



Debt Instrument Transaction Processing

Students learn through interactive process exercises and leader-led discussions about all elements that comprise transaction processing.

Available Session(s):

08-Dec-2008 -- 09-Dec-2008 New York USD \$2375
NY Institute of Finance - 9:00am - 4:30pm Mon Tue
Downtown
Instructor(s):[David Weiss;]

Targeted Audience

Back and middle office staff

Special Offer

Clients who register for this course will receive a complimentary 6 month subscription to the Financial Times and FT.com. The Financial Times is the world's most respected financial newspaper providing a broad assessment on finance, business and the industrial sector. Subscriptions will start within 6-8 weeks of the application process, and are limited to one per client. For questions about your subscriptions call 800-628-8088 or email uscirculation@ft.com. US and Canada enrollees only.

Advance Preparation

No advance preparation required.

Follow-Up Courses

Mortgage Backed Securities - Day
Mortgage Backed Securities - Evening
Swaps I
Introducing Wall Street - Evening

Level: Basic

CPE Credits: 14

Instructional Method: Group-Live

Detailed Outline

Day 1

Interfaces

- Order
- Report
- Sow
- Cow
- Naow

Trade Flow

- Order Management Function
- Trade Processing Function
- Settlement
- Client Account Maintenance
- Book and Records
- Stock Record
- General Ledger

Order Management Position

- Client Master Database
- Security Master Database
- Order Match System

Client Account Monitoring

- Classification
- Type

Security Master Database

Accrued Interest

- Corporate Bonds and Notes
- Municipal Debt
- US Treasury Bonds and Notes
- US Treasury Bills
- Discounted Instruments

Interest Calculation

- Different Equations Used

Municipal Bonds

- Vs. Corporation and Government Debt
- Trade on a Yield to Maturity Basis

Day 2

Treasury Auction

- Fed to Government Dealers
- Fed to Public

NSCC/GSCC Comparison

- Trade Input
- Via CPU/CPU or Terminal

Real Time Trade Match (RTMM)

- Used by GSCC and MBSCC
- Instant Comparison
- Parties get Confirmation

Mortgage Backed Security Clearing Corporation

- GNMA
- FNMA
- FHLMC

Margin

- Exercises and Examples

Street Side Location

- Custody
- Transfer
- Corporate Actions

Repos/Reverse Repos

- Overnight
- Term
- Open

Accounting

- Asset
- Liability
- Expense
- Revenue
- Net Worth

Books and Records

Present Value

- Value of Future Cash Flows
- Examples and Exercises

Confirmation

- Firm to Client Notification
- Covered by Rule 10B10 of 1934 Act

ID System

- Trade Information
- Settlement Information

- Stock Record
- General Ledger

Account Ranges

- Stock Record
- General Ledger

Stock Record Activity

- In Security Order
- In Account Within Security Order
- Only Those Accounts That had Activity in the Particular Security
- Displays

Stock Record Summary

- In Security Order
- In Account Order Within Security Order
- All Accounts that Maintain Positions in a Given Security
- Displays

Trial Balance

- Presented in Account Order
- All Accounts that had Money Balances

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