

3.0 Appendix B – Project Aspire Enhancement Functional Design

ADML ID	1707
ADML Description	Issuer and Broker
ADML Tech#	

3.1 Background

3.1.1 Functional Requirement

When entering a Deal or creating a Security, Treasury needs to capture the actual Issuer and Broker information associated with that Deal or Security.

3.1.2 Delivered Functionality

As delivered Aspire does not have the functionality to store Issuer/Broker information separately along with their Dollar Limits. Also, there is no delivered functionality to track the limits of an Issuer based on the Instrument Type and Portfolio.

3.1.3 Gap Description

N/A

3.2 Description of New Functionality

Custom records and pages should be built to store Broker information and also to track Issuer dollar limits per Instrument Type and Portfolio combination. Accordingly, Securities page and the Deal Header page should be modified, so that the Issuer and Broker fields prompt off of the new custom records. This should include PeopleCode on the Deal Header page to populate the Issuer field from the Security page when the Security ID is entered on the Capture Deals page.

In addition, the Deal should be tested against the Limit assigned to that particular Issuer , Instrument Type and Portfolio combination. If overall Limit Amount of all the “Open Deals” for that Issuer exceeds the specified Limit, a Warning message should be displayed to caution the user about exceeding the Limit.

3.3 Navigation path

Maintain Broker information (Custom):

Deal Management -> Administer Deals -> Broker Information

Maintain Issuer information (Custom):

Deal Management -> Administer Deals -> Issuer Information

Securities (Delivered):

Deal Management -> Capture Deals -> Securities

Deals (Delivered):

Deal Management -> Capture Deals -> Deals

3.4 Set Up/Control Data

There is no set up/control data associated with this enhancement.

3.5 Application Changes (e.g., Pages, Components, Menus, Records, App Engines, SQRs, etc.)

Broker information:

A custom record (FL_BROKER) to store Broker information should be created. Below is the structure for this record:

Field Name	Description	Length	Type	Key	Reqd	Srch	List	Prompt Record
SETID	Setid	5	Char	Y	Y	Y	Y	SP_SETID_NONV W
FL_BROKER	Broker Code	10	Char	Y	Y	Y	Y	
DESCR	Broker Name	30	Char	Alt	Y	Y	Y	
DESCRSHORT	Short Description	10	Char	Alt	N	N	Y	
STATUS	Status	1	Char	N	Y	N	N	XLATTABLE (Active, Inactive)
DESCR100	Comments	100	Char	N	N	N	N	
ADDRESS_SBR	Address Definition SubRecord		SubRecord	N	N	N	N	
BUS_PHONE_SBR	Business Phone SubRecord		SubRecord	N	N	N	N	

Below is a screen shot of the Treasury Counterparties page that can be used as a proto-type to build the custom Broker Maintenance page. As shown in the page below, Address information sub-page should be provided as a hyperlink on the Broker page.

Treasury Counterparties

SetID: SHARE **Counterparty:** BONY

Description: Bank of New York **Country:** USA

Short Desc: BONY **Bank ID Qualifier:** US Bank

Type: External **Bank ID:** 021000018

Status: Active **Notes:**

Counterparty Options

Internal BU

Corporate Treasury Treasury Counterparty

Banking Counterparty

Credit Ratings [Customize](#) | [Find](#) | [View All](#) | [First](#) | 1 of 1 | [Last](#)

Agency	Value	Rating	Description
<input type="text"/>	<input type="text"/>		

Counterparty Roles

Deal Counterparty Issuer Broker

[Address Information](#) [Settlement Instructions](#)

Save Return to Search Next in List Previous in List Notify Add Update/Display

Issuer information:

Two custom records should be built to store Issuer information and Issuer Limit information (parent/child records). Below is the structure for these records:

Issuer Information (FL ISSUER)

Field Name	Description	Length	Type	Key	Reqd	Srch	List	Prompt Record
SETID	Setid	5	Char	Y	Y	Y	Y	SP_SETID_NONV W
FL_ISSUER	Issuer Code	10	Char	Y	Y	Y	Y	
DESCR	Issuer Name	30	Char	Alt	Y	Y	Y	
DESCRSHORT	Short Description	10	Char	Alt	N	N	Y	
STATUS	Status	1	Char	N	Y	N	N	XLATTABLE (Active, Inactive)
DESCR100	Comments	100	Char	N	N	N	N	
ADDRESS_SBR	Address Definition SubRecord		SubRecord	N	N	N	N	

BUS_PHONE_S BR	Business Phone SubRecord		SubRe cord	N	N	N	N	
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Issuer Limit Information (FL ISSUER LMT)

<u>Field Name</u>	<u>Description</u>	<u>Length</u>	<u>Type</u>	<u>Key</u>	<u>Reqd</u>	<u>Srch</u>	<u>List</u>	<u>Prompt Record</u>
SETID	Setid	5	Char	Y	Y	Y	Y	SP_SETID_NONV W
FL_ISSUER	Issuer Code	10	Char	Y	Y	Y	Y	
EFFDT	Effective Date	10	Date	Y	Y	N	N	
EFF_STATUS	Effective Status	1	Char	Y	Y	N	N	XLATTABLE (Active/Inactive)
INSTRUMENT_T YPE	Instrument Type	10	Char	Y	Y			INSTR_HEADER_ TR
TREASURY_PO RTFOLIO	Portfolio	15	Char	Y	Y			TRX_PORTFLIO_T R
LIMIT_AMOUNT	Signed Nbr	28	Nbr	N	N	N	N	

The Treasury Counterparty page screen shot shown above can be used as a prototype to build the custom Issuer maintenance page, with Address Information sub-page as a hyperlink. In addition, the custom Issuer maintenance page should contain a Grid/Scroll Area giving the ability to enter multiple Issuer Limits (based on the Instrument Type and Portfolio combination) for each Issuer.

Securities Page

Securities Header page should be modified so that the prompt table on the Issuer field is changed to prompt against the new custom Issuer record (FL_ISSUER)

Security Header		Security Market Value	
Unit:	TREAS	Security ID:	3136F4CP7
Instrument Type:	CORPBOND	Status:	Active
CUSIP:	3136F4CP7	Asset or Liability:	Asset
Issuer:	BONY	Issue Amount:	10,000,000.00
Issue Date:	01/12/2004	Currency:	USD
Maturity Date:	03/09/2006	Est. Maturity:	
Description:		Coupon at Issue:	
Audit Information			
Created By:	SANSONA	12/28/2004	5:20:04PM
Last Changed By:	SANSONA	12/28/2004	5:20:04PM
<input type="button" value="Save"/> <input type="button" value="Return to Search"/> <input type="button" value="Notify"/> <input type="button" value="Refresh"/>		<input type="button" value="Add"/> <input type="button" value="Update/Display"/>	
Security Header Security Market Value			

Deals Page

Deal Header page should be modified so that the Broker field prompts against the new custom Broker record (FL_BROKER) and the Issuer field prompts against the new custom Issuer record (FL_ISSER). In addition, when capturing a deal, if the Security ID field is populated first, the Issuer ID field should populate from the Securities record for valid/active CUSIP numbers. The Issuer ID field should be overwritten (if pre-populated) when Security ID is selected. However, users will have the ability to overwrite Issuer ID before saving the Deals page.

If Security is not setup for the CUSIP number that the user is trying to enter on the Deal Header page, a Warning message should be displayed while saving the Deals page.

Warning Message: Security is NOT Setup for the CUSIP (display CUSIP number here). Press OK to continue Saving the Deal or CANCEL to cancel the Deal and setup the Security.

PeopleCode should be written as part of the SAVE process on the Deal Page to test that the Total Par Amount of all the Open Deals (DEAL_STATUS = '03' on TRX_HEADER_TR record) for that particular Issuer, Instrument Type and Portfolio combination does not exceed the Set Limit on the Issuer Limits page.

If the Total Par Amount does exceed the set Limit, then a Warning message should be issued to caution the user that the Issuer Limit has been exceeded, but still allow the user to proceed with saving the Deal.

Also, in order to avoid ambiguity for the users, the “Test Limits” and “Deal Test” buttons should always be Hidden on the Deal Header page, since this functionality is incorporated as part of DEAL SAVE button as described above.

3.6 Unit Test Considerations

- The Broker maintenance page should save successfully.
- The Issuer maintenance page should save successfully.
- User should be able to enter multiple Limit amounts per Issuer (one per Instrument Type).
- Prompt table for Issuer field on the Securities page should show only Active Issuers
- Prompt table for Issuer and Broker fields on the Deal Header page should show only Active Issuers and Brokers respectively.

- A Warning message should be displayed to caution the user if the Total Par Amount for all Open Deals for a particular combination of Issuer and Instrument Type exceeds the set Limit.
- Capture a deal and populate the Security field on the Deal Header page to test prompting and autofill from the Securities record for the Issuer field on the Deal Header page.
- The Issuer ID field should be overwritten (if pre-populated) when Security ID is selected. However, users will have the ability to overwrite Issuer ID before saving the Deals page.
- If Security is not setup for the CUSIP number that the user is trying to enter on the Deal Header page, a Warning message should be displayed while saving the Deals page.
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3.7 Miscellaneous

N/A

3.8 Assumptions

N/A.