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PEOPLESOFT

PeopleSoft EPM 9.1 Risk Weighted Capital Reports

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Risk-Weighted Capital Reports

This appendix provides an overview of PeopleSoft Risk-Weighted Capital reports and enables you to view summary tables of all reports.

Note. For samples of these reports, see the Portable Document Format (PDF) files that are published with your online documentation.

Report Descriptions

This table lists the PeopleSoft RWC reports by report ID.

Report ID and Report Name	Description	Navigation	Run Control Page
RWC0100 Risk Types Report	Lists the risk type definitions by setID for the risk types specified.	Financial Services Industries, Reports, Risk-Weighted Capital, RWC Configuration Reports, Risk Types	RUN_RRW_0100
FIC0600 Function Evaluator	Lists the user-defined function definitions by setID for the function IDs specified.	Financial Services Industries, Reports, Risk-Weighted Capital, RWC Configuration Reports, Function Evaluator	RUN_RFI_0600
RWC0140 RWC RuleSets Report	Lists the RuleSet definitions by setID, for the ruleset IDs specified.	Financial Services Industries, Reports, Risk-Weighted Capital, RWC Configuration Reports, RWC RuleSets	RUN_RRW_0140
RWC0110 Risk Weight Rules Report	Lists the risk weight definitions by setID for the rule codes and risk types specified.	Financial Services Industries, Reports, Risk-Weighted Capital, RWC Configuration Reports, Risk Weight Rules	RUN_RRW_0110
RWC0130 RWC Function Rules Report	Lists the function definitions by setID for the rule codes and risk types specified.	Financial Services Industries, Reports, Risk-Weighted Capital, RWC Configuration Reports, RWC Function Rules	RUN_RRW_0130
RWC0120 RWC Function Definitions Report	Lists the function definitions by setID for the function IDs specified.	Financial Services Industries, Reports, Risk-Weighted Capital, RWC Configuration Reports, RWC Function Definitions	RUN_RRW_0120

Report Samples



Risk Types



Set ID: SHARE

Risk Type	Description	Effective Date
CATASTROPH	Catastrophic Loss	1/1/1900
CREDIT	Credit Risk	1/1/1900
DIV ADJ	Diversification Adjustment	1/1/1900
FOREIGN	Foreign Exchange Risk	1/1/1900
INT RATE	Interest Rate Risk	1/1/1900
LEGAL	Legal Risk	1/1/1900
MARKET	Market Risk	1/1/1900
OPER	Operational Risk	1/1/1900
REGULATORY	Regulatory Risk	1/1/1900
REPUTATION	Reputation Risk	1/1/1900
RUNOFF	Deposit Runoff Risk	1/1/1900



Risk Weight Rules



Set ID: SHARE

Effective Date RWC Risk Type RWC Data Source			RWC Ledger Event Code	Normalized Loss									
RWC Rule Code: CR_POOL_01 Credit Risk for Pools													
1/1/1900	CREDIT	Forecasted Pools	RWC-C001	RWC-NL001									
Accrue Loss as of Commitment Date:		No											
Calculate Risk as of Commitment Date:		No											
<table><tr><th>Constraint Code</th><th>Risk Weight(bps)</th><th>Normalized Loss Weight(bps)</th></tr><tr><td>Default</td><td>20</td><td>20</td></tr><tr><td>RISK_RATING</td><td>-5</td><td>-5</td></tr></table>					Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)	Default	20	20	RISK_RATING	-5	-5
Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)											
Default	20	20											
RISK_RATING	-5	-5											
RWC Rule Code: CR_PROD_01 Credit Risk for Products													
1/1/1900	CREDIT	Product Balances	RWC-C001	RWC-NL001									
Accrue Loss as of Commitment Date:		No											
Calculate Risk as of Commitment Date:		No											
<table><tr><th>Constraint Code</th><th>Risk Weight(bps)</th><th>Normalized Loss Weight(bps)</th></tr><tr><td>Default</td><td>20</td><td>20</td></tr><tr><td>INST AMT>1M</td><td>5</td><td>5</td></tr></table>					Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)	Default	20	20	INST AMT>1M	5	5
Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)											
Default	20	20											
INST AMT>1M	5	5											
RWC Rule Code: MK_ACCT_001 Market Risk for Accounts													
1/1/1900	MARKET	Ledger Balances	RWC-RECON	RWC_NLRCN									
Accrue Loss as of Commitment Date:		No											
Calculate Risk as of Commitment Date:		No											
<table><tr><th>Constraint Code</th><th>Risk Weight(bps)</th><th>Normalized Loss Weight(bps)</th></tr><tr><td>Default</td><td>25</td><td>25</td></tr></table>					Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)	Default	25	25			
Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)											
Default	25	25											
RWC Rule Code: MK_POOL_01 Market Risk for Pools													
1/1/1900	MARKET	Forecasted Pools	RWC-C002	RWC-NL002									
Accrue Loss as of Commitment Date:		No											
Calculate Risk as of Commitment Date:		No											
<table><tr><th>Constraint Code</th><th>Risk Weight(bps)</th><th>Normalized Loss Weight(bps)</th></tr><tr><td>Default</td><td>10</td><td>10</td></tr></table>					Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)	Default	10	10			
Constraint Code	Risk Weight(bps)	Normalized Loss Weight(bps)											
Default	10	10											



RWC Function Definitions



Set ID: SHARE

Function ID	Effective Date	Description	Function						
SQL Object ID Prefix									
Module									
RWC_FN01 PF\$_FN_1 RWC Prod	1/1/1900	RWC Credit Loss Function	((DEF_PROB) * (RWC_POOL.Current Balance) * (GETNUMERICDATA (FIPRODRATINGS.Severity Rating , FIPRODRATINGS.Product ID , RWC_RATE_AET.PRODUCT_ID)))						
<table><tr><th>Input Parameter</th><th>Parameter Type</th><th>Description</th></tr><tr><td>DEF_PROB</td><td>Rate</td><td>Default Probability</td></tr></table>				Input Parameter	Parameter Type	Description	DEF_PROB	Rate	Default Probability
Input Parameter	Parameter Type	Description							
DEF_PROB	Rate	Default Probability							
RWC_FN02 PF\$_FN_2 RWC Prod	1/1/1900	RWC Product Function	.20 + .05						
RWC_FN03 PF\$_FN_4 RWC Pools	1/1/1900	RWC Forecasted Pool Function	.125 * 2						
RWC_FN04 PF\$_FN_7 RWC Pools	1/1/1900	RWC Forecasted Pool Function	.25 * 3						



RWC Function Rules



Set ID: SHARE

Effective Date	Risk Type	RWC Data Source	Stratification Rule	RWC Ledger Event Code	NL Ledger Event Code
RWC Rule Code: OP_POOL_001					
1/1/1900	OPER	Forecasts		RWC-C003	RWC-NL003
Calculate Risk as of Commitment Date:		No			
Accrue Loss as of Commitment Date:		No			
Constraint Code		RWC Functions	Loss Functions		
Default		RWC_FN03	RWC_FN03		
RWC Rule Code: OP_PROD_001					
1/1/1900	OPER	Products	RWC_POOL	RWC-C103	RWC-NL003
Calculate Risk as of Commitment Date:		No			
Accrue Loss as of Commitment Date:		No			
Constraint Code		RWC Functions	Loss Functions		
Default		RWC_FN02	RWC_FN02		
RISK_RATING		RWC_FN02	RWC_FN02		



RWC Rulesets



Set ID: SHARE

Effective Date	RWC Data Source	Risk Type	Calculation Type	RWC Rule Code	RWC Rule Code Description
RWC Ruleset: 1/1/1900	ACCT_001 Ledger	RWC Account Ruleset MARKET OPER	Weights Weights	MK_ACCT_001 OP_ACCT_001	Market Risk for Accounts Operational Risk for Accounts
RWC Ruleset: 1/1/1900	POOL_01 Forecasts	RWC Pool Ruleset MARKET OPER	Weights Function	MK_POOL_01 OP_POOL_001	Market Risk for Pools Operational Risk
RWC Ruleset: 1/1/1900	POOL_02 Forecasts	RWC Pool Ruleset CREDIT OPER	Weights Weights	CR_POOL_01 OP_POOL_02	Credit Risk for Pools Operational Risk for Pools
RWC Ruleset: 1/1/1900	PROD_01 Products	RWC Product Ruleset MARKET OPER	Weights Weights	MK_PROD_01 OP_PROD_01	Market Risk for Products Operational Risk for Products
RWC Ruleset: 1/1/1900	PROD_02 Products	RWC Product Ruleset CREDIT OPER	Weights Weights	CR_PROD_01 OP_PROD_02	Credit Risk for Products Operational Risk for Products
RWC Ruleset: 1/1/1900	PROD_03 Products	RWC Product Ruleset CREDIT OPER	Weights Function	CR_PROD_01 OP_PROD_001	Credit Risk for Products RWC Evaluation of Products
RWC Ruleset: 1/1/1900	TRPS_001 Positions	RWC Position Ruleset MARKET OPER	Weights Weights	MK_TRPS_001 OP_TRPS_001	Market Risk for Positions Operational Risk for Positions
RWC Ruleset: 1/1/1900	TRPS_002 Positions	RWC Position Ruleset MARKET	Weights	MK_TRPS_002	Market Risk for Positions



RWC Allocation for Accounts



Business Unit: CORP1

Scenario ID: ACTUAL01

Fiscal Year: 1999

Accounting Period: 3

Base Currency: USD

Account	Risk Type	Dept.	Product	Customer	Channel	Ledger Event Code	Account Balance	Allocated Capital	Normalized Loss
100001	MARKET	12500	40060	C802	CH113	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40060	C802	CH113	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40070	C809	CH118	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40070	C809	CH118	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40070	C810	CH118	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40070	C810	CH118	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40070	C813	CH113	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40070	C813	CH113	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40070	C815	CH113	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40070	C815	CH113	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40080	C813	CH113	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40080	C813	CH113	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40090	C805	CH120	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40090	C805	CH120	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40090	C811	CH120	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40090	C811	CH120	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	15700	30040	C805	CH118	RWC_NLRCN	2,000,000.00		417.00



RWC Allocation for Accounts Summary



Business Unit: CORP1

Scenario ID: ACTUAL01

Fiscal Year: 1999

Accounting Period: 3

Base Currency: USD

Account	Risk Type	Dept.	Product	Ledger Event Code	Account Balance	Allocated Capital	Normalized Loss
100001	MARKET	12500	40060	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40060	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40070	RWC_NLRCN	8,000,000.00		1,666.00
100001	MARKET	12500	40070	RWC-RECON	8,000,000.00	20,000.00	
100001	MARKET	12500	40080	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	12500	40080	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	12500	40090	RWC_NLRCN	4,000,000.00		833.00
100001	MARKET	12500	40090	RWC-RECON	4,000,000.00	10,000.00	
100001	MARKET	15700	30040	RWC_NLRCN	2,000,000.00		417.00
100001	MARKET	15700	30040	RWC-RECON	2,000,000.00	5,000.00	
100001	MARKET	15700	40010	RWC_NLRCN	12,000,000.00		2,500.00
100001	MARKET	15700	40010	RWC-RECON	12,000,000.00	30,000.00	
100001	MARKET	15700	40030	RWC_NLRCN	4,000,000.00		833.00
100001	MARKET	15700	40030	RWC-RECON	4,000,000.00	10,000.00	
100001	MARKET	16900	30014	RWC_NLRCN	4,000,000.00		833.00
100001	MARKET	16900	30014	RWC-RECON	4,000,000.00	10,000.00	
100001	MARKET	16900	30020	RWC_NLRCN	6,000,000.00		1,250.00
100001	MARKET	16900	30020	RWC-RECON	6,000,000.00	15,000.00	



RWC Allocation for Instruments



Business Unit: CORP1

Scenario ID: ACTUAL01

Fiscal Year: 1999

Accounting Period: 3

Base Currency: USD

Risk Type	Instrument	Product	Customer	Channel	Dept.	Ledger Event Code	Instrument Balance	Allocated Capital	Normalized Loss
CREDIT	D000005001	40070	C809	CH118	12500	RWC-C001	490,044.00	980.00	
CREDIT	D000005001	40070	C809	CH118	12500	RWC-NL001	490,044.00		82.00
CREDIT	D000005274	40070	C813	CH113	10100	RWC-C001	250,000.00	500.00	
CREDIT	D000005274	40070	C813	CH113	10100	RWC-NL001	250,000.00		42.00
CREDIT	D000005275	40070	C813	CH113	10200	RWC-C001	250,000.00	500.00	
CREDIT	D000005275	40070	C813	CH113	10200	RWC-NL001	250,000.00		42.00
CREDIT	D000005276	40070	C813	CH113	10300	RWC-C001	250,000.00	500.00	
CREDIT	D000005276	40070	C813	CH113	10300	RWC-NL001	250,000.00		42.00
CREDIT	D000005845	40070	C813	CH111	12500	RWC-C001	199,731.00	399.00	
CREDIT	D000005845	40070	C813	CH111	12500	RWC-NL001	199,731.00		33.00
CREDIT	D000005846	40070	C813	CH112	12500	RWC-C001	199,731.00	399.00	
CREDIT	D000005846	40070	C813	CH112	12500	RWC-NL001	199,731.00		33.00
CREDIT	D000005847	40070	C813	CH113	12500	RWC-C001	199,731.00	399.00	
CREDIT	D000005847	40070	C813	CH113	12500	RWC-NL001	199,731.00		33.00
CREDIT	MDA1	40010	C110	CH100	12500	RWC-C001	20,000.00	40.00	
CREDIT	MDA1	40010	C110	CH100	12500	RWC-NL001	20,000.00		3.00
CREDIT	MDA2	40010	C110		12500	RWC-C001	30,000.00	60.00	
CREDIT	MDA2	40010	C110		12500	RWC-NL001	30,000.00		5.00



RWC Allocation for Instruments Summary



Business Unit: CORP1

Scenario ID: ACTUAL01

Fiscal Year: 1999

Accounting Period: 3

Base Currency: USD

Risk Type	Instrument	Product	Dept.	Ledger Event Code	Instrument Balance	Allocated Capital	Normalized Loss
CREDIT	D000005001	40070	40070	RWC-C001	490,044.00	980.00	
CREDIT	D000005001	40070	40070	RWC-NL001	490,044.00		82.00
CREDIT	D000005274	40070	40070	RWC-C001	250,000.00	500.00	
CREDIT	D000005274	40070	40070	RWC-NL001	250,000.00		42.00
CREDIT	D000005275	40070	40070	RWC-C001	250,000.00	500.00	
CREDIT	D000005275	40070	40070	RWC-NL001	250,000.00		42.00
CREDIT	D000005276	40070	40070	RWC-C001	250,000.00	500.00	
CREDIT	D000005276	40070	40070	RWC-NL001	250,000.00		42.00
CREDIT	D000005845	40070	40070	RWC-C001	199,731.00	399.00	
CREDIT	D000005845	40070	40070	RWC-NL001	199,731.00		33.00
CREDIT	D000005846	40070	40070	RWC-C001	199,731.00	399.00	
CREDIT	D000005846	40070	40070	RWC-NL001	199,731.00		33.00
CREDIT	D000005847	40070	40070	RWC-C001	199,731.00	399.00	
CREDIT	D000005847	40070	40070	RWC-NL001	199,731.00		33.00
CREDIT	MDA1	40010	40010	RWC-C001	20,000.00	40.00	
CREDIT	MDA1	40010	40010	RWC-NL001	20,000.00		3.00
CREDIT	MDA2	40010	40010	RWC-C001	30,000.00	60.00	
CREDIT	MDA2	40010	40010	RWC-NL001	30,000.00		5.00
CREDIT	MDA3	40010	40010	RWC-C001	20,000.00	40.00	
CREDIT	MDA3	40010	40010	RWC-NL001	20,000.00		3.00
CREDIT	MDA4	40010	40010	RWC-C001	30,000.00	60.00	
CREDIT	MDA4	40010	40010	RWC-NL001	30,000.00		5.00



RWC Product Reconciliation



Business Unit: CORP1

Scenario ID: ACTUAL01

Fiscal Year: 1999

Accounting Period: 3

Base Currency: USD

Basis ID	Basis ID Description	Account Balance	Product Balance	Variance
AUTOLOANS	Retail Auto Loans	108,697.62	401,541.79	-1,757,065.02
CONSDEP	Consumer Deposits	26,995,772.77	5,533,329.80	128,774,657.84
CONSMTG	Consumer Mortgages	0.00	2,586,166.56	-15,516,999.36
CONSTD	Consumer Time Deposits	0.00	2,614,500.00	-15,687,000.00
CONSVMTG	Consumer Var Rate Mtgs	314,501.57	0.00	943,504.71



RWC Position Reconciliation



Business Unit:

Scenario ID:

Fiscal Year:

Accounting Period:

Base Currency:

Basis ID

Basis ID Description

Account Balance

Position Balance

Variance