

PeopleSoft FSCM 9.2: PeopleSoft Deal Management

July 2023

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Preface

Understanding the PeopleSoft Online Help and PeopleBooks

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

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 Keyword Search 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](#)

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

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

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	<u>PeopleSoft Blogs</u>
	<u>LinkedIn</u>

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

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

Deal Portfolios

Deal Portfolio						
<input type="button" value="Find"/> <input type="button" value="View All"/> <input type="button" value="First"/> <input type="button" value="1 of 1"/> <input type="button" value="Last"/> SetID: SHARE *Effective Date: <input type="text" value="01/01/1995"/> <input type="button" value="..."/> *Description: <input type="text" value="Demo Portfolio"/>				Portfolio: DEMO <input type="button" value="+"/> <input type="button" value="-"/> *Status: <input type="button" value="Active"/> <input type="button" value="..."/> Short Description: <input type="text" value="Demo Portf"/>		
Portfolio MTM				0.000	Currency	
Portfolio Detail						
Unit	Deal ID	Instrument Type	Ticker	Counterparty	Deal Status	Description
US001	ONREPO	REPO		USBNK	Matured	Overnight Repurchase Agreement with a 0.44 % "Haircut" 1 day debt to 08/09/00. USD 452,000,000 @ 5.375
US001	JUMBOCD	JUMBOCD		USBNK	Matured	Large Denomination Negotiable CD: 1.6 Years to 2002-03-01 Investment USD 2.5m. @ 8.375%
US001	COMPAPIB	COMPAPIB		TUS01	Matured	Commercial Paper-Interest Bearing: 90 Days to 2000-10-18 Debt USD 20.0m. @ 4.95%
US001	COMPAPD	COMPAPD		TUS01	Matured	274 Days to 2000-11-01 Debt USD 20.0m. @ 6.375%
US001	CDWEEKCOMP	CDWEEKCOMP		USBNK	Matured	CD Term Deposit-Interest Compounded Daily: 61 Days to 2000-10-11 Investment USD 300k. @ 4.521%
US001	CDDAYCOMP	CDDAYCOMP		USBNK	Matured	CD Term Deposit-Interest Compounded Daily: 92 Days to 2000-09-12 Investment USD 250k. @ 6.375%
US001	BNKACCEPT	BNKACCEPT		USBNK	Matured	Bankers Acceptance: 92 Days to 2000-08-15 Investment USD 5.0m. @ 4.384%
US001	000000000362	EQUITY	ORCL	USBNK	Open	Buy 10 shares of ORCL at 0 on 2009-09-02. Deal generated as a result of Stock Dividend as of 2009-09-02
US001	000000000358	EQUITY	ORCL	USBNK	Open	Buy 10000 shares of ORCL at 13.65 on 2005-02-01
<input type="button" value="Update Portfolio"/>						

Field or Control	Description
Status	Select either <i>Active</i> or <i>Inactive</i> 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 <i>Always</i> , <i>Once</i> , or <i>Never</i> .
Weighting	Set the percentage that you apply to your Position Manager. For example, you use the weight of <i>.1</i> to forecast a 10 percent increase or 110 percent of your current situation. Similarly, you use a weight of <i>.9</i> for a 10 percent decrease or 90 percent of your current situation.

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

Page Name	Definition Name	Usage
Node Properties - All Selection Criteria Page	POS_ALL_CNDTN_SEC	<p>Create SQL statements of selection criteria for position source IDs.</p> <p>See Defining Node Properties SQL Selection Criteria for Deal Position Source Sets for more information.</p>
Selection Criteria Page	POS_DEF_WHERE_SEC	<p>Enter selection criteria for a specific source ID.</p> <p>See Defining Node Properties for more information.</p>
Position Limits Page	POS_LIMITS	<p>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.</p> <p>See Defining Position Limits for more information.</p>
Create Position SQL Page	POS_CREATE_SQL	<p>Translate conversational language into the language of database operations. You can roll up functions by extending SQL statements downward from the parent level.</p> <p>This page is automatically accessed if needed when you are running deal position trees in the Position Manager.</p> <p>See Creating Position SQL for more information.</p>
Schedule Position Tree SQL Page	TR_AE_RUNCNTL	<p>Run the Schedule/Calculate Tree SQL process (TR_POS_CSQL) to set up the intervals in which your SQL is to run.</p> <p>See Scheduling Position Tree SQL for more information.</p>

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.

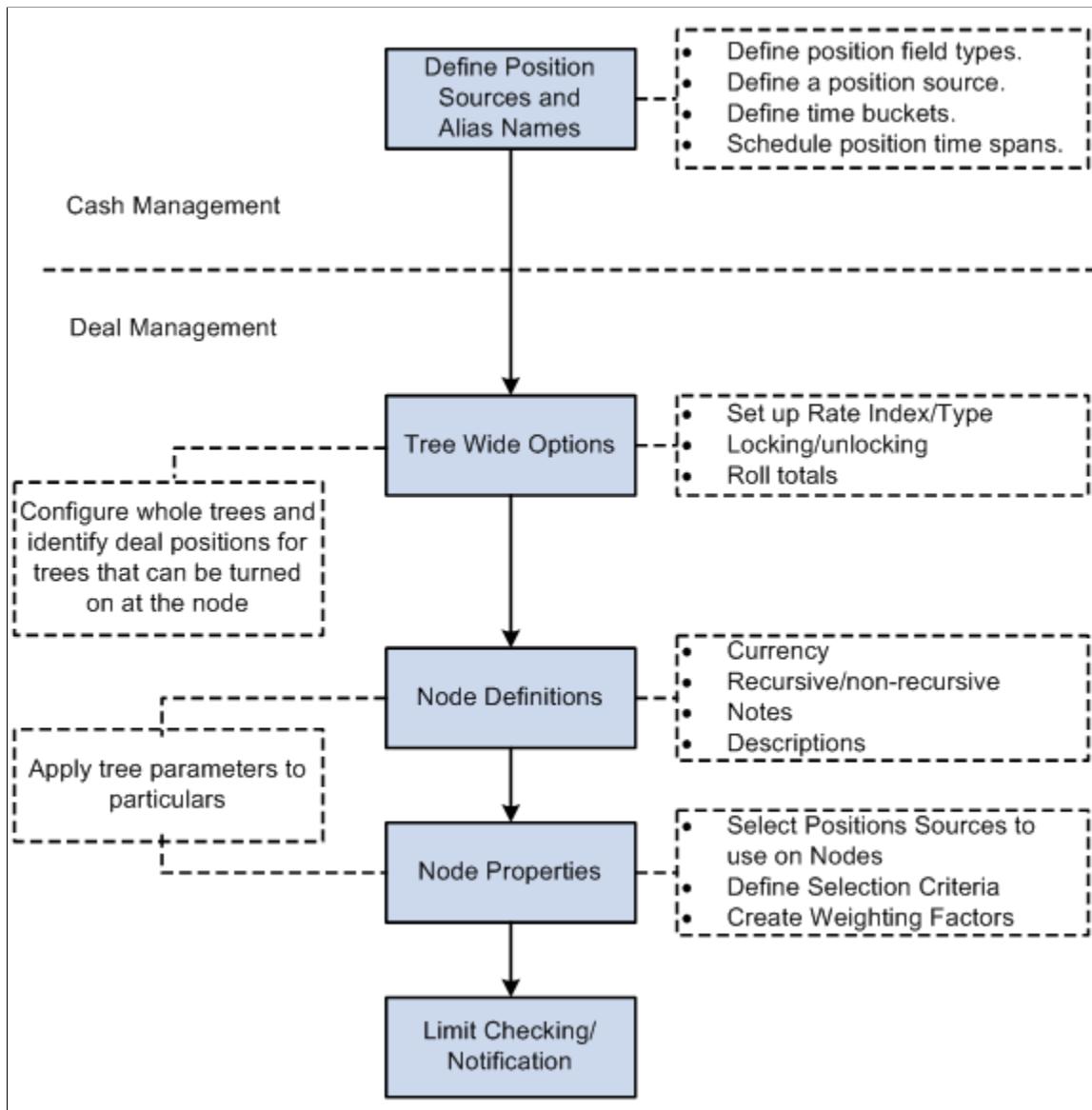
8. Schedule position tree SQL for subsequent changes to dealing trees.

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 <i>TR_POSITION</i> .

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.

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

- Header:** Pos Tree Source, Tree Wide Options, Node Definition, Node Properties, Position Limits.
- Section 1: Position Source Set Definition**
 - SetID: SHARE
 - Tree Name: USER_LIMITS
 - Position Source Set Definition: DEAL CASHFLOWS
 - Find | View 1, First 1-2 of 2, Last
 - Default Source Set
 - Deal Test
- Section 2: Position Source Definition**
 - *Position Source ID: DEAL CASH FLOWS
 - Find | View All, First 1 of 2, Last
 - Deal Test
- Section 3: Amount Fields**
 - Alias Name: AMOUNT
- Section 4: Position Source Set Definition (Second set)**
 - Position Source Set: DEAL CONDITIONS
 - Default Source Set
 - Deal Test
- Section 5: Position Source Definition (Second set)**
 - *Position Source ID: DEAL CHECK
 - Find | View All, First 1 of 1, Last
 - Deal Test
- Section 6: Amount Fields (Second set)**
 - FX: AMOUNT
 - Debt: AMOUNT
 - IRS: AMOUNT
 - Investment: AMOUNT
 - Options: AMOUNT
 - Binary Option: AMOUNT
 - Commodities: AMOUNT
 - Futures: AMOUNT
 - Generic: AMOUNT
- Buttons:** OK, Cancel, Apply.

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 Dataicon** 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.

Generic Position Bins Panels

Pos Tree Source	Tree Wide Options	Node Definition	Node Properties	Position Limits																																									
<table border="1"> <tr> <td>SetID</td> <td>SHARE</td> <td>Tree Name</td> <td>USER_LIMITS</td> </tr> <tr> <td colspan="4">Revaluation Index</td> </tr> <tr> <td>Market Rate Index</td> <td>MODEL</td> <td colspan="2">Default</td> </tr> <tr> <td>Rate Type</td> <td>CRRNT</td> <td colspan="2">Current Rate</td> </tr> <tr> <td colspan="5">Tree Options</td> </tr> <tr> <td colspan="2"> <input type="checkbox"/> Allow Manual Updates </td> <td colspan="3"> <input type="checkbox"/> Add Total to Node </td> </tr> <tr> <td colspan="2"> <input type="checkbox"/> Carry Total Forward </td> <td colspan="3"></td> </tr> <tr> <td colspan="2"> <input checked="" type="checkbox"/> Deal Must Exist as a Leaf </td> <td colspan="3"></td> </tr> <tr> <td colspan="5"> <input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Apply"/> </td> </tr> </table>					SetID	SHARE	Tree Name	USER_LIMITS	Revaluation Index				Market Rate Index	MODEL	Default		Rate Type	CRRNT	Current Rate		Tree Options					<input type="checkbox"/> Allow Manual Updates		<input type="checkbox"/> Add Total to Node			<input type="checkbox"/> Carry Total Forward					<input checked="" type="checkbox"/> Deal Must Exist as a Leaf					<input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Apply"/>				
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<input checked="" type="checkbox"/> Deal Must Exist as a Leaf																																													
<input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Apply"/>																																													

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 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.

Generic Position Bins Panels

Pos Tree Source	Tree Wide Options	Node Definition	Node Properties	Position Limits																
SetID SHARE Tree Name USER_LIMITS Tree Node VP1 Tree Node Properties <table border="1"> <tr> <td>Description</td> <td>User VP1</td> <td>*Node Mode</td> <td>Recursive</td> </tr> <tr> <td>*Position Currency</td> <td>USD </td> <td colspan="2">US Dollar</td> </tr> <tr> <td>Comments/Notes</td> <td colspan="3"> <div style="border: 1px solid #ccc; height: 100px; width: 100%;"></div> </td> </tr> <tr> <td colspan="4"> <input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Apply"/> </td> </tr> </table>					Description	User VP1	*Node Mode	Recursive	*Position Currency	USD 	US Dollar		Comments/Notes	<div style="border: 1px solid #ccc; height: 100px; width: 100%;"></div>			<input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Apply"/>			
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*Position Currency	USD 	US Dollar																		
Comments/Notes	<div style="border: 1px solid #ccc; height: 100px; width: 100%;"></div>																			
<input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Apply"/>																				

Field or Control	Description
Node Mode	<p>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 <i>Non-recursive</i> 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 <i>all</i> 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 <i>Recursive</i>. 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 <i>other</i> node so that the sum total of the child nodes equals that of the parent.</p> <p>Values are:</p> <p><i>Recursive</i>: If a node is recursive, its total is determined by summing the totals of all the child nodes beneath it.</p> <p><i>Non-recursive</i>: 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.</p>

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.

Generic Position Bins Panels

Pos Tree Source	Tree Wide Options	Node Definition	Node Properties	Position Limits					
SetID	SHARE	Tree Name	USER_LIMITS						
Tree Node	CD								
Position Source Set Definition	Find	View All	First	1	of	2	Last		
View All Selection Criteria									
Position Source Set	Personalize	Find			First	1	-	2	Last
Position Source ID	Use This Source	Weighting	Selection Criteria						
DEAL CASH FLOWS	<input type="checkbox"/>	1.00000	Selection Criteria						
DEAL POSITION	<input checked="" type="checkbox"/>	1.00000	Selection Criteria						
OK	Cancel	Apply							

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.

All Selection Criteria

SetID	SHARE	Tree Name	USER_LIMITS	Source Set	DEAL CASHFLOWS	
Position Source Definition				Find	View All	First 1 2 of 2 Last
Tree Node CD				Position Source ID	DEAL POSITION	
Criteria				Find	First 1 1-3 of 3	Last
Open	Alias Name	Operator	Value	Close	Oper	+ -
▼	DEALER	=	VP1	▼	AND	▼
Open	Alias Name	Operator	Value	Close	Oper	+ -
(INSTRUMENT	=	CDDAYCOMP	▼	OR	▼
Open	Alias Name	Operator	Value	Close	Oper	+ -
▼	INSTRUMENT	=	CDWEEKCOMP)	▼	▼
OK	Cancel					

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.

Generic Position Bins Panels

Pos Tree Source | Tree Wide Options | Node Definition | Node Properties | Position Limits

SetID SHARE Tree Name CURRENCY_EXPOSURE

Tree Node USA

Position Limits

Position Type Short and Long Limit Internal/External Limits Internal

Limit Check Currency USD

Pre-Defined Deal Entry

Max Short -200.00 Max Long 9,000,000.00

Recurrence

Notification Method Workflow

Limit Warning Notification

Role Name Percent Value Percent Value

DEALING MANA 0 0

OK Cancel Apply

Field or Control	Description
Position Type	<p>Select from the following options:</p> <p><i>Long Limit Only:</i> 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.</p> <p><i>Short and Long Limit:</i> 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.</p> <p><i>Short Limit Only:</i> 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.</p>
Internal/External Limits	Indicate whether the limit is determined by an <i>Internal</i> source or is imposed from an <i>External</i> 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	<p>Choose the notification method for processing the facility review:</p> <ul style="list-style-type: none"> • <i>Notification Framework</i>: Sends email and worklist notifications to the Role Names listed in the Facility Review grid, using Notification Framework. • <i>Workflow</i>: 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 <i>TREE_NAME</i> , 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.

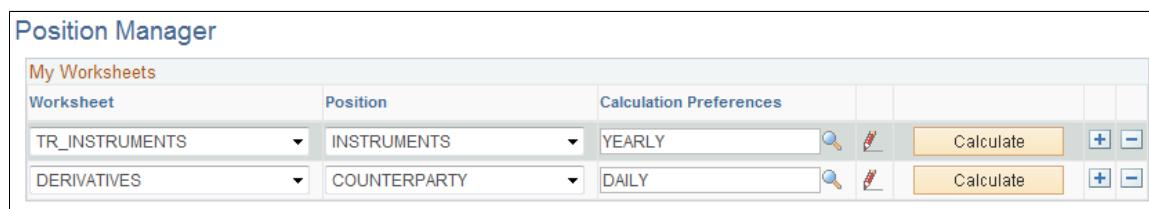
Position Manager Page

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.

Position Manager Options

Calculation Preferences

Calculation Preferences 

Description

Time Horizon Options

Time Horizon 

Value Date 

Source Set 

Time Set  

Recalculation Options

Recalculation Option 

Calculation Date 

Copied Calculation Date 

Position Impact Functions

Use Source Weighting Include Copied Data Show Non Business Day Columns

Use Lock Reminder

Transfer Options

EFT Transfer 

Bank Transfer 

Deal Entry 

Revalue Positions

Revalue Currency  *Revalue Date Type 

Additional Criteria

Currency  Bank SetID 

Bank  Account 

Bank Business Unit 

XML Publisher Report Options

Generate Position Report *Output Format Type 

[Create Forecasting Rules](#) [Return to Position Manager](#)

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

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	<p>Select one of the following values:</p> <p><i>Use Current Date:</i> The system uses the current system date to calculate the worksheet.</p> <p><i>Use Calculation Date:</i> The system uses the as of date that is specified by the <i>Use Data Calculated On</i> value to calculate the worksheet.</p>

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	<p>Select a format for viewing and printing the deal position report. Options are:</p> <ul style="list-style-type: none"> • <i>HTML</i>: Report can be viewed in a web browser. • <i>PDF</i>: Report appears online when you use the Adobe Reader®. This method is recommended for viewing the deal position report online. • <i>RTF</i>: Report can be viewed in Microsoft® Word. • <i>XLS</i>: Report can be viewed in Microsoft Excel®. <p>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.</p>

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.

Ad-Hoc Position Worksheet

Worksheet <input type="text" value="TR_INSTRUMENTS"/>	Position <input type="text" value="INSTRUMENTS"/>	<input type="button" value="Calculate"/>
Calculation Preferences		
Calculation Preferences <input type="text"/>		<input type="checkbox"/> Load External Data
Description <input type="text"/>		
Time Horizon Options		Recalculation Options
Time Horizon <input type="text" value="Value Date"/>	Recalculation Option <input type="text" value="Recalculate Entire Worksheet"/>	
Value Date <input type="text" value="12/03/2012"/>	Calculation Date <input type="text"/>	Copied Calculation Date <input type="text"/>
Source Set <input type="text"/>	Time Set <input type="text"/>	
Position Impact Functions		
<input type="checkbox"/> Use Source Weighting	<input type="checkbox"/> Include Copied Data	<input checked="" type="checkbox"/> Show Non Business Day Columns
<input type="checkbox"/> Use Lock Reminder		
Transfer Options		
<input checked="" type="radio"/> EFT Transfer	EFT Template ID <input type="text"/>	
<input type="radio"/> Bank Transfer	Bank Transfer Template ID <input type="text"/>	
<input type="radio"/> Deal Entry	Instrument Type <input type="text"/>	
Revalue Positions		
Revalue Currency <input type="text"/>	*Revalue Date Type <input type="text" value="Use Current Date"/>	
Additional Criteria		
Currency <input type="text"/>	Bank SetID <input type="text"/>	
Bank <input type="text"/>	Account <input type="text"/>	
Bank Business Unit <input type="text"/>		
XML Publisher Report Options		
<input type="checkbox"/> Generate Position Report	*Output Format Type <input type="text" value="PDF"/>	

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

Related Links

[Position Manager Options Page](#)

Position Manager Results Page

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

Navigation:

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

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.

Position Manager Results

Tree Node **INSTRUMENTS** Refresh Totals Calculate Step Back Copy

Details

Step Down	Node	01/07/2013	Drill to Detail	Position Impact (Period B)	Drill to Detail	Position Impact (Period C)	Drill to Detail
	IR_PHYSICALS	-1,000,000.00					
	FX	0.00					
	OPTIONS	0.00					

Results

INSTRUMENTS	USD	-1,000,000.00	
LOCK ALL NODES			

[Enter Manual Position](#) [View Position Report](#) [Return to Position Manager](#)

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.

Position Manager Results

Tree Node **IR_PHYSICALS** Refresh Totals Calculate Step Back Copy

Details

Step Down	Node	01/07/2013	Drill to Detail	Position Impact (Period B)	Drill to Detail	Position Impact (Period C)	Drill to Detail
	MONEY_MARKETS	0.00					
	BONDS	-1,000,000.00					

Results

IR_PHYSICALS	USD	-1,000,000.00	
LOCK ALL NODES			

[Enter Manual Position](#) [View Position Report](#) [Return to Position Manager](#)

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.

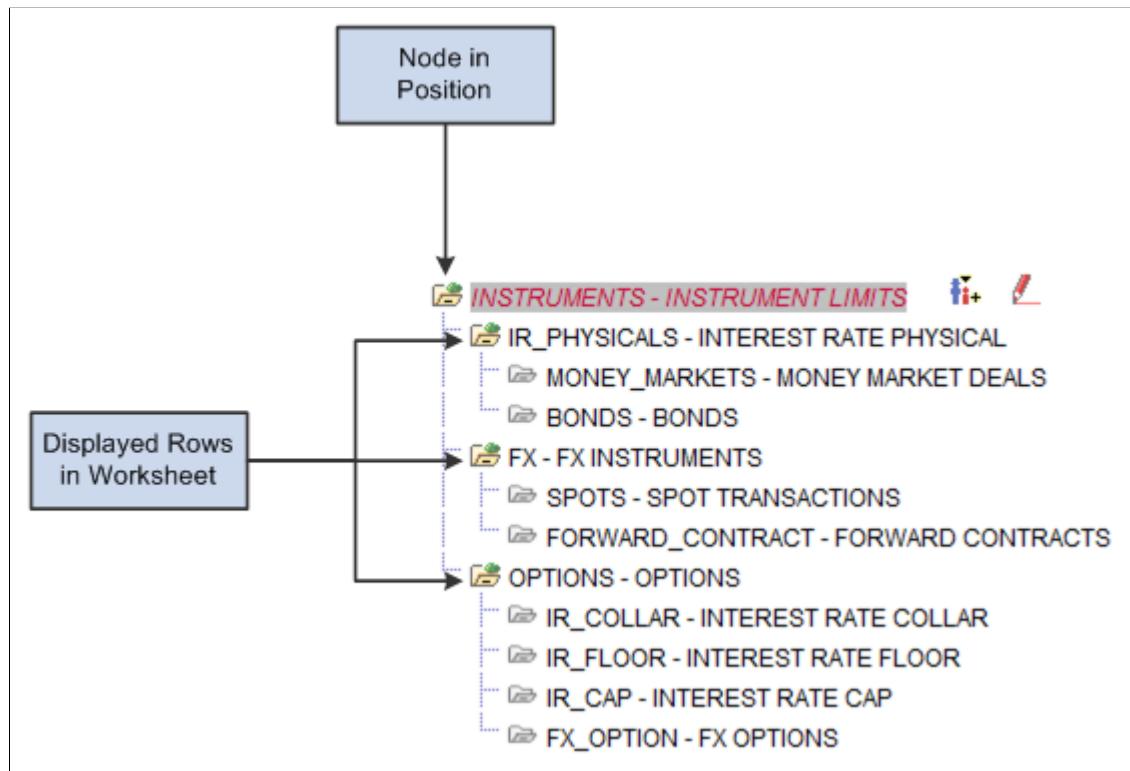
Navigating Tree Nodes

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](#)

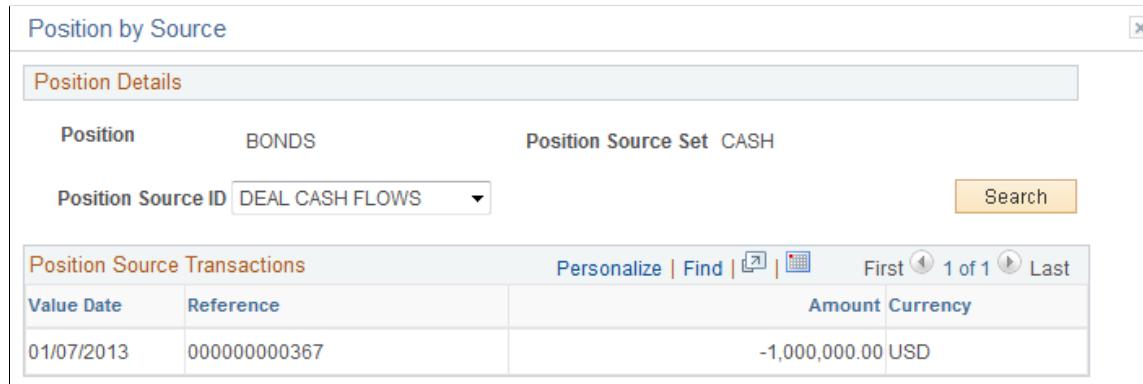
Position Manager Results - Position by Source Page

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.



The screenshot shows the 'Position by Source' page with the following details:

- Position:** BONDS
- Position Source Set:** CASH
- Position Source ID:** DEAL CASH FLOWS
- Position Source Transactions:**

Value Date	Reference	Amount	Currency
01/07/2013	000000000367	-1,000,000.00	USD
- Buttons:** Personalize, Find, Search, First, 1 of 1, Last

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	<p>Select a format for viewing and printing the deal position report. Options are:</p> <ul style="list-style-type: none"> • 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.

Position Report Periods		
SetID <input type="text" value="SHARE"/> 	Time Set <input type="text" value="YEARLY"/> 	Process
Positions Report Periods Personalize Find  First  1-5 of 5  Last		
Sequence	Period Start Date	Period End Date
001	01/01/2011	12/31/2011
002	01/01/2012	12/31/2012
003	01/01/2013	12/31/2013
004	01/01/2014	12/31/2014
005	01/01/2015	12/31/2015

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	<p>Select the length of time for each period. The field options are created on the Define Time Buckets page. The delivered options are:</p> <ul style="list-style-type: none"> • <i>Daily</i> • <i>Monthly</i> • <i>Rolling</i> • <i>Rolling-1</i> • <i>Rolling-2</i> <p>See “Defining Time Sets” (PeopleSoft Cash Management).</p>
Process	<p>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.</p>

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

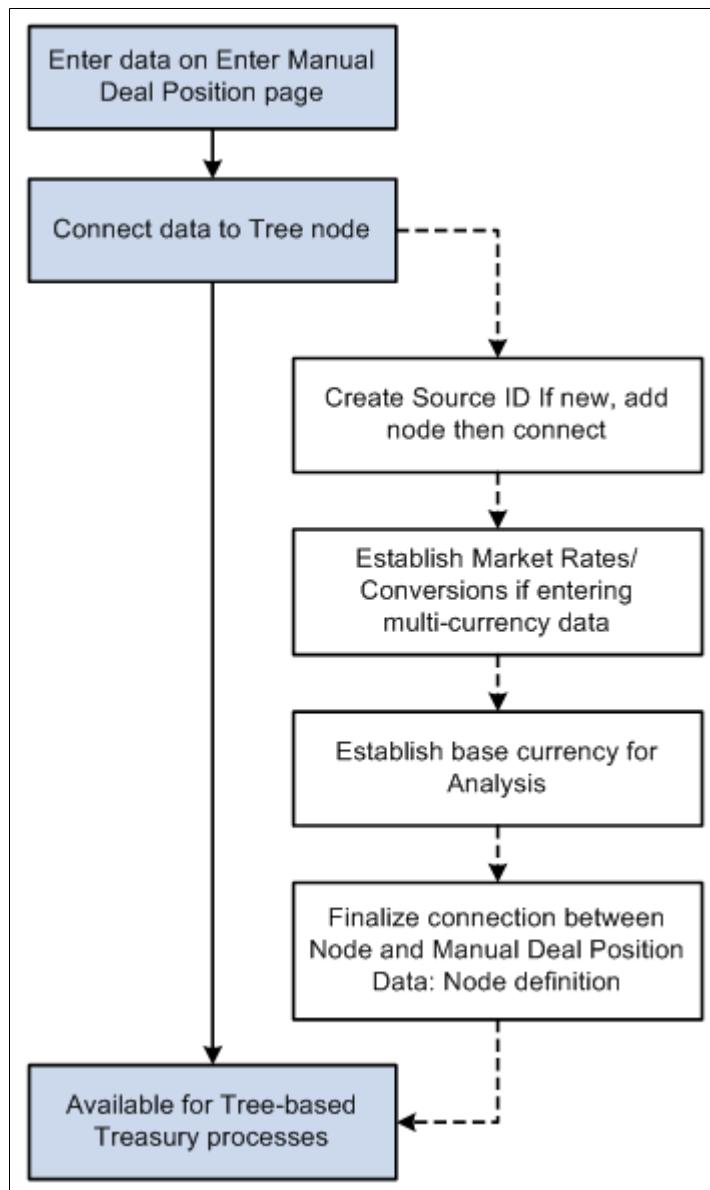
Page Name	Definition Name	Usage
<u>Enter Manual Deal Position Page</u>	POS_GENERIC_ENTRY	Search existing Position Manager data, and apply tree functionality to ad hoc data. This page is used to capture the data and begin structuring it so that you can connect it to an existing tree.
<u>Additional Search Criteria Page</u>	POS_GEN_ENT_SRCH	Increase the granularity of your search options.
<u>Manual Deal Position Entry - Copy Data Forward Page</u>	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	<p>Add supplementary information to the manual deal position entry.</p> <p>See the Enter Manual Deal Position Page for more information.</p>

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.

<i>Field or Control</i>	<i>Description</i>
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.

<i>Field or Control</i>	<i>Description</i>
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

<i>Page Name</i>	<i>Definition Name</i>	<i>Usage</i>
<u>Security Header Page</u>	TRX_SECURITY_HDR	Enter and view general information about a security.
<u>Security Market Value Page</u>	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.

Security Header Security Market Value

*Security Type <input type="text" value="CUSIP"/>	Security ID <input type="text" value="0000000001"/>			
Issue Number <input type="text" value="912795WB3"/>	*Status <input type="text" value="Active"/>			
Description <input type="text" value="United States Treasury Bill Dt 05/26/05-11/25/05"/>				
*Issuer <input type="text" value="FGOV"/>	*Issue Date <input type="text" value="05/26/2005"/>			
Issue Amount <input type="text" value="20,791,903,000.00"/>	Credit Rating <input type="text" value="AAA"/>			
Outstanding Amt <input type="text" value="67,483,313,000.00"/>	Currency <input type="text" value="USD"/>			
Maturity Date <input type="text" value="11/25/2005"/>	Est. Maturity <input type="text"/>			
Settlement Date <input type="text"/>	First Coupon Date <input type="text"/>			
Coupon Start Date <input type="text"/>	Coupon End Date <input type="text"/>			
Minimum Amount <input type="text" value="1000.00"/>				
Interest Frequency <input type="text"/>				
Last Coupon Date <input type="text"/>				
Coupon at Issue <input type="text"/>				
Deals by Security Personalize Find View All 1-4 of 4				
Business Unit <input type="text" value="US001"/>	Deal ID <input type="text" value="STL1"/>	Transaction Date <input type="text" value="10/16/2000"/>	Transaction Amount <input type="text" value="1000000.00"/>	Settlement Amount <input type="text" value="1000000.00"/>
US001	T-FUTURE	04/06/2001	5000000.00	5000000.00
US001	T-SECMTM	04/16/2001	100000000.00	94505500.00
Created By <input type="text" value="SAMPLE"/>	03/15/2006 2:04:33PM			
Last Changed By <input type="text" value="SAMPLE"/>	03/15/2006 2:04:33PM			
Event Log				

Field or Control	Description
Security Type	Select the agency that issues the identifier for the security. Options include <i>CINS</i> , <i>CUSIP</i> , <i>EPIC</i> , <i>ISID</i> , <i>ISIN</i> , <i>QUICK</i> , <i>RIC</i> , <i>SEDOL</i> , <i>SICOVAM</i> , and <i>Valoren</i> .
Security ID	Displays the identifier that you assigned.
Issue Number	<p>Enter the identifier that is assigned to this security according to the identification system that is selected in the Security Type field.</p> <p>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.</p>
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	<p>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.</p> <p>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.</p>

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

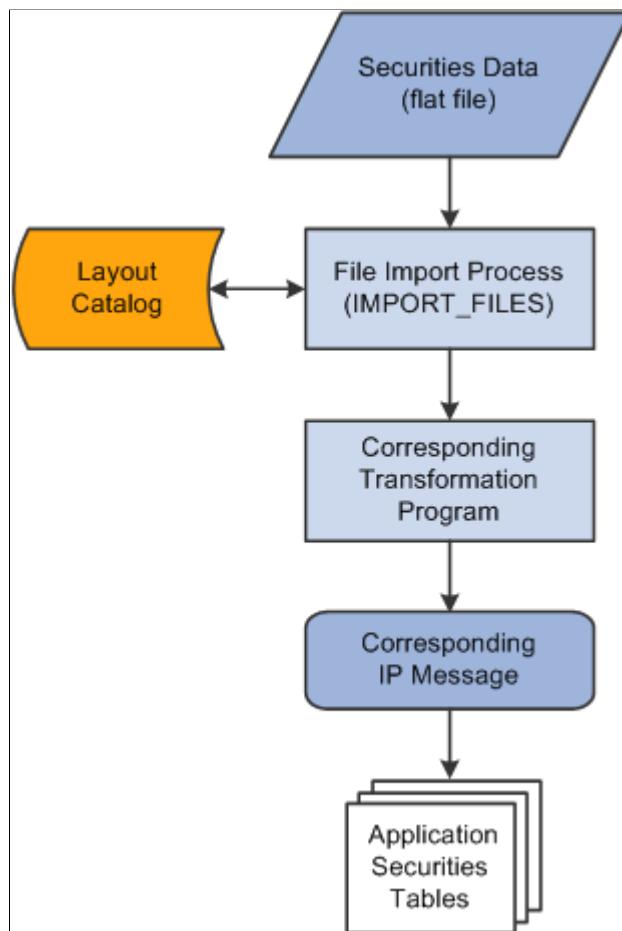
<i>Page Name</i>	<i>Definition Name</i>	<i>Usage</i>
<u>Security Definition Import Page or Security Market Values Import Page</u>	BSP_IMPORT	Import security definition data based on the security's identifier. Import current security market values data.

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_MKVAL 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	<p>Select the method to import the bank statement data. Options are:</p> <ul style="list-style-type: none"> • 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	<p>Enter the integration node to use to transfer the data. This field appears only if <i>FTP</i> or <i>HTTP</i> is selected in the Import Type field.</p> <p>See <i>PeopleTools: Integration Broker</i>, "Building Message Schemas."</p> <p>See <i>PeopleTools: Integration Broker Administration</i>, "Using Listening Connectors and Target Connectors," Working With the AS2 Connectors.</p> <p>See "Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments" (PeopleSoft Financial Gateway).</p>
View Integration Node Details	<p>Click to access the Integration Node Details page and review property details of the selected node. This link appears only if <i>FTP</i> or <i>HTTP</i> is selected in the Import Type field.</p>
File Location	<p>Appears when using the <i>File</i> 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.</p> <p>For more information, see Managing Import File Locations.</p>
File Path	<p>Enter a file path according to the import type selected:</p> <ul style="list-style-type: none"> • <i>File</i> 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 <i>File</i> import type. • <i>FTP</i> 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 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. • <i>HTTP</i> Import Type: Does not require a file path and the field is unavailable. <p>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.</p>
File Selection Help	<p>Click to view help information about specifying file paths and file names.</p>

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 <i>FTP</i> import type, leave this field blank.
Layout	<p>Select the file layout for the type of security data being imported.</p> <ul style="list-style-type: none"> • <i>SECURITY</i>: For importing securities definition data. • <i>SEC_MARKET</i>: 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	<p>Select to lay out the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly.</p> <p>You select this option if you want to use the financial sanctions information as a trigger to Integration Broker to perform other processes, or to integrate with other systems.</p>
Post Process File Action	<p>Select what action, if any, to perform on the bank statement files after the data has been processed. The options are:</p> <ul style="list-style-type: none"> • <i>Copy</i>: Copy the file to the directory that is entered in the Post Process File Directory field. • <i>Delete</i>: Delete the file after the data in it is processed. • <i>Move</i>: Move the file to the directory that is entered in the Post Process File Directory field. • <i>None</i>: 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	<p>Property codes and values appear by default from values that are defined on the selected layout ID.</p> <p>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.</p> <p>See “Code Mappings Page” (PeopleSoft Financial Gateway).</p>

Processing Security Mark-to-Market Values

Page Used to Process Security Mark to Market

Page Name	Definition Name	Usage
<u>Security Mark to Market Page</u>	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)

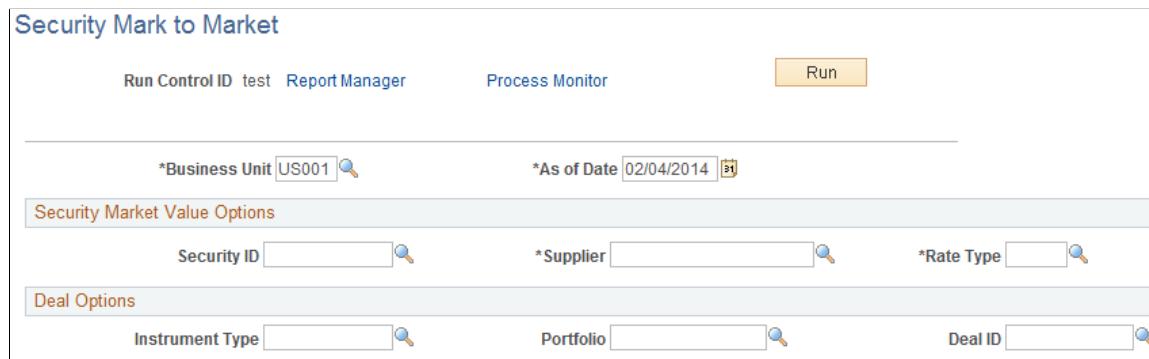
Security Mark to Market Page

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.



The screenshot shows the 'Security Mark to Market' page. At the top, there are navigation links: 'Run Control ID' (set to 'test'), 'Report Manager', 'Process Monitor', and a 'Run' button. Below these are two input fields: '*Business Unit' (set to 'US001') and '*As of Date' (set to '02/04/2014'). A section titled 'Security Market Value Options' contains three input fields: 'Security ID', 'Supplier', and 'Rate Type'. A section titled 'Deal Options' contains three input fields: 'Instrument Type', 'Portfolio', and 'Deal ID'. Each input field includes a magnifying glass icon for search.

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.

The screenshot shows the 'Equity Definition' page with the following details:

- Equity ID:** 0000000001
- Equity Details:**
 - *Ticker Symbol:** ORCL
 - *Effective Date:** 01/01/1900
 - Latest Price:** 13.65000000
 - *Status:** Active
- Equity Definition:**
 - *Name:** Oracle Corporation
 - *Description:** Oracle Corporation
 - *Exchange:** NASDAQ
 - Country:** USA
 - Security Type:** CUSIP
 - Security ID:** (empty)
 - Industry Class:** (empty)
- Type of Equity:**
 - Common Shares
 - Preferred Shares
- Equity Class:** (dropdown menu)
- Calculation of Fraction Shares:**
 - Cash
 - Round Up
 - Round Down
 - Fractional Shares
 - Credit
- Calculation for Purchase Price:**
 - Average Price
 - Specific Price
- Buttons:** Split, Add Dividend, Sell, Record Rights, Merger

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

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

Declaration Date	Record Holder Date	Payment Date	Amount	Number of Shares
09/02/2009	09/02/2009	09/02/2009		10.0000

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

Split Date	Payment Date	Ratio

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

Issue Date	Exercise Date	Ratio

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

Unit	Deal ID	Number of Shares	Price Per Share	Amount	Currency	Fair Value
US001	000000000358	10,000.0000	13.65	136,500.00 USD		0.00
US001	000000000362	10.0000	0.00	0.00 USD		0.00

Total Shares 10,010.0000 Total Amount 136,500.00 USD

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

Date Time	User ID	Severity	Event Description	Change Detail
03/14/05 10:12:27AM	SAMPLE		Information	Equity created
09/14/09 10:55:13AM	HSCHWARTZ		Information	Dividend announced for equity, ORCL as of 2009-09-09

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	<p>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:</p> <ul style="list-style-type: none"> • <i>CINS</i> (CUSIP International Numbering System) • <i>CUSIP</i> (Committee on Uniform Securities Identification Procedures) • <i>EPIC</i> (Typically used on the UK stock market) • <i>ISID</i> (International Securities Identification Directory) • <i>ISIN</i> (International Securities Identification Number) • <i>QUICK</i> (Numbering system that is used in the Tokyo Exchange) • <i>RIC</i> (Reuters Identification Code) • <i>SEDOL</i> (Stock Exchange Daily Official List) • <i>SICOVAM</i> (Société Interprofessionnelle pour la Compensation des Valeurs Mobilières) • <i>Valoren</i> (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 <i>A</i> , <i>B</i> , <i>C</i> , <i>D</i> , and <i>Other</i> .

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.

<i>Field or Control</i>	<i>Description</i>
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

<i>Field or Control</i>	<i>Description</i>
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

<i>Field or Control</i>	<i>Description</i>
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

<i>Field or Control</i>	<i>Description</i>
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.

Equity Quotes

Equity ID 0000000001	Ticker ORCL																		
Name Oracle Corporation																			
Exchange NASDAQ																			
Search Criteria <div style="display: flex; justify-content: space-between;"> <div style="width: 45%;">From Date <input type="text" value="02/01/2005"/></div> <div style="width: 45%;">To Date <input type="text" value="13:30:00"/></div> <div style="width: 10%;"><input type="button" value="Search"/></div> </div>																			
Quotes <div style="display: flex; justify-content: space-between;"> <div style="width: 80%;"> <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 10%;">*Quote Date</th> <th style="width: 10%;">Quote Time</th> <th style="width: 10%;">*Price</th> <th style="width: 10%;">*Opening Price</th> <th style="width: 10%;">Day High Price</th> <th style="width: 10%;">Closing Price</th> <th style="width: 10%;">Price Diff</th> <th style="width: 10%;">*Currency</th> <th style="width: 10%;">Trading Volume</th> </tr> </thead> <tbody> <tr> <td>02/01/2005</td> <td>13:30:00</td> <td>13.65</td> <td>13.72000000</td> <td>13.76000000</td> <td>13.65000000</td> <td>-0.12000</td> <td>USD</td> <td>43,546,528</td> </tr> </tbody> </table> </div> <div style="width: 20%; text-align: right;"> Personalize Find View All First 1 of 1 Last </div> </div>		*Quote Date	Quote Time	*Price	*Opening Price	Day High Price	Closing Price	Price Diff	*Currency	Trading Volume	02/01/2005	13:30:00	13.65	13.72000000	13.76000000	13.65000000	-0.12000	USD	43,546,528
*Quote Date	Quote Time	*Price	*Opening Price	Day High Price	Closing Price	Price Diff	*Currency	Trading Volume											
02/01/2005	13:30:00	13.65	13.72000000	13.76000000	13.65000000	-0.12000	USD	43,546,528											

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_EQITY_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.

The screenshot shows the 'Equity Valuation' page with the following details:

- User ID:** VP1
- Run Control ID:** Test
- Process Monitor:** (button)
- Last Run:** (button)
- Process Origin:** Other Source
- Status:** Not Yet Processed
- Process Frequency:** Process Once
- Market:** (dropdown menu)
- As Of Date:** (text input field)
- Parameters:** (button)
- Bind Variable Name:** (text input field)
- State Record:** TRX_EQ_MTM_AET
- Value:** (text input field)

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.

Split Details

Equity ID 0000000001

Ticker Symbol ORCL

Name Oracle Corporation

Fraction Shares Fractional Shares

Split Details

*Split Date

*Payment Date

*Ratio :

OK Cancel Refresh

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.

Dividend Details

Equity ID 0000000001	Ticker Symbol ORCL
Name Oracle Corporation	
Dividend Details	
*Declaration Date <input type="text"/> 	*Payment Date <input type="text"/> 
Record Holder Date <input type="text"/> 	Ex Dividend Date <input type="text"/> 
Dividend Type	
<input type="checkbox"/> Stock	
Percent (%) <input type="text"/>	
<hr/>	
<input type="checkbox"/> Cash	
Amount <input type="text"/>	
Currency USD	
<input type="button" value="OK"/>	<input type="button" value="Cancel"/>
<input type="button" value="Refresh"/>	

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.

Merger

Equity ID 0000000001	Ticker Symbol ORCL
Name Oracle Corporation	Currency Code USD
Merger Details	
New Stock Symbol <input type="text"/>	<input type="button" value="🔍"/>
*Date Of Merger <input type="text"/>	<input type="button" value="📅"/>
*Ratio <input type="text"/> : <input type="text"/>	
<input type="button" value="OK"/> <input type="button" value="Cancel"/> <input type="button" value="Refresh"/>	

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.

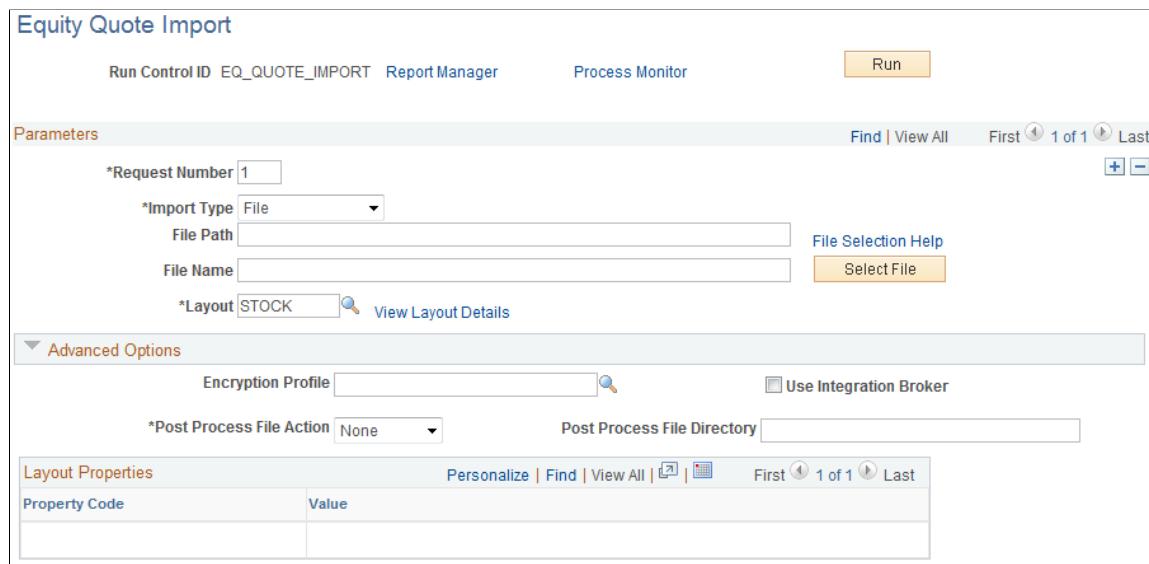
Equity Quote Import Page

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.



The screenshot shows the 'Equity Quote Import' page. At the top, there are buttons for 'Run Control ID EQ_QUOTE_IMPORT' and 'Report Manager', and a 'Process Monitor' link. A large orange 'Run' button is on the right. Below this is a 'Parameters' section with the following fields:

- *Request Number: 1
- *Import Type: File (dropdown menu)
- File Path: (text input field)
- File Name: (text input field)
- *Layout: STOCK (dropdown menu) with a 'View Layout Details' link
- File Selection Help: (link)
- Select File: (button)

Below the parameters is an 'Advanced Options' section with:

- Encryption Profile: (text input field with a magnifying glass icon)
- Use Integration Broker: (checkbox)
- *Post Process File Action: None (dropdown menu)
- Post Process File Directory: (text input field)

At the bottom is a 'Layout Properties' section with:

- Personalize | Find | View All | | | First | 1 of 1 | Last
- Property Code: (text input field)
- Value: (text input field)

Parameters

Field or Control	Description
Import Type	<p>Select a method for importing the equity-quote files. The options are:</p> <ul style="list-style-type: none"> <i>File</i>: Select if you are importing a file, and complete the File Path and File Name fields. <i>FTP</i>: Select if you are importing the file by using file transfer protocol, and enter a bank node through which to transfer the data. <i>HTTP</i>: 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	<p>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 <i>FTP</i> or <i>HTTP</i> is selected as the import type.</p> <p>See “Defining Integration Broker Settings for Bank Statements and Payment Acknowledgments” (PeopleSoft Financial Gateway).</p> <p>See <i>PeopleTools: Integration Broker Administration</i>, “Adding and Configuring Nodes,” Configuring Nodes.</p> <p>See <i>PeopleTools: Integration Broker Administration</i>, “Using Listening Connectors and Target Connectors,” Working With the AS2 Connectors.</p>
View Integration Node Details	<p>Click to access the Integration Node Details page and review property details of the selected node. This link appears only if <i>FTP</i> or <i>HTTP</i> is selected in the Import Type field.</p>
File Path	<p>Enter the complete file path location. To select files using the Select File button, the file path must have a trailing backslash (\).</p> <p>You can also search for files of a specific type by entering an asterisk and the extension suffix. For example, to search all files with an .XML suffix, enter:</p> <p>* .XML</p> <p>Note: Be sure that the application server and the Process Scheduler have access to the directory where the files are stored.</p>
File Selection Help	<p>Click to view help information about specifying file paths and file names.</p>
File Name	<p>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.</p>
Layout ID	<p>Select an equity-quote file layout. PeopleSoft delivers the STOCK layout, which is preconfigured for this purpose.</p>
View Layout Details	<p>Click to access the Layout Catalog page (PMT_FORMAT_CATALOG) to view details of the equity-quote file layout.</p>

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	<p>Select to format the files and publish the formatted document to PeopleSoft Integration Broker. Integration Broker then processes the formatted file accordingly.</p> <p>You select this option if you want to use the equity quote information to trigger Integration Broker to perform other processes or integrate with other systems.</p>
Post Process File Action	<p>Select what action, if any, to perform on the equity-quote data files after the data has been processed. The values are:</p> <ul style="list-style-type: none"> <i>Copy</i>: Copy the file to the directory that is entered in the Post Precess File Directory field. <i>Delete</i>: Delete the file after the data in it is processed. <i>Move</i>: Move the file to the directory that is entered in the Post Precess File Directory field. <i>None</i>: 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	<p>Property codes and values appear by default from values that are defined on the selected layout ID.</p> <p>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.</p> <p>See “Code Mappings Page” (PeopleSoft Financial Gateway).</p>

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
<u>Sale Details Page</u>	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.

The screenshot shows the 'Sale Details' page with the following fields and controls:

- Header:** Equity ID: 0000000001, Ticker Symbol: ORCL, Name: Oracle Corporation.
- Sale Details:**
 - *Sale Price: [Text Box]
 - *Sale Date: [Text Box] with a calendar icon.
 - Sale Currency: USD
- Deals:** A table showing two deals:

Unit	Deal ID	# of Shares	Trade Date	Buy Price	Shares to Sell	Gain/Loss
US001	00000000358	10000.0000	02/01/2005	13.65	[Text Box]	
US001	00000000362	10.0000	09/02/2009		[Text Box]	

 Other controls in this section include: Personalize, Find, View All, First, 1-2 of 2, Last, Total Shares to Sell, Commission/ Fee, Fee Code SetID (SHARE), Fee Code, and Calculate Sale Proceeds.
- Sale Settlement:**
 - *Sale Counterparty SetID: [Text Box] with a search icon.
 - *Sale Counterparty: [Text Box] with a search icon.
 - Dealer: [Text Box]
 - Reference: [Text Box]
 - *Sale Bank SetID: [Text Box] with a search icon.
 - *Our Settlement Bank: [Text Box] with a search icon.
 - *Our Settlement Account: [Text Box] with a search icon.
 - *Settlement Instructions: [Text Box] with a search icon.
- Buttons:** OK, Cancel, Refresh.

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
<u>Facilities for Issuing Debt Page</u>	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 <u>Facilities for Issuing Debt Page</u> for more information.
Facility Activity Information Page	FCLTY_LOC_ACT_SEC	View a summary of line-of-credit activity. See the <u>Facilities for Issuing Debt Page</u> for more information.

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

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.

Facilities for Issuing Debt

SetID	SHARE	Facility ID	LOC1	Facility Type	Line of Credit
Facility Definition <div style="display: flex; justify-content: space-between;"> <div> <p>Description <input type="text" value="Demo Line of Credit Facility"/></p> <p>*Effective Date <input type="text" value="01/01/1900"/></p> <p>Review Date <input type="text"/></p> <p>*Counterparty <input type="text" value="USBNK"/> <small>USA BANK</small></p> <p>*Facility Amount <input type="text" value="1,000,000.00"/></p> <p>Amount Available <input type="text" value="900,000.00"/></p> </div> <div> <p>*Status <input type="text" value="Active"/></p> <p>Expiration Date <input type="text" value="04/30/2008"/></p> <p>Facility Review Notification <input type="text"/></p> <p>*Currency Code <input type="text" value="USD"/></p> <p>As of Date/Time <input type="text" value="01/02/13 3:24:43PM"/></p> </div> </div>					
Line of Credit Attributes <div style="display: flex; justify-content: space-between;"> <div> <p>Minimum Draw <input type="text"/></p> <p>Rate Type <input type="text" value="CRRNT"/></p> <p>Index Margin <input type="text"/></p> <p>Margin Operator <input type="text"/></p> </div> <div> <p>Rate Index <input type="text" value="LIBOR"/></p> <p>Rate Index Tenor <input type="text" value="6 Month"/></p> <p>Day Count Basis <input type="text"/></p> </div> </div>					
<div style="display: flex; justify-content: space-between;"> <div> <p><input type="checkbox"/> Committed Facility</p> <p><input type="checkbox"/> Convertible Facility</p> <p><input checked="" type="radio"/> Unused Portion of Facility</p> <p><input type="radio"/> Full Facility</p> <p><input checked="" type="radio"/> No Commitment Fee</p> </div> <div> <p><input type="checkbox"/> Revolving Facility</p> <p><input type="checkbox"/> Commercial Paper Backup Line</p> </div> </div>					
Commitment Fee Terms <div style="display: flex; justify-content: space-between;"> <div> <p>Commitment Rate <input type="text"/></p> </div> <div> <p>Payment Cycle <input type="text"/></p> </div> </div>					

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

Facility Memos

Facility Attribute	Value
<input type="text"/>	<input type="text"/>
Override Settlement Instructions	<div style="display: flex; justify-content: space-between;"> <div> <p>Find View All</p> <p>First <input type="text" value="1 of 1"/></p> </div> <div> <p>Find View All</p> <p>First <input type="text" value="1 of 1"/></p> </div> </div>
Currency	<input type="text"/>
Instructions	<input type="text"/>
<input type="checkbox"/> Deal Override <input type="text"/>	
Contact Information	<input type="text"/>
Attachments (0)	<input type="text"/>
Facility Review <div style="display: flex; justify-content: space-between;"> <div> <p>Find View All</p> <p>First <input type="text" value="1 of 1"/></p> </div> <div> <p>Find View All</p> <p>First <input type="text" value="1 of 1"/></p> </div> </div>	
<input type="text"/> Role Name <input type="text"/>	

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. <p>Note: This option is available only if the Committed Facility check box is selected.</p>
Convertible Facility	Select to indicate that this line of credit is convertible to a term loan. <p>Note: If the Commercial Paper Backup Line field is selected, you cannot select the Convertible Facility check box.</p>
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	<p>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 (1/4 of 1%).</p> <p>The system uses this in calculating the estimated commitment costs on the Line of Credit Activity report.</p>
Payment Cycle	<p>Select the interval between commitment fee payments. The options are:</p> <ul style="list-style-type: none"> • <i>Annual</i> • <i>Daily 28</i> • <i>Daily 35</i> • <i>Daily 49</i> • <i>Maturity</i> • <i>Month</i> • <i>Quarter</i> • <i>SemiAnnual</i> • <i>Weekly</i>
Unused Portion of Facility, Full Facility, or No Commitment Fee	<p>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.</p>

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.

Facilities for Issuing Debt

Set ID	SHARE	Facility ID	CP1	Facility Type	Commercial Paper																																																																																								
Facility Definition <table border="1"> <tr> <td>Description</td> <td>Demo commercial paper facility</td> <td>*Status</td> <td>Active</td> <td>Find View All</td> <td>First 1 of 1 Last</td> </tr> <tr> <td>*Effective Date</td> <td>01/01/1900</td> <td>Expiration Date</td> <td>04/30/2008</td> <td colspan="2"></td> </tr> <tr> <td>Review Date</td> <td></td> <td>Facility Review Notification</td> <td></td> <td colspan="2"></td> </tr> <tr> <td>Issuing Agent</td> <td><input type="button" value="Search"/></td> <td>Paying Agent</td> <td><input type="button" value="Search"/></td> <td colspan="2"></td> </tr> <tr> <td>*Facility Amount</td> <td>1,000,000.00</td> <td>*Currency Code</td> <td>USD</td> <td colspan="2"></td> </tr> <tr> <td colspan="2">Amount Available</td> <td colspan="4">1,000,000.00 As of Date/Time 01/02/13 3:27:35PM</td> </tr> <tr> <td colspan="6"> Commercial Paper Facility Credit Ratings <table border="1"> <tr> <td>*Rating Agency</td> <td>Value</td> <td>Credit Rating</td> <td>Description</td> <td>Rating Date From</td> <td>Effective Date</td> </tr> <tr> <td>FCHST</td> <td><input type="button" value="Search"/></td> <td>1F1+</td> <td>Strongest Capacity Short Term</td> <td>01/01/1900</td> <td>01/01/1900</td> </tr> </table> </td> </tr> <tr> <td colspan="6"> Commercial Paper Dealers <table border="1"> <tr> <td>*Dealer</td> <td>Description</td> <td>Minimum Denomination</td> <td>Currency</td> <td>Dealer Cost</td> <td>Effective Date</td> </tr> <tr> <td>USBANK</td> <td><input type="button" value="Search"/></td> <td>USA BANK</td> <td>USD</td> <td><input type="button" value="Search"/></td> <td>01/01/1900</td> </tr> </table> </td> </tr> <tr> <td colspan="6"> Backup Line of Credit Facility <table border="1"> <tr> <td>*Backup Facility</td> <td>Description</td> <td>Total Facility Amount</td> <td>Currency</td> <td>Effective Date</td> </tr> <tr> <td></td> <td><input type="button" value="Search"/></td> <td></td> <td></td> <td>01/01/1900</td> </tr> </table> </td> </tr> </table>						Description	Demo commercial paper facility	*Status	Active	Find View All	First 1 of 1 Last	*Effective Date	01/01/1900	Expiration Date	04/30/2008			Review Date		Facility Review Notification				Issuing Agent	<input type="button" value="Search"/>	Paying Agent	<input type="button" value="Search"/>			*Facility Amount	1,000,000.00	*Currency Code	USD			Amount Available		1,000,000.00 As of Date/Time 01/02/13 3:27:35PM				Commercial Paper Facility Credit Ratings <table border="1"> <tr> <td>*Rating Agency</td> <td>Value</td> <td>Credit Rating</td> <td>Description</td> <td>Rating Date From</td> <td>Effective Date</td> </tr> <tr> <td>FCHST</td> <td><input type="button" value="Search"/></td> <td>1F1+</td> <td>Strongest Capacity Short Term</td> <td>01/01/1900</td> <td>01/01/1900</td> </tr> </table>						*Rating Agency	Value	Credit Rating	Description	Rating Date From	Effective Date	FCHST	<input type="button" value="Search"/>	1F1+	Strongest Capacity Short Term	01/01/1900	01/01/1900	Commercial Paper Dealers <table border="1"> <tr> <td>*Dealer</td> <td>Description</td> <td>Minimum Denomination</td> <td>Currency</td> <td>Dealer Cost</td> <td>Effective Date</td> </tr> <tr> <td>USBANK</td> <td><input type="button" value="Search"/></td> <td>USA BANK</td> <td>USD</td> <td><input type="button" value="Search"/></td> <td>01/01/1900</td> </tr> </table>						*Dealer	Description	Minimum Denomination	Currency	Dealer Cost	Effective Date	USBANK	<input type="button" value="Search"/>	USA BANK	USD	<input type="button" value="Search"/>	01/01/1900	Backup Line of Credit Facility <table border="1"> <tr> <td>*Backup Facility</td> <td>Description</td> <td>Total Facility Amount</td> <td>Currency</td> <td>Effective Date</td> </tr> <tr> <td></td> <td><input type="button" value="Search"/></td> <td></td> <td></td> <td>01/01/1900</td> </tr> </table>						*Backup Facility	Description	Total Facility Amount	Currency	Effective Date		<input type="button" value="Search"/>			01/01/1900
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This example illustrates the fields and controls on the Facilities for Issuing Debt page for commercial paper (2 of 2). You can find definitions for the fields and controls later on this page.

Facility Memos		Find View All	First 1 of 1 Last
Facility Attribute	Value	<input type="button" value="Search"/>	
<input type="button" value="Search"/>			
Override Settlement Instructions	Find View All	First 1 of 1 Last	
Currency	Instructions	Facility Review	Find View All
<input type="button" value="Search"/>	<input type="button" value="Search"/>	First 1 of 1 Last	
Role Name	<input type="button" value="Search"/>	<input type="button" value="Search"/>	
Contact Information	Facility Activity		
Attachments (0)	Fees		

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	<p>Select the agency that has rated this commercial paper facility.</p> <p>The credit rating agencies to be selected and their rating values are set up through the Debt Ratings Maintenance page (TRX_DEBT_RATINGS).</p>

Commercial Paper Dealers

Field or Control	Description
Dealer	<p>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.</p>
Minimum Denomination	<p>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.</p>
Dealer Cost	<p>Enter the cost that is associated with this dealer. This is typically entered as a decimal of 1% such as .25 (1/4 of 1%). The system uses this in calculating the dealer's cost on the Commercial Paper Activity report.</p>

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](#)

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	COMM GOLD	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
<u>Instrument Detail Page</u>	INSTR_DETAIL_TR	Enter the specifics for an instrument. This page differs for each instrument base type.
<u>Instrument Extra Attributes Page</u>	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 <u>Instrument Detail Page</u> for more information.

Page Name	Definition Name	Usage
<u>Delivery Schedule Page</u>	INSTR_FUTURE_SP	Capture data that is specific to a particular futures contract.
Help page for IAS Accounting	INSTR_ACCTG_SP	<p>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.</p> <p>See the Instrument Detail Page for more information.</p>

Common Elements Used to Define Instruments

Field or Control	Description
Accounting Treatment	<p>Select a default accounting treatment for deals created from this instrument. You can modify this setting at the deal level. Values are:</p> <ul style="list-style-type: none"> • <i>Available for Sale</i>: Select if the deal can be sold before its maturity date. • <i>Held to Maturity</i>: Select if the deal is held until its maturity date. • <i>Loans and Receivables</i>: Select if the instrument is a loan granted by the enterprise's treasury. • <i>Other</i>: Select if the deal requires an alternative accounting treatment, such as IAS 39 or FAS 133 hedge accounting or other nonstandard accounting. • <i>Trading</i>: Select if the deal is actively trading and is likely to be sold before its maturity date. <p>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.</p> <p>See “Accounting Treatments for Complying with IAS 39” (PeopleSoft Risk Management).</p>

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	<p>If selected, fixed rate deals that you create using this instrument can have the rate modified.</p> <p>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.</p> <p>See Processing Reset Rates.</p>
Amort Method (amortization method)	<p>Select the method for amortizing the principal to zero or an end principal:</p> <ul style="list-style-type: none"> • <i>Constant Payment</i>: Mortgage-style amortization, where the periodic payments are the same: part principal and part interest. If the principal is paid down early, then the payment still stays the same, however the term is shortened. • <i>Constant Term</i>: Mortgage-style amortization, where the periodic payments are the same: part principal and part interest. If the principal is paid down early, then the term still stays the same, however, the payment amount each period is lessened for the rest of the term. • <i>Factored</i>: Amortization and accretion factors are applied to the principal, and the principal is adjusted by that percentage. • <i>Non Amortizing</i>: The principal is not amortized throughout the life of the deal. • <i>Fixed Paydown</i>: The principal changes for the term at a fixed percentage every period or by a fixed amount. The fixed paydown option is available only for IR Swap deals.
Approval Required	Select if this instrument requires management approval before contract closure with the counterparty.

Field or Control	Description
Business Day Convention	<p>For the purposes of calculating interest, a business day convention is used for establishing the beginning and end of interest periods. The options are:</p> <ul style="list-style-type: none"> • <i>Following</i>: If the date of interest period begins or ends on a weekend day or a holiday, then the first business day following the date is used. • <i>Modified Following</i>: The same as <i>Following</i>, with the exception that if the date falls on the end of the month, then the last business day of the month is used. For example, if the end of the period falls on a Saturday and it is the end of the month, then the previous Friday is used. • <i>Previous</i>: If the date of interest period begins or ends on a weekend day or a holiday, then the last business day before the date is used. • <i>Modified Previous</i>: The same as <i>Previous</i>, with the exception that if the previous day falls on the end of the previous calendar month, then the first business day of the current month is used.
Commercial Paper Issue	<p>Select when creating IRP (Interest Rate Physical) instruments that will use a commercial paper issue facility.</p> <p>See Understanding Commercial Paper and Line of Credit Facilities.</p> <hr/> <p>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.</p>
Confirm Field Validation ID	<p>If you intend to use automated inbound confirmations, enter the confirmation field validation.</p>
Currency	<p>You can create instruments with predefined currency values. This is useful if you enter into many similar foreign exchange deals—for example, if you buy Japanese Yen and sell United States dollars—you can create an instrument with predefined values to reduce data entry.</p> <p>Any currency values that you specify at the instrument level can be overwritten at the deal level.</p>

Field or Control	Description
Day Count Basis	<p>Select a day count basis. Values are:</p> <p><i>30/360</i>: Assumes that a year consists of 12 months with an equal length of 30 days. A special rule applies when dealing with the end of a month.</p> <p><i>30E/360</i>: Assumes that a year consists of 12 months with an equal length of 30 days. Also known as Euro 30/360.</p> <hr/> <p>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.</p> <hr/> <p><i>Actual/360</i>: Assumes that a year consists of 360 days, but the months are counted as actual calendar days.</p> <p><i>Actual/365</i>: Assumes that a year consists of 365 days, but the months are counted as actual calendar days.</p> <p><i>Actual/Actual</i>: Assumes that the number of days between two dates is the actual number of calendar days.</p>
Day Counted Interest	<p>Select to have the system use the actual number of days between interest dates to calculate interest payments.</p>
Drawn on Line of Credit	<p>Select when creating IRP (Interest Rate Physical) instruments that will draw on a line of credit facility.</p> <hr/> <p>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.</p> <hr/> <p>See Establishing Line of Credit and Commercial Paper Facilities.</p>

Field or Control	Description
Ex-Interest Rule	<p>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:</p> <ul style="list-style-type: none"> • <i>1 Calendar Month Before</i> • <i>10 Business Days Before</i> • <i>10 Calendar Days Before</i> • <i>30 Calendar Days Before</i> • <i>5 Business Days Before</i> • <i>7 Business Days Before</i> • <i>7 Calendar Days Before</i> • <i>Does Not Trade Ex-Interest</i> • <i>Does Trade Ex-Interest</i>
Extra Attributes	<p>Click to access the Extra Attributes page used to define additional instrument features.</p>
First Coupon Period	<p>You must select a value for this field if you selected the Same Interest for each Period option.</p> <p>Define the term for the first interest payment. The options are:</p> <ul style="list-style-type: none"> • <i>Long First Coupon Period:</i> 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. • <i>Normal First Coupon Period:</i> 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. • <i>Short First Coupon Period:</i> 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	<p>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.</p>

Field or Control	Description
Hedging Information	<p>Select from the options listed below if you use your instrument in a hedge accounting relationship:</p> <ul style="list-style-type: none"> • <i>Can be a Hedged item</i> • <i>Contains Embedded Derivative</i> • <i>Is a Derivative</i> • <i>Nonderivative Foreign Currency</i>
Index Margin	<p>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.</p>
Interest Calculation	<p>Select an interest calculation from the Interest Date and Calculations region:</p> <p><i>Same Interest each Period:</i> 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.</p> <p><i>Day Counted Interest:</i> The system uses the actual number of days between interest dates to calculate interest payments. Select an option from the Interest Dates field.</p>
Interest Calculation	<p>Select the method in the IRP or IR Swap Details region to use to calculate interest:</p> <p><i>Discount to Yield:</i> 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.</p> <p><i>Interest Bearing:</i> Refers to interest-bearing instruments. This method calculates interest for each period and pays interest on each period end date.</p> <p><i>Straight Discount:</i> 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.</p>

Field or Control	Description
Interest Date Rule	<p>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:</p> <ul style="list-style-type: none"> • <i>No Interest Date Rule</i>: No predefined calculation for determining interest. • <i>Backwards from Maturity Date</i>: 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. • <i>End of Month</i>: 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. • <i>Forwards from Issue Date</i>: Interest is calculated beginning from the issue date and going forward to the maturity date. • <i>Nth Weekday</i>: Enter a week and day for which the interest period will end. For example, select <i>Nth Weekday</i>, <i>Third</i> in the Nth Week field, and <i>Friday</i> in the Weekday field to designate that the end of the interest period will always fall on the third Friday of every month. • <i>Override Month and Day</i>: Select this value and enter a month and day to designate when the interest period ends. For example, enter <i>10</i> in the Coupon Month field and <i>23</i> 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	<p>Select from these values:</p> <p><i>Use Actual Interest Dates</i>: The actual interest dates (the interest dates <i>after</i> adjusting for nonbusiness days and weekends) determine the amount of the interest payment.</p> <p><i>Use Nominal Dates</i>: The nominal interest dates (the interest dates <i>before</i> adjusting for nonbusiness days and weekends) determine the amount of the interest payment.</p>
Interest Frequency	<p>Select an interval that reflects the cash flow frequency for the deal. Values are <i>Annual</i>, <i>At Maturity</i>, <i>Every 28 Days</i>, <i>Every 35 Days</i>, <i>Every 49 Days</i>, <i>Monthly</i>, <i>Quarterly</i>, <i>Semi-Annual</i>, and <i>Weekly</i>.</p> <p>In the Compounds field, define how frequently this interest interval compounds. Values are <i>Annual</i>, <i>At Maturity</i>, <i>Every 28 Days</i>, <i>Every 35 Days</i>, <i>Every 49 Days</i>, <i>Monthly</i>, <i>Quarterly</i>, <i>Semi-Annual</i>, and <i>Weekly</i>.</p>

Field or Control	Description
Is a Commercial Paper Issue	<p>Select if the instrument is a commercial paper facility.</p> <p>See Establishing a Commercial Paper Facility.</p>
Is a Repo (repurchase)	<p>Select to indicate that deals created using this instrument are available for use in a repurchase agreement.</p>
Issuer and Guarantor	<p>Enter the issuer of the security and the entity that backs up the issued security.</p> <p>These fields are required only if the following conditions are met:</p> <ul style="list-style-type: none"> • The selected instrument base type is <i>Interest Rate Physical</i>. • The value in the Debt/Investment field on the Instrument Detail page is <i>Investment</i>.
Last Coupon Period	<p>You must select a value for this field if you selected the Same Interest for each Period option.</p> <p>Define the term for the last interest payment. The options are:</p> <ul style="list-style-type: none"> • <i>Long Last Coupon Period</i>: If, based on the payment scheduling, the maturity date arrives before a full payment period has elapsed, the final full coupon period is combined with the remaining partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of a month, a long last coupon period of 1 1/2 months is created. • <i>Normal Last Coupon Period</i>: The coupon period commences on the day the deal is executed, and the first payment is due at the end of one full period. • <i>Short Last Coupon Period</i>: If, based on the payment scheduling, the deal maturity date arrives before a full payment period has elapsed, the final payment is made based on the length of the partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of the month, the last coupon is paid after only a half of a normal coupon period has elapsed.
Margin Operator	<p>Select the operation—add or multiply—by which the reset index is acted upon by the index margin to calculate the adjusted rate.</p>
Market/Exchange	<p>Enter the exchange where the commodity or equity is traded.</p>
Minimum Bids	<p>Enter the number of minimum bids required for this instrument.</p>

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	<p>Specify the monthly coupon period end date. Select from these four values: <i>First</i>, <i>Fourth</i>, <i>Second</i>, or <i>Third</i>. Also select a specific weekday.</p> <p>See Common Elements Used to Capture Deals.</p>
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	<p>Select from the following options and enter a value in the +/Payment Days field.</p> <ul style="list-style-type: none"> • <i>Business Days - Paid in Advance</i>: The system calculates a payment a specified number of days <i>before</i> the interest period <i>start</i> date, excluding days specified as nonbusiness days on the PeopleSoft calendar functionality. For example, suppose that you specify Saturday and Sunday as nonbusiness days, the system ignores these days, and uses only a normal business week (Monday through Friday) to calculate the payment date. • <i>Business Days - Paid in Arrears</i>: This field value's functionality is similar to <i>Business Days - Paid in Advance</i>, but it calculates the opposite result. If selected, the system calculates a payment a specified number of days <i>after</i> the interest period <i>end</i> date, excluding days specified as nonbusiness days on the PeopleSoft calendar functionality. • <i>Calendar Days - Paid in Advance</i>: The system calculates a payment a specified number of days <i>before</i> the interest period <i>start</i> date and includes all days—both business and nonbusiness days. For example, if you specify Saturday and Sunday as nonbusiness days, the system includes these days in calculating the payment date. • <i>Calendar Days - Paid in Arrears</i>: This field value's functionality is similar to <i>Calendar Days - Paid in Advance</i>, but it calculates the opposite result. If selected, the system calculates a payment a specified number of days <i>after</i> the interest period <i>end</i> date. It includes all days—both business and nonbusiness days.
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 <i>Fixed</i> , enter the rate. If you select <i>Floating</i> , enter the reset index for the floating rate.
Reset Date	<p>Select from these options and enter a value in the +/− Reset Days field.</p> <p><i>Set in Arrears</i>: Indicates that the reset date is equal to the interest date that marks the end of the interest period.</p> <p><i>Set in Advance</i>: Indicates that the reset date is equal to the interest date that marks the beginning of the interest period.</p>
Reset Frequency	Specify the reset parameter for the interest calculation. Field values ending in the suffix <i>-comp</i> indicates the interest compounds (per the field value time period). Values are <i>Annual</i> , <i>At Maturity</i> , <i>Daily</i> , <i>Every 28 Days</i> , <i>Every 35 Days</i> , <i>Every 49 Days</i> , <i>Monthly</i> , <i>Quarterly</i> , <i>Semi-Annual</i> , <i>Weekly</i> , and the appropriate <i>-comp</i> value.
Reset Index	Enter a reset index for this instrument, for example, <i>LIBOR</i> (London Interbank Offer Rate).
Review At Confirmation	Select if you want to require your confirmation staff to review these instrument deals.
Same Interest each Period	Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.

Defining Instrument Details

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 <i>Other</i> , 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.

The screenshot shows the 'Instrument Detail' page for a commodity instrument. The top navigation bar includes 'Instrument Detail' and 'Accounting Templates'. The main header displays 'SetID: SHARE' and 'Instrument Type: COMMGOLD'. The 'Description' field contains 'Commodity Contract on Gold'. Below the header, there are tabs for 'Copy from existing instrument' and 'Notes'. The 'Details' section shows 'Line 1 of 1' and 'Instrument Base Type: Commodity'. The 'Commodity Details' section includes fields for 'Market/ Exchange' (NYMEX), 'Commodity Code' (GOLD), 'Buy/Sell' (Buy), 'Unit of Measure' (OZT), 'Price Per Unit' (100.0000), and 'Quantity' (100.0000). The 'Rate Reset Type' section includes radio buttons for 'Fixed' and 'Floating', and fields for 'Amount' and 'Index'.

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.

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

- Hedging Information:** A dropdown menu set to 'Can be a Hedged Item'.
- Accounting Treatment:** A dropdown menu set to 'Other'.
- Portfolio:** A text input field with a search icon.
- Counterparty:** A text input field with a search icon.
- Issuer:** A text input field with a search icon.
- Guarantor:** A text input field with a search icon.
- Minimum Bids:** A text input field.
- Automatic Review Settings:** A section containing three checkboxes:
 - Approval Required
 - Review At Confirmation
 - Outbound Confirmations
- Confirm Field Validation ID:** A text input field with a search icon.
- Other Instrument Attributes:** A section containing a checkbox:
 - Net Deal Settlement Cashflows
- Rules for Accounting Treatment:** A section containing a link.

Field or Control	Description
Instrument Base Type	Select <i>Commodity</i> .

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 the floating rate index is based.

Related Links

[Entering Commodity Deal Details](#)

Entering Equity Instrument Details

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

This page differs for each instrument base type.

Navigation:

Deal Management > Administer Deals > Define Instruments

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

The screenshot shows the 'Instrument Detail' page for an 'EQUITY' instrument. The top navigation bar includes 'Instrument Detail' and 'Accounting Templates'. The main area displays the instrument's SetID (SHARE) and Description (Equity Instrument). A 'Details' section shows the instrument base type as 'Equity' (Line 1 of 1). Below this are sections for 'Equity Details' (Ticker Symbol, Number of Shares, Transaction Amount, Exchange, Price Per Share, and Currency), 'Hedging Information' (Portfolio, Counterparty, Issuer, Guarantor, and Minimum Bids), and 'Automatic Review Settings' (Approval Required, Review At Confirmation, and Outbound Confirmations). Other sections include 'Other Instrument Attributes' and 'Net Deal Settlement Cashflows'. At the bottom, there are 'Rules for Accounting Treatment' and a 'Confirm Field Validation ID' field.

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.

The screenshot shows the 'Instrument Detail' page for an 'FX Deal Physical' instrument type. The top navigation bar includes 'Instrument Detail' and 'Accounting Templates'. The main area displays the following details:

- SetID:** SHARE
- Description:** FX Forward
- Instrument Type:** FX FWD
- Instrument Base Type:** FX Deal Physical
- FX Details:**
 - Foreign:** Buy/Sell dropdown, Currency dropdown, Amount input field.
 - Domestic:** Buy/Sell dropdown, Currency dropdown, Amount input field.
 - Time to Maturity:** Input field with value '0'.
 - Use Time to Maturity:** A checkbox.
 - Maturity Date:** Input field with a calendar icon.

Navigation buttons at the top right include 'Find', 'View All', 'First', 'Last', and a search bar.

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 <i>FX Deal Physical</i> .
Buy/Sell	A FX deal physical instrument has a buy side and a sell side. Once you select <i>Buy</i> or <i>Sell</i> 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: <ul style="list-style-type: none"> • 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.

The screenshot shows the 'Instrument Detail' page with the following details:

- SetID:** SHARE
- Instrument Type:** FUTR-TBOND
- Description:** Futures Contract US Treasury Bond
- Instrument Base Type:** Futures Contract
- Market/ Exchange:** CBOT
- Quantity per Contract:** 100,000.0000
- Tick Interval:** 0.05000000
- Initial Margin Amount:** 2,000.00
- Settlement Currency:** USD
- Underlying Currency:** USD
- Tick Amount:** 31.25
- Minimum Margin Amount:** 15,000.00

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.

The screenshot shows the 'Instrument Detail' page with the following details:

- Hedging Information:** Is a Derivative
- Accounting Treatment:** Other
- Portfolio:** (Searchable field)
- Counterparty:** (Searchable field)
- Issuer:** (Searchable field)
- Guarantor:** (Searchable field)
- Minimum Bids:** (Searchable field)
- Automatic Review Settings:**
 - Approval Required
 - Review At Confirmation
 - Outbound Confirmations
- Confirm Field Validation ID:** (Searchable field)
- Other Instrument Attributes:**
 - Net Deal Settlement Cashflows

Field or Control	Description
Instrument Base Type	Select <i>Futures Contract</i> .
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 Schedule

SetID SHARE
Instrument Type FUTR-TBOND
Line 1

Delivery Times and Rates

Delivery Times and Rates					Personalize	Find	View All	First	1-4 of 4	Last	
Delivery Times and Rates		Delivery and Trade Dates									
*Delivery Year	Month	*Market Rate Index	Rate Type	Description							
2000	03 - March	FUCBT-TBDM	CLOSE	March T-Bond Contract							
2000	06 - June	FUCBT-TBDJ	CLOSE	June T-Bond Contract							
2000	09 - Septemb	FUCBT-TBDS	CLOSE	Sep T-Bond Contract							
2000	12 - Decemb	FUCBT-TBDD	CLOSE	Dec T-Bond Contract							

OK Cancel Refresh

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.

The screenshot shows the 'Instrument Detail' page. At the top, there are tabs for 'Instrument Detail' and 'Accounting Templates'. The 'Instrument Detail' tab is selected. The page header shows 'SetID SHARE' and 'Instrument Type GENERIC'. The 'Description' field contains 'Generic Instrument'. Below this, there are buttons for 'Copy from existing instrument' and 'Notes', and a search bar with 'Find | View All' and 'First 1 of 1 Last'. The main content area is divided into sections: 'Details' (with 'Line 1 of 1' and 'Instrument Base Type Generic Instrument'), 'Generic Details' (with dropdowns for 'Asset or Liability' set to 'Asset', 'Amount', and 'Currency USD'), 'Hedging Information' (with dropdowns for 'Can be a Hedged Item', 'Portfolio', 'Counterparty', 'Issuer', and 'Guarantor'), 'Accounting Treatment' (with dropdowns for 'Hedging Information' and 'Accounting Treatment'), and 'Automatic Review Settings' (with checkboxes for 'Approval Required', 'Review At Confirmation', and 'Outbound Confirmations', and a 'Confirm Field Validation ID' field). At the bottom, there are sections for 'Other Instrument Attributes' (checkbox for 'Net Deal Settlement Cashflows') and 'Rules for Accounting Treatment'.

Field or Control	Description
Instrument Base Type	Select <i>Generic Instrument</i> .
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.

The screenshot shows the 'Instrument Detail' page for a 'SHARE' instrument type, specifically a 'Commercial Bank Loan'. The 'Instrument Base Type' is set to 'Interest Rate Physical'. The 'Interest Rate Physical Details' section contains the following fields:

- Debt/Investment: Debt
- Rate: [empty input]
- Margin Operator: [empty input]
- Day Count Basis: Actual/360
- Par Amount: [empty input]
- Discount/Premium: Constant Yield Method
- Time to Settlement: 2
- Issue Date: [empty input]
- *Rate Type: Floating
- Reset Index: [empty input]
- Index Margin: [empty input]
- Interest Calculation: Interest Bearing
- Currency: [empty input]
- Time to Maturity: [empty input]
- Maturity Date: [empty input]
- Day Delay Instrument

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

The screenshot shows the 'Interest Dates and Calculation' section of the Instrument Detail page. It includes the following settings:

- Repeat Interest Dates
- Interest Frequency: Semi-Annual
- Reset Frequency: Semi-Annual
- Business Day Convention: Modified Following
- Ex-Interest Rule: Does Not Trade Ex-Interest
- Interest Calculation: Same Interest each Period (radio button selected)
- First Coupon: [empty input]
- Last Coupon: [empty input]
- Day Counted Interest (radio button selected)
- Interest Dates: Use Nominal Dates
- Interest Date Rule** (radio buttons):
 - No Interest Date Rule
 - Forwards from Issue Date (selected)
 - Backwards from Maturity Date
 - End of Month
 - Override Month and Day
 - Nth Weekday
- Coupon Month: [empty input]
- Coupon Month: [empty input]
- Coupon Month: [empty input]
- Coupon Day: [empty input]
- Nth Week: [empty input]
- Weekday: [empty input]
- Payment Date:** Business Days-Paid in Arrears
- +/-Payment Days:** 0
- Reset Date:** Set in Advance
- +/- Reset Days:** -2
- Open-ended Maturity** (checkbox):
 - Open-ended Maturity
 - Periods: [empty input]
 - Minimum Periods: [empty input]

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.

The screenshot shows the Oracle Fusion Middleware Instrument Detail page. At the top, there are dropdowns for 'Hedging Information' (set to 'Can be a Hedged Item') and 'Accounting Treatment'. Below these are fields for 'Portfolio', 'Counterparty', 'Issuer', and 'Guarantor', each with a search icon. A 'Minimum Bids' field is also present. A section titled 'Automatic Review Settings' contains three checkboxes: 'Approval Required' (checked), 'Review At Confirmation' (checked), and 'Outbound Confirmations' (checked). Below this is a 'Confirm Field Validation ID' field with the value 'TR_MATCH' and a search icon. A section titled 'Other Instrument Attributes' includes checkboxes for 'Net Deal Settlement Cashflows', 'Allow Deal Roll or Swap' (checked), 'Allow Fixed Rate Change', 'Is a Repo', and 'Drawn on Line of Credit' (checked). 'Commercial Paper Issue' is also listed. At the bottom, a link 'Rules for Accounting Treatment' is visible.

Field or Control	Description
Instrument Base Type	Select <i>Interest Rate Physical</i> .

Interest Rate Physical Details

Field or Control	Description
Debt/Investment	Specify whether the instrument is for debt raising or is an investment. Values are <i>Debt</i> or <i>Investment</i> . (Optional) Select <i>Investment</i> to fill in the Issuer and Guarantor fields on the Instrument Detail page.
Par Amount	Enter the nominal monetary amount for the security.

Field or Control	Description
Discount/Premium	<p>This field is available for entry when you select <i>Interest Bearing</i> in the Interest Calculation field. It determines how to account for and treat the discount or premium that is associated with an interest rate physical. <i>Discount to Yield</i> and <i>Straight Discount</i> are values only if you deselect the Repeat Interest Dates check box or if the instrument's interest rate is <i>Floating</i>. Select whether you amortize by straightline or constant yield to amortize the bond's discount (or premium). This also affects the calculation method for calculating interest accruals. Select from these values:</p> <ul style="list-style-type: none"> • <i>(none)</i>: The discount amount is added to the interest amount (or the premium is deducted) and that total is accounted for using the interest accrual accounting event. • <i>Constant Yield Method</i>: The discount (or premium) amount is amortized (accounted for) separately using the discount accrual accounting event. The amount of the discount (or premium) that is amortized in each period is set so that the sum of the amortization amount, plus the interest accrued, gives a constant rate of interest (yield) when it is applied to the amount that is outstanding at the beginning of any specified period. • <i>Straightline Method</i>: The discount (or premium) amount is amortized (accounted for) separately using the discount accrual accounting event. The amount of the discount (or premium) amortized in each period is set so that the total amortized portion is equal to the total amount of the discount (or premium) divided by the total life of the deal (term) in days, multiplied by the number of days that the deal has been outstanding (using 30/360 day counts, if appropriate).
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.

The screenshot shows the 'Instrument Detail' page for an 'Interest Rate Swap' (SetID: SHARE, Description: Interest Rate Swap). The 'Instrument Type' is set to 'IRSWAP'. The 'Instrument Base Type' is 'Interest Rate Swap'. The page includes a 'Copy from existing instrument' section, a 'Details' section with a table for 'Line 1 of 1', and a 'Notes' section with a search and filter bar ('Find | View All | First 1 of 1 | Last').

Interest Rate Swap Details

Pay (left) and **Receive** (right) sections for principal, rate type, interest calculation, day count basis, notional amount, currency, reset index, margin operator, and index margin.

Interest Dates and Calculation

Pay and **Receive** sections for interest frequency, compound frequency, and business day convention.

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

The screenshot shows the 'Instrument Detail' page for an 'Interest Rate Swap' (continued from the previous page). It includes sections for 'Interest Calculation Pay' and 'Interest Calculation Receive', both with 'Same Interest each Period' and 'Day Counted Interest' options. It also includes 'Interest Date Rule - Pay' and 'Interest Date Rule - Receive' sections, and 'Pay +/- Date Rules' and 'Receive +/- Date Rules' sections.

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 <i>Interest Rate Swap</i> .

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	<p>Select when to swap principals. Certain field values require a corresponding accounting template to ensure correct cash flow processing. Values are:</p> <ul style="list-style-type: none"> • <i>At Commencement</i> • <i>At Commencement & Maturity</i> <p>If you select <i>At Commencement & Maturity</i>, you must also specify the <i>IRSPS-PERPMT-L2</i> accounting template.</p> <ul style="list-style-type: none"> • <i>At Maturity</i> • <i>Don't Swap</i> <p>If you select <i>Don't Swap</i>, also select the <i>IRSPS-PERPMT-L1</i> accounting template.</p> <p>See Understanding Interest Rate Swap Cash Flows and Accounting Templates.</p>

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 <i>Option</i> .
Contingent Upon Option Line	<p>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.</p> <p>For example, suppose that line 2 is contingent on line 1, you enter <i>1</i> in the Contingent Upon Option Line field for line 3.</p>
Exercise Type	<p>Select an exercise type. Values are:</p> <p><i>American</i>: Can be exercised on any date between the start date and expiry date.</p> <p><i>European</i>: Can be exercised only on the expiry date.</p> <p><i>Bermudan</i>: Can be exercised on a predefined range of dates.</p>
Exercise by	<p>Select from the following values:</p> <p><i>Cash Difference</i>: Settles the option by the cash difference.</p> <p><i>Delivery of Payoff</i>: The payoff transaction is dealt at the specified payoff transaction rate.</p>

Field or Control	Description
Strike Determination	<p>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.</p> <p>The options are:</p> <p><i>Asian - Average Price</i>: 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.</p> <p><i>Asian - Average Strike</i>: 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.</p> <p><i>Hindsight</i>: 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.</p> <p><i>Lookback</i>: 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.</p> <p><i>Standard</i>: Provides the holder the right to purchase or sell the underlying asset at a specific price on or before a specified date.</p>
Strike Rate Varies Over Time	<p>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.</p>
Barriers	<p>If you select <i>Single</i>, the Barriers button becomes enabled at deal capture, and a single Barrier row appears; if you select <i>Double</i>, two barrier rows appear at deal capture.</p>

Field or Control	Description
Sampling Frequency	<p>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:</p> <p><i>Continuous</i>: Assumes that prices are being averaged on a continuous, real-time basis.</p> <p><i>Daily</i>: Assumes that price sampling is being performed on a daily basis.</p> <p><i>Monthly</i>: Assumes that prices are being taken on a monthly basis.</p> <p><i>Weekly</i>: Assumes that price sampling occurs every seven days.</p>
Premium Payments	<p>Select <i>Single Premium</i> to enable a premium payment row at deal capture. Select <i>Multiple Premiums</i> to enable multiple premium payment rows at deal capture.</p>
Average Type	<p>If the value of the Strike Determination field is <i>Asian - Average Price</i> or <i>Asian - Average Strike</i>, then select the average type to determine what method to employ for calculating an average for the selected sampling frequency. Values are:</p> <p><i>Arithmetic</i>: Assumes that a price is sampled at finite points in time.</p> <p><i>Geometric</i>: Assumes that a price is sampled on a continuous basis.</p>
Option Type	<p>If the payoff transaction (the Instrument Detail line that has this option in the Contingent Upon Option Line field) is an interest rate swap, then specify the type for this option. Select <i>Cap/Floor</i> or <i>Swaption</i> to determine how the option affects the swap:</p> <p><i>Cap/Floor</i>: Applies the option individually to each interest period. Upon exercise, exercise only the current interest period, and the option remains static for the remaining periods.</p> <p><i>Swaption</i>: Applies the option to the entire swap. Upon exercise, the option expires, and the swap becomes active.</p>
Time to Expiry	<p>Enter the number of days until the option expires.</p>

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 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.

*Attribute	Attribute Type	Short Name
MRKRT	Market Rate	TB Rate

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: <i>Date</i> , <i>Market Rate</i> , <i>Small Integer</i> , or <i>Small Character</i> .
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.

Instrument Detail		Accounting Templates	
SetID	SHARE	Instrument Type	CDDAYCOMP
Details		Find	View All
Line 1		Instrument Base Type	Interest Rate Physical
Accounting Treatments		Find	View All
		First	1 of 1
		Last	
Accounting Treatment Held to Maturity			

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

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

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

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
<u>Instrument Detail Page</u>	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 reposessions, 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	<p>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.</p> <p>See the Collateral Summary Page for more information.</p>

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: <i>Customer, EuroBroker, Other, or Treasury</i> .

Pledged to

Field or Control	Description
Item Type and Pledged to	Select <i>Deal, L/C</i> (letter of credit), or <i>Other</i> 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.

Collateral Summary						Personalize	Find	View All	First	1 of 1	Last
Unit	Collateral ID	Reference #	Held By	Counterparty	Market Value	Currency					
US001	000000000001	CHESWICK_0094597	Treasury	SPBNK	1,000,000.00	USD					

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

Field or Control	Description
Preferences	<p>Click this link to open the Collateral Search Preferences page (TR_COLL_SRCH_PREF), where you can specify default search preferences for collateral items.</p> <p>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.</p>
Collateral ID	<p>Click to access the specified collateral.</p>
Add Collateral	<p>Click this link to open the Collateral page and create a new collateral item.</p>

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	<p>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.</p> <p>The Financial Accounting Standards Board (FASB) defines these options:</p> <p><i>Available for Sale</i>: Indicates that the deal could be sold before its maturity date.</p> <p><i>Held to Maturity</i>: Indicates that the deal will be held until its maturity date.</p> <p><i>Loans and Receivables</i>: Indicates that the deal is a loan that is granted by the treasury of the enterprise.</p> <p><i>Trading</i>: Indicates that the deal will likely be sold before its maturity date.</p> <p><i>Other</i>: Indicates that items do not fall within the previously listed parameters.</p>

Field or Control	Description
Amort Method (amortization method)	See Defining Amortization Functionality for IRP and IR Swap Deals .
Business Day Convention	<p>For the purposes of calculating interest, a business day convention is used for establishing the beginning and end of interest periods. Values are:</p> <ul style="list-style-type: none"> • <i>Following</i>: If the date of interest period begins or ends on a weekend day or a holiday, then the first business day following the date is used. • <i>Modified Following</i>: The same as <i>Following</i> 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. • <i>Previous</i>: If the date of interest period begins or ends on a weekend day or a holiday, then the last business day before the date is used. • <i>Modified Previous</i>: The same as <i>Previous</i> with the exception that if the previous day falls on the end of the previous calendar month, then the first business day of the current month is used.
Cashflows	<p>Click this button to view the cash flows that result from this deal on the Cashflows page (TRX_CASHFLOWS_TR).</p> <p>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.</p> <p>The display of the Cashflow button depends upon the instrument type that is selected.</p>
Compound Frequency	Define at what interval the interest compounds.

Field or Control	Description
Day Count Basis	<p>Select a day count basis. Values are:</p> <p>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.</p> <p>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.</p> <hr/> <p>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.</p> <hr/> <p>Actual/360: Assumes that a year consists of 360 days, but the months are counted as actual calendar days.</p> <p>Actual/365: Assumes that a year consists of 365 days, but the months are counted as actual calendar days.</p> <p>Actual/Actual: Assumes that the number of days between two dates is the actual number of calendar days.</p>
Day Counted Interest	<p>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 <i>Use Actual Interest Dates</i> or <i>Use Nominal Dates</i> to determine which interest dates to use when calculating interest payments.</p> <p>If you select <i>Use Nominal Dates</i>, the nominal interest dates (the interest dates before adjusting for nonbusiness days and weekends) determine the amount of the interest payment. If you select <i>Use Actual Interest Dates</i>, the actual interest dates (the interest dates after adjusting for nonbusiness days and weekends) determine the amount of the interest payment.</p>

Field or Control	Description
Deal Status	<p>This field has the default value of <i>Open</i> 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:</p> <p><i>Deactivated</i>: Indicates an open deal, erroneously entered and canceled.</p> <p><i>Forecasted</i>: Indicates a forecasted transaction.</p> <p><i>Matured</i>: Indicates a contractual deal past its maturity date.</p> <p><i>Open</i>: Indicates an active and open contractual deal. This is the default status for all deals.</p> <p><i>Sample</i>: Indicates a sample-only deal; do not use as an actual deal transaction.</p> <p><i>Sold / Bought Back</i>: Indicates a deal that is sold to another counterparty or bought back from the counterparty.</p> <p><i>Under Negotiation</i>: Indicates a deal that's in the process of being entered or preauthorized.</p> <p><i>Partially Sold / Bought Back</i>: Indicates a part of a deal that is sold to another counterparty or bought back from the counterparty.</p>
Deal Test	<p>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.</p> <p>See also Specifying IRP Deal Details.</p>
Description	<p>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.</p>
Exclude from Position	<p>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:</p> <p><i>EXCLUDE FROM POSITION Not Equal Y</i></p>

Field or Control	Description
Fees	<p>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.</p> <p>See “Creating Fee Entries” (PeopleSoft Cash Management).</p>
First Coupon Period	<p>You must select a value for this field if you selected the Same Interest for each Period option.</p> <p>Define the term for the first interest payment. Values are:</p> <ul style="list-style-type: none"> • <i>Long First Coupon Period</i>: 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. • <i>Normal First Coupon Period</i>: 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. • <i>Short First Coupon Period</i>: 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	<p>See the Interest Date Rule section of the Deal Detail page in Defining Deals.</p>
Index Margin	<p>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.</p> <p>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.</p>
Instrument Types	<p>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.</p>

Field or Control	Description
Interest Calculation	<p>Specify the method to use to calculate interest. Values are:</p> <p><i>Discount to Yield:</i> 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.</p> <p><i>Interest Bearing:</i> Select for interest-bearing instruments. This method calculates interest for each period and pays interest on each period end date.</p> <p><i>Straight Discount:</i> 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.</p>
Interest Date Rule	<p>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:</p> <ul style="list-style-type: none"> • <i>No Interest Date Rule:</i> No predefined calculation is used for determining interest. • <i>Backwards from Maturity Date:</i> 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. • <i>End of Month:</i> 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. • <i>Forwards from Issue Date:</i> Interest is calculated beginning from the issue date and going forward to the maturity date. • <i>Nth Weekday:</i> Enter a week and day on which the interest period will end. For example, select <i>Nth Weekday</i>, <i>Third</i> in the Nth Week field, and <i>Friday</i> in the Weekday field to designate that the end of the interest period will always fall on the third Friday of every month. • <i>Override Month and Day:</i> Select <i>Override Month and Day</i> and enter a month and day to designate when the interest period ends. For example, enter <i>10</i> in the Coupon Month field and <i>23</i> 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	<p>Values are:</p> <ul style="list-style-type: none"> • <i>Use Nominal Dates</i>: Determines the amount of the interest payment based on the interest dates before adjusting for nonbusiness days and weekends. • <i>Use Actual Interest Dates</i>: Determines the amount of the interest payment based on the interest dates after adjusting for nonbusiness days and weekends.
Interest Frequency	<p>Select an interval that reflects the cash flow frequency for the deal. Values are <i>Annual</i>, <i>At Maturity</i>, <i>Every 28 Days</i>, <i>Every 35 Days</i>, <i>Every 49 Days</i>, <i>Monthly</i>, <i>Quarterly</i>, <i>Semi-Annual</i>, and <i>Weekly</i>. In the Compounds field, define how frequently this interest interval compounds. Values are <i>Annual</i>, <i>At Maturity</i>, <i>Every 28 Days</i>, <i>Every 35 Days</i>, <i>Every 49 Days</i>, <i>Monthly</i>, <i>Quarterly</i>, <i>Semi-Annual</i>, and <i>Weekly</i>.</p>
Interest Period Start Date	<p>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.</p>
Instrument Notes	<p>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.</p>
Last Coupon Period	<p>You must select a value for this field if you selected the Same Interest for each Period option.</p> <p>Define the term for the last interest payment. Values are:</p> <ul style="list-style-type: none"> • <i>Long Last Coupon Period</i>: If, based on the payment scheduling, the maturity date arrives before a full payment period has elapsed, the final full coupon period is combined with the remaining partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of a month, a long-last coupon period of one and a half months is created. • <i>Normal Last Coupon Period</i>: The coupon period commences on the day that the deal is completed and the first payment is due at the end of one full period. • <i>Short Last Coupon Period</i>: If, based on the payment scheduling, the deal maturity date arrives before a full payment period has elapsed, the final payment is made based on the length of the partial period. For example, if the payments are scheduled for the end of each month, and the deal matures in the middle of the month, the last coupon is paid after only a half of a normal coupon period has elapsed.

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	<p>Select from the following options and enter a value in the +/ - Payment Days field:</p> <ul style="list-style-type: none"> • <i>Business Days - Paid in Advance:</i> The system calculates a payment for a specified number of days <i>before</i> 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. • <i>Business Days - Paid in Arrears:</i> The system calculates a payment for a specified number of days <i>after</i> the interest period end date, excluding days that are specified as nonbusiness days in the PeopleSoft calendar functionality. • <i>Calendar Days - Paid in Advance:</i> The system calculates a payment for a specified number of days <i>before</i> 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. • <i>Calendar Days - Paid in Arrears:</i> The system calculates a payment for a specified number of days <i>after</i> 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 <i>Fixed</i> , enter the rate. If you select <i>Floating</i> , 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	<p>Select from the following values and enter a value in the +/- Reset Days field:</p> <p><i>Set in Arrears</i>: Indicates that the reset date equates to the interest date that marks the end of the interest period.</p> <p><i>Set in Advance</i>: Indicates that the reset date equates to the interest date that marks the beginning of the interest period.</p>
Reset Frequency	Specify the reset parameter for the interest calculation. Field values ending in the suffix <i>- Comp</i> indicate the interest compounds (per the field value time period). Select from <i>Annual</i> , <i>At Maturity</i> , <i>Daily</i> , <i>Every 28 Days</i> , <i>Every 35 Days</i> , <i>Every 49 Days</i> , <i>Monthly</i> , <i>Quarterly</i> , <i>Semi-Annual</i> , <i>Weekly</i> , or the appropriate <i>- Comp</i> value.
Reset Index	Select a reset index for this instrument, for example, <i>LIBOR</i> . (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 <i>Under Negotiation</i> . Use the button to ensure that deals under negotiation have enough headroom reserved within the defined position limits. You must enter detail data on the Deal Detail page before using this feature. You can click the UnReserve button to reverse any limits that are established for deals that are under negotiation.
Same Interest each Period	<p>Select to have the system use a fixed amount to calculate interest payments, regardless of the number of days between interest dates.</p> <p>For IR Swap deals, if you select this value and the leg is a fixed-rate leg, the second list is replaced by two drop-down list boxes that enable odd (broken) first and last coupon periods to be handled. Select <i>Normal First Coupon Period</i>, <i>Short First Coupon Period</i>, or <i>Long First Coupon Period</i> in the first drop-down list box. Select <i>Normal Last Coupon Period</i>, <i>Short Last Coupon Period</i>, or <i>Long Last Coupon Period</i> in the second drop-down list box.</p>

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

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.

The screenshot shows the 'Deal Detail' page for a commodity deal. The top navigation bar includes 'Deal Detail' and 'Settlement Instructions'. The main header displays 'Unit: US001', 'Deal ID: 000000000361', 'Instrument Type: COMM GOLD', and a 'Template' section. Below the header, a 'Deal Detail' section shows 'Line 1 of 1' and 'Instrument Base Type: Commodity'. The 'Commodity Details' section contains fields for 'Spot Date' (04/01/2005), 'Maturity Date' (06/30/2005), 'Market/ Exchange' (NYMEX), 'Buy/Sell' (Buy), 'Price Per Unit' (336.60), 'Commodity Code' (GOLD), 'Unit of Measure' (OZT), and 'Quantity' (100.000). The 'Rate Reset Type' section includes 'Fixed' (selected) and 'Floating' options, along with 'Amount' (33,660.00) and 'Currency' (USD) fields. A 'Settle' button is also present.

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	<p>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:</p> <ul style="list-style-type: none"> • 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	<p>Click to access the Commodities Settlement page to define commodity settlement information.</p>
Deal Copy	<p>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.</p>

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



The screenshot shows the 'Deal Copy Details' page with the following fields:

- Deal ID: NEXT
- Instrument Base Type: Commodity
- Transaction Date: 04/10/2019
- Spot Date: 04/10/2019
- Term: 90
- Maturity Date: 07/09/2019
- Price Per Unit: 336.600
- Quantity: 100.0000

Related Links

[Entering Commodity Instrument Details](#)

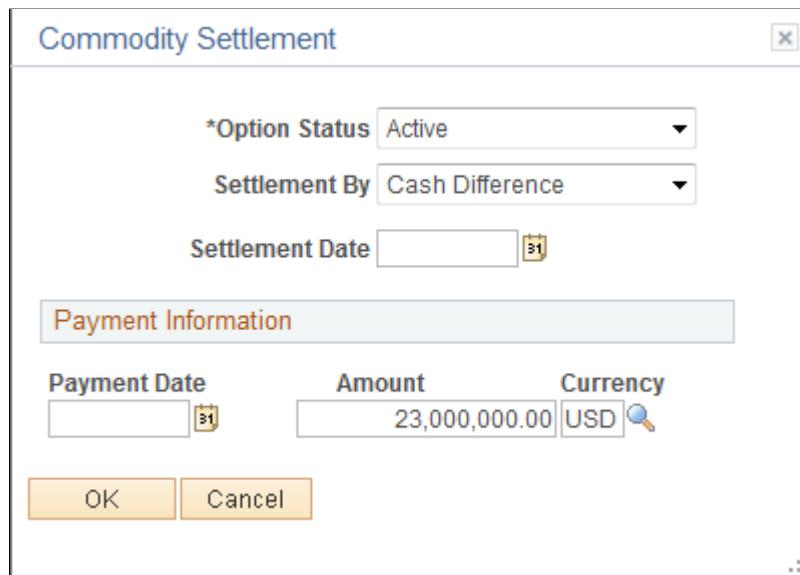
Commodity Settlement Page

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.



The screenshot shows the 'Commodity Settlement' page with the following fields:

- *Option Status: Active
- Settlement By: Cash Difference
- Settlement Date: 31
- Payment Information:

Payment Date	Amount	Currency
31	23,000,000.00	USD
- Buttons: OK, Cancel

Field or Control	Description
Current Status	<p>Select the current status of the option. Values are:</p> <ul style="list-style-type: none"> • <i>Active</i> • <i>Exercised</i> • <i>Expired</i> • <i>Inactive</i>
Settlement by	<p>Values are:</p> <ul style="list-style-type: none"> • <i>Cash Difference</i>: Settle difference using cash. • <i>Delivery of Payoff</i>: 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.

Deal Detail

Settlement Instructions

Unit US001 Deal ID T-FUTURE

Instrument Type FUTR-TBOND

Template

*Transaction Date 04/06/2001

Security ID 0000000001

Deal Detail

Line 1 of 2

Instrument Base Type Futures Contract

Futures Details

*Buy/Sell Buy	*# of Contracts 50.0000	*Delivery Year 2001	*Month 12	*Original Price 100.00000000
Market Rate Index FUCBT-TBDD	Dec 01 T-Bond contract	Settlement Currency USD		
Market/ Exchange CBOT	Quantity 100.00000000	Underlying Currency USD		
Minimum Margin 15,000.00	Tick Interval 0.05000000	Last Trade Date 12/19/2001		
Initial Margin Amount 2,000.00	Tick Amount 31.25	First Delivery Date 12/01/2001		

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.

Deal Detail

Settlement Instructions

Unit US001 Deal ID 000000000360 Instrument Type GENERIC Template

*Transaction Date 04/01/2005 Security ID

Deal Detail ②

Line 1 of 1 Instrument Base Type Generic Instrument

Extra Attributes

Cashflows Details

Cash Flows				
Date	Pay or Receive	Amount	Currency	
05/31/2005	Pay	-4,000.00	USD	<input type="button" value="+"/> <input type="button" value="-"/>

Generic Details

*Asset or Liability	Asset	Amount	4,000.00	*Position Currency	USD
*Start Date	04/01/2005	Term	60	*Maturity Date	05/31/2005

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

Portfolio

*Counterparty USBNK

Issuer USBNK

Dealer

*Accounting Treatment Held to Maturity

Broker

Guarantor USBNK

Reference

Description 60 Day to 2005-05-31 Generic Instrument USD 4k. A. 101 characters remaining

Deal Status Open

Exclude from Position
 Submit for Preview
 Net Deal Settlement Cashflows

Cashflows **Test Limits** **Deal Test** **Reserve** **Print** **Deal Copy**

Event Log Fees Instrument Notes Additional Holidays Bids Document Sequencing

Pool Information Deal Analytics Sell/Buyback Accounting Events

Attachments (0) Deal Accounting

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.

The screenshot shows the 'Deal Detail' page with the following details:

- Unit:** US001
- Deal ID:** TOPTION
- Instrument Type:** FXAMCLPT
- Template:** (empty)
- Transaction Date:** 01/02/1999
- Security ID:** (empty)
- Deal Detail:** Line 1 of 2, Instrument Base Type: Option
- Option Details:**
 - Start Date:** 01/04/1999
 - Expiry Date:** 09/01/1999
 - Purchase/Write:** Purchase
 - Call DEM / Put USD:** (empty)
 - Strike Rate:** 5.00000000
 - Option Status:** Active
 - Option Delta:** 1.00000000
 - Currency:** USD
- Premium Payments/Receipts:** Payment Date: 01/04/1999, Payment Amount: -2,221.00, Payment Currency: USD

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

Portfolio: GTI

*Counterparty: USBNK

Issuer: USBNK

Dealer:

*Accounting Treatment: Available for Sale

Broker:

Guarantor: USBNK

Reference:

Description:

150 characters remaining

Deal Status: Matured

Authorized

Exclude from Position
 Submit for Preview
 Net Deal Settlement Cashflows

Cashflows **Test Limits** **Deal Test** **Reserve** **Print** **Deal Copy**

Event Log Fees Instrument Notes Additional Holidays Bids Document Sequencing

Pool Information Attachments (0) Deal Accounting Accounting Events

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.

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

*Transaction Date: 04/01/2005

Security ID:

Deal Detail (1 of 2)

Line 1 of 2 Instrument Base Type: Option

Option Details

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

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

Strike Rate: 10.0000000 Option Delta: 1.0000000

Initial Intrinsic Value: 0.00 *Currency: USD

Premium Payments/Receipts

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

Exercise

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.

Portfolio

*Counterparty **USBNK**

Issuer **USBNK**

Dealer

*Accounting Treatment **Held to Maturity**

Broker

Guarantor **USBNK**

Reference

Description **Option with Binary Payoff of 20,000**

115 characters remaining

Deal Status **Open** Authorized

Exclude from Position
 Submit for Preview
 Net Deal Settlement Cashflows

Cashflows **Test Limits** **Deal Test** **Reserve** **Print** **Deal Copy**

Event Log Fees Instrument Notes Additional Holidays Bids Document Sequencing

Pool Information Deal Analytics Sell/Buyback

Attachments (0) Deal Accounting Accounting Events

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	<p>Select the type of barrier. Possible values are:</p> <p><i>Up and In:</i> 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.</p> <p><i>Up and Out:</i> 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.</p> <p><i>Down and Out:</i> 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.</p> <p><i>Down and In:</i> 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.</p>
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	<p>If you pay a rebate, select from the following values:</p> <ul style="list-style-type: none"> • <i>At Option Expiry:</i> 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. • <i>At Barrier Breach Date:</i> 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 <i>No Rebate Paid</i> .

Interest Date Rule

Field or Control	Description
Purchase/Write	<p>Values are:</p> <p><i>Purchase</i>: Select if you are purchasing the option; this means that you pay premiums.</p> <p><i>Write</i>: Select if you are selling the option; this means that you receive premiums.</p>
Option Status	<p>Select the status of the options. Values are:</p> <p><i>Inactive</i>: 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 <i>Inactive</i> selected in the Option Status field. If the option breaches the barrier, then the current option status becomes <i>Active</i>.</p> <p><i>Active</i>: The option is eligible for exercise. Options with Down and Out or Up and Out barriers start with <i>Active</i> selected in the Current Option Status field. If the option breaches the barrier, then the current option status becomes <i>Inactive</i>.</p> <p><i>Exercised</i>: The option is exercised.</p> <p><i>Expired</i>: The option exceeded its expiry date and is no longer eligible for exercise.</p> <p>See Defining Option and Option - Binary Payoff Deal Details.</p>
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 <i>American</i> or <i>Bermudan</i> 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	<p>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.</p> <p>If the option has a <i>European</i> exercise type, then the option can be exercised only on the expiry date.</p> <p>If the option has an <i>American</i> exercise type, then the option exercise can occur on any date between the start and expiry dates.</p>

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.

Settle Option by Cash Difference

*Current Option Status

Exercise Date

Payment Information

Payment Date

Amount

Currency

Field or Control	Description
Current Option Status	<p>Select the status of the option. Values are:</p> <p><i>Active</i>: The option is eligible for exercise.</p> <p><i>Exercised</i>: The option is exercised.</p> <p><i>Expired</i>: The option exceeded its expiry date. It is no longer eligible for exercise.</p> <p><i>Inactive</i>: The option is ineligible for exercise due to an Up and Out or Down and Out option barrier breach or cancellation.</p>

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.

Deal Detail

Settlement Instructions

Unit: US001 Deal ID: TCORPBOND3 Instrument Type: CORPBOND Template:

*Transaction Date: 05/11/2000

Security ID:

Facility ID:

Rating Agency: Value:

Deal Detail (1 of 1)

Line 1 of 1 Instrument 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		Coupon Start Date: 05/12/2000
Classification: Debt		*Rate Type: Floating <input checked="" type="checkbox"/>
Rate: 10.00000000		Reset Index: LIBOR <input type="text"/> <input type="button" value="Search"/>
Margin Operator: <input type="text"/>		Index Margin: <input type="text"/>
*Day Count Basis: 30/360		*Interest Calculation: Interest Bearing <input checked="" type="checkbox"/>
*Par Amount: 1,000,000.00		*Currency: USD <input type="text"/> <input type="button" value="Search"/>
*Settlement Amount: 1,000,000.00		*Price % of Par: 100.00000000
Purchased Interest: <input type="text"/>		Discount/Premium: Straightline Method <input checked="" type="checkbox"/>
Initial Reset Rate: 10.00000000		Estimated Maturity Date: <input type="text"/> <input type="button" value="Search"/>
*Amort Method: <input type="text"/>		

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.

Interest Dates and Calculation

Repeat Interest Dates

*Interest Frequency	<input type="button" value="Semi-Annual"/>	Interest Calculation
Reset Frequency	<input type="button" value="Semi-Annual"/>	<input type="radio"/> Same Interest each Period
Reset Rate Index Tenor	<input type="button" value="6 Month"/>	First Coupon <input type="button"/>
*Business Day Convention	<input type="button" value="Modified Following"/>	Last Coupon <input type="button"/>
Next Interest Payment	<input type="button" value="Traded Cum-Interest"/>	<input type="radio"/> Day Counted Interest
		Interest Dates <input type="button" value="Use Actual Interest Dates"/>

Interest Date Rule

No Interest Date Rule

Forwards from Issue Date

Backwards from Maturity Date

End of Month

Coupon Month

Override Month and Day

Coupon Month Coupon Day

Nth Weekday

Coupon Month Nth Week Weekday

*Payment Date

Reset Date

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.

Portfolio <input type="button"/>	*Accounting Treatment <input type="button" value="Held to Maturity"/>
*Counterparty <input type="button" value="USBNK"/>	Broker <input type="button"/>
Issuer <input type="button" value="USBNK"/>	Guarantor <input type="button" value="USBNK"/>
Dealer <input type="button"/>	Reference <input type="button"/>
Description <input type="text" value="1 Year to 2001-05-14 Debt USD 1.1m. @ LIBOR"/> 107 characters remaining	
Deal Status <input type="button" value="Matured"/>	Authorized
<input type="checkbox"/> Exclude from Position <input type="checkbox"/> Submit for Preview <input type="checkbox"/> Net Deal Settlement Cashflows	

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 <i>Debt</i> raising or an <i>Investment</i> . This is determined on the Instrument Detail page. If you select <i>Investment</i> , you can complete the Issuer and Guarantor fields on the Deal Detail page.
Issuer and Guarantor	These fields are active only if the following conditions are met: <ul style="list-style-type: none"> • The selected instrument base type is <i>Interest Rate Physical</i>. • The value in the Classification field (on the Deal Detail page) is <i>Investment</i>.
Par Amount	This is the amount that is paid or received when the IRP matures. For <i>Debt</i> , the settlement amount is the amount that is borrowed on the settlement date. For <i>Investment</i> , the settlement amount is the amount that is invested on the settlement date. If the amount of the deal is amortized, the amortization conditions must be defined. See 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 <i>Debt</i> , the settlement amount is the amount that is borrowed on the settlement date. If this deal is an <i>Investment</i> , the settlement amount is the amount that is invested on the settlement date.
Purchased Interest	Displays the accrued interest as calculated from the interest-period start date to the maturity date.

Field or Control	Description
Discount/Premium	<p>This field is available when the Interest Calculation field is set to <i>Interest Bearing</i>. 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:</p> <p><i>None</i> (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.</p> <p><i>Constant Yield Method</i>: 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.</p> <p><i>Straightline Method</i>: 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).</p> <p>See "Accounting Events" (PeopleSoft Cash Management).</p>
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	<p>This field appears only for interest-bearing debt instruments.</p> <p>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.</p> <p>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.</p> <p>When the accounting module calculates discount accrual for an estimated maturity date, it uses information from the estimated maturity date side of the table.</p>
Next Interest Payment	<p>Specify whether the next interest payment is:</p> <ul style="list-style-type: none"> • <i>Traded Cum-Interest</i>: Payment includes interest. • <i>Traded Ex-Interest</i>: Payment does not include interest.
Deal Copy	<p>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.</p>

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.

Deal Detail		Settlement Instructions	
Unit	US001	Deal ID	TSWAP
		*Transaction Date	04/25/1999
		Security ID	<input type="text"/>
Deal Detail ? <div style="text-align: right;"> <input type="button" value="Search"/> <input type="button" value="New"/> <input type="button" value="Edit"/> <input type="button" value="Delete"/> <input type="button" value="Print"/> <input type="button" value="1 of 1"/> <input type="button" value="View All"/> </div>			
Line	1	of	1
Instrument Base Type Interest Rate Swap			
Interest Rate Swap Details			
*Commencement Date <input type="text" value="04/27/1999"/>		Term	<input type="text" value="180"/>
*Amort Method <input type="text" value="Fixed Paydown"/>		*Maturity Date <input type="text" value="10/24/1999"/>	
*Forward Rate Options <input type="text" value="Not a Forward Rate Agreement"/>			
Pay		Receive	
*Rate Type <input type="text" value="Fixed"/>		*Rate Type <input type="text" value="Floating"/>	
Rate <input type="text" value="10.00000000"/>		Rate <input type="text" value="10.00000000"/>	
*Interest Calculation <input type="text" value="Interest Bearing"/>		*Interest Calculation <input type="text" value="Interest Bearing"/>	
*Day Count Basis <input type="text" value="30/360"/>		*Day Count Basis <input type="text" value="Actual/360"/>	
*Notional Amount <input type="text" value="1,000,000.00"/>		*Notional Amount <input type="text" value="1,000,000.00"/>	
*Currency <input type="text" value="USD"/>		*Currency <input type="text" value="USD"/>	
Reset Index <input type="text"/>		Reset Index <input type="text" value="LIBOR"/>	
Margin Operator <input type="text"/>		Margin Operator <input type="text" value="Add"/>	
Index Margin <input type="text"/>		Index Margin <input type="text" value="1.00000000"/>	
Percentage/Amount <input type="text"/>		Percentage/Amount <input type="text"/>	

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.

Interest Dates and Calculation

Repeat Interest Dates

Pay	Receive
*Interest Frequency: Semi-Annual	*Interest Frequency: Quarterly
Compound Frequency:	Reset Frequency: Quarterly
	Reset Rate Index Tenor: 3 Month
*Business Day Convention: Modified Following	*Business Day Convention: Modified Following

Interest Calculation Pay

Same Interest each Period

First Coupon:	First Coupon:
Last Coupon:	Last Coupon:

Day Counted Interest

Interest Dates: Use Nominal Dates	Interest Dates: Use Nominal Dates
-----------------------------------	-----------------------------------

Interest Date Rule - Pay

No Interest Date Rule

Forwards from Issue Date

Backwards from Maturity Date

End of Month

Override Month and Day

Nth Weekday

Coupon Month:	Coupon Month:
Coupon Month:	Coupon Month:
Coupon Day:	Coupon Day:
Coupon Month:	Coupon Month:
Nth Week:	Nth Week:
Weekday:	Weekday:

Interest Date Rule - Receive

No Interest Date Rule

Forwards from Issue Date

Backwards from Maturity Date

End of Month

Override Month and Day

Nth Weekday

Coupon Month:	Coupon Month:
Coupon Month:	Coupon Month:
Coupon Day:	Coupon Day:
Coupon Month:	Coupon Month:
Nth Week:	Nth Week:
Weekday:	Weekday:

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.

Pay +/- Date Rules	Receive +/- Date Rules
*Payment Date: Business Days-Paid in Arrears	*Payment Date: Business Days-Paid in Arrears
+/-Payment Days:	+/-Payment Days:
Reset Date:	Reset Date: Set in Advance
+/- Reset Days:	+/- Reset Days:

Portfolio:

***Counterparty:** TRBNK

Issuer: TRBNK

Dealer:

Description: 180 Days to 1999-10-24 Pay USD 1.0m. @ 10% Receive USD 1.0m. @ LIBOR

82 characters remaining

Deal Status: Matured

Exclude from Position
 Submit for Preview
 Net Deal Settlement Cashflows

Cashflows **Test Limits** **Deal Test** **Reserve** **Print** **Deal Copy**

Event Log Fees Instrument Notes Additional Holidays Bids Interest Dates

Pool Information Deal Accounting Accounting Events Document Sequencing

Attachments (0)

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 <i>Don't Swap</i> , <i>At Commencement</i> , <i>At Commencement and Maturity</i> , or <i>At Maturity</i> .
Amort Method (amortization method)	<p>Select to indicate how the deal is amortized.</p> <p>See Defining Amortization Functionality for IRP and IR Swap Deals.</p> <p>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.</p>
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	<p>Define the conditions for amortizing an IRP or IR swap deal.</p> <p>See the Deal Detail Page for more information.</p>
Interest and Payment Dates Page	TRX_INTEREST_TR	<p>View detailed information about payment dates.</p> <p>See the Interest and Payment Dates Page for more information.</p>

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	Fixed	<i>Same Interest each Period</i>
Note: You cannot use the constant amortization methods for floating-rate deals.		
Factored	Fixed	<p>Either of the following options:</p> <ul style="list-style-type: none"> • <i>Same Interest each Period</i> • <i>Day Counted Interest</i>

Amortization Method	Rate Type	Interest Calculation
Factored	Floating	<i>Day Counted Interest</i>

Understanding Amortization for IR Swap Deals

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

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

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

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

Specifying an Amortization Method for an IRP or IR Swap Deal

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

Navigation:

Deal Management > Capture Deals > Deals > Deal Detail

Field or Control	Description
Amort Method (amortization method)	<p>Select the method for amortizing the principal to zero or an end principal. Values are:</p> <ul style="list-style-type: none"> • <i>Constant Payment:</i> 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. • <i>Constant Term:</i> 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. • <i>Factored:</i> Amortization and accretion factors are applied to the principal and the principal is adjusted by that percentage. <p>When you select this value, the system amortizes the principal amount using factors that are entered on the Interest and Payment Dates page.</p> <p>You must complete the setup of this amortization method on the Deal Detail page before saving and exiting the deal.</p> <ul style="list-style-type: none"> • <i>Non Amortizing:</i> The principal is not amortized throughout the life of the deal. • <i>Fixed Paydown:</i> The principal changes for the term at a fixed percentage every period or by a fixed amount. The fixed paydown option is available only for IR swap deals.

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
<i>Constant Payment</i> or <i>Constant Term</i>	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 <i>0</i> value by default; you can edit these fields.
<i>Factored</i>	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.
<i>Fixed Paydown</i>	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
<i>Factored</i>	<p>To enter a factored value:</p> <ol style="list-style-type: none"> 1. In the Change Principal region, select <i>Pay</i> or <i>Receive</i> in the Leg field. 2. Enter a payment amount and payment date. 3. Click Change Principal at the prompt. <p>The system inserts a row with <i>Paydown</i> selected as the payment type, and the Factor field enabled.</p> <ol style="list-style-type: none"> 4. Click Save.
<i>Fixed Paydown</i>	<p>To edit the fixed-paydown, principal amount:</p> <ol style="list-style-type: none"> 1. Click the Change Principal link for a specific <i>Pay</i> or <i>Receive</i> 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
<u>Instrument Notes Page</u>	INSTR_NOTES_SHOW	View notes on the instrument that is associated with the deal.
<u>Additional Holiday Lists Page</u>	TRX DEAL HOLLST	Specify additional holiday list IDs for a deal, for example, holidays that affect a bank from another country.
<u>Counterparty Competitive Bids Page</u>	TRX COMPETITVE_BID	Enter counterparty, competitive-bid information for a deal.
<u>Extra Attributes Page</u>	INSTR_ADHOC_ATR	Review extra deal attributes that are assigned at the instrument type level.
Enter Fees Page	FEE_GENERATOR_PNL	<p>Define fees that are associated with a deal. The Fees link appears depending on the instrument type that is selected.</p> <p>See the “Enter Fees Page” (PeopleSoft Cash Management) for more information.</p>

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

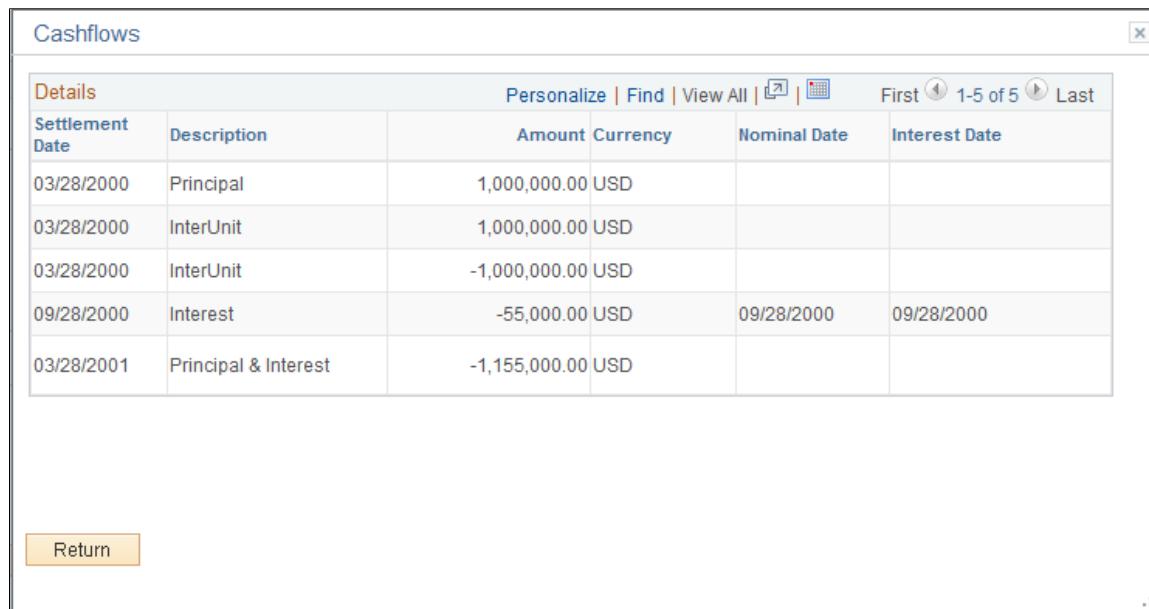
Use the Cashflows page (TRX_CASHFLOWS_TR) to view the resultant cash flows after saving a completed deal.

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.



The screenshot shows a table titled 'Cashflows' with the following data:

Settlement Date	Description	Amount	Currency	Nominal Date	Interest Date
03/28/2000	Principal	1,000,000.00	USD		
03/28/2000	InterUnit	1,000,000.00	USD		
03/28/2000	InterUnit	-1,000,000.00	USD		
09/28/2000	Interest	-55,000.00	USD	09/28/2000	09/28/2000
03/28/2001	Principal & Interest	-1,155,000.00	USD		

Below the table is a 'Return' button.

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>I</i> for an internal deal or <i>E</i> for an external deal.
Limit Min (limit minimum)	Review the minimum deal-limit amount of the positions.
Limit Max (limit maximum)	Review the maximum, deal-limit amount of the positions.
Total Utilization	Review the amount of the position limit that is used so far, including this deal.
Refresh	Click to perform the limit testing calculations again.

Related Links

[Understanding Limit Checked Workflow](#)

[Defining Position Limits](#)

Deal Checking Page

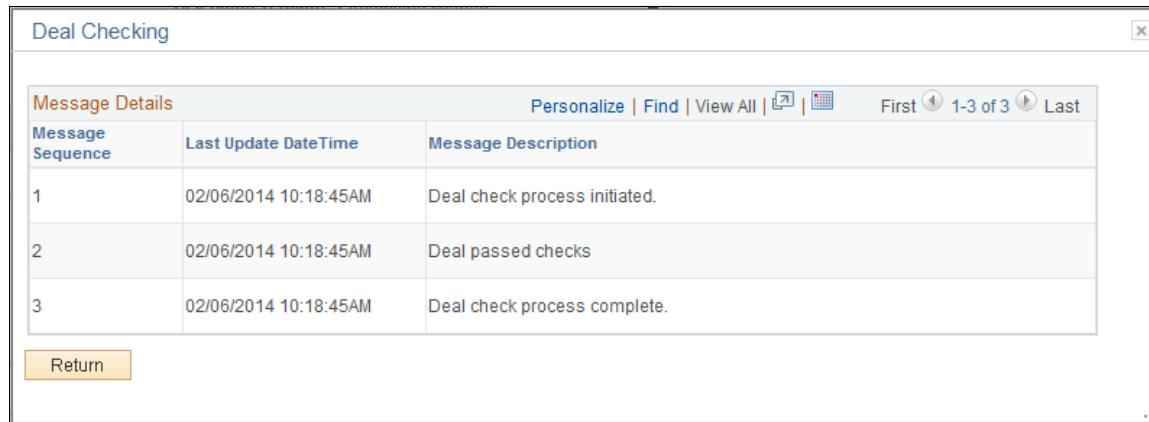
Use the Deal Checking page (POS_LMT_CHK_MSG) to determine whether the deal passes certain conditions that are specified on deal trees.

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.



The screenshot shows a table titled 'Message Details' with three columns: 'Message Sequence', 'Last Update DateTime', and 'Message Description'. The table contains three rows of data. At the bottom left is a 'Return' button.

Message Details			Personalize	Find	View All	Print	First	1-3 of 3	Last
Message Sequence	Last Update DateTime	Message Description							
1	02/06/2014 10:18:45AM	Deal check process initiated.							
2	02/06/2014 10:18:45AM	Deal passed checks							
3	02/06/2014 10:18:45AM	Deal check process complete.							

Return

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.

*Holiday List ID	Description
01	Standard Business Calendar
USA	United States

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.

Done	Counterparty	Request Time	Get Request Time	Quote Time	Get Quote Time	Bid Quote	Best Rate	Exclude	Their Dealer	Description
<input checked="" type="checkbox"/>	SPBNK	11:51:09AM	11:51:28AM	2.30000000	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	00028			

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 <i>Best bid is not chosen</i> .
Counterparty	Enter the counterparty that is making the bid.
Bid Quote Type	Specify whether you are recording bids on rates, yield, or price.
Best Rate	Designates the best rate quote for the deal.
	Click this icon to enter the system time for either the request or quote time.
Request Time	Enter the bid request time.
Quote Time	Enter the bid quote time.
Bid Quote	Enter the bid quote rate.
Best Rate	Displays the best bid rate (as determined by the system).
Exclude	Select to eliminate particular bids from consideration.
Their Dealer	Select the counterparty's dealer name.

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	<p>Displays a payment method for the settlement. If the field can be edited, you can select from the available values.</p> <p>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.</p> <p>See "External Accounts - Payment Methods Page" (PeopleSoft Banks Setup and Processing).</p>

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.

On Behalf of Deals

Unit US001	Deal ID 00000000361	Instrument Type COMM GOLD	Template
Back to Back Counterparty <input type="text"/> 			
<input type="button" value="Create Back to Back Deal"/>		<input type="button" value="List Related"/>	
Offsetting Back to Backs and Mirrors Personalize Find View All   First 1 of 1 Last			
Unit	Counterparty	Deal ID	Related As
US001		00000000361	Related to
		Amount	Create Mirror
			<input type="button" value="Create Mirror"/>

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
<u>Trade Detail Page</u>	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.

The screenshot shows the 'Trade Detail' tab selected. At the top, it displays 'Unit US001', 'Trade ID 000000000001', 'Instrument Type CORPBOND', and 'Template'. Below this, the 'Transaction Date' is set to '01/06/2003' and the 'Facility ID' is empty. The 'Instrument Base Type' is 'Interest Rate Physical'. The 'Interest Rate Physical Details' section contains fields for 'Expected Settlement Date' ('01/06/2003'), 'Rate' ('5.00000000'), 'Par Amount' ('100,000,000.00'), 'Price % of Par' ('99.00000000'), 'Margin Operator' (dropdown), 'Classification' ('Investment'), 'Rate Type' ('Fixed'), 'Currency' ('USD'), 'Reset Index' (dropdown), and 'Index Margin' (dropdown). Navigation buttons at the top right include 'Find', 'View All', 'First', '1 of 1', and 'Last'.

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

The screenshot shows the 'Trade Detail' tab selected. It includes fields for 'Portfolio' ('DEMO'), 'Counterparty' ('USBNK'), 'Issuer' ('USBNK'), 'Dealer' (empty), 'Reference' (empty), 'Broker' ('BR1'), 'Guarantor' ('USBNK'), and a large 'Description' text area. At the bottom, it shows 'Trade Type' ('Open'), 'Buy Or Sell' ('Buy/Issue'), 'Trade Status' ('Under Negotiation'), and 'Confirm Status' ('Pending'). Below these, there are sections for 'Instrument Notes' and 'Attachments (0)'.

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: <ul style="list-style-type: none"> <i>Close</i>: All the deals have matured and are unavailable for further trading. <i>Open</i>: The deals that are included in the ticket are available for trading.
Trade Status	Select <i>Deactivated</i> , <i>Open</i> , or <i>Under Negotiation</i> .
Confirm Status (confirmation status)	Select <i>Pending</i> , <i>Approved</i> , or <i>Rejected</i> .

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 <i>Open</i> , <i>Matured</i> , or <i>Sold / Bought Back</i> . 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 <i>Daily</i> , <i>Monthly</i> , <i>Quarterly</i> , or <i>Weekly</i> .
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
<u>My Portfolios Page</u>	TRX_PORTFOLIO_FAV	Group deals into portfolios.
Update My Portfolios Page	TRX_PORTFOLIO_FAV_A	Select additional portfolios to add to the My Portfolios page. See the <u>My Portfolios Page</u> for more information.
<u>Portfolio Manager Page</u>	TRX_PORTFOLIO_DTL	Monitor groups of portfolios.
<u>Deal Portfolios Page</u>	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_PORTFOLIO_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.

Portfolio Manager

Portfolio: Regional Treasury - I RTI

Deals						Personalize	Find	View All	Print	First	1-2 of 2	Last	
Unit	Deal ID	Instrument Type	Transaction Date	Counterparty	Status								
US001	TFX2	FX FWD	04/04/2000	USBNK	Matured								
US001	000000000357	AMORTSWAP	01/06/2003	USBNK	Open								

Add a Deal

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.

Deal Portfolios

Deal Portfolio

SetID SHARE
 *Effective Date

*Description

Portfolio RTI
 *Status

Short Description

Portfolio MTM 0.000 Currency

Portfolio Detail

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

Update Portfolio

Portfolio MTM History

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

As Of Date	MTM Value	Currency Code	Book Value

Revaluation Currency Market Rate Index Rate Type

Calculate MTM

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	<p>If the deals in the portfolio are of disparate currencies, specify a currency to which the deals can be revalued.</p> <p>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.</p>

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](#)

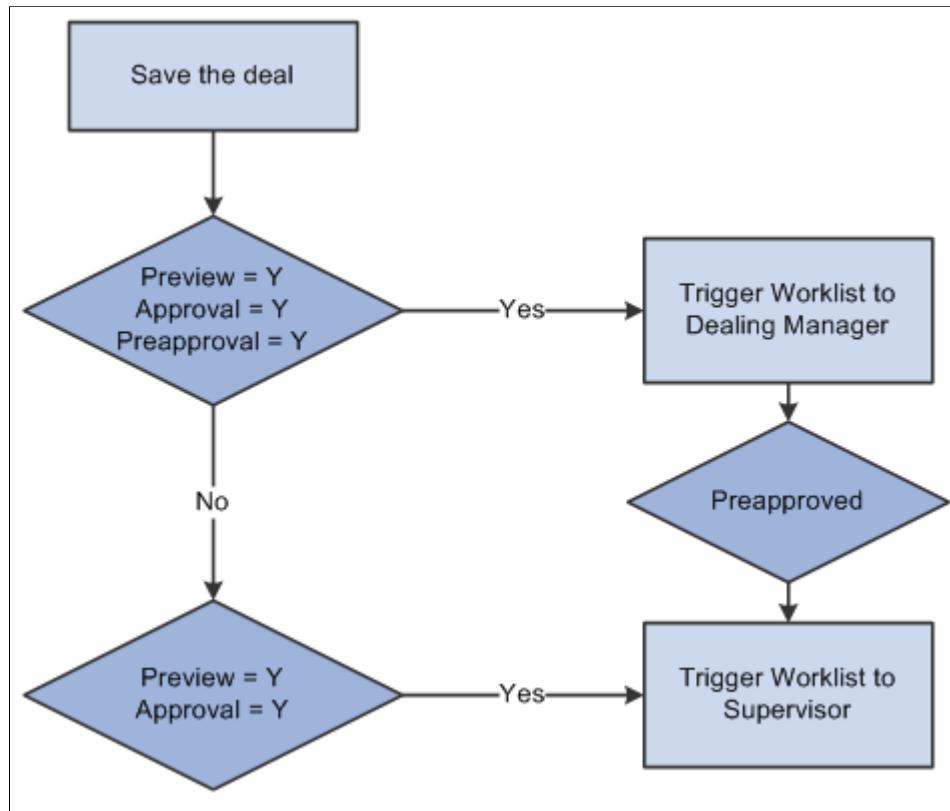
Using Approval Framework to Preview and Approve Deals

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).

Register Transactions

Process ID TreasuryDealconfirmation

*Description Treasury Deal confirmation

Owner ID Treasury

*Cross Reference Table TRX_AFCONF_XREF

Worklist Prefix

▼ Notification Options

Enable Notifications Email
 Worklist
 Push

*Notification Strategy Online Processing

Use Email Approvals:

Form Generator Package Root

Form Generator Class Path

► Internal URL Definition

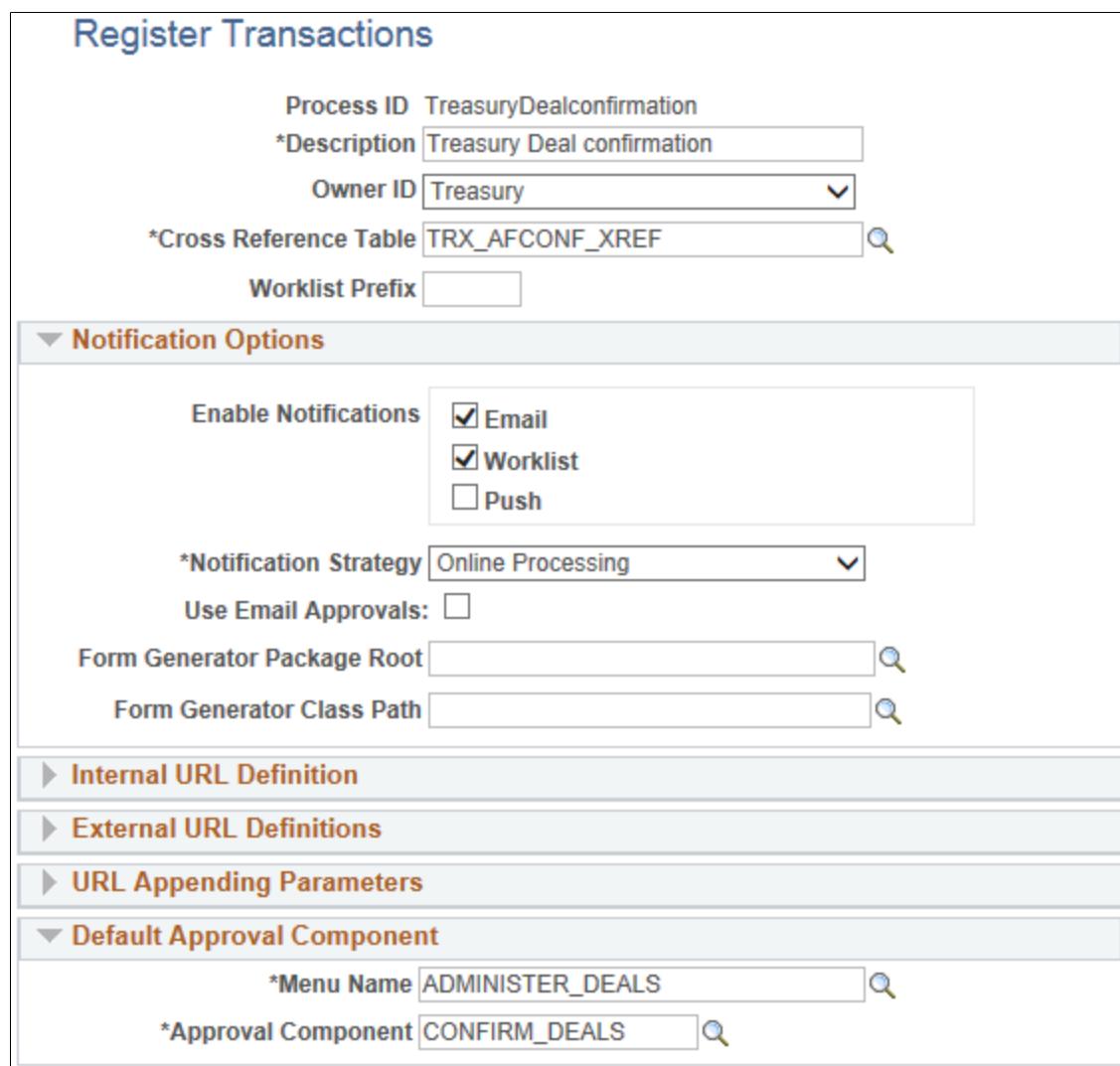
► External URL Definitions

► URL Appending Parameters

▼ Default Approval Component

*Menu Name ADMINISTER DEALS

*Approval Component CONFIRM DEALS



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

The screenshot shows the Oracle Database interface with the following sections:

- Approval Event Handler Class**:
 - Root Package ID: TREASURY_APPROVAL
 - Class Path: DEAL_APPROVAL:DealConfirmation
- Approval Status Monitor**:
 - Adhoc Package: TREASURY_APPROVAL
 - Adhoc Class: RequestInformation
 - Thread Package: TREASURY_APPROVAL
 - Thread Class: DEAL_APPROVAL:Thread
- Transaction Approval Levels**:

*Level	*Record (Table) Name	
1 Header	TRX_AFCON_HDRVW	<input type="button" value=""/>
- Level Record Key Field Label IDs**:

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

[Expand/Collapse All](#)

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	<p>Select any or all check boxes from the following options:</p> <ul style="list-style-type: none"> • Email • Worklist • Push

Field or Control	Description
Notification Strategy	<p>Select from the following options:</p> <ul style="list-style-type: none"> • <i>Offline Processing</i> - Processes notifications offline through NEM (Notification and Escalation Manager). • <i>Online Processing</i> - Enables email notifications to be processed immediately.
Use Email Approvals	<p>Select this check box to enable approvers to approve or deny the deal directly via the email notification without logging into the system.</p>

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.

Generic Template Definition
Blackberry Email Responses

Template: Deal Suspended

*Description: Deal Suspended Notification

Instructional Text:

Priority:

*Sender: System Email ID:

Subject: Deal ID %1 has been suspended by the Approver.

Message Text:

Deal with the following details has been suspended.

Business Unit : %2
 Instrument Type : %3
 Deal ID: %1

Below is the list of available variables for this template.

You can use template variables within your subject or message text.

The following variables can also be used:

%Date, %DateTime, %Time, %ServerTimeZone, %EmailAddress, %NotificationPriority, %NotificationToList, %NotificationCCList

Template Variables

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

See “Defining Notification Templates for Approval Framework” (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.

Configure Transactions

Process ID TreasuryDealApproval

Ad Hoc Approver Options

*Approval User Info View PSOPRDEFN_VW

Ad Hoc User List

User Utilities

User Utilities Package

User Utilities Path

Events

Find | View All First 1 of 3 Last

*Event Push Back

*Level Header

Menu Name CAPTURE DEALS

Approval Component PREVIEW DEALS

Page Name

Menu Action Update

SQL Object Identifier TR_AF DEAL TEMPLATE_SQL

Notifications

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

Main	Template Details	Push Notification	Frequency	<input type="button" value="grid"/>	
*Participant	User	Email	Worklist	Push	Template Name
1	Approvers <input type="button" value="▼"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/> Deal Pushed Back <input type="button" value="🔍"/> <input type="button" value="+"/> <input type="button" value="-"/>

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	<p>Select an event upon which action is taken:</p> <ul style="list-style-type: none"> • <i>Ad Hoc Delete</i> • <i>Ad Hoc Insert</i> • <i>Hold Step</i> • <i>Locked Out</i> • <i>No Approver Necessary</i> • <i>On Error</i> • <i>On Escalate</i> • <i>On Final Approval</i> • <i>On Final Denial</i> • <i>On Process Launch</i> • <i>On Reactivate</i> • <i>On Reassign</i> • <i>On Step Complete</i> • <i>On Terminate</i> • <i>Processing Complete</i> • <i>Push Back</i> • <i>Request Information</i> • <i>Request Information Added</i> • <i>Route for Approval</i> • <i>Route for Review</i>
Level	Specify <i>Header</i> or <i>Line</i> .
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	<p>Enter one of the following values:</p> <ul style="list-style-type: none"> • <i>Add</i> • <i>All</i> • <i>Correction</i> • <i>Data Entry</i> • <i>Update</i>
Participant	<p>Select participants in this event from the list:</p> <ul style="list-style-type: none"> • <i>A-Delegate</i> • <i>A-Proxy</i> • <i>Admin</i> • <i>Approvers</i> • <i>Dynamic</i> • <i>External</i> • <i>R-Delegate</i> • <i>R-Proxy</i> • <i>Requester</i> • <i>Reviewers</i> • <i>User List</i>
User, Email, Worklist, and Push	<p>Select the channel or channels through which the notification will be sent.</p>
Template Name	<p>Select the generic template you want to use for the email content of this notification.</p>

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.

The screenshot shows the 'User List Definition' page for the 'DEALING MANAGER' role. The page is divided into several sections:

- User List DEALING MANAGER**: The title and the role name.
- *Description**: A text input field containing 'DEALING MANAGER'.
- User List Source**: A section with radio buttons for selecting the source type:
 - Role (selected)
 - SQL Definition
 - Query
 - Application Class
- Role Name**: A text input field containing 'DEALING MANAGER' with a search icon.
- Route Control Attributes**: A section with input fields for 'Route Control Profile' and 'Record Name', each with a search icon.
- Route Control Type**: A table with one row and two columns:

Route Control Type	Field Name
1	<input type="text"/> (with a search icon)

Buttons for Personalize, Find, and navigation (First, Last, 1 of 1) are also present.

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, PTADEFN_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.

Setup Process Definitions

Clone Approval Process | Approval Process Viewer | Preview Approval Process

Process ID: TreasuryDealApproval
Definition ID: Treasury Deal Approval
Effective Date: 01/01/1900
Description:

Definition Options

Definition Criteria | Alert Criteria | Definition Notifications | Timeout Options

*Admin Role: SYSTEM ADMINISTRATOR | Default Process Definition
 *Status: Active | User Auto Approval
 Priority: 1 | Route to Requester
 Include Requester

Stages

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

*Stage Number: 1	Description: Deal PreApproval	Level: Header
Paths Description: <input type="text"/> *Source: Static <input type="button"/> Details <input type="button"/> Criteria <input type="button"/> + Steps Description: Approver User List Details Criteria <input type="button"/> + 1 Dealing Manager DEALING MANAGER <input type="button"/> Details <input type="button"/> Criteria <input type="button"/> + <input type="button"/> + *Stage Number: 2 Description: Deal Review Level: Header		
Paths Description: <input type="text"/> *Source: Static <input type="button"/> Details <input type="button"/> Criteria <input type="button"/> + Steps Description: Approver User List Details Criteria <input type="button"/> + 1 Supervisor SUPERVISOR <input type="button"/> Details <input type="button"/> Criteria <input type="button"/> + <input type="button"/> +		

[Expand/Collapse All](#)

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
<u>Deal Preview/Approval Page</u>	TRX_SUMMARY_TR	Select an approval status for a specified deal.
<u>Deal Approval Monitor Page</u>	TRX_AF_MON	Review approval routing or confirmation status.
<u>Treasury Deal Attachments Page</u>	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 <u>Deal Management Reports: A to Z</u> 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.

Deal Preview/Approval

Unit	US005	Deal ID	000000000377	Counterparty	USBNK
Instrument Type	CORPBOND	Reference			
Description	1 Year to 2013-09-10 Investment USD 1.0m. @ 3%				
Approval Status	Pending Review	Confirmation Status	Pending		
<input type="button" value="PreApprove"/>		<input type="button" value="Approve"/>	<input type="button" value="Suspend Deal"/>	Attachments (1)	Deal Approval Monitor
Deal Detail			Find View All	First 1 of 1	Last
Line 1	of 1	Instrument Base Type Interest Rate Physical			
Interest Rate Physical Details					
Settlement Date	09/10/2012	Term	365	Maturity Date	09/10/2013
Issue Date	09/10/2012	Coupon Start Date 09/10/2012			
Classification	Investment	Rate Type Fixed			
Rate	3.0000000	Reset Index			
Par Amount	1,000,000.00	Currency USD			
Settlement Amount	1,000,000.00	Price % of Par 100.00000000			
Amort Method	Non Amortizing	Purchased Interest			
Margin Operator	Index Margin				
Interest Dates and Calculation					
<input checked="" type="checkbox"/> Repeat Interest Dates Interest Frequency Semi-Annual Compound Frequency Reset Rate Index Tenor Business Day Convention Modified Following Next Interest Payment Traded Cum-Interest			Interest Calculation <input checked="" type="radio"/> Same Interest each Period First Coupon Normal First Coupon Period Last Coupon Normal Last Coupon Period <input type="radio"/> Day Counted Interest Interest Dates		
Interest Date Rule <input type="radio"/> No Interest Date Rule <input checked="" type="radio"/> Forwards from Issue Date <input type="radio"/> Backwards from Maturity Date <input type="radio"/> End of Month <input type="radio"/> Override Month and Day <input type="radio"/> Nth Weekday					
Coupon Month Coupon Month Coupon Month			Coupon Day Nth Week Weekday		
Payment Date Business Days-Paid in Arrears Reset Date			<input type="checkbox"/> Reset Weekday +/-Payment Days 0 +/- Reset Days 0		
Cashflows					
Sold/Bought Back					

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
<i>Pending</i>	Select for negotiated deals for preview.
<i>Previewed</i>	Select for reviewed deals.
<i>Submitted</i>	Select for deals that need manager approval.
<i>Suspended</i>	Select for negotiated deals needing management intervention. A deal with this approval status generates electronic mail messages if you selected the Enable Deal Preview/Approve check box on the Treasury Options page.

Using Approval Framework for Approving the Deal

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

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.

DealApproval Monitoring

Deal Approval Monitor

Business Unit US005 Deal ID 000000000377 Instrument Type CORPBOND

Deal PreApproval

Deal ID 000000000377:Pending

View/Hide Comments Start New Path

1

Skipped Smith,Jane DEALING MANAGER 09/10/12 - 10:08 AM

Pending Multiple Approvers DEALING MANAGER

Comments

Deal Review

Deal ID 000000000377:Awaiting Further Approvals

View/Hide Comments Start New Path

1

Not Routed Multiple Approvers SUPERVISOR

Comments

Comments

OK Cancel Refresh

The screenshot shows the Deal Approval Monitor page with the following details:

- Header:** DealApproval Monitoring, Deal Approval Monitor, Business Unit US005, Deal ID 000000000377, Instrument Type CORPBOND.
- Section 1: Deal PreApproval**
 - Deal ID: 000000000377:Pending
 - Actions: View/Hide Comments, Start New Path
 - Status: 1
 - Approvers:
 - Skipped: Smith,Jane (DEALING MANAGER) - 09/10/12 - 10:08 AM
 - Pending: Multiple Approvers (DEALING MANAGER)
 - Comments: A link to add comments.
- Section 2: Deal Review**
 - Deal ID: 000000000377:Awaiting Further Approvals
 - Actions: View/Hide Comments, Start New Path
 - Status: 1
 - Approvers:
 - Not Routed: Multiple Approvers (SUPERVISOR)
 - Comments: A link to add comments.
- Comments Section:** A large text area for entering comments.
- Buttons:** OK, Cancel, Refresh.

Treasury Deal Attachments Page

Use the Treasury Deal Attachments page (TRX_AF_ATTACH) to add, review, and make deal attachments visible to approvers when using Approval Framework.

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

Deal attachments using AF

Treasury Deal Attachments

Business Unit US005 Deal ID 00000000377

Details						Personalize	Find	View All	First	1 of 1	Last
Investment_Memo1_09102011.txt	Show to Approver?	Description	User	Name	Date/Time Stamp						
Investment_Memo1_09102011.txt	<input checked="" type="checkbox"/>	Note from Dealing Manager	DVP1	Gina Angelini	09/10/2012 10:17:46AM						

Adding large attachments can take some time to upload, therefore, it is advisable to save the transaction before adding large attachments.

Add Attachment

OK Cancel Refresh

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	<p>Generate the IRP Deal Confirmations report (TRX1012) or the FX Deal Confirmations report (TRX1013) providing information on deal confirmations.</p> <p>See Deal Management Reports: A to Z for more information.</p>
Confirmation Register Page (report)	RUN_TRC1005	<p>Generate the Deal Confirmation Register report (TRX1005) listing deal confirmation status.</p> <p>See Deal Management Reports: A to Z for more information.</p>

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.

Inbound Confirmation Validation

SetID	SHARE	Confirm Field Validation ID	TR_MATCH																												
Description <input type="text" value="Tr Confirmation Validation"/>																															
Deals Columns to be Confirmed <div style="display: flex; justify-content: space-between;"> Personalize Find View All <input type="button" value=""/> First <input type="button" value=""/> 1-6 of 16 <input type="button" value=""/> Last </div> <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>*Sequence</th> <th>Validation Column</th> <th></th> <th></th> </tr> </thead> <tbody> <tr><td>1</td><td>BUSINESS_UNIT</td><td><input type="button" value=""/></td><td><input type="button" value=""/></td></tr> <tr><td>2</td><td>COUNTERPARTY</td><td><input type="button" value=""/></td><td><input type="button" value=""/></td></tr> <tr><td>3</td><td>CPTY_REFERENCE</td><td><input type="button" value=""/></td><td><input type="button" value=""/></td></tr> <tr><td>4</td><td>INSTRUMENT_TYPE</td><td><input type="button" value=""/></td><td><input type="button" value=""/></td></tr> <tr><td>5</td><td>ISSUE_DT</td><td><input type="button" value=""/></td><td><input type="button" value=""/></td></tr> <tr><td>6</td><td>MATURITY_DT</td><td><input type="button" value=""/></td><td><input type="button" value=""/></td></tr> </tbody> </table>				*Sequence	Validation Column			1	BUSINESS_UNIT	<input type="button" value=""/>	<input type="button" value=""/>	2	COUNTERPARTY	<input type="button" value=""/>	<input type="button" value=""/>	3	CPTY_REFERENCE	<input type="button" value=""/>	<input type="button" value=""/>	4	INSTRUMENT_TYPE	<input type="button" value=""/>	<input type="button" value=""/>	5	ISSUE_DT	<input type="button" value=""/>	<input type="button" value=""/>	6	MATURITY_DT	<input type="button" value=""/>	<input type="button" value=""/>
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6	MATURITY_DT	<input type="button" value=""/>	<input type="button" value=""/>																												

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

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

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

<i>Page Name</i>	<i>Definition Name</i>	<i>Usage</i>
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](#)

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 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_ATTACHMENT*
- Deal Approvals: *DEAL_ATTACHMENT*
- 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
<u>Approvals Tile</u>	HMAP_APPR_TILE_FL	<p>Access the Pending Approvals page, which shows pending approval requests that are associated with the user who is logged in.</p> <p>See also general information about the “Approvals Tile” (Application Fundamentals).</p>
<u>Filters Page</u>	EOAWMA_FLTR_SCF	<p>Refine the results displayed in the Pending Approvals page.</p> <p>See also general information about the “Filters Page” (Application Fundamentals).</p>
<u>Attachments Page</u>	EOATT_VW_STD_FL	View supporting documentation.
<u>Approval Chain Page</u>	EOAWMA_APPC_SCF	<p>View status and approver information, and add approvers to the approval chain. View approval comments.</p> <p>See also general information about the “Approval Chain Page” (Application Fundamentals).</p>

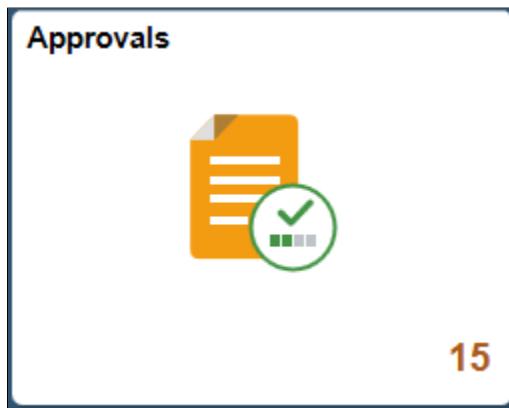
Approvals Tile

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).

A screenshot of the "Filters" page. The page has a header with "Cancel" and "Filter" buttons. Below the header are five filter fields, each with a dropdown arrow: "Type", "Requester", "From", "Date Period", and "Priority". At the bottom center is a "Reset" button.

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 <i>Medium</i> .

Attachments Page

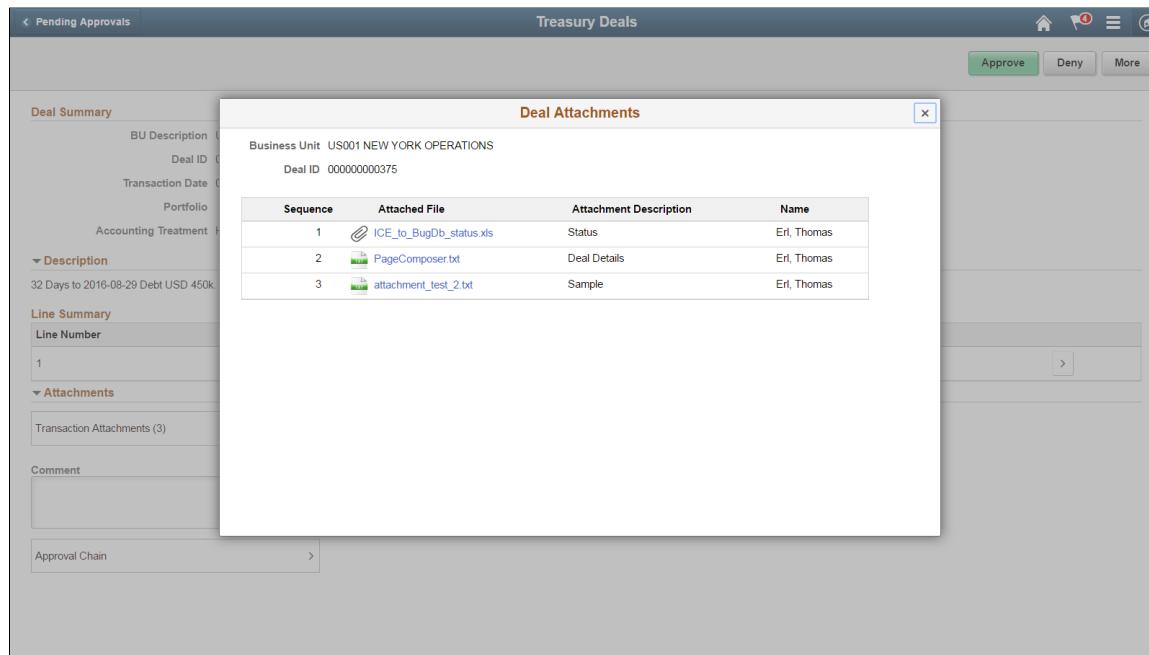
Use the Attachments page (EOATT_VW_STD_FL) to view supporting documentation for deal and settlement approvals and deal confirmations.

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	<p>View a list of all transactions that apply to the selected transaction category and access the respective transactions that are pending your approval.</p> <p>See also general information about the “Pending Approvals Page” (Application Fundamentals).</p>
Treasury Deals - Approval Header Detail Page	EOAWMA_TXNHDTL_FL	<p>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.</p> <p>See also general information about the “Approval Header Detail Page” (Application Fundamentals).</p>
Treasury Deals - Line Details Page	TR_APPRVL_LINE_FL	<p>View deal line details.</p> <p>See also general information about the “Approval Line Detail Page” (Application Fundamentals).</p>

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.

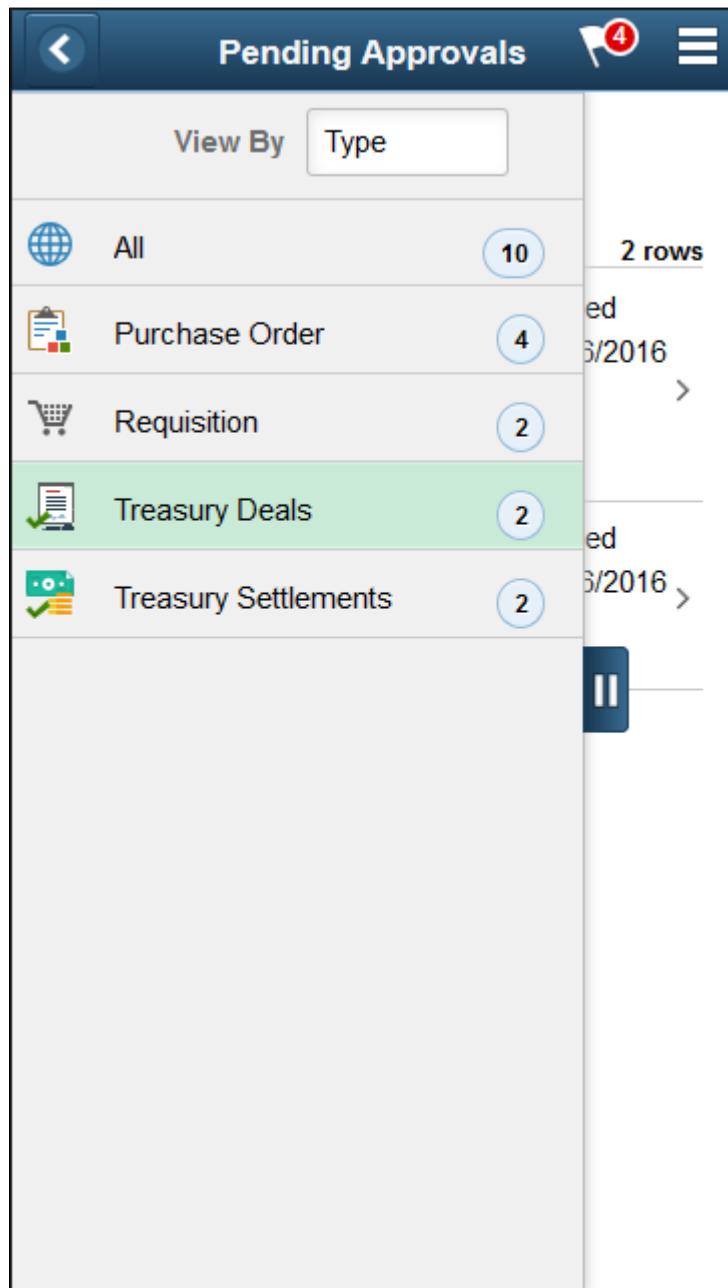
Navigation:

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

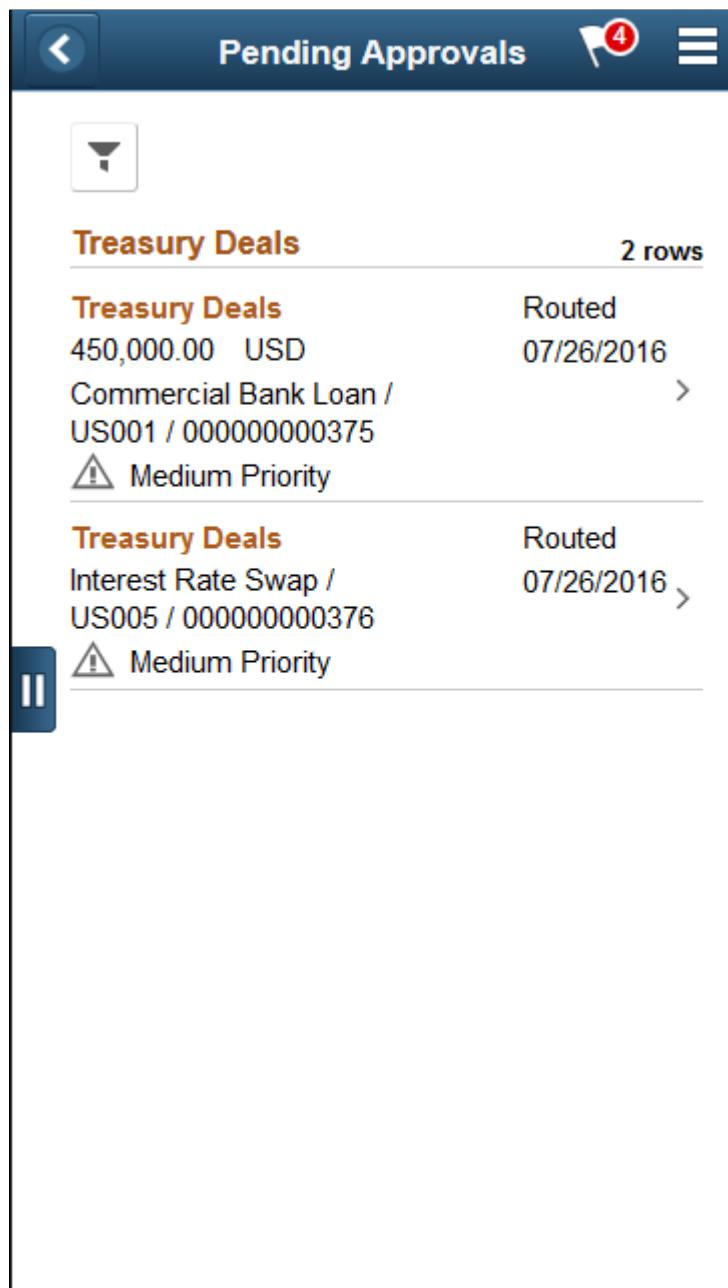
This example illustrates the fields and controls on the Treasury Deals - Pending Approvals page as displayed on a desktop (LFF).



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).

The screenshot shows the Treasury Deals - Approval Header Detail Page. At the top, there are buttons for Approve, Deny, and More. The main area is divided into sections: Deal Summary, Description, Line Summary, Attachments, and Comment. The Deal Summary section contains fields for BU Description (US001 NEW YORK OPERATIONS), Deal ID (000000000375), Transaction Date (07/26/16), Portfolio, Accounting Treatment (Held to Maturity), Bank Name (United States Bank), Issuing Agent (USBNK), Guarantor (USBNK), and Dealer ID (Erl, Thomas). The Description section shows a note: 32 Days to 2016-08-29 Debt USD 450k. @ LIBOR. The Line Summary section shows a table with one row: Line Number 1 and Instrument Type Interest Rate Physical. The Attachments section shows a link to Transaction Attachments (3). The Comment section is empty. The Approval Chain section is also empty.

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.

Deal Summary

BU US001 NEW YORK
 Description OPERATIONS
 Deal ID 000000000375
 Transaction 07/26/16
 Date
 Portfolio
 Accounting Held to Maturity
 Treatment
 Bank Name United States Bank
 Issuing Agent USBNK
 Guarantor USBNK
 Dealer ID Erl, Thomas

Description

32 Days to 2016-08-29 Debt USD 450k. @ LIBOR

Line Summary

Approve **Deny** **More**

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 <i>Denied</i> 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).

The screenshot shows a desktop application window titled "Treasury Deals". A modal dialog box is open, titled "Line Details". The "Line Details" dialog contains the following data:

Line Details	
Business Unit	US001 NEW YORK OPERATIONS
Deal ID	000000000375
Settlement Date	07/28/2016
Term	32
Par Amount	450,000,000 USD
Rate	5.0000000
Classification	Debt
Method of Amortization	Non Amortizing
Interest Calculation	Interest Bearing
Reset Rate Index	LIBOR

On the left side of the main window, there is a sidebar with the following sections:

- Deal Summary
- Description (32 Days to 2016-08-29 Debt USD 450k)
- Line Summary
- Attachments (3)
- Comment
- Approval Chain

At the top right of the main window, there are buttons for "Approve", "Deny", and "More".

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.

Line Details	
Business Unit	US005 FLORIDA OPERATIONS
Deal ID	MAP2
Transaction Line	1
Type	Interest Rate Physical
Settlement Date	05/29/2015
Term	161
Par Amount	9,000.000 USD
Rate	0.00000000
Classification	Investment
Method of Amortization	Non Amortizing
Maturity Date	11/06/2015
Rate Type	Fixed
Settlement Amount	9,000.000 USD
Reset Rate Index	
Interest Calculation	Interest Bearing

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

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:

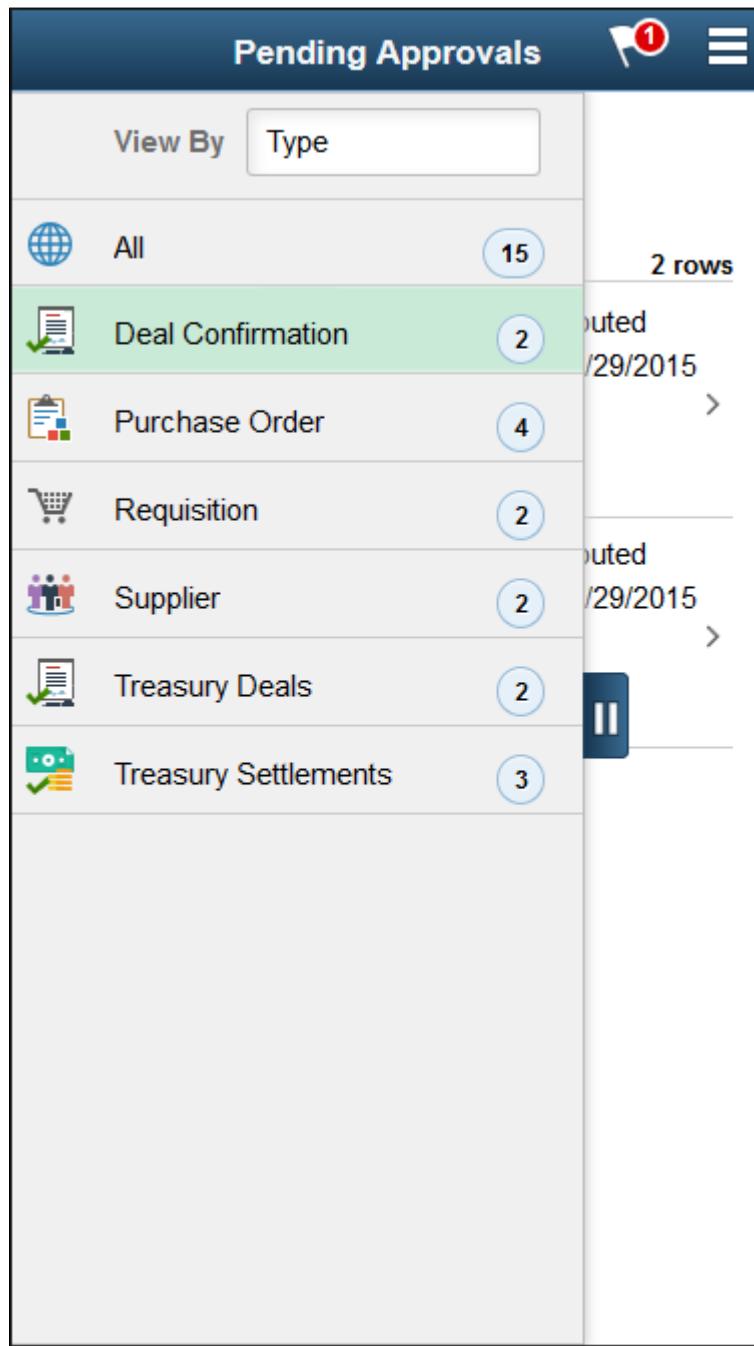
Select **Deal Confirmation** in the approval list panel on the left side of the page.

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



Pending Approvals	
Deal Confirmation	
Deal Confirmation	Corporate Bond / US005 / MAP1
8,000.00 USD	△ Medium Priority
Deal Confirmation	Corporate Bond / US005 / MAP2
9,000.00 USD	△ Medium Priority

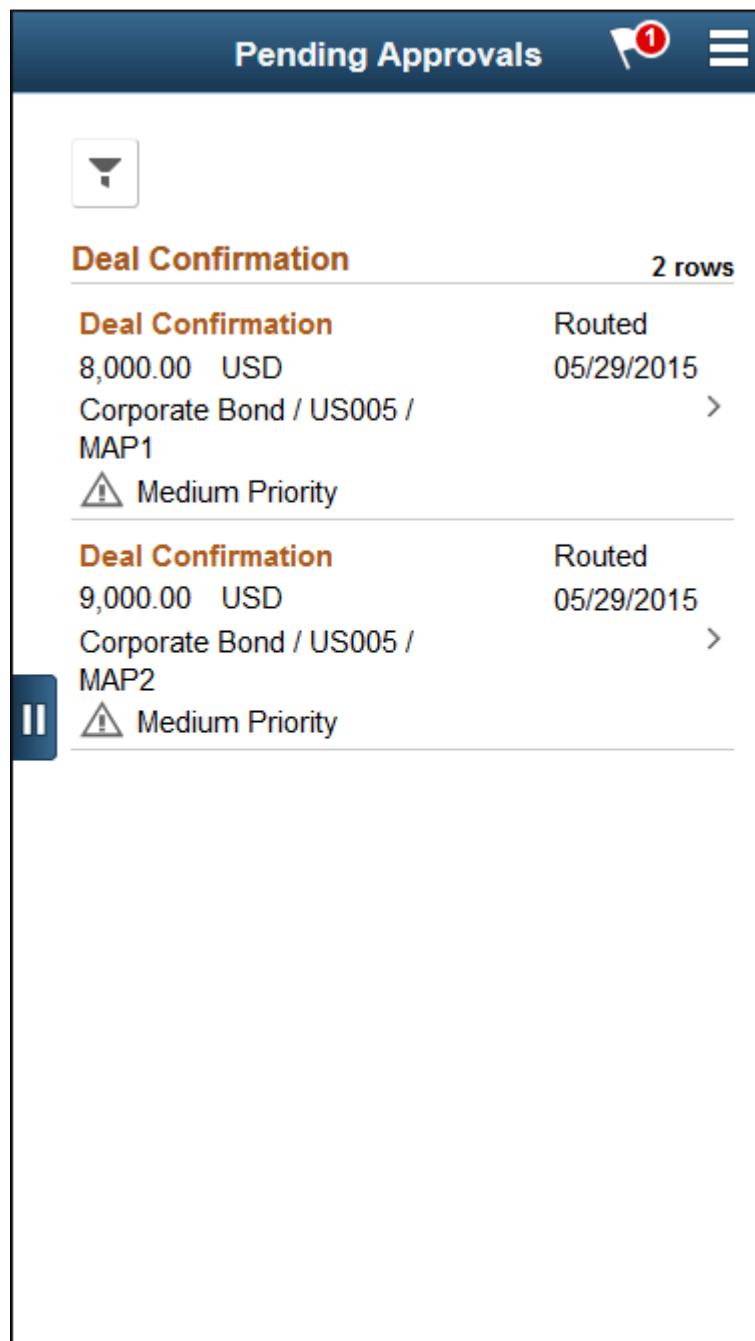
This example illustrates the fields and controls on the Pending Approvals - View By Transaction Type page as displayed on a phone (SFF).



The screenshot shows a mobile application interface for 'Pending Approvals'. The title 'Pending Approvals' is at the top, with a red notification badge containing the number '1' in the top right corner. Below the title is a 'View By' dropdown menu with 'Type' selected. The main content area displays a list of transaction types:

View By	Type	Count	Status
All		15	2 rows
Deal Confirmation		2	Outstanding 2015-07-29
Purchase Order		4	>
Requisition		2	Outstanding 2015-07-29
Supplier		2	>
Treasury Deals		2	II
Treasury Settlements		3	

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



Pending Approvals

Deal Confirmation 2 rows

Deal Confirmation	Routed
8,000.00 USD Corporate Bond / US005 / MAP1	05/29/2015
9,000.00 USD Corporate Bond / US005 / MAP2	05/29/2015

Medium Priority

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.

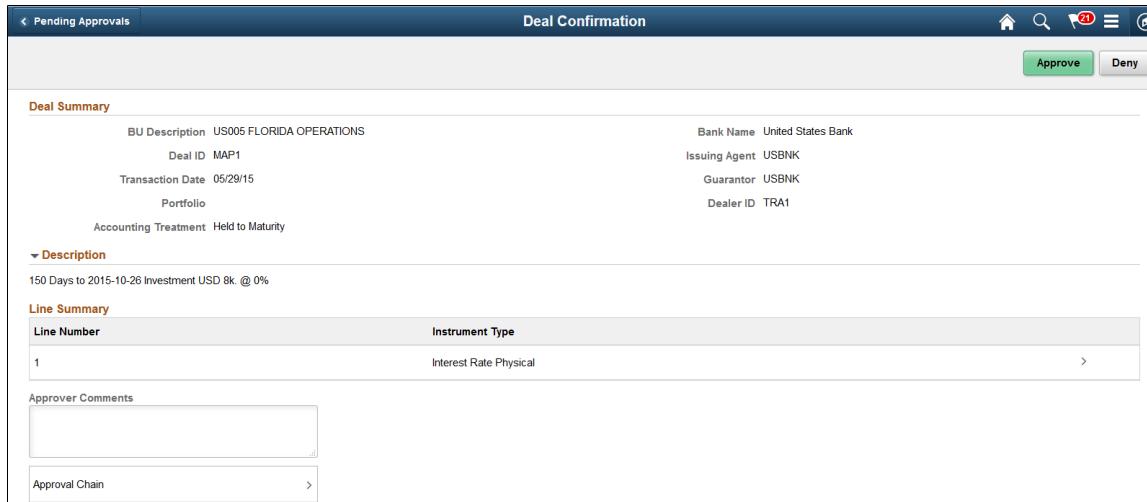
Deal Confirmation – Approval Header Detail Page

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).



Deal Confirmation

Deal Summary

BU Description	US005 FLORIDA OPERATIONS	Bank Name	United States Bank
Deal ID	MAP1	Issuing Agent	USBNK
Transaction Date	05/29/15	Guarantor	USBNK
Portfolio		Dealer ID	TRA1
Accounting Treatment	Held to Maturity		

Description

150 Days to 2015-10-26 Investment USD 8k. @ 0%

Line Summary

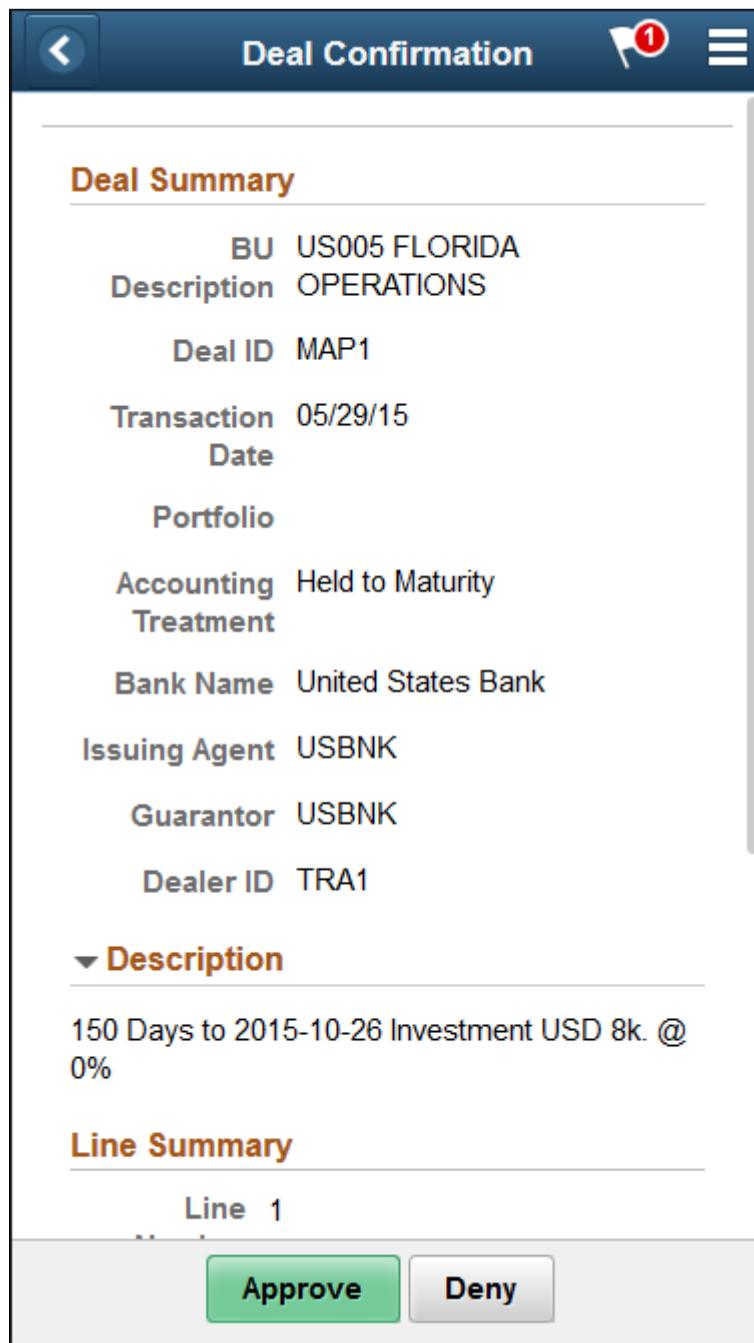
Line Number	Instrument Type
1	Interest Rate Physical

Approver Comments

Approval Chain

Approve **Deny**

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 <i>Denied</i> 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.

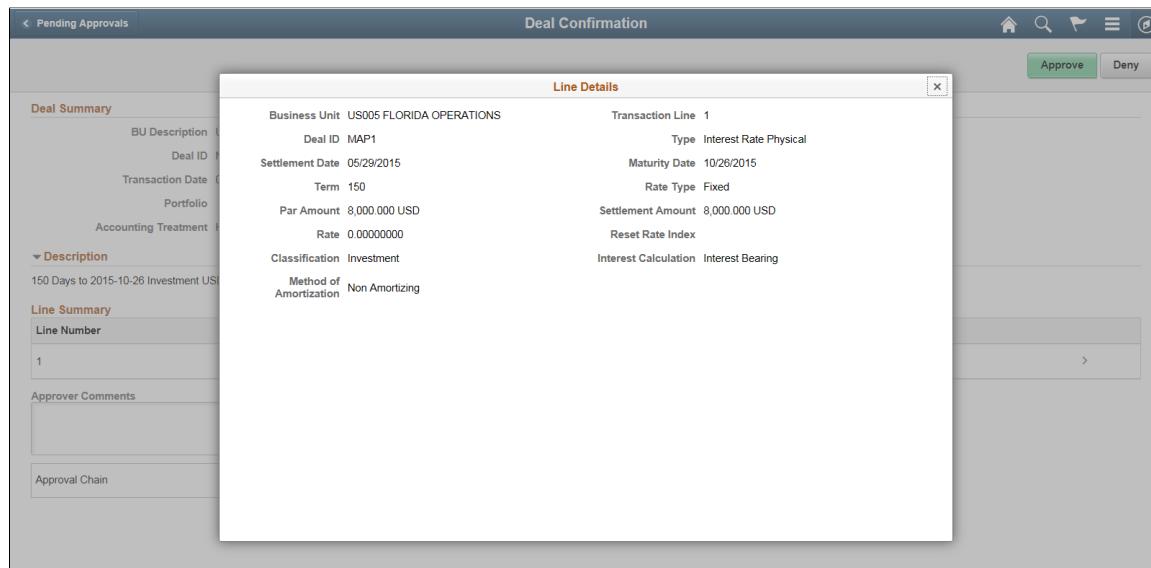
Deal Confirmation – Line Details Page

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.



The screenshot shows a desktop application window titled "Deal Confirmation" with a sub-dialog titled "Line Details". The "Line Details" dialog contains the following data:

Line Details	
Business Unit	US005 FLORIDA OPERATIONS
Deal ID	MAP1
Settlement Date	05/29/2015
Term	150
Par Amount	8,000 000 USD
Rate	0.0000000
Classification	Investment
Method of Amortization	Non Amortizing
Transaction Line	1
Type	Interest Rate Physical
Maturity Date	10/26/2015
Rate Type	Fixed
Settlement Amount	8,000 000 USD
Reset Rate Index	
Interest Calculation	Interest Bearing

The main application window shows a "Pending Approvals" list on the left and a large empty area on the right. The "Approve" and "Deny" buttons are located in the top right corner of the "Line Details" dialog.

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.

Line Details	
Business Unit	US005 FLORIDA OPERATIONS
Deal ID	MAP1
Transaction Line	1
Type	Interest Rate Physical
Settlement Date	05/29/2015
Term	150
Par Amount	8,000.000 USD
Rate	0.00000000
Classification	Investment
Method of Amortization	Non Amortizing
Maturity Date	10/26/2015
Rate Type	Fixed
Settlement Amount	8,000.000 USD
Reset Rate Index	
Interest Calculation	Interest Bearing

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.

Update/Display Sell / Buyback Details

Unit US001	Deal ID STL6	Instrument Type CORPBOND	Template
Transaction Dates			
Unwind Date <input type="text" value="01/07/2013"/> 		Settlement Date <input type="text"/> 	
Unwind Settlement			
<input type="radio"/> Pay <input checked="" type="radio"/> Rec		Unwind Principal Balance	0.00
Unwind Par <input type="text"/>		Unwind Pro Rata %	0.00000000
Sale Currency <input type="text" value="USD"/>		Amortized Disc/Premium	0.00
Price % of Par <input type="text"/>		Unamortized Disc/Premium	0.00
Unwind Principal Amount <input type="text"/>		Write-Off Unam Disc/Prem	0.00
Unwind Accrual Amount <input type="text"/>		Fee Balance	0.00
Unwind Settlement Amount 0.00		Amortized Fee	0.00
Unwind Book Value <input type="text"/>		Unamortized Fee	0.00
Gain/Loss 0.00		Write-Off Fee	0.00
Counterparty		Settlement Instructions	
SetID <input type="text" value="SHARE"/> 	Sale Bank SetID <input type="text"/> 	Our Settlement Bank <input type="text"/> 	
Counterparty <input type="text"/> 	Our Settlement Account <input type="text"/> 	Settlement Instructions <input type="text"/> 	
Dealer <input type="text"/>	Payment Method <input type="text"/>	Layout <input type="text"/> 	
Reference <input type="text"/>			
<input type="button" value="OK"/>		<input type="button" value="Cancel"/>	

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: $(\text{Sale Pro Rata \% / 100}) \times (\text{Unwind Princp. Bal.} + \text{Unamort. Fee Amt} + \text{Unamort. Disc. Prem})$
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: $(\text{Unamortized Disc / Prem}) \times (\text{Unwind Pro Rata \% / 100})$
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.

Repurchase Agreements Details

Repurchase Price

Collateral Limits

Minimum

Maximum

Substitution of Collateral

*Substitution

Limit

Collateral

Personalize Find View All First 1 of 1 Last					
Collateral ID	Amount	Currency	Security ID	Counterparty	Held By

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 <i>No Substitution</i> , <i>Substitution with Limits</i> , or <i>Unlimited Substitution</i> . If you select <i>Substitution with Limits</i> , enter the limit amount.
Add Collateral	Click to add the displayed collateral to the repo deal.

Rolling an IRP Deal Forward

This 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.

Roll Specific Details - Interest Rate Physical

Current Deal ID CDWEEKCOMP CDWEEKCOMP																			
Roll Deal Parameters																			
Rate	2.50000000																		
Term	1136																		
Maturity Date	11/21/2003 																		
<table border="1"> <thead> <tr> <th></th> <th>Principal</th> <th>Interest</th> </tr> </thead> <tbody> <tr> <td>Original</td> <td>300,000.00</td> <td>2,306.01</td> </tr> <tr> <td>Modify (+ or -) Principal</td> <td>50,000.00</td> <td>Allocate Interest One Period Roll, C</td> </tr> <tr> <td>(+) Interest Compounded</td> <td>0.00</td> <td>(-) Interest Compounded:</td> </tr> <tr> <td>Roll Principal</td> <td>350,000.00</td> <td>Roll Interest:</td> </tr> <tr> <td></td> <td></td> <td>Interest Due:</td> </tr> </tbody> </table>			Principal	Interest	Original	300,000.00	2,306.01	Modify (+ or -) Principal	50,000.00	Allocate Interest One Period Roll, C	(+) Interest Compounded	0.00	(-) Interest Compounded:	Roll Principal	350,000.00	Roll Interest:			Interest Due:
	Principal	Interest																	
Original	300,000.00	2,306.01																	
Modify (+ or -) Principal	50,000.00	Allocate Interest One Period Roll, C																	
(+) Interest Compounded	0.00	(-) Interest Compounded:																	
Roll Principal	350,000.00	Roll Interest:																	
		Interest Due:																	
<input type="button" value="OK"/> <input type="button" value="Cancel"/>																			

Field or Control	Description
Modify (+ or -) Principal	Enter a negative or positive amount to modify the original principal amount.
Allocate Interest	<p>Indicate how the system manages the original principal and current interest amounts for the rolled forward deal. Select from the following options:</p> <ul style="list-style-type: none"> • <i>Accrue</i>: 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. • <i>Compound</i>: 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. • <i>Pay</i>: 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. <p>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 <i>Pay</i> option.</p>
(+) 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**
- **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](#) | [Print](#) | [Email](#) 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	<input type="checkbox"/>	57,479.170	0.000	57,479.170	1,500,000.000	
Interest Payment	10/22/2001	10/22/2001	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2002	04/22/2002	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2002	10/22/2002	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2003	04/22/2003	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2003	10/22/2003	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2004	04/22/2004	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2004	10/22/2004	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	04/22/2005	04/22/2005	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	
Interest Payment	10/22/2005	10/24/2005	<input type="checkbox"/>	58,125.000	0.000	58,125.000	1,500,000.000	

Add Principal Paydown/Drawdown

Payment Type Principal Amount

Payment Date

Change Rate

From Date To Date 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.

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

Interest Dates and Amounts		Transaction Rates		Personalize Find View All First 1-10 of 20 Last	
Type	Period End Date	Payment Date	Rate Set	Rate from Source	
Interest Payment	04/22/2001	04/23/2001	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	10/22/2001	10/22/2001	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	04/22/2002	04/22/2002	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	10/22/2002	10/22/2002	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	04/22/2003	04/22/2003	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	10/22/2003	10/22/2003	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	04/22/2004	04/22/2004	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	10/22/2004	10/22/2004	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	04/22/2005	04/22/2005	<input checked="" type="checkbox"/>	7.75000000	
Interest Payment	10/22/2005	10/24/2005	<input checked="" type="checkbox"/>	7.75000000	

Add Principal Paydown/Drawdown

Payment Type Principal Amount

Payment Date Add Paydown/Drawdown

Change Rate

From Date To Date Rate Change Rate

[Event Log](#)

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	<p>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.</p> <p>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.</p> <p>If the cash flow is Firm, an accounting event is generated if you select Rate Set.</p> <p>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.</p> <p>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.</p>
Reset Date	<p>The date that interest rate is reset. This is available for IR swap deals and IRP floating-rate deals only.</p>
Rate from Source	<p>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.</p>
Index Margin	<p>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.</p> <p>You can override the margin for one or more interest periods.</p>
Rate	<p>This field shows the adjusted interest rate inclusive of the margin.</p>

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.

The screenshot shows the 'Interest and Payment Dates' page for a deal with Unit 'US001' and Deal ID '000000000366'. The table displays two interest payments: one on 02/28/2013 for -2,375.00 and another on 05/31/2013 for 0.00. The 'Change Margin' section at the bottom allows setting 'From Date', 'To Date', and 'Index Margin' with a 'Change Margin' button.

Type	Period End Date	Payment Date	Override Interest Payment	Payment Amount	Principal Payment	Interest Payment	Principal Balance	Currency
Interest Payment	02/28/2013	02/28/2013		-2,375.00	0.00	-2,375.00	-5,000,000.00	USD
Interest Payment	05/31/2013	05/31/2013		0.00	0.00	0.00	-5,000,000.00	USD

Change Margin

From Date: To Date: Index Margin: Change Margin

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

Interest and Payment Dates

Unit US001 Deal ID 000000000366 Line 1

Description Bureau of Public Debt floating rate deal

Details

Interest Dates and Amounts Transaction Rates

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

Type	Period End Date	Payment Date	Rate Set	Reset Date	Rate from Source	Index Margin	Rate
Interest Payment	02/28/2013	02/28/2013	<input checked="" type="checkbox"/>	11/30/2012	0.19000000		0.19000000
Interest Payment	05/31/2013	05/31/2013	<input type="checkbox"/>	02/28/2013			

Add Principal Paydown/Drawdown

Payment Type Principal Amount

Payment Date Add Paydown/Drawdown

Change Margin

From Date To Date Index Margin

Change Margin

[Event Log](#)

Field or Control	Description
Change Margin	<p>Use this section to override the margin for one or more interest periods. Enter a range of dates and the desired index margin.</p> <p>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.</p>

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 Print First 1-10 of 20 Last									
Interest Dates and Amounts Transaction Rates Print									
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 [i]	06/30/2003 [i]	<input type="checkbox"/>	-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	06/30/2003 [i]	06/30/2003 [i]	<input type="checkbox"/>	225,000.00	0.00	225,000.00	5,000,000.00	USD
Pay	Interest Payment	12/31/2003 [i]	12/31/2003 [i]	<input type="checkbox"/>	-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	12/31/2003 [i]	12/31/2003 [i]	<input type="checkbox"/>	268,333.33	0.00	268,333.33	5,000,000.00	USD
Pay	Interest Payment	06/30/2004 [i]	06/30/2004 [i]	<input type="checkbox"/>	-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	06/30/2004 [i]	06/30/2004 [i]	<input type="checkbox"/>	0.00	0.00	0.00	5,000,000.00	USD
Pay	Interest Payment	12/31/2004 [i]	12/31/2004 [i]	<input type="checkbox"/>	-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	12/31/2004 [i]	12/31/2004 [i]	<input type="checkbox"/>	0.00	0.00	0.00	5,000,000.00	USD
Pay	Interest Payment	06/30/2005 [i]	06/30/2005 [i]	<input type="checkbox"/>	-250,000.00	0.00	-250,000.00	-5,000,000.00	USD
Receive	Interest Payment	06/30/2005 [i]	06/30/2005 [i]	<input type="checkbox"/>	0.00	0.00	0.00	5,000,000.00	USD

[▶ Add Principal Paydown/Drawdown](#)

[▼ Change Rate](#)

From Date [\[i\]](#) To Date [\[i\]](#) Rate Leg [Pay leg](#) [Change Rate](#)

[▼ Change Margin](#)

From Date [\[i\]](#) To Date [\[i\]](#) 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.

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	Rate Set	Reset Date	Rate from Source	Index Margin	Rate
Pay	Interest Payment	06/30/2003	06/30/2003	<input checked="" type="checkbox"/>		10.00000000		10.00000000
Receive	Interest Payment	06/30/2003	06/30/2003	<input checked="" type="checkbox"/>	01/01/2003	9.00000000		9.00000000
Pay	Interest Payment	12/31/2003	12/31/2003	<input checked="" type="checkbox"/>		10.00000000		10.00000000
Receive	Interest Payment	12/31/2003	12/31/2003	<input checked="" type="checkbox"/>	06/30/2003	10.50000000		10.50000000
Pay	Interest Payment	06/30/2004	06/30/2004	<input checked="" type="checkbox"/>		10.00000000		10.00000000
Receive	Interest Payment	06/30/2004	06/30/2004	<input type="checkbox"/>	12/31/2003			
Pay	Interest Payment	12/31/2004	12/31/2004	<input checked="" type="checkbox"/>		10.00000000		10.00000000
Receive	Interest Payment	12/31/2004	12/31/2004	<input type="checkbox"/>	06/30/2004			
Pay	Interest Payment	06/30/2005	06/30/2005	<input checked="" type="checkbox"/>		10.00000000		10.00000000
Receive	Interest Payment	06/30/2005	06/30/2005	<input type="checkbox"/>	12/31/2004			

Add Principal Paydown/Drawdown

Change Rate

From Date To Date Rate Leg

Change Margin

From Date To Date Index Margin Leg

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	<p>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.</p>
Rate Set and Rate	<p>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.</p> <p>If the cash flow is <i>Firm</i>, an accounting event is generated if you select Rate Set.</p> <p>If you deselect Rate Set, the cash flow is <i>Provisional</i>, 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.</p> <p>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.</p>

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	<p>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.</p> <p>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.</p> <p>If the cash flow is <i>Firm</i>, an accounting event is generated upon selecting the Rate Set check box.</p> <p>If the cash flow is <i>Provisional</i> 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.</p>
Reset Date	<p>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.</p>

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

<i>Field or Control</i>	<i>Description</i>
Add Principal Paydown/Drawdown	<p>Use these fields to modify principal information:</p> <ol style="list-style-type: none"> 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. <p>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.</p>

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.

Interest and Payment Dates

Unit US001 Deal ID 000000000367 Line 1

Description 1 Year to 2015-02-10 Investment USD 1.0m. @ 4%

Details Interest Dates and Amounts Transaction Rates

Personalize | Find | View All | | | | First Last

Type	Period End Date	Payment Date	Override Interest Payment	Payment Amount	Principal Payment	Interest Payment	Principal Balance	Currency
Interest Payment	03/10/2014 <input type="button" value="New"/>	03/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,333.33	0.00	3,333.33	1,000,000.00	USD <input type="button" value="New"/>
Interest Payment	04/10/2014 <input type="button" value="New"/>	04/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,333.33	0.00	3,333.33	1,000,000.00	USD <input type="button" value="New"/>
Paydown	04/10/2014 <input type="button" value="New"/>	04/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	-50,000.00	-50,000.00	0.00	1,050,000.00	USD <input type="button" value="New"/>
Paydown	04/10/2014 <input type="button" value="New"/>	04/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	-35,000.00	-35,000.00	0.00	1,085,000.00	USD <input type="button" value="New"/>
Interest Payment	05/12/2014 <input type="button" value="New"/>	05/12/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,857.78	0.00	3,857.78	1,085,000.00	USD <input type="button" value="New"/>
Interest Payment	06/10/2014 <input type="button" value="New"/>	06/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,375.56	0.00	3,375.56	1,085,000.00	USD <input type="button" value="New"/>
Interest Payment	07/10/2014 <input type="button" value="New"/>	07/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,616.67	0.00	3,616.67	1,085,000.00	USD <input type="button" value="New"/>
Drawdown	07/10/2014 <input type="button" value="New"/>	07/10/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	60,000.00	60,000.00	0.00	1,025,000.00	USD <input type="button" value="New"/>
Interest Payment	08/11/2014 <input type="button" value="New"/>	08/11/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,530.56	0.00	3,530.56	1,025,000.00	USD <input type="button" value="New"/>
Interest Payment	09/11/2014 <input type="button" value="New"/>	09/11/2014 <input type="button" value="Edit"/>	<input type="checkbox"/>	3,416.67	0.00	3,416.67	1,025,000.00	USD <input type="button" value="New"/>

Add Principal Paydown/Drawdown

Payment Type Principal Amount

Payment Date

Change Rate

From Date To Date Rate

Event Log

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
<input type="button" value="Delete"/>	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, <i>LIBOR</i> (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
<u>Mature Deals Page</u>	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	<p>Deactivate a previously active deal and automatically reverse the accounting entries, if desired.</p> <p>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.</p>

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	<p>Select the date to use as the accounting date for the reversal accounting entries.</p> <p>The Reversal Date field is available for input when the reversal date option is <i>Specify Date</i>.</p> <p>Select a reversal date from these values:</p> <ul style="list-style-type: none"> • <i>Current Date</i> - Select to use the current date as the accounting date for the reversal accounting entries. • <i>Specify Date</i> - This option requires a value in the Reversal Date field, where you can enter a specific accounting date.
Combo Template	<p>Specify a ChartField combination editing template.</p> <p>See “Setting Up Combination Editing” (Application Fundamentals).</p>

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)

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

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

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

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

Entering Bank Loans

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

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

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	<i>Debt</i>
	Rate Type	<i>Floating</i>
	Rate	6.7
	Reset Index	<i>LIBOR</i>
	Day/Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	1,000,000.00
	Currency	<i>USD</i>
	Settlement Amount	1,000,000.00
	Price % of Par	100.0 (Automatically populated with the default value.)
	Discount/Premium	<i>Straightline Method</i>
	Initial Reset Rate	6.7
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Quarterly</i>

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

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

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

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	<i>US001</i>
	Deal ID	<i>358</i>
	Instrument Type	<i>BANKLOAN</i>

Page	Field	Field Value
	Transaction Date	04/30/2003
	Instrument Base Type	<i>Interest Rate Physical</i>
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	<i>Debt</i>
	Rate Type	<i>Fixed</i>
	Rate	5.0
	Day Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	450,000.00
	Currency	<i>USD</i>
	Settlement Amount	450,000.00.
	Price % of Par	100.0 (Automatically populated with the default value.)
	Discount/Premium	<i>Straightline Method</i>
	Amortization Method	<i>Constant Payment</i>
	End Principal	0.00

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

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

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

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

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

Page	Field	Field Value
	Settlement Date	11/02/2005
	Description	<i>Interest</i>
	Amount	-81,697.49
	Currency	USD
	Nominal Date	11/02/2005
	Interest Date	11/02/2005

	Settlement Date	05/02/2006
	Description	<i>Principal & Interest</i>
	Amount	-81,697.47
	Currency	USD

Entering Sell/Buybacks

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

Sell/Buyback with Partial Sale

A corporate bond investment was entered on April 30, 2003. The bond was issued in the amount of \$1,000,000.00 USD for 2 years to mature May 1, 2005 at 6.125% interest. On September 30, 2003, the investor partially sells 30% of the investment to another investor.

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	<i>Interest Rate Physical</i>
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	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	6.125
	Day/Count Basis	30/360
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	2,000,000.00
	Currency	<i>USD</i>
	Settlement Amount	2,000,000.00
	Price % of Par	100.0
	Discount/Premium	<i>Constant Yield Method</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Following</i>

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

Page	Field	Field Value
Settlement Instructions page		
Payment Information		

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

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

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	<i>SHARE</i>
	Our Settlement Bank	<i>USBNK</i>
	Our Settlement Account	<i>CHCK</i>
	Settlement Instructions	<i>TUS01, TUS01 Corporate Tr Settle Inst</i>

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	<i>05/01/2003</i>
	Term	<i>732</i>
	Maturity Date	<i>05/02/2005</i>
	Issue Date	<i>05/01/2003</i>
	Interest Period Start Date	<i>05/01/2003</i>
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>6.125</i>
	Day/Count Basis	<i>30/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>1,400,000.00</i>

Page	Field	Field Value
	Currency	<i>USD</i>
	Settlement Amount	<i>1,400,000.00.</i>
	Price % of Par	<i>100.0</i>
	Purchased Interest	<i>0.00</i>
	Discount/Premium	<i>Constant Yield Method</i>
	Yield	<i>4.25000008</i>
	Amort Method	<i>Non Amortizing</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Day Counted Interest</i> <i>Use Actual Interest Dates</i>
	Interest Date Rule	<i>Forwards from Issue Date</i>
	Payment Date	<i>Business Days - Paid in Arrears</i>
	+/- Payment Days	<i>0</i>
	+/- Reset Days	<i>0</i>
	Portfolio	<i>DEMO</i>

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

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

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

Page	Field	Field Value
	Date	05/03/2004
	Description	<i>Interest</i>
	Amount	42,875.00
	Currency	USD
	Nominal Date	05/01/2004
	Interest Date	05/03/2004
	Date	11/01/2004
	Description	<i>Interest</i>
	Amount	42,398.61
	Currency	USD
	Nominal Date	11/01/2004
	Interest Date	11/01/2004
	Date	05/02/2005
	Description	<i>Principal & Interest</i>
	Amount	1,443.113.09
	Currency	USD
Page	Field	Field Value
Interest and Payment Dates page		

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

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

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

Page	Field	Field Value
Cashflows page		

Page	Field	Field Value
	Date	05/01/2003
	Description	<i>Principal</i>
	Amount	-2,000,000.00
	Currency	USD

	Date	09/30/2003
	Description	<i>Sale Settlement</i>
	Amount	615,210.42
	Currency	USD

Sell/Buyback with Full Sale

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

Page	Field	Field Value
Deal Detail page		
	Instrument Type	<i>CORPBOND</i>
	Transaction Date	04/30/2003
	Instrument Base Type	<i>Interest Rate Physical</i>
	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	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	<i>4.25</i>
	Day/Count Basis	<i>30/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	<i>1,000,000.00</i>
	Currency	<i>USD</i>
	Settlement Amount	<i>1,000,000.00</i>
	Price % of Par	<i>100.00000000</i>
	Purchased Interest	<i>0.00</i>
	Discount/Premium	<i>Constant Yield Method</i>
	Yield	<i>4.25000000</i>
Interest Dates and Calculation		
	Repeat Interest Dates	<i>Selected</i>
	Interest Frequency	<i>Semi-Annual</i>
	Business Day Convention	<i>Modified Following</i>
	Next Interest Payment	<i>Traded Cum-Interest</i>
	Interest Calculation	<i>Same Interest each Period</i> <i>Normal First coupon Period</i> <i>Normal Last Coupon Period</i>

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

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

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	08/25/2003
	Settlement Date	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	05/01/2003
	Description	Principal
	Amount	-1,000,000.00
	Currency	USD

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

Entering Repurchase Agreements (Repos)

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

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

Page	Field	Field Value
Deal Detail page		
	Instrument Type	REPO
	Transaction Date	08/08/2000
	Line	1 of 2
	Instrument Base Type	<i>Interest Rate Physical</i>
	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	<i>Debt</i>
	Rate Type	<i>Fixed</i>

Page	Field	Field Value
	Rate	5.375
	Day/Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	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	<i>Cleared</i>
	Business Day Convention	<i>Following</i>
	Interest Calculation	<i>Day Counted Interest</i> <i>Use Actual Interest Dates</i>
	Interest Date Rule	(blank)
	Payment Date	<i>Business Days — Paid in Arrears</i>
Deal Detail		
	Line	2 of 2

Page	Field	Field Value
	Instrument Base Type	<i>Interest Rate Physical</i>
	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	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	0.00000001
	Day/Count Basis	<i>Actual/360</i>
	Interest Calculation	<i>Interest Bearing</i>
	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	<i>Cleared</i>

Page	Field	Field Value
	Business Day Convention	<i>Following</i>
	Interest Calculation	<i>Day Counted Interest</i> <i>Use Actual Interest Dates</i>
	Interest Date Rule	<i>(blank)</i>
	Payment Date	<i>Business Days — Paid in Arrears</i>
	Portfolio	<i>DEMO</i>
	Accounting Treatment	<i>Held to Maturity</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>Overnight Repurchase Agreement with a 0.44 % "Haircut." 1 day debt to 08/09/00. USD 452,000,000 @ 5.375</i>
	Deal Status	<i>Matured</i>
Interest Dates		
	Payment Type	<i>Interest</i>
	Period End Date	<i>08/09/2000</i>
	Payment Date	<i>08/09/2000</i>
	Override	<i>(not selected)</i>
	Amount	<i>-67,486.11</i>

Page	Field	Field Value
Settlement Instructions page		

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

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

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

Entering IRPs with Periodic Interest Accruals Paid at Maturity

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

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

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

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

See [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).

Deal Detail Settlement Instructions

Unit US001 Deal ID 000000000369 Instrument Type DEPOLOAN Template

*Transaction Date Security ID Facility ID Rating Agency Value

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

Line 1 of 1 Instrument Base Type Interest Rate Physical

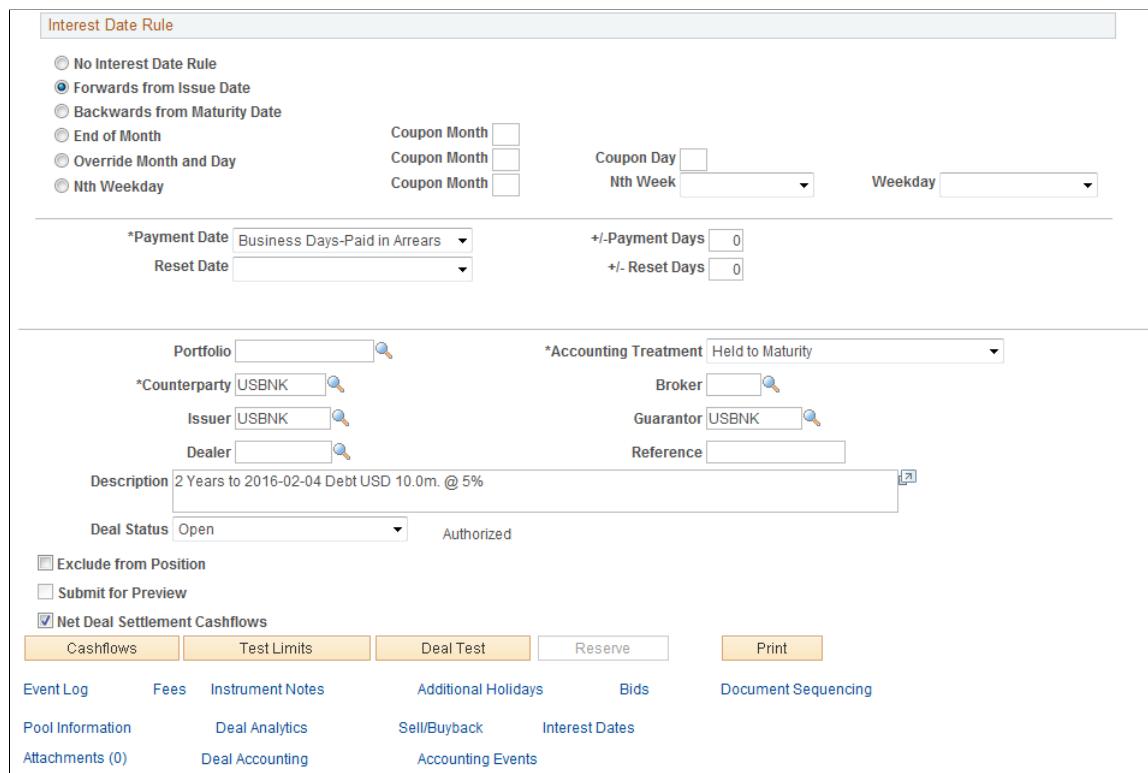
Interest Rate Physical Details

*Settlement Date <input type="text" value="02/14/2014"/> Issue Date	Term <input type="text" value="720"/>	*Maturity Date <input type="text" value="02/04/2016"/> Coupon Start Date
Classification <input type="text" value="Debt"/>		*Rate Type <input type="text" value="Fixed"/>
Rate <input type="text" value="5.00000000"/>	Reset Index <input type="text"/>	Index Margin <input type="text"/>
Margin Operator <input type="text"/>	*Interest Calculation <input type="text" value="Interest Bearing"/>	*Currency <input type="text" value="USD"/>
*Day Count Basis <input type="text" value="Actual/360"/>	*Par Amount <input type="text" value="10,000,000.00"/>	*Price % of Par <input type="text" value="100.00000000"/>
*Settlement Amount <input type="text" value="10,000,000.00"/>	Purchased Interest <input type="text"/>	Discount/Premium <input type="text"/>
Yield <input type="text" value="5.00000000"/>	Estimated Maturity Date <input type="text"/>	
*Amort Method <input type="text" value="Non Amortizing"/>		

Interest Dates and Calculation

<input type="checkbox"/> Repeat Interest Dates	Interest Frequency <input type="text"/>	Interest Calculation <input type="text"/>
	Compound Frequency <input type="text"/>	Same Interest each Period <input type="radio"/>
		First Coupon <input type="text"/>
		Last Coupon <input type="text"/>
*Business Day Convention <input type="text" value="Modified Following"/>	<input type="radio"/> Day Counted Interest	Interest Dates <input type="text" value="Use Nominal Dates"/>
Next Interest Payment <input type="text"/>		

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

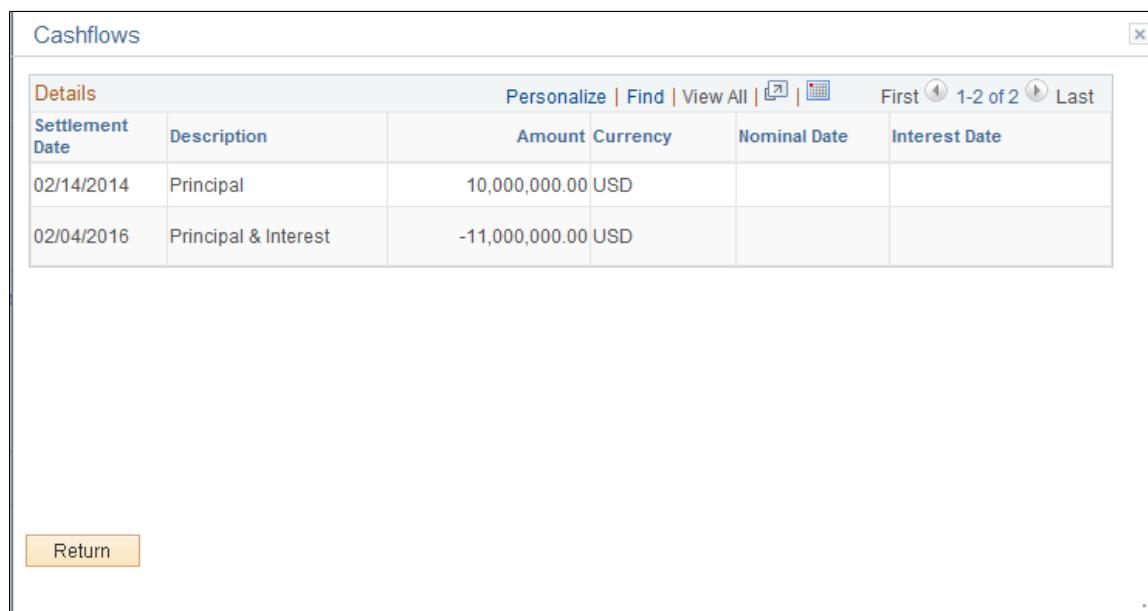


The screenshot shows the 'Interest Date Rule' section of the Deal Detail page. It includes fields for selecting an interest date rule (Forward from Issue Date is selected), specifying coupon month and day, and defining payment and reset dates. Below this, there are fields for Portfolio, Counterparty, Issuer, Dealer, Accounting Treatment, Broker, Guarantor, Reference, and a description of the deal. The deal status is set to 'Open'.

Interest Date Rule	
<input type="radio"/> No Interest Date Rule <input checked="" type="radio"/> Forwards from Issue Date <input type="radio"/> Backwards from Maturity Date <input type="radio"/> End of Month <input type="radio"/> Override Month and Day <input type="radio"/> Nth Weekday	
Coupon Month <input type="text"/> Coupon Month <input type="text"/> Coupon Month <input type="text"/>	Coupon Day <input type="text"/> Nth Week <input type="text"/> Weekday <input type="text"/>
*Payment Date <input type="text"/> Business Days-Paid in Arrears Reset Date <input type="text"/>	+/- Payment Days <input type="text"/> 0 +/- Reset Days <input type="text"/> 0
Portfolio <input type="text"/>  *Counterparty <input type="text"/> USBNK  Issuer <input type="text"/> USBNK  Dealer <input type="text"/>  Description <input type="text"/> 2 Years to 2016-02-04 Debt USD 10.0m. @ 5%	
Accounting Treatment <input type="text"/> Held to Maturity Broker <input type="text"/>  Guarantor <input type="text"/> USBNK  Reference <input type="text"/>	
Deal Status <input type="text"/> Open Authorized <input type="checkbox"/> Exclude from Position <input type="checkbox"/> Submit for Preview <input checked="" type="checkbox"/> Net Deal Settlement Cashflows	
<input type="button" value="Cashflows"/> <input type="button" value="Test Limits"/> <input type="button" value="Deal Test"/> <input type="button" value="Reserve"/> <input type="button" value="Print"/>	
Event Log Fees Instrument Notes Additional Holidays Bids Document Sequencing	
Pool Information Deal Analytics Sell/Buyback Interest Dates Attachments (0) Deal Accounting Accounting Events	

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.

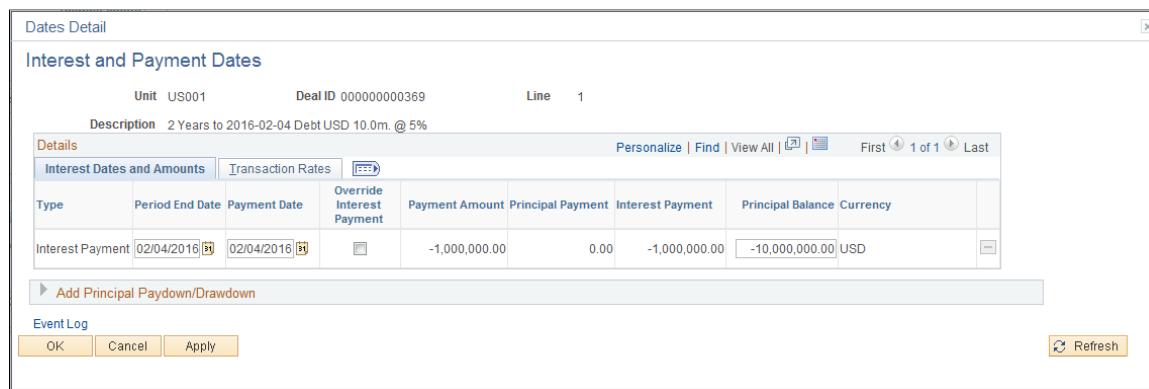
This example illustrates the fields and controls on the Cashflows page – with interest added to principal at maturity. You can find definitions for the fields and controls later on this page.



The screenshot shows the Cashflows page with a table of settlement details. The table has columns for Settlement Date, Description, Amount, Currency, Nominal Date, and Interest Date. There are two entries: one for Principal on 02/14/2014 and one for Principal & Interest on 02/04/2016.

Details		Personalize Find View All  	First  1-2 of 2  Last		
Settlement Date	Description	Amount	Currency	Nominal Date	Interest Date
02/14/2014	Principal	10,000,000.00	USD		
02/04/2016	Principal & Interest	-11,000,000.00	USD		

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



The screenshot shows a software interface titled 'Interest and Payment Dates' within a 'Dates Detail' window. The window includes fields for 'Unit' (US001), 'Deal ID' (000000000369), and 'Line' (1). A description at the top states '2 Years to 2016-02-04 Debt USD 10.0m @ 5%'. The main table has two tabs: 'Interest Dates and Amounts' (selected) and 'Transaction Rates'. The table rows include columns for Type, Period End Date, Payment Date, Override Interest Payment, Payment Amount, Principal Payment, Interest Payment, Principal Balance, and Currency. A single row is displayed: Interest Payment on 02/04/2016 with a Payment Amount of -1,000,000.00, Principal Payment of 0.00, Interest Payment of -1,000,000.00, and Principal Balance of -10,000,000.00 USD. Below the table is a button labeled 'Add Principal Paydown/Drawdown'. At the bottom are buttons for 'OK', 'Cancel', 'Apply', and 'Refresh'.

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.

Estimated Interest Accruals

Unit US001		Deal ID 000000000369		Instrument Type DEPOLOAN		
Period Criteria						
From Date 02/14/2014 <input type="button" value="31"/>		To Date 02/04/2016 <input type="button" value="31"/>				
Calendar						
<input checked="" type="radio"/> Standard Calendar			<input type="radio"/> PS Detail Calendar			
Periods	Monthly <input type="button" value="▼"/>	Calendar ID <input type="button" value="▼"/>				
<input type="button" value="Fetch Interest"/>						
Estimated Interest Accruals Personalize Find View All <input type="button" value="New"/> <input type="button" value="Print"/> <input type="button" value="First"/> 1-25 of 25 <input type="button" value="Last"/> 						
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	<i>US001</i>
	Deal ID	<i>362</i>
	Instrument Type	<i>IRSWAP</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>05/02/2003</i>
	Term	<i>731</i>
	Maturity Date	<i>05/02/2005</i>
	Amort Method	<i>Non Amortizing</i>
	Swap Principals	<i>Don't Swap</i>

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

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

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

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

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

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

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

Page	Field	Field Value
Cashflows page		

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

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

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	<i>US001</i>
	Deal ID	<i>363</i>
	Instrument Type	<i>IRSWAP</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>05/02/2003</i>
	Term	<i>367</i>
	Maturity Date	<i>05/03/2004</i>
	Amort Method	<i>Non Amortizing</i>
	Swap Principals	<i>At Commencement</i>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>7.25</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>30/360</i>
	Notional Amount	<i>1,000,000.00</i>
	Currency	<i>JPY</i>

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

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

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

Page	Field	Field Value
Settlement Instructions page		

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

Page	Field	Field Value
Interest and Payment Dates		

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

Page	Field	Field Value
	Leg Type Period End Date Reset Date Payment Date Amount Principal Balance Rate Set Rate Interest Payment Currency	<i>Pay</i> <i>Interest</i> <i>05/03/2004</i> <i>(blank)</i> <i>05/03/2004</i> <i>36,250.00</i> <i>-1,000,000</i> <i>Selected</i> <i>7.25</i> <i>36,250.00</i> <i>JPY</i>

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

Page	Field	Field Value
	Settlement Date Description Amount Currency	05/02/2003 <i>Receive</i> 15,000.00 <i>CAD</i>
	Settlement Date Description Amount Currency Nominal Date Interest Date	11/03/2003 <i>Receive</i> 36,451.00 <i>JPY</i> 11/03/2003 11/03/2003
	Settlement Date Description Amount Currency Nominal Date Interest Date	11/03/2003 <i>Pay</i> -316.04 <i>CAD</i> 11/03/2003 11/03/2003
	Settlement Date Description Amount Currency Nominal Date Interest Date	05/03/2004 <i>Receive</i> 36,250.00 <i>JPY</i> 05/03/2004 05/03/2004
	Settlement Date Description Amount Currency Nominal Date Interest Date	05/03/2004 <i>Pay</i> -307.13 <i>CAD</i> 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	<i>US001</i>
	Deal ID	<i>TSWAP1</i>
	Instrument Type	<i>IRSWAP</i>
	Transaction Date	<i>04/23/1999</i>
	Instrument Base Type	<i>Interest Rate Swap</i>
Interest Rate Swap Details		
	Commencement Date	<i>04/27/1999</i>
	Term	<i>180</i>
	Maturity Date	<i>10/24/1999</i>
	Swap Principals	<i>Don't Swap</i>
	Forward Rate Options	<i>Not a Forward Rate Agreement</i>
	Pay (group box)	
	Rate Type	<i>Fixed</i>
	Rate	<i>10.0</i>
	Interest Calculation	<i>Interest Bearing</i>
	Day/Count Basis	<i>30/360.</i>
	Notional Amount	<i>1,000,000.00</i>

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

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

Page	Field	Field Value
Settlement Instructions page		
Payment Information		

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

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

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

Basis Swap Floats

On April 30, 2003, you enter into a swap to pay one million USD at set at the Corporate A Yield Curve rate and receive one million USD set at the LIBOR.

Page	Field	Field Value
Deal Detail page		
	Unit	<i>US001</i>
	Deal ID	<i>364</i>

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

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

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

Page	Field	Field Value
	Deal Status	<i>Open</i>
	Net Deal Settlements	<i>Selected</i>

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

Page	Field	Field Value
Interest and Payment Dates page		

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

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

Page	Field	Field Value
Cash Flows		

Page	Field	Field Value
	Settlement Date	10/30/2003
	Description	Pay
	Amount	-83.33
	Currency	USD
	Nominal Date	10/30/2003
	Interest Date	10/30/2003

	Settlement Date	04/30/2004
	Description	Receive
	Amount	1008.33
	Currency	USD
	Nominal Date	04/30/2004
	Interest Date	04/30/2004

Entering Forward Rate Agreements

On August 4, 2003, you receive an order to enter into a forward deal, paying 1,000,000.00 USD at fixed rate 5% and receiving 1,000,000.00 USD at a floating rate set to the CP2YC. The term is 90 days.

Page	Field	Field Value
Deal Detail		
	Unit	US001
	Deal ID	361
	Instrument Type	FRA
	Transaction Date	08/04/2003
	Interest Rate Base Type	Interest Rate Swap
Interest Rate Swap Details		
	Commencement Date	09/02/2003

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

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

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

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

Page	Field	Field Value
Cashflows		
	Settlement Date	09/02/2003
	Description	<i>Receive</i>
	Amount	2,463.05
	Currency	USD
Interest Dates		
	Leg	<i>No Cashflow</i>
	Type	<i>Interest</i>
	Period End Date	12/01/2003
	Reset Date	(blank)
	Payment Date	09/02/2003
	Amount	(blank)
	Principal Balance	-1,000,000.00
	Leg	<i>Receive</i>
	Type	<i>Interest</i>
	Period End Date	12/01/2003
	Reset Date	08/29/2003
	Payment Date	09/02/2003
	Amount	2463.05
	Principal Balance	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	<i>US001</i>
	Deal ID	<i>TFX1</i>
	Instrument Type	<i>FX FWD</i>
	Transaction Date	<i>04/05/2000</i>
	Instrument Base Type	<i>FX Deal Physical</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Selected</i>
	Currency	<i>JPY</i>
	Amount	<i>1,000,000.00</i>
	Spot Rate	<i>102</i>
	Spot Date	<i>04/07/2000</i>
	Term	<i>10</i>
	Domestic (group box)	
	Sell	<i>Selected</i>
	Currency	<i>USD</i>

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

Page	Field	Field Value
Settlement Instructions page		
Payment Information		
	Our Settle Thru SetID	SHARE
	Our Settle Thru Bank	USBNK
	Our Settle Thru Account	CHCK
	Counterparty's Instructions	USBKS
	Payment Method	<i>Wire Transfer</i>
	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	04/17/2000
	Description	Buy
	Amount	1,000,000.00
	Currency	JPY
	Settlement Date	04/17/2000
	Description	Buy
	Amount	1,000,000.00
	Currency	USD
	Settlement Date	04/17/2000
	Description	Sell
	Amount	-1,000,000.00
	Currency	USD
	Settlement Date	04/17/2000
	Description	Sell
	Amount	-10,000.00
	Currency	USD

Entering Foreign Exchange Physicals Two Foreign Currencies

On April 30, 2003, you receive an order to purchase 1 million JPY and sell 15,000 CAD. The a spot rate is 1.75 %, the forward rate is 1.5%, and the spot date is May 1, 2003 with a term of 60 days.

Page	Field	Field Value
Deal Detail		
	Unit	<i>US001</i>
	Deal ID	<i>365</i>
	Instrument Type	<i>FX FWD</i>
	Transaction Date	<i>04/30/2003</i>
	Instrument Base Type	<i>FX Deal Ph</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Selected</i>
	Currency	<i>JPY</i>
	Amount	<i>1,000,000.00</i>
	Spot Rate	<i>1.75</i>
	Spot Date	<i>05/01/2003</i>
	Term	<i>60</i>
	Foreign2 (group box)	
	Sell	<i>Yes</i>
	Currency	<i>CAD</i>
	Amount	<i>15,000.00</i>
	Forward Rate	<i>1.5</i>
	Maturity Date	<i>06/30/2003</i>

Page	Field	Field Value
	Accounting Treatment	<i>Trading</i>
	Counterparty	<i>USBNK</i>
	Issuer	<i>USBNK</i>
	Guarantor	<i>USBNK</i>
	Description	<i>Buy JPY 1.0m. Sell CAD 15k @ 1.5 2003-06-30</i>
	Deal Status	<i>Open</i>

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

Page	Field	Field Value
Cashflows		
	Settlement Date	06/30/2003
	Description	<i>Buy</i>
	Amount	1,000,000.00
	Currency	JPY
	Settlement Date	06/30/2003
	Description	<i>Sell</i>
	Amount	-15,000.00
	Currency	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	<i>FX SPOT</i>
	Transaction Date	04/30/2003
	Instrument Base Type	<i>FX Deal Physical</i>
FX Details		
	Foreign (group box)	
	Buy	<i>Yes</i>
	Currency	CAD

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

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

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

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

Entering Options

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

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

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

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

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

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

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

Entering a Callable Bonds Deal

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

On May 25, 2006, you purchase a \$30,000 10-year callable bond paying 6.5% interest, which is a higher interest rate than similar noncallable bonds. The bond is callable after five years at a price of 103 (that is, 103% of the face value, or \$30,900). The option instrument (line 1 of 2) is used to define the early bond buy-back schedule.

Page	Field	Field Value
Deal Detail		

Page	Field	Field Value
	Unit	<i>US001</i>
	Deal ID	<i>TCALL</i>
	Instrument Type	<i>CALLBOND</i>
	Transaction Date	<i>05/31/2006</i>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Option</i>
	Option Details (section)	
	Start Date	<i>05/31/2006</i>
	Term	<i>3653</i>
	Expiry Date	<i>05/31/2016</i>
	Purchase/Write	<i>Purchase</i>
	Option Status	<i>Active</i>
	Option Delta	<i>1.00000000</i>
	Initial Intrinsic Value	<i>0.0</i>
	Currency	<i>USD</i>
	Premium Payments/Receipts (group box)	
	Payment Date	<i>06/02/2006</i>
	Payment Amount	<i>0.00</i>
	Payment Currency	<i>USD</i>
	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	<i>2 of 2</i>
	Instrument Base Type	<i>Interest Rate Physical</i>
	Contingent Upon Base Line	<i>1</i>
	Settlement Date	05/31/2006
	Term	3653
	Maturity Date	05/31/2016
	Issue Date	05/31/2006
	Coupon Date	05/31/2006
	Classification	<i>Investment</i>
	Rate Type	<i>Fixed</i>
	Rate	6.5000000
	Day Count Basis	<i>Actual/Actual</i>
	Interest Calculation	<i>Interest Bearing</i>
	Par Amount	30,000.00
	Currency	<i>USD</i>
	Settlement Amount	30,900.00

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

Entering Foreign Exchange Deal Options

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

Page	Field	Field Value
Deal Detail		
	Unit	<i>US001</i>

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

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

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

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

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

Binary Options

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

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

Page	Field	Field Value
	Expiry Date	01/02/2004
	Purchase/Write	<i>Purchase</i>
	Option Status	<i>Active</i>
	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	<i>1 of 2</i>
	Instrument Base Type	<i>Option — Binary Payoff</i>
	Contingent Upon Option Line	<i>1</i>
Binary Option Details		
	Amount	10,000,000.
	Currency	USD
	Counterparty	<i>BR1 (Goldman Sachs)</i>
	Accounting Treatment	<i>Held to Maturity</i>

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	<i>System Check</i>
Receipt Information		
	Our Settle Into SetID	<i>SHARE</i>
	Our Settle Into Bank	<i>USBNK</i>
	Our Settle Into Account	<i>CHCK</i>
	Our Settlement Instructions	<i>TUS01</i>

Entering Futures Contract Deals

This 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	<i>US001</i>
	Deal ID	<i>TFUTURE</i>
	Instrument Type	<i>FUTR-TBOND</i>
	Transaction Date	<i>04/06/2001</i>
	Line	<i>1 of 2</i>
	Instrument Base Type	<i>Futures Contract</i>
Futures Details		

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

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

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	<i>COMM GOLD</i>
	Transaction Date	<i>04/25/2003</i>
	Instrument Base Type	<i>Commodity</i>
Commodity Details		
	Spot Date	<i>04/25/2003</i>
	Term	<i>222</i>
	Maturity Date	<i>12/03/2003</i>
	Market/Exchange	<i>NYMEX</i>
	Commodity Code	<i>GOLD</i>
	Buy/Sell	<i>Buy</i>
	Unit of Measure	<i>OZT</i>
	Price per Unit	<i>336.60</i>
	Quantity	<i>100</i>
	Rate Reset Type	<i>Fixed</i>
	Amount	<i>33,660.00</i>

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

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

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

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

Page	Field	Field Value
	Accounting Treatment	<i>Other</i>
	Counterparty	<i>BR1</i>
	Deal Status	<i>Open</i>

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

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	<p>When you run the Inbound Confirmations Import process (TR_AE_RUNCNTL) from the Import Inbound Confirmations page (TR_AE_RUNCNTL), this automatically runs the Inbound Confirmations Application Engine process (TR_INBND_CONF_LOAD).</p> <p>The system activates this workflow when the following conditions are met: the deal's business unit has the Enable Auto Confirmation check box selected on the Treasury Options page (BUS_UNIT_OPT_TR), and the Review at Confirmation option is selected on the Instrument Detail page (INSTR_DETAIL_TR).</p>

Information Type	Description
Action Description	Routes names of confirmed deals to an assigned user, through worklist or email.
Notification Method	Worklist Email
Active or Inactive	Active

Workflow Objects

Information Type	Description
Approval Rule Set	None
Business Process	Administer Deals (TR_ADMINISTER DEALS)
Activity	Auto Inbound Deal Confirmation
Role	None

Deal Preapproval

This section discusses the Deal Preapproval workflow.

Description

Information Type	Description
Event Description	The system activates this workflow when the following conditions are met: Enable Deal Preview/Approve is selected on the Treasury Options page (BUS_UNIT_OPT_TR) at the business unit level, the Approval Required is selected on the Instrument Detail page (INSTR_DETAIL_TR), and Submit for Preview is selected on the Deal Detail page (TRX_DETAIL_TR).
Action Description	Routes names of previewed deals to an assigned user's worklist.

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

Workflow Objects

Information Type	Description
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE_DEALS)

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 <i>Invalid</i> .
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

<i>Information Type</i>	<i>Description</i>
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

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

Review at Confirmation

This section discusses the Review at Confirmation workflow.

Description

<i>Information Type</i>	<i>Description</i>
Event Description	The system activates this workflow when the following conditions are met: the Enable Deal Preview/Approve 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

<i>Information Type</i>	<i>Description</i>
Approval Rule Set	None
Business Process	Capturing Deals (TR_CAPTURE DEALS)
Activity	Enter Deal Terms
Role	None

Deal 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

