

ATOMSM Structured Debt

ATOMSM Structured Debt supports the issuance and operational administration lifecycle activities associated with managing large portfolios of fixed, floating, term, and structured debt programs.

FEATURES

Debt Types

ATOM Structured Debt handles a wide variety of debt types, ranging from simple single bullet interest at maturity securities to more complicated types of floating rate, principal payment and embedded option type securities.

Debt types covered include:

- Retail CDs, Retail Notes (including ‘death-puts’)
- Commercial Paper
- Corporate Bonds and MTNs
- Interest at Maturity Bonds
- Fixed & Floating Notes
- Amortizing, accreting, or revolving principal schedules
- Asset-backed debt
- Bonds with embedded calls, puts, collars, caps & floors
- Step Up Notes
- Zero Coupon Bonds

Direct Sales vs. Dealer

ATOM Structured Debt supports both direct sales (direct issuance) as well dealer based programs. The Structured Debt Manager is fully compatible and seamlessly integrates with the ATOM Money Market Trading System.

Interest & Pay-down Processing

ATOM Structured Debt schedules, calculates and processes all principal and interest payments. It accommodates all payment frequencies, stub periods, non-business day exception rules, day count/accrual methodologies, as well as configurable multi-national holiday calendars. All generated schedules are fully editable and exportable to *Microsoft Excel*TM.

Floating Rate Administration

ATOM Structured Debt supports the automated reset of rates for floating rate notes. ATOM's schedule generator supports a full range of rate reset structures including daily, other periodic, auction based, determination offset, and user defined schedules.

Cash Processing

ATOM Structured Debt provides full cash management support allowing money transfer automation of all principal and interest payments. Trade interest and principal schedules display confirmation of each successfully processed payment.

Counterparty Management

ATOM Structured Debt provides robust counterparty management functionality allowing centralized tracking of investor, issuer, dealer, and guarantor counterparties across security types.

Key Features

- Broad debt instrument coverage
- Direct as well as dealer sales support
- Robust on-line search and data extract
- Automated GAAP accounting
- Mark to market, Mark to Model Support
- Multicurrency, multi-entity architecture

On-Line Inquiry

ATOM Structured Debt provides an on-line ‘Transaction Summary Manager’ feature which supports powerful on line access of trade details and outstanding principal balances on an as-of-date basis.

Automated Accounting

ATOM Structured Debt provides automated accounting generation for all debt activity including accruals and expense amortization. All accounting fully conforms to GAAP including support for Effective Yield expense recognition.

Dealer Import

ATOM Structured Debt supports the automated import of dealer submitted trade issuance instructions via XML providing automated trade creation subject to security, review, and approval.

IPA Download

ATOM Structured Debt module provides an IPA download module to automate the delivery of issuance instructions to Issuance and Payment Agent or Trustee Banks.

Mark-to-Market

ATOM Structured Debt is fully supported by *ATOM*'s Mark-to-Market modules providing mark to market and mark to model prices on debt securities. *(Optional)*

Global Processing

ATOM's global processing architecture provides multi-entity, multicurrency, and multi-center functionality in one system. Multi-center capability is licensed separately.

COMPONENTS

ATOM Structured Debt includes the following components:

Program Admin & Setup

ATOM Structured Debt includes all functionality necessary to support program and instrument definition, user access, and counterparty administration.

Counterparty Manager

Counterparty Manager tracks all investors, dealers, issuers, and other counterparties. Counterparty Manager supports direct issuance programs and is compatible with the *ATOM* Money Market Counterparty Manager.

Trade Manager

The Trade Manager supports the entry, update, inquiry/search, cancellation, etc. of all debt transactions.

Rate Reset Manager

Rate Reset Manager allows operations personnel to easily administer floating rate resets for floating-rate based securities. Either market based or internal indices may be used.

Payments and Cash Interface

Via its cash processing subsystem, *ATOM* Structured Debt can automatically communicate with *ATOM* or third party cash management or payment systems.

Market Data

Market Data manages associated market data indices and benchmarks. Market Data provides an interface to automate rate feeds from internal sources and external market data providers.

Accounting

ATOM Structured Debt accounting is fully automated, providing sub-ledger functionality for all debt transactions. Both detailed and aggregate level accounting for the entire trade life cycle is supported with convenient on-line export to Microsoft Excel.

Other *ATOM*SM Products

- Money Market Trading
- Investment Management
- Affiliate and Intercompany Loans
- Fee Management
- Swaps & Foreign Exchange
- Cash Management & In-house Banking
- Securitization
- Loan Administration and Syndications



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