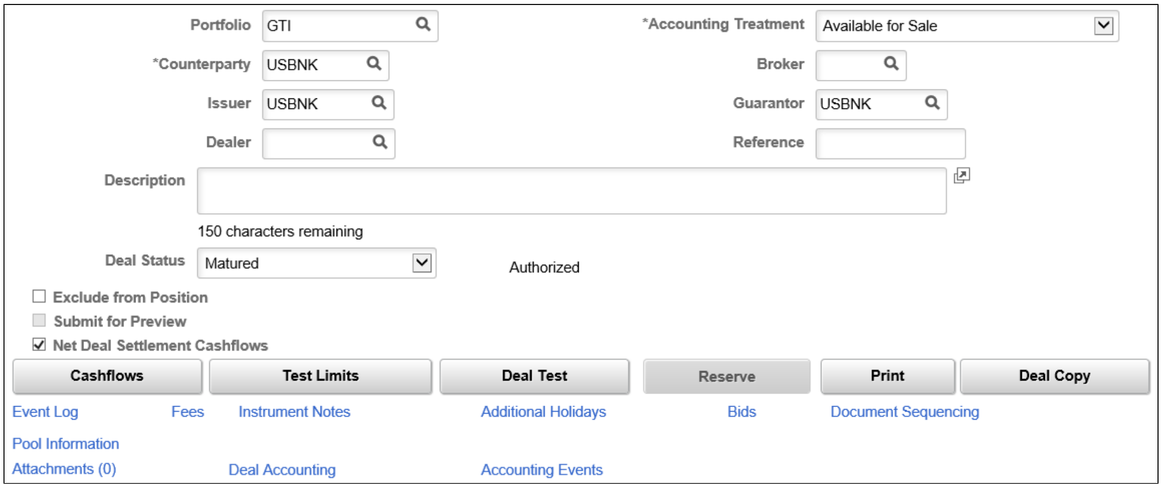
Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

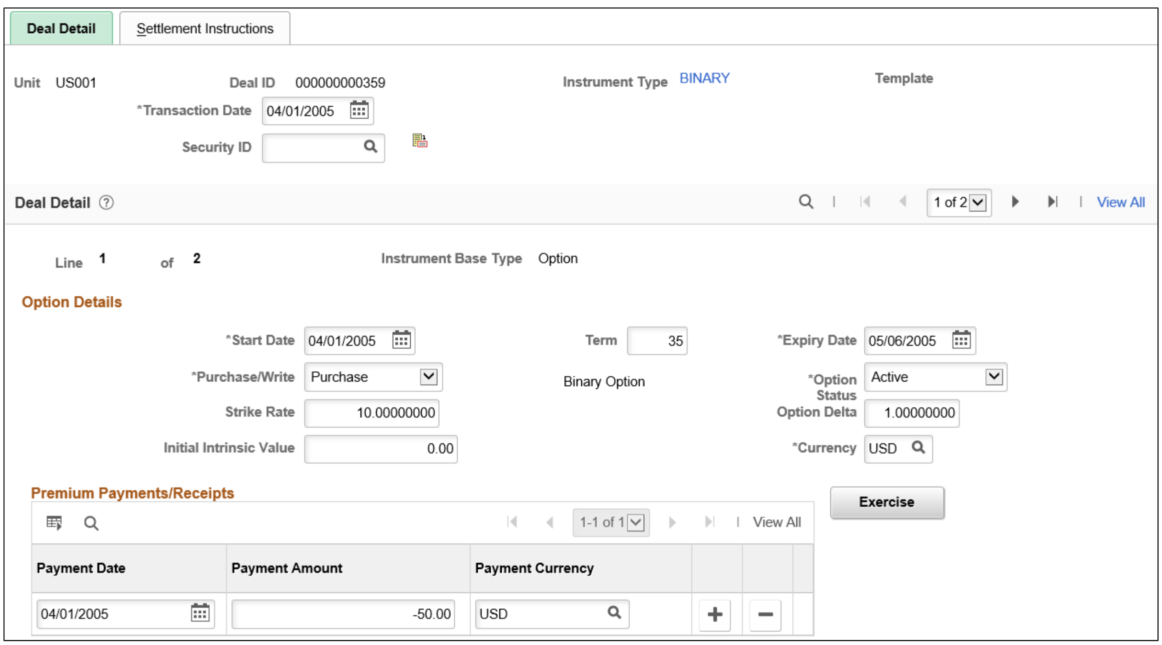
This example illustrates the fields and controls on the Deal Detail page for an option (1 of 2). You can find definitions for the fields and controls later on this page.



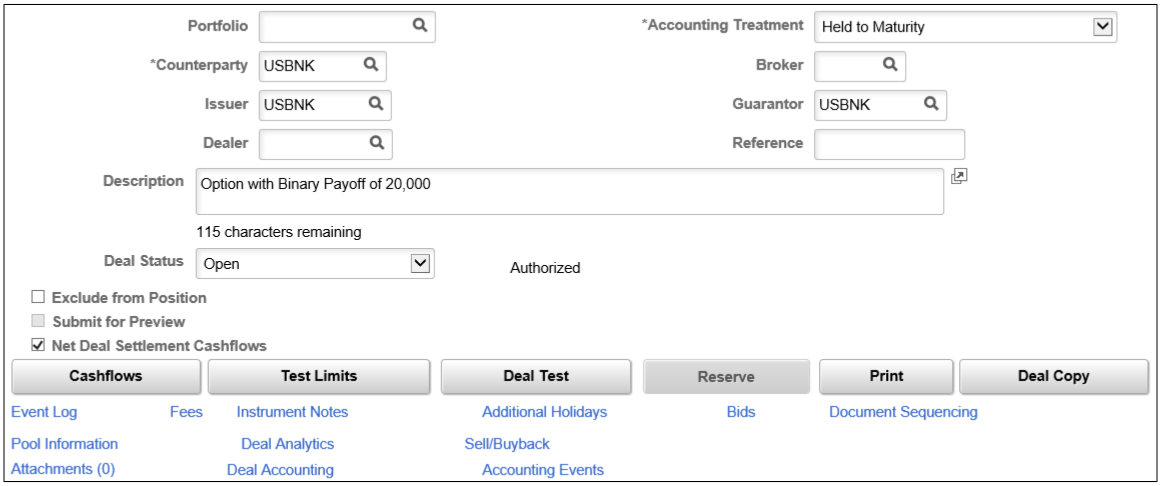
This example illustrates the fields and controls on the Deal Detail page for an option (2 of 2). You can find definitions for the fields and controls later on this page.



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.



This example illustrates the fields and controls on the Deal Detail page for 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

Field or Control	***Description***
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.

Field or Control	*Description*
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

Field or Control	***Description***
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.

Field or Control	***Description***
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

Field or Control	***Description***
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

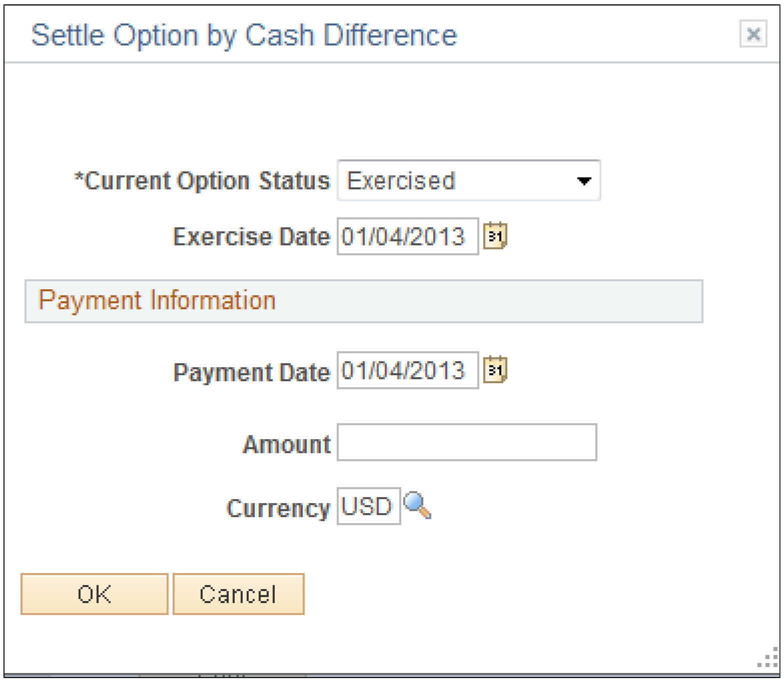
Settle Option by Cash Difference Page

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.

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.



Field or Control	Description
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.

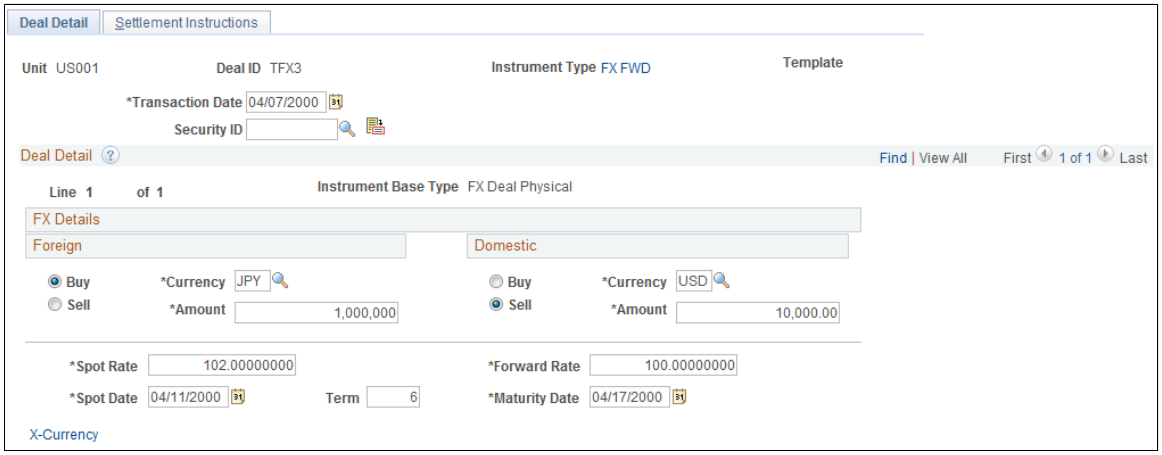
Entering FX Deal Physical Details

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**

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.

Field or Control	***Description***
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.**

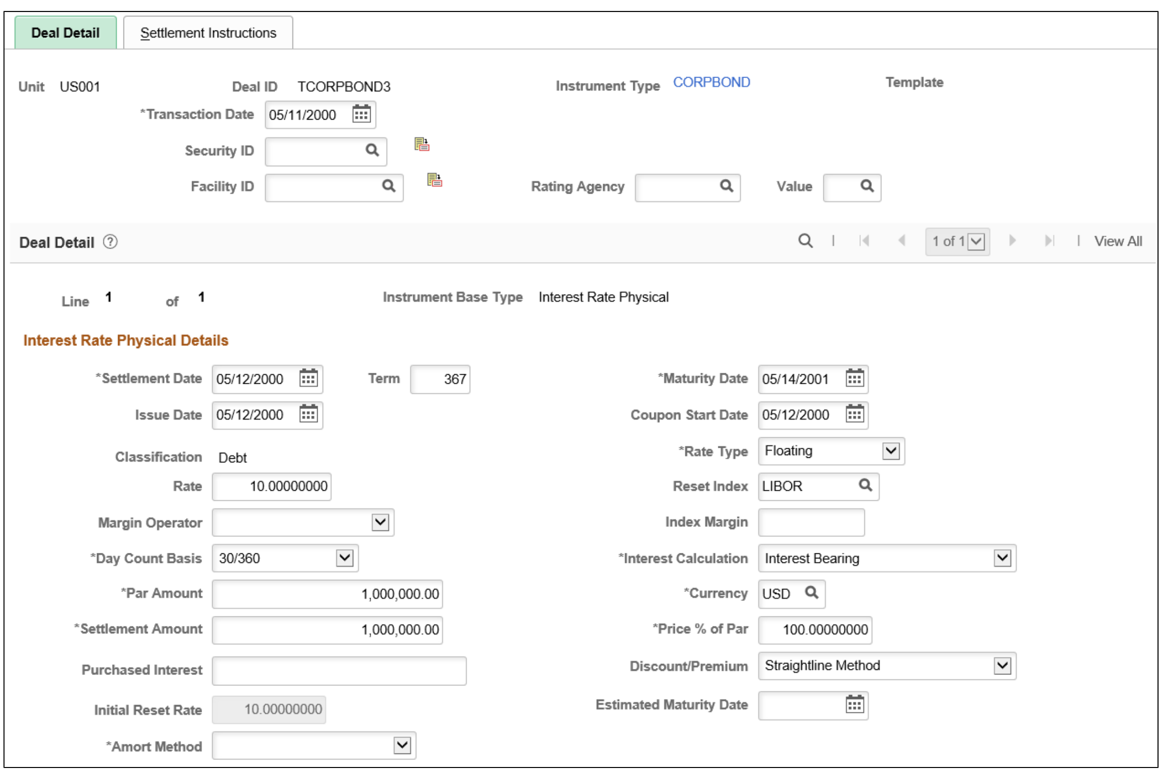
Specifying IRP Deal Details

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

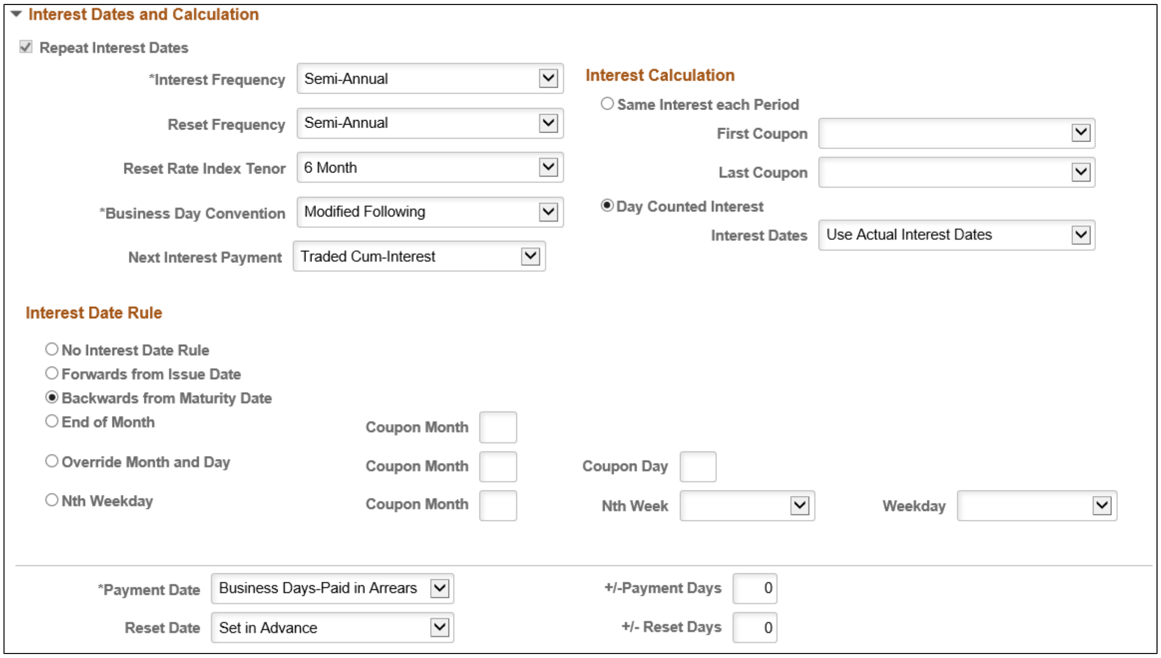
Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

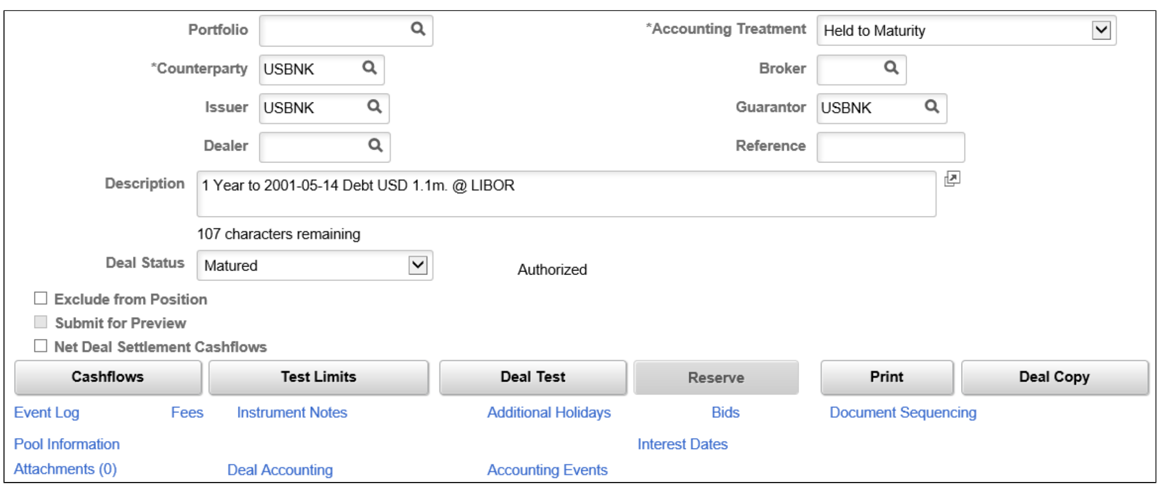
This example illustrates the fields and controls on the Deal Detail page for IRP deals (1 of 3). You can find definitions for the fields and controls later on this page.



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.



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.

Field or Control	***Description***
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.

Field or Control	***Description***
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.

Field or Control	***Description***
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 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 cash flows. The system stores and displays it here for the life of the deal. You cannot edit this field.

Field or Control	***Description***
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.
Deal Copy	Click to copy the existing deal by changing the date, amount and rate field values with the required new values. The Deal Copy Details secondary page displays fields based on the Instrument Type of the original deal.

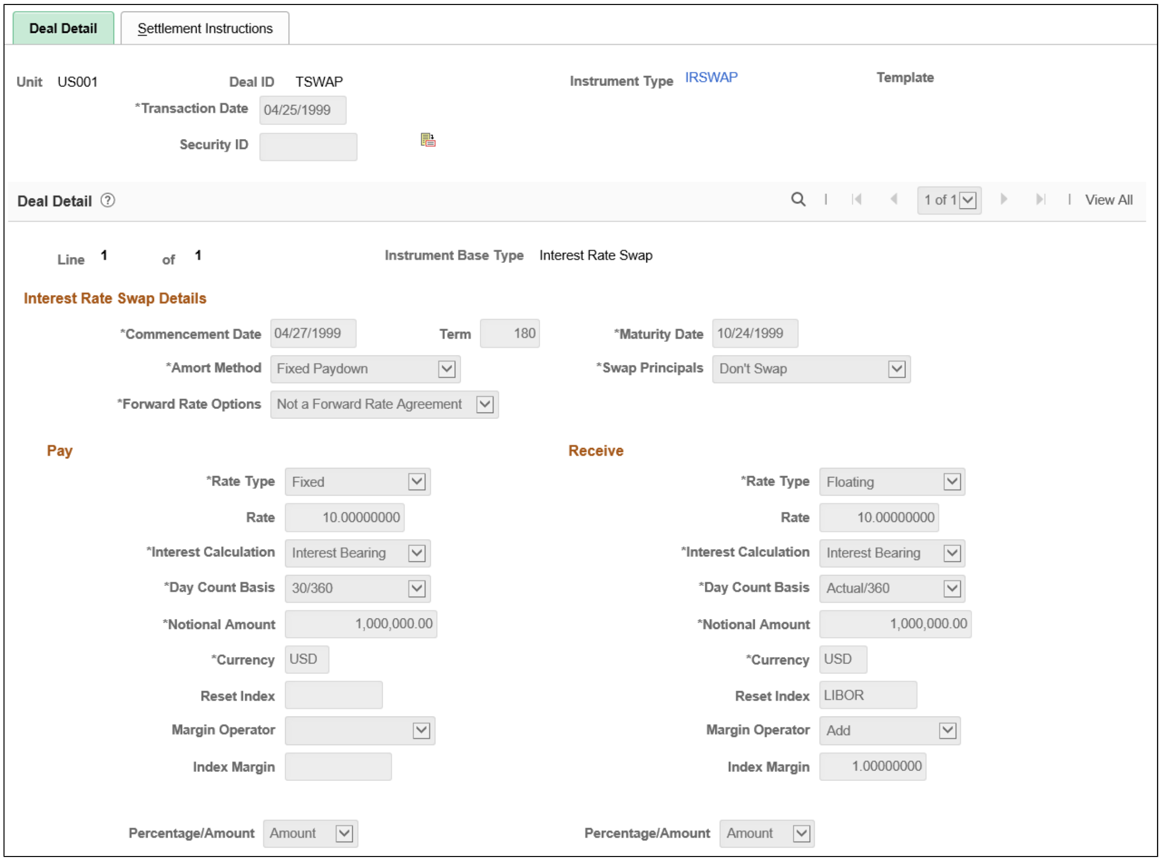
Defining IR Swap Deal Details

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

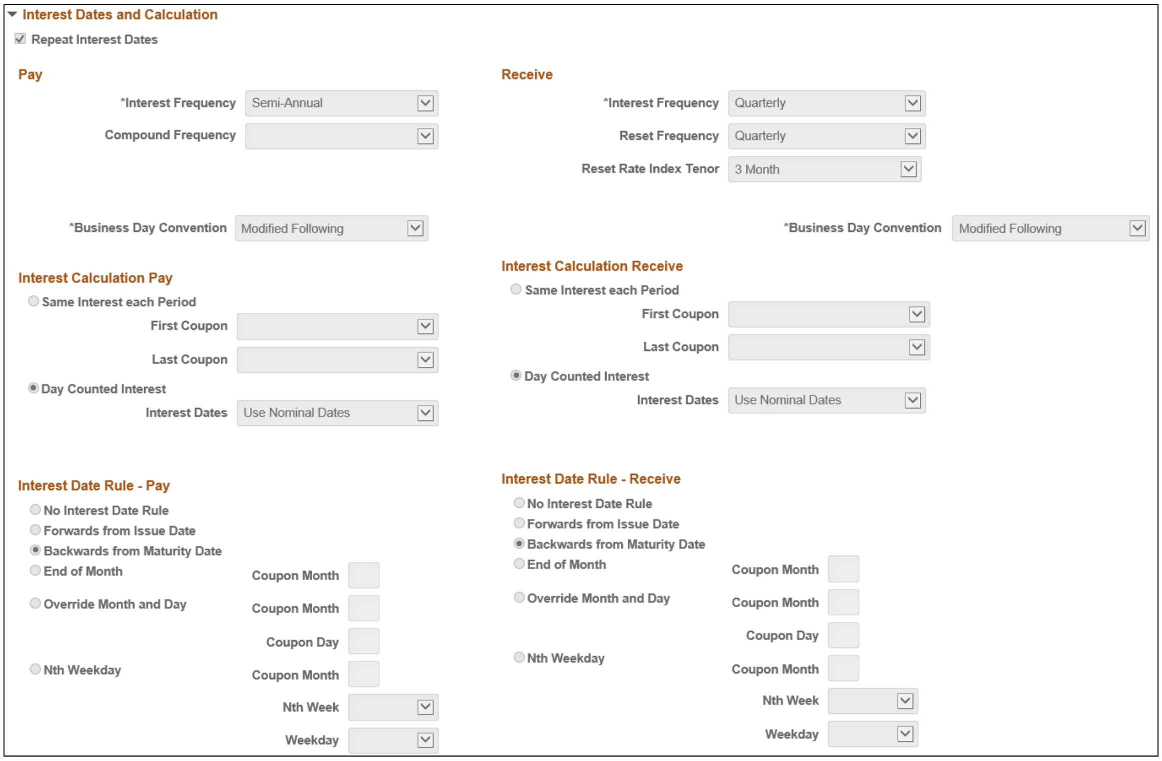
Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

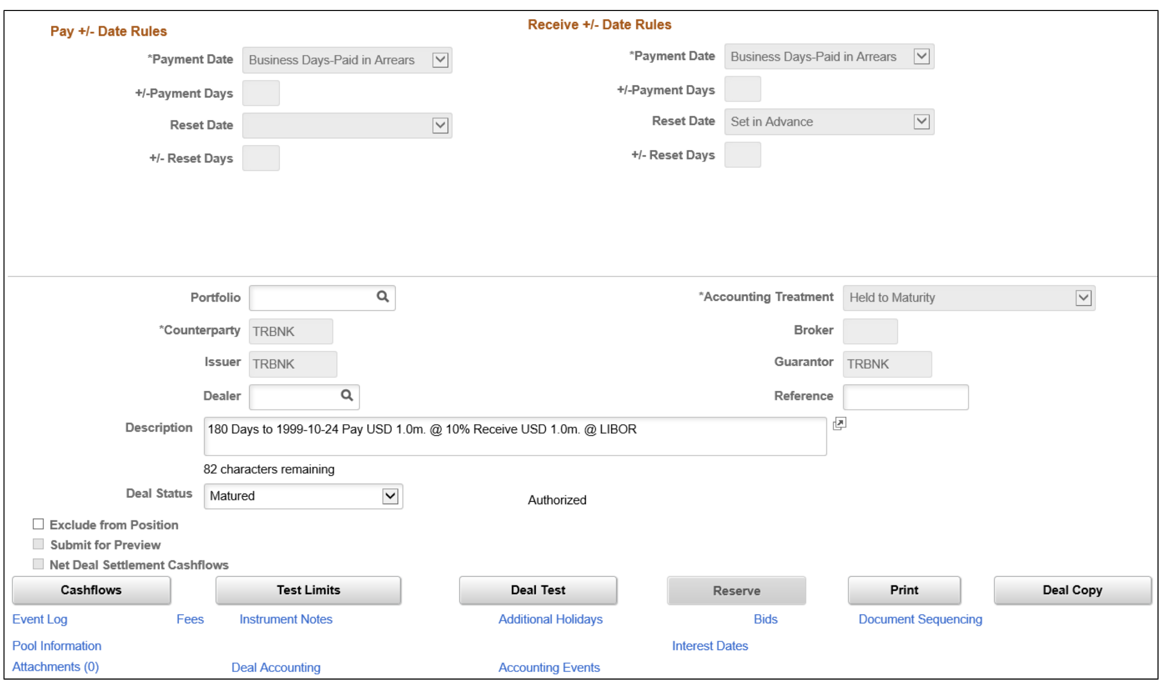
This example illustrates the fields and controls on the Deal Detail page for IR swap deals (1 of 3). You can find definitions for the fields and controls later on this page.



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.



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.

Field or Control	***Description***
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.
Deal Copy	Click to copy the existing deal by changing the date, amount and rate field values with the required new values. The Deal Copy Details secondary page displays fields based on the Instrument Type of the original deal.

Related Links

Entering Interest Rate Swap Instrument Details

Defining Amortization Functionality for IRP and IR Swap Deals

The information in this topic describes amortization functionality that is common only to IRP and IR swap deals.

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

Page Name	*Definition Name*	*Usage*
Deal Detail Page	TRX_DETAIL_TR	Define the conditions for amortizing an IRP or IR swap deal. See the Deal Detail Page for more information.
Interest and Payment Dates Page	TRX_INTEREST_TR	View detailed information about payment dates. See the Interest and Payment Dates Page for more information.

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 **Note:** You cannot use the constant amortization methods for floating-rate deals.	Fixed	*Same Interest each Period*
Factored	Fixed	Either of the following options: • *Same Interest each Period* • *Day Counted Interest*

Amortization Method	***Rate Type***	***Interest Calculation***
Factored	Floating	*Day Counted Interest*

Understanding Amortization for IR Swap Deals

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

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

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

Amortization Method	***Rate Type - Leg 1***	***Rate Type - Leg 2***	***Interest Calculation (Specified on the Dates Page)***
Fixed Paydown	Floating	Fixed	For Leg 1: *Day Counted Interest* For Leg 2, either of the following methods: • *Same Interest each Period* • *Day Counted Interest*

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**

Field or Control	***Description***
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:

Field or Control	***Description***
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:

Field or Control	***Description***
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.**

Related Links

Viewing and Modifying Interest and Payment Details

Specifying Common Deal Capture Functionality

The pages that are discussed in this topic appear for all deal capture transactions, regardless of the deal instrument type except where noted.

Pages Used to Specify Common Deal Capture Functionality

Page Name	***Definition Name***	***Usage***
Event Log Page	TR_EVENT_LOG_2_PG	View events that are associated with a deal.
Cashflows Page	TRX_CASHFLOWS_TR	View the resultant cash flows after saving a completed deal.
Treasury Deal Limit Test Page	TRX_LIMIT_TEST_PNL	Test whether a deal is within the established position limits.
Deal Checking Page	POS_LMT_CHK_MSG	Determine whether the deal passes certain conditions that are specified on deal trees.

Page Name	*Definition Name*	*Usage*
Instrument Notes Page	INSTR_NOTES_SHOW	View notes on the instrument that is associated with the deal.
Additional Holiday Lists Page	TRX_DEAL_HOLLST	Specify additional holiday list IDs for a deal, for example, holidays that affect a bank from another country.
Counterparty Competitive Bids Page	TRX_COMPETITVE_BID	Enter counterparty, competitive-bid information for a deal.
Extra Attributes Page	INSTR_ADHOC_ATR	Review extra deal attributes that are assigned at the instrument type level.
Enter Fees Page	FEE_GENERATOR_PNL	Define fees that are associated with a deal. The **Fees** link appears depending on the instrument type that is selected. See the "Enter Fees Page" (PeopleSoft Cash Management) for more information.

Event Log Page

Use the Event Log page (TR_EVENT_LOG_2_PG) to view events that are associated with a deal.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Event Log** link on the Deal Detail page.

Cashflows Page

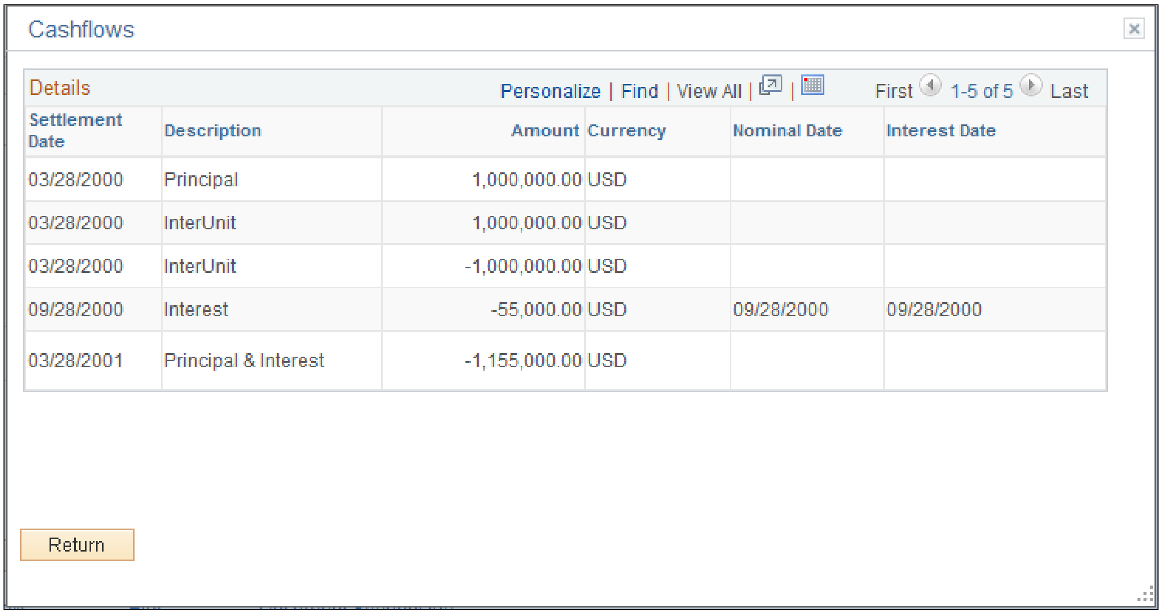
Use the Cashflows page (TRX_CASHFLOWS_TR) to view the resultant cash flows after saving a completed deal.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Cashflows** button on the Deal Detail page.

This example illustrates the fields and controls on the Cashflows page.



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.

Field or Control	***Description***
Tree Name	Review the name of the position tree for the deal.
Tree Node	Review the name of the position node for the deal.
Int/Ext (internal or external)	Displays *I* for an internal deal or *E* for an external deal.
Limit Min (limit minimum)	Review the minimum deal-limit amount of the positions.
Limit Max (limit maximum)	Review the maximum, deal-limit amount of the positions.
Total Utilization	Review the amount of the position limit that is used so far, including this deal.
Refresh	Click to perform the limit testing calculations again.

Related Links

Understanding Limit Checked Workflow

Defining Position Limits

Deal Checking Page

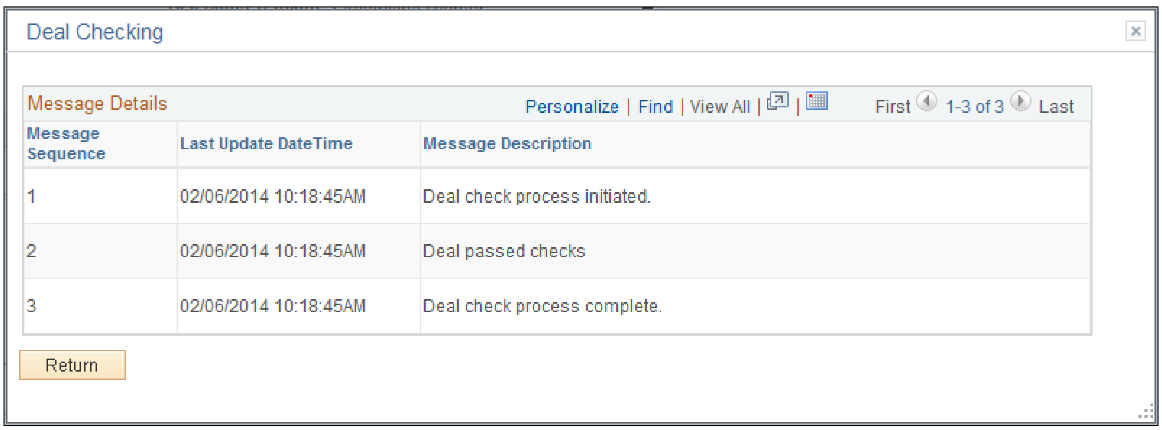
Use the Deal Checking page (POS_LMT_CHK_MSG) to determine whether the deal passes certain conditions that are specified on deal trees.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Deal Test** button on the Deal Detail page.

This example illustrates the fields and controls on the Deal Checking page.



Instrument Notes Page

Use the Instrument Notes page (INSTR_NOTES_SHOW) to view notes on the instrument that is associated with the deal.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Instrument Notes**link on the Deal Detail page.

Additional Holiday Lists Page

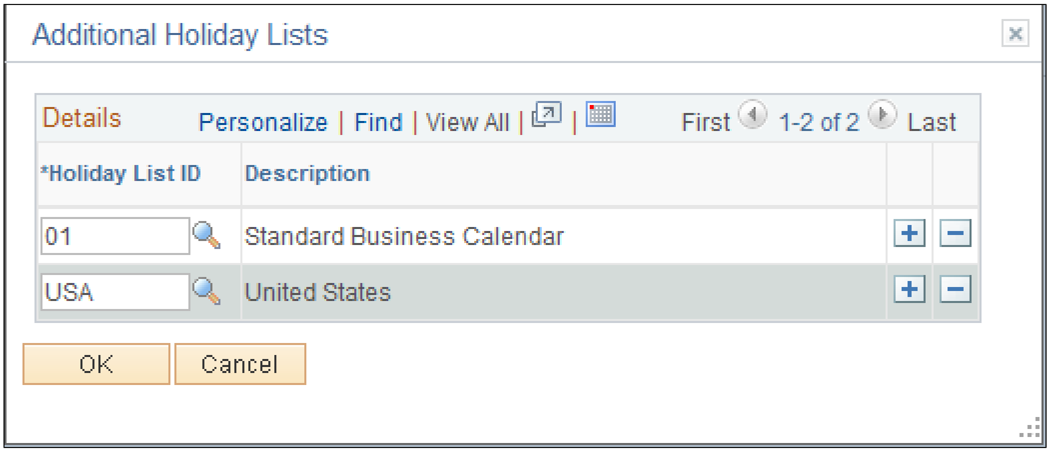
Use the Additional Holiday Lists page (TRX_DEAL_HOLLST) to specify additional holiday list IDs for a deal, for example, holidays that affect a bank from another country.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Additional Holidays** link on the Deal Detail page.

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

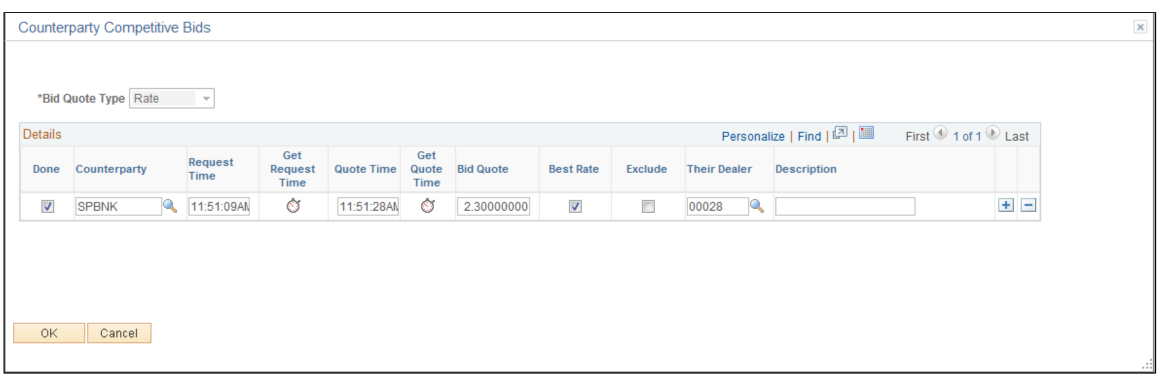
Use the Counterparty Competitive Bids page (TRX_COMPETITVE_BID) to enter counterparty, competitive-bid information for a deal.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Bids** link on the Deal Detail page.

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.

Field or Control	***Description***
Done	Select to specify the bid quote. You can select a quote other than the one offering the best rate. If the best rate, which is marked with a check in the Best Rate column, is not selected, then the system issues the warning *Best bid is not chosen.*
Counterparty	Enter the counterparty that is making the bid.
Bid Quote Type	Specify whether you are recording bids on rates, yield, or price.
Best Rate	Designates the best rate quote for the deal.
	Click 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.

Extra Attributes Page

Use the Extra Attributes page (INSTR_ADHOC_ATR) to review extra deal attributes that are assigned at the instrument type level.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Extra Attributes** link on the Deal Detail page based on a Generic instrument type.

Settling Deals

This topic discusses how to specify instructions for settling deals.

Page Used to Settle Deals

Page Name	***Definition Name***	***Usage***
Settlement Instructions Page	TRD_DETAIL_STL_TR	Specify instructions for settling deals.

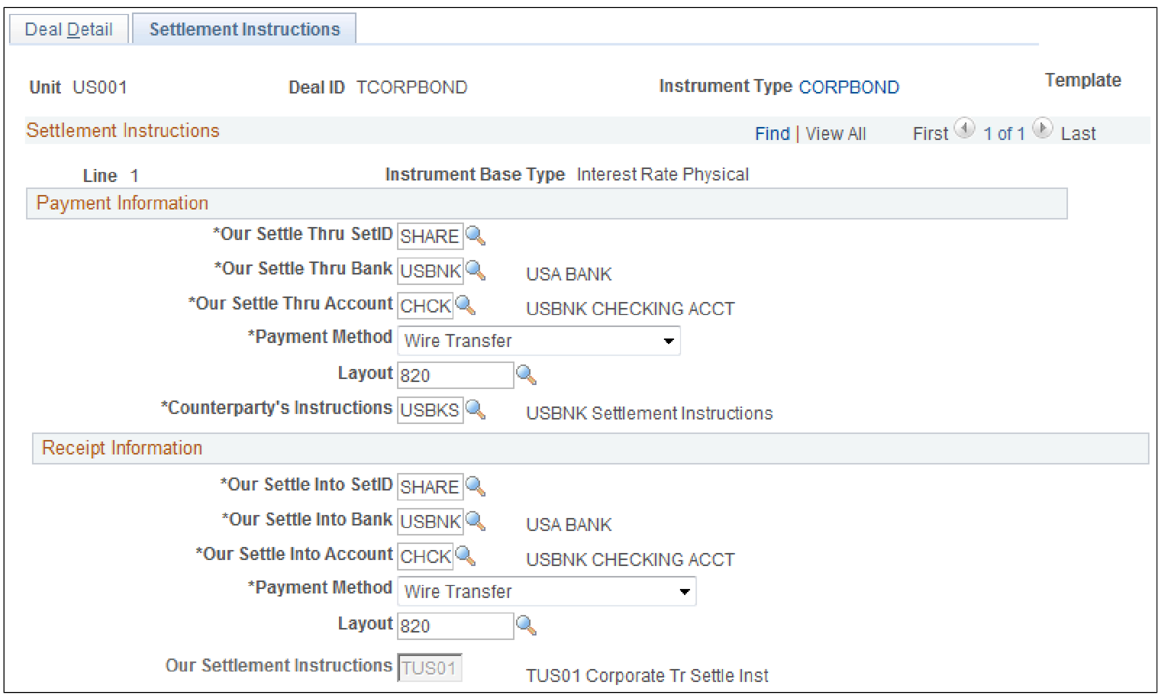
Settlement Instructions Page

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

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Settlement Instructions**

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.



Field or Control	***Description***
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 Banks Setup and Processing).

Related Links

"Treasury Counterparties Page" (PeopleSoft Banks Setup and Processing)

Creating On-Behalf-Of Deals

This topic 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

Page Name	***Definition Name***	***Usage***
On Behalf of Deals Page	TRX_INTERNAL_TR	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.

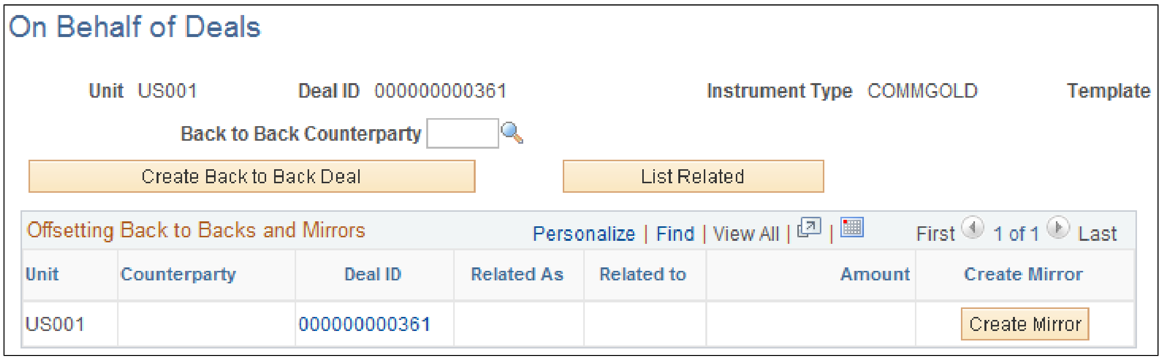
On Behalf of Deals Page

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**

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.*

Field or Control	***Description***
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.

Field or Control	***Description***
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 topics in this section that provide field descriptions for the deal capture pages.

This topic discusses how to enter trade detail information.

Page Used to Create Trade Tickets

Page Name	***Definition Name***	***Usage***
Trade Detail Page	TRD_DETAIL_TR	Enter trade detail information.

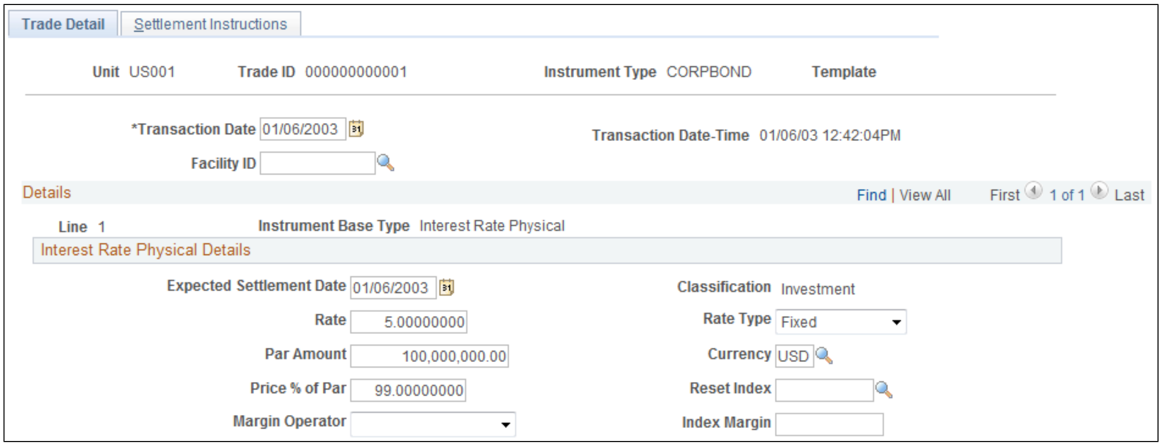
Trade Detail Page

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

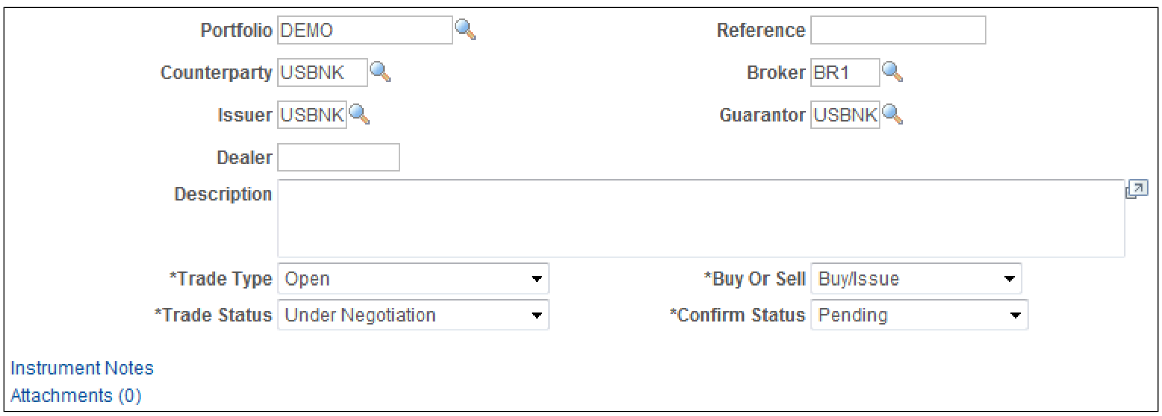
Navigation:

Deal Management > **Capture Deals** > **Trade Tickets** > **Trade Detail**

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.



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.



Field or Control	***Description***
Transaction Date	Enter the transaction date of the trade if it differs from the system date.
Trade Type	Select one of the following options: • *Close:* All the deals have matured and are unavailable for further trading. • *Open:* The deals that are included in the ticket are available for trading.
Trade Status	Select *Deactivated, Open,* or *Under Negotiation.*
Confirm Status (confirmation status)	Select *Pending, Approved,* or *Rejected.*

Chapter 9

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 Cash Management)

Understanding the Deal Capture Process

Understanding Securities

Processing Deals

This topic discusses how to create position update requests and review estimated interest accruals.

Pages Used to Process Deals

Page Name	***Definition Name***	***Usage***
Deal Position Update Page	TRX_POS_UPD_REQ	Create the required records for position management, cash flows, and accounting events for deals.
Estimated Interest Accruals Page	TRX_ACCR_INT_PNL	Define date parameters to calculate and view estimated interest accruals for IRP and IR swap deals.

Understanding How to Process Deals

Once you process deals (either manually or automatically) by running the Deal Position Update process (TR_POSN), 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.

Related Links

Defining Amortization Functionality for IRP and IR Swap Deals
Understanding the Deal Capture Process
Specifying Common Deal Capture Functionality

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.

Field or Control	***Description***
Process All Outstanding Deals	Select the option to process all unprocessed deals with a deal status of *Open,* *Matured,* or *Sold / Bought Back.* If you select **Process All Outstanding Deals,** you schedule the Position Update Request process to run on a daily basis and check the Process Monitor page to ensure that it runs successfully. Even if you have configured the system to automatically run the Position Update Request process when you save a deal, you should still schedule a position update request with the **Process All Outstanding Deals** option selected to ensure that all deals are correctly processed.
Process Openended Maturity	Select to process deals with open-ended maturity dates. The system checks if new future rows need to be built.
Process Specific Deal	Specify a deal for processing. If you select this option, you specify the business unit and the deal ID.

See the product documentation for *PeopleTools: 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.

Field or Control	*Description*
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

This topic discusses how to group and view deal portfolios, and manage and maintain deal portfolios.

Pages Used to Manage Deals and Portfolios

Page Name	*Definition Name*	*Usage*
My Portfolios Page	TRX_PORTFOLIO_FAV	Group deals into portfolios.
Update My Portfolios Page	TRX_PORTFLIO_FAV_A	Select additional portfolios to add to the My Portfolios page. See the My Portfolios Page for more information.
Portfolio Manager Page	TRX_PORTFOLIO_DTL	Monitor groups of portfolios.
Deal Portfolios Page	TRX_PORTFOLIO_DEFN	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.

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.

Navigation:

Deal Management > Administer Deals > My Portfolios > My Portfolios

Field or Control	***Description***
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.

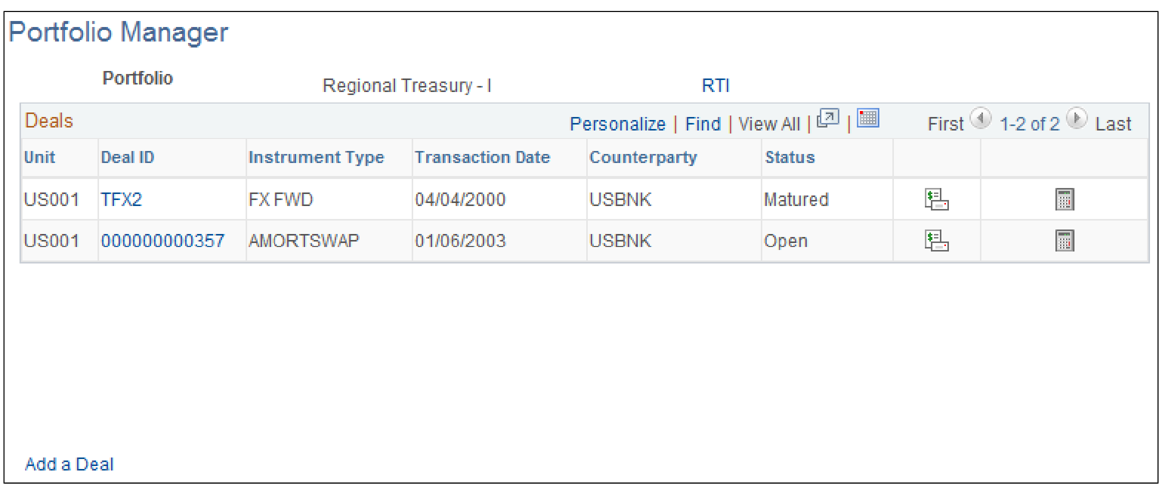
Portfolio Manager Page

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

Navigation:

Deal Management > Capture Deals > Portfolio Manager > Portfolio Manager

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.



Field or Control	***Description***
Portfolio	Click this link to access the Deal Portfolios page and edit the deal portfolio definition.

Field or Control	***Description***
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

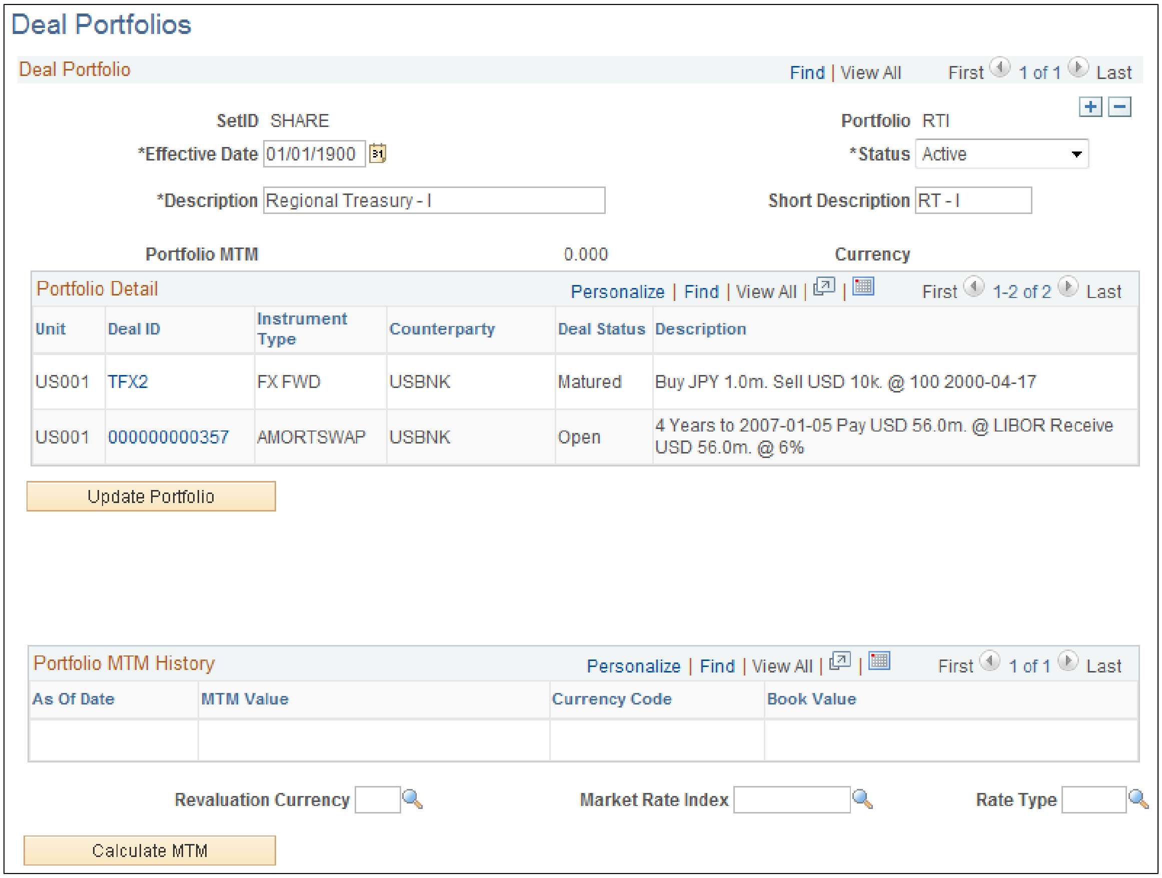
Use the Deal Portfolios page (TRX_PORTFOLIO_DEFN) to create a portfolio.

Add new and view existing deals in a specified portfolio.

Navigation:

Deal Management > **Administer Deals** > **Deal Portfolios** > **Deal Portfolios**

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.



Field or Control	***Description***
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

Prerequisites

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

1. Specify deal administration Workflow options for a business unit. See the product documentation for *PeopleTools: Workflow Technology* and *PeopleSoft Approval Framework*.
2. Establish deal review options on the Instrument Detail Page.
3. Specify deal preview options on the Deal Detail Page.

Related Links

"Treasury Options Page" (PeopleSoft Cash Management)

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

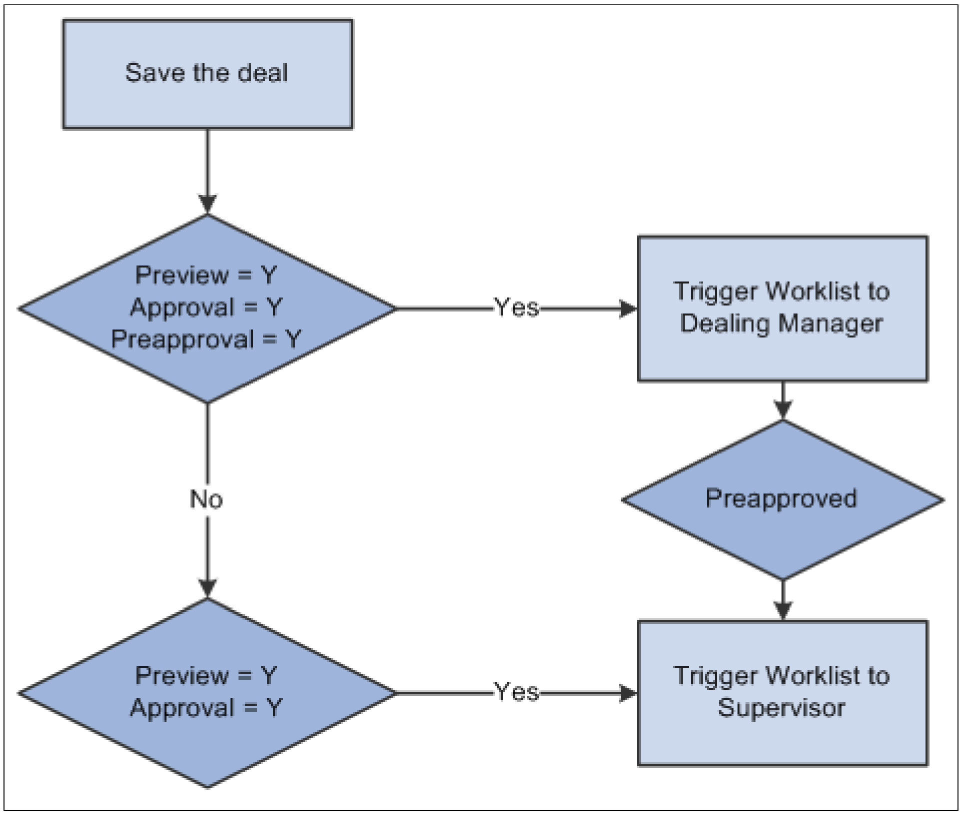
Using Approval Framework to Preview and Approve Deals

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:

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 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.

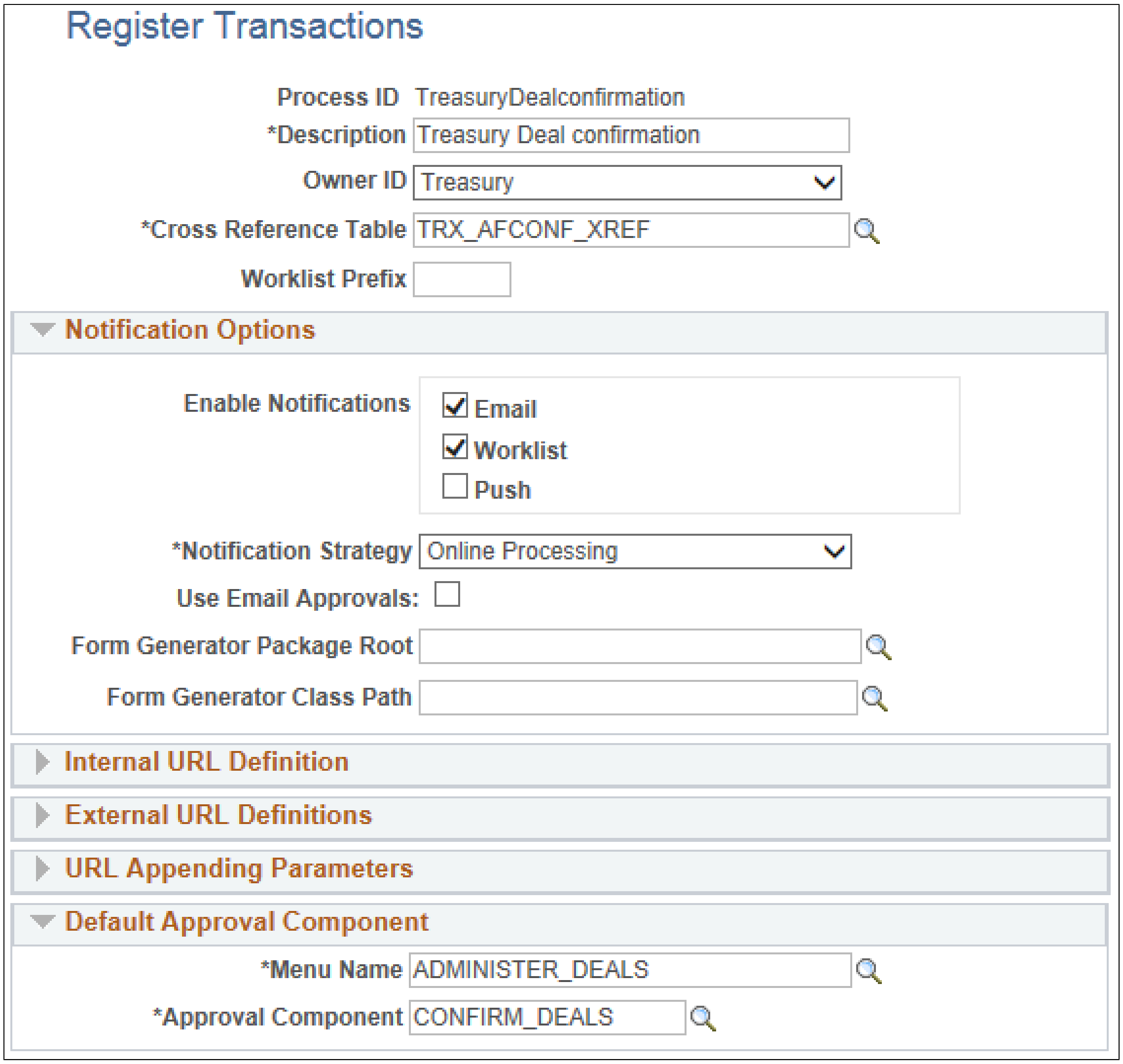
Verifying the Transaction Registry

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

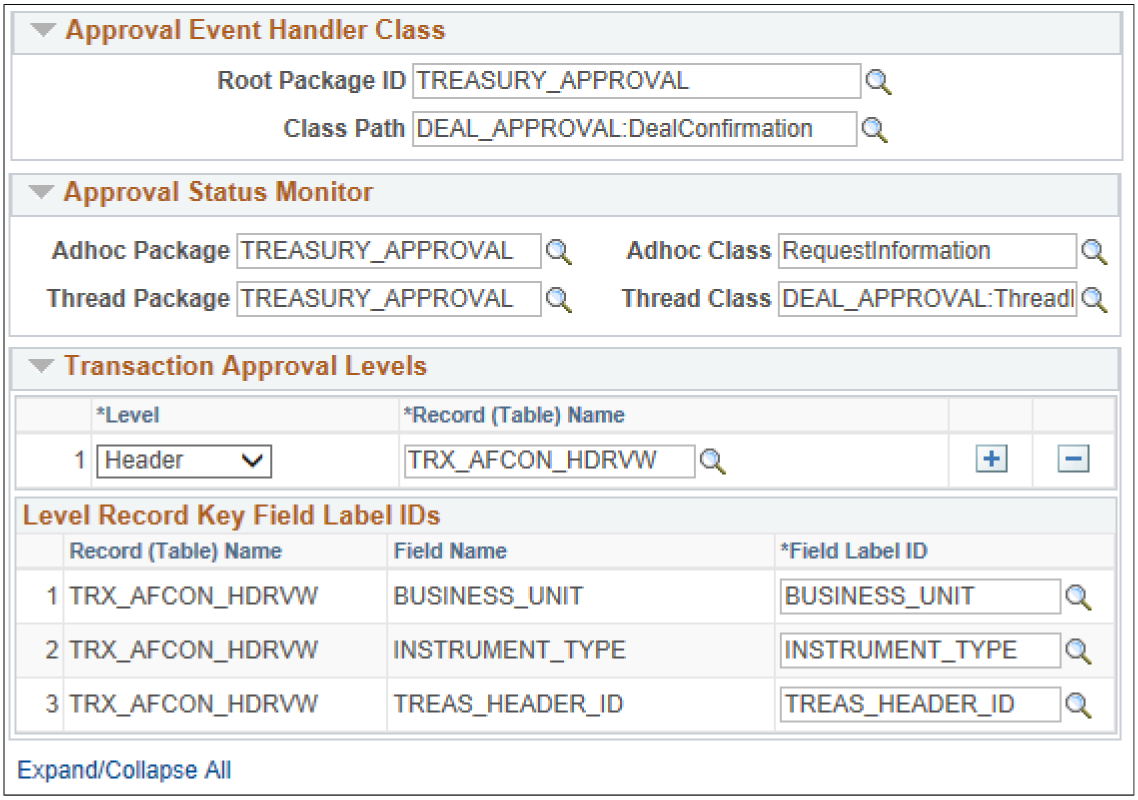
- Treasury Deal Approval
- Treasury Deal Confirmation
- Approve Treasury Settlements

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):

This example illustrates the fields and controls on the Register Transactions page for Treasury Deal Approvals (1 of 2).



This example illustrates the fields and controls on the Register Transactions page for Treasury Deal Approvals (2 of 2).



See "Setting Up the Transaction Registry" (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:

Field or Control	***Description***
Enable Notifications	Select any or all check boxes from the following options: • **Email** • **Worklist** • **Push**

Field or Control	*Description*
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*.

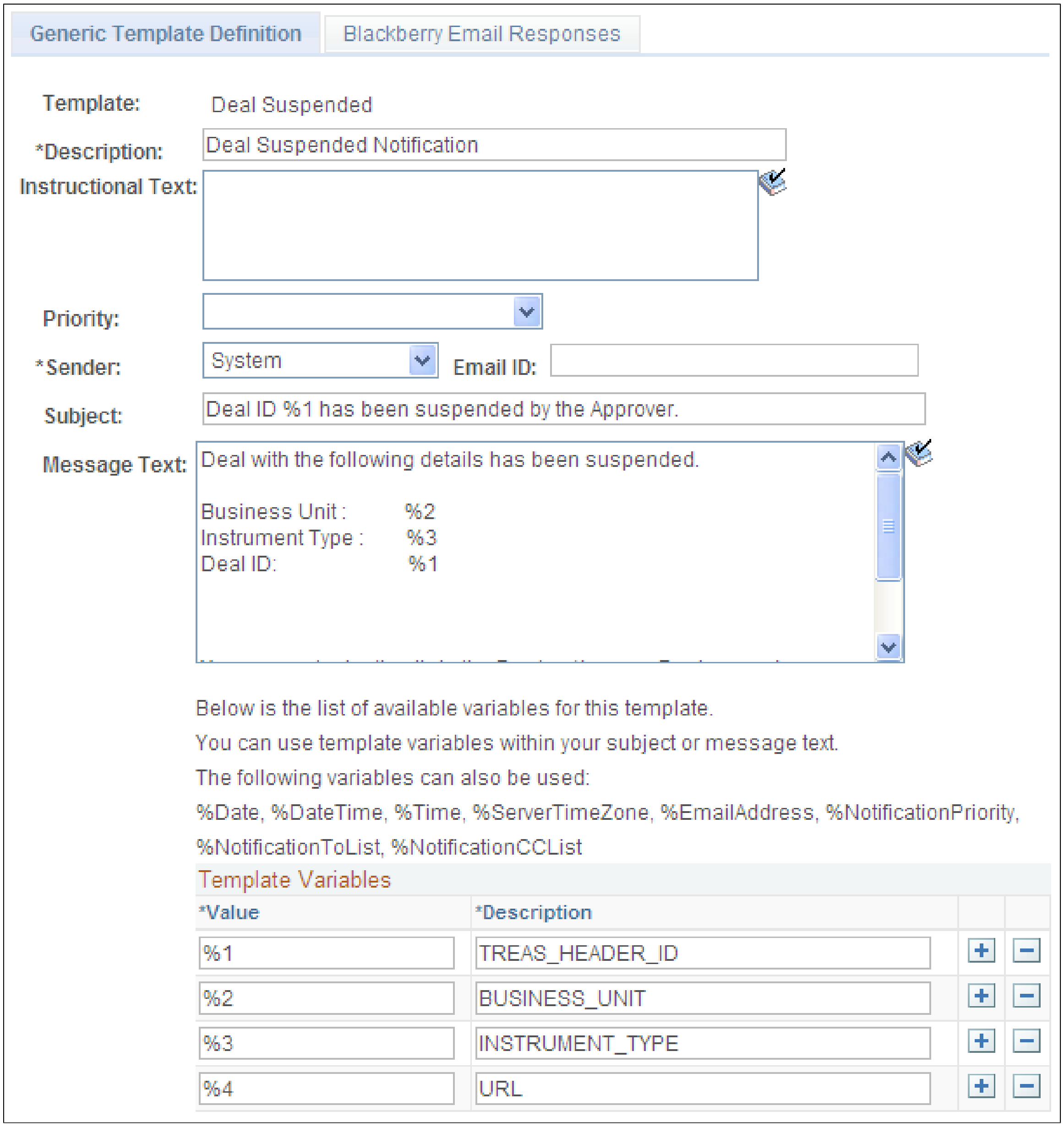
Verifying the Delivered Email Notification Templates for Deals

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**):

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



See "Defining Notification Templates for Approval Framework" (Approval Framework).

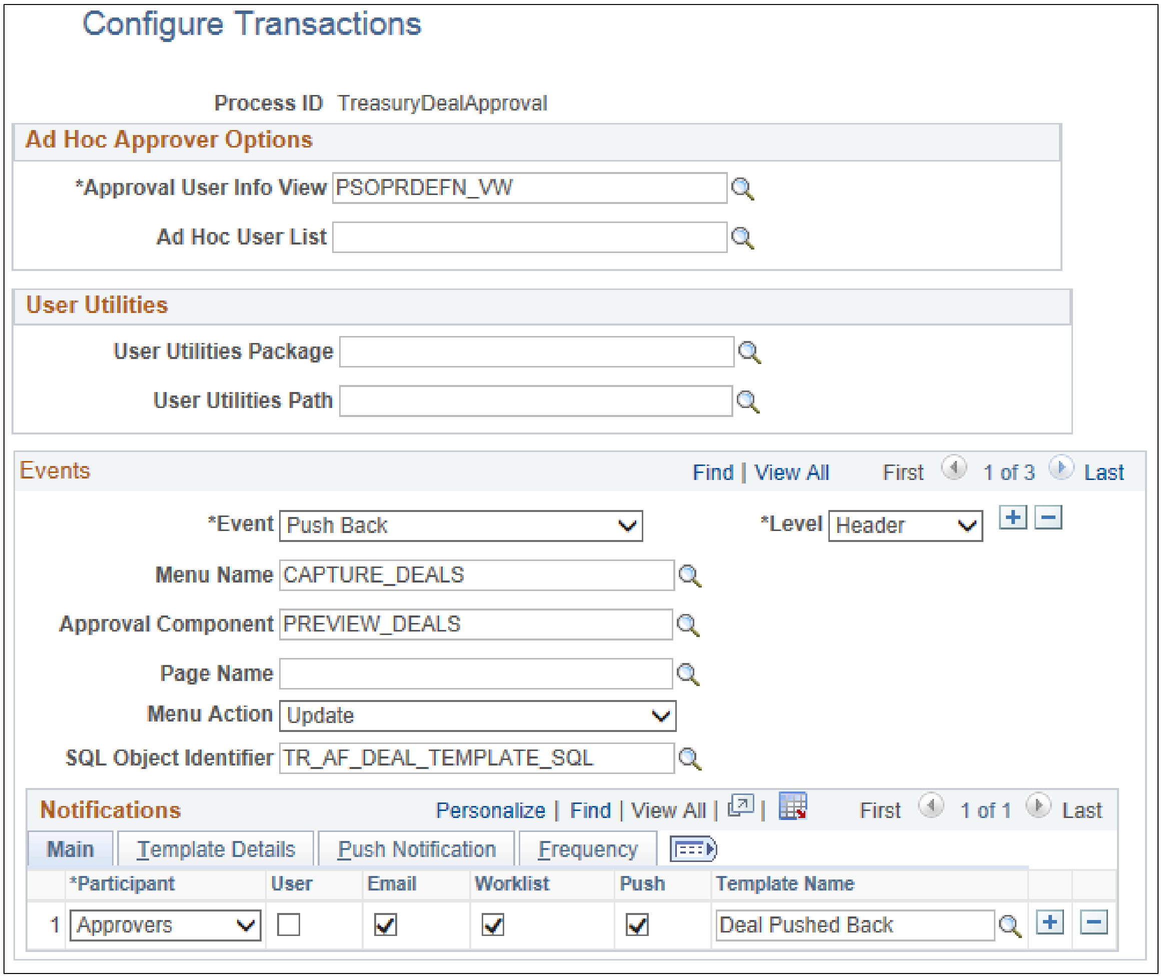
Modifying the Transaction Configuration for Treasury Deal Approvals

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** >**Approval Setup**):

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.



See "Configuring Approval Transactions" (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.

Field or Control	***Description***
Approval User Info View	Provides details about which view a user sees when using the Approval Monitor. Data in this view dictates what is displayed in the approver links.

Field or Control	***Description***
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*
Level	Specify *Header* or *Line*.
Menu Name,**Approval Component**, and **Page Name**	Enter a menu name, approval component, and page name to which this event applies

Field or Control	***Description***
Menu Action	Enter one of the following values: • *Add* • *All* • *Correction* • *Data Entry* • *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*
User, **Email**, **Worklist**, and **Push**	Select the channel or channels through which the notification will be sent.
Template Name	Select the generic template you want to use for the email content of this notification.

Setting Up the Treasury Approval User Lists

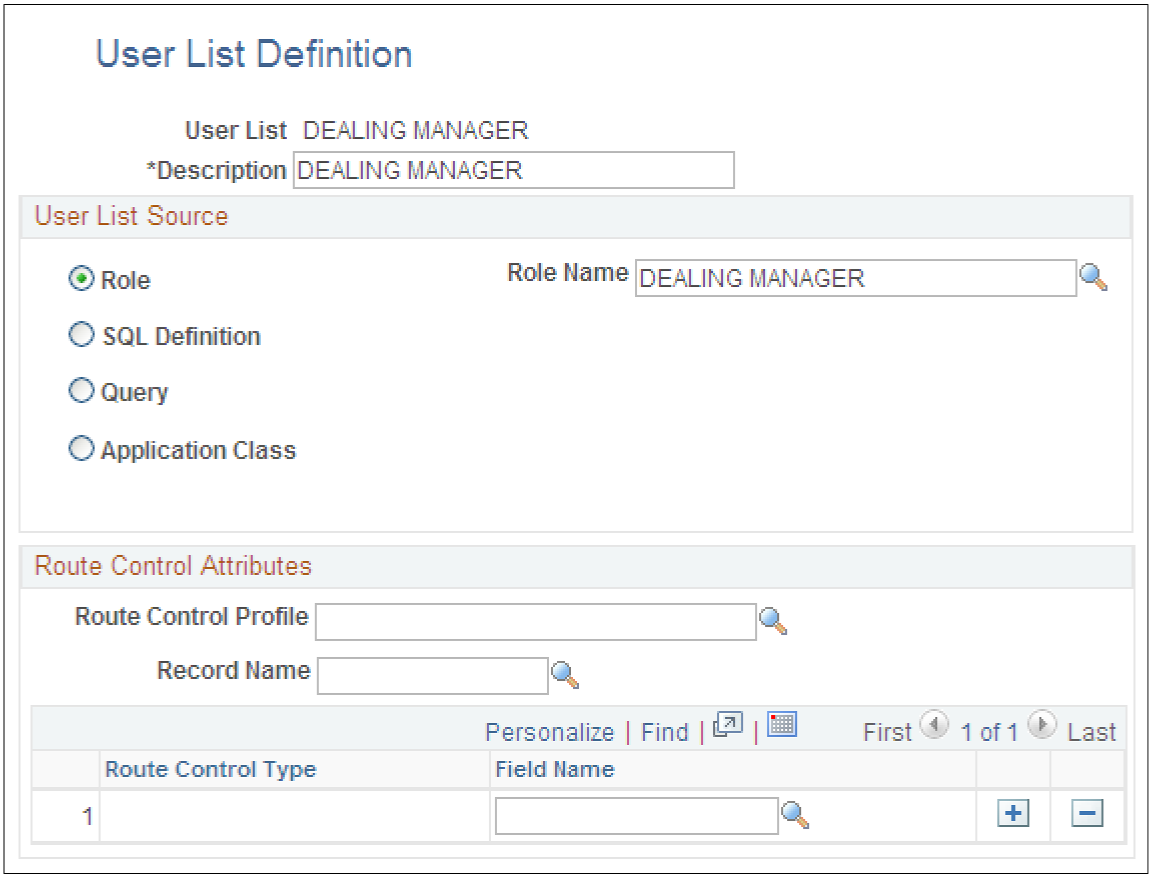
Approval User Lists define user sources for use with steps in the approval processes (rules). Treasury delivers demo user lists, but you must create your own approval user lists based on your own business structure. Treasury delivers the following sample user lists, based on roles:

- CLERK

- DEALING MANAGER
- SUPERVISOR
- VICE PRESIDENT

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

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



See "User List Definition Page" (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**).

See "Defining Users for Approval Framework" (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.

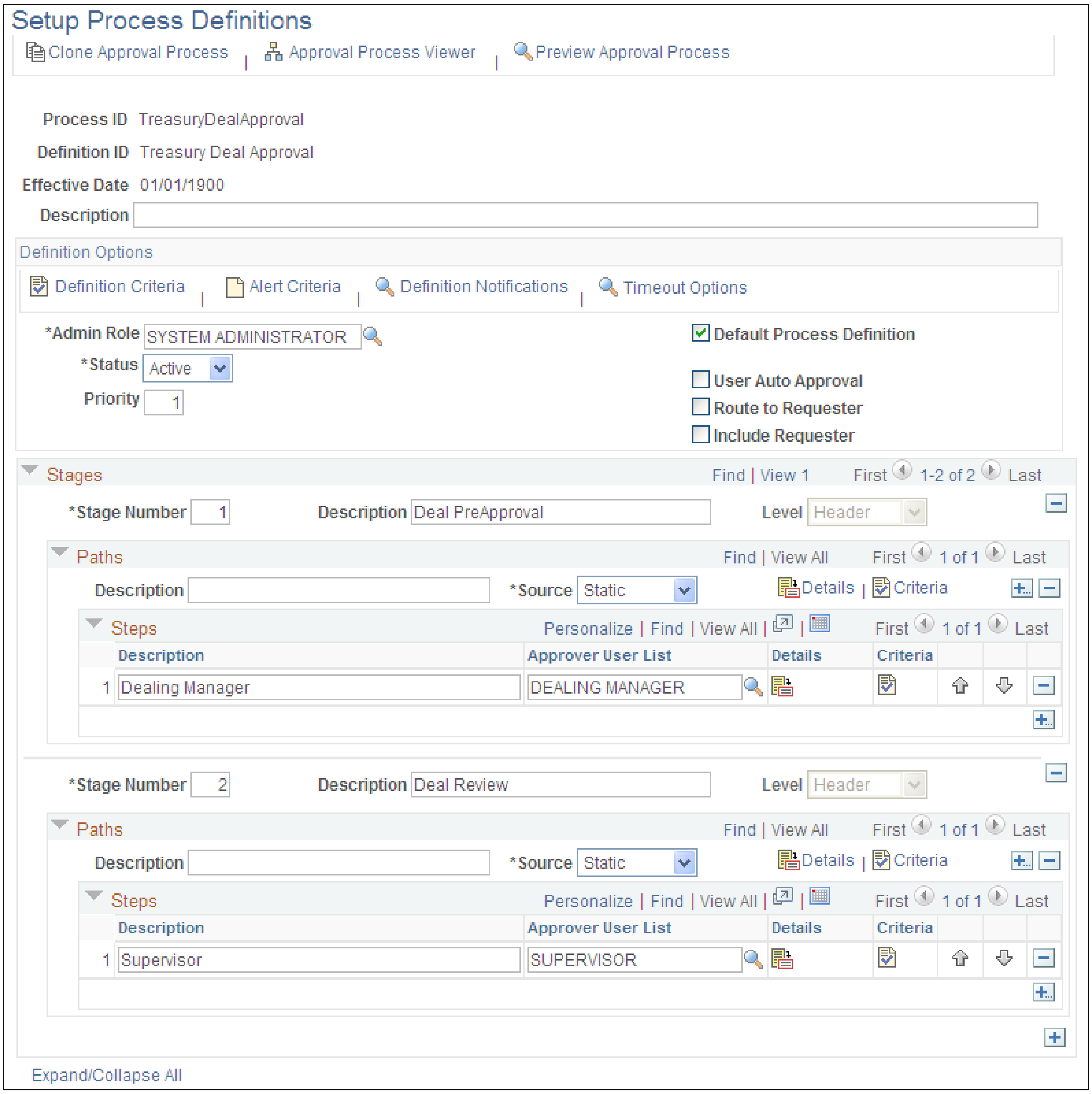
Use the Setup Process Definitions page to define approval definition processes. The process is made up of stages, their paths, and steps. The approval steps that you place on the approval path represent the approval levels that are required for a transaction.

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
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):

This example illustrates the fields and controls on the Setup Process Definitions page for Treasury Deal Approval.



See "Defining the Setup Process Definitions Component" (Approval Framework).

Related Links

"Setting Up the Notification Registry and Override Pages" (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***	***Usage***
Deal Preview/Approval Page	TRX_SUMMARY_TR	Select an approval status for a specified deal.
Deal Approval Monitor Page	TRX_AF_MON	Review approval routing or confirmation status.
Treasury Deal Attachments Page	TRX_AF_ATTACH	Add, review, and make deal attachments visible to approvers.
Deal Approval Register	RUN_TRC1003	Generate the Deal Approval Register report (TRX1003) to list the approval status for treasury deal transactions. See Deal Management Reports: A to Z for more information.

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 or Approve Deals** > **Deal Preview/Approval**

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.

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

Field or Control	***Description***
Approved	Select if the deal has been reviewed and approved.
Authorized	Appears when PeopleSoft Workflow or Approval Framework is not enabled. This is a system default setting.

Field or Control	Description
Pending	Select for negotiated deals for preview.
Previewed	Select for reviewed deals.
Submitted	Select for deals that need manager approval.
Suspended	Select for negotiated deals needing management intervention. A deal with this approval status generates electronic mail messages 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.

Field or Control	Description
Preapprove	Click this button to preapprove the deal using Approval Framework. This button is unavailable when the deal approval status changes to Previewed.
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

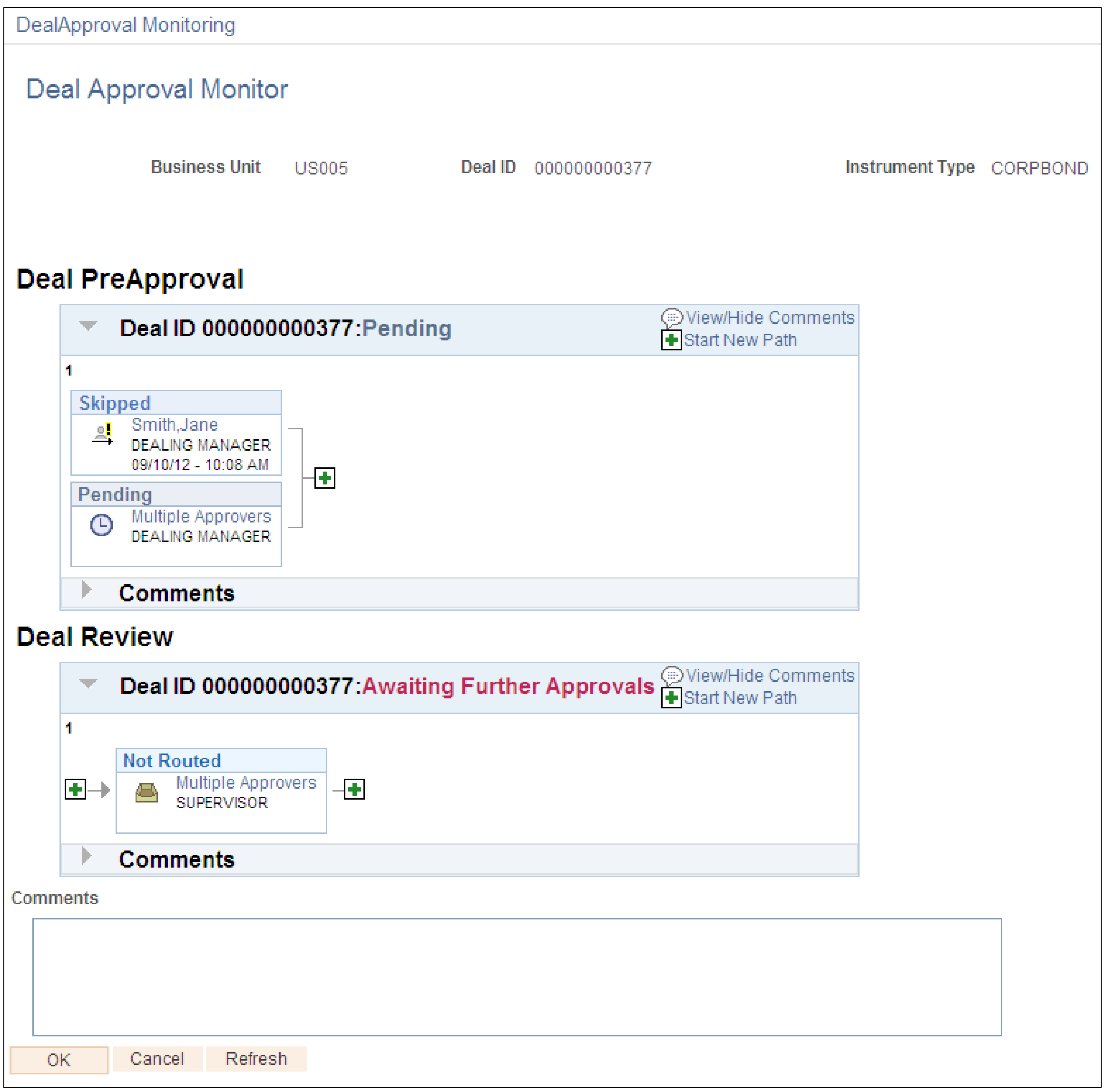
If the approval method for the Treasury business unit is Approval Framework, Deal Approval Monitor and Attachments links are available on the Deal Confirmation page.

Field or Control	*Description*
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.

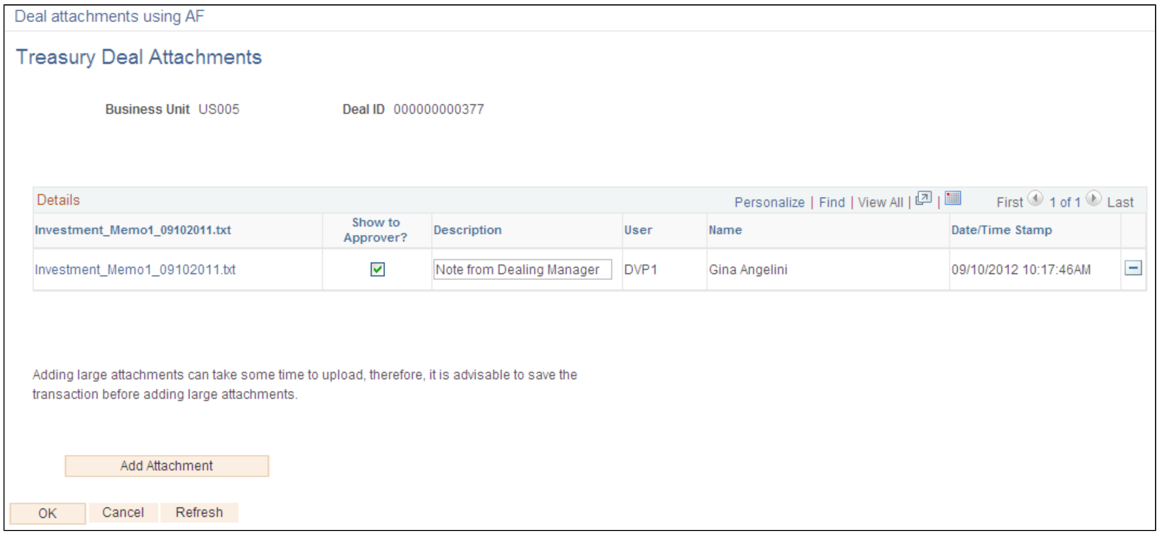
This example illustrates the fields and controls on the Deal Approval Monitor page.



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.

This example illustrates the fields and controls on the Treasury Deal Attachments page.



Field or Control	***Description***
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.

Related Links

Understanding the Deal Confirmation Process

Pages Used to Confirm Deals Manually

Page Name	***Definition Name***	***Usage***
Confirm Deals Manually - Deal Confirmation Page	TRX_SUMMARY_TR	Select a confirmation status for a specified deal.

Page Name	Definition Name	Usage
Confirmation Document - Deal Confirmation Page (report)	RUN_TRC1012	Generate the IRP Deal Confirmations report (TRX1012) or the FX Deal Confirmations report (TRX1013) providing information on deal confirmations. See Deal Management Reports: A to Z for more information.
Confirmation Register Page (report)	RUN_TRC1005	Generate the Deal Confirmation Register report (TRX1005) listing deal confirmation status. See Deal Management Reports: A to Z for more information.

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.

Field or Control	Description
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.

Related Links

Confirming Deals Using PeopleSoft Fluid User Interface

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

This topic discusses prerequisites and how to define the confirmation and assign automatic inbound confirmation instruments.

Pages Used to Set Up Inbound Confirmation Validation

Page Name	***Definition Name***	***Usage***
Inbound Confirmation Validation Page	DAD_CNF_VALCOL	Define deal-transaction, data fields that are subject to confirmation validation.
Instrument Detail Page	INSTR_DETAIL_TR	Specify a Confirm Field Validation ID value for use in the inbound confirmations process. See also Instrument Detail Page for more information.

Prerequisites for Setting Up Inbound Confirmation Validation

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:

Description	***Process Name***	***Process Category***	***Navigation***
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" (Events and Notifications Framework).

Inbound Confirmation Validation Page

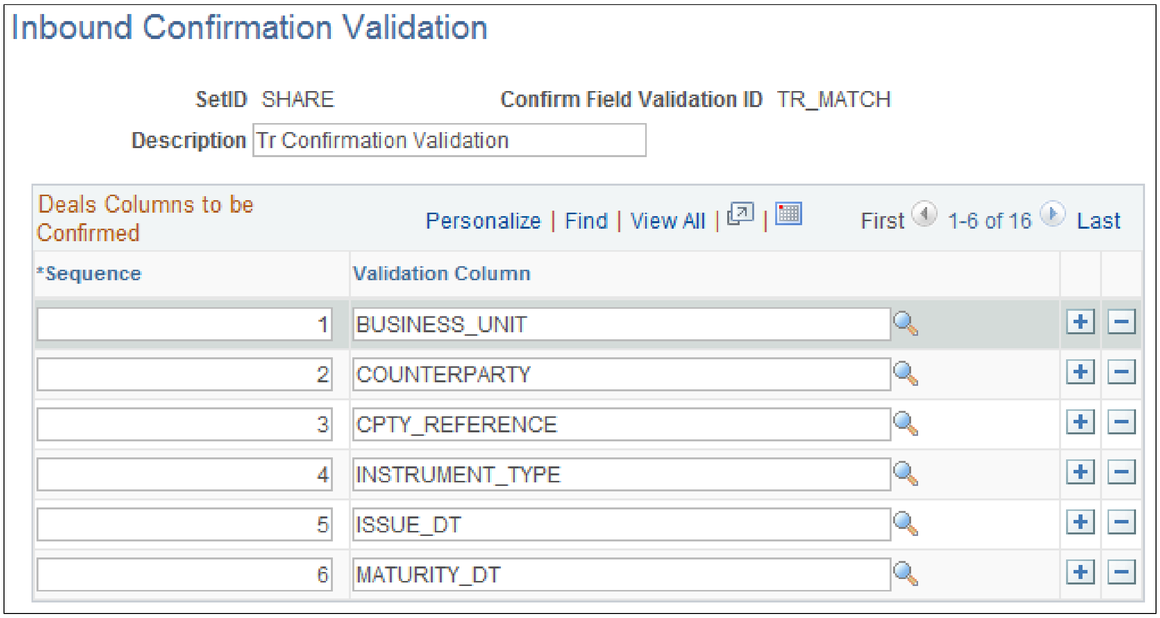
Use the Inbound Confirmation Validation page (DAD_CNF_VALCOL) to define deal-transaction, data fields that are subject to confirmation validation.

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

Navigation:

Set Up Financials/Supply Chain > Product Related > Treasury > Inbound Confo Validation > Inbound Confirmation Validation

This example illustrates the fields and controls on the Inbound Confirmation Validation page.



Field or Control	***Description***
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**

Field or Control	***Description***
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

This topic discusses how to use application messaging import.

Pages Used to Automatically Confirm Inbound Deals

Page Name	***Definition Name***	***Usage***
Monitor Message - Overview Page	AMM_OVERVIEW	View messages for inbound confirmation data imported through Application Messaging. See the product documentation for *PeopleTools: Integration Broker Service Operations Monitor*. See also, Using Application Messaging Import.
Import Inbound Confirmations Page	TR_AE_RUNCNTL	Run the Inbound Confirmation Import process to import inbound confirmations data. See also, Delivered Deal Management Workflows.
Load Inbound Confirmations Page	TR_INBND_CONF_LOAD	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. See also, Delivered Deal Management Workflows.
Confirmation Document - Deal Confirmation Page	RUN_TRC1012	Generate the IRP Deal Confirmations report (TRX1012) or the FX Deal Confirmations report (TRX1013) providing information on deal confirmations. See Deal Management Reports: A to Z for more information.
Confirmation Register Page	RUN_TRC1005	Generate the Deal Confirmation Register report (TRX1005) listing deal confirmation status. See Deal Management Reports: A to Z for more information.

Page Name	***Definition Name***	***Usage***
Unrecognized Confirmations Page	RUN_TRC1011	Generate the Unrecognized Confirmations report (TRX1011) listing all unconfirmed deals for a specified time period. See Deal Management Reports: A to Z for more information.

Understanding How to Automatically Confirm Inbound Deals

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.

     Run this process from the Import Inbound Confirmations page (**Deal Management** > **Confirm Deals** > **Import Inbound Confirmations** > **Import Inbound Confirmations**).

2. Run the Inbound Confirmations Application Engine process (TR_CNF_MATCH) to match confirmed deals and create a worklist of unconfirmed deals.

   Run this process from the Load Inbound Confirmations page (**Deal Management** > **Confirm Deals** > **Load Inbound Confirmations** > **Load Inbound Confirmations**).

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

Page Used to Automatically Process Outbound Confirmations

Page Name	***Definition Name***	***Usage***
Outbound Confirmations	DAD_OB_CNF_RQST	Run the Outbound Confirmation process (TR_OTCNF_EXP) to capture open deals and process them for transfer to a counterparty.

Outbound Confirmations Page

Use the Outbound Confirmations page (DAD_OB_CNF_RQST) to run the Outbound Confirmation process (TR_OTCNF_EXP) to capture open deals and process them for transfer to a counterparty.

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.

Navigation:

Deal Management > **Confirm Deals** > **Outbound Confirmations** > **Outbound Confirmations**

Related Links

Understanding the Deal Confirmation Process

Chapter 11

Using PeopleSoft Mobile Approvals for Treasury

Understanding PeopleSoft Mobile Approvals for Treasury

The PeopleSoft Mobile Approvals feature provides an option to approve transactions using a mobile device using the Fluid User Interface as opposed to using the Classic User Interface. Approvers continue to take Approval Workflow Engine (AWE) actions on PeopleSoft transactions pending their approval, but can do so using small or large form factors.

Mobile Approvals provides a convenient option to review and approve pending transactions from a mobile device. Approvals for Treasury in the PeopleSoft Fluid User Interface include these:

- Settlement Approvals
- Deal Approvals
- Deal Confirmations

For information about approving deals and deal confirmations in Fluid, see "Approving Deals Using PeopleSoft Fluid User Interface" (PeopleSoft Deal Management) and "Confirming Deals Using PeopleSoft Fluid User Interface" (PeopleSoft Deal Management).

In order to use the Mobile Approval feature, applications must utilize the Approval Framework, also known as AWE. All transactions must be created in the database, and adhere to the Approval Framework logic and configuration within each application. For more information, see Setting Up PeopleSoft Mobile Approvals for Treasury.

PeopleSoft Treasury uses Enterprise Components - Fluid Approval Framework technology, which consists of Enterprise Objects Approval Workflow (EOAW), Application Workflow Engine (AWE), and Enterprise Objects Page Composer (EOPC). A minimum tools release of 8.55 is required for Fluid Approvals.

Related Links

"Understanding Mobile Approvals" (Application Fundamentals)
"Configuring Mobile Approvals" (Application Fundamentals)

Setting Up PeopleSoft Mobile Approvals for Treasury

This topic discusses how to set up approvals for Treasury Settlements, Treasury Deals, and Deal Confirmations using Enterprise Components - Fluid Approvals technology.

Enable Workflow on the Treasury Options Page

Enable the workflow for settlements and deals on the Treasury Options page (**Set Up Financials/Supply Chain** >**Business Unit Related** >**Treasury** >**Treasury Options**).

- Settlements: Select the **Settlement Approvals** check box and select *Approval Framework* in the **Settlement Approval Method** drop-down list.
- Deals: Select the **Enable Deal Preview/Approval** check box.

Set Up User Roles and Permissions

Define approval path steps by user role on the Setup Process Definitions page (**Enterprise Components** >**Approvals** >**Approvals** >**Approval Process** >**Setup Process Definitions**) for these process IDs:

- Settlement Approvals: TreasurySettlementsApproval
- Deal Approvals: TreasuryDealApproval
- Deal Confirmations: TreasuryDealconfirmation

To set up role permissions, go to the User Profiles - Roles page (**PeopleTools** >**Security** >**User Profiles** >**User Profiles** >**Roles**).

Set Up Approval Framework

Use the system-defined process IDs on Approval Framework setup pages:

- TreasurySettlementsApproval
- TreasuryDealApproval
- TreasuryDealconfirmation

Go to these setup pages:

- Register Transactions page (**Enterprise Components** >**Approvals** >**Approvals** >**Transaction Registry** >**Register Transactions**).
- Configure Transactions page (**Enterprise Components** >**Approvals** >**Approvals** >**Transaction Configuration** >**Configure Transactions**).

Verify Mobile Approval Options

Verify mobile approval options on the Transactions page (**Enterprise Components** >**Approvals** >**Approvals** >**Mobile Approval Options** >**Transactions**) for this these system-defined transaction IDs:

- Settlement Approvals: TRSTL
- Deal Approvals: TRDEAL
- Deal Confirmations: TRDEALCF

Verify setup on the transactions pages:

- Transactions tab: Select the **Include in Fluid** check box.
- Handlers tab: The Root Package ID is used to locate the Application Class. The Root Package ID is *TREASURY_APPROVAL* unless your company requires a customized implementation.
- Actions tab: Select the actions that you want to enable on the mobile approval page: **Approve**, **Deny**, **Pushback**, and **Hold** are selected by default for settlement and deal approvals. Only **Approve** and **Deny** are selected by default for deal confirmations.
- Images tab: You can accept the default images that show up on the mobile approval page or choose your own. For information about registering or adding an image on the page, see the product documentation for *PeopleTools: Mobile Application Platform,* “Dynamically Registering Images.”

Set Up Common Fluid Approval Framework

The system delivers the following configuration IDs for attachments:

- Settlement Approvals: TREASURY_ATTACHMENTS
- Deal Approvals: DEAL_ATTACHMENTS
- Deal Confirmations: DEAL_CONF_ATTCH

For configuration details, see the CAVF Configuration Setup page (**Enterprise Components >CA View Framework >CAVF Configuration Setup >CAVF Configuration Setup**).

Configure Pages in Page Composer

PeopleSoft Treasury uses Enterprise Components – Fluid Approvals technology to deliver approval and confirmation pages in the PeopleSoft Fluid User Interface. Composition pages are configured for extra-large and small form factors for these Fluid Approval Components:

- Settlement Approvals: TreasurySettlementsApproval
- Deal Approvals: TreasuryDealApproval
- Deal Confirmations: TreasuryDealconfirmation

Mobile approval pages may look different if a business has customized the page setup using Page Composer.

To access the Page Composer, go to the **Common Approvals Management Home Page >Page Composer Tile >Page Composer Search Page**.

Search for the *APPROVALS* definition to open the Fluid Approvals Component page, where you can select the desired composition ID.

Related Links

"Configuring Mobile Approvals" (Application Fundamentals)

Common Elements for Treasury Approvals Using PeopleSoft Fluid User Interface

Pages Used for Treasury Approvals Using PeopleSoft Fluid User Interface

Page Name	***Definition Name***	***Usage***
Approvals Tile	HMAP_APPR_TILE_FL	Access the Pending Approvals page, which shows pending approval requests that are associated with the user who is logged in. See also general information about the "Approvals Tile" (Application Fundamentals).
Filters Page	EOAWMA_FLTR_SCF	Refine the results displayed in the Pending Approvals page. See also general information about the "Filters Page" (Application Fundamentals).
Attachments Page	EOATT_VW_STD_FL	View supporting documentation.
Approval Chain Page	EOAWMA_APPC_SCF	View status and approver information, and add approvers to the approval chain. View approval comments. See also general information about the "Approval Chain Page" (Application Fundamentals).

Approvals Tile

Use the Approval tile to access the Pending Approvals page, which shows pending approval requests that are associated with the user who is logged in.

Navigation:

This tile can be located on any PeopleSoft Fluid Home page.

This example illustrates the Approvals Tile as displayed on a desktop (LFF). The number shown on the tile indicates total pending approvals for all transaction types.

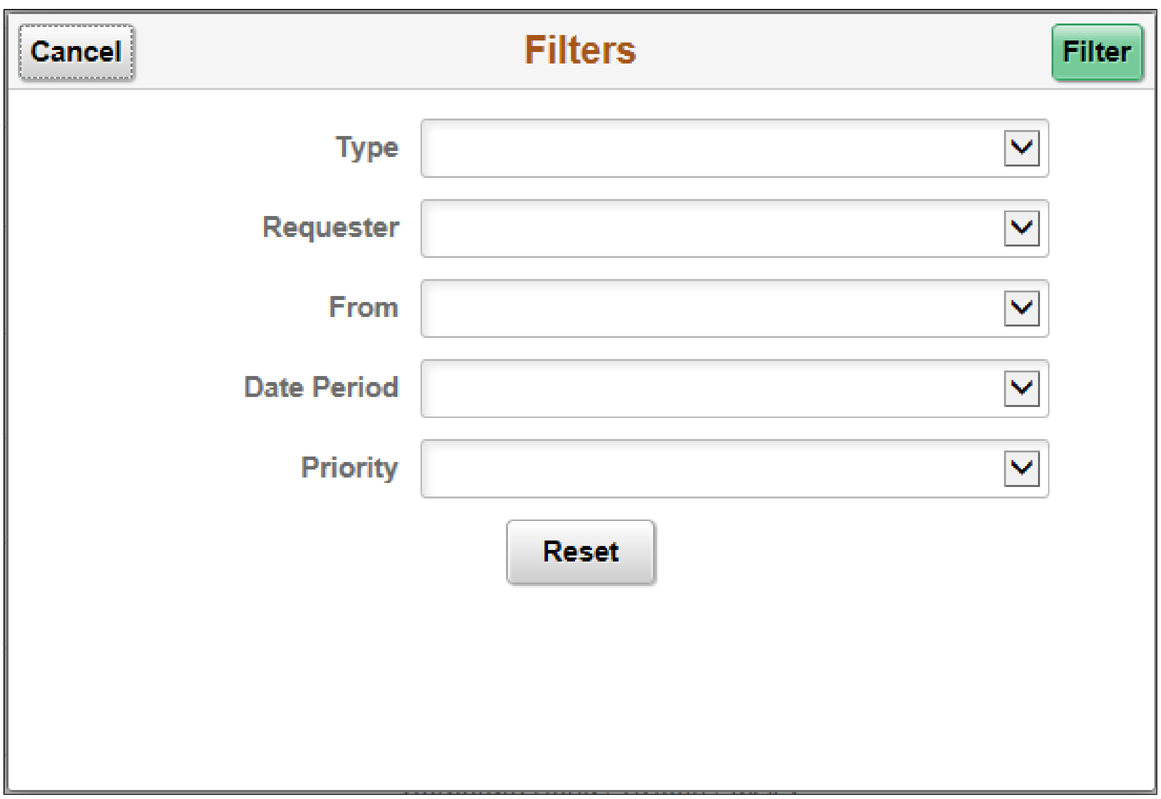
Filters Page

Use the Filters page (EOAWMA_FLTR_SCF) to refine the results displayed in the Pending Approvals page.

Navigation:

From the Pending Approvals page, select the Filter icon.

This example illustrates the fields and controls on the Filters page as displayed on a desktop (LFF).



Field or Control	*Description*
Cancel	Select to return to the Pending Approvals page.
Filter	Select to apply the filters and refine the approval request results on the Pending Approvals page. The Filter icon on the Pending Approvals page changes to green, indicating that there are filters in place.
Reset	Select to clear filter fields.
Type	Select the transaction type to view pending approvals for that type.
Requester	Select to see pending approvals from this requester.
From	Select to see pending approvals routed from this user.
Date Period	Select to see pending approvals for a period of time.
Priority	Select to filter by the priority level, such as *Medium.*

Attachments Page

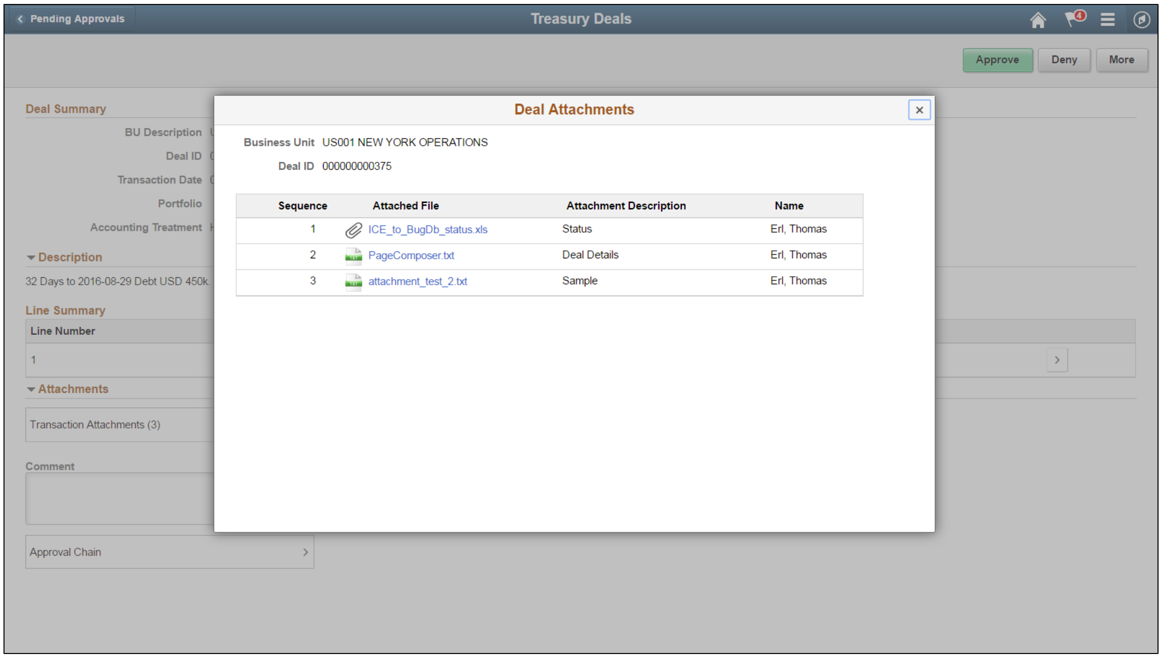
Use the Attachments page (EOATT_VW_STD_FL) to view supporting documentation for deal and settlement approvals and deal confirmations.

Attachments are added when the transaction is created.

Navigation:

Select the **Transaction Attachments** button on the Approval Header Detail page. The number of attachments for the transaction appears on the button.

This example illustrates the fields and controls on the Treasury Deals - Deal Attachments page as displayed on a desktop (LFF). This page is the same on a phone (SFF), except for size.



Approval Chain Page

Use the Approval Chain page (EOAWMA_APPC_SCF) to view status and approver information, and add approvers to the approval chain. View approval comments.

Navigation:

Select the **Approval Chain** button on the Approval Header Detail page.

When viewing an approval on a phone (SFF), you must scroll down to view the transaction attachments, approver comments, and approval chain.

Approving Deals Using PeopleSoft Fluid User Interface

This topic discusses deal approvals using Enterprise Components - Fluid Approvals technology. Approvals for deals using the PeopleSoft Fluid User Interface supports small and large form factors. Approvers can do the following:

- Review deal summary and description.
- View line summary.
- Approve, deny, push back, or place the deal on hold.
- Add comments for approval actions and view comments from previous reviewers.
- View attachments related to the deal.

- View the approval chain.

For more information, see "Understanding PeopleSoft Mobile Approvals for Treasury" (PeopleSoft Cash Management) and Common Elements for Treasury Approvals Using PeopleSoft Fluid User Interface.

Pages Used to Approve Deals Using PeopleSoft Fluid User Interface

Page Name	***Definition Name***	***Usage***
Treasury Deals - Pending Approvals Page	EOAWMA_MAIN_FL	View a list of all transactions that apply to the selected transaction category and access the respective transactions that are pending your approval. See also general information about the "Pending Approvals Page" (Application Fundamentals).
Treasury Deals - Approval Header Detail Page	EOAWMA_TXNHDTL_FL	View deal information and line summary, and approve, deny, push back, or place the deal on hold, depending on role criteria and number of reviewers. See also general information about the "Approval Header Detail Page" (Application Fundamentals).
Treasury Deals - Line Details Page	TR_APPRVL_LINE_FL	View deal line details. See also general information about the "Approval Line Detail Page" (Application Fundamentals).

Treasury Deals - Pending Approvals Page

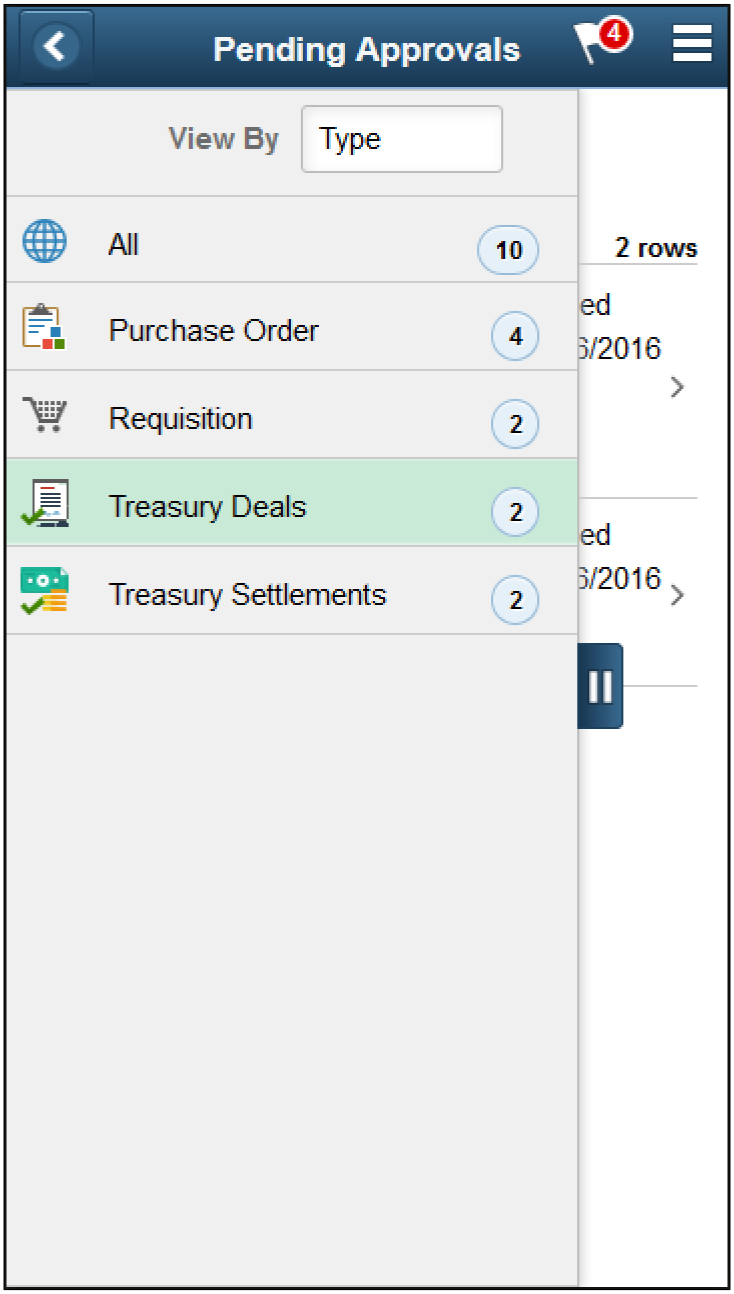
Use the Treasury Deals - Pending Approvals page (EOAWMA_MAIN_FL) to view a list of all transactions that apply to the selected transaction category and access the respective transactions that are pending your approval.

Navigation:

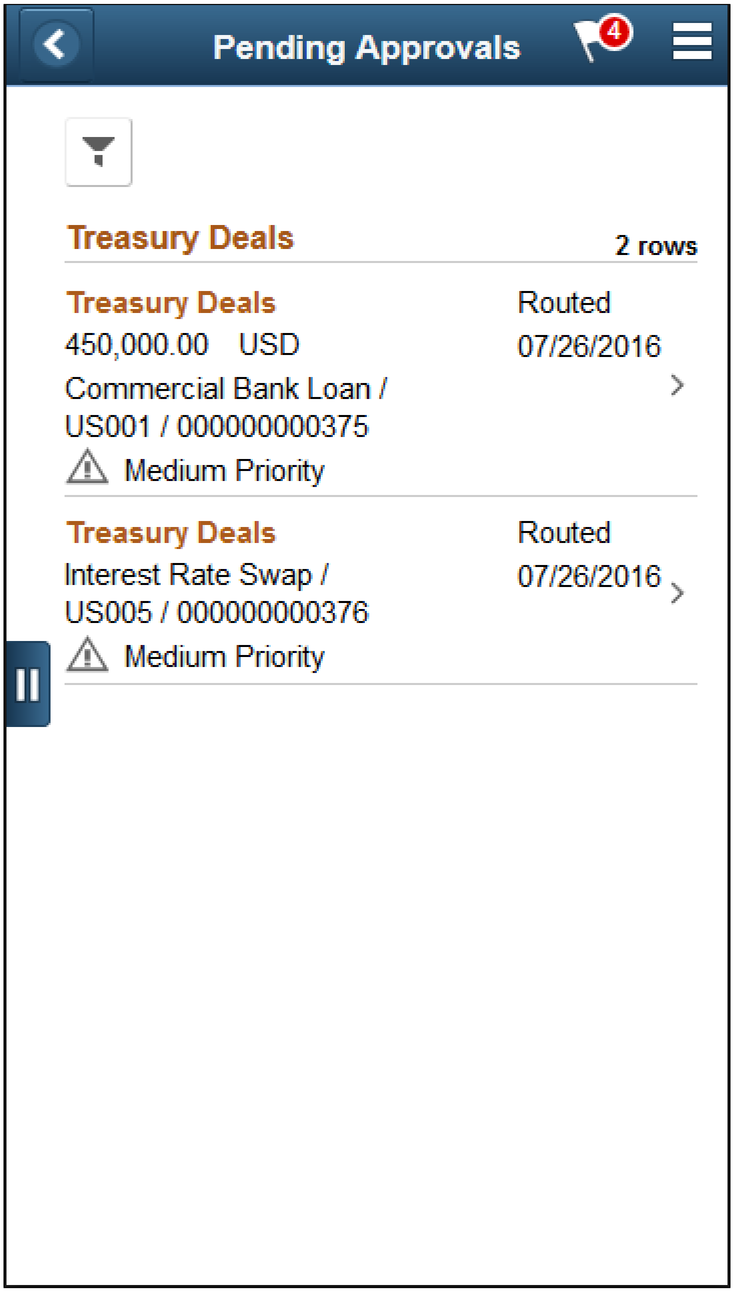
Select **Treasury Deals** in the approval list panel on the left side of the page.

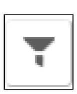
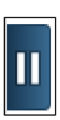
This example illustrates the fields and controls on the Treasury Deals - Pending Approvals page as displayed on a desktop (LFF).

This example illustrates the fields and controls on the Treasury Deals - Pending Approvals transaction type page as displayed on a phone (SFF).



This example illustrates the fields and controls on the Treasury Deals - Pending Approvals list page as displayed on a phone (SFF).



Field or Control	***Description***
	Select the Filter button to access the Filters page. Use the filter to refine the results displayed in the pending approvals list.
	(SFF) Select the Navigation Panel Control button on the phone to hide or unhide the panel that shows available transaction types with pending approvals. Select the Treasury Deals transaction type to view the pending approvals for deals.

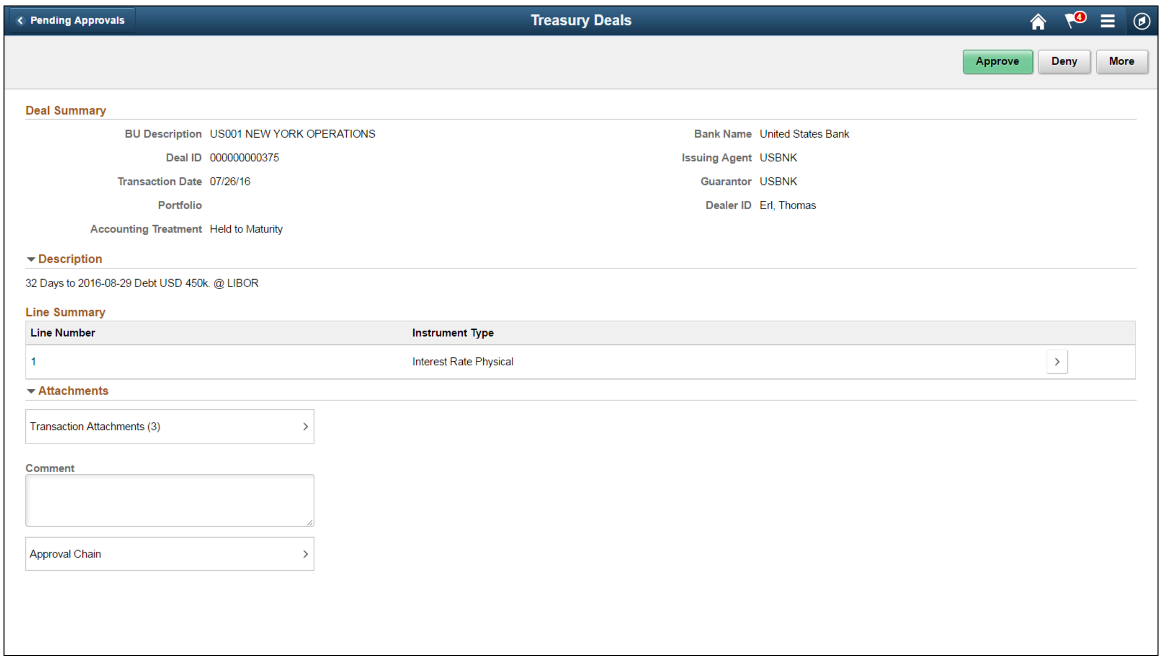
Treasury Deals - Approval Header Detail Page

Use the Treasury Deals - Approval Header Detail page (EOAWMA_TXNHDTL_FL) to view deal information and line summary, and approve, deny, push back, or place the deal on hold, depending on role criteria and number of reviewers.

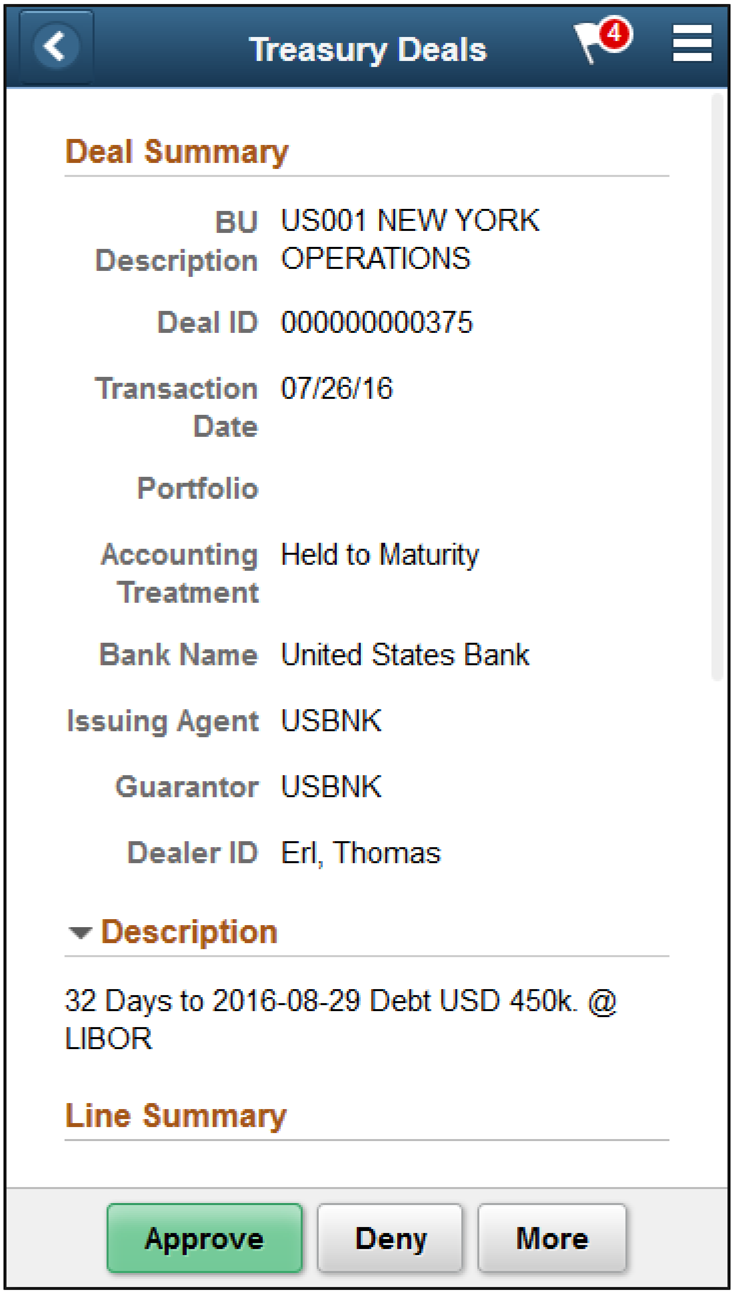
Navigation:

Select a Treasury Deal transaction in the Pending Approvals list.

This example illustrates the fields and controls on the Treasury Deals - Approval Header Detail page as displayed on a desktop (LFF).



This example illustrates the fields and controls on the Treasury Deals - Approval Header Detail page as displayed on a phone (SFF). On a phone, you must scroll down to view the attachments, comments, and approval chain fields.



Enter comments in the **Comment** field. Then select one of the following approval action buttons. The buttons available depend on the approvals setup in the Approval Framework.

Field or Control	***Description***
Approve	Select this button to approve the transaction. The system prompts you to provide comments and submit the approval. This action routes the approval to the next approver in the chain.

Field or Control	Description
Deny	Select this button to deny the transaction. The system prompts you to provide comments and submit the denial. When you deny a transaction, that status changes to *Denied* and the transaction is removed from the approval queue.
More	Select this button to choose another available action. For a deal approval, you can place the approval on hold or push back to the previous reviewer.
Pushback	Select this button to send the request back to the previous approver. This option is only available for second or subsequent approvers in a multiple-approver workflow path.
Hold	Select this button to place the deal on hold. When a transaction is on hold, the approval remains pending until the approver selects further action, such as Approve, Deny, or Pushback.

Upon selecting an action, you have the option to select **Submit** to continue the action or **Cancel** to back out of the action. When you submit the action, the system generates a message that the action is successful.

Field or Control	Description
Line Summary	View line information and select a line to access the line details.
Transaction Attachments	Select the right arrow to open the Attachments page, where you can open and view attachments. The number of attachments for the transaction appears on the button. The attachment option appears only when the item has related attachments.
Comment	Enter comments in the text entry field. When viewing a deal approval on a phone, you must scroll down to view the approver comments and approval chain.
Approval Chain	Select the right arrow to open the Approval Chain page.

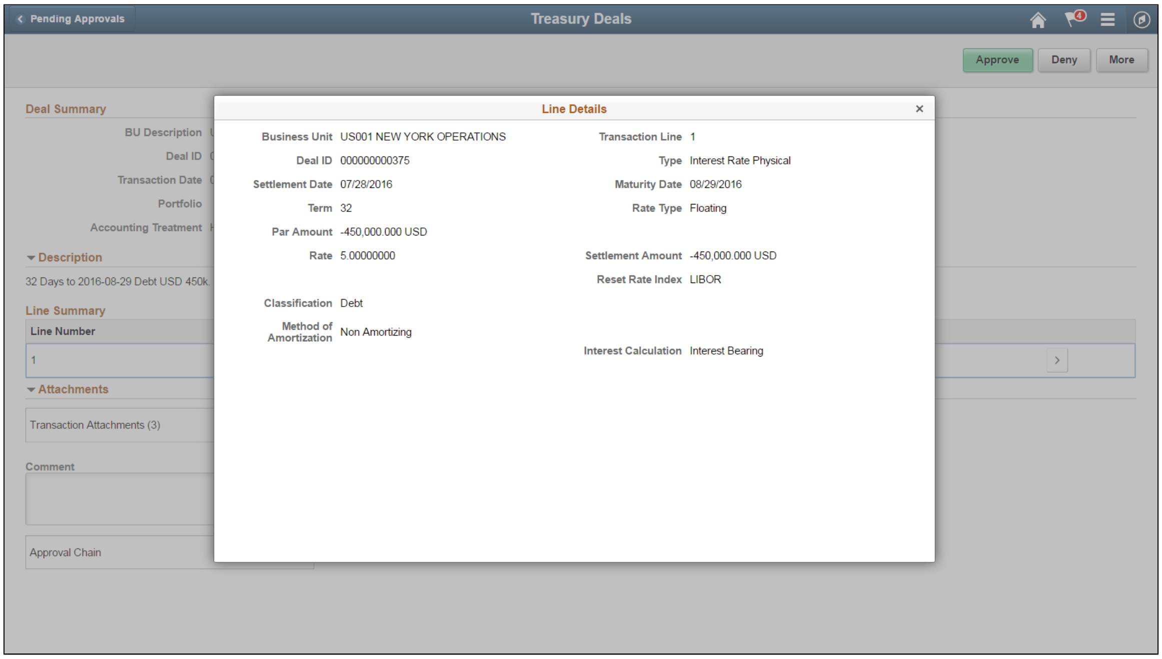
Treasury Deals - Line Details Page

Use the Treasury Deals - Line Details page (EOAWMA_TXNDTL_FL) to view deal line details.

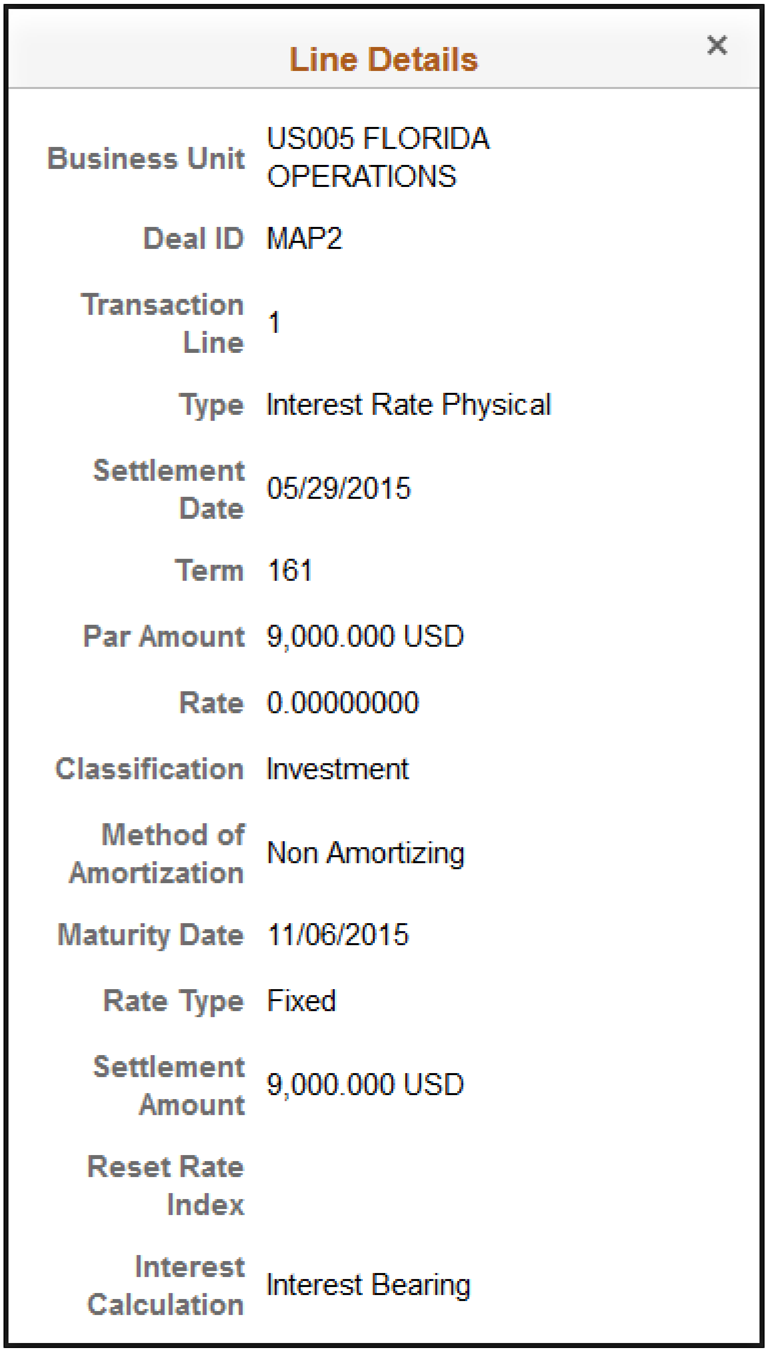
Navigation:

Select the line in the Line Summary on the Treasury Deals - Approval Header Detail page.

This example illustrates the fields and controls on the Line Details page as displayed on a desktop (LFF).



This example illustrates the fields and controls on the Treasury Deals - Line Details page as displayed on a phone (SFF). On a phone (SFF), you may need to scroll down to see more details.



Confirming Deals Using PeopleSoft Fluid User Interface

This topic discusses deal confirmations using Enterprise Components - Fluid Approvals technology. Confirmations for deals using the PeopleSoft Fluid User Interface supports small and large form factors. Approvers can do the following:

- Review deal summary and description.

- View line summary.
- Approve or deny the confirmation.
- Add comments for approval actions and view comments from previous reviewers.
- View attachments related to the deal.
- View the approval chain.

For more information, see "Understanding PeopleSoft Mobile Approvals for Treasury" (PeopleSoft Cash Management) and Common Elements for Treasury Approvals Using PeopleSoft Fluid User Interface.

Pages Used to Confirm Deals Using PeopleSoft Fluid User Interface

Page Name	***Definition Name***	***Usage***
Deal Confirmation – Pending Approvals Page	EOAWMA_MAIN_FL	View a list of all transactions that apply to the selected transaction category and access the respective transactions that are pending your approval. See also general information about the "Pending Approvals Page" (Application Fundamentals).
Deal Confirmation – Approval Header Detail Page	EOAWMA_TXNHDTL_FL	View deal information and line summary, and approve or deny the deal. See also general information about the "Approval Header Detail Page" (Application Fundamentals).
Deal Confirmation – Line Details Page	TR_APPRVL_LINE_FL	View deal line details. See also general information about the "Approval Line Detail Page" (Application Fundamentals).

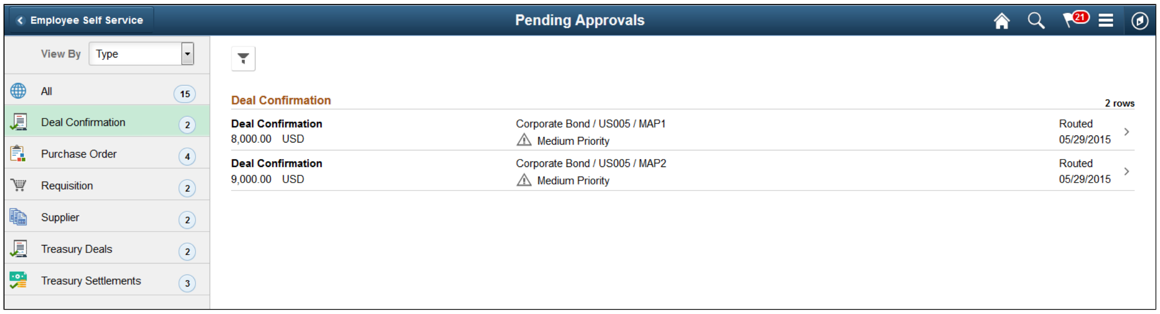
Deal Confirmation – Pending Approvals Page

Use the Deal Confirmation – Pending Approvals page (EOAWMA_MAIN_FL) to view a list of all transactions that apply to the selected transaction category and access the respective transactions that are pending your approval.

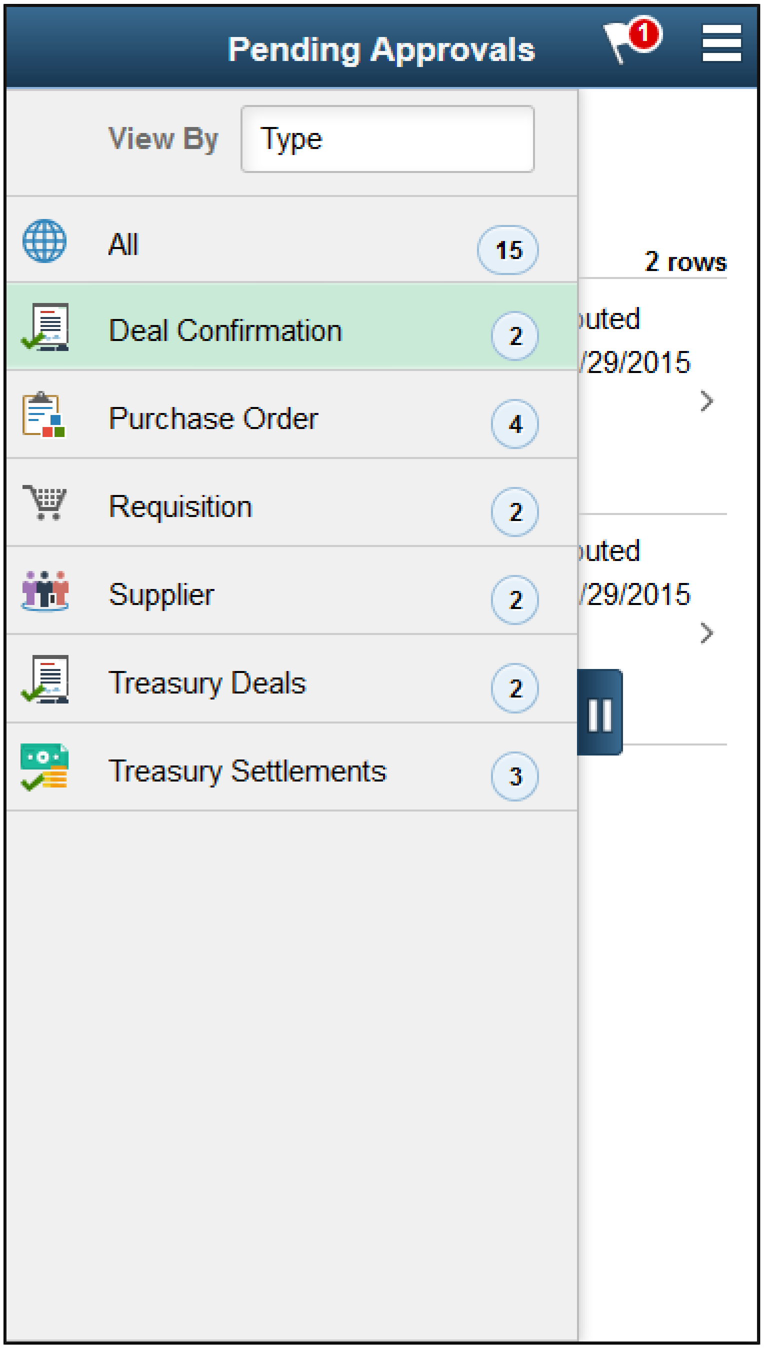
Navigation:

Select **Deal Confirmation** in the approval list panel on the left side of the page.

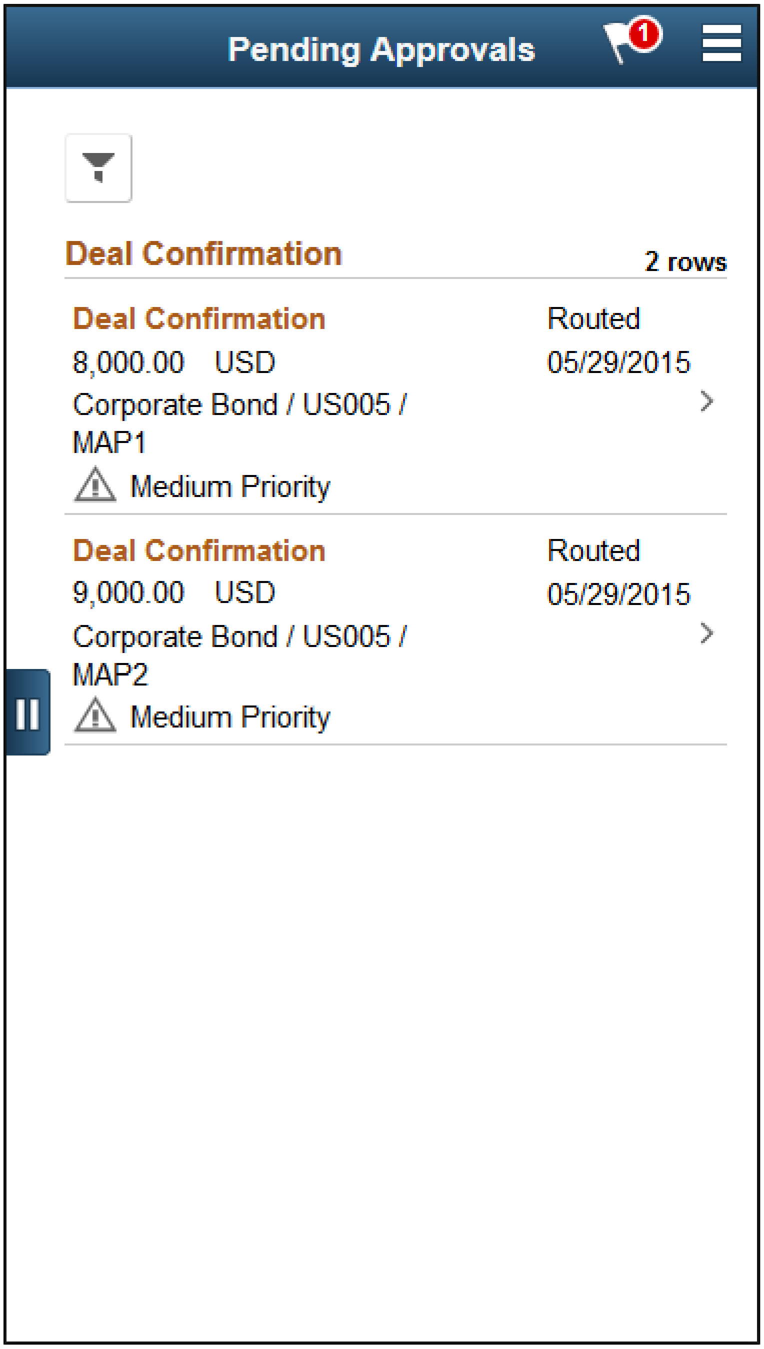
This example illustrates the fields and controls on the Deal Confirmation - Pending Approvals page as displayed on a desktop (LFF).

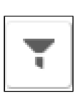


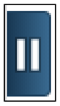
This example illustrates the fields and controls on the Pending Approvals - View By Transaction Type page as displayed on a phone (SFF).



This example illustrates the fields and controls on the Deal Confirmation - Pending Approvals list page as displayed on a phone (SFF).



Field or Control	***Description***
	Select the Filter button to access the Filters page. Use the filter to refine the results displayed in the pending approvals list.

Field or Control	*Description*
	(SFF) Select the Navigation Panel Control button on the phone to hide or unhide the panel that shows available transaction types with pending approvals. Select the Treasury Deals transaction type to view the pending approvals for deals.

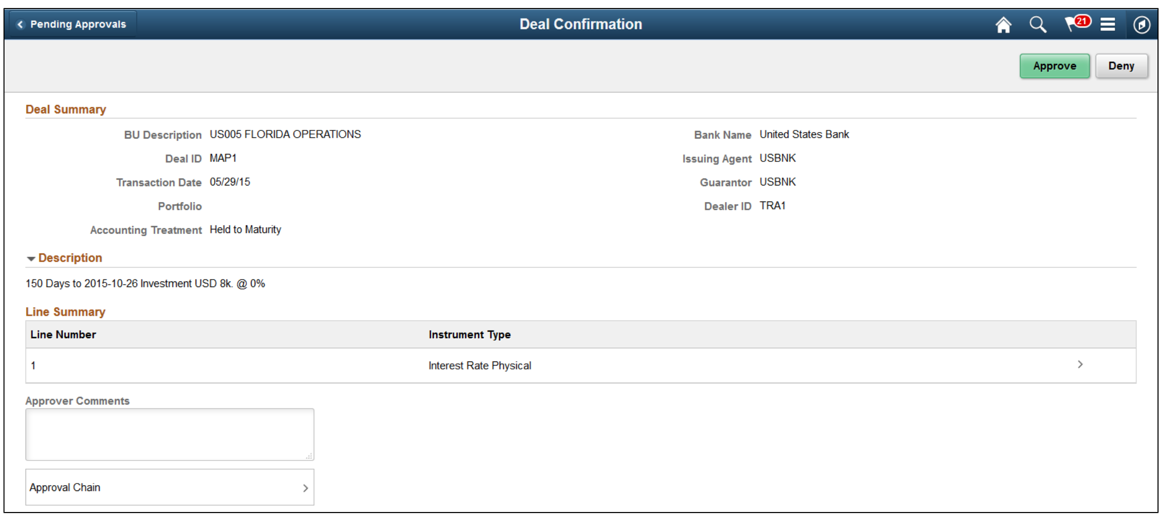
Deal Confirmation – Approval Header Detail Page

Use the Deal Confirmation - Approval Header Detail page (EOAWMA_TXNHDTL_FL) to view deal information and line summary, and approve or deny the deal.

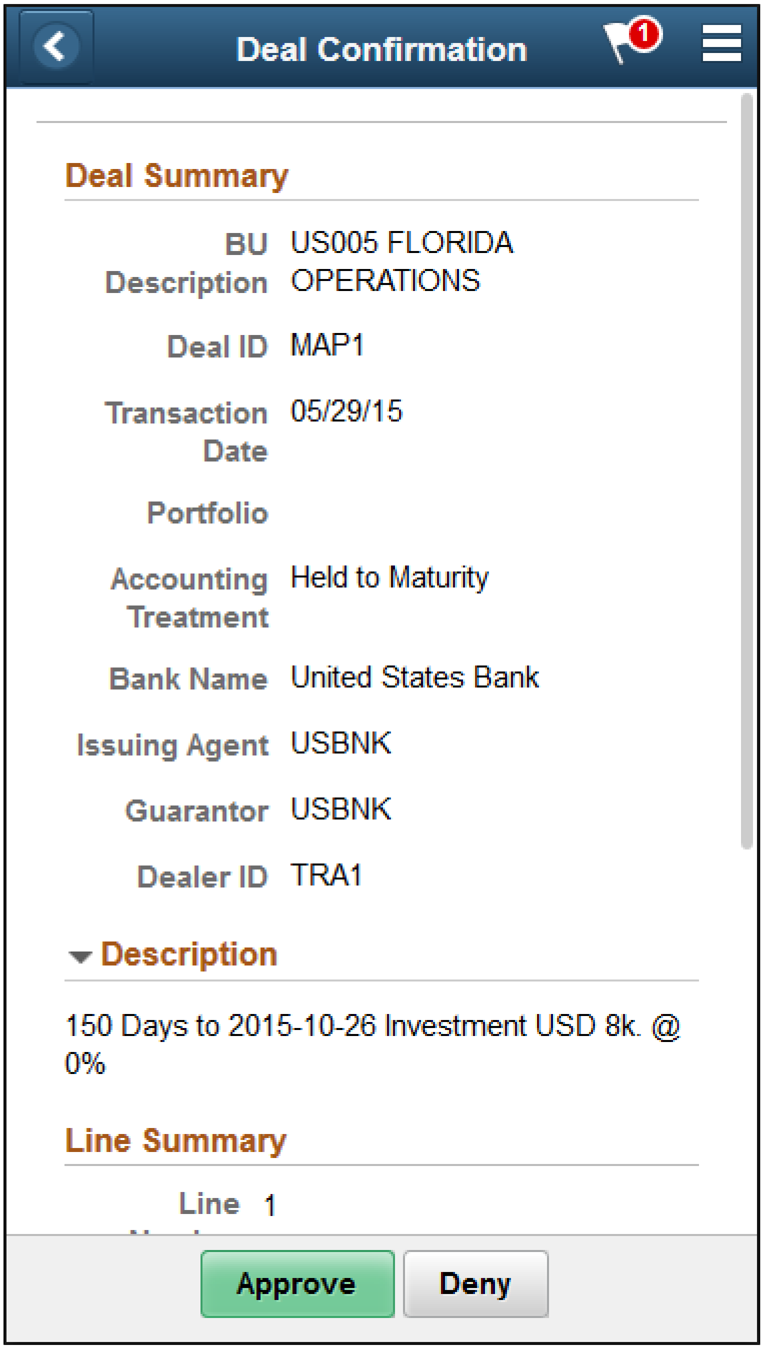
Navigation:

Select a Deal Confirmation transaction in the Pending Approvals list.

This example illustrates the fields and controls on the Deal Confirmation - Approval Header Detail page as displayed on a desktop (LFF).



This example illustrates the fields and controls on the Deal Confirmation - Approval Header Detail page as displayed on a phone (SFF). On a phone, you must scroll down to view the attachments, comments, and approval chain fields.



Enter comments in the **Comment** field. Then select one of the following approval action buttons.

Field or Control	Description
Approve	Select this button to approve the transaction. The system prompts you to provide comments and submit the approval. This action routes the approval to the next approver in the chain.
Deny	Select this button to deny the transaction. The system prompts you to provide comments and submit the denial. When you deny a transaction, that status changes to *Denied* and the transaction is removed from the approval queue.

Upon selecting an action, you have the option to select **Submit** to continue the action or **Cancel** to back out of the action. When you submit the action, the system generates a message that the action is successful.

Field or Control	Description
Line Summary	View line information and select a line to access the line details.
Transaction Attachments	Select the right arrow to open the Attachments page, where you can open and view attachments. The number of attachments for the transaction appears on the button. The attachment option appears only when the item has related attachments.
Comment	Enter comments in the text entry field. When viewing a deal confirmation on a phone, you must scroll down to view the approver comments and approval chain.
Approval Chain	Select the right arrow to open the Approval Chain page.

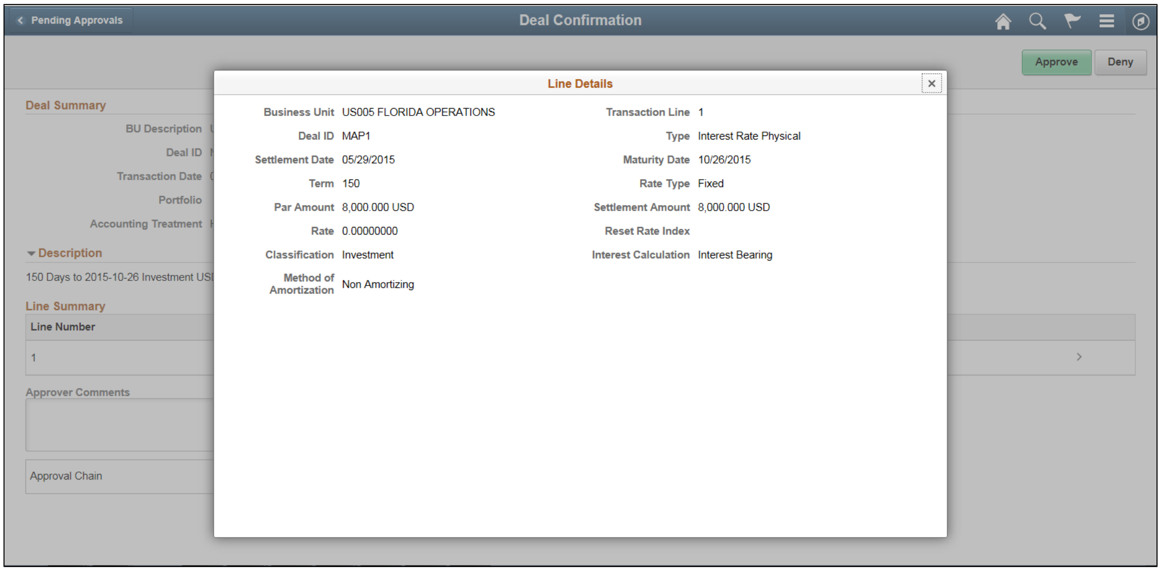
Deal Confirmation – Line Details Page

Use the Deal Confirmation – Line Details page (TR_APPRVL_LINE_FL) to view deal line details.

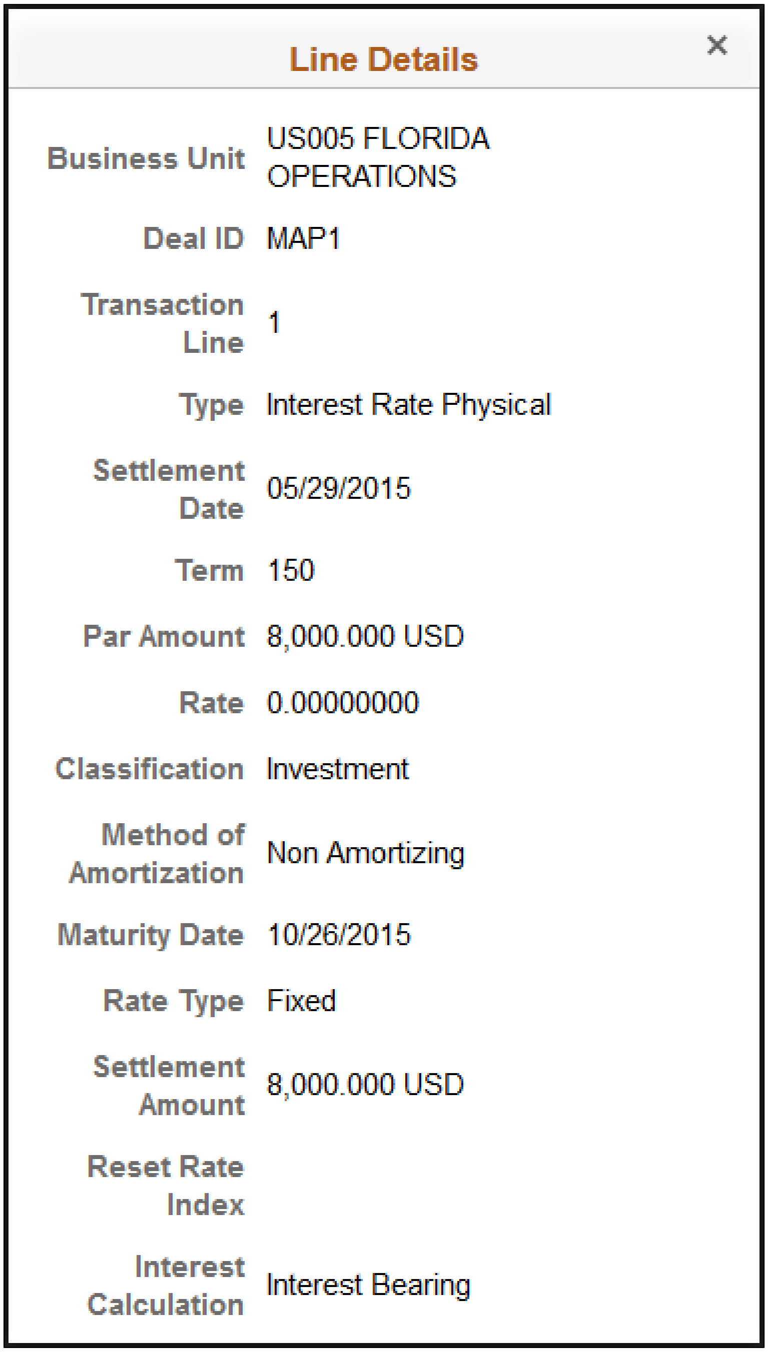
Navigation:

Select the line in the Line Summary on the Deal Confirmation – Approval Header Detail page.

This example illustrates the fields and controls on the Line Details page as displayed on a desktop (LFF). The fields are the same in both large and small form factors.



This example illustrates the fields and controls on the Line Details page as displayed on a phone (SFF). The fields are the same in both large and small form factors.



Chapter 12

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 make may make this worthwhile, as rates are often determined by the quality of the underlying instruments.

- Rolling forward an IRP deal.

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

- 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 topic discusses selling or buying back a deal.

Page Used to Sell or Buy Back a Deal

Page Name	***Definition Name***	***Usage***
Update/Display Sell/Buyback Details Page	TRX_SELLBUYBACK_SP	Enter the attributes of selling or buying back a deal.

Understanding 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 functionality 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.

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**

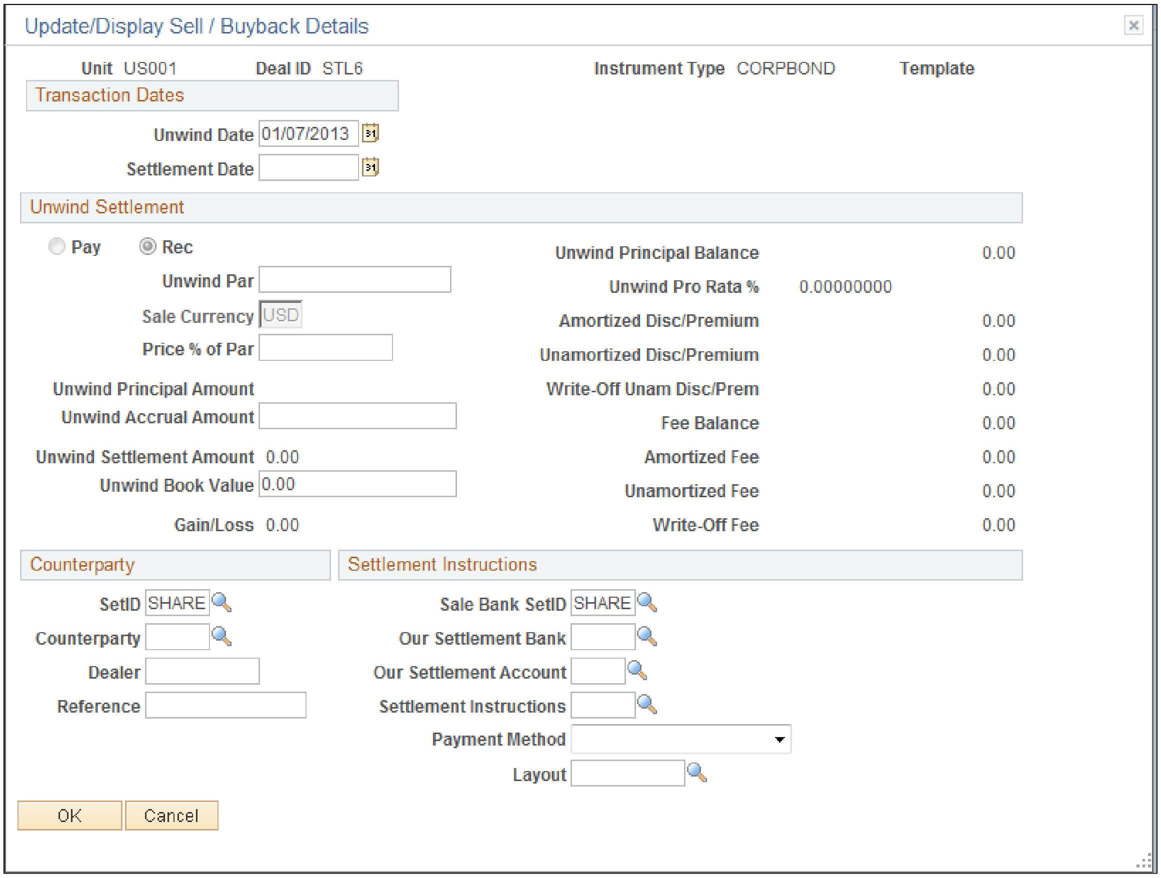
  Click **Sell/Buyback** on the Trade Detail page.

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.

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

Field or Control	***Description***
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

Field or Control	***Description***
Unwind Par	Enter the sell/buyback par amount.

Field or Control	*Description*
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.

Field or Control	Description
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 topic discusses repurchasing an interest rate physical deal.

Page Used to Repurchase an IRP Deal

Page Name	Definition Name	Usage
Repurchase Agreements Details Page	TRX_REPO	Record data related to repurchases in holdings.

Repurchase Agreements Details Page

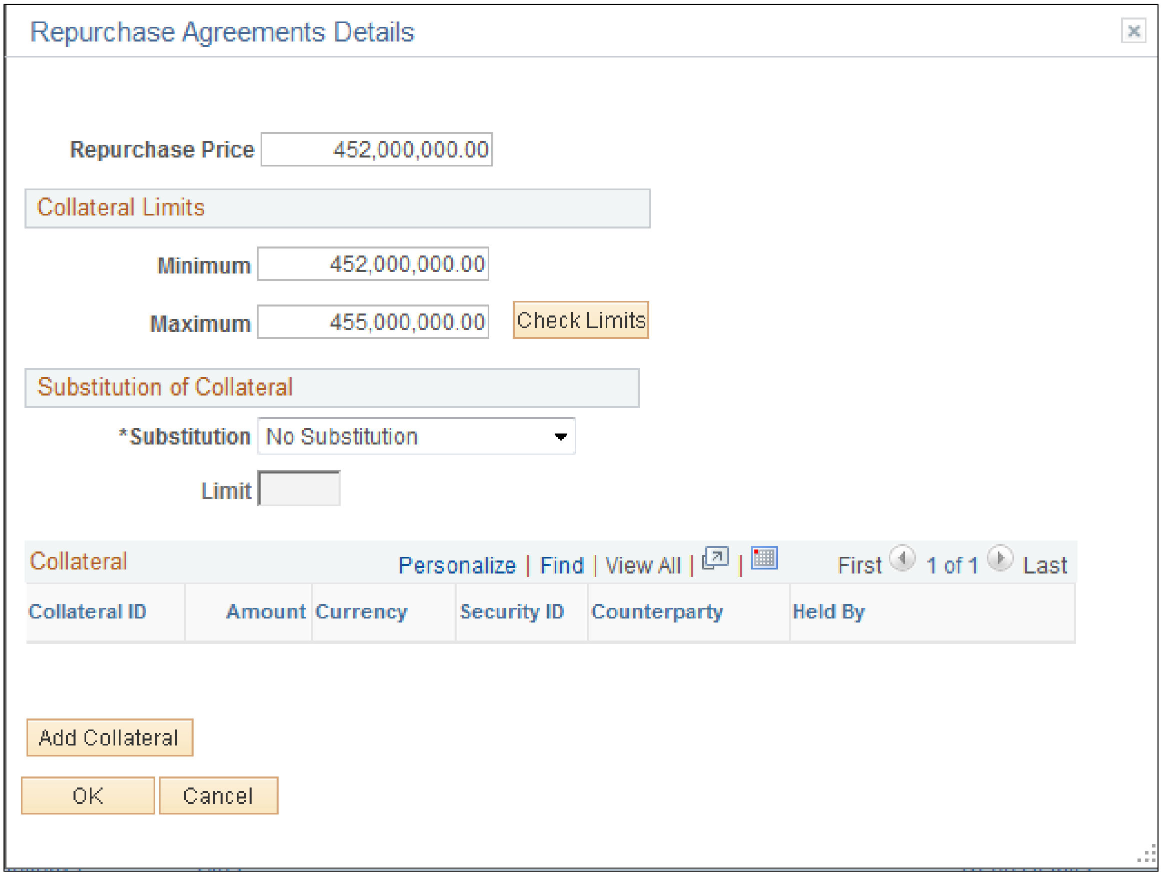
Use the Repurchase Agreements Details page (TRX_REPO) to record data related to repurchases in holdings.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail.**

Click **Repo Details** on the Deal Detail page.

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.



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

Field or Control	***Description***
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 *No Substitution, Substitution with Limits,* or *Unlimited Substitution.* If you select *Substitution with Limits,* enter the limit amount.
Add Collateral	Click to add the displayed collateral to the repo deal.

Rolling an IRP Deal Forward

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

Page Used to Roll a Deal Forward

Page Name	***Definition Name***	***Usage***
Roll Specific Details - Interest Rate Physical Page	TRX_ROLL_PHYS_SP	Modify the principal amount of an interest rate physical.

Roll Specific Details - Interest Rate Physical Page

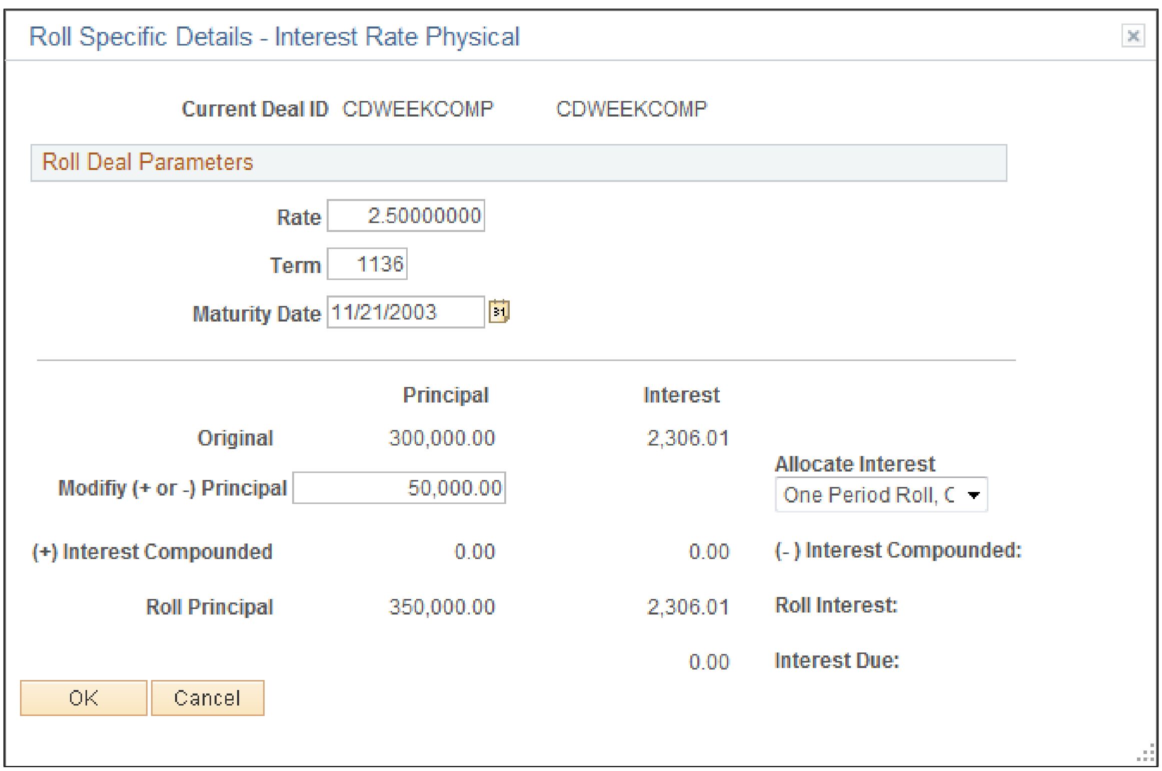
Use the Roll Specific Details - Interest Rate Physical page (TRX_ROLL_PHYS_SP) to modify the principal amount of an interest rate physical.

Navigation:

Deal Management > **Capture Deals** > **Deals** > **Deal Detail**

Click the **Rollover** link on the Deal Detail page.

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.



Field or Control	***Description***
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 topic provides overviews of modifications you can make to deal interest and payments and discusses how to adjust margins, apply manual rates, and add or delete paydowns or drawdowns.

Page Used to View and Modify Interest and Payment Details

Page Name	*Definition Name*	*Usage*
Interest and Payment Dates Page	TRX_INTEREST_TR	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.

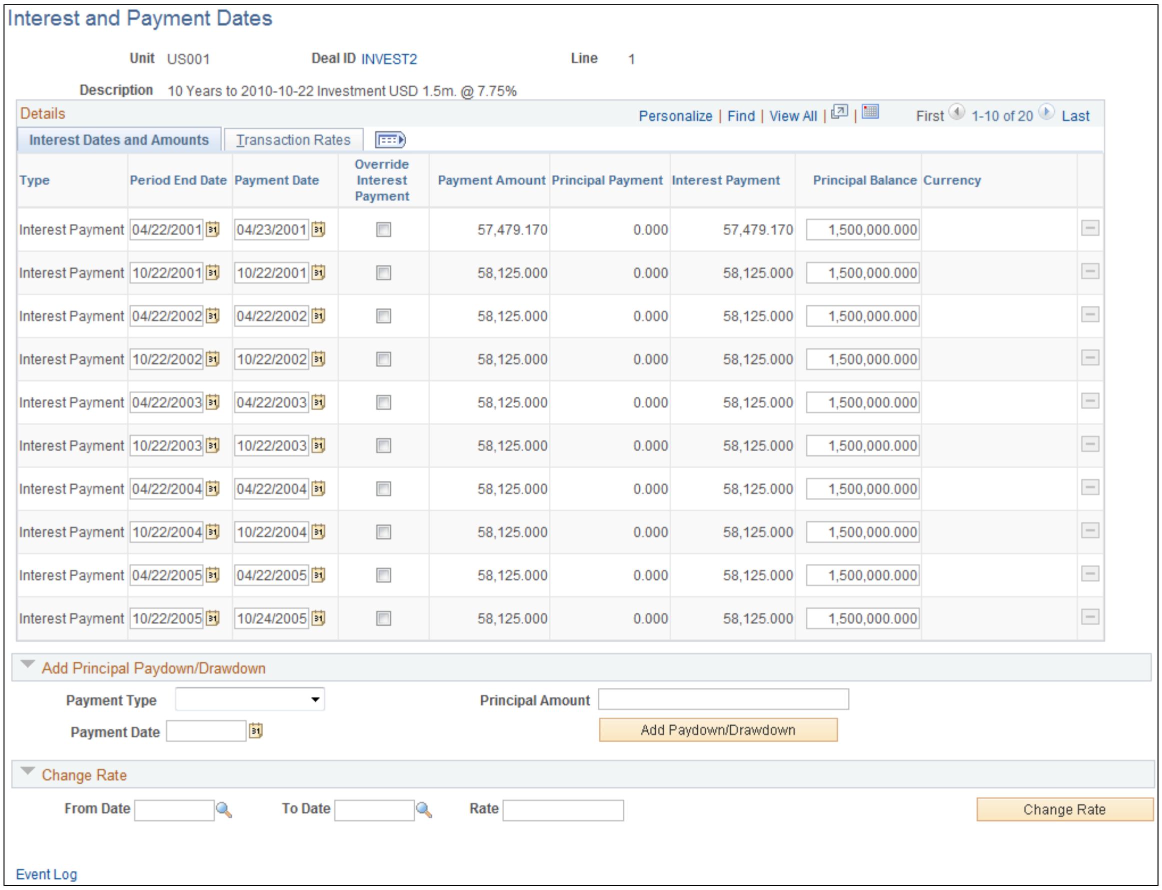
Adjust margins on floating-rate deals, update rates and interest amounts, and add or delete paydowns or drawdowns.

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.

This example illustrates the fields and controls on the Interest and Payment Dates page - Interest Dates and Payments tab for a fixed-rate deal. You can find definitions for the fields and controls later on this page.



Interest and Payment Dates

Unit US001 Deal ID INVEST2 Line 1

Description 10 Years to 2010-10-22 Investment USD 1.5m. @ 7.75%

Details Personalize | Find | View All | First 1-10 of 20 Last

Interest Dates and Amounts | Transaction Rates

Type	Period End Date	Payment Date	Override Interest Payment	Payment Amount	Principal Payment	Interest Payment	Principal Balance	Currency
Interest Payment	04/22/2001	04/23/2001		57,479.170	0.000	57,479.170	1,500,000.000	
Interest Payment	10/22/2001	10/22/2001		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2002	04/22/2002		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2002	10/22/2002		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2003	04/22/2003		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2003	10/22/2003		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2004	04/22/2004		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2004	10/22/2004		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2005	04/22/2005		58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2005	10/24/2005		58,125.000	0.000	58,125.000	1,500,000.000	

Add Principal Paydown/Drawdown

Payment Type Principal Amount

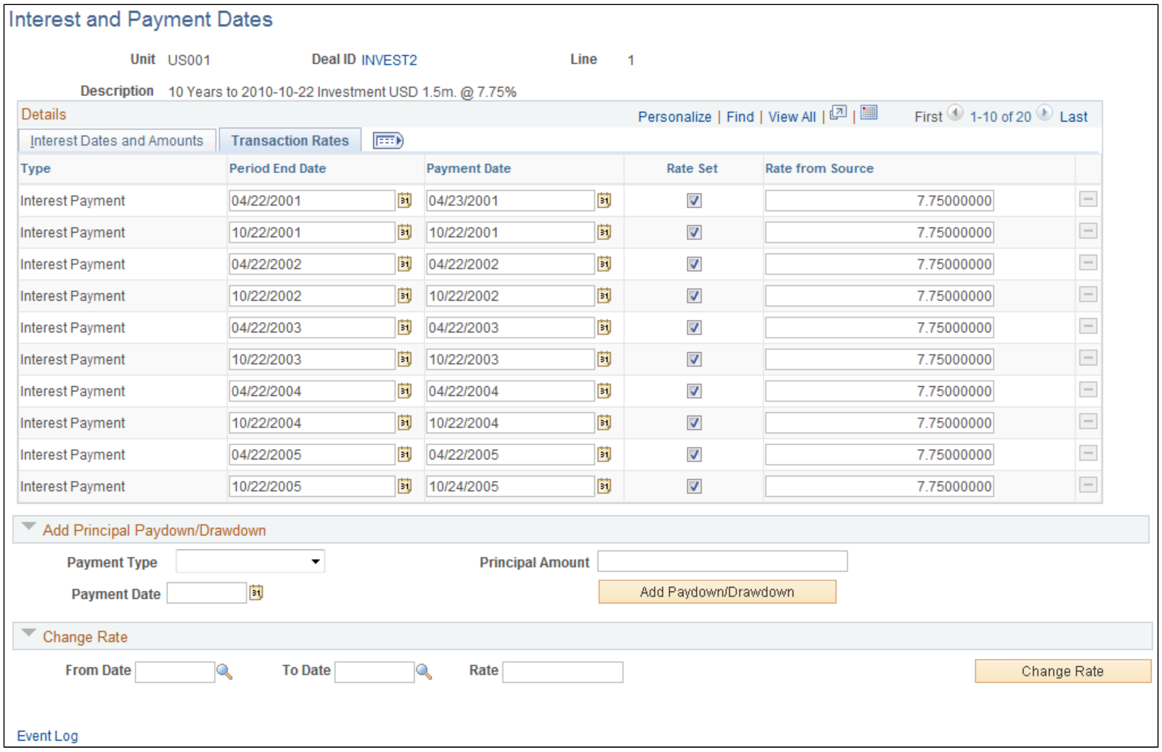
Payment Date Add Paydown/Drawdown

Change Rate

From Date To Date Rate Change Rate

Event Log

This example illustrates the fields and controls on the Interest and Payment Dates page - Transaction Rates tab for a fixed-rate deal. You can find definitions for the fields and controls later on this page.



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.

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.

Field or Control	***Description***
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

Field or Control	*Description*
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

Field or Control	*Description*
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.

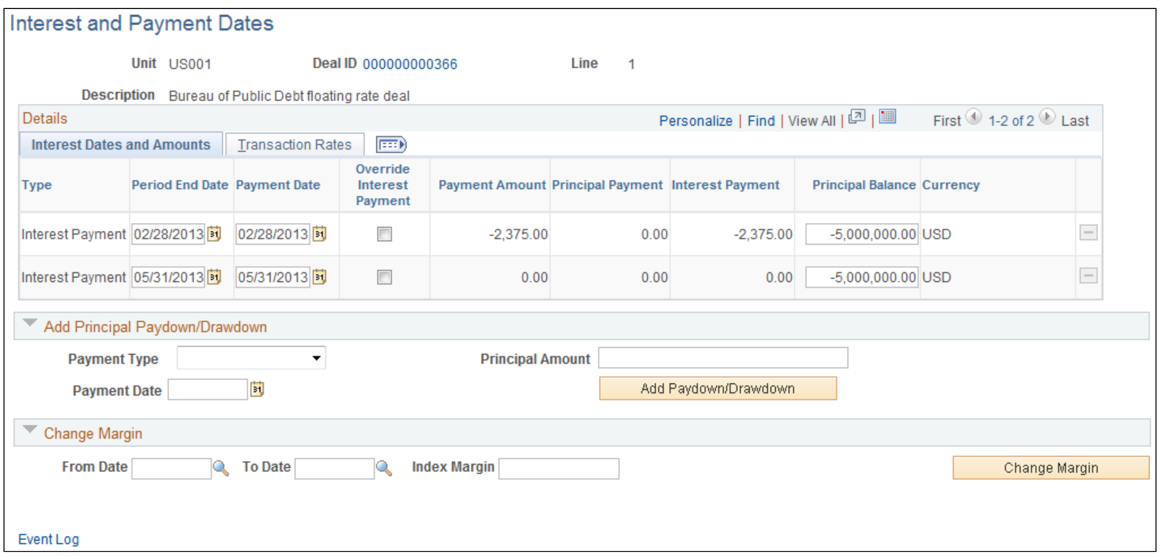
Changing Margins on IRP Floating-Rate Deals

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to change margins for a floating-rate IRP deal.

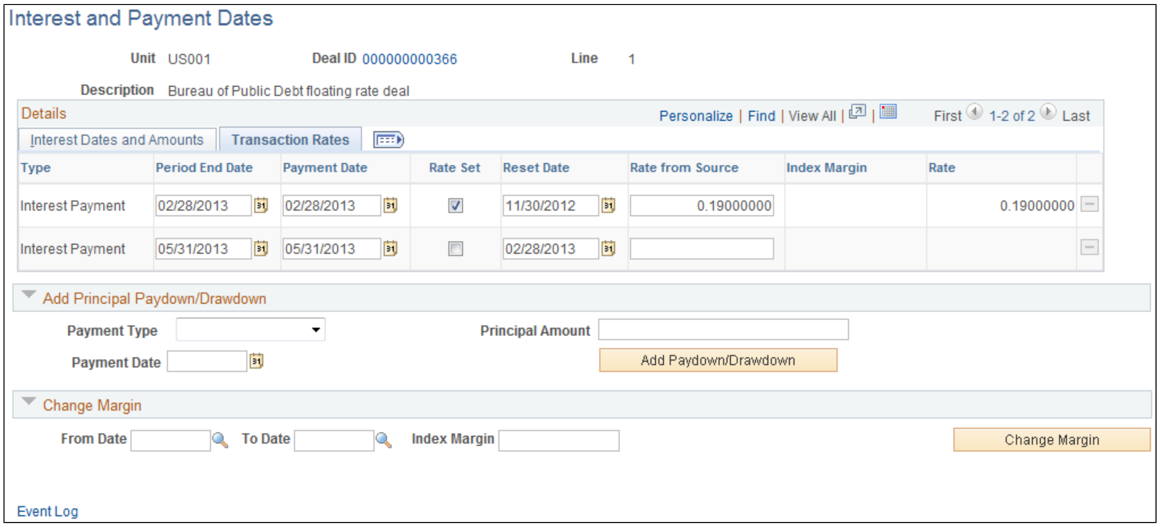
Navigation:

Deal Management > **Process Deals** > **Interest and Payment Dates** > **Interest and Payment Dates**

This example illustrates the fields and controls on the Interest and Payment Dates page - Interest Dates and Payments tab for a floating-rate deal.



This example illustrates the fields and controls on the Interest and Payment Dates page - Transaction Rates tab for a floating-rate deal.



Field or Control	***Description***
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.

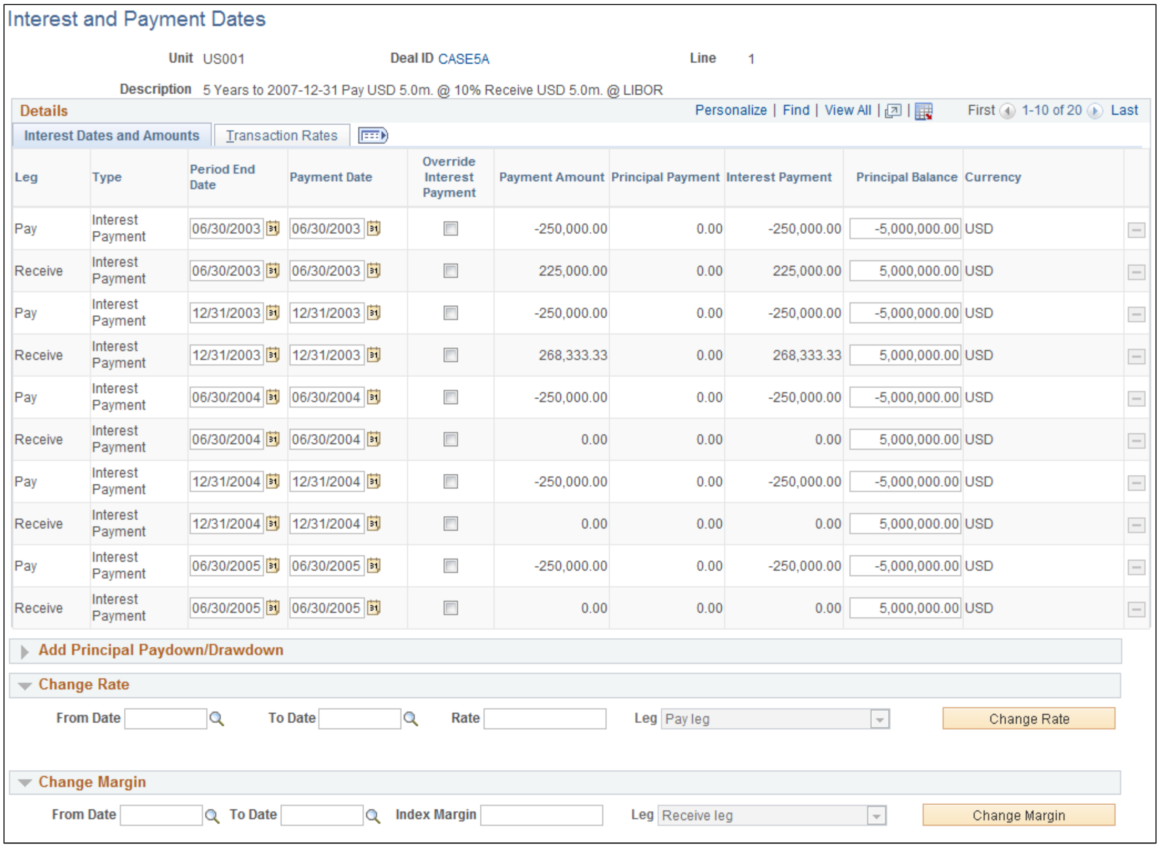
Modifying Margins on IR Swap Deals with Floating-Rate Legs

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**

This example illustrates the fields and controls on the Interest and Payment Dates page - Interest Dates and Amounts tab for an IR swap deal.



Interest and Payment Dates

Unit US001 Deal ID CASE5A Line 1

Description 5 Years to 2007-12-31 Pay USD 5.0m. @ 10% Receive USD 5.0m. @ LIBOR

Details Personalize | Find | View All | First 1-10 of 20 Last

Interest Dates and Amounts | Transaction Rates

Leg	Type	Period End Date	Payment Date	Override Interest Payment	Payment Amount	Principal Payment	Interest Payment	Principal Balance	Currency
Pay	Interest Payment	06/30/2003	06/30/2003		-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	06/30/2003	06/30/2003		225,000.00	0.00	225,000.00	5,000,000.00	USD
Pay	Interest Payment	12/31/2003	12/31/2003		-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	12/31/2003	12/31/2003		268,333.33	0.00	268,333.33	5,000,000.00	USD
Pay	Interest Payment	06/30/2004	06/30/2004		-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	06/30/2004	06/30/2004		0.00	0.00	0.00	5,000,000.00	USD
Pay	Interest Payment	12/31/2004	12/31/2004		-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	12/31/2004	12/31/2004		0.00	0.00	0.00	5,000,000.00	USD
Pay	Interest Payment	06/30/2005	06/30/2005		-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	06/30/2005	06/30/2005		0.00	0.00	0.00	5,000,000.00	USD

Add Principal Paydown/Drawdown

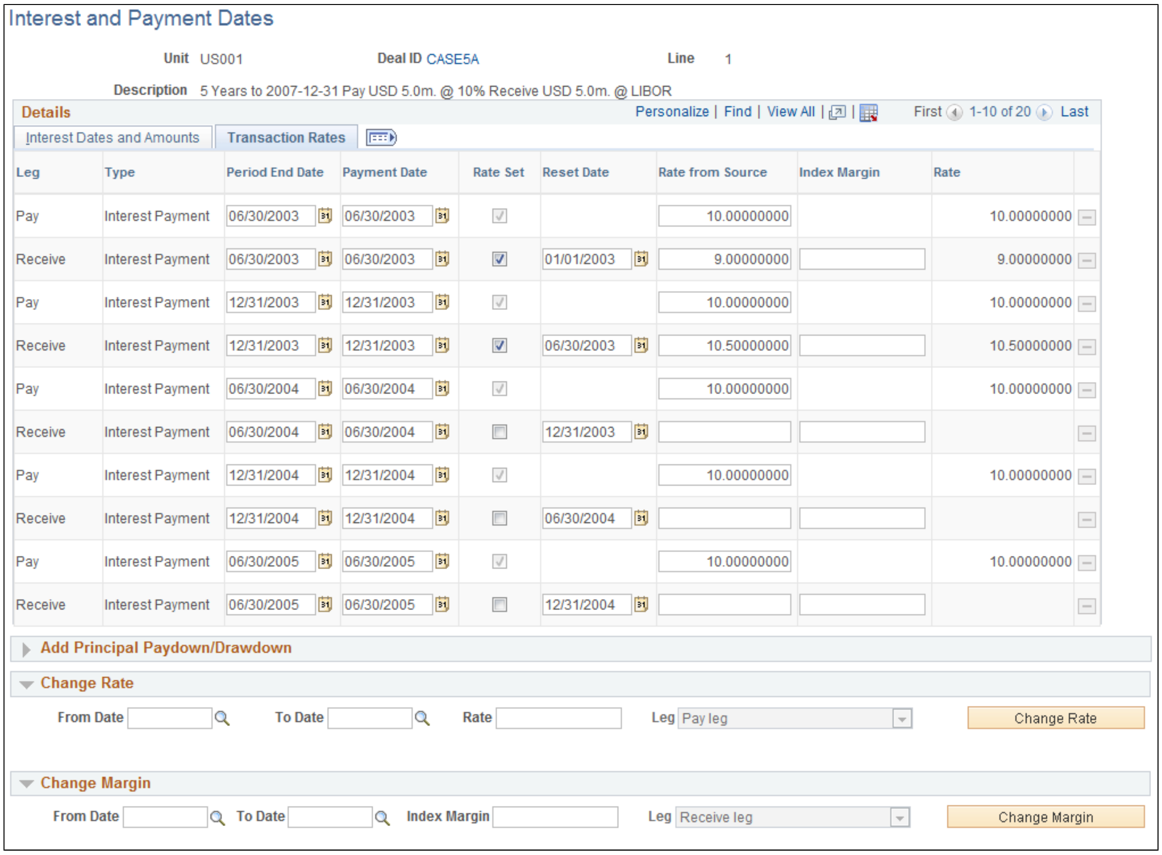
Change Rate

From Date To Date Rate Leg Pay leg Change Rate

Change Margin

From Date To Date Index Margin Leg Receive leg Change Margin

This example illustrates the fields and controls on the Interest and Payment Dates page - Transaction Rates tab for an IR swap deal.



Field or Control	***Description***
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.

Field or Control	*Description*
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**

Field or Control	***Description***
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

Field or Control	***Description***
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.

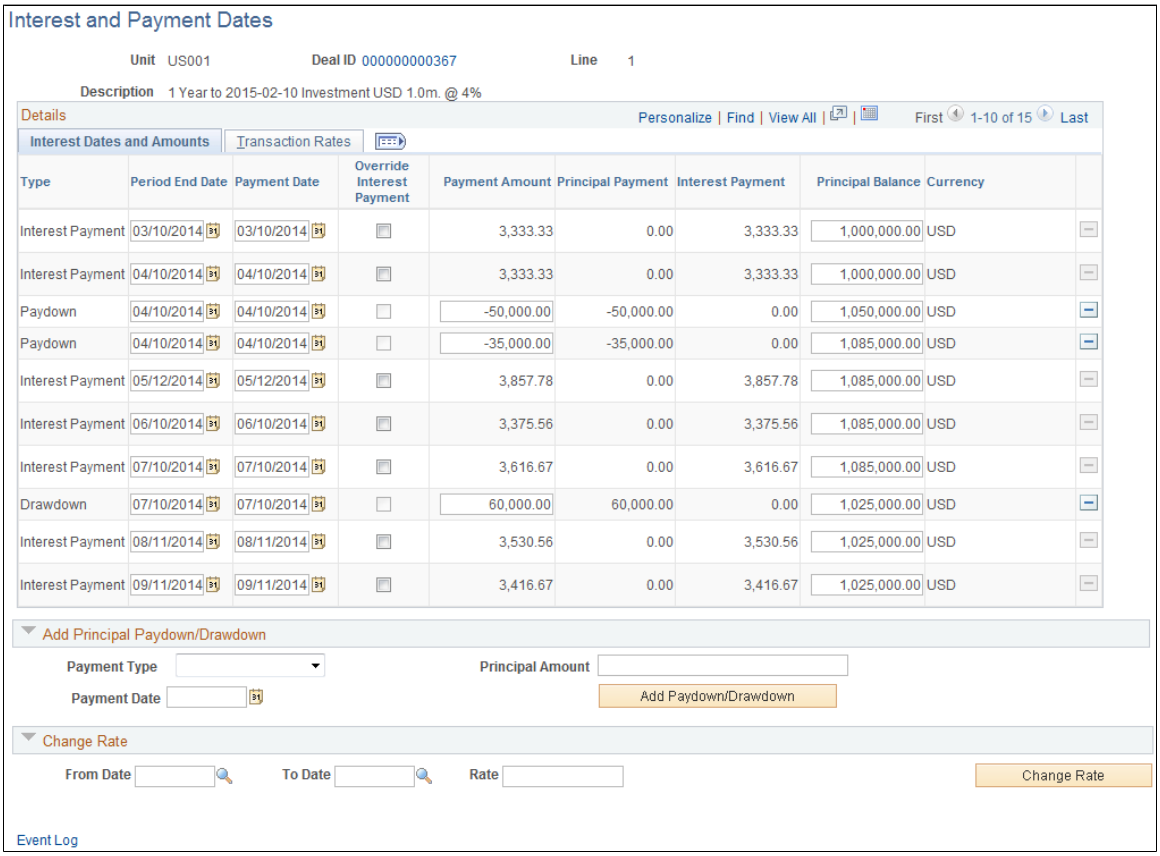
Changing Paydown or Drawdown Amounts on a Fixed-Rate Deal

Use the Interest and Payment Dates page (TRX_INTEREST_TR) to change paydown or drawdown amounts on a fixed-rate deal.

Navigation:

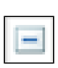
Deal Management > **Process Deals** > **Interest and Payment Dates** > **Interest and Payment Dates**

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.



Field or Control	***Description***
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

Field or Control	***Description***
	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 topic discusses how to reset rates automatically.

Page Used to Process Reset Rates

Page Name	***Definition Name***	***Usage***
Automated Rate Resets Page	TRX_RTRESET_RUN	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

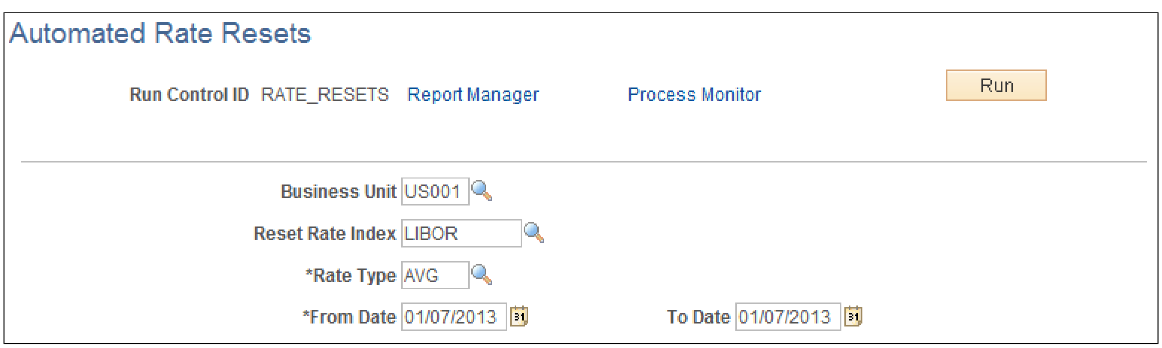
Use the Automated Rates Resets page (TRX_RTRESET_RUN) to run the Rate Reset Application Engine process (TR_RATERESET) to update deals that require a rate reset by business unit, reset date, reset index, and rate type values.

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**

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.



Field or Control	***Description***
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.

Field or Control	*Description*
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

Page Used to Process Mature Deals

Page Name	*Definition Name*	*Usage*
Mature Deals Page	TR_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.

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

Page Used to Deactivate Deals

Page Name	*Definition Name*	*Usage*
Undo Deal Utility Page	TRX_UNDO_DEAL_REQ	Deactivate a previously active deal and automatically reverse the accounting entries, if desired. View accounting entries of a deactivated deal on the Accounting Entries for Undone Deals report. This report is automatically created during the Undo Deal process. See also, Deal Management Reports: A to Z.

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 Cash Management)
Understanding the Deal Capture Process
"Accounting Entries Page" (PeopleSoft 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" (Application Fundamentals)
"Specifying System Security Options" (Application Fundamentals)

Undo Deal Utility Page

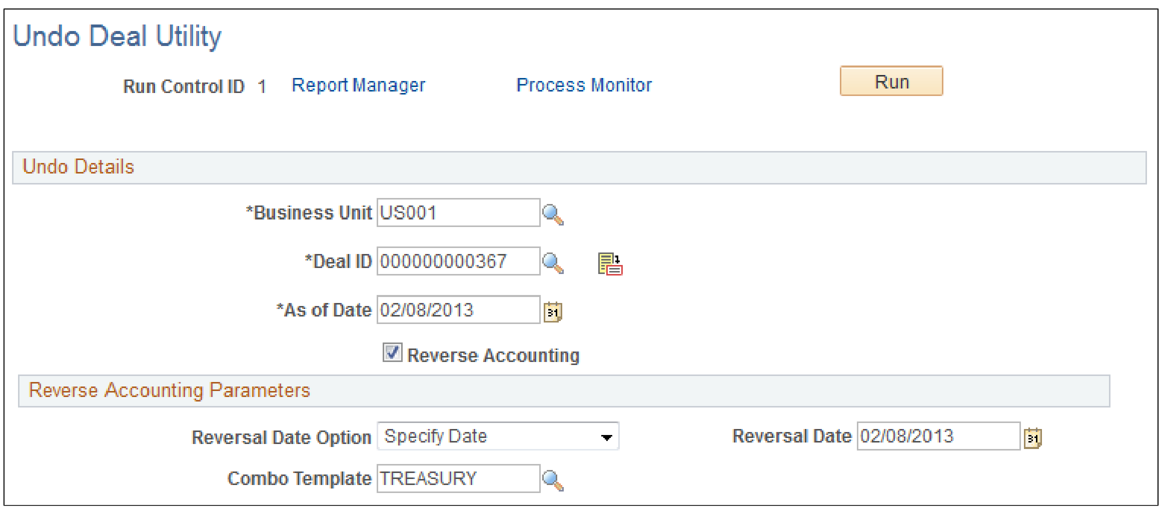
Use the Undo Deal Utility page (TRX_UNDO_DEAL_REQ) to deactivate a previously active deal and create the Accounting Entries for Undone Deals report.

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**

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.



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.

Field or Control	***Description***
Reverse Accounting	Click this check box to enable the Reverse Accounting Entries Application Engine process (TR_RVSL_DRVR). You must enter reversal criteria in the **Reverse Accounting Parameters** section.

Reverse Accounting Parameters

Field or Control	*Description*
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" (Application Fundamentals).

Chapter 13

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 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 General Ledger)

Chapter 14

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 generated on the Cashflows page (TRX_CASHFLOWS_TR) are display only.

Related Links

Understanding the Deal Capture Process

Entering Interest Rate Physical Deals Examples

This topic 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		

Section Heading	***Field***	***Field Value***
	Unit	*US001*
	Deal ID	*TCORPBOND3*
	Instrument Type	*CORPBOND*
	Transaction Date	*05/11/2000*
	Interest Base Type	*Interest Rate Physical*
Interest Rate Physical Details		
	Settlement Date	*05/12/2000*
	Term	*367*
	Maturity Date	*05/14/2001*
	Issue Date	*05/12/2000*
	Interest Period Start Date	*05/12/2000*
	Classification	*Debt*
	Rate Type	*Floating*
	Rate	*10.0*
	Reset Index	*LIBOR*
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00.*

Section Heading	***Field***	***Field Value***
	Price % of Par	*100.0.* (Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
Interest Dates and Calculations		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
Interest Date Rule		
	Interest Date Rule	*Backwards from Maturity Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	Reset Date	*Set in Advance*
	+/- Reset Days	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR*

Section Heading	***Field***	***Field Value***
	Deal Status	*Matured*
Cash Flows Page		
	Settlement Date **Description** **Amount** **Currency**	*05/12/2000* *Principal* *1,000,000.00* *USD*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/15/2000* *Interest* *-833.33* *USD* *05/14/2000* *11/14/2000*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/14/2000* *Interest* *0.00* *USD* *11/14/2000* *11/14/2000*
	Settlement Date **Description** **Amount** **Currency**	*05/14/2001* *Principal* *-1,000,000.00* *USD*
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*

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

Entering Bank Loans

On October 16, 2000, you receive an order for bank loan of $100,000 USD, with a floating rate tied to the LIBOR (London Inter-bank Offer Rate). The settlement date is October 25, 2000 with a term of 365 days. The Straightline Method is used for the Discount/Premium. Any initial rate value you may have is entered in the Rate field.

Section Heading	***Field***	***Field Value***
Deal Detail		
	Unit	*US001*
	Deal ID	*STL2*
	Instrument Type	*BANKLOAN*
	Transaction Date	*10/16/2000*
	Instrument Base Type	*Interest Rate Physical*
Interest Rate Physical Details		

Section Heading	***Field***	***Field Value***
	Settlement Date	*10/25/2000*
	Term	*365*
	Maturity Date	*10/25/2001*
	Issue Date	*10/25/2000*
	Interest Period Start Date	*10/25/2000*
	Classification	*Debt*
	Rate Type	*Floating*
	Rate	*6.7*
	Reset Index	*LIBOR*
	Day/Count Basis	*Actual/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,000,000.00*
	Currency	*USD*
	Settlement Amount	*1,000,000.00.*
	Price % of Par	*100.0* (Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
	Initial Reset Rate	*6.7*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Quarterly*

Section Heading	***Field***	***Field Value***
	Reset Frequency	*Quarterly*
	Reset Rate Index Tenor	*3 Month*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Day Counted Interest* *Use NominalDates*
Interest Date Rule		
	Interest Date Rule	*Backwards from Maturity Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	Reset Date	*Set in Advance*
	+/- Reset Days	*-2*
	Accounting Treatment	*Available for Sale*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*1 Year to 2001-10-25 Debt USD 1.0m. @ LIBOR*
	Deal Status	*Matured*
Cash Flows Page		

Section Heading	***Field***	***Field Value***
	Settlement Date **Description** **Amount** **Currency**	*10/25/2000* *Principal* *1,000,000.00* *USD*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*01/25/2001* *Interest* *-17,122.22* *USD* *01/25/2001* *01/25/2001*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*04/25/2001* *Interest* *-19,500.00* *USD* *04/25/2001* *04/25/2001*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*07/25/2001* *Interest* *0.00* *USD* *07/25/2001* *07/25/2001*
	Settlement Date **Description** **Amount** **Currency**	*10/25/2001* *Principal* *-1,000,000.00* *USD*
Settlement Instructions page		

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

Entering 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*

Page	***Field***	***Field Value***
	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*
	Interest Calculation	*Interest Bearing*
	Par Amount	*450,000.00*
	Currency	*USD*
	Settlement Amount	*450,000.00.*
	Price % of Par	*100.0* (Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
	Amortization Method	*Constant Payment*
	End Principal	*0.00*

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

When you process a deal, the system (using the TR_POSN process) automatically populates the interest date, amortization and cashflow details with the calculated values.

Page	***Field***	***Field Value***
Interest and Payment Dates page		
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Interest Payment** **Principal Payment**	*Interest* *11/02/2003* *11/03/2003* *-81,697.49* *-450,000.00* *-11,250.00* *-70,477.49*
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Interest Payment** **Principal Payment**	*Interest* *05/02/2004* *05/03/2004* *-81,697.49* *-379,552.51* *-9,488.81* *-72,208.68*
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Interest Payment** **Principal Payment**	*Interest* *11/02/2004* *11/03/2004* *-81,697.49* *-307,343.83* *-7,683.60* *-74,013.89*

Page	***Field***	***Field Value***
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Interest Payment** **Principal Payment**	*Interest* *05/02/2005* *05/02/2005* *-81,697.49* *-233,329.94* *-5,833.25* *-75,864.24*
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Interest Payment** **Principal Payment**	*Interest* *11/02/2005* *11/03/2005* *-81,697.49* *-157,465.70* *-3,936.64* *-77,760.85*
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Interest Payment** **Principal Payment**	*Interest* *05/02/2006* *05/02/2006* *-81,697.47* *-79,704.85* *-1,992.62* *-79,704.85*
Cashflows		
	Settlement Date **Description** **Amount** **Currency**	*05/02/2003* *Principal* *450,000.00* *USD*

Page	***Field***	***Field Value***
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/03/2003* *Interest* *-81,697.49* *USD* *11/02/2003* *11/03/2003*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/03/2004* *Interest* *-81,697.49* *USD* *05/02/2004* *05/03/2004*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/02/2004* *Interest* *-81,697.49* *USD* *11/02/2004* *11/02/2004*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/02/2005* *Interest* *-81,697.49* *USD* *05/02/2005* *05/02/2005*

Page	Field	Field Value
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/02/2005* *Interest* *-81,697.49* *USD* *11/02/2005* *11/02/2005*
	Settlement Date **Description** **Amount** **Currency**	*05/02/2006* *Principal & Interest* *-81,697.47* *USD*

Entering Sell/Buybacks

You may enter deals with sell/buyback options. You may exercise a sell/buyback as a full sale transaction or as partial sale transactions. The following two examples describe a Sell/Buyback deal with Partial Sale transactions followed by a Sell/Buyback deal with a Full Sale transaction.

Sell/Buyback with Partial Sale

A corporate bond investment was entered on April 30, 2003. The bond was issued in the amount of $1,000,000.00 USD for 2 years to mature May 1, 2005 at 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	*CORPBOND*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Physical*
Interest Rate Physical Details		

Page	***Field***	***Field Value***
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*6.125*
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*2,000,000.00*
	Currency	*USD*
	Settlement Amount	*2,000,000.00.*
	Price % of Par	*100.0*
	Discount/Premium	*Constant Yield Method*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Following*

Page	*Field*	*Field Value*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule	*Forwards from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	+/- Reset Days	*0*
	Portfolio	*DEMO*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*2 Years to 2005–05–02 Investment USD 2.0 m. @ 6.125%*
	Deal Status	*Open* (Before Sell) *Partially Sold/Bought Back* (After Partial Sell)

Page	*Field*	*Field Value*
Settlement Instructions page		
Payment Information		

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

Page	***Field***	***Field Value***
Update/Display Sell/Buyback Details page		
	Unwind Date	*09/30/2003*
	Settlement Date	*09/30/2003*
Unwind Settlement		
	Unwind Principal Balance	*2,000,000.00*
	Unwind Par	*600,000.00*

Page	***Field***	***Field Value***
	Unwind Pro Rata %	*30.0*
	Sale Currency	*USD*
	Amortized Disc/Premium	*0.00*
	Price % of Par	*100.00000000*
	Unamortized Disc/Premium	*0.00*
	Unwind Principal Amount	*600,000.00*
	Write-Off Unam Disc/Prem	*0.00*
	Unwind Accrual Amt	*15,210.42*
	Fee Balance	*0.00*
	Unwind Settlement Amount	*615,210.42*
	Amortized Fee	*0.00*
	Unwind Book Value	*600,000.00*
	Unamortized Fee	*0.00*
	Gain/Loss	*0.00*
	Write-Off Fee	*0.00*
Counterparty		
	SetID	*SHARE*
	Counterparty	*USBNK*
Settlement Instructions		

Page	***Field***	***Field Value***
	Sale Bank SetID	*SHARE*
	Our Settlement Bank	*USBNK*
	Our Settlement Account	*CHCK*
	Settlement Instructions	*TUS01, TUS01 Corporate Tr Settle Inst*

A *new* deal representing the balance remaining of the original deal *after* the original deal has been entered as *Partially Sold/Bought Back.*

Note the new **Deal ID,** the added field **Deal Start Date** and the **Deal Status.**

Page	***Field***	***Field Value***
Deal Detail page		
	Settlement Date	*05/01/2003*
	Term	*732*
	Maturity Date	*05/02/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*6.125*
	Day/Count Basis	*30/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*1,400,000.00*

Page	***Field***	***Field Value***
	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*
	Interest Date Rule	*Forwards from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	+/- Payment Days	*0*
	+/- Reset Days	*0*
	Portfolio	*DEMO*

Page	***Field***	***Field Value***
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*2 Years to 2005–05–02 Investment USD 2.0 m. @ 6.125%*
	Deal Status	*Open*
	Deal Status	*Open*
	Deal Start Date	*09/30/2003*

Save the new deal. When you generate cash flows for the original deal and the new deal, the principal and interest values will be updated to reflect the partial sell/buyback transaction.

Page	***Field***	***Field Value***
Cashflows page		
	Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/03/2003* *Interest* *43,351.39* *USD* *11/01/2003* *11/03/2003*

Page	*Field*	*Field Value*
	Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/03/2004* *Interest* *42,875.00* *USD* *05/01/2004* *05/03/2004*
	Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/01/2004* *Interest* *42,398.61* *USD* *11/01/2004* *11/01/2004*
	Date **Description** **Amount** **Currency**	*05/02/2005* *Principal & Interest* *1,443.113.09* *USD*

Page	*Field*	*Field Value*
Interest and Payment Dates page		

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

Page	Field	Field Value
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment** **Principal Payment** **Currency**	*Interest* *11/01/2004* *11/01/2004* *42,398.61* *1,400,000.00* *Selected* *6.125* *42,398.61* *0.00* *USD*
	Type **Period End Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment** **Principal Payment** **Currency**	*Interest* *05/02/2005* *05/02/2005* *43,113.19* *1,400,000.00* *Selected* *6.125* *43,113.19* *0.00* *USD*

Page	Field	Field Value
Cashflows page		

Page	Field	Field Value
	Date **Description** **Amount** **Currency**	*05/01/2003* *Principal* *-2,000,000.00* *USD*
	Date **Description** **Amount** **Currency**	*09/30/2003* *Sale Settlement* *615,210.42* *USD*

Sell/Buyback with Full Sale

A corporate bond investment was entered on April 30, 2003. The bond was issued in the amount of $1,000,000.00 USD for 2 years to mature May 1, 2005 at 4.25% interest. On September 25, 2003, the investor sells 100% of the investment.

Page	Field	Field Value
Deal Detail page		
	Instrument Type	*CORPBOND*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Physical*
	Settlement Date	*05/01/2003*
	Term	*731*
	Maturity Date	*05/01/2005*
	Issue Date	*05/01/2003*
	Interest Period Start Date	*05/01/2003*

Page	***Field***	***Field Value***
	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*
	Settlement Amount	*1,000,000.00.*
	Price % of Par	*100.00000000*
	Purchased Interest	*0.00*
	Discount/Premium	*Constant Yield Method*
	Yield	*4.25000000*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Same Interest each Period* *Normal First coupon Period* *Normal Last Coupon Period*

Page	***Field***	***Field Value***
	Interest Date Rule	*Forwards from Issue Date*
	Payment Date	*Business Days — Paid in Arrears*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*2 Years to 2005–05–01 Investment USD 1.0 m. @ 4.25%*
	Deal Status	*Open* (Before Sale) *Sold/Bought Back* (After Sale)

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

Page	***Field***	***Field Value***
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

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

Page	***Field***	***Field Value***
Update/Display Sell/Buyback Details page		
	Unwind Date **Settlement Date**	*08/25/2003* *08/25/2003*
	Receive	*Yes*
	Unwind Principal Balance	*1,000,000.00*
	Unwind Par	*1,000,000.00*
	Unwind Pro Rata %	*100.0*
	Sale Currency	*USD*
	Amortized Disc/Premium	*0.00*
	Price % of Par	*100.00000000*
	Unamortized Disc/Premium	*0.00*
	Unwind Principal Amt	*1,000,000.00*
	Write-Off Unam Disc/Prem	*0.00*
	Unwind Accrual Amt	*13,458.33*

Page	***Field***	***Field Value***
	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 cash flows.

Page	***Field***	***Field Value***
Cashflows page		
	Settlement Date **Description** **Amount** **Currency**	*05/01/2003* *Principal* *-1,000,000.00* *USD*

Page	Field	Field Value
	Settlement Date **Description** **Amount** **Currency**	*08/25/2003* *Sale Settlement* *1,013,458.33* *USD*

Entering Repurchase Agreements (Repos)

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

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

Page	Field	Field Value
Deal Detail page		
	Instrument Type	*REPO*
	Transaction Date	*08/08/2000*
	Line	*1 of 2*
	Instrument Base Type	*Interest Rate Physical*
	Settlement Date	*08/08/2000*
	Term	*1*
	Maturity Date	*08/09/2000*
	Issue Date	*08/08/2000*
	Interest Period Start Date	*08/08/2000*
	Classification	*Debt*
	Rate Type	*Fixed*

Page	***Field***	***Field Value***
	Rate	*5.375*
	Day/Count Basis	*Actual/360*
	Interest Calculation	*Interest Bearing*
	Par Amount	*452,000,000.00*
	Currency	*USD*
	Settlement Amount	*452,000,000.00.*
	Price % of Par	*100.00000000*
	Purchased Interest	*0.00*
	Yield	*5.37499948* **Note:** This is a system-generated value. You do not need to enter this value.
	Discount/Premium	*(blank)*
Interest Dates and Calculation		
	Repeat Interest Dates	*Cleared*
	Business Day Convention	*Following*
	Interest Calculation	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule	*(blank)*
	Payment Date	*Business Days — Paid in Arrears*
Deal Detail		
	Line	*2 of 2*

Page	***Field***	***Field Value***
	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.*
	Price % of Par	*100.00000000*
	Purchased Interest	*0.00*
	Discount/Premium	*(blank)*
	Yield	*(blank)*
Interest Dates and Calculation		
	Repeat Interest Dates	*Cleared*

Page	*Field*	*Field Value*
	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		

Page	***Field***	***Field Value***
	Line	*1*
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*
Settlement Instructions		
	Line	*2*
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*

Page	*Field*	*Field Value*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Page	*Field*	*Field Value*
Cashflows page		
	Settlement Date **Description** **Amount** **Currency**	*08/08/2000* *Principal* *452,000,000.00* *USD*
	Settlement Date **Description** **Amount** **Currency**	*08/08/2000* *Principal* *-2,000,000.00* *USD*
	Settlement Date **Description** **Amount** **Currency**	*08/09/2000* *Principal & Interest* *-452,067,486.11* *USD*
	Settlement Date **Description** **Amount** **Currency**	*08/09/2000* *Principal* *2,000,000.00* *USD*

Entering IRPs with Periodic Interest Accruals Paid at Maturity

When you select a periodic compounding frequency for a deal, the amount accrued is compounded into the principal to calculate the new interest. However, there are deal situations when you want the amount to accrue on a periodic basis, but not be compounded into the principal until the maturity date. These deals situations encompass IRP deals with a term over 1 year and the accrued interest to be paid at maturity—instead of the accrued interest being periodically applied to the principal. (In this discussion we use the convention *IRP/1+YR/Interest at Maturity* to refer to these types of deals.) To accomplish this, you need to create a new instrument and configure certain fields the Deal Detail page. This ensures that the system withholds paying the accrued amount to the principal until the specified **Maturity Date.**

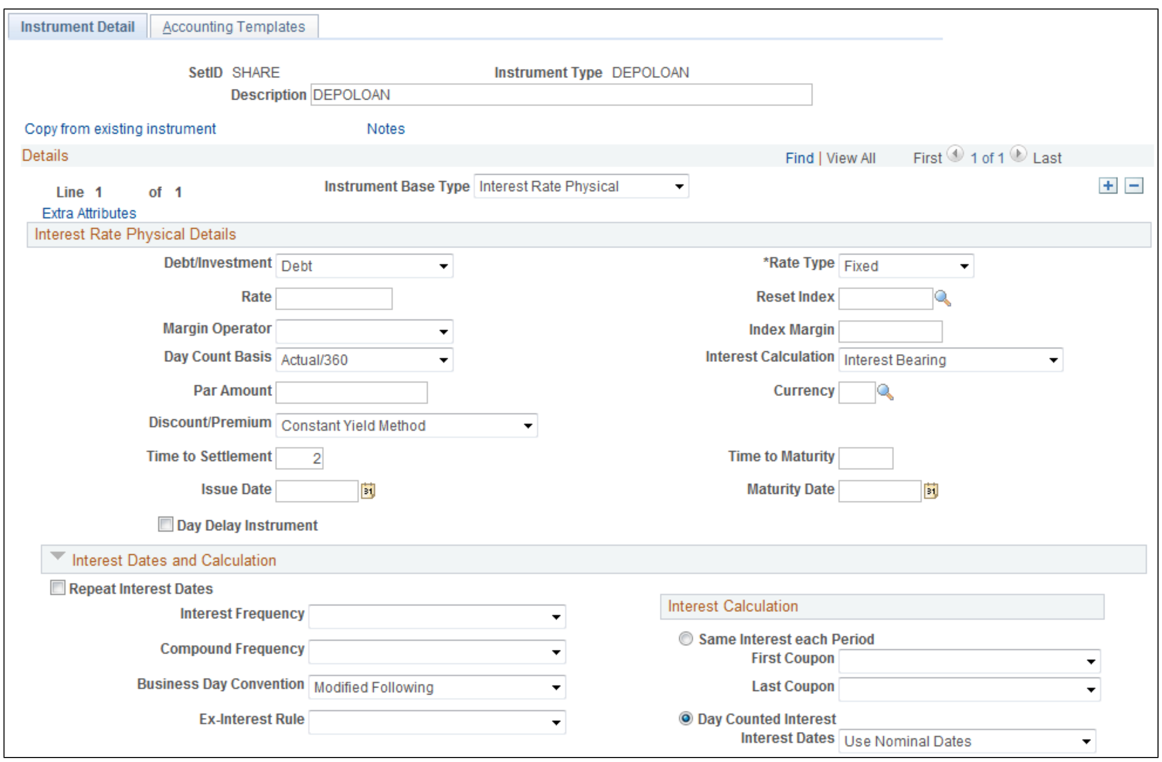
To create IRP/1+YR/Interest at Maturity deals:

Define a simple interest rate physical instrument, completing the Instrument Detail page as shown here.

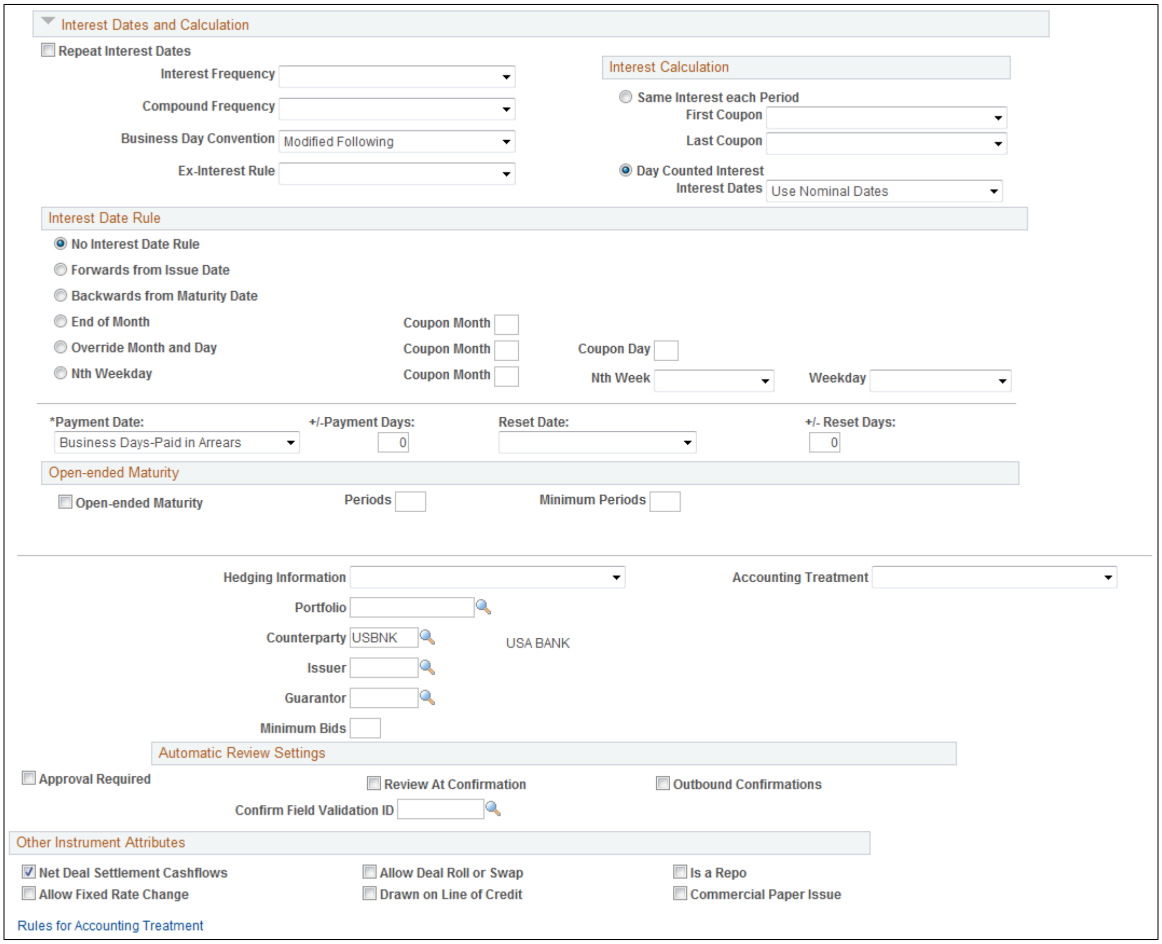
Important! Whenever you configure a new instrument for use in Deal Management, you *must* also define accounting templates to process the associated accounting events.

See Selecting Accounting Templates.

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.



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.



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.

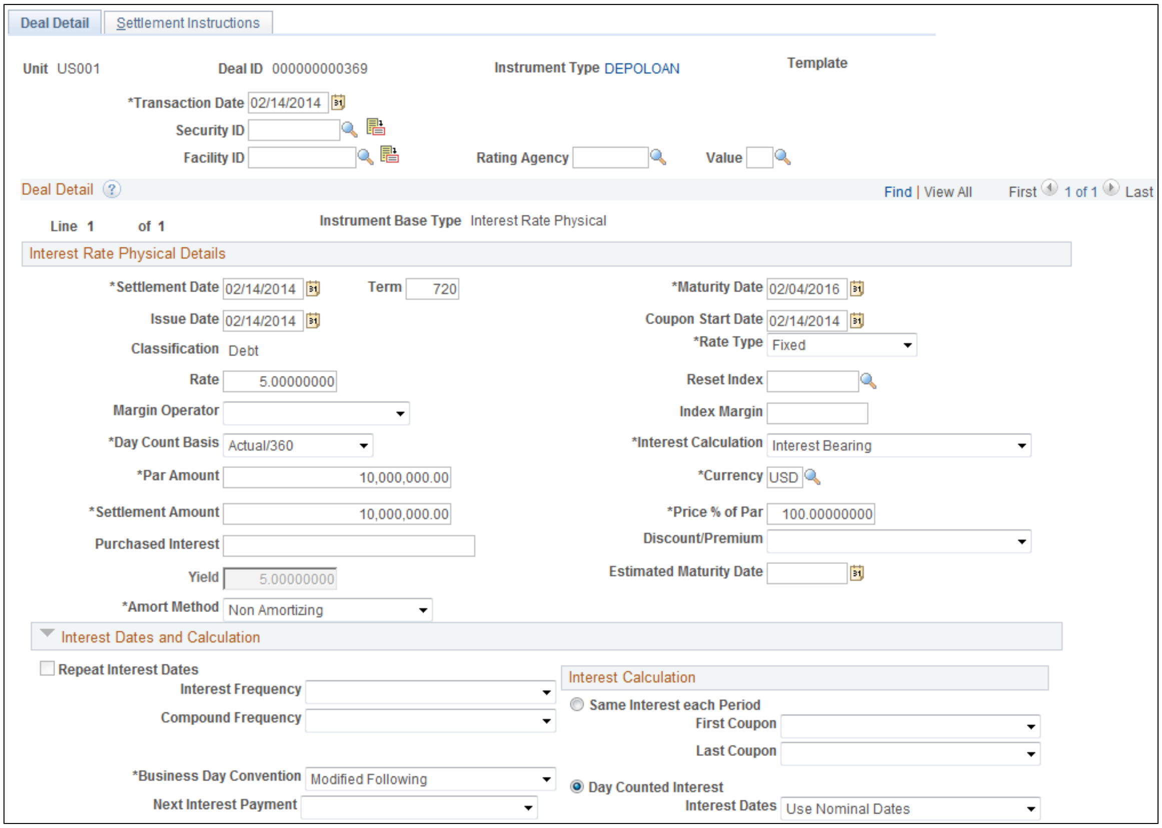
Important! This setting is what enables the system to calculate and pay accrued interest at maturity (for deals created from this instrument).

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.

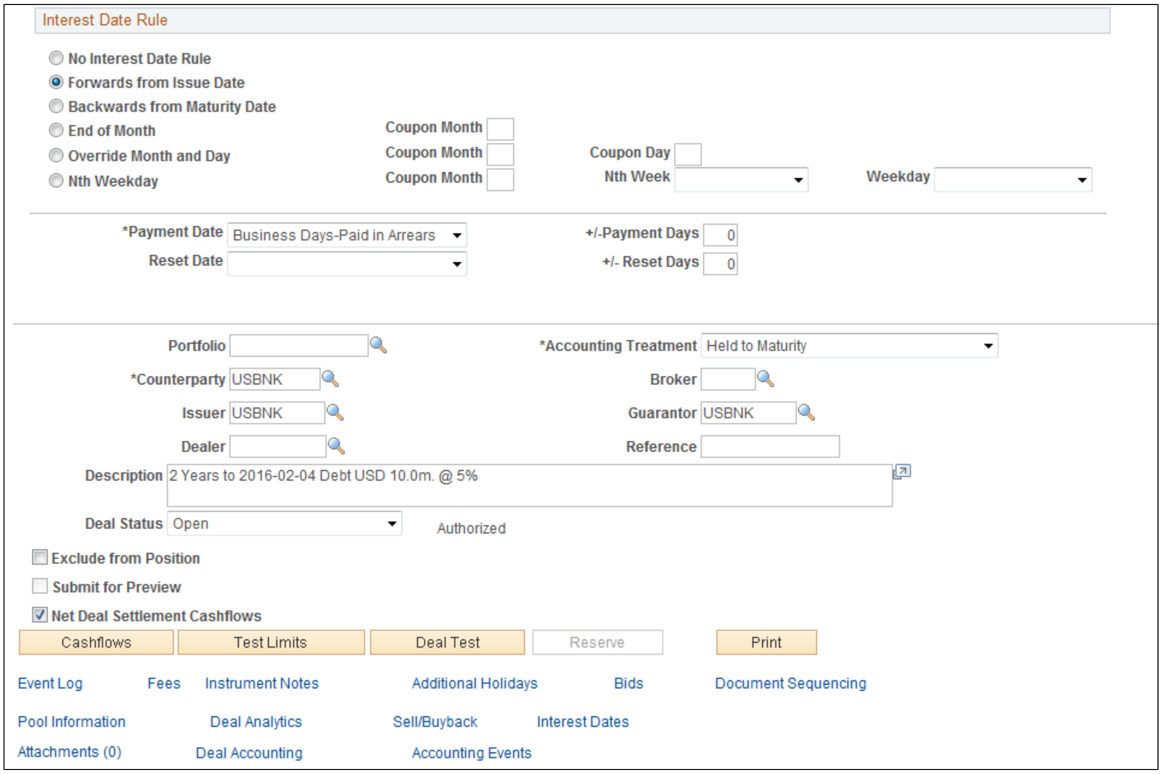
On the Deal Detail page, the option you select for **Day Count Basis** affects the total accrued interest. In this example, specifying *Actual/360* for the Day Count Basis returns a total accrued interest amount of 1 million USD. However, if *30/360* is specified, the total accrued interest amount is 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.

This example illustrates the fields and controls on the Deal Detail page – entering deal detail information (1 of 2).

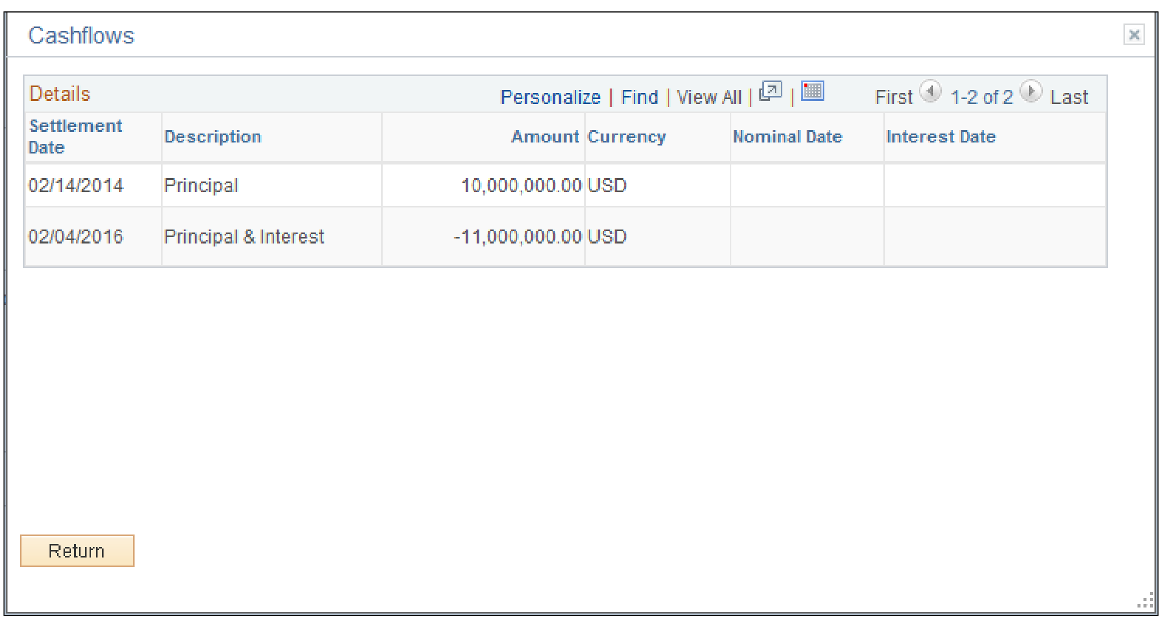


This example illustrates the fields and controls on the Deal Detail page – entering deal detail information (2 of 2).

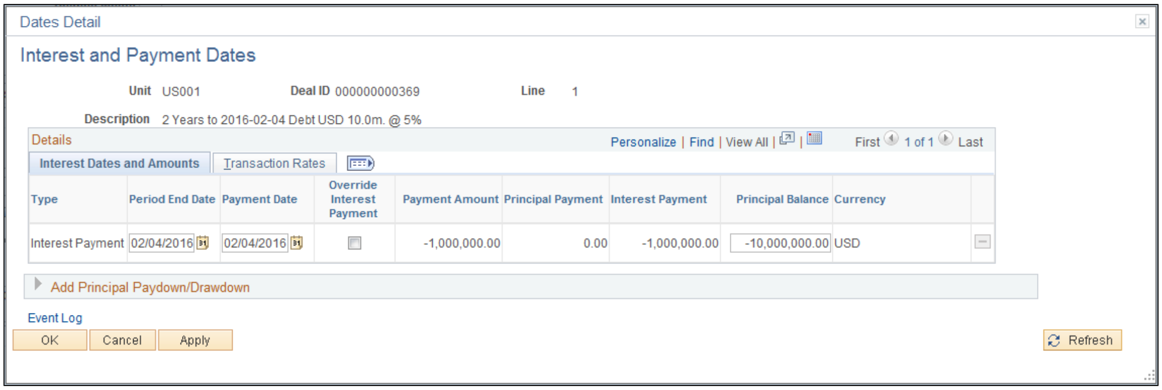


When you complete entering information and save the deal, the Cashflows page and the Interest and Payment Dates page are populated as shown in the following two page views.

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.

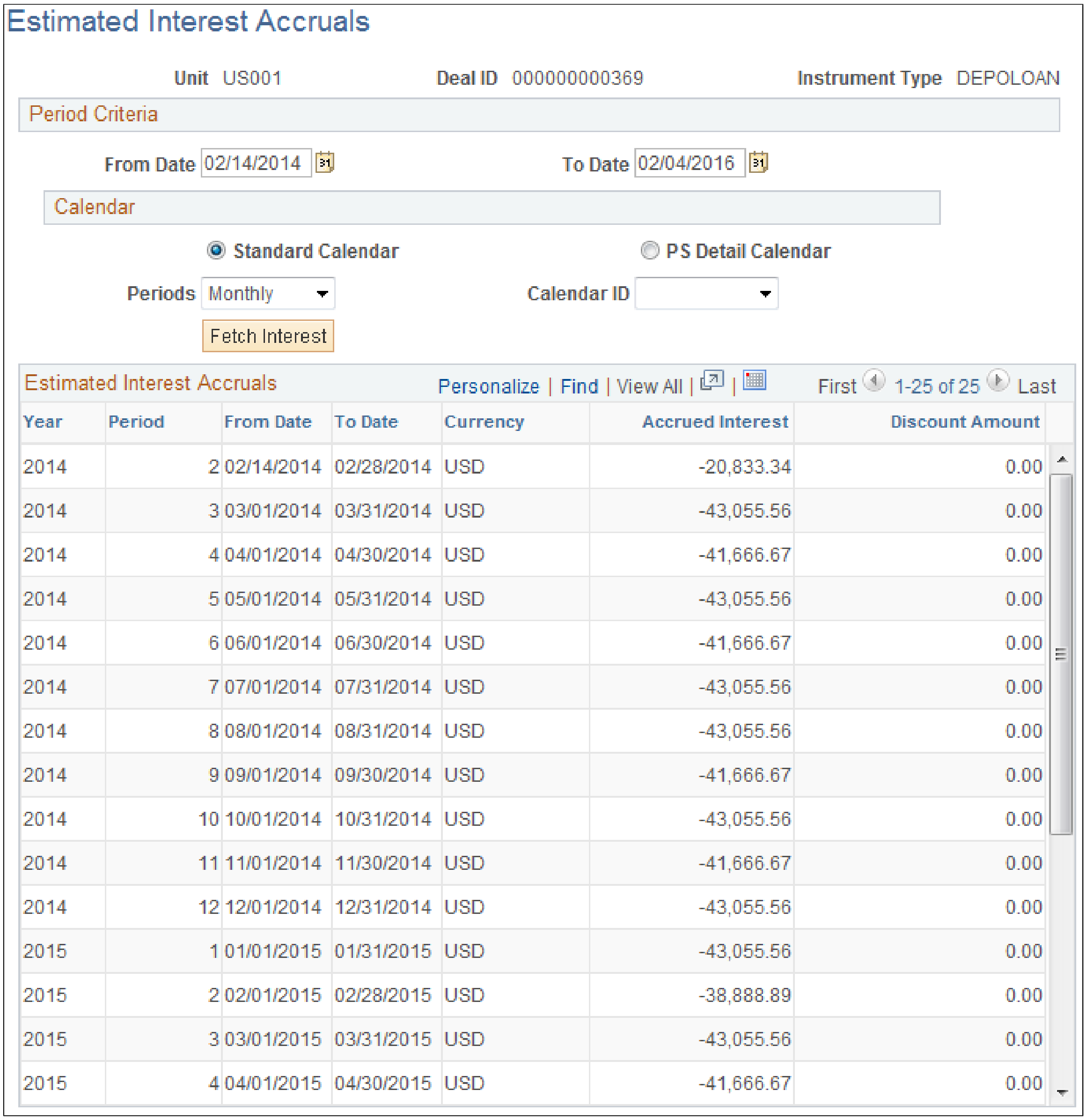


This example illustrates the fields and controls on the Interest and Payment Dates page - with interest added to principal at maturity.



You can view periodic accrual amounts using the Estimated Interest Accruals page (TRX_ACCR_INT_PNL). The monthly interest accrual for this IRP/1+YR/Interest at Maturity deal example is shown in the following application page.

This example illustrates the fields and controls on the Estimated Interest Accruals page.



Year	Period	From Date	To Date	Currency	Accrued Interest	Discount Amount
2014	2	02/14/2014	02/28/2014	USD	-20,833.34	0.00
2014	3	03/01/2014	03/31/2014	USD	-43,055.56	0.00
2014	4	04/01/2014	04/30/2014	USD	-41,666.67	0.00
2014	5	05/01/2014	05/31/2014	USD	-43,055.56	0.00
2014	6	06/01/2014	06/30/2014	USD	-41,666.67	0.00
2014	7	07/01/2014	07/31/2014	USD	-43,055.56	0.00
2014	8	08/01/2014	08/31/2014	USD	-43,055.56	0.00
2014	9	09/01/2014	09/30/2014	USD	-41,666.67	0.00
2014	10	10/01/2014	10/31/2014	USD	-43,055.56	0.00
2014	11	11/01/2014	11/30/2014	USD	-41,666.67	0.00
2014	12	12/01/2014	12/31/2014	USD	-43,055.56	0.00
2015	1	01/01/2015	01/31/2015	USD	-43,055.56	0.00
2015	2	02/01/2015	02/28/2015	USD	-38,888.89	0.00
2015	3	03/01/2015	03/31/2015	USD	-43,055.56	0.00
2015	4	04/01/2015	04/30/2015	USD	-41,666.67	0.00

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 Cash Management)

Entering Interest Rate Swaps Examples

This topic discusses the following:

- 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	*US001*
	Deal ID	*362*
	Instrument Type	*IRSWAP*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*05/02/2003*
	Term	*731*
	Maturity Date	*05/02/2005*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*

Page	***Field***	***Field Value***
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Fixed*
	Rate	*3.625*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Notional Amount	*15,000,000.00*
	Currency	*USD*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*4.1*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*17,500,000.00*
	Currency	*CAD*
	Reset Index	*LIBOR*

Page	***Field***	***Field Value***
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*

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

Page	*Field*	*Field Value*
Interest and Payment Dates page		

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

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

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

Page	***Field***	***Field Value***
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate from Reset Source** **Rate** **Amount** **Principal Payment** **Currency**	*Pay* *Interest* *05/02/2005* *(blank)* *05/02/2005* *-271,875.00* *-15,000,000.00* *Yes* *(blank)* *3.625* *-271,875.00* *0.00* *USD*
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate from Reset Source** **Rate** **Amount** **Principal Payment** **Currency**	*Receive* *Interest* *05/02/2005* *11/02/2004* *05/02/2005* *343,145.83* *17,500,000.00* *Yes* *(blank)* *3.9* *343,145.83* *0.00* *CAD*

Page	***Field***	***Field Value***
Cashflows page		

Page	*Field*	*Field Value*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/03/2003* *Pay* *-271,875.00* *USD* *11/03/2003* *11/03/2003*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/03/2003* *Receive* *366,722.22* *CAD* *11/03/2003* *11/03/2003*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/03/2004* *Pay* *-271,875.00* *USD* *05/03/2004* *05/03/2004*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/03/2004* *Receive* *358,312.50* *CAD* *05/03/2004* *05/03/2004*

Page	Field	Field Value
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/02/2004* *Pay* *-271,875.00* *USD* *11/02/2004* *11/02/2004*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/02/2004* *Receive* *353,305.56* *CAD* *11/02/2004* *11/02/2004*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/02/2005* *Pay* *-271,875.00* *USD* *05/02/2005* *05/02/2005*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/02/2005* *Receive* *343,145.83* *CAD* *05/02/2005* *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		
	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*

Page	*Field*	*Field Value*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*4.1*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*15,000.00*
	Currency	*CAD*
	Reset Index	*LIBOR*

Page	*Field*	*Field Value*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*

Page	*Field*	*Field Value*
	Interest Calculation Pay	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Calculation Receive	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule — Pay	*Forwards from Issue Date*
	Interest Date Rule — Receive	*Forwards from Issue Date*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*1 year to 2004–05–03 Pay JPY 1.0m. @ 7.25% Receive CAD 15k. @ LIBOR*
	Deal Status	*Open*

Page	*Field*	*Field Value*
Settlement Instructions page		

Page	***Field***	***Field Value***
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*JPBNK*
	Our Settle Thru Account	*CHCK*
	Payment Method	*Electronic Funds Transfer*
	Layout	*GENX*
	Counterparty's Instructions	*TJPN1*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CAN*
	Our Settlement Instructions	*USCA1*

Page	***Field***	***Field Value***
Interest and Payment Dates		

Page	***Field***	***Field Value***
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment** **Currency**	*Pay* *Interest* *11/03/2004* *(blank)* *11/03/2004* *36,451* *-1,000,000.00* *Selected* *7.25* *36,451.00* *JPY*
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment** **Currency**	*Receive* *Interest* *11/03/2004* *05/02/2003* *11/03/2003* *-316.04* *15,000.00* *Selected* *4.1* *–316.04* *CAD*

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

Page	***Field***	***Field Value***
Cashflows		
	Settlement Date **Description** **Amount** **Currency**	*05/02/2003* *Pay* *-1,000,000.00* *JPY*

Page	***Field***	***Field Value***
	Settlement Date **Description** **Amount** **Currency**	*05/02/2003* *Receive* *15,000.00* *CAD*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/03/2003* *Receive* *36,451.00* *JPY* *11/03/2003* *11/03/2003*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*11/03/2003* *Pay* *-316.04* *CAD* *11/03/2003* *11/03/2003*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/03/2004* *Receive* *36,250.00* *JPY* *05/03/2004* *05/03/2004*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*05/03/2004* *Pay* *-307.13* *CAD* *05/03/2004* *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*
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*

Page	***Field***	***Field Value***
	Currency	*USD*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*10.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*LIBOR*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*Quarterly*
	Reset Frequency	*Quarterly*
	Reset Rate Index Tenor	*3 Month*
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Nominal Dates*

Page	*Field*	*Field Value*
	Interest Calculation Receive	*Day Counted Interest* *Use Nominal Dates*
	Interest Date Rule — Pay	*Backwards from Maturity Date*
	Interest Date Rule — Receive	*Backwards from Maturity Date*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Payment Days	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*TRBNK*
	Issuer	*TRBNK*
	Guarantor	*TRBNK*
	Description	*180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBOR*
	Deal Status	*Matured*

Page	*Field*	*Field Value*
Settlement Instructions page		
Payment Information		

Page	***Field***	***Field Value***
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*TRBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS4P*

Page	***Field***	***Field Value***
Interest and Payment Dates page		
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment**	*Receive* *Interest* *07/27/1999* *04/27/1999* *07/27/1999* *25,666.67* *1,000,000.00* *Selected* *10.5* *25,666.67*

Page	Field	Field Value
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment**	*Pay* *Interest* *10/24/1999* *(blank)* *10/25/1999* *–49,166.67* *–1,000,000.00* *Selected* *10.0* *–49,166.67*
	Leg **Type** **Period End Date** **Reset Date** **Payment Date** **Amount** **Principal Balance** **Rate Set** **Rate** **Interest Payment**	*Receive* *Interest* *10/24/1999* *07/27/1999* *10/25/1999* *25,555.56* *1,000,000.00* *Selected* *10.0* *25,555.56*

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	*US001*
	Deal ID	*364*

Page	***Field***	***Field Value***
	Instrument Type	*IRSWAP*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*Interest Rate Swap*
Interest Rate Swap Details		
	Commencement Date	*04/30/2003*
	Term	*366*
	Maturity Date	*04/30/2004*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Not a Forward Rate Agreement*
	Pay (group box)	
	Rate Type	*Floating*
	Rate	*5.1*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*30/360.*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*CP2YC*
	Receive (group box)	
	Rate Type	*Floating*

Page	***Field***	***Field Value***
	Rate	*5.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*LIBOR*
Interest Dates and Calculation		
	Repeat Interest Dates	*Selected*
	Pay (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*
	Receive (group box)	
	Interest Frequency	*Semi-Annual*
	Reset Frequency	*Semi-Annual*
	Reset Rate Index Tenor	*6 Month*
	Business Day Convention	*Modified Following*
	Interest Calculation Pay	*Day Counted Interest* *Use Actual Interest Dates*

Page	***Field***	***Field Value***
	Interest Calculation Receive	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule — Pay	*Forwards from Issue Date*
	Interest Date Rule — Receive	*Forwards from Issue Date*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Arrears*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Portfolio	*DEMO*
	Accounting Treatment	*Other*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*1 Year to 2004–04–30 Pay USD 1.0m. @ CP2YC Receive USD 1.0m. @ LIBOR*

Page	***Field***	***Field Value***
	Deal Status	*Open*
	Net Deal Settlements	*Selected*

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

Page	***Field***	***Field Value***
Interest and Payment Dates page		

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

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

Page	***Field***	***Field Value***
Cash Flows		

Page	Field	Field Value
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*10/30/2003* *Pay* *-83.33* *USD* *10/30/2003* *10/30/2003*
	Settlement Date **Description** **Amount** **Currency** **Nominal Date** **Interest Date**	*04/30/2004* *Receive* *1008.33* *USD* *04/30/2004* *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*

Page	***Field***	***Field Value***
	Term	*90*
	Maturity Date	*12/01/2003*
	Amort Method	*Non Amortizing*
	Swap Principals	*Don't Swap*
	Forward Rate Options	*Standard Forward Rate*
	Pay (group box)	
	Rate Type	*Fixed*
	Rate	*5.0*
	Interest Calculation	*Interest Bearing*
	Day/Count Basis	*Actual/360.*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Receive (group box)	
	Rate Type	*Floating*
	Rate	*6.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Notional Amount	*1,000,000.00*
	Currency	*USD*
	Reset Index	*CP2YC*

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

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

Page	***Field***	***Field Value***
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Electronic Funds Transfer*
	Layout	*PAYMENTEIP*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

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

Entering Foreign Exchange Deals Examples

This topic 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	*US001*
	Deal ID	*TFX1*
	Instrument Type	*FX FWD*
	Transaction Date	*04/05/2000*
	Instrument Base Type	*FX Deal Physical*
FX Details		
	Foreign (group box)	
	Buy	*Selected*
	Currency	*JPY*
	Amount	*1,000,000.00*
	Spot Rate	*102*
	Spot Date	*04/07/2000*
	Term	*10*
	Domestic (group box)	
	Sell	*Selected*
	Currency	*USD*

Page	***Field***	***Field Value***
	Amount	*10,000.00*
	Forward Rate	*100.0*
	Maturity Date	*04/17/2000*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*Buy JPY 1.0m. Sell USD 10k. @ 100 2000-04-17*
	Deal Status	*Matured*

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

Page	***Field***	***Field Value***
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*JCHK*
	Our Settlement Instructions	*USBKJ*

Page	***Field***	***Field Value***
Cash Flows		
	Settlement Date **Description** **Amount** **Currency**	*04/17/2000* *Buy* *1,000,000.00* *JPY*
	Settlement Date **Description** **Amount** **Currency**	*04/17/2000* *Buy* *1,000,000.00* *USD*
	Settlement Date **Description** **Amount** **Currency**	*04/17/2000* *Sell* *-1,000,000.00* *USD*
	Settlement Date **Description** **Amount** **Currency**	*04/17/2000* *Sell* *-10,000.00* *USD*

Entering Foreign Exchange Physicals 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*
	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*

Page	***Field***	***Field Value***
	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*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TJPN2*

Page	***Field***	***Field Value***
Cashflows		
	Settlement Date **Description** **Amount** **Currency**	*06/30/2003* *Buy* *1,000,000.00* *JPY*
	Settlement Date **Description** **Amount** **Currency**	*06/30/2003* *Sell* *–15,000.00* *CAD*

Entering Spots

On April 30, 2003, you receive an order to purchase 16 million CAD and sell 10 million USD. Both the a spot rate and forward rate is 1.6%, and the spot date is May 1, 2003 with a term of 4 days.

Page	***Field***	***Field Value***
Deal Detail		
	Unit	*US001*
	Deal ID	*366*
	Instrument Type	*FX SPOT*
	Transaction Date	*04/30/2003*
	Instrument Base Type	*FX Deal Physical*
FX Details		
	Foreign (group box)	
	Buy	*Yes*
	Currency	*CAD*

Page	***Field***	***Field Value***
	Amount	*16,000,000.00*
	Spot Rate	*1.6*
	Spot Date	*05/01/2003*
	Term	*4*
	Domestic (group box)	
	Sell	*Yes*
	Currency	*USD*
	Amount	*10,000,000.00*
	Forward Rate	*1.6*
	Maturity Date	*05/05/2003*
	Accounting Treatment	*Trading*
	Counterparty	*USBNK*
	Description	*Buy CAD 16.0m. Sell USD 10.0m. @ 1.6 2003–05–05*
	Deal Status	*Open*
	Net Deal Settlement Cashflows	*Selected*

Page	***Field***	***Field Value***
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*

Page	***Field***	***Field Value***
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Wire Transfer*
	Layout	*820*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CAN*
	Our Settlement Instructions	*USCA1*

Page	***Field***	***Field Value***
Cashflows		
	Settlement Date **Description** **Amount** **Currency**	*05/05/2003* *Buy* *16,000,000.00* *CAD*
	Settlement Date **Description** **Amount** **Currency**	*05/05/2003* *Sell* *–10,000,000.00* *USD*

Entering Options

This topic 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	*US001*
	Deal ID	*365*
	Instrument Type	*IRSWPTN*
	Transaction Date	*08/04/2003*
	Instrument Base Type	*Option*
Option Details		
	Start Date	*08/04/2003*
	Term	*728*
	Expiry Date	*08/01/2005*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Strike Rate	*5.3*
	Option Delta	*1.0*
	Initial Intrinsic Value	*10,000,000.00*
	Currency	*USD*

Page	***Field***	***Field Value***
	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*
	Rate	*6.0*
	Interest Calculation	*Interest Bearing*
	Day Count Basis	*Actual/360*
	Amount	*10,000,000.00*
	Currency	*USD*

Page	***Field***	***Field Value***
	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*

Page	***Field***	***Field Value***
	Interest Calculation Receive	*Day Counted Interest* *Use Actual Interest Dates*
	Interest Date Rule — Pay	*(blank)*
	Interest Date Rule — Receive	*(blank)*
	Pay +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Receive +/- Date Rules (group box)	
	Payment Date	*Business Days-Paid in Advance*
	+/-Payment Days	*0*
	Reset Date	*Set in Advance*
	+/-Reset Date	*0*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Net Deal Settlement Cashflows	*Selected*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*2 Years to 2005-08-04 Swaption USD 10.0m. @ 5.3%*

Page	***Field***	***Field Value***
	Deal Status	*Open*

Page	***Field***	***Field Value***
Settlement Instructions page		
Payment Information (Line 1)		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*
	Payment Method	*Electronic Funds Transfer*
	Layout	*820*
Receipt Information (Line 1)		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*
Payment Information (Line 2)		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*

Page	Field	Field Value
	Payment Method	*Electronic Funds Transfer*
	Layout	*820*
Receipt Information (Line 2)		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Page	Field	Field Value
Cashflows		
	Settlement Date **Description** **Amount** **Currency**	*08/01/2005* *Option Payment* *-10,000,000.00* *USD*

Entering a Callable Bonds Deal

A callable bond, also known as a redeemable bond, is a bond in which the issuer has the right to redeem prior to its maturity date, under certain conditions. When issued, the bond will explain when it can be redeemed and what the price will be. In most cases, the price will be slightly above the par value for the bond and will increase the earlier the bond is called. If interest rates drop enough, the investor may wind up with their principal returned and be faced with less attractive bond offerings.

On May 25, 2006, you purchase a $30,000 10-year callable bond paying 6.5% interest, which is a higher interest rate than similar 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		

Page	***Field***	***Field Value***
	Unit	*US001*
	Deal ID	*TCALL*
	Instrument Type	*CALLBOND*
	Transaction Date	*05/31/2006*
	Line	*1 of 2*
	Instrument Base Type	*Option*
	Option Details (section)	
	Start Date	*05/31/2006*
	Term	*3653*
	Expiry Date	*05/31/2016*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Option Delta	*1.00000000*
	Initial Intrinsic Value	*0.0*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*06/02/2006*
	Payment Amount	*0.00*
	Payment Currency	*USD*
	Option Exercise Dates (group box)	

Page	***Field***	***Field Value***
	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*

Page	***Field***	***Field Value***
	Price % of Par	*103.00000000*
	Discount Premium	*Constant Yield Method*
	Amort Method	*Non Amortization*
	Interest Dates and Calculations (section)	
	Interest Frequency	*Quarterly*
	Interest Calculation (group box)	
	Same Interest Each Period	*(selected)*
	First Coupon	*Normal First Coupon Period*
	Last Coupon	*Normal Last Coupon Period*
	Interest Date Rule (section)	
	Forwards from Issue Date	*(selected)*
	Payment Date	*Business Days - Paid in Arrears*
	Accounting Treatment	*Held to Maturity*
	Deal Status	*Open*

Entering Foreign Exchange Deal Options

On January 4, 1999, you receive an option to purchase with a strike rate of 5%, a premium of 2,221 USD and a term of 240 days. Underlying the option is a foreign exchange deal physical to buy 7500 DEM at a spot rate of 1.4%, and sell 5000 USD at a forward rate of 1.5%. The FX deal spot date is January 5, 1999, with a term of 240 days.

Page	***Field***	***Field Value***
Deal Detail		
	Unit	*US001*

Page	***Field***	***Field Value***
	Deal ID	*TOPTION*
	Instrument Type	*FXAMCLPT*
	Transaction Date	*01/02/1999*
	Line	*1 of 2*
	Instrument Base Type	*Option*
Option Details		
	Start Date	*01/04/1999*
	Term	*240*
	Expiry Date	*09/01/1999*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Strike Rate	*5.0*
	Option Delta	*1.0*
	Initial Intrinsic Value	*0.0*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*01/04/1999*
	Payment Amount	*–2,221.00*
	Payment Currency	*USD*
	Strike Rate	*5.0*

Page	***Field***	***Field Value***
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*
	Portfolio	*GTI*
	Accounting Treatment	*Held to Maturity*

Page	***Field***	***Field Value***
	Counterparty	*USBNK*
	Issuer	*USBNK*
	Guarantor	*USBNK*
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Matured*
	Net Deal Settlement Cashflows	*Selected*

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

Page	***Field***	***Field Value***
	Our Settlement Instructions	*TUS01*
Settlement Instructions page		
	Line	*2*
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*USBKS*

Binary Options

On April 30, 2003 you receive an order to purchase 10,000,000 USD with strike rate of 1.6% for a term of 246 days.

Page	***Field***	***Field Value***
Deal Detail		
	Unit	*US001*
	Instrument Type	*BINARY*
	Transaction Date	*04/30/2003*
	Line	*1 of 2*
	Instrument Base Type	*Option*
Option Details		
	Start Date	*04/30/2003*
	Term	*247*

Page	***Field***	***Field Value***
	Expiry Date	*01/02/2004*
	Purchase/Write	*Purchase*
	Option Status	*Active*
	Strike Rate	*1.6*
	Option Delta	*1.0*
	Initial Intrinsic Value	*10,000,000.*
	Currency	*USD*
	Premium Payments/Receipts (group box)	
	Payment Date	*05/02/2003*
	Payment Amount	*–10,000,000.*
	Payment Currency	*USD*
Deal Detail		
	Line	*1 of 2*
	Instrument Base Type	*Option — Binary Payoff*
	Contingent Upon Option Line	*1*
Binary Option Details		
	Amount	*10,000,000.*
	Currency	*USD*
	Counterparty	*BR1 (Goldman Sachs)*
	Accounting Treatment	*Held to Maturity*

Page	Field	Field Value
	Description	*247 Days to 2004–01–02 Investment USD 10.0m @ 1.6%*
	Deal Status	*Open*

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*TRBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*TRBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS4P*
Payment Information (Line 2)		
	Our Settle Thru SetID	*SHARE*
	Our Settle Thru Bank	*USBNK*
	Our Settle Thru Account	*CHCK*
	Counterparty's Instructions	*TRBKS*

Page	***Field***	***Field Value***
	Payment Method	*System Check*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*
	Our Settlement Instructions	*TUS01*

Entering Futures Contract Deals

This topic 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	*US001*
	Deal ID	*T FUTURE*
	Instrument Type	*FUTR-TBOND*
	Transaction Date	*04/06/2001*
	Line	*1 of 2*
	Instrument Base Type	*Futures Contract*
Futures Details		

Page	***Field***	***Field Value***
	Buy/Sell	*Buy*
	# of Contracts	*50.0*
	Delivery Year	*2001*
	Month	*12*
	Original Price	*100.0*
Deal Detail		
	Line	*2 of 2*
	Instrument Base Type	*Interest Rate Physical*
	Contingent Upon Future Line	*1*
Interest Rate Physical Details		
	Settlement Date	*12/19/2001*
	Term	*365*
	Maturity Date	*12/19/2001*
	Issue Date	*12/19/2001*
	Interest Period Start Date	*12/19/2001*
	Classification	*Investment*
	Rate Type	*Fixed*
	Rate	*8.0*
	Day/Count Basis	*Actual/Actual*
	Interest Calculation	*Interest Bearing*

Page	***Field***	***Field Value***
	Par Amount	*5,000,000.00*
	Currency	*USD*
	Settlement Amount	*5,000,000.00.*
	Price % of Par	*100.0.* (Automatically populated with the default value.)
	Discount/Premium	*Straightline Method*
Interest Dates and Calculations		
	Repeat Interest Dates	*Selected*
	Interest Frequency	*Semi-Annual*
	Business Day Convention	*Following*
	Next Interest Payment	*Traded Cum-Interest*
	Interest Calculation	*Same Interest Each Period* *Normal First Coupon Period* *Normal Last Coupon Period*
	Interest Date Rule	*Forward from Issue Date*
	Payment Date	*Business Days - Paid in Arrears*
	Accounting Treatment	*Held to Maturity*
	Counterparty	*USBNK*
	Description	*3 Years to 2006–05–02 Debt USD 450K @5%*
	Deal Status	*Open*

Entering Commodity Deals

This topic discusses entering a commodity deal.

Entering Commodity Deals

On April 25, 2003, you receive an order to buy 100 units of gold priced at 336.60 USD per ounce for a term of 222 days.

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

Page	Field	Field Value
	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*
Receipt Information		
	Our Settle Into SetID	*SHARE*
	Our Settle Into Bank	*USBNK*
	Our Settle Into Account	*CHCK*

Page	***Field***	***Field Value***
	Our Settlement Instructions	*TUS01*

Entering Generic Deals

This topic discusses 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	*GENERIC*
	Transaction Date	*04/25/2003*
	Instrument Base Type	*Generic Instrument*
	Cashflows Details (group box)	
	Rate	*1.6*
	Market Date	*04/30/2003*
	Generic Details (group box)	
	Asset or Liability	*Liability*
	Amount	*500,000,000.00*
	Position Currency	*USD*
	Start Date	*04/30/2003*
	Term	*366*
	Maturity Date	*04/30/2004*

Page	***Field***	***Field Value***
	Accounting Treatment	*Other*
	Counterparty	*BR1*
	Deal Status	*Open*

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

Chapter 15

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

Information Type	***Description***
Event Description	When you run the Inbound Confirmations Import process (TR _AE_RUNCNTL) from the Import Inbound Confirmations page (TR_AE_RUNCNTL), this automatically runs the Inbound Confirmations Application Engine process (TR_ INBND_CONF_LOAD). The system activates this workflow when the following conditions are met: the deal's business unit has the Enable 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).

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.

Information Type	*Description*
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

Deal Review

This section discusses the Deal Review 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 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

Information Type	***Description***
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 *Suspended*.
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)

Information Type	***Description***
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 *Invalid*.
Action Description	Routes names of invalid deals to an assigned user's worklist.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Information Type	***Description***
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

Information Type	***Description***
Event Description	When you run the Limit Notification process (TR_POS _NOTFY) from the Limit Notification page (TR_AE_ RUNCNTL) to check if a deal has exceeded established position limits.
Action Description	Routes names of positions exceeding limits to an assigned user's worklist for review.
Notification Method	Worklist
Active or Inactive	Active

Workflow Objects

Information Type	***Description***
Approval Rule Set	None
Business Process	Managing Positions (TR_MANAGE_POSITIONS)
Activity	Review and Monitor Positions
Role	None
View Page	Review Limit Notification (POS_NOTIFY)

Review at Confirmation

This section discusses the Review at Confirmation workflow.

Description

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

Chapter 16

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

Report ID and Report Name	***Description***	***Navigation***	***Run Control Page***
TRX2010 Deal Register	Shows comprehensive deal information for a specified business unit and date range.	**Deal Management** > **Reports** > **Deal Register**	RUN_TRC2010
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 Report for BU**	RUN_TRC3014

Report ID and Report Name	***Description***	***Navigation***	***Run Control Page***
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
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 Report** > **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 Report**	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 Line of Credit Report Page.	**Deal Management** > **Reports** > **Commercial Paper**	RUN_TRC4130