

**Oracle® Financial Services Asset Liability  
Management Analytics**

User Guide

Release 6

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Oracle Financial Services Asset Liability Management Analytics User Guide, Release 6

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## **Oracle Financial Services Asset Liability Management Analytics User Guide, Release 6**

### **Part No. E35679-01**

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# Preface

## Intended Audience

Welcome to Release 6 of the *Oracle Financial Services Asset Liability Management Analytics User Guide*.

The Oracle Financial Services Asset Liability Management Analytics User Guide provides information needed to understand the underlying structure, prerequisites, processing requirements, and use of Oracle Financial Services Asset Liability Management Analytics.

The Oracle Financial Services *Oracle Financial Services Asset Liability Management Analytics* User Guide provides useful guidance and assistance to:

- Technical end users supporting Business Intelligence applications
- Functional Business Intelligence end users

See Related Information Sources on page xi for more Oracle product information.

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# Structure

## **1 Introduction to ALM BI**

This chapter provides a general description of the Asset Liability Management Analytics application.

## **2 Overview of the ALM BI Process Flow**

This chapter provides an overview of the end to end process flow.

## **3 Dimension Population**

This chapter describes the steps required to setup and execute the SCD process.

## **4 ALM Results Transformation**

This chapter describes the steps required to setup and execute the ALM Result transformation process.

ALM Results Transformation is the process of pushing the ALM Results from the ALM Processing area to the ALM BI Mart. It transforms both Deterministic and Stochastic ALM results as well as other related information such as forecast rates and detailed cash flows, based on the type of process and processing options selected.

## **5 Account Summary Population**

This chapter describes how and when to execute the data movement processes needed to populate account level data in the reporting mart.

Account Summary tables are account level BI tables that are used to consolidate information from the various product specific tables used in both the Staging Area and Operational Processing areas. The Account Summary tables in the ALM BI data model are loaded from both the Staging Area tables and operational Instrument Tables using the Table to Table (T2T) component of OFSAAI framework.

## **6 Fact Ledger Population**

Fact Ledger population involves populating the FCT\_LEDGER\_STAT table from the LEDGER\_STAT table.

## **7 Financial Services Authority (FSA) Reports**

## **8 Overview of ALM BI Dashboards and Reports**

This chapter describes the seeded reports and dashboards.

### **A Creating a Custom Report**

This section details how to create a custom report using OBIEE and ALM BI.

### **B How to Change the Product Dimension in ALM BI**

This section describes how to change the Product dimension. The seeded product dimension is **PRODUCT**. You can change any product dimensions other than the seeded dimension, as follows:

### **C Update Hierarchy System ID through Batch Execution**

### **D Simplified Batch Execution**

This section describes how to setup and execute a simplified batch required for running ALM BI processes.

### **E How to Define a Batch**

## **F Troubleshooting**

This section provides the troubleshooting tips for the problems that you may encounter while working in ALM BI.

## **G Liquidity Gap Report Division between ALM and LRM**

## **H How to Populate Common Account Summary Data Directly from Instrument Tables**

# **Related Information Sources**

For more information about using Oracle Financial Services Analytical Applications (OFSAA), refer to the following documents:

- Oracle Financial Services Analytical Applications Data Model Utilities User Guide.
- Oracle Financial Services Analytical Applications Data Model Data Dictionary.
- Oracle Financial Services Asset Liability Management (OFSALM) User Guide.
- Oracle Financial Services Funds Transfer Pricing User Guide.



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## Introduction to ALM BI

This chapter provides a general description of the Asset Liability Management Analytics application.

This chapter covers the following topics:

- Features and Components of ALM BI

### Features and Components of ALM BI

Oracle Asset Liability Management Analytics (ALMBI) is a business intelligence application that integrates robust Oracle Business Intelligence (OBIEE) capabilities with the Asset Liability Management (ALM), Funds Transfer Pricing (FTP), and Liquidity Risk Management (LRM) results, and thereby unleashing the power of back office data and turning it into fully operational intelligence.

- Wide Functional Coverage for ALM, FTP, and LRM intelligence.
- Architected for Performance in heavy data volume environments.
- Low Total Cost of Ownership, Efficient data movement, and Template like design to ease implementation.
- Unleash the power of Oracle Financial Services Analytical Applications (OFSAA) data content; extend the wealth of back office data to executives, risk managers, finance, and treasury with role based dashboards, driving insight into interest rate risk and liquidity risk management through powerful analytics.
- Pervasive, compelling, and actionable insight with comprehensive drill down paths and analysis, increasing alignment, and effectiveness.

The ALMBI application is comprised of the following components:

1. OFSAA ALMBI Reporting Mart (physical data model)

- A number of ALM related relational database tables optimized for reporting and analysis
- Results from each ALM process are consolidated into a single reporting table allowing for comparative reporting
- Historical results are retained for each process allowing for period over period and trend reporting
- Results are stored in both base currency as well as any reporting currency specified by users during processing
- Account level data is <optionally> consolidated into a series of application specific **Account Summary tables**, supporting drill down to finest grain of detail
- Audit data such as detail cash flow information and rate outputs are additionally stored in the ALMBI data mart

## 2. Data Movement Processes

- Data movement processes are provided to populate required data into the ALMBI Mart. Data Movement is accomplished through use of Table to table (T2T) functionality as well as Procedural Language/Structured Query Language (PL/SQL or PLSQL) procedures.
- Data Movement processes can be executed directly through a batch process using the Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) or through a Simplified Batch process. These processes are detailed in the following sections.

## 3. ALMBI OBIEE Repository

ALMBI specific OBIEE repository file is included with the ALMBI application, which provides the mapping of the physical data into the ALMBI Business Model. This repository defines the necessary data objects, join relationships, and calculated items needed for ALMBI reporting.

## 4. ALMBI OBIEE Web Catalog

The ALMBI specific OBIEE Web Catalog provides the out of the box dashboards and seeded reports which provide users with a head-start in developing their organization specific ALM, FTP, and LRM related BI content.

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## Overview of the ALM BI Process Flow

This chapter provides an overview of the end to end process flow.

This chapter covers the following topics:

- Steps in ALM BI Process Flow
- End to End ALM BI Data Movement Process

### Steps in ALM BI Process Flow

The following steps comprise the ALMBI Process:

**1. Hierarchy Flattening**

Runs when a new Hierarchy is created and/or when an existing Hierarchy used within ALMBI is modified.

**2. Dimension Table Population and Slowly Changing Dimension Processing**

Runs after a new Hierarchy or ALM Process is created and/or after Hierarchy modification or the <ALM>**Active Time Bucket** definition is changed.

**3. Populating the Dimension Run table**

Runs only after a new ALM Process is created or modified.

**4. Time Dimension Population**

Runs before ALM Results Transformation. This process is also run automatically during ALM Results Transformation if the current data does not already exist.

**5. ALM Results Transformation**

Runs after the execution of any ALM Process. This process can be run manually as part of a batch process or automatically as an option embedded within each ALM process.

**6. (Optional) Population of Account Summary data**

Runs the Instrument Table specific T2T processes for each new as-of-date and after all account level processes have completed (if account level output option is selected). For example, ALM account level output of Market Value, Duration, Convexity, and so on.

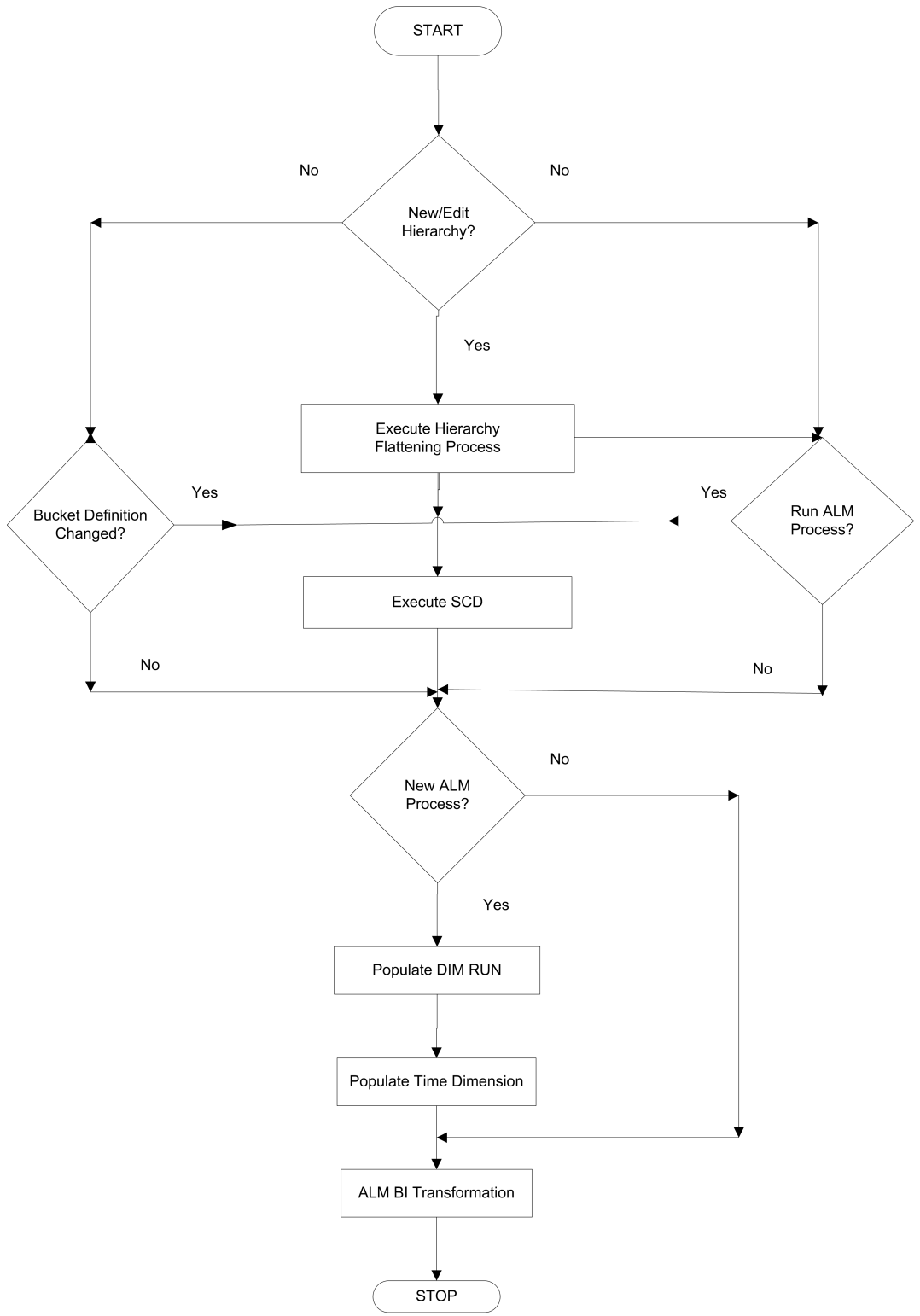
**7. (Optional) Population of Ledger data**

This Ledger Transformation process can be run as part of a batch process to move data from the management ledger table (processing area) to fact ledger stat of ALMBI.

## **End to End ALM BI Data Movement Process**

The following flowchart illustrates the end to end ALMBI data movement process:





The end to end data movement process is typically managed through execution of one or more Batch processes.

The recommended approach is to define two batch processes to perform ALMBI Transformation, as follows:

**ALMBI Batch1**, with a single Task consisting of:

- Hierarchy Flattening Process

**ALMBI Batch2**, with three Tasks in sequential order consisting of:

- Slowly Changing Dimension (SCD) Process
- Dimension Run Population Process
- ALMBI Transformation Process

(Optional) **ALMBI Batch3**, with Tasks to execute the required Account Summary T2T processes. This process is needed only if there is a requirement to report against the account level data. It consists of:

- Populate Time Dimension
- Slowly Changing Dimension Process
- Account Summary T2T Definition Processes (one per instrument table)

**Note:** See the following sections on how to create a batch and adding respective tasks.

**The following are few examples of use cases and the related processing requirements:**

**Case 1-** Initially, when a new Hierarchy is created and/or when edits are made to a Hierarchy, perform the following steps:

1. Run Hierarchy Flattening
2. Run Dimension Table Population and Slowly Changing Dimension Processing
3. Populate the Dimension Run table
4. Run ALM Results Transformation

**Case 2 -** When the active time bucket definition has been changed. Perform the following steps:

1. Run Dimension Table Population and Slowly Changing Dimension Processing
2. Run ALM Results Transformation

**Case3** - When a new ALM Process is created. Perform the following steps:

1. Run Dimension Table Population and Slowly Changing Dimension Processing
2. Populate the Dimension Run table
3. Run ALM Results Transformation



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## Dimension Population

This chapter describes the steps required to setup and execute the SCD process.

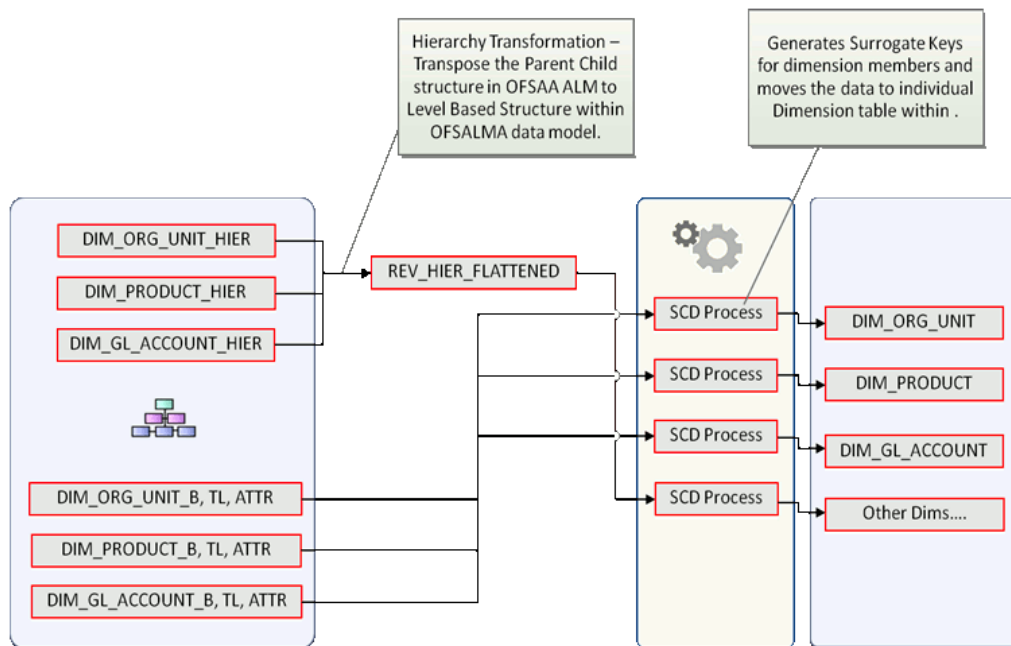
This chapter covers the following topics:

- Overview of Dimension Population
- Hierarchy Flattening
- Dimension Table Population
- DIM\_RUN Population
- Time Dimension Population

### Overview of Dimension Population

In OFSAA, Hierarchies are defined and managed through the common infrastructure, Dimension Management User Interface. Prior to use in ALMBI, the related parent child hierarchy data must first be converted to a flattened and level based format. The dimension population process involves both the hierarchy flattening process and movement of the dimension data from processing dimension tables to the common reporting dimension tables, shared by all the OFSAA BI applications.

# Dimension Population



The Dimension Population process has the following two components:

1. Hierarchy Flattening, page 3-2
2. Dimension Table Population, page 3-8

## Hierarchy Flattening

The following topics are covered in this section:

- Overview of the Hierarchy Flattening Process, page 3-2
- Prerequisites, page 3-3
- Tables Used by the Hierarchy Flattening Process, page 3-5
- Executing the Hierarchy Flattening Process, page 3-5
- Checking the Execution Status, page 3-8

## Overview of Hierarchy Flattening Process

The Hierarchy Flattening process is used to move hierarchy data from the parent child storage data structure to a level based storage data structure. In the Hierarchy

Management model, hierarchy data for any hierarchies created on seeded or user defined dimensions is stored within dimension specific hierarchy tables for the respective dimensions. The Hierarchy Flattening process copies this data to the REV\_HIER\_FLATTENED table in the BI data model after flattening is completed.

### Example

The hierarchy data of one or more Product Hierarchies created on the Product dimension (a seeded dimension) is stored in the DIM\_PRODUCTS\_HIER table. Similarly assuming there is a user defined dimension, for example, Legal Entity and a hierarchy has been defined on this dimension then the hierarchy data is stored in the DIM\_LE\_HIER table (assuming this is the hierarchy table created for this hierarchy).

The hierarchy data in the preceding example is moved to REV\_HIER\_FLATTENED in the BI data model by the hierarchy flattening process.

Database components used by this transformation are:

1. REV\_BATCHHIERFLATTEN – Oracle database function
2. REV\_HIER\_TRANSFORMATON\_BIAPPS – Oracle database Package called by the preceding function.

Some of the features of the Hierarchy Flattening process are:

- The user has the choice to process a single hierarchy or all hierarchies belonging to a particular dimension as part of a single execution.
- Any change made to the hierarchy using the Hierarchy Management maintenance window changes the flag **FLATTENED\_ROWS\_COMPLETION\_CODE** in REV\_HIER\_DEFINITIONS to **Pending**. This improves processing efficiency as the Flattening process will avoid hierarchies that have not been modified.

## Prerequisites and Troubleshooting

1. All the post install steps mentioned in the *Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration guide* and the solution installation manuals of **Asset Liability Management** and **Asset Liability Analytics** have to be completed successfully.
2. The Hierarchies are maintained in the Dimension Management component of OFSAA Infrastructure. (In the Financial Service Application menu, navigate to *Master Maintenance > Dimension Management > Hierarchies*).

The steps mentioned subsequently in this section are debugging steps and must be checked only if the hierarchy flattening process has failed. Seeded Hierarchies which are included with the installation and any hierarchies created using the Dimension Management user interface will have the proper data in the following section *Tables Used by the Hierarchy Flattening Process*, page 3-5.

1. Check in the database (atomic schema) to confirm the FLATTENED\_ROWS\_COMPLETION\_CODE column in REV\_HIER\_DEFINITIONS table has the value **Pending** for the Hierarchy ID being processed. This column will have the value **Pending** for any new hierarchy created or modified using the OFSAAI Hierarchy management UI.
  2. Check if the REV\_DIMENSIONS\_B table has a row for the dimension that is being processed. (Use a database SQL query to check. This is available in the section Executing the Hierarchy Flattening Transformation, page 3-5.)
  3. Check if the REV\_HIERARCHIES table has a row for the hierarchy ID that is being processed. (Use a database SQL query to check. This is available in the section Executing the Hierarchy Flattening Transformation, page 3-5.)
3. Application users must be mapped to a role which has the seeded batch execution function (BATPRO)
    - By default, this SMS function is mapped to the SMS Role: Data Centre Manager (SYSOPC)
    - The ALM Application seeds three user-profiles: ALM Administrator, ALM Analyst, and ALM Auditor. After installation of ALM, the system administrator should additionally map the BATPRO function with the required ALM roles.
  4. Before executing a batch check if the following services are running on the application server:
    - Iccserver
    - Router
    - AM
    - Messageserver

For more information on how to check if the services are up and how to start the services if you find them not running, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

5. Users must create Batch Processes for executing the flattening and movement procedures. This process is explained in the section Executing the Hierarchy Flattening Transformation, page 3-5.
  - The flattening procedure takes Dimension ID and Hierarchy sys ID as additional parameters; Dimension ID is mandatory where as Hierarchy ID is optional.



- These processes can also be run using the Simplified Batch window, which allows for execution of stored procedures.

## Tables Used by the Hierarchy Flattening Process

- REV\_HIERARCHIES - This is the master table for hierarchies with one row per hierarchy.
- REV\_DIMENSIONS\_B - This is the master table for dimensions with one row per dimension.
- REV\_HIER\_DEFINITIONS - The FLATTENED\_ROWS\_COMPLETION\_CODE column is checked to determine if the hierarchy can be processed.
- DIM\_<DIMENSIONNAME>\_HIER - This table stores the parent/child hierarchy data and is the source for the transformation. For example, DIM\_PRODUCTS\_HIER.
- REV\_HIER\_FLATTENED - This is the output table for the transformation into which the flattened hierarchy data gets populated.

## Executing the Hierarchy Flattening Process

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI, as mentioned below.

Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to the section How to Define a Batch, page E-1.

To define a new task for a Batch definition:

### Procedure:

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.
2. Click **Add (+)** button from the *Task Details* grid.  
The *Task Definition* window is displayed.
3. Enter the **Task ID** and **Description**.
4. Select **Transform Data** component from the drop down list.
5. Select the following from the **Dynamic Parameters** list:
  - **Datastore Type** - Select the appropriate datastore type from the list.

- **Datastore Name** - Select the appropriate datastore name from the list.
- **IP address** - Select the IP address from the list.
- **Rule Name** - Select BATCH\_HIERTRANSFORMATION from the drop down list of available transformations. (This is a seeded Data Transformation procedure installed as part of the ALMBI application. If you don't see this procedure in the list, contact Oracle support).
- **Parameter List** - These are comma-separated values of Dimension ID and Hierarchy ID. Following are the available Dimension ID values and Hierarchy ID values:
  1. Dimension ID Values
    - ORG\_UNIT\_ID = 1
    - GL\_ACCOUNT\_ID = 2
    - COMMON\_COA\_ID = 3
    - PRODUCT\_ID = 4

If you are using a user defined Dimension, execute the following query in the database to find the value and use the value in Dimension ID column to process the dimension name and description:

```
SELECT B.DIMENSION_ID, T.DIMENSION_NAME, T.DESCRPTION FROM
REV_DIMENSIONS_B B INNER JOIN REV_DIMENSIONS_TL T ON
B.DIMENSION_ID = T.DIMENSION_ID AND T.DIMENSION_NAME LIKE
'<DIMENSION NAME>'
```

Replace the tag <DIMENSION NAME> in the above query with the Dimension Name you find in the UI (Navigate to **OFSAAI Home > Financial Service Application > Master Maintenance > Dimension Management**). This is the Dimension on which the Hierarchy you want to flatten is configured on. You need to create separate Batches for each Dimension.

## 2. Hierarchy ID Values

If all the Hierarchies belonging to a Dimension are to be processed, then provide null (in lower case) as the parameter value. Otherwise, provide the System Identifier of the Hierarchy that needs to be transformed.

For example, you can find the Hierarchy ID through the Hierarchy user interface at the bottom of the window, as depicted in the following figure.

Audit Trail		User Comments
^ System ID :40006997		
Created By	QTUSER	
Last Modified By	CHRIS	

You can also execute the below query to find the unique system identifier for a specific Hierarchy:

3. 

```
SELECT B.OBJECT_DEFINITION_ID, SHORT_DESC, LONG_DESC FROM
FSI_M_OBJECT_DEFINITION_B B INNER JOIN
FSI_M_OBJECT_DEFINITION_TL T ON B.OBJECT_DEFINITION_ID =
T.OBJECT_DEFINITION_ID AND B.ID_TYPE =<ID_TYPE>
```

Use the value in the HIERARCHY\_ID column as the parameter for the hierarchy to be processed.

<ID\_TYPE> represents the dimension number to which a particular hierarchy belongs.

For example, if all the Hierarchies for the GL Account Dimension need to be processed, the parameter list should be given as follows:

'2', null, where '2' is the Dimension ID for the seeded Dimension GL Account.

IF a particular Hierarchy with code 1000018112 needs to be processed, the parameter list should be given as follows:

'2', '1000018112'

6. Click **Save**.

The Task definition is saved for the selected Batch.

7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** This process can also be run using the Simplified Batch user interface. In the optional parameters field within the *Simplified Batch* window, specify the parameters mentioned above.

For more details, refer to the section Simplified Batch Execution, page D-1.

Hierarchy transformation can also be directly executed on the database through SQLPLUS.

Details are:

- **Function Name:** REV\_BATCHHIERFLATTEN
- **Parameters:** BATCH\_RUN\_ID, MIS\_DATE, PDIMENSIONID, and PHIERARCHYID.
- **Sample Parameter Values:** 'Batch1' , '20091231' , '2', and '1000018112'.

**Note:** Execute the Hierarchy Transformation Batch when a new Hierarchy is created or there is a change made to an existing Hierarchy.

## Checking the Execution Status

The status of execution can be monitored using the *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in Batch Monitor are:

N - Not Started

O - On Going

F - Failure

S – Success

The *Event Log* window in Batch Monitor provides logs for execution with the top row being the most recent. If there is any error during execution, it will get listed here. Even if you see Successful as the status in Batch Monitor it is advisable to go through the Event Log and re-check if there are any errors.

Alternatively, the execution log can be accessed on the application server in the following directory *\$FIC\_DB\_HOME/log/date*. The file name will have the Batch Execution ID.

The database level operations log can be accessed by querying the *FSI\_MESSAGE\_LOG* table. The Batch Run ID column can be filtered for identifying the relevant log. (This is the same log you see in the Event Log window.)

Check the **.profile** file in the installation home if you are unable to navigate to the above mentioned locations.

## Dimension Table Population

The dimension table population process serves two purposes:

1. Move flattened hierarchy data from operational tables to the BI Tables.
2. Execute the SCD process against each processed dimension.

Dimension table population should be run after initial creation of a hierarchy and after

any changes are made to a hierarchy.

Dimensional data changes are handled in the ALMBI solution using the SCD component.

The following topics are covered in this section:

- Overview of SCD Process, page 3-9
- Prerequisites, page 3-11
- Tables Used by the SCD Component, page 3-12
- Executing the SCD Component, page 3-17
- Checking the Execution Status, page 3-19
- List of Dimension Tables, page 3-20

## Overview of SCD Process

SCDs are used to maintain the history of dimension-member changes over time.

SCD is a required process and is tied in to the BI application. Without this process, the updated information will not be reflected into ALMBI. For example, if the Active Time Bucket Definition was changed for an ALM Process Execution, the SCD process is required to reflect the new Active Time Bucket details into the Result Area. It is mandatory to run the SCD process if the hierarchies have changed.

For more information on SCDs, refer to:

- *Oracle Data Integrator Best Practices for a Data Warehouse* at <http://www.oracle.com/technetwork/middleware/data-integrator/overview/odi-best-practices-datawarehouse-whi-129686.pdf>
- *Oracle Warehouse Builder Data Modeling, ETL, and Data Quality Guide, 11g Release 2 (11.2), Part #E10935-03* at [http://docs.oracle.com/cd/E18283\\_01/owb.112/e10935/dim\\_objects.htm](http://docs.oracle.com/cd/E18283_01/owb.112/e10935/dim_objects.htm).

The SCD component is delivered through an executable. For the ALMBI solution, the types of SCD supported are Type 1 and Type 2.

### Type 1 SCD Methodology

The Type 1 methodology overwrites old data with new data, and therefore does not track changes to the data across time.

#### Example

Consider a Dimension Table, DIM\_PRODUCT:

N_PRODU CT_SKEY	V_PRODUC T_NAME	D_START_D ATE	D_END_DATE	F_LATEST_RECORD_INDI CATOR
1	PL	5/31/2010	12/31/9999	Y

In this example:

**N\_PRODUCT\_SKEY** is the surrogate key column which is a unique key for each record in the dimension table.

**V\_PRODUCT\_NAME** is the product name

**D\_START\_DATE** indicates the date from which this product record is valid

**D\_END\_DATE** indicates the date to which this product record is valid

**F\_LATEST\_RECORD\_INDICATOR:** A value 'Y' indicates this is the latest record in the dimension table for this product and 'N' indicates it is not.

If the V\_PRODUCT\_NAME column is set as a Type 1 and if there is a change in the product name to 'Personal Loan' from 'PL' in the earlier example in the next processing period, then the record changes to:

N_PRODU CT_SKEY	V_PRODUCT _NAME	D_START_D ATE	D_END_DATE	F_LATEST_RECORD_INDI CATOR
1	Personal Loan	6/30/2010	12/31/9999	Y

### Type 2 SCD Methodology

The Type 2 method tracks historical data by creating multiple records for a given natural key in the dimensional tables with separate surrogate keys. With Type 2, the historical changes in dimensional data are preserved. In the earlier example, for the change in product name from 'PL' to 'Personal Loan' if history has to be preserved then the V\_PRODUCT\_NAME column has to be set as Type 2 in which case when SCD is processed for the processing period in which the change happens it will insert a new record as shown in the example below:

N_PRODU CT_SKEY	V_PRODU CT_NAME	D_START_D ATE	D_END_DATE	F_LATEST_RECORD_INDI CATOR
1	PL	5/31/2010	12/31/9999	N
2	Personal Loan	6/30/2010	12/31/9999	Y

A new record is inserted to the product dimension table with the new product name and the latest record indicator for this is set as 'Y' indicating this is the latest record for the personal loan product and the same flag for the earlier record is set to 'N'.

## Prerequisites

1. The hierarchy flattening process has been run.
2. The setup tables accessed by the SCD component, including SETUP\_MASTER, SYS\_TBL\_MASTER, and SYS\_STG\_JOIN\_MASTER have the required entries.

Having entries in the table SETUP\_MASTER is optional. By default, SCD maintains only a history of changes to all the members within a dimension, without context of any hierarchy. If instead you wish to maintain the history of changes with respect to a specific hierarchy, the SETUP\_MASTER table can be used for this purpose.

This is achieved by specifying the sys-id of the required hierarchies, in the table SETUP\_MASTER. This table is referenced during SCD execution and if a hierarchy id is found, it would be included during the SCD process.

The column V\_COMPONENT\_DESC is used to identify the dimension-type and V\_COMPONENT\_VALUE for the hierarchy sys-id.

The permissible values for the V\_COMPONENT\_DESC are as follows:

V_COMPONENT_DESC	Meaning
PRODUCT_HIER1	Signifies the PRODUCT dimension
ORG_UNIT_HIER1	Signifies the ORG UNIT dimension
GL_ACCOUNT_HIER1	Signifies the GL ACCOUNT dimension
COMMON_COA_HIER1	Signifies the Common COA dimension

Separate rows in this table are seeded for different hierarchy sys-id's, one row corresponding to each of the four dimensions, that is PRODUCT, ORG UNIT, COMMON COA, and GL ACCOUNT. Add entries in this table only if you add user defined dimension.

The tables SYS\_TBL\_MASTER and SYS\_STG\_JOIN\_MASTER are seeded for the Org unit, GL Account, Product, and Common COA dimensions. Add entries in these tables only if you add user defined dimensions.

3. Database Views with the name DIM\_<Dimension Name>\_V are seeded along with the seeded dimensions during the ALMBI installation. These views present data from the dimension tables as well as the flattened hierarchy data. For example,

DIM\_PRODUCT\_V in usable format. New views should be included for any new dimensions defined.

## Tables Used by the SCD Component

The database tables used by the SCD procedure are:

### SETUP\_MASTER

Rows for each of the four key dimensions PRODUCT, ORG UNIT, COMMON COA, and GL ACCOUNT will be seeded into this table during the ALMBI Installation.

The table structure is as follows:

1. V\_COMPONENT\_CODE - This column acts as a primary key.
2. V\_COMPONENT\_DESC - This column contains a standard value used within the database view for a flattened hierarchy.
3. V\_COMPONENT\_VALUE - This column contains the unique hierarchy identifier for the reporting hierarchies to be used in ALMBI.

Hierarchy unique identifiers can be obtained by executing the following query.

```
Select b.object_definition_id, short_desc, long_desc from
fsi_m_object_definition_b b inner join fsi_m_object_definition_tl t
on b.object_definition_id = t.object_definition_id and b.id_type = 5
and b.leaf_num_id = <dimension_id>;
```

<dimension\_id> represents the dimension number to which a particular hierarchy belongs.

Alternatively, the unique system identifier for each hierarchy can be found at the bottom of the Hierarchy Management page while in EDIT mode.

Audit Trail		User Comments
^ System ID :40006997		
Created By	QTUSER	
Last Modified By	CHRIS	

The following rows are seeded into the SETUP\_MASTER table, exactly as follows, with the exception of V\_COMPONENT\_VALUE. This value should reflect the unique system identifier of the Reporting Hierarchy for each dimension:

V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE
22	PRODUCT_HIER1	1000018711



V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE
88	ORG_UNIT_HIER1	100573
90	GL_ACCOUNT_HIER1	100574
91	COMMON_COA_HIER 1	100575

**Note:** For any new hierarchy added the appropriate row will need to be updated in this table for the SCD procedure to process the hierarchy. The update can also be performed by executing a Batch as mentioned in the section How to Define a Batch, page E-1. ALMBI currently supports only one reporting hierarchy per dimension.

#### SYS\_TBL\_MASTER

The ALMBI application installer populates one row per dimension for the seeded dimensions in this table.

Column Name	Data Type	Column Description
MAP_REF_NUM	NUMBER(3)  NOT NULL	The Mapping Reference Number for this unique mapping of a Source to a Dimension Table
TBL_NM	VARCHAR2(30)  NOT NULL	Dimension Table Name
STG_TBL_NM	VARCHAR2(30)  NOT NULL	Staging Table Name
SRC_PRTY	NUMBER(2)  NULL	Priority of the Source when multiple sources are mapped to the same target
SRC_PROC_SEQ	NUMBER(2)	The sequence in which the various sources for the DIMENSION will be taken up for

Column Name	Data Type	Column Description
	NOT NULL	processing
SRC_TYP	VARCHAR2(30) NOT NULL	The type of the Source for a Dimension i.e., Transaction Or Master Source.
DT_OFFSET	NUMBER(2) NULL	The offset for calculating the Start Date based on the FRD
SRC_KEY	NUMBER(3) NULL	Source Key

Example: The following data is inserted by the application installer for the **product** dimension.

Column Name	Data Type
MAP_REF_NUM	NUMBER(3) NOT NULL
TBL_NM	VARCHAR2(30) NOT NULL
STG_TBL_NM	VARCHAR2(30) NOT NULL
SRC_PRTY	NUMBER(2)

**Note:** No changes are required to this table if the standard key dimensions are being used within ALMBI. If any new dimensions have been added (for example, ALM\_COA\_ID) a row will have to be inserted to this table manually.

### SYS\_STG\_JOIN\_MASTER

The ALMBI application installer populates this table for the seeded dimensions.

Column Name	Data Type	Column Description
MAP_REF_NUM	NUMBER (3) NOT NULL	The Mapping Reference Number for this unique mapping of a Source to a Dimension Table
COL_NM	VARCHAR2(30) NOT NULL	Name of the column in the Dimension Table
COL_TYP	VARCHAR2(20) NOT NULL	Type of column. The possible values are given below
STG_COL_NM	VARCHAR2(30) NOT NULL	Name of the column in the Staging Table
SCD_TYP_ID	NUMBER(3) NULL	SCD type for the column
PRTY_LOOKUP_REQD	CHAR(1) NOT NULL	Column to determine whether Lookup is required for Priority of Source against the Source Key Column or not
COL_DATATYPE	VARCHAR2(15) NULL	Column Data Type
COL_FORMAT	VARCHAR2(15) NULL	Column Format

The possible values for column type (the column COL\_TYPE) in SYS\_STG\_JOIN\_MASTER are:

1. PK - Primary Dimension Value (may be multiple for a given "Mapping Reference Number")
2. SK - Surrogate Key
3. DA - Dimensional Attribute (may be multiple for a given "Mapping Reference Number")
4. SD - Start Date

5. ED - End Date
6. LRI - Latest Record Indicator (Current Flag)
7. CSK - Current Surrogate Key
8. PSK - Previous Surrogate Key
9. SS - Source Key
10. LUD - Last Updated Date / Time
11. LUB - Last Updated By

Example: The following data is inserted by the application installer for the **product** dimension

Column Name	Data Type
MAP_REF_NUM	6
COL_NM	V_PRODUCT_NAME
COL_TYP	DA
STG_COL_NM	V_PRODUCT_NAME
SCD_TYP_ID	2
PRTY_LOOKUP_REQD_FLG	N
COL_DATATYPE	VARCHAR
COL_FORMAT	

**Note:** No changes are required to this table if the standard key dimensions are being used within ALMBI. If any new dimensions have been added (for example, ALM\_COA\_ID) the related column details will have to be inserted to this table manually.

- DIM\_<dimensionname>\_V - The database view which SCD uses as the source.

**Example**

Dim\_products\_V



Use the following table to identify the map\_ref\_num to be used, while executing the SCD process.

map_ref_num	Target Table that will be updated
124	DIM_FCST_RATES_SCENARIO
125	DIM_RESULT_BUCKET
126	DIM_ORG_UNIT
127	DIM_GL_ACCOUNT
128	DIM_PRODUCT
129	DIM_COMMON_COA
130	DIM_PRODUCT_TYPE
131	DIM_CUSTOMER
-1	<for all entries>

- **Wait** - When the file is being executed, you can either wait till the execution is complete or proceed with the next task. Select the check box for Wait filed either **Yes** or **No**.

Click **Yes** to wait for the execution to be complete.

Click **No** to proceed with the next task.

- **Batch Parameter** - Select **Y**. (upper case required).

**6. Click Save.**

The Task definition is saved for the selected Batch.

**7. Execute the Batch.**

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** You cannot execute SCD process from the simplified batch window.

## Checking the Execution Status

The Batch execution status can be monitored through Batch Monitor section of OFSAAI Operations module.

The status messages in batch monitor are:

N - Not Started

O - On Going

F - Failure

S – Success

The ICC execution log can be accessed on the application server in the directory `$FIC_DB_HOME/log/ficgen`.

Sample Path: `/dbfiles/home/oracle/OFSAAI/ficdb/log/ficgen`

The file name will have the Batch Execution ID.

The detailed SCD component log can be accessed on the application server under the `<ftp-share>/<infodom name>/logs`.

The file name will have the Batch Execution ID.

Sample Path: `/dbfiles/home/oracle/ftpshare/OFSAADemo/logs`

**Note:** Check the `.profile` file in the installation home if you are not able to find the paths mentioned earlier.

### SCD Process Scenarios:

**Note:** It is not necessary to run SCD for all dimensions. In certain cases, you should specify the specific dimension requiring updates.

The following common scenarios provide guidance on which dimensions need to be re-run:

1. Re-running an existing ALM Process for the same as-of-date. It is not necessary to re-run any of the SCD dimensions.
2. Running an existing ALM Process for a new as-of-date.
  - Run SCD for Time Dimension (3), to refresh DIM\_RESULT\_BUCKET. Once per as-of-date and applies to all ALM processes run for that as-of-date.
3. Running a new ALM Process.
  1. Run SCD for Forecast Rate Scenarios (2) or Stochastic Process (1)

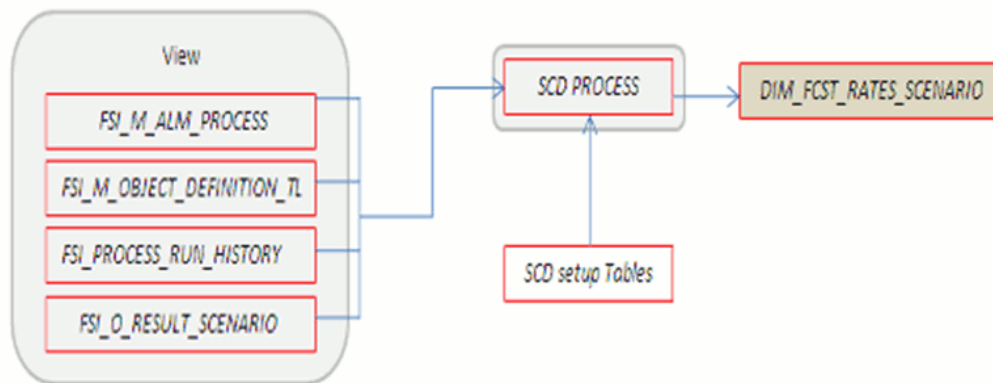
2. If new as-of-date, also run for Time Dimension (3)
  
4. If Hierarchy changes are made, re-run SCD for the appropriate dimension(s). For example, 4-7 as needed.

## List of Dimension Tables

List of ALMBI Dimensions impacted by the SCD procedure are:

### **DIM\_FCST\_RATES\_SCENARIO**

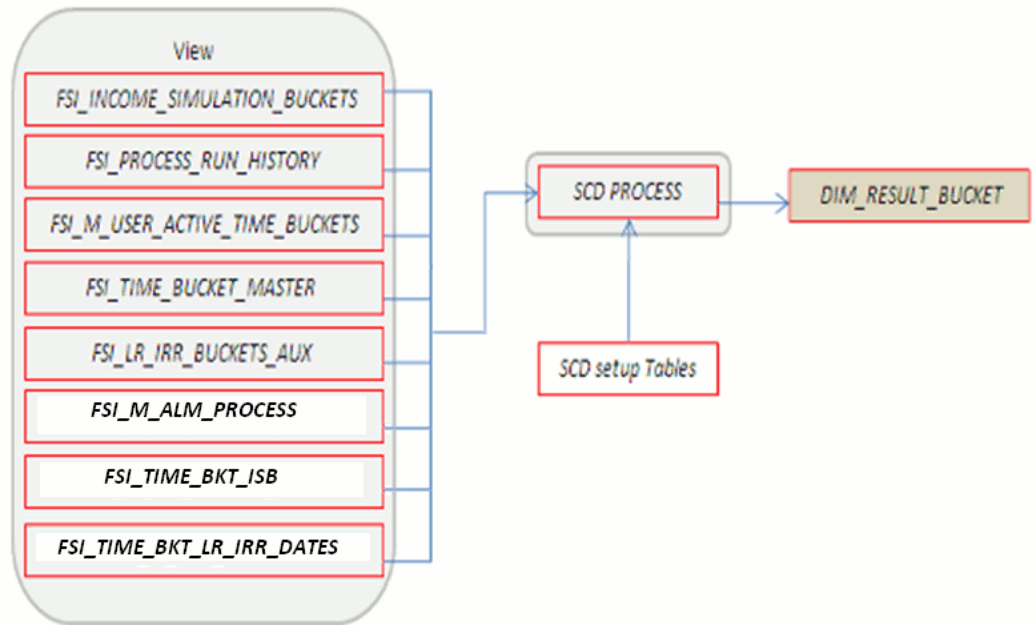
This table stores all Deterministic Processes with relevant details.



### **DIM\_RESULT\_BUCKET**

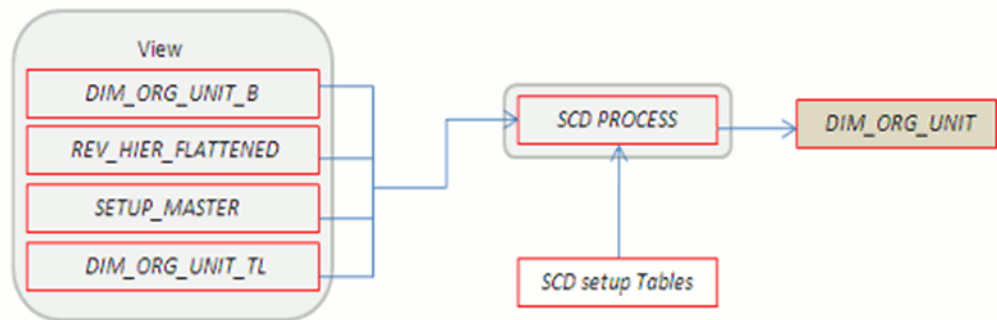
This table stores Income Simulation, Liquidity Risk Gap, and Interest Rate Gap Bucket information for each process.





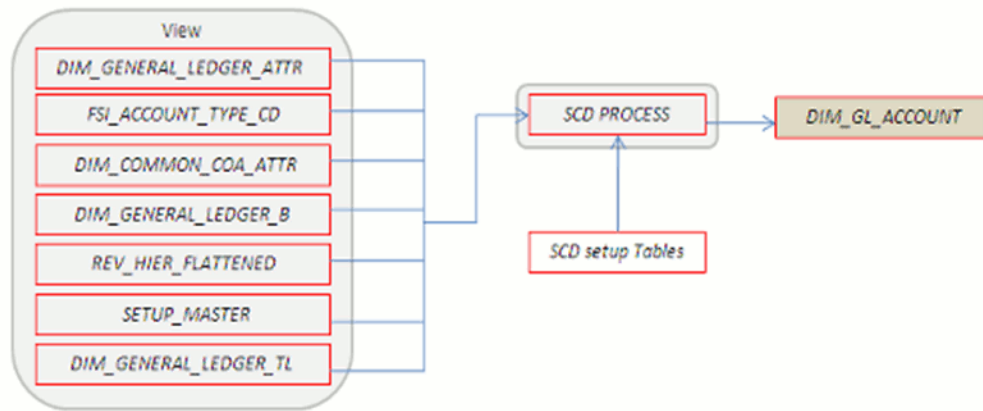
### DIM\_ORG\_UNIT

This table stores Organization Unit dimension information.



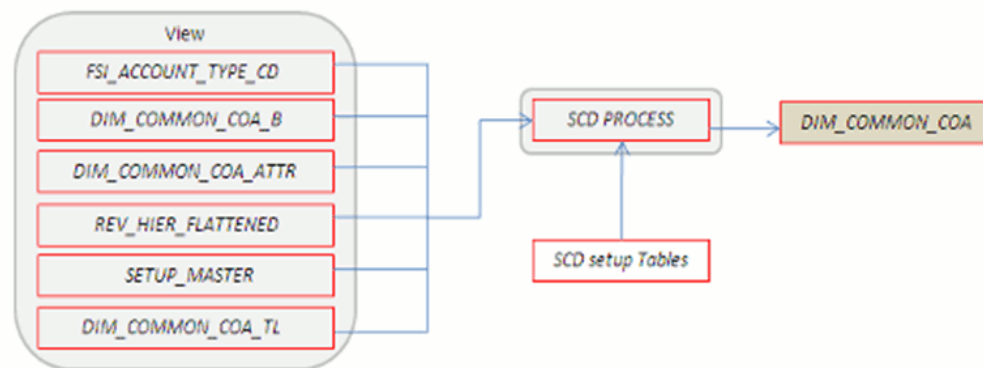
### DIM\_GL\_ACCOUNT

This table stores General Ledger Account information.



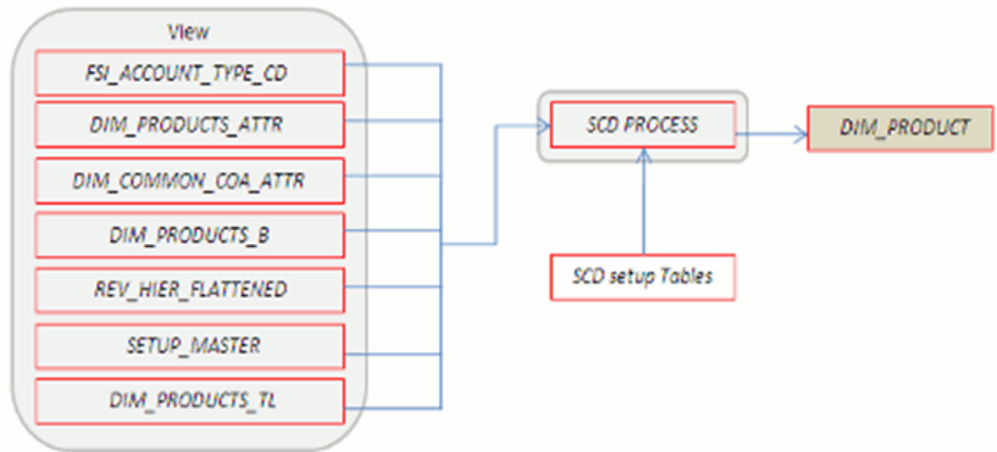
### DIM\_COMMON\_COA

This table stores Dimensional Attributes of the COMMON\_COA dimension.



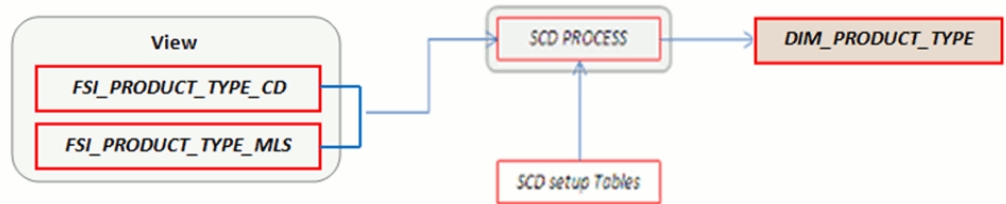
### DIM\_PRODUCT

This table stores Dimensional Attributes of the PRODUCT dimension.



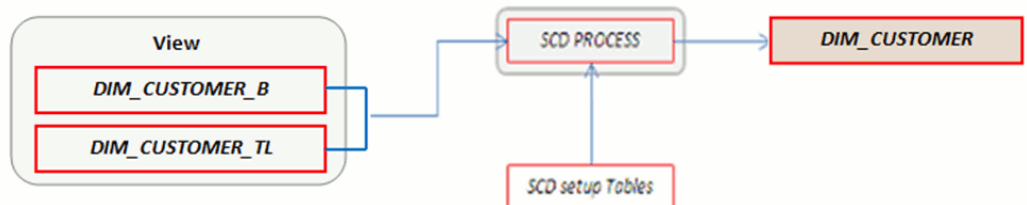
### DIM\_PRODUCT\_TYPE

This table stores Dimensional Attributes of the PRODUCT\_TYPE dimension.



### DIM\_CUSTOMER

This table stores Dimensional Attributes of the CUSTOMER dimension.



## DIM\_RUN Population

The DIM\_RUN table is the dimension object which stores dimensional data for both Stochastic and Deterministic ALM Processes. A Data Transformation process is provided to populate the DIM\_RUN table.

The following topics are covered in this section:

- Overview of the DIM\_RUN Process , page 3-24
- Prerequisites, page 3-24
- Tables Used for DIM\_RUN Process, page 3-25
- Executing the DIM\_RUN Process, page 3-25
- Checking the Execution Status, page 3-26

## Overview of DIM\_RUN Process

The database components used by this transformation are:

- Database function: FN\_DIM\_RUN\_ALM
- Database procedure: POP\_DIM\_RUN, that is invoked by the function FN\_DIM\_RUN\_ALM.

## Prerequisites

1. All the post install steps mentioned in the *Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration guide* and the solution installation manuals of *Asset Liability Management* and *Asset Liability Analytics* have to be completed successfully.
2. Application users must be mapped to a role which has the seeded batch execution function (BATPRO)
3. Before executing a batch check if the following services are running on the application server.
  - Iccserver
  - Router
  - AM
  - Messageserver

For more information on how to check if the services are up and on, and how to start the services if you find them not running, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

4. Batches have to be created for executing the function. This is explained in the section *Executing the DIM\_RUN Process*, page 3-25.

## Table Used to Populate RUN details

The physical table used in the ALM BI data model is **DIM\_RUN**. **FSI\_PROCESS\_RUN\_HISTORY**, **FSI\_M\_ALM\_PROCESS**, and **FSI\_M\_OBJECT\_DEFINITION\_TL** are the source tables which are used to populate **DIM\_RUN**.

This table stores the Run details to be used for building the ALMBI reports. Refer to the *Oracle Financial Services Analytical Applications Data Model Data Dictionary* or the *ALM BI Erwin Data Model* for viewing the structure of this table.

## Executing the DIM\_RUN Process

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI, as mentioned below.

Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to the section *How to Define a Batch*, page E-1.

To define a new task for a Batch definition:

### Procedure

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.
2. Click **Add (+)** button from the *Task Details* grid.  
The *Task Definition* window is displayed.
3. Enter the **Task ID** and **Description**.
4. Select **Transform Data** component from the drop down list.
5. Select the following from the **Dynamic Parameters** list:
  - **Rule Name** - Select **Populate\_Dim\_Run\_ALM** from the list of all available transformations. (This is a seeded Data Transformation process which is installed as part of the ALM BI application, if you don't see this process in the list, contact Oracle support).
  - **Parameter List**: Not Required.
6. Click **Save**.  
The Task definition is saved for the selected Batch.
7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** You cannot execute this process from the simplified batch window.

## Checking the Execution Status

The Batch execution status can be monitored through *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in batch monitor are:

N - Not Started

O - On Going

F - Failure

S – Success

The execution log and the detailed Dim Run population component log can be accessed from the location *\$FIC\_DB\_HOME/log/date*.

The file name will have the Batch Execution ID.

Sample Path: */dbfiles/home/oracle/OFSAAI/ficdb/log/date*

The database level operations log can be accessed by querying the *FSI\_MESSAGE\_LOG* table. The Batch Run ID column can be filtered for identifying the relevant log.

**Note:** Check the **.profile** file in the installation home if you are not able to find the paths mentioned earlier.

## Time Dimension Population

ALM Business data is commonly represented as of a point in time or across a range of time periods. For this reason, creation of a Time Dimension in OBIEE is an important capability. The following section describes how the time dimension is created and managed in ALM BI.

The following topics are covered in this section:

- Overview of Time Dimension Population, page 3-27
- Prerequisites, page 3-27
- Table Used for Time Dimension Population, page 3-29

- Executing the Time Dimension Population, page 3-29
- Checking the Execution Status, page 3-31

## Overview of Time Dimension Population

The Time Dimension is treated as a Calendar dimension in OBIEE, which contains all dates for a specified period. The data is used on a day to day basis to populate the Account Summary Tables and many of the ALM BI result tables. The Time Dimension population process is used to populate the DIM\_DATES table with values (between two dates) specified by the user.

The database components used by this process are:

- Database function: **FN\_DIM\_DATES**
- Database procedure: **PROC\_DIM\_DATES\_POPULATION**, which is invoked by the function FN\_DIM\_DATES.

## Prerequisites

1. All the post install steps mentioned in the *Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration guide* and the solution installation manuals of Asset Liability Management and Asset Liability Analytics have to be completed successfully.
2. Application users must be mapped to a role which has the seeded batch execution function (BATPRO).
3. Before executing a Batch, check if the following services are running on the application server.
  - Iccserver
  - Router
  - AM
  - Messageserver

For more information on how to check if the services are up and on, and how to start the services if you find them not running, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

4. Batches will have to be created for executing the function. This is explained in the section Executing the Time Dimension Population Process, page 3-29.

## How does ALM BI Use DIM Dates

During ALM BI transformation, each result table joins to the DIM\_DATES table.

For example:

An ALM Deterministic Process inserts data into the following tables:

- Result Detail (RES\_DTL\_XXXX, CONS\_DTL\_XXXX)
- Result Master (FSI\_O\_RESULT\_MASTER, FSI\_O\_CONSOLIDATED\_MASTER)
- Process Cash Flows (FSI\_O\_PROCESS\_CASH\_FLOWS)
- Interest Rate Audit (FSI\_O\_INTEREST\_RATES\_AUDIT)
- Exchange Rate Audit (FSI\_O\_EXCHANGE\_RATES\_AUDIT)
- Economic Indicator Audit (FSI\_O\_ECONOMIC\_IND\_AUDIT)
- Process Errors (FSI\_PROCESS\_ERRORS)

**Note:** Result data is written to Process Cash Flows (FSI\_O\_PROCESS\_CASH\_FLOWS), Interest Rate Audit (FSI\_O\_INTEREST\_RATES\_AUDIT), Exchange Rate Audit (FSI\_O\_EXCHANGE\_RATES\_AUDIT), and Economic Indicator Audit (FSI\_O\_ECONOMIC\_IND\_AUDIT) tables, only when the corresponding process option is selected.

An ALM Stochastic Process can insert data into the Value at Risk result tables and the Earnings at Risk result tables based on the process options selected in the ALM Stochastic Process rule. The following tables are populated for each type of process:

- **Value at Risk**
  - VaR by Product and Rate Path (FSI\_O\_STOCH\_VAR)
  - Total VaR by Rate Path (FSI\_O\_STOCH\_TOT\_VAR)
  - Market Value by Product and Rate Path (FSI\_O\_STOCH\_MKT\_VAL)
  - Total Market Value by Rate Path (FSI\_O\_STOCH\_TOT\_MKT\_VAL)
  - Interest Rate Audit (FSI\_O\_INTEREST\_RATES\_AUDIT)
  - Detail Cash Flows (FSI\_O\_PROCESS\_CASH\_FLOWS)
  - Process Errors (FSI\_PROCESS\_ERRORS)



- **Earnings at Risk**
  - Average EaR by Product (FSI\_O\_EAR\_LEAF\_AVG)
  - EaR by Product and Rate Path (FSI\_O\_EAR\_LEAF\_DTL)
  - Average Net EaR (FSI\_O\_EAR\_TOTAL\_AVG)
  - Net EAR by Product (FSI\_O\_EAR\_TOTAL\_DTL)
  - Interest Rate Audit (FSI\_O\_INTEREST\_RATES\_AUDIT)
  - Detail Cash Flows (FSI\_O\_PROCESS\_CASH\_FLOWS)
  - Process Errors (FSI\_PROCESS\_ERRORS)

**Note:** In order to successfully transform data from each of the above tables into the reporting model, the dates contained in these tables must also exist in the DIM\_DATES table.

This includes the as\_of\_date, all dynamic start dates, and the dates corresponding to all active time bucket start and end dates. Result data is written to Interest Rate Audit (FSI\_O\_INTEREST\_RATES\_AUDIT) and Detail Cash Flows (FSI\_O\_PROCESS\_CASH\_FLOWS) tables only when the corresponding process option is selected.

## Table Used to Populate the Time Dimension

The physical table used to store the time dimension in the ALM BI data model is:

**DIM\_DATES**

This table holds the date details to be used for building the ALMBI reports.

## Executing the Time Dimension Population Process

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI, as mentioned below.

Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to the section *How to Define a Batch*, page E-1.

To define a new task for a Batch definition:

### Procedure:

1. Select the check box adjacent to the newly created Batch Name in the *Batch*

*Maintenance* window.

2. Click **Add (+)** button from the *Task Details* grid.  
The *Task Definition* window is displayed.
3. Enter the **Task ID** and **Description**.
4. Select **Transform Data** component from the drop down list.
5. Select the following from the **Dynamic Parameters** list:
  - **Rule Name** - Select **Dim\_Dates\_Population** from the list of all available transformations. (This is a seeded Data Transformation which is installed as part of the ALM BI application, if you don't see this in the drop down, contact Oracle support)
  - **Parameter List** - Enter the Start Date and End Date in 'yyyymmdd' format. This is a mandatory parameter.  
For example, 19000101','20120101'
    - **Start Date** - This is the from which the Transformation will populate DIM\_DATES table.
    - **End Date** - This is the date up to which the Transformation will populate DIM\_DATES table.
6. Click **Save**.  
The Task definition is saved for the selected Batch.
7. Execute the Batch.  
You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** You can execute this process from the simplified batch window. For more details refer to the section Simplified Batch Execution, page D-1.

The function can also be executed directly on the database through SQLPLUS:

Details are:

- **Function Name** - FN\_DIM\_DATES
- **Parameters** - P\_BATCH\_RUN\_ID, P\_AS\_OF\_DATE, P\_ST\_DT, and P\_ED\_DT.
- **Sample Parameter Values** - 'Batch1', '20091231', '19000101', and '19050101'

## Checking the Execution Status

The Batch execution status can be monitored through *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in batch monitor are:

N - Not Started

O - On Going

F - Failure

S – Success

The Batch Process execution log and the detailed Time Dimension component log can be accessed from the location *\$FIC\_DB\_HOME/log/date*.

The file name will have the Batch Execution ID.

Sample Path: */dbfiles/home/oracle/OFSAAI/ficdb/log/date*

The database level operations log can be accessed by querying the *FSI\_MESSAGE\_LOG* table. The Batch Run ID column can be filtered for identifying the relevant log.

**Note:** Check the **.profile** file in the installation home if you are not able to find the paths mentioned above.



---

## ALM Results Transformation

This chapter describes the steps required to setup and execute the ALM Result transformation process.

ALM Results Transformation is the process of pushing the ALM Results from the ALM Processing area to the ALM BI Mart. It transforms both Deterministic and Stochastic ALM results as well as other related information such as forecast rates and detailed cash flows, based on the type of process and processing options selected.

This chapter covers the following topics:

- Overview of the ALM Results Transformation Process
- Prerequisites
- Tables Populated by ALM Results Transformation
- Executing the ALM Results Transformation Process
- Checking the Execution Status
- Support of Multiple Hierarchies

### Overview of the ALM Results Transformation Process

ALM Results Transformation is used to move ALM result data from ALM Processing Tables to ALM BI FACT Tables for Reporting.

Database components used by the ALM Results Transformation are:

- **FN\_ALM\_BI\_TRANSFORMATION** - Oracle database function.
- **PKG\_ALM\_BI\_TRANSFORMATIONS** - Oracle database Package invoked by the above function.

## Prerequisites

1. An ALM Process(es) (Stochastic or Deterministic) has been executed successfully, that is produced results.
2. Hierarchy Transformation is executed successfully.
3. Dimension Movement (SCD) and DIM\_RUN population executed successfully.
4. Dim Dates process executed successfully.
5. All the post install steps mentioned in the *Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration guide* and the solution installation manuals of *Asset Liability Management* and *Asset Liability Analytics* have to be completed successfully.
6. Application users must be mapped to a role which has the seeded batch execution function (BATPRO).
7. Before executing a batch check if the following services are running on the application server.
  - Iccserver
  - Router
  - AM
  - Messageserver

For more information on how to check if the services are up and on, and how to start the services if you find them not running, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

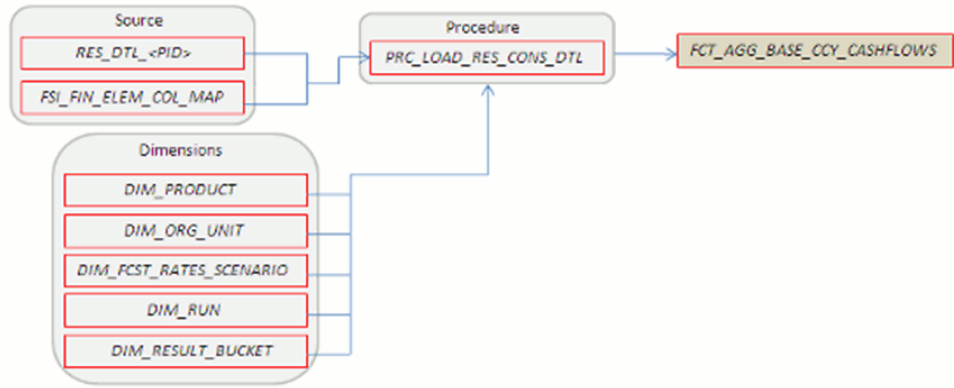
8. Batches will have to be created for executing the function. This is explained in the section *Executing the ALM Results Transformation Process*, page 4-12.

## Tables Populated by ALM Results Transformation

One or more of the following tables may be included in the ALM Results Transformation process, depending on the calculation element and audit selections in the specific process being transformed. For example, if you have selected to produce only standard cash flow output and are not consolidating multi-currency results, then only the FCT\_AGG\_BASE\_CCY\_CASHFLOWS table will be populated by the transformation process. If currency consolidation is selected, and you have multiple currencies in your data set, then additionally the consolidated results table will be

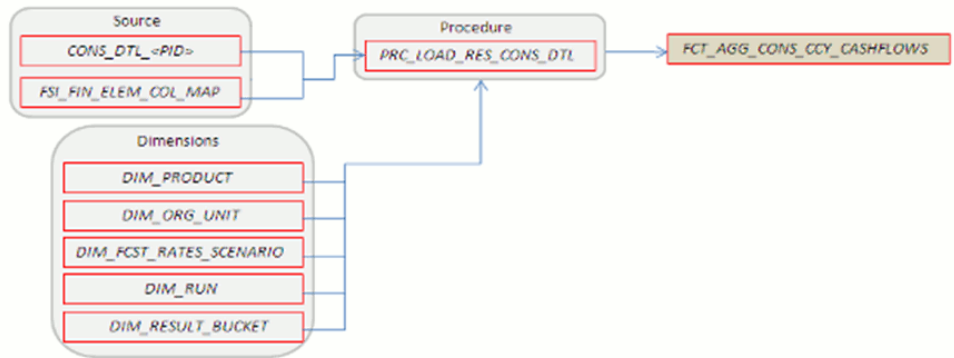
populated. Similarly, when the Interest Rate Gap or Liquidity Gap calculation elements are selected in the ALM Process, then results will also be written to the corresponding FCT\_ tables. The following are the primary target FCT\_ tables populated by the ALM Results Transformation process:

- **FCT\_AGG\_BASE\_CCY\_CASHFLOWS**



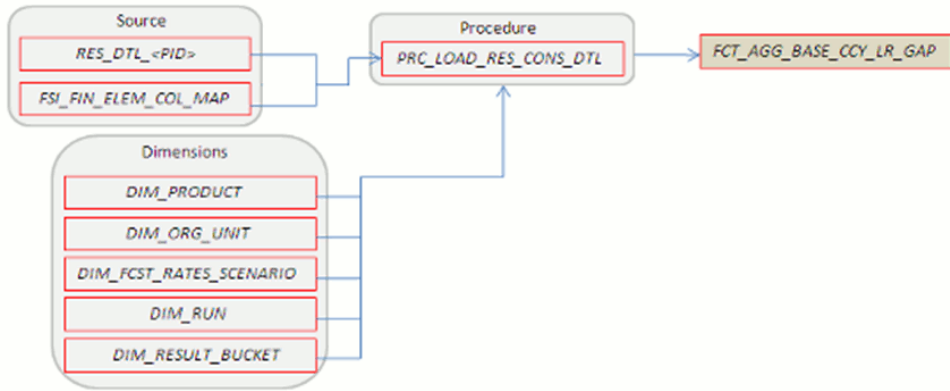
Where, RES\_DTL\_<Process ID> contains the standard (base currency) cash flow output for all current position and forecast balances, across all forecast rate scenarios.

- **FCT\_AGG\_CONS\_CCY\_CASHFLOWS**



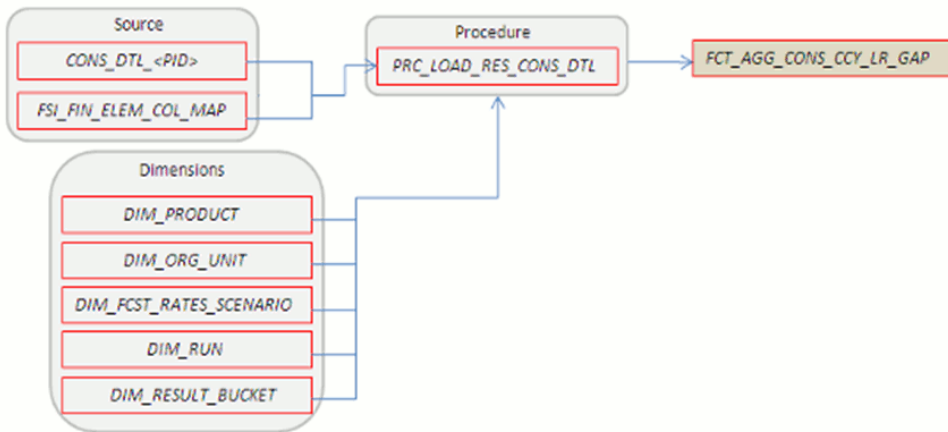
Where, CONS\_DTL\_<Process ID> contains standard (consolidated to reporting currency) cash flow output for all current position and forecast balances, across all forecast rate scenarios.

- **FCT\_AGG\_BASE\_CCY\_LR\_GAP**



Where, RES\_DTL\_<Process ID> contains Liquidity Gap Financial Element (base currency) cash flow output for all current position balances, across all forecast rate scenarios.

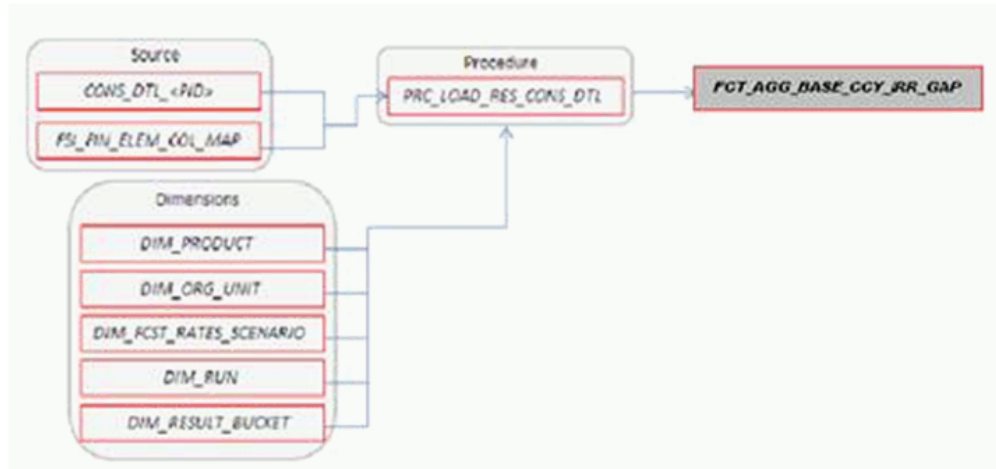
- **FCT\_AGG\_CONS\_CCY\_LR\_GAP**



Where, CONS\_DTL\_<Process ID> contains Liquidity Gap Financial Element (consolidated to reporting currency) cash flow output for all current position balances, across all forecast rate scenarios.

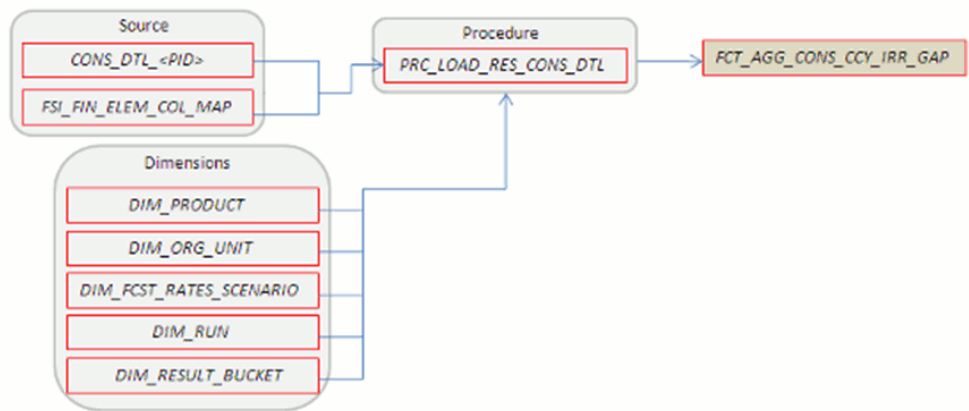
- **FCT\_AGG\_BASE\_CCY\_IRR\_GAP**





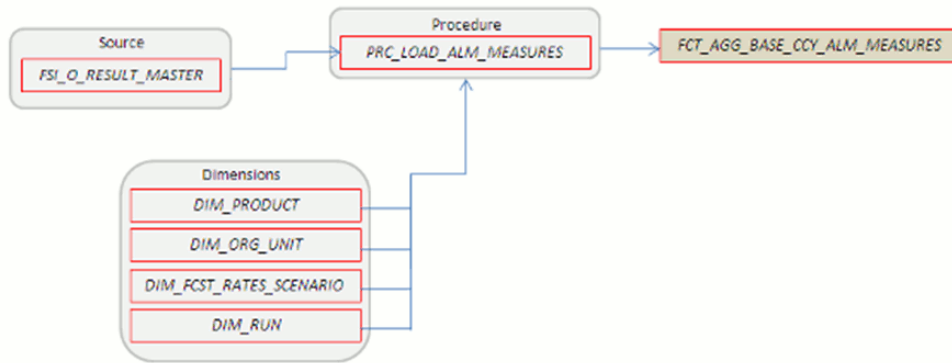
Where, CONS\_DTL\_<Process ID> contains Repricing Gap Financial Element (consolidated to reporting currency) cash flow output for all current position balances, across all forecast rate scenarios.

- **FCT\_AGG\_CONS\_CCY\_IRR\_GAP**



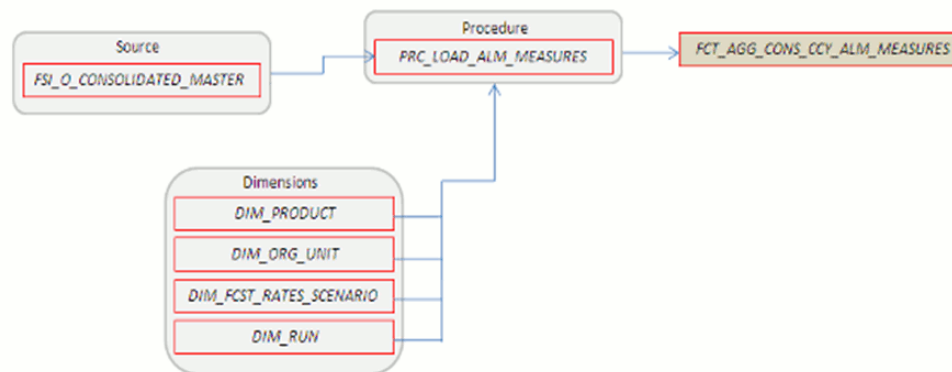
Where, CONS\_DTL\_<Process ID> contains Repricing Gap Financial Element (consolidated to reporting currency) cash flow output for all current position balances, across all forecast rate scenarios.

- **FCT\_AGG\_BASE\_CCY\_ALM\_MEASURES**



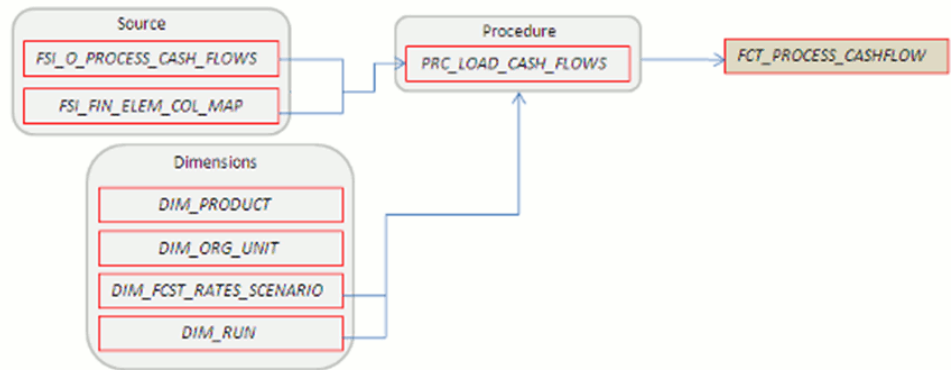
Where, FSI\_O\_RESULT\_MASTER contains Market Value, Duration, and Convexity information (base currency) for all current position balances, across all forecast rate scenarios.

- **FCT\_AGG\_CONS\_CCY\_ALM\_MEASURES**



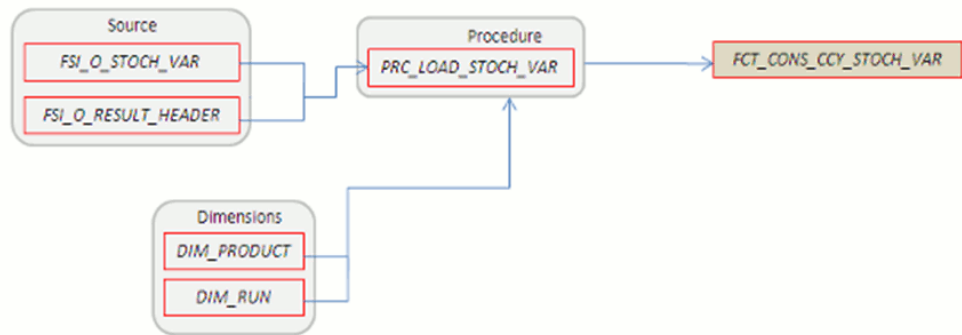
Where, FSI\_O\_CONSOLIDATED\_MASTER contains Market Value, Duration, and Convexity information (consolidated to reporting currency) for all current position balances, across all forecast rate scenarios.

- **FCT\_PROCESS\_CASHFLOW**



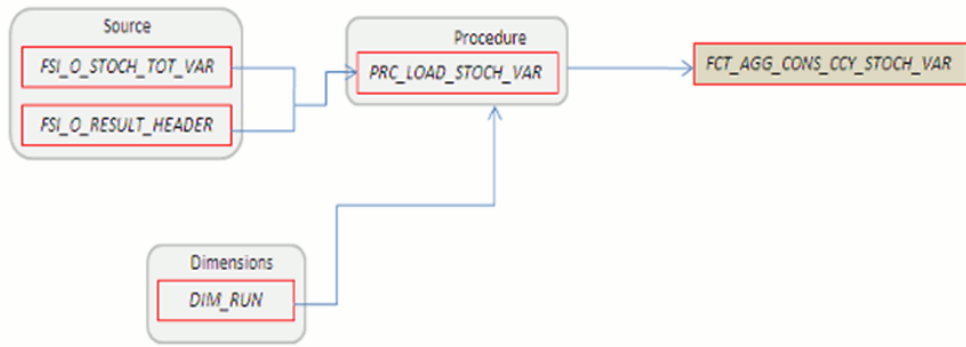
Where, FSI\_O\_PROCESS\_CASH\_FLOWS contains account level detailed cash flow information for the number of instrument records selected on the Audit block of the ALM Process.

- **FCT\_CONS\_CCY\_STOCH\_VAR**



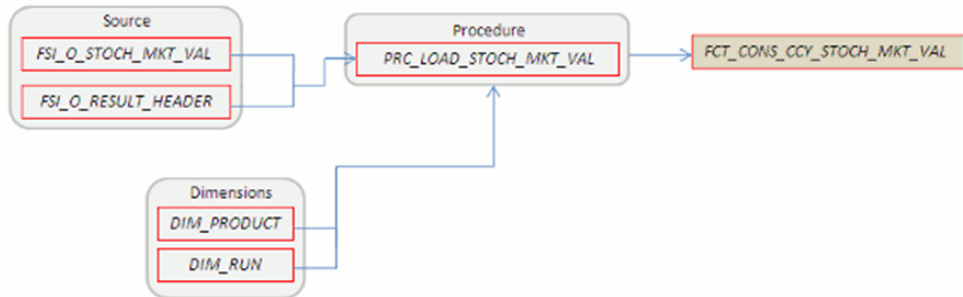
Where, FSI\_O\_STOCH\_VAR contains Value at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Product COA level.

- **FCT\_AGG\_CONS\_CCY\_STOCH\_VAR**



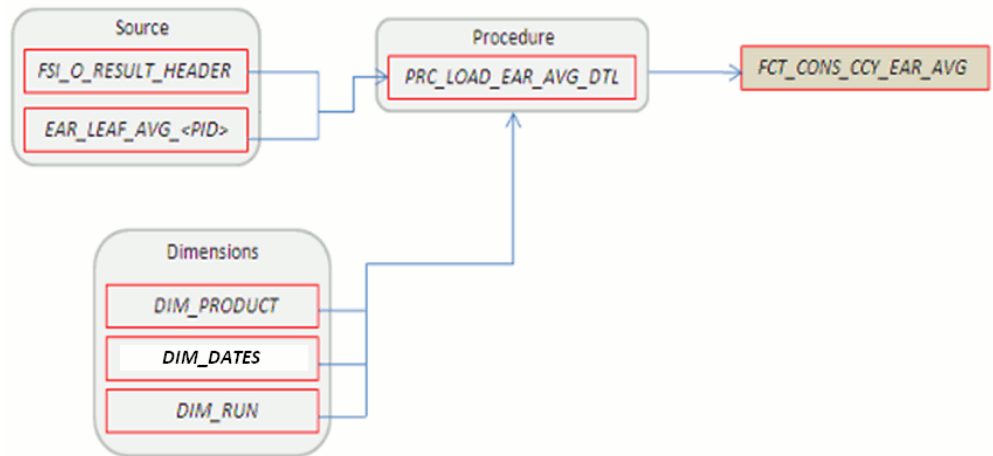
Where, FSI\_O\_STOCH\_TOT\_VAR contains Value at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Portfolio level.

- **FCT\_CONS\_CCY\_STOCH\_MKT\_VAL**



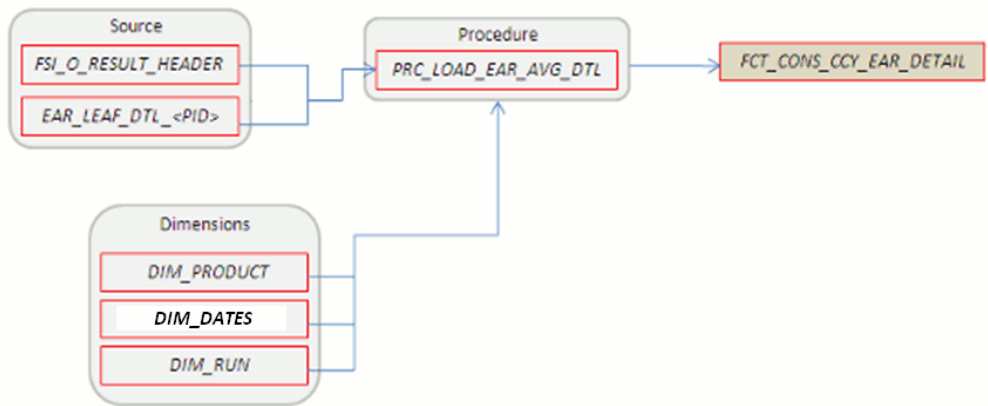
Where, FSI\_O\_STOCH\_MKT\_VAL contains Market Value information (in Consolidated Currency) for each Monte Carlo rate path at the Product COA level.

- **FCT\_CONS\_CCY\_EAR\_AVG**



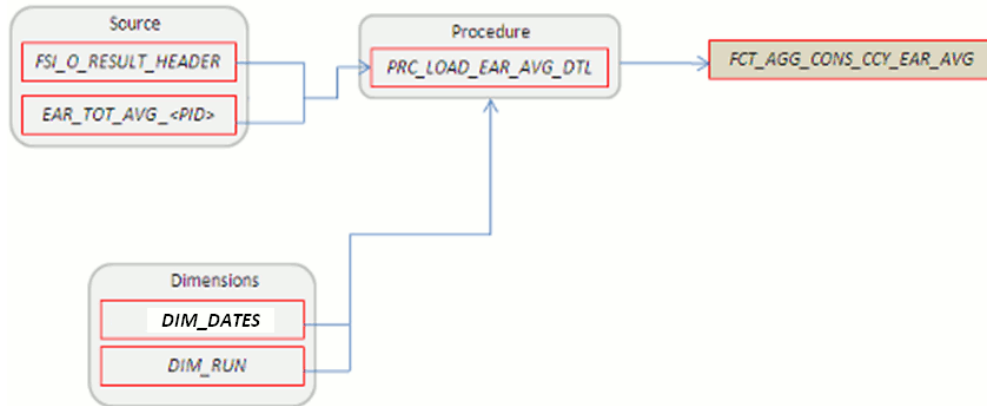
Where, EAR\_LEAF\_AVG\_<Process ID> contains the average Earnings at Risk information (in Consolidated Currency) across all Monte Carlo rate paths at the Product COA level.

- **FCT\_CONS\_CCY\_EAR\_DETAIL**



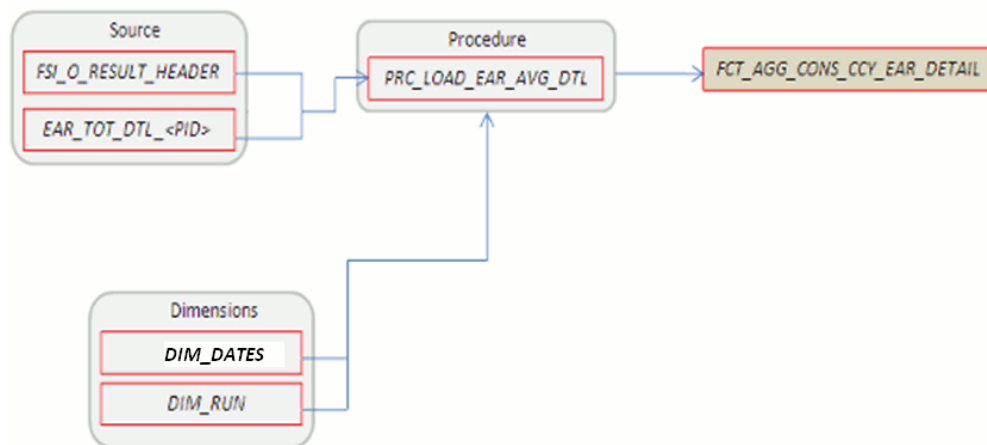
Where, AR\_LEAF\_DTL\_<Process ID> contains Earnings at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Product COA level.

- **FCT\_AGG\_CONS\_CCY\_EAR\_AVG**



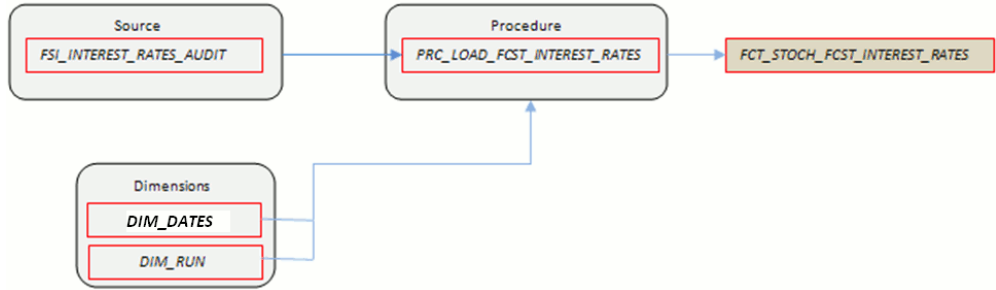
Where, EAR\_TOT\_AVG\_<Process ID> contains average Earnings at Risk information (in Consolidated Currency) across all Monte Carlo rate paths at the Portfolio level (net interest income - net interest expense).

- **FCT\_AGG\_CONS\_CCY\_EAR\_DETAIL**



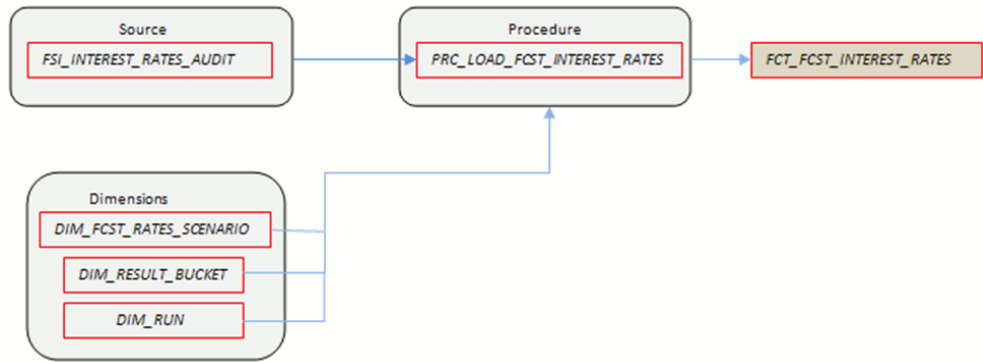
Where, EAR\_TOT\_DTL\_<PID> contains Earnings at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Portfolio level (net interest income – net interest expense).

- **FCT\_STOCH\_FCST\_INTEREST\_RATES**



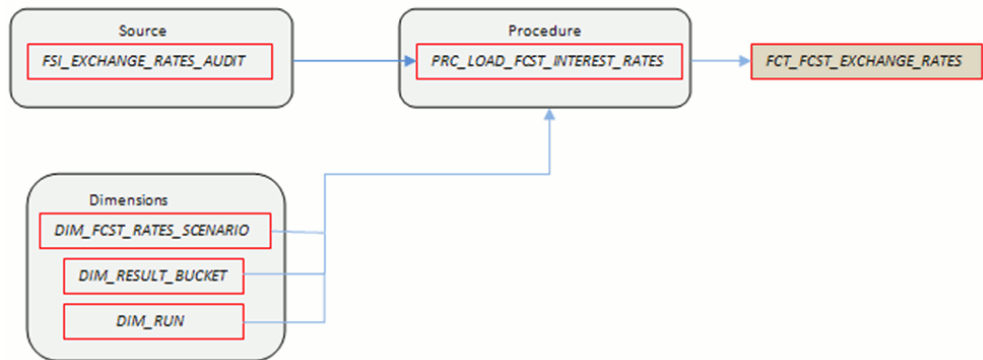
Where, FCT\_STOCH\_FCST\_INTEREST\_RATES contains 1M forward rates output from the Monte Carlo process for each scenario, typically used for Audit purposes.

- **FCT\_FCST\_INTEREST\_RATES:**



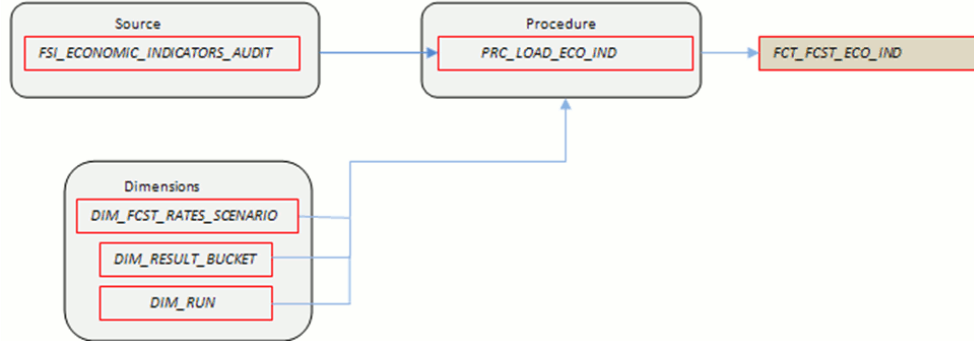
Where, FCT\_FCST\_INTEREST\_RATES contains forecast interest rates for each ALM Deterministic Process, for each scenario.

- **FCT\_FCST\_EXCHANGE\_RATES:**



Where, FCT\_FCST\_EXCHANGE\_RATES contains forecast currency exchange rates for each ALM Deterministic Process, for each scenario.

- **FCT\_FCST\_ECO\_IND:**



Where, FCT\_FCST\_ECO\_IND contains forecast Economic Indicators for each ALM Deterministic Process, for each scenario.

Refer to *Oracle Financial Services Analytical Applications Data Model Data Dictionary* or the *ALM BI Erwin Data Model* to view the detailed structure of these tables.

## Executing the ALM Results Transformation Process

There are four ways to execute the ALM Results Transformation process. Depending on your preference and particular use case, you can choose to run ALM Results Transformation using any of these methods.

1. Select the ALM Results transformation option within the ALM Processing > Output Preferences block (check box). When this option is selected, the ALM BI transformation runs automatically as the ALM process run.



2. From the ALM Processing Summary page, select any ALM Process and then select the Transform ALM Results option. This triggers the immediate execution of the ALM BI transformation process.



3. Create and run a Batch process using the infrastructure Batch Processing capability.
4. Create and run a batch process using the simplified batch window. For more details refer to the section Simplified Batch Execution, page D-1.



The following steps describe how to execute the ALM Results Transformation process from the OFSAAI Batch Processing framework.

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI, as mentioned below.

Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to the section How to Define a Batch, page E-1.

To define a new task for a Batch definition:

**Procedure:**

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.

2. Click **Add (+)** button from the *Task Details* grid.

The *Task Definition* window is displayed.

3. Enter the **Task ID** and **Description**.

4. Select **Transform Data** component from the drop down list.

5. Select the following from the **Dynamic Parameters** list:

- **Rule Name** - Select **ALM\_BI\_TRANSFORMATION** from the list of all available transformations. (This is a seeded Data Transformation which is installed as part of the ALM BI application. If you don't see this in the list, contact Oracle support).

- **Parameter List** - Enter the Process ID and Re-run Flag.

**Process Id** indicates the process for which the data is to be transformed from ALM operational tables to ALM BI tables. This is a mandatory parameter.

**Re-run Flag** indicates whether the current run is a fresh run or a re-run for the same process ID. 'N' indicates a fresh run and 'Y' indicates a re-run.

When ALM Results Transformation is executed for a new ALM process, it is treated as a new run. The BI\_TRANSFORM\_STATUS will be NULL in FSI\_PROCESS\_RUN\_HISTORY for the Process and As-of-date combination.

When the Transformation is performed for an existing process, it becomes a re-run, which means the related FACT table records are first deleted for the process and new results are re-inserted. The BI\_TRANSFORM\_STATUS will be "1" in FSI\_PROCESS\_RUN\_HISTORY for the Process and As-of-date combination.

Sample parameters for this task are: 40006526, 'Y' (uppercase required).

6. Click **Save**.

The Task definition is saved for the selected Batch.

7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

The function can also be executed directly on the database through SQLPLUS:

Details are:

- **Function Name** - FN\_ALM\_BI\_TRANSFORMATION
- **Parameters** - P\_BATCH\_RUN\_ID, P\_AS\_OF\_DATE, PID, and P\_RE\_RUN\_FLAG.

Sample parameter values are 'Batch1','20111231', '40006526', and 'Y'.

**Note:** When prompted for the execution date, select the 'As of Date' corresponding to the ALM results that you want to transform. If some other date is selected, the ALM Result Transformation will not run for the expected data set.

## Checking the Execution Status

The Batch execution status can be monitored through *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in batch monitor are:

N - Not Started

O - On Going

F - Failure

S – Success

The Batch Process execution log and the detailed ALM Transformation component log can be accessed on the application server at *\$FIC\_DB\_HOME/log/date*.

The file name will have the Batch Execution ID.

Sample Path: */dbfiles/home/oracle/OFSAAI/ficdb/log/date*

The database level operations log can be accessed by querying the FSI\_MESSAGE\_LOG table. The Batch Run ID column can be filtered for identifying the relevant log.

To monitor the progress of the transformation program query the table FSI\_MESSAGE\_LOG with process ID and batch run ID as follows.

```
select * from fsi_message_log where a.process_id=<ProcessID> and  
batch_run_id=<Batch Run ID>;
```

**Note:** Check the **.profile** file in the installation home if you are not able to find the paths mentioned above.

## Support of Multiple Hierarchies

Multiple hierarchies on a single dimension can be setup in ALMBI.

One can view multiple hierarchies in a report in a single view through the following steps:

1. Create your product hierarchy (for example, Product Hierarchy 1).
2. Perform Hierarchy Transformation
3. Run the SCD process
4. Run the ALM Results Transformation process for a particular As of Date.

Records will be populated into the relevant FACT tables for the mentioned hierarchy and As of Date.

Similarly, perform the above mentioned steps for multiple hierarchies and run the ALMBI Transformation accordingly.

From this point, you will be able to select any of the multiple hierarchies while designing a new report.



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## Account Summary Population

This chapter describes how and when to execute the data movement processes needed to populate account level data in the reporting mart.

Account Summary tables are account level BI tables that are used to consolidate information from the various product specific tables used in both the Staging Area and Operational Processing areas. The Account Summary tables in the ALM BI data model are loaded from both the Staging Area tables and operational Instrument Tables using the Table to Table (T2T) component of OFSAAI framework.

This chapter covers the following topics:

- Overview of Account Summary Tables
- Overview of Account Summary Population
- Prerequisites
- Tables Used by the Account Summary Population T2T Process
- Executing the Account Summary Population T2T
- Checking the Execution Status

### Overview of Account Summary Tables

Within ALM BI, customer account level data from both the OFSAA Staging Area and Instrument tables and consolidated into the standardized relational ALM BI data model. This consolidation is performed to organize all the relevant account level data into a single Fact structure to be used for reporting.

This relational BI model consists of four vertically partitioned Account Summary tables that are organized by application subject area.

- **FCT\_COMMON\_ACCOUNT\_SUMMARY** - This table is shared by all OFSAA BI applications and contains dimensional values, attributes, and financial measures which are generally applicable to the individual account records. This data is sourced directly from the staging area.

- FCT\_ALM\_ACCOUNT\_SUMMARY - This table contains ALM specific financial measures and is sourced from the operational Instrument Tables.
- FCT\_FTP\_ACCOUNT\_SUMMARY - This table contains FTP specific financial measures and is sourced from the operational Instrument Tables.
- FCT\_LOAN\_COMMITMENTS - This table contains loan commitments, which are loans that are not yet booked and is sourced from the operational Instrument Table FSI\_D\_LOAN\_COMMITMENTS.
- FCT\_LRM\_ACCOUNT\_SUMMARY - This table contains LRM specific financial measures and is sourced from the Common Account Summary table.

## Overview of Account Summary Population

Upon installation of the ALM BI application, you will see multiple T2T process definitions for each Instrument table. Each T2T process maps instrument table data to the three Account Summary tables mentioned above. The T2T process definitions are primarily direct column to column mappings from Instrument to Fact table and in certain cases might have expressions which apply SQL functions or do arithmetic operations on instrument columns before moving them to the Fact table.

Data base functions are used for conversion if there is a data type difference between the mapped columns of an Instrument Table. For example:

```
TO_NUMBER(TO_CHAR(NEXT_PAYMENT_DATE,'YYYYMMDD')).
```

Or an arithmetic operation if a currency conversion is required for a balance column. For example:

```
FSI_D_CREDIT_CARDS.GROSS_FEE_INCOME *  
FSI_EXCHANGE_RATE_HIST.EXCHANGE_RATE).
```

In addition, a surrogate key is populated in Fact (BI) table dimension columns by doing SQL joins between the Instrument tables and Dimension tables, based on the relevant ID column and populating the surrogate key from the Dimension table for each Instrument dimension ID value.

While moving data using the T2T processes, the account number linkage between Staging, Instrument, and Fact table records is preserved since the movement happens at an account level. In addition, the unique Account Number links the data flowing into Fact tables from both EPM instrument tables and ERM account level tables.

## Prerequisites

1. All the post install steps mentioned in the *Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration guide* and the solution installation manuals of *Asset Liability Management* and *Asset Liability*

*Analytics* have to be completed successfully.

2. Application users must be mapped to a role which has the seeded batch execution function (BATPRO).
3. Before executing a batch, check if the following services are running on the application server:
  - Iccserver
  - Router
  - AM
  - Messageserver

For more information on how to check if the services are up and on, and how to start the services if you find them not running, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

4. Batches will have to be created for executing the function. This is explained in the section *Executing the Account Summary Population T2T*, page 5-8.
5. The Dimension Table Population step should have been done before you execute the T2T batch. For more details, refer to the section *Executing the Account Summary Population T2T*, page 5-8.

## Tables Used by the Account Summary Population T2T Process

There are separate T2T definitions configured for each instrument/stage table, which are used to populate each of - FCT\_COMMON\_ACCOUNT\_SUMMARY, FCT\_FTP\_ACCOUNT\_SUMMARY, FCT\_ALM\_ACCOUNT\_SUMMARY, and FCT\_LOAN\_COMMITMENTS.

The following table lists the seeded T2T Definitions, with related Source Table and Destination tables:

Sl. No	Definition Name	Source Table	Destination Table
1	T2T_STG_ANNUITY_CONTRACTS_CAS	STG_ANNUITY_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
2	T2T_STG_BORROWINGS_CAS	STG_BORROWINGS	FCT_COMMON_ACCOUNT_SUMMARY

<b>Sl. No</b>	<b>Definition Name</b>	<b>Source Table</b>	<b>Destination Table</b>
3	T2T_STG_CARDS_CAS	STG_CARDS	FCT_COMMON_ACCOUNT_SUMMARY
4	T2T_STG_CASA_CAS	STG_CASA	FCT_COMMON_ACCOUNT_SUMMARY
5	T2T_STG_FX_CONTRACTS_CAS	STG_FX_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
6	T2T_STG_GUARANTEES_CAS	STG_GUARANTEES	FCT_COMMON_ACCOUNT_SUMMARY
7	T2T_STG_INVESTMENTS_CAS	STG_INVESTMENTS	FCT_COMMON_ACCOUNT_SUMMARY
8	T2T_STG_LC_CAS	STG_LC_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
9	T2T_STG_LEASES_CONTRACTS_CAS	STG_LEASES_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
10	T2T_STG_LOANS_CAS	STG_LOAN_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
11	T2T_STG_MM_CAS	STG_MM_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
12	T2T_STG_OD_CAS	STG_OD_ACCOUNTS	FCT_COMMON_ACCOUNT_SUMMARY
13	T2T_STG_OPTIONS_CAS	STG_OPTION_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
14	T2T_STG_RETIREMENT_ACCOUNTS_CAS	STG_RETIREMENT_ACCOUNTS	FCT_COMMON_ACCOUNT_SUMMARY
15	T2T_STG_TD_CONTRACTS_CAS	STG_TD_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
16	T2T_STG_FUTURES_CAS	STG_FUTURES	FCT_COMMON_ACCOUNT_SUMMARY



<b>Sl. No</b>	<b>Definition Name</b>	<b>Source Table</b>	<b>Destination Table</b>
17	T2T_STG_SWAPS_CONTRACTS_CAS	STG_SWAPS_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY
18	T2T_FCT_ALM_ACCOUNT_ANNUITTY	FSI_D_ANNUITTY_CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
19	T2T_FCT_ALM_ACCOUNT_BORROWINGS	FSI_D_BORROWINGS	FCT_ALM_ACCOUNT_SUMMARY
20	T2T_FCT_ALM_ACCOUNT_BREAK_FUNDING	FSI_D_BREAK_FUNDING_CHARGES	FCT_ALM_ACCOUNT_SUMMARY
21	T2T_FCT_ALM_ACCOUNT_CASA	FSI_D_CASA	FCT_ALM_ACCOUNT_SUMMARY
22	T2T_FCT_ALM_ACCOUNT_CREDIT_LINES	FSI_D_CREDIT_LINES	FCT_ALM_ACCOUNT_SUMMARY
23	T2T_FCT_ALM_ACCOUNT_CREDITCARDS	FSI_D_CREDIT_CARDS	FCT_ALM_ACCOUNT_SUMMARY
24	T2T_FCT_ALM_ACCOUNT_TDEPOSITS	FSI_D_TERM_DEPOSITS	FCT_ALM_ACCOUNT_SUMMARY
25	T2T_FCT_ALM_ACCOUNT_FORWARDS	FSI_D_FORWARD_RATE_AGMENTS	FCT_ALM_ACCOUNT_SUMMARY
26	T2T_FCT_ALM_ACCOUNT_FUTURES	FSI_D_FUTURES	FCT_ALM_ACCOUNT_SUMMARY
27	T2T_FCT_ALM_ACCOUNT_FX_CONTRACTS	FSI_D_FX_CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
28	T2T_FCT_ALM_ACCOUNT_GUARANTEES	FSI_D_GUARANTEES	FCT_ALM_ACCOUNT_SUMMARY
29	T2T_FCT_ALM_ACCOUNT_INVESTMENTS	FSI_D_INVESTMENTS	FCT_ALM_ACCOUNT_SUMMARY

Sl. No	Definition Name	Source Table	Destination Table
30	T2T_FCT_ALM_ACCOUNT_LEASES	FSI_D_LEASES	FCT_ALM_ACCOUNT_SUMMARY
31	T2T_FCT_ALM_ACCOUNT_LEDGER_STAT	FSI_D_LEDGER_STAT_INSTRUMENT	FCT_ALM_ACCOUNT_SUMMARY
32	T2T_FCT_ALM_ACCOUNT_LOANS	FSI_D_LOAN_CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
33	T2T_FCT_ALM_ACCOUNT_MM_CONTRACTS	FSI_D_MM_CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
34	T2T_FCT_ALM_ACCOUNT_MORTGAGE_BACK_SEC	FSI_D_MORTGAGE_BACK_SEC	FCT_ALM_ACCOUNT_SUMMARY
35	T2T_FCT_ALM_ACCOUNT_MORTGAGES	FSI_D_MORTGAGES	FCT_ALM_ACCOUNT_SUMMARY
36	T2T_FCT_ALM_ACCOUNT_OPTIONS	FSI_D_OPTIONS	FCT_ALM_ACCOUNT_SUMMARY
37	T2T_FCT_ALM_ACCOUNT_RETIREMENT	FSI_D_RETIREMENT_ACCOUNTS	FCT_ALM_ACCOUNT_SUMMARY
38	T2T_FCT_ALM_ACCOUNT_SWAPS	FSI_D_SWAPS	FCT_ALM_ACCOUNT_SUMMARY
39	T2T_FACT_AGG_FSA_ACCOUNT_SUMMARY	FCT_COMMON_ACCOUNT_SUMMARY	FCT_AGG_FSA_ACCOUNT_SUMMARY
40	T2T_FCT_FTP_ACCOUNT_ANNUITY	FSI_D_ANNUITY_CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY
41	T2T_FCT_FTP_ACCOUNT_BORROWINGS	FSI_D_BORROWINGS	FCT_FTP_ACCOUNT_SUMMARY

Sl. No	Definition Name	Source Table	Destination Table
42	T2T_FCT_FTP_ACCOUNT__CASA	FSI_D_CASA	FCT_FTP_ACCOUNT_SUMMARY
43	T2T_FCT_FTP_ACCOUNT__CREDIT_LINES	FSI_D_CREDIT_LINES	FCT_FTP_ACCOUNT_SUMMARY
44	T2T_FCT_FTP_ACCOUNT__CREDITCARDS	FSI_D_CREDIT_CARDS	FCT_FTP_ACCOUNT_SUMMARY
45	T2T_FCT_FTP_ACCOUNT__TDEPOSITS	FSI_D_TERM_D EPOSITS	FCT_FTP_ACCOUNT_SUMMARY
46	T2T_FCT_FTP_ACCOUNT__FORWARDS	FSI_D_FORWARD_RATE_AGMTS	FCT_FTP_ACCOUNT_SUMMARY
47	T2T_FCT_FTP_ACCOUNT__GUARANTEES	FSI_D_GUARANTEES	FCT_FTP_ACCOUNT_SUMMARY
48	T2T_FCT_FTP_ACCOUNT__INVESTMENTS	FSI_D_INVESTMENTS	FCT_FTP_ACCOUNT_SUMMARY
49	T2T_FCT_ALM_ACCOUNT__LEASES	FSI_D_LEASES	FCT_ALM_ACCOUNT_SUMMARY
50	T2T_FCT_FTP_ACCOUNT__LOANS	FSI_D_LOAN_CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY
51	T2T_FCT_FTP_ACCOUNT__MM_CONTRACTS	FSI_D_MM_CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY
52	T2T_FCT_FTP_ACCOUNT__MORTGAGES	FSI_D_MORTGAGES	FCT_FTP_ACCOUNT_SUMMARY
53	T2T_FCT_FTP_ACCOUNT__RETIREMENT	FSI_D_RETIREMENT_ACCOUNTS	FCT_FTP_ACCOUNT_SUMMARY
54	T2T_FCT_FTP_ACCOUNT__SWAPS	FSI_D_SWAPS	FCT_FTP_ACCOUNT_SUMMARY

Sl. No	Definition Name	Source Table	Destination Table
55	T2T_FCT_FTP_ACCOUNT_BREAK_FUNDING	FSI_D_BREAK_FUNDING_CHAR GES	FCT_FTP_ACCOUNT_SUMMARY
56	T2T_FCT_FTP_LOAN_COMMITMENTS	FSI_D_LOAN_COMMITMENTS	FCT_LOAN_COMMITMENTS
57	LRM_ACCOUNT_SUMMARY_POPULATION	FCT_COMMON_ACCOUNT_SUMMARY	FCT_LRM_ACCOUNT_SUMMARY

## Executing the Account Summary Population T2T

The following steps describe how to execute the ALM BI Account Summary T2T processes from the OFSAAI Batch Processing framework.

You can execute the function from the *Operations* (formerly Information Command Center (ICC) framework) module of OFSAAI, as mentioned below.

Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to the section *How to Define a Batch*, page E-1.

To define a new task for a Batch definition:

### Procedure:

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.
2. Click **Add (+)** button from the *Task Details* grid.  
The *Task Definition* window is displayed.
3. Enter the **Task ID** and **Description**.
4. Select **Load Data** component from the drop down list.
5. Select the following from the **Dynamic Parameters** list:
  - **Datastore Type** - Select the appropriate datastore from the list.
  - **Datastore Name** - Select the appropriate name from the list.

- **IP address** - Select the IP address from the list.
  - **Load Mode** - Select **Table to Table** from the list .
  - **Source Name** - Select **PROCESSING** from the list. (This is seeded with the ALM BI solution install.)
  - **File Name** - Select the T2T name for the instrument you want to process. This is a seeded T2T name installed as part of the ALM BI solution installer. If you don't see this in the drop down, contact Oracle support.
  - **Data file Name** - NULL
  - **Default Value** - Enter the reporting currency value in the following format.
  - [DRCY]='XXX' (where 'xxx' denotes reporting currency code, for example, 'USD').
6. Click **Save**.

The Task definition is saved for the selected Batch.

7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** You cannot execute this process from the simplified batch window.

## Checking the Execution Status

The Batch execution status can be monitored through *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in batch monitor are:

N - Not Started

O - On Going

F - Failure

S – Success

The Batch Process execution log and the detailed Time Dimension component log can be accessed on the application server at *\$FIC\_DB\_HOME/log/t2t*.

The file name will have the Batch Execution ID.

For more information on populating the Common Account Summary data directly from Instrument tables, refer to section How to Populate Common Account Summary Data Directly from Instrument Tables, page H-1.

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## Fact Ledger Population

Fact Ledger population involves populating the FCT\_LEDGER\_STAT table from the LEDGER\_STAT table.

This chapter covers the following topics:

- Overview of Fact Ledger Population Transformation
- Prerequisites
- Tables Used by the Fact Ledger Population Transformation
- Executing the Fact Ledger Population Transformation
- Checking the Execution Status

### Overview of Fact Ledger Population Transformation

The LEDGER\_STAT table is optimized for processing purposes, but is not a convenient structure for reporting purposes. In generating FACT\_LEDGER\_STAT, time from LEDGER\_STAT is transformed into an explicit dimension in FACT\_LEDGER\_STAT. Fact Ledger Population transformation is used to populate the FCT\_LEDGER\_STAT table from the LEDGER\_STAT table. The horizontally structured MONTH and YTD columns in Ledger/Stat are transposed to a vertical structure. The twelve Month Columns in LEDGER\_STAT are replaced by a single N\_AS\_OF\_DATE\_SKEY column in FCT\_LEDGER\_STAT with each month value stored in N\_VALUE column. Similarly, the YTD column value is stored in N\_VALUE\_YTD. This is done to make reporting easier, considering Time is a dimension in most of the reports.

The database components, used by the Fact Ledger Population transformations are:

1. Database function FSI\_LEDGER\_STAT\_TRM
2. Database function LEDGER\_STAT\_TRM, which is called by the function FSI\_LEDGER\_STAT\_TRM mentioned above.

## Prerequisites

1. All the post install steps mentioned in the OFSAAI Installation Manual and Solution Installation Manuals have been completed successfully.
2. Application User must be mapped to a role that has seeded batch execution function (BATPRO).
3. Ensure that your FISCAL year information is configured properly. It has the following two columns.
  - FISCAL\_PERIOD: This gives the number of months in the given FISCAL period.
  - START\_MONTH: This indicates which month of the calendar year is the FISCAL starting month. For example, a value '1' for this column means FISCAL year starts from January and value of '4' indicates that the FISCAL year starts from April.
4. Before executing a Batch, check if the following services are running on the application server.
  - Iccserver
  - Router
  - AM Server
  - Messageserver
  - Olapdataserver

For more information on how to check if the services are up and how to start the services, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

5. Batches will have to be created for executing the function. For more information, refer to section How to Define a Batch, page E-1.

## Tables Used by the Fact Ledger Population Transformation

- FSI\_FISCAL\_YEAR\_INFO - This table has the FISCAL year info. The entries required in this table are mentioned in the Prerequisites section.
- FSI\_BI\_SETUP\_TABLE - This table has the setup information used by the Fact Ledger Population Transformation. They are:



- TARGET\_TABLE\_NAME: This is the destination table name for transformation.
- TARGET\_COLUMN\_NAME: This is the Destination column name in FCT\_LEDGER\_STAT table.
- MEMBER\_COL\_NAME: This is the column Name in LEDGER\_STAT table.
- SOURCE\_DIM\_TABLE\_NAME: This is the dimension table to which the Ledger data has to be joined to get the surrogate key value.
- SOURCE\_COLUMN\_NAME: This is the column in the dimension table to which the LEDGER STAT ID column is joined.
- SKEY\_COLUMN\_NAME: This is the column in the dimension table which has the surrogate key value.
- JOIN\_REQUIRED: This provides the information, whether the column to be moved into FCT\_LEDGER\_STAT is directly available in LEDGER\_STAT or a join has to be taken with dimension table to get the skey.

Sample data for this table is plotted below:

TARGET_TABLE_NAME	TARGET_COL_NAME	MEMBER_COL_NAME	SOURCE_DIM_TABLE_NAME	SOURCE_COLUMN_NAME	SKEY_COLUMN_NAME	JOIN_REQUIRED	GROUP_BY_REQUIRED
FCT_LEDGER_STAT	N_IDENTITY_CODE	IDENTITY_CODE	LEDGER_STAT	IDENTITY_CODE	IDENTITY_CODE	N	
FCT_LEDGER_STAT	N_ORG_UNIT_SKEY	ORG_UNIT_ID	DIM_ORG_UNIT	N_ORG_UNIT_ID	N_ORG_UNIT_SKEY	Y	
FCT_LEDGER_STAT	N_GL_ACCOUNT_SKEY	GL_ACCOUNT_ID	DIM_GL_ACCOUNT	N_GL_ACCOUNT_ID	N_GL_ACCOUNT_SKEY	Y	
FCT_LEDGER_STAT	N_PROD_SKEY	PRODUCT_ID	DIM_PRODUCT	N_PRODUCT_ID	N_PROD_SKEY	Y	
FCT_LEDGER_STAT	N_COMMON_COA_SKEY	COMMON_COA_ID	DIM_COMMON_COA	N_COMMON_COA_ID	N_COMMON_COA_SKEY	Y	
FCT_LEDGER_STAT	V_ISO_CURRENCY_CD	ISO_CURRENCY_CD	LEDGER_STAT	ISO_CURRENCY_CD	ISO_CURRENCY_CD	N	
FCT_LEDGER_STAT	N_CONSOLIDATION_CD	CONSOLIDATION_CD	LEDGER_STAT	CONSOLIDATION_CD	CONSOLIDATION_CD	N	
FCT_LEDGER_STAT	V_ACCUMULATION_TYPE_CD	ACCUM_TYPE_CD	LEDGER_STAT	ACCUM_TYPE_CD	ACCUM_TYPE_CD	N	
FCT_LEDGER_STAT	N_BALANCE_TYPE_CD	BALANCE_TYPE_CD	LEDGER_STAT	BALANCE_TYPE_CD	BALANCE_TYPE_CD	N	
FCT_LEDGER_STAT	N_FINANCIAL_ELEM_ID	FINANCIAL_ELEM_ID	LEDGER_STAT	FINANCIAL_ELEM_ID	FINANCIAL_ELEM_ID	N	
FCT_LEDGER_STAT	N_ENTITY_SKEY	N_ENTITY_SKEY	DIM_ORG_STRUCTURE	-1	-1	N	
FCT_LEDGER_STAT	N_LOB_SKEY	N_LOB_SKEY	DIM_LOB	-1	-1	N	

- LEDGER\_STAT - This table is the source for the transformation.
- DIM\_<Dimension Name> - The flattened dimension tables used in Business Intelligence (BI) reporting are accessed to obtain the surrogate key to be populated to FCT\_LEDGER\_STAT dimension columns.  
For example, DIM\_ORG\_UNIT, DIM\_PRODUCT, and so on.
- FCT\_LEDGER\_STAT - This is the output table for the transformation. For more details on viewing the structure of these tables, refer to *Oracle Financial Services Analytical Applications Data Model Data Dictionary* or the *ALMBI Erwin Data Model*.

The Custom Dimensions can be added to target table, FCT\_LEDGER\_STAT by updating the configuration table FSI\_BI\_SETUP\_TABLE. DIM\_LOB and DIM\_ORG\_STRUCTURE are two Custom Dimension tables, for which the dimension data has to be entered manually during implementation.

## Executing the Fact Ledger Population Transformation

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI.

This component for ALMBI 6.1 has been seeded with the Batch ID **<INFODOM>\_Fact\_Table\_Transformation - Task1**, which can be executed from *Batch Execution* section of OFSAAI. A single Batch triggers the transformation for FCT\_LEDGER\_STAT.

The Parameter List include pstart\_month, pend\_month, pyears, pidentity\_code, psource\_type, pre\_run\_flg, and prcy.

For example, 1,12,1994,"','Y','USD'.

You can also define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to section How to Define a Batch, page E-1.

To define a new task for a Batch definition:

### Procedure:

1. Select the check box adjacent to the newly created **Batch Name** in the *Batch Maintenance* window.
2. Click **Add (+)** button from the *Task Details* grid.  
The *Task Definition* window is displayed.
3. Enter the **Task ID** and **Description**.
4. Select **Run Executable** component from the drop down list.
5. Select the following from the **Dynamic Parameters** list:
  - **Datastore Type** - Select the appropriate datastore type from the list.
  - **Datastore Name** - Select the appropriate datastore name from the list.
  - **IP address** - Select the IP address from the list.
  - **Rule Name** - Select FSI\_LEDGER\_STAT\_TRM from the drop down list of available transformations. (This is a seeded Data Transformation which is installed as part of the ALMBI solution installer. If you don't see this in the list, contact Oracle support).
  - **Parameter List** - Enter pStart\_Month , pEnd\_Month , pYears , pIdentity\_Code , pSource\_Type , pRe\_Run\_Flg, and pRCY.

- **pStart\_Month** - This is an optional parameter that indicates the Starting Month.
- **pEnd\_Month** - This is an optional parameter that indicates the Ending Month.
- **pYears** - This is a mandatory parameter that indicates the Year value.
- **pIdentity\_Code** - This is an optional parameter that indicates the Identity Code.

This is the identity code in LEDGER\_STAT table. The value '0' in this field indicates, only the rows in LEDGER\_STAT with identity code '0' should get processed. Identity code '0' indicates rows in LEDGER\_STAT loaded by the ledger load program. This results in movement of rows loaded by ledger load program to FCT\_LEDGER\_STAT. Similarly, any particular allocation output values can be moved by filtering on the identity code.

- **pSource\_Type** - This is an optional parameter that indicates the Source Type.  
Source Type indicate which process populated a row in LEDGER\_STAT. For example, '0' indicates it was loaded by the Ledger Load program and '100' indicates the allocation rule populated it, and so on.
- **pRe\_Run\_Flg** - This is an optional parameter that indicates Re-run Flag. If value is 'Y', the existing data in the fact table will be removed and reloaded.
- **pRCY** - This indicates the reporting currency with Default Value 'USD'.

6. Click **Save**.

The Task definition is saved for the selected Batch.

7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

Ledger Stat Transformation can also be directly executed on the database through SQLPLUS.

Details are:

- **Function Name:** FSI\_LEDGER\_STAT\_TRM
- **Parameters :** pBatch\_Id, pAs\_of\_date, pStart\_Month , pEnd\_Month, pYears , pIdentity\_Code, pSource\_Type, pRe\_Run\_Flg, and prcy.

Sample parameter values are 'Batch1', '20091231', 1, 8, 2009, 0, 0, 'Y', and 'GBP'

respectively.

## Checking the Execution Status

The Batch execution status can be monitored through *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in batch monitor are:

- N - Not Started
- O - On Going
- F - Failure
- S - Success

The execution log can also be accessed on the application server in the directory *\$FIC\_DB\_HOME/log/date*, where file name will have the **Batch Execution ID**.

You can access the database level operations log by querying the **FSI\_MESSAGE\_LOG** table. Filter the Batch Run ID column for identifying the relevant log.

**Note:** Check the **.profile** file in the installation home if you are unable to find this path.

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# Financial Services Authority (FSA) Reports

## Overview of FSA Reports

As the financial regulator for the UK, the Financial Services Authority (FSA) is an independent non governmental body that regulates the financial services industry in the UK. The FSA regulates most financial services markets, exchanges, and firms. FSA sets the standards that institutions must meet and can take action against firms if they fail to meet the required standards.

Oracle Financial Services Asset Liability Management Analytics (ALMBI) supports the following FSA reporting templates:

- FSA 047 - Daily Flows
- FSA 048 - Enhanced Mismatch Report
- FSA 050 - Liquidity Buffer
- FSA 051 - Funding Concentration
- FSA 052 - Pricing Data
- FSA 053 - Retail and Corporate Funding
- FSA 054 - Currency Analysis

*FSA 047 and 048 supporting Cash Flow mismatches, FSA 050 and 054 supporting Liquid Assets/Currency, FSA 051 and 053 supporting Funding Sources, and FSA 052 supporting Leading Indicators.*

These reports are intended to be used as an internal summary and initial preview of risk. They are not intended to be used as the official template for submitting reporting requirements to the FSA.

ALMBI support the changing FSA reporting requirements for the above mentioned

reports on an ongoing basis. This incorporates the regulatory change requirements that are specific to the reports mentioned above, but do not guarantee the changes are in effect prior to the FSA standards. Instead, they are delivered in a release schedule that is proprietary to OFSAA.

## Prerequisites for FSA Reporting

The following tables (or prerequisites) are required for FSA reporting:

Load data into the following tables:

**DIM Tables:**

DIM\_REG\_FSA\_PRODUCTS  
DIM\_RESULT\_BUCKETS  
DIM\_CURRENCY  
DIM\_DATES  
DIM\_FCST\_RATES\_SCENARIO  
FSI\_RESULT\_TYPE\_MLS  
DIM\_ORG\_STRUCTURE  
DIM\_COUNTRY  
DIM\_CUSTOMER  
DIM\_PRODUCT  
DIM\_ISSUER  
DIM\_MATURITY\_BUCKETS

**FACT Tables:**

FCT\_AGG\_FSA\_ACCOUNT\_SUMMARY  
FCT\_ALM\_ACCOUNT\_SUMMARY  
FCT\_COMMON\_ACCOUNT\_SUMMARY  
FCT\_FTP\_ACCOUNT\_SUMMARY  
FCT\_AGG\_BASE\_CCY\_LR\_GAP  
FCT\_AGG\_CONS\_CCY\_LR\_GAP

## Procedure for FSA Reporting

Run the following Processes or Batches to populate required FSA data:

- Process 1  
Run Time Dimension Population.

For more information, refer to the chapter Time Dimension Population, page 3-26.

- Process 2

Run ALM Results Transformation.

For more information, refer to the chapter ALM Results Transformation, page 4-1.

- Process 3

Run Instrument Table specific T2T processes.

For more information, refer to the chapter Account Summary Population, page 5-1.

- Process 4

Run process to populate the table DIM\_REG\_FSA\_PRODUCTS.

For more information, refer to the section How to populate DIM\_REG\_FSA\_PRODUCTS, page 7-3.

## How to Populate DIM\_REG\_FSA\_PRODUCTS

FSA regulatory products are stored in the DIM\_REG\_FSA\_PRODUCTS table.

A reclassification rule reclassifies the Bank's products into equivalent DIM\_REG\_FSA\_PRODUCTS table, within the FCT table.

Following are the steps to populate the table DIM\_REG\_FSA\_PRODUCTS.

1. Create Business Metadata:

Create the following Metadata, under Business Metadata Manager:

1. Dataset, with the following specifications:

- Tables:

DIM\_PRODUCT, DIM\_REG\_FSA\_PRODUCTS, and  
FCT\_COMMON\_ACCOUNT\_SUMMARY

- JOIN:

```
FCT_COMMON_ACCOUNT_SUMMARY LEFT OUTER JOIN  
DIM_PRODUCT ON  
FCT_COMMON_ACCOUNT_SUMMARY.N_PRODUCT_SKEY =  
DIM_PRODUCT.N_PROD_SKEY LEFT OUTER JOIN  
DIM_REG_FSA_PRODUCTS ON  
FCT_COMMON_ACCOUNT_SUMMARY.N_REG_FSA_PROD_SKEY =  
DIM_REG_FSA_PRODUCTS.N_REG_FSA_PROD_SKEY
```

2. Hierarchy for Products, based on the DIM\_PRODUCT table (on the code and

description fields).

3. Hierarchy for Regulatory Products, based on the DIM\_REG\_FSA\_PRODUCTS table (on the code and description fields).

2. Create reclassification rule:

Under **Rules Framework > Designer** section, create a new Reclassification rule with:

1. Dataset: dataset created in Step 1.1 above.
2. Source Hierarchy: Hierarchy created in Step 1.2 above.
3. Target Hierarchy: Hierarchy created in Step 1.3 above.
4. Reclassification matrix between Source and Target Hierarchies as per the requirement.

3. Note the Sys-id of this rule, from PR2\_MASTER table available in the configuration schema.

4. Create ICC Batch:

Under **Operations > Batch Maintenance** section, create a new ICC Batch with 1 task with the following details:

1. Component Type: RUN RULE
2. Task Parameters: Code=<<Sys-id noted earlier in step-3 >>

5. Execute ICC Batch for the required As-Of-Dates.

**Note:** Follow steps 1 through 5 to populate data into other FCT tables such as FCT\_AGG\_BASE\_CCY\_LR\_GAP and FCT\_AGG\_CONS\_CCY\_LR\_GAP, as it is populated for the FCT table FCT\_COMMON\_ACCOUNT\_SUMMARY.

6. Execute the T2T (T2T\_FACT\_AGG\_FSA\_ACCOUNT\_SUMMARY) for the required as-of-dates.

1. Steps 1 through 4 are one-time/setup activities.
2. The reclassification rule detailed above assumes that Product alone can be used to derive the regulatory-product. For example, customer-type too is to be included to derive the regulatory-product, the following are the additional steps:



1. Create additional hierarchy on the customer-type, upon the table DIM\_CUSTOMER\_TYPE.
2. Include the DIM\_CUSTOMER\_TYPE table holding the customer-type in the dataset.
3. In the reclassification rule, include the customer-type hierarchy in the source.  
For more information on reclassification rule, refer to *Oracle Financial Services Analytical Applications Infrastructure User Guide*.



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# Overview of ALM BI Dashboards and Reports

This chapter describes the seeded reports and dashboards.

This chapter covers the following topics:

- ALM BI Application
- Advantages of ALM BI
- Accessing the Standard Reports and Dashboards
- Getting Seeded Reports to Show Results
- ALM BI List of Dashboards
- List of ALM Seeded Reports
- ALM Report Details
- Liquidity Risk Management Reports
- Funds Transfer Pricing Reports

## ALM BI Application

The ALM BI application integrates the results generated by the Oracle Asset Liability Management application with Oracle Business Intelligence, giving users the ability to perform queries on ALM Results. This ability enables the user to access seeded reports and dashboards and to quickly develop new reports on a wide variety of information.

Standard reports and dashboards are part of the installation of ALM BI. You can implement these reports as they are available, or modify them to the specifications of your users. Within minutes, you can access valuable information such as Gap Reports, Market Value Sensitivity, and Income Simulation results for quick decision making.

This chapter describes the advantages of ALM BI and discusses how to access seeded reports.

## Advantages of ALM BI

ALM BI leverages OBIEE, to provide out of the box reporting of your Asset Liability Management results. It includes an ALM Reporting Data Mart, Transformation, and Data Movement processes to populate the data mart, the OBIEE Repository file containing all required data elements, join relationships, calculations and hierarchies, and the OBIEE Web Catalog containing definitions of the seeded reports and dashboards.

Through OBIEE, you have access to a robust reporting engine for managing all of your Business Intelligence needs. The key elements are:

- Tabular and Pivot Table reporting
- Drill down and Drill across capability
- Dashboard publishing
- Graphing and charting
- Export options, such as Excel, Word, Powerpoint, and PDF

## Accessing the Standard Reports and Dashboards

After installing the ALM BI application, (for details, refer to ALM BI Installation Guide), you will be able to access the standard Dashboards and seeded reports by accessing the OBIEE end user URL and logging in to the application. When you sign-on to the application, you will be directed to your Home Page, which will show basic summary reports.

At the top of the window, you will see a drop box containing the listing of all of the seeded dashboards that you can select for navigating to the desired location. Within each dashboard, you will see the associated seeded reports, which are typically providing two views, For example - Base Currency and Consolidated Currency. Depending on the data being processed, one or both of these views may be relevant.

From the dashboard, you will have the option to Modify any of the reports or alternatively, you can choose the option from the top of the page to navigate to the report writer, where you will be able to access all of the seeded reports. You will also be able to access the Presentation Layer from the report writer if you wish to begin creating new reports.

## Getting Seeded Reports to Show Results

Each seeded dashboard contains a set of Prompts at the top of the page, which require selections in order for the reports to produce results. Make the appropriate selections

for each prompt to correctly filter the query for your results.

## **ALM BI List of Dashboards**

The following dashboards are available in ALMBI.

- 01 ALM Home
- 02 Repricing Gap
- 03 Financial Results
- 04 Earnings At Risk
- 05 Liquidity Risk
- 06 Market Value
- 07 Value At Risk
- 08 Rates
- 09 Assumptions
- 10 Audit
- 11 FSA
- 12 FTP - Assumptions Reports
- 13 FTP Reports
- 14 Liquidity Risk
- 15 Regulatory Reporting Templates

## **List of ALM Seeded Reports**

The following seeded reports are available in ALM BI.

### **02 Repricing Gap**

1. Repricing Gap Summary in Base Currency, page 8-9
2. Repricing Gap Summary in Consolidated Currency, page 8-9
3. Repricing Gap Across Dates in Base Currency, page 8-11

4. Repricing Gap Across Dates in Consolidated Currency, page 8-11
5. Repricing Gap Detail in Base Currency , page 8-12
6. Repricing Gap Detail in Consolidated Currency, page 8-12

### **03 Financial Results**

7. Forecast Income Statement in Base Currency, page 8-13
8. Forecast Income Statement in Consolidated Currency, page 8-13
9. Forecast Balance Sheet Summary in Base Currency, page 8-15
10. Forecast Balance Sheet Summary in Consolidated Currency, page 8-15
11. Net Interest Income Across Scenarios in Base Currency, page 8-16
12. Net Interest Income Across Scenarios in Consolidated Currency, page 8-16
13. Income Statement Detail in Base Currency, page 8-17
14. Income Statement Detail in Consolidated Currency, page 8-17
15. Forecast Balance Sheet Detail in Base Currency, page 8-18
16. Forecast Balance Sheet Detail in Consolidated Currency, page 8-18
17. Historical Income and Balance Summary, page 8-19
18. Historical Income and Balance Detail, page 8-20
19. Detail Cash Flow/Activity in Base Currency, page 8-20
20. Detail Cash Flow /Activity in Consolidated Currency, page 8-21

### **04 Earnings at Risk**

21. Net Income, page 8-23
22. EAR Frequency Distribution, page 8-24
23. Yearly EAR Frequency Distribution, page 8-24
24. EAR Distribution By Year Forecasted, page 8-25
25. Interest Rate Cloud, page 8-26
26. Income Distribution Min / Max / Avg, page 8-27

27. Net Income Distribution Min3 / Max 3 / Avg , page 8-28

28. Interest Dispersion, page 8-29

#### **05 Liquidity Risk**

29. Liquidity Gap Summary in Base Currency , page 8-29

30. Liquidity Gap Summary in Consolidated Currency , page 8-29

31. Liquidity Gap Across Time in Base Currency, page 8-31

32. Liquidity Gap Across Time in Consolidated Currency, page 8-31

33. Liquidity Gap Detail – Product in Base Currency, page 8-32

34. Liquidity Gap Detail – Product in Consolidated Currency, page 8-32

35. Liquidity Gap – Business Type in Base Currency, page 8-33

36. Liquidity Gap – Business Type in Consolidated Currency, page 8-33

#### **06 Market Value**

37. Distribution Profile of Term Deposits, page 8-34

38. Market Value Summary in Base Currency, page 8-34

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## ALM Report Details

The following section provides information on report content for the majority of seeded reports. Some report details have been excluded in cases where report structure is redundant or where report content is intended for illustrative purposes only. All of the following content is available within the installed ALM BI web catalog by navigating to Answers and opening the desired report in edit mode.

- 1. Repricing Gap Summary in Base Currency**
- 2. Repricing Gap Summary in Consolidated Currency**

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<b>Report Name(s)</b>	IRR BucketWise Summary
	IRR BucketWise Summary Cons Currency

---

---

<b>Description</b>	Summary Repricing Gap Report. This report is a view of repricing gap results shown at the level of Rate Sensitive Assets, Rate Sensitive Liabilities, NetGap and Cumulative Gap
<b>Dashboards Prompts</b>	<p>Prompt Interest Rate 01</p> <ul style="list-style-type: none"> <li>- Process</li> <li>- Scenario</li> </ul> <p>Prompt Interest Rate 02</p> <ul style="list-style-type: none"> <li>- As of Date</li> <li>- Currency</li> <li>- Result Type</li> </ul> <p>Prompt Interest Rate 03</p> <ul style="list-style-type: none"> <li>- Dynamic Gap Date</li> <li>- Bucket End Date</li> </ul>
<b>Report Criteria</b>	<p>Time Buckets.Start Date</p> <p>Time Buckets.End Date</p> <p>Currency.Base Currency</p> <p>Repricing Gap.Gap Runoff (660) Asset</p> <p>Repricing Gap.Gap Runoff (660) Liability</p> <p>Repricing Gap.Gap Runoff (660) Receivable</p> <p>Repricing Gap.Gap Runoff (660) Payable</p> <p>Repricing Gap.Gap Runoff (660) Net Gap</p> <p>Repricing Gap.Gap Runoff (660) Net Gap</p>
<b>Conditions</b>	Product.Account Type IN (100, 110, 300, 310, 800)
<b>Compound Layout</b>	<p>Title</p> <p>Pivot Table</p>

---

### 3. Repricing Gap Across Dates in Base Currency

### 4. Repricing Gap Across Dates in Consolidated Currency

---

<b>Report Name(s)</b>	IRR Across Period 11g  IRR Across Period Consolidated Currency
<b>Description</b>	Summary Repricing Gap Report showing the net gap amount for a specific time period over historical time
<b>Dashboards Prompts</b>	Prompt Interest Rate 01  - Process  - Scenario  Prompt Interest Rate 02  - As of Date  - Currency  - Result Type  Prompt Interest Rate 03  - Dynamic Gap Date  - Bucket End Date  Prompt Interest Rate 03
<b>Report Criteria</b>	Time Buckets.Start Date  Time Buckets.End Date  Calendar - ALM Results.As-of-Date  Currency.Base Currency  Repricing Gap.Gap Runoff (660) Net Gap  Repricing Gap.Gap Runoff (660) Net Gap
<b>Conditions</b>	Product.Account Type IN (100, 110, 300, 310, 800)
<b>Compound Layout</b>	Title

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Pivot Table

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**5. Repricing Gap Detail in Base Currency**

**6. Repricing Gap Detail in Consolidated Currency**

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<b>Report Name(s)</b>	IRR BucketWise Detail  IRR BucketWise Detail Cons Currency
<b>Description</b>	Detailed Repricing Gap Report showing the gap amount for individual Product Hierarchy Line Items
<b>Dashboards Prompts</b>	Prompt Interest Rate 01 - Process - Scenario  Prompt Interest Rate 02 - As of Date - Currency - Result Type Prompt Interest Rate 03 - Dynamic Gap Date - Bucket End Date
<b>Report Criteria</b>	Time Buckets.Start Date  Time Buckets.End Date  Product.Product Name Level 19

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**Product.Account Type** < formula >: case when "Repricing Gap"."Leg Type" =0 then case WHEN Product."Account Type" = 100.00 then 'Rate Sensitive Assets' WHEN Product."Account Type" = 300.00 then 'Rate Sensitive Liabilities' else 'Others' end when "Repricing Gap"."Leg Type" =2 then case WHEN Product."Account Type" = 100.00 then 'Rate Sensitive Assets' WHEN Product."Account Type" = 300.00 then 'Rate Sensitive Liabilities' WHEN Product."Account Type" IN (110.00, 800.00) then 'Off BS Receivable' else 'Others' end when "Repricing Gap"."Leg Type" =1 then case WHEN Product."Account Type" = 100.00 then 'Rate Sensitive Assets' WHEN Product."Account Type" = 300.00 then 'Rate Sensitive Liabilities' WHEN Product."Account Type" IN (310.00, 800.00) then 'Off BS Payable' else 'Others' end else 'Others' end

**Product.Sort Order** < formula >: case when "Repricing Gap"."Leg Type" =0 then case WHEN Product."Account Type" = 100.00 then 1 WHEN Product."Account Type" = 300.00 then 2 else 5 end when "Repricing Gap"."Leg Type" =2 then case WHEN Product."Account Type" = 100.00 then 1 WHEN Product."Account Type" = 300.00 then 2 WHEN Product."Account Type" IN (110.00, 800.00) then 3 else 5 end when "Repricing Gap"."Leg Type" =1 then case WHEN Product."Account Type" = 100.00 then 1 WHEN Product."Account Type" = 300.00 then 2 WHEN Product."Account Type" IN (310.00, 800.00) then 4 else 5 end else 5 end

Currency.Base Currency

Repricing Gap.Gap Runoff (660)

**Conditions** < NONE >

**Compound Layout** Title

Pivot Table

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## 7. Forecast Income Statement in Base Currency

## 8. Forecast Income Statement in Consolidated Currency

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**Report Name(s)** Forecast Income Statement in Base Currency

Forecast Income Statement in Consolidated Currency

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<b>Description</b>	Income Simulation Forecast Report. Includes both current and new business.
<b>Dashboards Prompts</b>	<p>Prompt Financial Results 01</p> <ul style="list-style-type: none"> <li>- Process</li> <li>- Scenario</li> </ul> <p>Prompt Financial Results 02</p> <ul style="list-style-type: none"> <li>- As of Date</li> <li>- Currency</li> <li>- Result Type</li> <li>- Bucket End Date</li> </ul>
<b>Report Criteria</b>	<p>Time Buckets.Start Date</p> <p>Time Buckets.End Date</p> <p>Product.Account Type</p> <p>Currency.Base Currency</p> <p>Standard Cash Flow Results.Interest Income</p> <p>Standard Cash Flow Results.Interest Expense</p> <p>Standard Cash Flow Results.Off B/S Income</p> <p>Standard Cash Flow Results.Net Interest Income</p> <p>Standard Cash Flow Results.Net Non-interest Income</p> <p>Standard Cash Flow Results.Net Income Before Taxes</p> <p>Standard Cash Flow Results.Divdends (940)</p> <p>Standard Cash Flow Results.Federal Taxes (930)</p> <p>Standard Cash Flow Results.Local Taxes (935)</p>

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Standard Cash Flow Results.Income After Taxes

Standard Cash Flow Results.Non Interest Income (455)

Standard Cash Flow Results.Non Interest Expense (457)

Standard Cash Flow Results.Net Income Before Taxes

**Conditions** < NONE >

**Compound Layout** Title

Pivot Table

---

### 9. Forecast Balance Sheet Summary in Base Currency

### 10. Forecast Balance Sheet Summary in Consolidated Currency

---

**Report Name(s)** Forecast Balance Sheet Summary in Base Currency

Forecast Balance Sheet Summary in Cons Currency

**Description** Balance Sheet Forecast Report. Provides views of both Ending and Average Balance, across time buckets.

**Dashboards Prompts** Prompt – Income Scenario2

- Process

- Bench Scenario

Prompt - Income Scenario3

- Date

- Currency

- Result Type

- Bucket End Date

**Report Criteria** Product < formula > case WHEN Product."Account Type" IN (100.00, 200.00) then 'Total Assets' WHEN Product."Account Type" IN (300, 400.00, 500.00) then 'Total Liabilities & Equity' end

---

---

	Product.Product Name Level 19
	Standard Cash Flow Results.Average Balance (140)
	Standard Cash Flow Results.Ending Balance (100)
	Time Buckets.Start Date
	Time Buckets.End Date
	Currency.Base Currency
<b>Conditions</b>	Product.Account Type IN (100,200,300,400,500)
<b>Compound Layout</b>	Title
	View Selector
	Pivot Table - Average and Ending Balance
	Pivot Table2 - Average Balance
	Pivot Table3 - Ending Balance

---

**11. Net Interest Income Across Scenarios in Base Currency**

**12. Net Interest Income Across Scenarios in Consolidated Currency**

---

<b>Report Name(s)</b>	Income - Scenario Report
	Income - Scenario Report in Consolidated Currency
<b>Description</b>	Forecast Income results across scenarios, including change versus bench scenario and percentage change versus bench scenario.
<b>Dashboards Prompts</b>	Prompt Financial Results 01
	Prompt Financial Results 02
<b>Report Criteria</b>	Process Scenario.Scenario Name

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	Standard Cash Flow Results.Net Interest Income
	Standard Cash Flow Results.Net Interest Income (Delta to Bench)
	Standard Cash Flow Results.Net Interest Income (Pct to Bench)
	Standard Cash Flow Results.Interest CF (Bench)
	Currency.Base Currency
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title 3
	Pivot Table 2 (Chart)
	Pivot Table

---

### 13. Income Statement Detail in Base Currency

### 14. Income Statement Detail in Consolidated Currency

---

<b>Report Name(s)</b>	Forecast Income Statement Detail Product in Base Graph 11g
	Forecast Income Statement Detail Product in Cons Graph 11g
	Forecast Income Statement Detail Product in Base Tab 11g
	Forecast Income Statement Detail Product in Cons Tab 11g
<b>Description</b>	Forecast Income Statement across time buckets with Product level detail
<b>Dashboards Prompts</b>	Prompt Financial Results 01
	Prompt Financial Results 02
<b>Report Criteria</b>	Time Buckets.Start Date
	Time Buckets.End Date

---

---

	Product.Account Type
	Product.Product Name Level19
	Standard Cash Flow Results.Interest Accrued (440)
	Currency.Base Currency
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table 2 (Chart)
	Pivot Table

---

**15. Forecast Balance Sheet Detail in Base Currency**

**16. Forecast Balance Sheet Detail in Consolidated Currency**

---

<b>Report Name(s)</b>	Forecast Balance Sheet Detail in Base Currency
	Forecast Balance Sheet Detail in Consolidated Currency
<b>Description</b>	Forecast Balance Sheet across time buckets, with Product level detail and option to choose Avg + End, Avg Only or End Only.
<b>Dashboards Prompts</b>	Prompt Financial Results 01
	Prompt Financial Results 02
<b>Report Criteria</b>	Product < formula >: case WHEN "Product"."Account Type" IN(100.00, 200.00) then 'Total Assets' WHEN "Product"."Account Type" IN (300, 400.00, 500.00) then 'Total Liabilities' end
	Time Buckets.Start Date
	Time Buckets.End Date
	Product.Product Name Level18
	Standard Cash Flow Results.Ending Balance (100)

---

---

	Currency.Base Currency
<b>Conditions</b>	Product.Account Type in (100,200,300,400,500)
<b>Compound Layout</b>	Title
	View Selector
	Pivot Table - Average and Ending Balance
	Pivot Table2 - Average Balance
	Pivot Table3 - Ending Balance

---

### 17. Historical Income and Balance Summary

---

<b>Report Name(s)</b>	History Income Statement Summary
<b>Description</b>	Income Statement summary report for historical time periods
<b>Dashboards Prompts</b>	Prompt - Hist Balance Sheet
<b>Report Criteria</b>	Calendar - Fact Data.Calendar Date
	Time Buckets.Start Date
	Ledger Stat.Value (Avg Balance)
	Ledger Stat.Interest Income
	Ledger Stat.InterestExpense
	Ledger Stat.Off B/S Income
	Ledger Stat.Net Interest Income
	Ledger Stat.Non Interest Expense
	Ledger Stat.Net Non-interest Income
	Ledger Stat.Net Income Before Taxes

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	Ledger Stat.Dividends
	Ledger Stat.Federal Taxes
	Ledger Stat.Local Taxes
	Ledger Stat.Income After Taxes
	Currency.Currency Cd
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

---

## 18. Historical Income and Balance Detail

---

<b>Report Name(s)</b>	History Income Statement Detail
<b>Description</b>	Income Statement detail report for historical time periods
<b>Dashboards Prompts</b>	Prompt - Hist Balance Sheet
<b>Report Criteria</b>	Calendar - Fact Data.Calendar Date
	Ledger Stat.FINANCIAL_ELEM_ID
	Product.Account Type
	Ledger Stat.Value#1
	Currency.Currency Cd
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

---

## 19. Detail Cash Flow/Activity in Base Currency

## 20. Detail Cash Flow /Activity in Consolidated Currency

---

<b>Report Name(s)</b>	Detail Cash Flow Activity in Base Currency  Detail Cash Flow Activity in Consolidated Currency
<b>Description</b>	Reporting against detail cash flow / Audit results, across time buckets
<b>Dashboards Prompts</b>	Prompt Financial Results 01  Prompt Financial Results with Product Leaf
<b>Report Criteria</b>	Calendar -ALM Results.As-of-Date  Process Scenario.Process Name  Process Scenario.Scenario Name  Time Bucket.Start Date  Time Bucket.End Date  Standard Cash Flow Results.Beginning Balance (60)  Standard Cash Flow Results"."Beginning Net Rate (80)  Standard Cash Flow Results"."Reprice Balance (250)  Standard Cash Flow Results"."Before Reprice Net Rate (280)  Standard Cash Flow Results"."After Reprice Net Rate (290)  Standard Cash Flow Results.Payment Runoff - Positive (190)+Standard Cash Flow Results.Maturity Runoff - Negative (197)  Standard Cash Flow Results"."Maturity Runoff - Positive (195)"+"Standard Cash Flow Results"."Maturity Runoff - Negative (197)  "Standard Cash Flow Results"."Prepay Runoff - Positive (180)"+"Standard Cash Flow Results"."Prepay Runoff - Negative (182)"  Standard Cash Flow Results."Annual Prepay Rate (510)"

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---

ifnull("Standard Cash Flow Results"."Total Runoff - Positive (210)" , 0)  
+ ifnull("Standard Cash Flow Results"."Total Runoff - Negative (212)" ,  
0)

"Standard Cash Flow Results"."Total Runoff Net Rate (230)"

"Standard Cash Flow Results"."Interest Cash Flow (430)"

"Standard Cash Flow Results"."Interest Credited (480)"

"Standard Cash Flow Results"."Total Runoff - Positive  
(210)"+"Standard Cash Flow Results"."Total Runoff - Negative  
(212)"+"Standard Cash Flow Results"."Interest Cash Flow  
(430)"+"Standard Cash Flow Results"."Interest Credited (480)"

"Standard Cash Flow Results"."Interest Accrued (440)"

"Standard Cash Flow Results"."Deferred Runoff (540)"

"Standard Cash Flow Results"."New Add Balance (340)"

"Standard Cash Flow Results"."New Add Net Rate (360)"

"Standard Cash Flow Results"."Roll Add Balance (380)"

"Standard Cash Flow Results"."Roll Add Net Rate (400)"

"Standard Cash Flow Results"."New Add Balance (340)"+"Standard  
Cash Flow Results"."Roll Add Balance (380)"

"Standard Cash Flow Results"."End Balance (100)"

"Standard Cash Flow Results"."Ending Net Rate (120)"

"Standard Cash Flow Results"."Fully Indexed Net Rate (330)"

"Standard Cash Flow Results"."Average Balance (140)"

"Standard Cash Flow Results"."Avg Net Rate (160)"

"Standard Cash Flow Results"."Warm (500)"

"Standard Cash Flow Results"."Interest Accrued Net (441)"

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	"Standard Cash Flow Results"."Non Interest Expense (457)"
	"Standard Cash Flow Results"."Balance Before Prepay (515)"
	Currency.Currency Cd
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

---

## 21. Net Income

---

<b>Report Name(s)</b>	Net Income
<b>Description</b>	Report display Earnings at Risk outputs for Average, Minimum, Maximum, and Average +- Std Dev.
<b>Dashboards Prompts</b>	Prompt EAR_002
<b>Report Criteria</b>	<p>Stochastic Process Details.Process Name</p> <p>"Time Buckets"."End Date"</p> <p>"Earnings-at-Risk"."Rate Path Num"</p> <p>Avg("Earnings-at-Risk"."Net Income")*-1-STDDEV("Earnings-at-Risk"."Net Income")</p> <p>Avg("Earnings-at-Risk"."Net Income")*-1</p> <p>Avg("Earnings-at-Risk"."Net Income")*-1+STDDEV("Earnings-at-Risk"."Net Income")</p> <p>MIN(-1*"Earnings-at-Risk"."Net Income" by "Dim Calendar - For Bucket End Dates"."Bucket End Date")</p> <p>MAX(-1*"Earnings-at-Risk"."Net Income" by "Dim Calendar - For Bucket End Dates"."Bucket End Date")</p>

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<b>Compound Layout</b>	Title
	Graph
	Table

---

## 22. EAR Frequency Distribution

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<b>Report Name(s)</b>	EAR Frequency Distribution
<b>Description</b>	Report displays the frequency distribution of EaR earnings results
<b>Dashboards Prompts</b>	Prompt Earning at Risk
<b>Report Criteria</b>	<p>"Earnings-at-Risk".Earnings</p> <p>BIN: floor(@{EAR_001}{20}*(Case when "Earnings-at-Risk".Earnings = min("Earnings-at-Risk".Earnings) then 0.01 when "Earnings-at-Risk".Earnings = max("Earnings-at-Risk".Earnings) then 0.99 else ("Earnings-at-Risk".Earnings-min("Earnings-at-Risk".Earnings)) / (max("Earnings-at-Risk".Earnings)-MIN("Earnings-at-Risk".Earnings)) end))+1</p> <p>ntile("Earnings-at-Risk".Earnings,10)</p> <p>COUNT(DISTINCT "Earnings-at-Risk"."Rate Path Num")</p> <p>"Earnings-at-Risk"."Rate Path Num"</p>
<b>Conditions</b>	< None >
<b>Compound Layout</b>	<p>Title</p> <p>Pivot Table</p> <p>Graph</p> <p>Pivot Table 2</p>

---

## 23. Yearly EAR Frequency Distribution

---

<b>Report Name(s)</b>	Yearly EAR Frequency Distribution
<b>Description</b>	Report displays the frequency distribution of EaR earnings results distributed by forecast year
<b>Dashboards Prompts</b>	Prompt EAR_002
<b>Report Criteria</b>	<p>"Calendar - ALM Results"."Per Name Year"</p> <p>"Earnings-at-Risk".Earnings</p> <p>"Earnings-at-Risk"."Rate Path Num"</p> <p> <math display="block">\text{floor}(\text{@}\{\text{EAR\_001}\}\{20\} * (\text{Case when "Earnings-at-Risk".Earnings} = \text{min("Earnings-at-Risk".Earnings)} \text{ then } 0.01 \text{ when "Earnings-at-Risk".Earnings} = \text{max("Earnings-at-Risk".Earnings)} \text{ then } 0.99 \text{ else ("Earnings-at-Risk".Earnings} - \text{min("Earnings-at-Risk".Earnings)})) / (\text{max("Earnings-at-Risk".Earnings} - \text{MIN("Earnings-at-Risk".Earnings)})) \text{ end})) + 1</math> </p> <p> <math display="block">\text{max("Earnings-at-Risk".Earnings by } (\text{floor}(\text{@}\{\text{EAR\_001}\}\{20\} * (\text{Case when "Earnings-at-Risk".Earnings} = \text{min("Earnings-at-Risk".Earnings)} \text{ then } 0.01 \text{ when "Earnings-at-Risk".Earnings} = \text{max("Earnings-at-Risk".Earnings)} \text{ then } 0.99 \text{ else ("Earnings-at-Risk".Earnings} - \text{min("Earnings-at-Risk".Earnings)})) / (\text{max("Earnings-at-Risk".Earnings} - \text{MIN("Earnings-at-Risk".Earnings)})) \text{ end})) + 1))</math> </p>
<b>Conditions</b>	< None >
<b>Compound Layout</b>	<p>Title</p> <p>Graph</p> <p>Graph (2)</p> <p>Graph (3)</p> <p>Pivot Table</p> <p>Pivot Table (3)</p>

---

## 24. EAR Distribution by Year Forecasted

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<b>Report Name(s)</b>	EAR Distrubution By Year Forecasted
<b>Description</b>	Reports displays earnings results with each year of forecast aligned for comparison
<b>Dashboards Prompts</b>	Prompt EAR_002
<b>Report Criteria</b>	<p>"Calendar - ALM Results"."Per Name Year"</p> <p>"Earnings-at-Risk".Earnings</p> <p>"Earnings-at-Risk"."Rate Path Num"</p> <p>floor(@{EAR_001}{20}*(Case when "Earnings-at-Risk".Earnings = min("Earnings-at-Risk".Earnings by "Calendar - ALM Results"."Per Name Year") then 0.01 when "Earnings-at-Risk".Earnings = max("Earnings-at-Risk".Earnings by "Calendar - ALM Results"."Per Name Year" ) then 0.99 else ("Earnings-at-Risk".Earnings-min("Earnings-at-Risk".Earnings by "Calendar - ALM Results"."Per Name Year" )) / (max("Earnings-at-Risk".Earnings by "Calendar - ALM Results"."Per Name Year" ) -MIN("Earnings-at-Risk".Earnings by "Calendar - ALM Results"."Per Name Year" )) end))+1</p>
<b>Conditions</b>	< None >
<b>Compound Layout</b>	<p>Title</p> <p>Pivot Table</p> <p>Pivot Table (2)</p> <p>Graph</p>

---

## 25. Interest Rate Cloud

---

<b>Report Name(s)</b>	Interest Rate Cloud
<b>Description</b>	Report displays the 1m Interest Rates generated by the Monte Carlo process for all rate paths including forward rates
<b>Dashboards Prompts</b>	Prompt Interest Rate Cloud

---

---

	Prompt Interest Rate Cloud New
<b>Report Criteria</b>	"Calendar - ALM Results"."As-of-Date" "Time Buckets"."Bucket Id" "Fact Stochastic Interest Rates"."Net Rate" "Fact Stochastic Interest Rates"."Rate Path Num"
<b>Conditions</b>	Fact Stochastic Interest Rates"."Rate Path Num" <= @{PATH}{100}
<b>Compound Layout</b>	Title  Graph

---

## 26. Income Distribution Min / Max / Avg

---

<b>Report Name(s)</b>	Net_Income_25_3
<b>Description</b>	Report displays average earnings across all rates paths along with minimum and maximum earnings results from the simulation over forecast time buckets
<b>Dashboards Prompts</b>	Prompt EAR_002
<b>Report Criteria</b>	"Stochastic Process Details"."Process Id" "Time Buckets"."End Date" "Earnings-at-Risk"."Rate Path Num" "Earnings-at-Risk"."Net Interest Income" AVG("Earnings-at-Risk"."Net Interest Income" by "Time Buckets"."End Date")  Max("Earnings-at-Risk"."Net Interest Income" by "Time Buckets"."End Date")

---

---

	Min("Earnings-at-Risk"."Net Interest Income" by "Time Buckets"."End Date")
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Graph

---

## 27. Net Income Distribution Min 3 / Max 3 / Avg

---

<b>Report Name(s)</b>	Net_Income_25_5
<b>Description</b>	Report displays average earnings across all rates paths along with top 3 and bottom 3 earnings results from the simulation over forecast time buckets
<b>Dashboards Prompts</b>	Prompt EAR_002
<b>Report Criteria</b>	<p>"Time Buckets"."End Date"</p> <p>"Earnings-at-Risk"."Rate Path Num"</p> <p>AVG("Earnings-at-Risk"."Net Interest Income" by "Time Buckets"."End Date")</p> <p>Max("Earnings-at-Risk"."Net Interest Income" by "Time Buckets"."End Date")</p> <p>Min("Earnings-at-Risk"."Net Interest Income" by "Time Buckets"."End Date")</p> <p>CASE WHEN RANK("Earnings-at-Risk"."Net Interest Income" BY "Time Buckets"."End Date") = 2 THEN "Earnings-at-Risk"."Net Income" END</p> <p>CASE WHEN RANK("Earnings-at-Risk"."Net Interest Income" BY "Time Buckets"."End Date") = (max (RANK("Earnings-at-Risk"."Net Interest Income" BY "Time Buckets"."End Date"))) -1) THEN "Earnings-at-Risk"."Net Income" END</p>

---

---

```
CASE WHEN RANK("Earnings-at-Risk"."Net Interest Income" BY
"Time Buckets"."End Date") = 3 THEN "Earnings-at-Risk"."Net
Income" END
```

```
CASE WHEN RANK("Earnings-at-Risk"."Net Interest Income" BY
"Time Buckets"."End Date") = (max (RANK("Earnings-at-Risk"."Net
Interest Income" BY"Time Buckets"."End Date"))) -1) THEN
"Earnings-at-Risk"."Net Income" END
```

**Conditions** < None >

**Compound Layout** Title

Graph

---

## 28. Interest Dispersion

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**Report Name(s)** Net Income 100

**Description** Report displays earnings for all rate paths across time buckets

**Dashboards Prompts** Prompt EAR\_002

**Report Criteria** "Stochastic Process Details"."Process Id"

"Time Buckets"."End Date"

"Earnings-at-Risk"."Rate Path Num"

"Earnings-at-Risk"."Net Income"

AVG("Earnings-at-Risk"."Net Income" by "Time Buckets"."End Date")

**Conditions** < None >

**Compound Layout** Title

Graph

---

## 29. Liquidity Gap Summary in Base Currency

## 30. Liquidity Gap Summary in Consolidated Currency

---

<b>Report Name(s)</b>	Liquidity Gap Summary in Base Currency  Liquidity Gap Summary in Consolidated Currency
<b>Description</b>	Report displays a summary view of liquidity gap cash flows over liquidity gap time buckets.
<b>Dashboards Prompts</b>	Prompt As of Date  Prompt Liquidity Gap 01 Test1 11g  Prompt Liquidity Gap 01 Test3 11g  Prompt Liquidity Gap 02 New  Prompt Liquidity Gap 03
<b>Report Criteria</b>	"Time Buckets"."Start Date"  "Time Buckets"."End Date"  "Time Buckets"."Bucket Name"  "Time Buckets"."Bucket Id"  "Liquidity Risk Gap"."Total Inflows Base"  "Liquidity Risk Gap"."Total Outflows Base"  "Liquidity Risk Gap"."Net Liquidity Gap Base"  "Liquidity Risk Gap"."Net Gap as % of Total Outflows Base"  "Liquidity Risk Gap"."Cumulative Liquidity Gap Base"  "Liquidity Risk Gap"."Gap Limit"  "Liquidity Risk Gap"."Net Gap as % of Total Outflows Base"- "Liquidity Risk Gap"."Gap Limit"
<b>Conditions</b>	< None >

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<b>Compound Layout</b>	Title
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	Graph
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### 31. Liquidity Gap Across Time in Base Currency

### 32. Liquidity Gap Across Time in Consolidated Currency

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<b>Report Name(s)</b>	Liquidity Gap Across Time in Base Currency
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	Liquidity Gap Across Time in Consolidated Currency
--	--

<b>Description</b>	Report displays the Gap Amount trend over historical time for a single gap bucket.
--------------------	--

<b>Dashboards Prompts</b>	Prompt Liquidity Gap 01 Test1_new
---------------------------	-----------------------------------

	Prompt Liquidity Gap 01 Across Time
--	-------------------------------------

	Prompt Liquidity Gap 02 (Across Time New)
--	---

	Prompt Liquidity Gap 03
--	-------------------------

<b>Report Criteria</b>	"Time Buckets"."Start Date"
------------------------	-----------------------------

	"Time Buckets"."End Date"
--	---------------------------

	"Time Buckets"."Bucket Id"
--	----------------------------

	"Time Buckets"."Bucket Name"
--	------------------------------

	"Calendar - ALM Results"."As-of-Date"
--	---------------------------------------

	"Currency"."Base Currency"
--	----------------------------

	"Liquidity Risk Gap"."Net Liquidity Gap Base"
--	---

	rsum("Liquidity Risk Gap"."Net Liquidity Gap")
--	--

<b>Conditions</b>	< None >
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<b>Compound Layout</b>	Title
	View Selector
	Narrative
	Pivot Table 4

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### 33. Liquidity Gap Detail - Product in Base Currency

### 34. Liquidity Gap Detail - Product in Consolidated Currency

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<b>Report Name(s)</b>	Liquidity Gap Detail - Product in Base Currency
	Liquidity Gap Detail - Product in Consolidated Currency
<b>Description</b>	Report displays the Gap Amount by Product across liquidity time buckets
<b>Dashboards Prompts</b>	Prompt Liquidity Gap 01
	Prompt Liquidity Gap 02
	Prompt Liquidity Gap 03
<b>Report Criteria</b>	"Time Buckets"."Start Date"
	"Time Buckets"."End Date"
	"Time Buckets"."Bucket Name"
	case when Product."Account Type" in (100,110) then 'Total Inflows' when Product."Account Type" in (800) and "Liquidity Risk Gap"."Leg Type"=2 then 'Total Inflows' when Product."Account Type" in (300,310) then 'Total Outflows' when Product."Account Type" in (800) and "Liquidity Risk Gap"."Leg Type"=1 then 'Total Outflows' else 'Others' end
	Product."Product Name Level18"
	"Currency"."Base Currency"

---

---

ifnull("Liquidity Risk Gap"."LR Gap Principal Runoff (1661)"+"Liquidity Risk Gap"."LR Interest CF Net (1672)",0)

**Conditions** < None >

**Compound Layout** Title

Pivot Table

---

### 35. LR BucketWise Summary Business Type Bucket Name

### 36. LR BucketWise Summary Business Type in Cons Currency Bucket Name

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**Report Name(s)** LR BucketWise Summary Business Type Bucket Name

LR BucketWise Summary Business Type in Cons Currency Bucket Name

**Description** Report displays the Gap Amount by Result Type across liquidity time buckets

**Dashboards Prompts** Prompt Liquidity Gap 01

Prompt Liquidity Gap 02 (Business Type)

Prompt Liquidity Gap 03

**Report Criteria** "Time Buckets"."Start Date"

"Time Buckets"."End Date"

"Time Buckets"."Bucket Name"

"Result Type"."Result Type"

"Currency"."Base Currency"

Liquidity Risk Gap."Net Liquidity Gap"

**Conditions** < None >

**Compound Layout** Title

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---

Pivot Table 3

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### 69. Distribution Profile of Term Deposits

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<b>Report Name(s)</b>	Distribution Profile of Term Deposits
<b>Description</b>	Report displays the balance of Term Deposit funding across Organization Unit
<b>Dashboards Prompts</b>	Prompt - Distribution Profile of Term Deposits
<b>Report Criteria</b>	Remaining Term Bucket."Bucket Name"  Organizational Unit."Org Unit Name Level16"  Organizational Unit."Org Unit Leaf Name"  ifnull("Account Summary"."Cur Net Book Bal C"/1000000,0)  "Currency"."Base Currency"  Liquidity Risk Gap."Net Liquidity Gap"
<b>Conditions</b>	Prod Type Desc is equal to/is in TERM DEPOSIT
<b>Compound Layout</b>	Title  Pivot Table  Pivot Table 2

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### 70. Market Value Summary in Base Currency

### 71. Market Value Summary in Consolidated Currency

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<b>Report Name(s)</b>	Market Value Summary in Base Currency  Market Value Summary in Consolidated Currency
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<b>Description</b>	Report displays summary Market Value and Market Value of Equity results over historical time
<b>Dashboards Prompts</b>	Prompt Market Value 1  Prompt Market Value
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"  Master Results."Market Value (Asset)"  Master Results."Market Value (Liabilities)"  Master Results."Net Market Value"  Product."Account Type"  Currency."Base Currency"     ' )'
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Pivot Table (2)  Pivot Table

---

## 72. Market Value Scenarios in Base Currency

## 73. Market Value Scenarios in Consolidated Currency

---

<b>Report Name(s)</b>	Market Value of Equity Pivot  Market Value of Equity Pivot in Cons Currency
<b>Description</b>	Report displays Market Value Results across scenarios with change versus bench scenario comparison
<b>Dashboards Prompts</b>	Prompt Market Value 1  Prompt Market Value

---

---

<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"  Product."Account Type"  Currency."Base Currency"    ' )'  Process Scenario."Scenario Name"  case when "Process Scenario (Bench)"."Scenario Name"="Process Scenario"."Scenario Name" then 1 end  Master Results."Market Value"  Master Results."Market Value (Bench)"  Master Results."Market Value (Delta To Bench)"  Master Results."Market Value (Pct To Bench)"
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**Conditions** < None >

**Compound Layout** Graph  
  
Pivot Table

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#### 74. Duration Summary in Base Currency

#### 75. Duration Summary in Consolidated Currency

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<b>Report Name(s)</b>	Duration Summary in Base Currency  Duration Summary in Consolidated Currency
<b>Description</b>	Report displays summary Duration and Duration of Equity results over historical time
<b>Dashboards Prompts</b>	Prompt Market Value 1  Prompt Market Value
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"

---

---

	Master Results."Duration (Asset)"
	Master Results."Duration (Liabilities)"
	Master Results."Net Duration"
	Product."Account Type"
	Currency."Base Currency"   ' )'
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table (2)
	Pivot Table

---

## 76. Duration Scenarios in Base Currency

## 77. Duration Scenarios in Consolidated Currency

---

<b>Report Name(s)</b>	Duration of Equity Pivot
	Duration of Equity Pivot in Cons Currency
<b>Description</b>	Report displays Duration Results across scenarios with change versus bench scenario comparison
<b>Dashboards Prompts</b>	Prompt Market Value 1
	Prompt Market Value
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"
	Product."Account Type"
	Currency."Base Currency"   ' )'
	Process Scenario."Scenario Name"

---

---

case when "Process Scenario (Bench)"."Scenario Name" = "Process Scenario"."Scenario Name" then 1 end

Master Results."Net Duration"

Master Results."Net Duration (Delta To Bench)"

**Conditions** < None >

**Compound Layout** Title

Pivot Table (2)

Pivot Table

---

## 78. Market Value Detail in Base Currency

## 79. Market Value Detail in Consolidated Currency

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**Report Name(s)** Market Value Detail Product Wise

Market Value Detail Product Wise Cons Currency

**Description** Report displays market value results for detailed products

**Dashboards Prompts** Prompt Market Value 1

Prompt Market Value

**Report Criteria** Calendar - ALM Results."As-of-Date"

Product."Account Type"

Product."Product Name Level18"

Master Results."Market Value"

**Conditions** < None >

**Compound Layout** Title (2)

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Pivot Table

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**80. Market Value Product Detail scenario comparison in Base Currency**

**81. Market Value Product Detail scenario comparison in Consolidated Currency**

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<b>Report Name(s)</b>	Market Value Product Detail by Scenario in Base Currency  Market Value Product Detail by Scenario in Cons Currency
<b>Description</b>	Report displays market value results for a selected product with comparison across scenarios
<b>Dashboards Prompts</b>	Prompt Market Value 1  Prompt Market Value
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"  Product."Product Name Level18"  case when "Process Scenario (Bench)"."Scenario Name"="Process Scenario"."Scenario Name" then 1 end  Master Results."Market Value"  Master Results."Market Value (Bench)"  Master Results."Market Value (Delta To Bench)"  Master Results."Market Value (Pct To Bench)"-100
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Pivot Table

---

**82. Duration Detail in Base Currency**

**83. Duration Detail in Consolidated Currency**

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<b>Report Name(s)</b>	Duration Detail Product Wise in Base Currency Duration Detail Product Wise Cons Currency
<b>Description</b>	Report displays Duration results for detailed products
<b>Dashboards Prompts</b>	Prompt Market Value 1 Prompt Market Value
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date" Product."Account Type" Product."Product Name Level18" Master Results.Duration
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title (2) Pivot Table

---

#### 84. Duration Detail by Scenario in Base Currency

#### 85. Duration Detail by Scenario in Consolidated Currency

---

<b>Report Name(s)</b>	Duration Product Detail by Scenario in Base Currency Duration Product Detail by Scenario in Cons Currency
<b>Description</b>	Report displays Duration results for a selected product with comparison across scenarios
<b>Dashboards Prompts</b>	Prompt Market Value 1 Prompt Market Value
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"

---

---

	Currency."Base Currency"
	Product."Product Name Level18"
	Process Scenario."Scenario Name"
	case when "Process Scenario (Bench)"."Scenario Name"="Process Scenario"."Scenario Name" then 1 end
	Master Results.Duration
	Master Results."Duration (Bench)"
	Master Results."Duration (Delta To Bench)"
	Master Results."Duration (Pct To Bench)"-100
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

---

## 86. Top N Market Value

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<b>Report Name(s)</b>	Top N Market Value
<b>Description</b>	Report displays a ranking of Products based on Market/Book ratio
<b>Dashboards Prompts</b>	Prompt MV Ranks 1
	Prompt Market Value
	Prompt - Top N Rank
<b>Report Criteria</b>	Product."Product Leaf Name"
	Master Results."Market Value (Rank)"
	Master Results."Market Value"

---

---

	Master Results."Cur Par Bal"+"Master Results"."Cur Defer Bal C"
	Master Results."Market Value"/("Master Results"."Cur Par Bal"+"Master Results"."Cur Defer Bal C")*100
	Master Results.Duration
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Table
	Graph

---

### 87. Top N Duration

---

<b>Report Name(s)</b>	Top N Duration
<b>Description</b>	Report displays a ranking of Products based on Duration
<b>Dashboards Prompts</b>	Prompt - Duration Ranks 1
	Prompt Market Value
	Prompt - Top N Duration
<b>Report Criteria</b>	Product."Product Leaf Name"
	Master Results."Duration (Rank)"
	Master Results."Market Value"
	Master Results."Cur Par Bal"+"Master Results"."Cur Defer Bal C"
	Master Results."Market Value"/("Master Results"."Cur Par Bal"+"Master Results"."Cur Defer Bal C")*100
	Master Results.Duration
<b>Conditions</b>	< None >

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<b>Compound Layout</b>	Title
	Table
	Graph

---

## 88. Value at Risk Probabilities

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<b>Report Name(s)</b>	VaR Probabilities
<b>Description</b>	Report displays Total VaR results by Probability Decile
<b>Dashboards Prompts</b>	Prompt VaR Probabilities Dtl
<b>Report Criteria</b>	<p>Stochastic Process Details."Process Type And Id"</p> <p>cast("Value-at-Risk"."Var Term" as char)    ' - '    "Value-at-Risk"."Var Term Mult"</p> <p>cast("Value-at-Risk"."Var Term" as char(2))    ' - '    "Value-at-Risk"."Var Term Mult"</p> <p>Value-at-Risk."Value At Risk"</p> <p>Value-at-Risk."Probability Decile"</p> <p>Value-at-Risk."Avg Probability"</p> <p>Value-at-Risk."Gross Probability"</p>
<b>Conditions</b>	< None >
<b>Compound Layout</b>	<p>Title</p> <p>Graph</p> <p>Graph (2)</p> <p>Pivot Table</p>

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## 89. Value at Risk Probabilities Detail

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<b>Report Name(s)</b>	VaR Probabilities Detail
<b>Description</b>	Report displays VaR results by Probability Decile
<b>Dashboards Prompts</b>	Prompt VaR Probabilities Dtl
<b>Report Criteria</b>	Stochastic Process Details."Process Name"  Value-at-Risk."Rate Path Num"  cast("Value-at-Risk"."Var Term" as char(3))    ' - '    "Value-at-Risk"."Var Term Mult"  Value-at-Risk."Value At Risk"  Value-at-Risk."Avg Probability"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Graph  Pivot Table

---

## 90. IRC History across term

---

<b>Report Name(s)</b>	IRC History Across Term
<b>Description</b>	Report displays interest rates for a selected IRC over historical time
<b>Dashboards Prompts</b>	Prompt IRC Name and Currency  Prompt Historical Dates
<b>Report Criteria</b>	Calendar - Fact Data."Calendar Date"  - Interest Rate Curve Master."Iso Currency Cd"  - Interest Rate Curve Master."Irc Name"

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---

	- Interest Rate Curve Master."Irc Term"
	- IRC Rates (History)."Interest Rate (Avg)"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

---

### 91. IRC Forecast across term

---

<b>Report Name(s)</b>	IRC Forecast Across Term
<b>Description</b>	Report displays interest rates for a selected IRC over forecast time buckets
<b>Dashboards Prompts</b>	Prompt IRC Name and Currency
	Prompt - Process Scenario
	Prompt - Buckets(end date)
<b>Report Criteria</b>	Time Buckets."End Date"
	- Interest Rate Curve Master."Iso Currency Cd"
	- Interest Rate Curve Master."Irc Name"
	- Interest Rate Curve Master."Irc Term"
	Calendar - ALM Results."As-of-Date"
	- Interest Rate Curve Master."Irc Term (# Of Days)"
	- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title

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Pivot Table

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## 92. IRC History across dates

---

<b>Report Name(s)</b>	IRC History Across Dates
<b>Description</b>	Report plots individual term points for a selected IRC over historical time
<b>Dashboards Prompts</b>	Prompt IRC Name and Currency  Prompt - Historical Dates
<b>Report Criteria</b>	Calendar - Fact Data."Calendar Date"  - Interest Rate Curve Master."Iso Currency Cd"  - Interest Rate Curve Master."Irc Name"  - Interest Rate Curve Master."Irc Term"  - IRC Rates (History)."Interest Rate (Avg)"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Pivot Table

---

## 93. IRC Forecast across dates

---

<b>Report Name(s)</b>	IRC Forecast Across Dates
<b>Description</b>	Report plots individual term points for a selected IRC over Forecast time
<b>Dashboards Prompts</b>	Prompt IRC Name and Currency  Prompt - Process Scenario.

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---

	Prompt - Buckets (End date)
<b>Report Criteria</b>	Time Buckets."End Date"
	- Interest Rate Curve Master."Iso Currency Cd"
	- Interest Rate Curve Master."Irc Name"
	- Interest Rate Curve Master."Irc Term"
	- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"
	Calendar - ALM Results."As-of-Date"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

---

#### 94. IRC Benchmark

---

<b>Report Name(s)</b>	IRC Benchmark
<b>Description</b>	Report compares forecast rates per scenario to benchmark scenario rates
<b>Dashboards Prompts</b>	Prompt - Forecast Date
	Prompt - IRC Name and Currency
	Prompt - Process Scenario
	Prompt - Buckets(End date)
<b>Report Criteria</b>	Time Buckets."End Date"
	Process Scenario."Process Name"
	Process Scenario."Scenario Num"

---

---

	Process Scenario."Scenario Name"
	- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"
	- IRC Rates (Forecast)."Interest Rate Fcst (Bench Avg)"
	- IRC Rates (Forecast)."Interest Rate Fcst (Pct To Bench)"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Graph
	Graph(2)
	Graph(3)
	Graph(4)

---

### 95. IRC Fcst x Days

---

<b>Report Name(s)</b>	IRC Fcst Over Time 11g
<b>Description</b>	Report shows Forecast Rates - (entire yield curve) for selected scenarios across time
<b>Dashboards Prompts</b>	Prompt - Forecast Date
	Prompt - IRC Name and Currency
	Prompt - Process Scenario
	Prompt - Buckets(End date)
<b>Report Criteria</b>	- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"
	- Interest Rate Curve Master."Irc Term"
	Time Buckets."Start Date"

---

---

	Time Buckets."End Date"
	- Interest Rate Curve Master."Irc Term (# Of Days)"
	- Interest Rate Curve Master."Irc Name"
	Process Scenario."Process Name"
	Process Scenario."Process Id"
	- Interest Rate Curve Master."Iso Currency Cd"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table(2)
	Pivot Table(3)
	Pivot Table

---

## 96. History and Forecast – Interest Rates

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<b>Report Name(s)</b>	IRC History and Forecast
<b>Description</b>	Report shows historical rates and forecast rates on a single graph
<b>Dashboards Prompts</b>	Prompt - Historical Dates
	Prompt - Process Scenario
	Prompt - Buckets(End date)
	Prompt - IRC Name and Currency (single selection)
<b>Report Criteria</b>	Calendar - Fact Data."Calendar Date"
	Time Buckets"."End Date"
	- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"

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---

	- IRC Rates (History)."Interest Rate (Avg)"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Graph

---

## 97. History and Forecast – Economic Indicators

---

<b>Report Name(s)</b>	Eco Ind History and Forecast
<b>Description</b>	Report shows historical and forecast Economic Indicators on a single graph
<b>Dashboards Prompts</b>	Prompt - Historical Dates
	Prompt - Process Scenario
	Prompt - Buckets(End date)
	Prompt - Economic Indicator Names (single selection)
<b>Report Criteria</b>	Calendar - Fact Data."Calendar Date"
	- Economic Indicator (History)."Economic Indicator Value Chg"
	Time Buckets."End Date"
	- Economic Indicator (Forecast)."Economic Indicator Value Chg"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Graph

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## 98. History and Forecast – Currency Rates

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<b>Report Name(s)</b>	FX History and Forecast
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<b>Description</b>	Report shows historical and forecast Currency Rates on a single graph
<b>Dashboards Prompts</b>	Prompt - Historical Dates  Prompt - Process Scenario  Prompt - Buckets(End date)  Prompt FX Currency (From-To)
<b>Report Criteria</b>	Calendar - Fact Data."Calendar Date"  - Exchange Rates (History)."Fx Rate Hist (Avg)"  Time Buckets."End Date"  - Exchange Rates (Forecast)."Fx Rate Audit"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Graph

---

## 99. FX History

---

<b>Report Name(s)</b>	FX History
<b>Description</b>	Report shows historical FX Rates (average, moving average, minimum, maximum)
<b>Dashboards Prompts</b>	Prompt FX Currency Hist
<b>Report Criteria</b>	- Exchange Rate Master."From -To Currency"  Calendar - Fact Data."Calendar Date"  - Exchange Rates (History)."Fx Rate Hist (Avg)"  - Exchange Rates (History)."Fx Rate Hist (Mavg)"

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---

	- Exchange Rates (History)."Fx Rate Hist (Min)"
	- Exchange Rates (History)."Fx Rate Hist (Max)"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table
	Pivot Table(2)

---

## 100. FX Forecast

---

<b>Report Name(s)</b>	FX Forecast
<b>Description</b>	Report shows forecast FX Rates
<b>Dashboards Prompts</b>	Prompt FX Currency
	Prompt - Process Scenario
	Prompt - Buckets(End date)
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"
	Time Buckets."Start Date"
	Time Buckets."End Date"
	- Exchange Rate Master."From -To Currency"
	- Exchange Rates (Forecast)."Fx Rate Audit"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table
	Pivot Table(2)

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## 101. Economic Indicator History

---

<b>Report Name(s)</b>	Key Economic Indicators - History
<b>Description</b>	Report shows historical Economic Indicators
<b>Dashboards Prompts</b>	Prompt - Economic Indicator Names  Prompt - Historical Dates
<b>Report Criteria</b>	Calendar - Fact Data."Calendar Date"  - Economic Indicator (History)."Economic Indicator Value Chg"  - Economic Indicator Master."Economic Indicator Name"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Graph

---

## 102. Economic Indicator Forecast

---

<b>Report Name(s)</b>	Key Economic Indicators - Fcst
<b>Description</b>	Report shows forecast Economic Indicators
<b>Dashboards Prompts</b>	Prompt - Economic Indicator Names  Prompt - Process Scenario  Prompt - Buckets (End date)
<b>Report Criteria</b>	Calendar - ALM Results."As-of-Date"  Time Buckets."End Date"  - Economic Indicator (Forecast)."Economic Indicator Value Chg"  - Economic Indicator Master."Economic Indicator Name"

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---

**Conditions** < None >

**Compound Layout** Title

Pivot Table

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### 103. IRC – Econ Ind – FX Rates Forecast

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**Report Name(s)** IRC Fcst vs Related Economic Indicators Fcst vs FX Fcst

**Description** Report compares Forecast Interest Rates, Forecast Currency Rates and Forecast Economic Indicators across time buckets

**Dashboards Prompts** Prompt - IRC Name and Currency

Prompt FX Currency (From-To)

Prompt - Economic Indicator Names

Prompt - Historical Dates

Prompt - Forecast Date

Prompt - Process Scenario

Prompt - Buckets(End date)

**Report Criteria** - Economic Indicator (Forecast)."Economic Indicator Value Chg"

- Economic Indicator Master."Economic Indicator Name"

- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"

- Exchange Rate Master."From -To Currency"

- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"

- Interest Rate Curve Master."Irc Name"

Calendar - ALM Results."As-of-Date"

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	Time Buckets."End Date"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Pivot Table

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#### 104. ALM Process Deterministic Assumption Map

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<b>Report Name(s)</b>	Assumptions - RM Std Assumption Map
<b>Description</b>	Reports displays deterministic ALM Processes with related embedded assumption rules
<b>Dashboards Prompts</b>	< None >
<b>Report Criteria</b>	Process Assumption Matrix."Result Sys Id"  Process Assumption Matrix."Result Header Desc Short"  Process Assumption Matrix."Leaf Characteristics Desc Short"  Process Assumption Matrix."Discount Rate Desc Short"  Process Assumption Matrix."Pre Payments Desc Short"  Process Assumption Matrix."Rates Desc Short"  Process Assumption Matrix."Pricing Margin Desc Short"  Process Assumption Matrix."Forecast Bal Desc Short"  Process Assumption Matrix."Maturity Auxiliary Desc Short"  Process Assumption Matrix."Transactions Desc Short"  Process Assumption Matrix."Formula Leaves Desc Short"  Process Assumption Matrix."Filter Desc Short"

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<b>Conditions</b>	Process Assumption Matrix.Rates Sys ID <> -1
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<b>Compound Layout</b>	Title
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	Table
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## 105. ALM Process Stochastic Assumption Map

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<b>Report Name(s)</b>	Assumptions - RM Stoch Assumption Map
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<b>Description</b>	Reports displays stochastic ALM Processes with related embedded assumption rules
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<b>Dashboards Prompts</b>	< None >
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<b>Report Criteria</b>	Process Assumption Matrix."Result Sys Id"
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	Process Assumption Matrix."Result Header Desc Short"
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	Process Assumption Matrix."Pre Payments Desc Short"
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	Process Assumption Matrix."Pricing Margin Desc Short"
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	Process Assumption Matrix."Forecast Bal Desc Short"
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	Process Assumption Matrix."Maturity Auxiliary Desc Short"
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	Process Assumption Matrix."Transactions Desc Short"
--	---

	Process Assumption Matrix."Formula Leaves Desc Short"
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	Process Assumption Matrix."Filter Desc Short"
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<b>Conditions</b>	Process Assumption Matrix.Rates Sys ID = -1
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<b>Compound Layout</b>	Title
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	Table
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## 106. Maturity Strategies

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<b>Report Name(s)</b>	Assumptions - Maturity Strategies
<b>Description</b>	Reports displays Maturity Mix assumptions
<b>Dashboards Prompts</b>	Prompt - Maturity Auxiliary Desc
<b>Report Criteria</b>	Product."Product Leaf Name"  Maturity Auxiliary."Maturity Term"  Maturity Auxiliary."Amrt Term"  Maturity Auxiliary."Alloc Percent"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Graph  Table

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### 107. Pricing Margins

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<b>Report Name(s)</b>	Assumptions – Pricing Margins
<b>Description</b>	Reports displays Maturity Mix assumptions
<b>Dashboards Prompts</b>	< None >
<b>Report Criteria</b>	Pricing Margin."Pricing Margin Desc Short"  Product."Product Leaf Name"  Pricing Margin.Bucket  Pricing Margin."Gross Rate"  Pricing Margin."Net Rate"
<b>Conditions</b>	< None >

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<b>Compound Layout</b>	Title
	Graph
	Pivot Table

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## 108. Discount Methods

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<b>Report Name(s)</b>	Assumptions - Discount Rates
<b>Description</b>	Reports displays Discount Method assumptions
<b>Dashboards Prompts</b>	Prompt - Discount Desc
<b>Report Criteria</b>	Product."Product Leaf Name"  Discount Rate."Ccy Cd"  Discount Rate."Discount Rate Method"  - Interest Rate Curve Master."Irc Name"  Discount Rate."Interest Component Type"  Discount Rate."Switches Description"  Discount Rate."Rate Spread"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Table

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## 109. Product Characteristics

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<b>Report Name(s)</b>	Assumptions - RM Product Characteristics
<b>Description</b>	Reports displays Product Characteristic assumptions

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<b>Dashboards Prompts</b>	Prompt - Product Characteristics
<b>Report Criteria</b>	Product Characteristics."Product Characteristics Desc" Product."Product Leaf Name" Currency."Currency Cd" Product Characteristics."Gross Rates Flg" Product Characteristics."Model With Gross Rates" Product Characteristics."Interest Credited" Product Characteristics."Percent Taxable" Product Characteristics."Currency Gain Loss Basis" Product Characteristics."Pay Equivalent Compound Conversion" Product Characteristics."Interest Rate Cd" Product Characteristics."Amortization Type Code" Product Characteristics."Adjustable Type Code" Product Characteristics."Interest Type" Product Characteristics."Reprice Freq X Mult" Product Characteristics."Payment Freq X Mult"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title Table

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## 110. Prepayments

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<b>Report Name(s)</b>	Assumptions - Prepayments
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<b>Description</b>	Reports displays Prepayment assumptions
<b>Dashboards Prompts</b>	Prompt - Prepayments_Id
<b>Report Criteria</b>	Prepayment."Prepayment Desc Short"  Product."Product Leaf Number"  Product."Product Leaf Name"  Prepayment."Calc Method"  Prepayment."Cash Flow Treatment Cd"  Prepayment.Quote  Prepayment."Rate Term"  "Prepayment"."Seasonality Flg"  Prepayment."End Origination Date"  Prepayment."Const Ppmt Rate"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title  Table

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### 111. Prepayment Models

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<b>Report Name(s)</b>	Assumptions - Prepayment Table
<b>Description</b>	Reports displays Prepayment Model assumptions
<b>Dashboards Prompts</b>	Prompt - Prepayments
<b>Report Criteria</b>	Prepayment."Prepayment Desc Short"  Prepayment."Origination Term"

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	Prepayment."Reprice Term"
	Prepayment."Remaining Term"
	Prepayment."Expired Term"
	Prepayment."Term To Reprice"
	Prepayment."Coupon Rate"
	Prepayment."Market Rate"
	Prepayment."Rate Difference"
	Prepayment."Rate Ratio"
	Prepayment."Ppmt Rate"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Table

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## 112. Process Errors

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<b>Report Name(s)</b>	Audit - Process Errors
<b>Description</b>	Reports displays results from the Process Errors table
<b>Dashboards Prompts</b>	Prompt - Process Error_new
<b>Report Criteria</b>	Dim Process(For Process Errors)."Process Name"
	Dim Process(For Process Errors)."Process Id"
	Process Errors Master."Error Description"
	Process Errors Master."Error Code"
	Process Errors Master.Severity

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	Product."Product Leaf Name"
	Process Errors Master."Table Name"
	Process Errors Master."Id Number"
	Process Errors Master."Field Name"
	Process Errors Master."Field Value"
	Process Errors Master."Corrected Value"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Table

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### 113. Detail Cash Flows

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<b>Report Name(s)</b>	Audit - Detail Cash Flows
<b>Description</b>	Reports displays results from the detail cash flow - audit table
<b>Dashboards Prompts</b>	Prompt - Process Cash Flow 1
	Prompt - Process Cash Flow
<b>Report Criteria</b>	Process Scenario."Process Name"
	Process Cash Flows Master."Id Number"
	Product."Product Leaf Name"
	Process Cash Flows Master."Cashflow Date"
	Process Cash Flows Details."End Balance"
	Process Cash Flows Details."Ending Gross Rate"/"Process Cash Flows Details"."End Balance"*100

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Process Cash Flows Details."Ending Net Rate"/"Process Cash Flows Details"."End Balance"\*100

Process Cash Flows Details."Ending Transfer Rate"/"Process Cash Flows Details"."End Balance"\*100

Process Cash Flows Details."Prepay Runoff - Positive"

Process Cash Flows Details."Payment Runoff - Positive"

Process Cash Flows Details."Maturity Runoff - Positive"

Process Cash Flows Details."Total Runoff - Positive"

Process Cash Flows Details."Total Runoff Gross Rate"/"Process Cash Flows Details"."Total Runoff - Positive"\*100

Process Cash Flows Details."Total Runoff Net Rate"/"Process Cash Flows Details"."Total Runoff - Positive"\*100

Process Cash Flows Details."Total Runoff Transfer Rate"/"Process Cash Flows Details"."Total Runoff - Positive"\*100

Process Cash Flows Details."Repricing Balance"

Process Cash Flows Details."Before Repricing Gross Rate"/"Process Cash Flows Details"."Repricing Balance"\*100

Process Cash Flows Details."After Repricing Gross Rate"

Process Cash Flows Details."Before Repricing Net Rate"/"Process Cash Flows Details"."Repricing Balance"\*100

Process Cash Flows Details."After Repricing Net Rate"/"Process Cash Flows Details"."Repricing Balance"\*100

Process Cash Flows Details."Fully Indexed Gross Rate"/"Process Cash Flows Details"."Repricing Balance"\*100

Process Cash Flows Details."Fully Indexed Net Rate"/"Process Cash Flows Details"."Repricing Balance"\*100

Process Cash Flows Details."Interest Cash Flow"

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	Process Cash Flows Details."Interest Cash Flow Gross"
	Process Cash Flows Details."Discount Rate"
	Process Cash Flows Details."Annual Prepayment Rate"/"Process Cash Flows Details"."Balance Before Prepay"*100
	Process Cash Flows Details."Balance Before Prepay"
	Process Cash Flows Details."Market Value"
	Process Cash Flows Details.Duration/"Process Cash Flows Details"."Market Value"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Table

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## Liquidity Risk Management Reports

Oracle Financial Services Liquidity Risk Management is built on the common Oracle Financial services Platform that allows it to leverage Oracle Financial Services Asset Liability Management Analytics to report liquidity risk metrics. ALM BI, in its Liquidity Risk dashboard, supports a comprehensive set of pre-configured liquidity risk reports that address the complete range of regulatory and risk management requirements of a financial institution. It leverages Oracle's industry leading business intelligence application OBIEE which is a flexible tool that enables users to create and modify reports easily and provides extensive drill-through capability at any desired granularity including line of business, product type, customer type, and so on.

### Overview of Liquidity Risk Management Reports

The pre-built reports supported by the Liquidity Risk dashboard include reports that ensure compliance with the Basel III guidelines of Bank for International Standards (BIS). The metrics are displayed in graphical as well as tabular format as point-in-time values, trends, drill downs, and so on. The application supports multi-dimensional reporting capability. Some of the pre-built liquidity risk reports supported include:

- Liquidity Gaps under contractual, baseline and stress conditions
- Cumulative Gaps

- Gaps across Time
- Gaps post counterbalancing
- Gaps across Stress Scenarios
- Basel III Liquidity Ratios - Liquidity Coverage Ratio and Net Stable Funding Ratio
- Interim Results
- Funding Concentrations across Significant Dimensions

## LRM Report Details

This section explains the following LRM reports:

Serial Number	Report Name	Description
37	Liquidity Ratios	<p>Liquidity Ratios consists of 2 tabular reports that display the liquidity ratios calculated in accordance with the Basel III guidelines.</p> <p>The first report displays the Liquidity Coverage Ratio (LCR) and Net Stable Funding Ratio (NSFR) for the selected legal entity based on the page level filters selected. Detailed analysis is enabled on clicking Liquidity Coverage Ratio in the table.</p> <p>The second report displays the Liquidity Coverage Ratio for all currencies to which the given legal entity has a significant exposure. The significance is determined in accordance with Basel III guidelines.</p> <p>Liquidity Coverage Ratio is displayed prior to applying options as well as post options. The options relate to the regulator specified options for increasing the stock of high quality liquid assets (HQLA) or reducing the net cash outflows in order to meet the minimum requirement for LCR.</p>

Serial Number	Report Name	Description
38	Components of Liquidity Coverage Ratio	<p>This report is launched on clicking the Liquidity Coverage Ratio or the Significant Currencies that are part of the Liquidity Ratios report. It provides a detailed view of the components of the LCR formula in the form of a column chart at a legal entity level or based on the significant currency within that legal entity. LCR components are displayed on the x-axis and their corresponding values are reported on the y-axis.</p> <p>The LCR components reported include:</p> <ul style="list-style-type: none"> <li>· Stock of High Quality Liquid Assets <ul style="list-style-type: none"> <li>o Level 1 Assets</li> <li>o Level 2 Assets</li> </ul> </li> <li>· Cash Outflows</li> <li>· Cash Inflows</li> <li>· Net Cash Outflows</li> </ul> <p>The values of each components are displayed under the following conditions:</p> <ul style="list-style-type: none"> <li>· Pre-Option</li> <li>· Post Option 1: Drawdown on Liquidity Facilities from Central Bank</li> <li>· Post Option 2: Foreign Currency Liquid Assets</li> <li>· Post Option 3: Additional Use of Level 2 Assets</li> </ul> <p>The options relate to the regulator specified options for increasing the stock of high quality liquid assets (HQLA) or reducing the net cash outflows in order to meet the minimum requirement for LCR.</p> <p>Note:</p>

Serial Number	Report Name	Description
39	High Quality Liquid Assets by Product Type	<p>The options are displayed in the order of execution i.e. in the order that they are applied.</p> <p>This report is launched on clicking the Liquidity Coverage Ratio or the Significant Currencies that are part of the Liquidity Ratios report. It displays the value of Level 1 and Level 2 assets by product types in the form of a column chart at a legal entity level or based on the significant currency within that legal entity. Product types are displayed on the x-axis while the asset values are displayed on the y-axis. Drill-through to the level of products is enabled on clicking each column.</p>
40	High Quality Liquid Assets by Product	<p>This report is a drill-through from the High Quality Liquid Assets by Product Type report and is launched on clicking each column. It provides a product-wise break-up of the value of Level 1 and Level 2 assets of a particular product type in the form of a column chart. Product names are displayed on the x-axis while the asset values are displayed on the y-axis.</p>
41	Cash Flows by Product Type	<p>This report is launched on clicking the Liquidity Coverage Ratio or the Significant Currencies that are part of the Liquidity Ratios report. It displays the cash inflows and outflows by product types in the form of a column chart at a legal entity level or based on the significant currency within that legal entity. Product types are displayed on the x-axis while the cash flows are displayed on the y-axis. Drill-through to the level of products is enabled on clicking each column.</p>
42	Cash Flows by Product	<p>This report is a drill-through from the Cash Flows by Product Type report and is launched on clicking each column. It provides a product-wise break-up of the cash inflows or outflows from a particular product type in the form of a column chart. Product names are displayed on the x-axis while the cash flows are displayed on the y-axis.</p>

Serial Number	Report Name	Description
43	Liquidity Coverage Ratio Components	<p>This report breaks down the Liquidity Coverage Ratio into its components in the form of a line-column combination chart. The LCR is displayed on the primary y-axis as a line chart while the stock of HQLA and Net cash outflows, which are the components of the liquidity coverage ratio formula, are displayed on the secondary y-axis in the form of columns. The net cash outflows are displayed over the short term and the stock of HQLA represents the highly liquid assets that are available to cover the net cash outflows over this period.</p> <p>These metrics are displayed under the following conditions:</p> <ul style="list-style-type: none"> <li>· Pre-Option</li> <li>· Post Option 1: Drawdown on Liquidity Facilities from Central Bank</li> <li>· Post Option 2: Foreign Currency Liquid Assets</li> <li>· Post Option 3: Additional Use of Level 2 Assets</li> </ul> <p>Note: The options are displayed in the order of execution i.e. in the order that they are applied.</p>
44	Net Stable Funding Ratio Components	<p>This report breaks down the Net Stable Funding Ratio into its components in the form of a bar chart. The available stable funding and required stable funding, which are the components of the NSFR formula, are displayed on the x-axis and their values are displayed on the y-axis.</p>
45	Liquidity Coverage Ratio by Significant Currencies	<p>This report displays the Liquidity Coverage Ratio for each significant currency in the form of a column chart. LCR for each significant currency is displayed under the following conditions:</p> <ul style="list-style-type: none"> <li>· Pre-Option</li> <li>· Post Option 1: Drawdown on Liquidity Facilities from Central Bank</li> </ul>

Serial Number	Report Name	Description
		<ul style="list-style-type: none"> <li>· Post Option 2: Foreign Currency Liquid Assets</li> <li>· Post Option 3: Additional Use of Level 2 Assets</li> </ul> <p>Significant currencies are displayed on the x-axis while the liquidity coverage ratio is reported on the y-axis.</p> <p>Note: The options are displayed in the order of execution i.e. in the order that they are applied.</p>
46	Liquidity Ratios across Time	<p>This report displays the Liquidity Coverage Ratio and Net Stable Funding Ratio over a trailing 30-day period in the form of a line graph. It enables users to assess the short term as well as long term liquidity across time. Dates are displayed on the x-axis while the liquidity ratios are reported on the y-axis.</p>
47	Concentration of Funding Liabilities across Dimensions	<p>This report consists of 2 parts:</p> <ul style="list-style-type: none"> <li>· Pie Chart</li> <li>· Tabular Report</li> </ul> <p>The dimensions supported include:</p> <ul style="list-style-type: none"> <li>· Counterparty</li> <li>· Currency</li> <li>· Product/Instrument Type</li> <li>· Product/Instrument</li> </ul> <p>The pie chart provides a break-up of funding liabilities by each dimensions selected. This enables users to identify concentrations in funding and take steps to diversify them.</p>

Serial Number	Report Name	Description
48	Total Contribution of Significant Dimensions to Funding Liabilities across Time	<p>The tabular report displays the funding liabilities by significant members of each selected dimension. This value of funding from each significant dimensions member is displayed across the time buckets as a percentage of the total funding liabilities.</p> <p>Significance for each dimension is determined based on regulatory guidelines.</p> <p>This report displays the total funding provided by significant dimension members over a trailing 30-day period in the form of a line graph. The report displays the funding liabilities across time buckets as a percentage of the total funding liabilities of the institution. Time period is displayed on the x-axis while the value of funding liabilities from significant sources is reported on the y-axis.</p> <p>This report is displayed across the following dimensions:</p> <ul style="list-style-type: none"> <li>· Counterparty</li> <li>· Currency</li> <li>· Product/Instrument Type</li> <li>· Product/Instrument</li> </ul>
49	List of Assets by Significant Currencies	<p>This report displays the list of assets denominated in each selected significant currency in the form of a tabular report. The asset balances are displayed across time buckets based on their maturity. Significant currencies are available for selection as a drop down list.</p>
50	List of Liabilities by Significant Currencies	<p>This report displays the list of liabilities denominated in each selected significant currency in the form of a tabular report. The liability balances are displayed across time buckets based on their maturity. Significant currencies are available for selection as a drop down list.</p>



Serial Number	Report Name	Description
51	Interim Results across Buckets	<p>This report displays the changes in cash flows in each time bucket due to the application of the selected business assumptions in the form of a column chart. It enables the assessment of the impact of each business assumption on the contractual cash flows occurring in each time bucket. Time buckets are displayed on the x-axis while the impact of assumptions on cash flows is displayed on the y-axis.</p>
52	Interim Liquidity Gaps across Behavior Assumptions	<p>This report displays the impact of each business assumption on the baseline cash flows, on a standalone as well as cumulative basis, for each selected time bucket in the form of a line-column combination chart. It displays the changes in cash flows of a given time bucket due to each business assumption.</p> <p>Baseline cash flows in case of a business-as-usual (BAU) Run refer to the contractual cash flows; in case of a Stress Run they refer to the BAU cash flows. For each selected time bucket, baseline condition and business assumptions applied as part of the selected Run are displayed on the x-axis. The standalone impact of each assumption on the cash flows is reported on the primary y-axis in the form of columns while the cumulative impact is displayed on the secondary y-axis in the form of a line.</p>
53	Liquidity Gap Report	<p>This report displays the liquidity gaps and other metrics across time buckets in both tabular and graphical format in terms of reporting and local currency.</p> <p>The liquidity gap and cumulative gap is displayed across time buckets in the form of a line-column combination chart. Level 2 time buckets are displayed on the x-axis. Liquidity gaps and cumulative gaps are displayed on the y-axis in the form of columns and line respectively.</p> <p>The tabular report displays the following metrics across time buckets:</p> <ul style="list-style-type: none"> <li>· Total Inflows</li> </ul>

Serial Number	Report Name	Description
		<ul style="list-style-type: none"> <li>· Total Outflows</li> <li>· Liquidity Gap</li> <li>· Gap as % of Total Outflows</li> <li>· Gap Limit</li> <li>· Deviation from Gap Limit</li> <li>· Cumulative Gap</li> </ul> <p>Drill-through on cash inflows, outflows and liquidity gaps is allowed at the following levels:</p> <p>Level 1: Line of Business</p> <p>Level 2: Product Type</p> <p>Level 3: Product</p> <p>Level 4: Customer Type</p> <p>Level 5: Customer</p> <p>Level 6: Account</p> <p>Additionally, users can expand the level 2 time buckets to view the liquidity risk metrics across level 1 and level 0 buckets. Level 0 buckets represent the most granular output.</p>
54	Detailed Bucket-wise Gap Report	<p>This is a tabular report that displays the liquidity metrics across time buckets for each selected dimension including:</p> <ul style="list-style-type: none"> <li>· Currency</li> <li>· Product Type</li> </ul>

Serial Number	Report Name	Description
		<ul style="list-style-type: none"> <li>· Line of Business</li> <li>· Geography/Country</li> <li>· Customer Type</li> </ul> <p>Dimensions are available for selection as a drop down list. The report provides a detailed break-down of each liquidity metrics by the members of the selected dimension. The values are reported in terms of the reporting currency and local currency. The liquidity metrics reported include:</p> <ul style="list-style-type: none"> <li>· Total Inflows</li> <li>· Total Outflows</li> <li>· Liquidity Gap</li> <li>· Net Gap as % of Total Outflows</li> <li>· Cumulative Gap</li> </ul> <p>Drill-through on cash inflows, outflows and liquidity gaps is allowed at the following levels:</p> <p>Level 1: Product Type</p> <p>Level 2: Product</p> <p>Level 3: Customer Type</p> <p>Level 4: Account</p>
55	Bucket-wise Liquidity Gap	<p>This is a column chart that displays the liquidity gap and cumulative gap for each dimension member selected across time buckets. Time buckets are displayed on the x-axis. The liquidity gap is displayed as columns and cumulative gap is displayed in the form of a line graph on the y-axis. The values are reported in terms of reporting and local currency.</p>

Serial Number	Report Name	Description
		<p>Drill-through on liquidity gaps is allowed at the following levels:</p> <p>Level 1: Product Type</p> <p>Level 2: Product</p> <p>Level 3: Customer Type</p> <p>Level 4: Account</p>
56	Dynamic Balance Sheet	<p>This is a tabular report that displays the opening balances of assets and liabilities and the corresponding gaps as of the start of each time bucket. This report drill's through to the level of each individual asset and liability.</p>
57	Deposit Balances	<p>This is a data analysis report that displays a list of all deposits belonging to the selected legal entity as well as the account details corresponding to each deposit in a tabular format. The average monthly balance and EOP balance are displayed based on the following currency types selected:</p> <ul style="list-style-type: none"> <li>· Natural Currency</li> <li>· Local Currency</li> <li>· Reporting Currency</li> </ul> <p>Other details reported include:</p> <ul style="list-style-type: none"> <li>· Account Number</li> <li>· Product Type</li> <li>· Product</li> <li>· Customer Type</li> <li>· Customer</li> </ul>

Serial Number	Report Name	Description
58	Loan Balances	<ul style="list-style-type: none"> <li>· Maturity Date</li> <li>· Interest Rate Type</li> <li>· Interest Rate</li> </ul> <p>This is a data analysis report that displays a list of all loans belonging to the selected legal entity as well as the account details corresponding to each loan in a tabular format. The credit limit, limit utilization and EOP balance are displayed based on the following currency types selected:</p> <ul style="list-style-type: none"> <li>· Natural Currency</li> <li>· Local Currency</li> <li>· Reporting Currency</li> </ul> <p>Other details reported include:</p> <ul style="list-style-type: none"> <li>· Account Number</li> <li>· Product Type</li> <li>· Customer Type</li> <li>· Tenor</li> <li>· Residual Maturity Band</li> <li>· Default Status</li> <li>· Loan Status</li> <li>· Interest Rate Type</li> <li>· Interest Rate</li> <li>· Term</li> </ul>

Serial Number	Report Name	Description
59	Marketable Assets	<ul style="list-style-type: none"> <li data-bbox="769 338 1045 363">· Rollover Probability</li> <li data-bbox="769 411 1003 436">· Large Customer</li> </ul> <p data-bbox="769 485 1349 642">This is a data analysis report that displays a list of all marketable assets held by the selected legal entity classified by asset types as well as the corresponding instrument details in a tabular format. Instruments are broadly classified into the following asset types:</p> <ul style="list-style-type: none"> <li data-bbox="769 690 1036 716">· Equity Instruments</li> <li data-bbox="769 764 1094 789">· Commodity Instruments</li> <li data-bbox="769 837 1101 863">· Interest Rate Instruments</li> <li data-bbox="769 911 1065 936">· Currency Instruments</li> <li data-bbox="769 984 1052 1010">· Securitized Products</li> <li data-bbox="769 1058 925 1083">· Property</li> </ul> <p data-bbox="769 1136 1365 1194">The face value and market value are displayed based on the following currency types selected:</p> <ul style="list-style-type: none"> <li data-bbox="769 1243 1019 1268">· Natural Currency</li> <li data-bbox="769 1316 993 1341">· Local Currency</li> <li data-bbox="769 1390 1045 1415">· Reporting Currency</li> </ul> <p data-bbox="769 1467 1097 1493">Other details reported include:</p> <ul style="list-style-type: none"> <li data-bbox="769 1541 1019 1566">· Instrument Name</li> <li data-bbox="769 1614 1013 1640">· Instrument Code</li> <li data-bbox="769 1688 1010 1713">· Instrument Type</li> <li data-bbox="769 1761 932 1787">· Currency</li> </ul>

Serial Number	Report Name	Description
60	Repos	<ul style="list-style-type: none"> <li>· Position</li> <li>· Number of Units</li> <li>· Issue Date</li> <li>· Maturity Date</li> </ul> <p>Additionally, details specific to each instrument type are displayed.</p> <p>This is a data analysis report that displays a list of all repo transactions of the selected legal entity as well as the details corresponding to each repo in a tabular format. The collateral value, asset quality limit, market value and maturity amount are displayed based on the following currency types selected:</p> <ul style="list-style-type: none"> <li>· Natural Currency</li> <li>· Local Currency</li> <li>· Reporting Currency</li> </ul> <p>Other details displayed include:</p> <ul style="list-style-type: none"> <li>· Repo ID</li> <li>· Counterparty Name</li> <li>· Counterparty Limit</li> <li>· Type of Repo</li> <li>· Tenor</li> <li>· Collateral</li> <li>· Haircut</li> </ul>

Serial Number	Report Name	Description
61	Gap Report of Top 25 Customers	<ul style="list-style-type: none"> <li>· Maturity Date</li> </ul> <p>This is a tabular report that displays the liquidity metrics across time buckets for each of the top 25 customers. The liquidity metrics reported include:</p> <ul style="list-style-type: none"> <li>· Inflows</li> <li>· Outflows</li> <li>· Gaps</li> </ul> <p>The values are reported in terms of the reporting currency and local currency. Drill-through on inflows, outflows and gaps is allowed at the following levels:</p> <p>Level 1: Product</p> <p>Level 2: Customer Type</p> <p>Level 3: Account</p>
62	Top 25 Customers - Bucket-wise Liquidity Gap	<p>This is a line-column combination chart that displays the liquidity gap and cumulative gap for each top 25 customer across time buckets. Time buckets are displayed on the x-axis. The liquidity gap is displayed as columns and cumulative gap is displayed in the form of a line graph on the y-axis. The values are reported in terms of reporting and local currency.</p> <p>Drill-through on liquidity gaps is allowed at the following levels:</p> <p>Level 1: Product</p> <p>Level 2: Customer Type</p> <p>Level 3: Account</p>



Serial Number	Report Name	Description
63	Delinquency Report	<p>This is a tabular report displaying the delinquent amount in each time bucket across product types. Drill-through is allowed at the following levels:</p> <p>Level 1: Product</p> <p>Level 2: Customer Type</p> <p>Level 3: Customer</p> <p>Level 4: Account</p>
64	Delinquent Customer	<p>This is a tabular report that displays the following details of each delinquent customer:</p> <ul style="list-style-type: none"> <li>· Account Number</li> <li>· Product Type</li> <li>· Product</li> <li>· Customer Type</li> <li>· Customer</li> <li>· Tenor</li> <li>· Delinquent Days</li> <li>· Delinquent Amount</li> </ul>
65	Liquidity Gap across Stress Scenarios	<p>This report displays the liquidity gaps in each time bucket across multiple stress scenarios in the form of a column chart. This report allows comparison of liquidity gaps across multiple stress scenarios mapped to a business-as-usual Run and enables identification of the worst case scenarios. The stress scenarios are displayed on the x-axis while the liquidity gaps under each scenario are displayed on the y-axis. Time buckets are available as a drop down selection.</p>

Serial Number	Report Name	Description
66	Bucket-wise Net Gap post Counterbalancing	<p>This is a column chart that displays the liquidity gap across time buckets post counterbalancing. Counterbalancing strategies applied to the selected Run are displayed for selection as a drop down list. Time buckets are displayed on the x-axis. The liquidity gap is displayed as columns on the y-axis.</p> <p>Drill-through on liquidity gaps is allowed at the following levels:</p> <ul style="list-style-type: none"> <li>Level 1: Line of Business</li> <li>Level 2: Product Type</li> <li>Level 3: Product</li> <li>Level 4: Customer Type</li> <li>Level 5: Customer</li> <li>Level 6: Account</li> </ul>
67	Cumulative Gap post Counterbalancing	<p>This is a line graph that displays the cumulative gap post counterbalancing across time buckets. Counterbalancing strategies applied to the selected Run are displayed for selection as a drop down list. Time buckets are displayed on the x-axis. The cumulative gap is displayed in the form of a line graph on the y-axis.</p>
68	Liquidity Gap Report adjusted for Counterbalancing Effects	<p>This report displays the liquidity gaps and other metrics, prior to and post application of counterbalancing strategies, across time buckets in tabular format. The following metrics across time buckets:</p> <ul style="list-style-type: none"> <li>· Total Inflows (Prior to counterbalancing)</li> <li>· Total Outflows (Prior to counterbalancing)</li> <li>· Liquidity Gap (Prior to counterbalancing)</li> </ul>

Serial Number	Report Name	Description
		<ul style="list-style-type: none"> <li>· Counterbalancing Inflows (by each type of counterbalancing position)</li> <li>· Counterbalancing Outflows (by each counterbalancing position)</li> <li>· Net Gap (Post counterbalancing)</li> <li>· Net Gap as % of Total Outflows (Post counterbalancing)</li> <li>· Cumulative Gap</li> </ul>
		<p>Drill-through on cash inflows, outflows and liquidity gaps is allowed at the following levels:</p>
		<p>Level 1: Line of Business</p>
		<p>Level 2: Product Type</p>
		<p>Level 3: Product</p>
		<p>Level 4: Customer Type</p>
		<p>Level 5: Customer</p>
		<p>Level 6: Account</p>
		<p>Drill-through on cash inflows and outflows from counterbalancing positions is allowed to the level of each individual account.</p>

Serial Number	Report Name	Description
69	Break-up of Stock of High Quality Liquid Assets	<p>This report displays the break-up of the stock of HQLA across its components in the form of a line-column chart as well as a tabular report. It has 8 drill-through reports associated with it. Each drill-through report is launched on clicking a line item in the tabular report. They are as follows:</p> <ol style="list-style-type: none"> <li>1. Post Haircut Stock of Level 1 Assets. Click this link to launch the report 'Components of Stock of Level 1 Assets'.</li> <li>2. Adjustments to Stock of Level 1 Assets. Click this link to launch the report 'Adjustments to Stock of Level 1 Assets'.</li> <li>3. Post Haircut Stock of Level 2A Assets. Click this link to launch the report 'Components of Stock of Level 1 Assets'.</li> <li>4. Adjustments to Stock of Level 2A Assets. Click this link to launch the report 'Adjustments to Stock of Level 2A Assets'.</li> <li>5. Post Haircut Stock of Level 2B RMBS Assets. Click this link to launch the report 'Components of Stock of Level 2B RMBS Assets'.</li> <li>6. Adjustments to Stock of Level 2B RMBS Assets. Click this link to launch the report 'Adjustments to Stock of Level 2B RMBS Assets'.</li> <li>7. Post Haircut Stock of Level 2B non-RMBS Assets. Click this link to launch the report 'Components of Stock of Level 2B RMBS Assets'.</li> <li>8. Adjustments to Stock of Level 2B non-RMBS Assets. This link will launch the report 'Adjustments to Stock of Level 2B RMBS Assets'.</li> </ol>
70	Break-up of Stock of HQLA Denominated in Significant Currencies	<p>This report displays the break-up of the stock of HQLA denominated in each significant currency across its components in the form of a line-column chart.</p>

<b>Serial Number</b>	<b>Report Name</b>	<b>Description</b>
71	Liquidity Transferability Restrictions	This report identifies the portion of HQLA from each legal entity that is not consolidated due to the liquidity transferability restrictions. The restricted as well as unrestricted amounts are displayed at each legal entity level. Additionally, the consolidated HQLA and net cash outflows are displayed at the consolidation level selected as the part of the Run.
72	Liquidity Ratio Historical Variance Analysis	This report displays the variance between the liquidity ratios and their components across 2 historical dates in the form of a tabular report. The computed values across the 2 dates and the variance between them, both in absolute as well as percentage terms are displayed.
73	Liquidity Ratio Trend Analysis	This is a modified version of the report, Liquidity Ratios across Time. The trend is displayed for the period between the selected period start and end date. The report displays the values of the selected ratio as well as its components in terms of either a daily value or a 90-day average value based on the selection.
74	BIS Liquidity Coverage Ratio Common Disclosure Template	This report displays the components of the Basel III liquidity coverage ratio in the form of a common disclosure template prescribed by BIS. A complete mapping of data to the BIS reporting lines is supported as part of this report.
75	BIS Basel III Liquidity Coverage Ratio QIS Template	This report displays the detailed components of the Basel III liquidity coverage ratio in the form of a pre-specified regulatory template. A complete mapping of data to the BIS reporting lines is supported as part of this report.
76	LCR QIS Template Reporting Line Variance Analysis	This displays the un-weighted amount for each line item of the LCR QIS template across 2 selected time periods and the variance between these amounts in absolute and percentage terms. Additionally, it provides a break-up of the un-weighted amounts of each line item, across the products.

Serial Number	Report Name	Description
77	FR 2052a - Complex Institution Liquidity Monitoring Report	This report displays the liquidity position of a large and complex bank holding company and its subsidiaries under contractual terms. This is the US Federal Reserve FR 2052a template with complete mapping to reporting lines
78	FR 2052b - Liquidity Monitoring Report - Parent	This report displays the consolidated liquidity position of a smaller bank holding company under contractual terms. This is the US Federal Reserve FR 2052b template with complete mapping to reporting lines. The Consolidate, Parent and Pricing reports are available in a single report.

## Liquidity Risk Management Dashboard Prompts

For Liquidity Risk Management (LRM) related Runs, the Prompts 'Dynamic Gap Date' and 'Bucket End Date' are not applicable. Hence, the prompt 'Dynamic Gap Date' should be selected to '(Null)' and the second prompt 'Bucket End Date' should be defaulted to blank and no selection to be made while generating Liquidity Risk (LR) Report as shown in the following snapshot.

To display '(Null)' value in the prompt 'Dynamic Gap Date', Navigate to *05 Liquidity Risk > Liquidity Gap* and configure the following steps.

- Edit the prompt 'Dynamic Gap Date' definition.
- Select 'Choice List Values' to 'SQL Results' and enter the following SQL Statement.

```
SELECT "Time Buckets"."Parent Start Date" FROM "ALM BI" Where "Time Buckets"."Bucket Type" in ('LR','LRM') order by "Time Buckets"."Parent Start Date" ASC
```
- Click **OK** and save the Prompt Definition.

**Note:** The above configuration is applicable for ALMBI 6.1 with LRM 2.0 version.

# Funds Transfer Pricing Reports

## FTP Assumptions Reports

### 114. Transfer Pricing Process Assumption Map

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<b>Report Name(s)</b>	Transfer Pricing - Process Assumption Map
<b>Description</b>	This report allows users to see the assumption sets and calculations requests for TP Processes.
<b>Dashboards Prompts</b>	Prompt Folder Name - Folder Name
<b>Report Criteria</b>	Fact TP Process Rule.Process Id  Dim Object Definition.Process Name  Fact TP Process Rule.Data Filter  Fact TP Process Rule.Transfer Pricing Rule  Fact TP Process Rule.Prepayment Rule  Fact TP Process Rule.Adjustment Rule  Fact TP Process Rule.Alternate Rate Output Mapping  Dim Calc Mode.Calculation Mode  Fact TP Process Rule.Transfer Rate  Fact TP Process Rule.Forward FTP  Fact TP Process Rule.TP Skip Non Zero  Fact TP Process Rule.TP Charge Credit  Fact TP Process Rule.Adjustment Rate  Fact TP Process Rule.Adjustment Skip Non Zero

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	Fact TP Process Rule.Adjustment Charge Credit
	Fact TP Process Rule.Rate Lock Option Cost
	Fact TP Process Rule.Option Cost
	Fact TP Process Rule.Option Cost Skip Non Zero
	Fact TP Process Rule."Adjustment Charge Credit"    ' - '    "Fact TP Process Rule"."Option Cost"
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Table

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## 115. Adjustments

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<b>Report Name(s)</b>	Adjustments Rule
<b>Description</b>	This report allows users to see the details of their FTP Adjustment Rules.
<b>Dashboards Prompts</b>	Prompt Folder Name - Folder Name  Prompt - Adjustment Rule - Adjustment Rule  Prompt - Currency (Adjustment Rule) - Currency  Prompt - Product (Adjustment Rule) - Product Name
<b>Report Criteria</b>	Fact Adjustment Rule.Product Id

---



---

Dim Product.Product Name

Product < formula > case when ("Dim Product"."Product Id" = "Fact Adjustment Rule"."Product Id") then 'YES' else 'NO' end

Dim Currency.Currency Cd

Dim - Adjustment Type.Adjustment Type

Dim - Adjustment Method.Adjustment Method

Dim Reference Term.ReferenceTerm

Dim - Assignment Date.Assignment Date

Dim IRCS.Interest Rate Name

Product < formula > case when cast("Fact Adjustment Rule"."Cond Sys Id" as char) = '-1' then 'NO' else 'YES' end

**Conditions** < None >

**Compound Layout** Title

Table

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## 116. Transfer Pricing

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**Report Name(s)** Transfer Pricing Rule

**Description** This Report allows users to view details of their Transfer Pricing Rules.

**Dashboards Prompts** Prompt Folder Name

- Folder Name

Prompt -Transfer Pricing Rule

- Transfer Pricing Rule

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	Prompt - Currency (TP Rule)
	- Currency
	Prompt - Product (TP Rule)
	- Product Name
<b>Report Criteria</b>	Fact Transfer Price Rule.Product Id
	Dim Product.Product Name
	Dim - Data Source.Data Source
	Dim Currency.Currency Cd
	Dim - TP Method.Tp Calc Method
	Dim IRCS.Interest Rate Name
	Product < formula > case when cast("Fact Transfer Price Rule"."Cond Sys Id" as char) = '-1' then 'NO' else 'YES' end
<b>Conditions</b>	< None >
<b>Compound Layout</b>	Title
	Table

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## FTP Reports

### 117. TP Margin Super Report

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<b>Report Name(s)</b>	TP Margin Super Report
<b>Description</b>	The TP Margin Super Report provides users access to all relevant FTP dimensions and measures. This report displays results aggregated by the selected dimension and also provides drill to detail capability.
<b>Dashboards Prompts</b>	Prompt As of Date - As of Date

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Prompt Product

- Product Name

Prompt Org Unit

- Org Unit Name

Prompt Entity

- Entity Name

Prompt TP Rate Type

- Rate/Charge Credit Amount

Prompt Currency

- Currency Name

Prompt Product Type

- Product Type

**Report Criteria**

Dim Product.Product Name

Fact Account Summary.Average Book Balance

Fact Account Summary.EOP Balance

Fact Account Summary.Weighted Average Current Rate

Product < formula > case when '{@TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average TP Rate" else "Fact Account Summary"."Charge Credit Rate" end

Product < formula > case when '{@TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average Liquidity Premium Rate" else "Fact Account Summary"."Liquidity Premium Chg" end

Product < formula > case when '{@TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average Basis Risk Rate" else "Fact Account Summary"."Basis Risk Chg" end

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Product < formula > case when '@{TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average Pricing Incentive Rate" else "Fact Account Summary"."Pricing Incentive Amount Chg" end

Product < formula > case when '@{TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average Other Adjustments Rate" else "Fact Account Summary"."Other Adj Chg" end

Fact Account Summary.Weighted Average Charge Credit Rate

Fact Account Summary.Weighted Average Net Interest Rate

Product < formula > case when '@{TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average All In TP Rate" else "Fact Account Summary"."Other Adj Chg" + "Fact Account Summary"."Basis Risk Chg" + "Fact Account Summary"."Pricing Incentive Amount Chg" + "Fact Account Summary"."Liquidity Premium Chg" + "Fact Account Summary"."Charge Credit Rate" end

**Conditions** < None >

**Compound Layout** Title

Table

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## 118. Funding Center Time

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**Report Name(s)** Funding Center Time

**Description** This report allows users to see Funding Center income, Weighted Average Transfer Rates or Average Balances over time.

**Dashboards Prompts** Prompt - Date Range  
- Calendar From Date  
- Calendar To Date  
  
Prompt - OrgUnit  
- Org Unit Name

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	Prompt - Rate/Charge Credit Amount - Rate/Charge Credit Amount
<b>Report Criteria</b>	Dim Product.Product Type Desc  Dim Product.Product Name  Fact Ledger Stat.Financial Element Identifier  Fact Ledger Stat.Value  Dim Calendar.Year  Dim Calendar.Month  Financial Elements.Description
<b>Conditions</b>	Financial Element Identifier is equal to 140, 170, 450
<b>Compound Layout</b>	< None >

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### 119. Funding Center Original Vs. Remaining

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<b>Report Name(s)</b>	TP Funding Center Org Vs Rem
<b>Description</b>	This report allows users to compare Remaining Term and Original Term transfer pricing results.
<b>Dashboards Prompts</b>	Prompt - AsOfDate (FundingCenter) - As of Date  Prompt - Product (Funding Center) - Product Name  Prompt - OrgUnit (Funding Center) - Org Unit Name

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	Prompt - Product Type
	- Product Type
<b>Report Criteria</b>	Dim Product.Product Type Desc
	Dim Product.Product Name
	Product < formula > sum(CASE WHEN "Fact Ledger Stat"."Financial Element Identifier" = 140 THEN "Fact Ledger Stat"."Value" END)
	Product < formula > sum(case when "Fact Ledger Stat"."Financial Element Identifier" = 170 then "Fact Ledger Stat"."Value" end)
	Product < formula > sum(case when "Fact Ledger Stat"."Financial Element Identifier" = 450 then "Fact Ledger Stat"."Value" end)
	Product < formula > sum(case when "Fact Ledger Stat"."Financial Element Identifier" = 172 then "Fact Ledger Stat"."Value" end)
	Product < formula > sum(case when "Fact Ledger Stat"."Financial Element Identifier" = 452 then "Fact Ledger Stat"."Value" end)
	Product < formula > sum(IFNULL((case when "Fact Ledger Stat"."Financial Element Identifier" = 170 then "Fact Ledger Stat"."Value" end), 0) - IFNULL((case when "Fact Ledger Stat"."Financial Element Identifier" = 172 then "Fact Ledger Stat"."Value" end),0))
	Product < formula > sum(IFNULL((case when "Fact Ledger Stat"."Financial Element Identifier" = 450 then "Fact Ledger Stat"."Value" end),0) - IFNULL((case when "Fact Ledger Stat"."Financial Element Identifier" = 452 then "Fact Ledger Stat"."Value" end),0))
<b>Conditions</b>	Financial Element Identifier is equal to / is in 140, 170, 450
<b>Compound Layout</b>	Title
	Table (2)

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## 120. TP Account Summary Report

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<b>Report Name(s)</b>	TP Account Summary Report
<b>Description</b>	This report allows users to see an overview of the account level TP information. A variant of the TP Margin Super report allowing further drill down to Account Detail Report.
<b>Dashboards Prompts</b>	<p>Prompt - AsOfDate - As of Date</p> <p>Prompt - Product - Product Name</p> <p>Prompt - OrgUnit - Org Unit Name</p> <p>Prompt - Entity - Entity Name</p> <p>Prompt - Currency - Currency Name</p> <p>Prompt - Account Number - Account Number</p> <p>Prompt - Product Type - Product Type</p>
<b>Report Criteria</b>	<p>Dim Account.Account Number</p> <p>Product &lt; formula &gt; sum("Fact Account Summary"."Basis Risk Rate")</p> <p>Product &lt; formula &gt; sum("Fact Account Summary"."Liquidity Premium Rate")</p> <p>Product &lt; formula &gt; sum("Fact Account Summary"."Other Adjustments rate")</p> <p>Product &lt; formula &gt; sum("Fact Account Summary"."Pricing Incentive Rate")</p>

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Product < formula > sum("Fact Account Summary"."Current Net Rate")

Product < formula > sum("Fact Account Summary"."Transfer Rate")

Fact Account Summary.Product Skey

Fact Account Summary.Org Unit Skey

Fact Account Summary.Average Book Balance

Fact Account Summary.EOP Balance

Product < formula > sum("Fact Account Summary"."All In TP Rate")

Product < formula > sum("Fact Account Summary"."Net Interest Margin")

Fact Account Summary.Instrument Category Code

Dim Product.Product Name

**Conditions** < None >

**Compound Layout** Title

Table

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## 121. TP NIM Quality Report

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**Report Name(s)** TP NIM Quality Report

**Description** This report allows users to view standard deviations of transfer pricing results of the primary transfer pricing value (TRANSFER-RATE).

**Dashboards Prompts** Prompt - AsOfDate  
- As of Date

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Prompt - Product

- Product Name

Prompt - OrgUnit

- Org Unit Name

Prompt - Entity

- Entity Name

Prompt - Rate Type

- Rate Type

Prompt - Currency

- Currency Name

Prompt - Product Type

- Product Type

**Report Criteria**

Dim Product.Product Name

Dim Product.Product Name

Dim Product.Account Type

Product < formula > sum("Fact Account Summary"."Record Count")

Fact Account Summary.Average Book Balance

Product < formula > case when ASCII('@{RateType}{Base}')  
=ASCII('Base') then "Fact Account Summary"."Weighted Average TP  
Rate" else "Fact Account Summary"."Weighted Average All In TP  
Rate" end

Fact Account Summary.Weighted Average Current Rate

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---

Product < formula > case when "Dim Product"."Account Type" in (300,400) then "Fact Account Summary"."Weighted Average TP Rate" - "Fact Account Summary"."Weighted Average Current Rate" when "Dim Product"."Account Type" in (100,200) then "Fact Account Summary"."Weighted Average Current Rate" - "Fact Account Summary"."Weighted Average TP Rate" end

Fact Account Summary.Org Unit Skey

Fact Account Summary.Average Book Balance

Fact Account Summary.EOP Balance

Product < formula > sum("Fact Account Summary"."All In TP Rate")

Product < formula > sum("Fact Account Summary"."Net Interest Margin")

Fact Account Summary.Instrument Category Code

Dim Product.Product Name

**Conditions** < None >

**Compound Layout** Title  
Table  
Table (2)

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## 122. TP Stratification Report

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**Report Name(s)** TP Stratification Report

**Description** This report allows users to view a stratification of transfer pricing results (TP results are accumulated into tranches )

**Dashboards Prompts** Prompt - AsOfDate  
- As of Date

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Prompt - Product

- Product Name

Prompt - OrgUnit

- Org Unit Name

Prompt - Entity

- Entity Name

Prompt - Currency

- Currency Name

Prompt - Product Type

- Product Type

**Report Criteria**

Dim Product.Product Name

Fact Account Summary.Transfer Rate

Fact Account Summary.Record Count

Product < formula >  $\text{sum}(\text{sum}(\text{"Fact Account Summary"."Count Rate"})/\text{sum}(\text{"Fact Account Summary"."Record Count"}))$

Fact Account Summary.Average Book Balance value

Fact Account Summary.Average Book Balance

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```

Product < formula > CASE WHEN cast( ( CASE WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND 2.0
THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as
char) = '0' THEN '>0 and <=1' WHEN cast( ( CASE WHEN "Fact
Account Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND
2.0 THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as
char) = '1' THEN '>1 and <=2' WHEN cast( ( CASE WHEN "Fact
Account Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND
2.0 THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as
char) = '2' THEN '>2 and <=3' WHEN cast( ( CASE WHEN "Fact
Account Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND
2.0 THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as

```

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```

char) = '3' THEN '>3 and <=4' WHEN cast( ( CASE WHEN "Fact
Account Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND
2.0 THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as
char) = '4' THEN '>4 and <=5' WHEN cast( ( CASE WHEN "Fact
Account Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND
2.0 THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as
char) = '5' THEN '>5 and <=6' WHEN cast( ( CASE WHEN "Fact
Account Summary"."Transfer Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."Transfer Rate" BETWEEN 1.0 AND
2.0 THEN 1.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 4.0 AND 5.0
THEN 4.0 WHEN "Fact Account Summary"."Transfer Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."Transfer Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN
"Fact Account Summary"."Transfer Rate" BETWEEN 7.0 AND 8.0
THEN 7.0 ELSE "Fact Account Summary"."Transfer Rate" END) as
char) = '6' THEN '>6 and <=7' ELSE 'All Other Rates' END

```

Fact Account Summary.Weighted Average TP Rate

**Conditions** < None >

**Compound Layout** Title  
Pivot Table

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## 123. Zero TP Rate Report

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<b>Report Name(s)</b>	Zero TP Rate Report
<b>Description</b>	This report allows users to see records with zero or missing transfer rates by product. Hyperlinks on Product lead to instrument level detail reports.
<b>Dashboards Prompts</b>	<p>Prompt - AsOfDate - As of Date</p> <p>Prompt - Product - Product Name</p> <p>Prompt - OrgUnit - Org Unit Name</p> <p>Prompt - Entity - Entity Name</p> <p>Prompt - Rate Type - Rate Type</p> <p>Prompt - Currency - Currency Name</p> <p>Prompt - Product Type - Product Type</p>
<b>Report Criteria</b>	<p>Dim Product.Product Name</p> <p>Product &lt; formula &gt; case when ASCII('@{RateType}{Base}') =ASCII('Base') then "Fact Account Summary"."Transfer Rate" else "Fact Account Summary"."All In Transfer Rate" end</p> <p>Product &lt; formula &gt; sum(case when (case when ASCII('@{RateType}{Base}') =ASCII('Base') then "Fact Account Summary"."Transfer Rate" else "Fact Account Summary"."All In Transfer Rate" end) = 0 then "Fact Account Summary"."Record Count" end by "Dim Product"."Product Name")</p>

---

---

Product < formula > sum(case when (case when  
ASCII('@{RateType}{Base}')=ASCII('Base') then "Fact Account  
Summary"."Transfer Rate" else "Fact Account Summary"."All In  
Transfer Rate" end ) = 0 then "Fact Account Summary"."Average Book  
Balance" end by "Dim Product"."Product Name")

Product < formula > sum("Fact Account Summary"."Record Count" by  
"Dim Product"."Product Name")

Product < formula > sum("Fact Account Summary"."Average Book  
Balance" by "Dim Product"."Product Name")

Product < formula > /\*case when (case when  
ASCII('@{RateType}{Base}')=ASCII('Base') then "Fact Account  
Summary"."Transfer Rate" else "Fact Account Summary"."All In  
Transfer Rate" end) = 0 then "Fact Account Summary"."Record Count"  
end/"Fact Account Summary"."Record Count"\*/ sum(case when (case  
when ASCII('Base')=ASCII('Base') then "Fact Account  
Summary"."Transfer Rate" else "Fact Account Summary"."All In  
Transfer Rate" end) = 0 then "Fact Account Summary"."Record Count"  
end by "Dim Product"."Product Name")/sum("Fact Account  
Summary"."Record Count" by "Dim Product"."Product Name")

Product < formula > /\*case when ( case when  
ASCII('@{RateType}{Base}')=ASCII('Base') then "Fact Account  
Summary"."Transfer Rate" else "Fact Account Summary"."All In  
Transfer Rate" end ) = 0 then "Fact Account Summary"."Average Book  
Balance" end / "Fact Account Summary"."Average Book Balance"\*/  
sum(case when (case when ASCII('Base')=ASCII('Base') then "Fact  
Account Summary"."Transfer Rate" else "Fact Account Summary"."All  
In Transfer Rate" end ) = 0 then "Fact Account Summary"."Average  
Book Balance" end by "Dim Product"."Product Name")/sum("Fact  
Account Summary"."Average Book Balance" by "Dim  
Product"."Product Name")

**Conditions** < None >

**Compound Layout** Title  
Table

---

## 124. TP Process Errors

---

<b>Report Name(s)</b>	FTP Process Error
<b>Description</b>	This report allows users to see the process errors with their impact.
<b>Dashboards Prompts</b>	Prompt - Process Errors - Process Name - ID Number
<b>Report Criteria</b>	Dim Process (Process Errors).Process Name  Dim Process (Process Errors).Process Id  Fact Process Errors.Error Description  Fact Process Errors.Error Code  Fact Process Errors.Severity  Dim Product (Process Errors).Product Leaf Name  Fact Process Errors.Table Name  Fact Process Errors.Id Number  Fact Process Errors.Field name  Fact Process Errors.Field Value  Fact Process Errors.Corrected Value
<b>Conditions</b>	Id Number is equal to / is in @{AUDIT1}{999999}
<b>Compound Layout</b>	Title  Pivot Table

---

## 125. Historical Rates Report

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<b>Report Name(s)</b>	FTP - IRC Report
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<b>Description</b>	This report allows users to query historical interest rates used by Transfer Pricing processes.
<b>Dashboards Prompts</b>	Prompt - IRC Code - Interest Rate Code -IRC Description -Interest Rate Term  Prompt - Effective Date
<b>Report Criteria</b>	Fact IRC Rate (FTP).EFFECTIVE_DATE  Fact IRC Rate (FTP).INTEREST_RATE  Dim IRCS (FTP).INTEREST_RATE_CD  Dim IRCS (FTP).IRC_DESC  Dim IRCS (FTP).ISO_CURRENCY_CD  Product < formula > cast("Fact IRC Rate"."Interest Rate Term" as char)    ' '    case "Fact IRC Rate"."Interest Rate Term Multiplier" when 'D' then 'Day' when 'M' then 'Month' when 'Y' then 'Year' END
<b>Conditions</b>	Effective Date is between @{FDATE} and @{TDATE}
<b>Compound Layout</b>	Title  Pivot Table (2)  Graph  Graph (2)

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## 126. Rate Lock Option Cost Summary

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<b>Report Name(s)</b>	Rate Lock Option Cost Summary
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**Description** This report is a view of Current Book Balance, Weighted Average Current Net Rate, Weighted Average Transfer Rate, Weighted Average Rate Lock Option Cost (%), Rate Lock Option Cost and Rate Lock fee to Customer associated with the Loan Commitment.

**Dashboards Prompts** Prompt - AsOfDate  
- As Of Date

Prompt - OrgUnit  
- Org Unit Name

Prompt - Currency  
- Currency Name

**Report Criteria** Product.Product Name

Fact Loan Commitments Account Summary.Commitment Term

Fact Loan Commitments Account Summary.Curr Book Balance

Fact Loan Commitments Account Summary.Weighted Average Curr Net Rate

Fact Loan Commitments Account Summary.Weighted Average Transfer Rate

Fact Loan Commitments Account Summary.Weighted Average Commit Option Cost Pct

Fact Loan Commitments Account Summary.Commit Option Cost

Fact Loan Commitments Account Summary.Commit fee to Cust

**Conditions** Product.Account Type in (100.200.300.400)

**Compound Layout** Title  
Pivot Table

---

## 127. Breakage Charge Summary

---

<b>Report Name(s)</b>	Breakage Charge Summary
<b>Description</b>	This report is a view of Current Book Balance, Breakage Amount, Weighted Average Current Net Rate, Weighted Average Transfer Rate, Weighted Average Break Funding Rate, Break Funding Market Value, Break Funding Amount, Break Funding Amount Change.
<b>Dashboards Prompts</b>	<p>Prompt - AsOfDate</p> <p>- As Of Date</p> <p>Prompt - OrgUnit</p> <p>- Org Unit Name</p> <p>Prompt - Currency</p> <p>- Currency Name</p> <p>Prompt - Breakage Type</p> <p>Product Type</p>
<b>Report Criteria</b>	<p>Product.Product Name</p> <p>Breakage Type MLS.Breakage Type Description</p> <p>Fact Account Summary. Weighted Average Current Rate</p> <p>Fact Account Summary. Weighted Average TP Rate</p> <p>Fact Account Summary. Weighted Average Break Funding Rate</p> <p>Fact Account Summary. Curr Net Book Bal</p> <p>Fact Account Summary. Break Funding Amount</p> <p>Fact Account Summary.Breakage Amount</p> <p>Fact Account Summary.Break Funding MV</p> <p>Fact Account Summary.Break Funding Amount Change</p>
<b>Conditions</b>	Product.Account Type in (100.200.300.400)

---

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<b>Compound Layout</b>	Title
	Pivot Table

---

## Creating a Custom Report

This section details how to create a custom report using OBIEE and ALM BI.

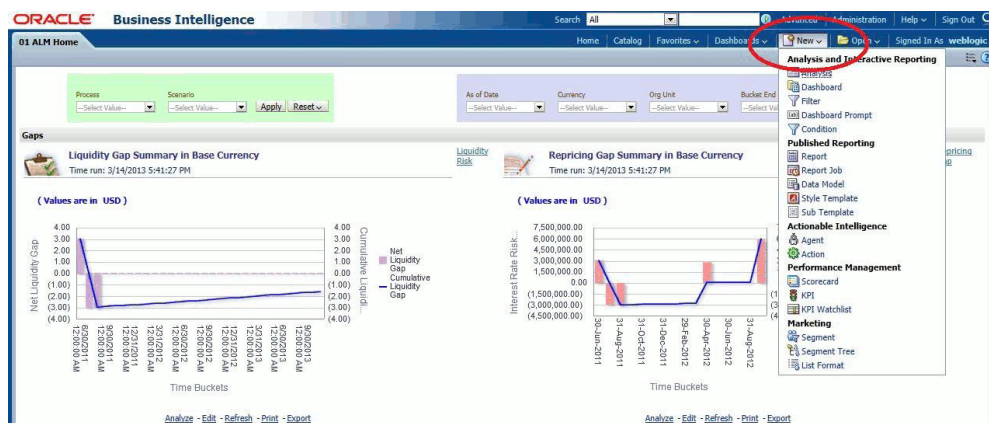
This appendix covers the following topics:

- Steps for Creating a Custom Report

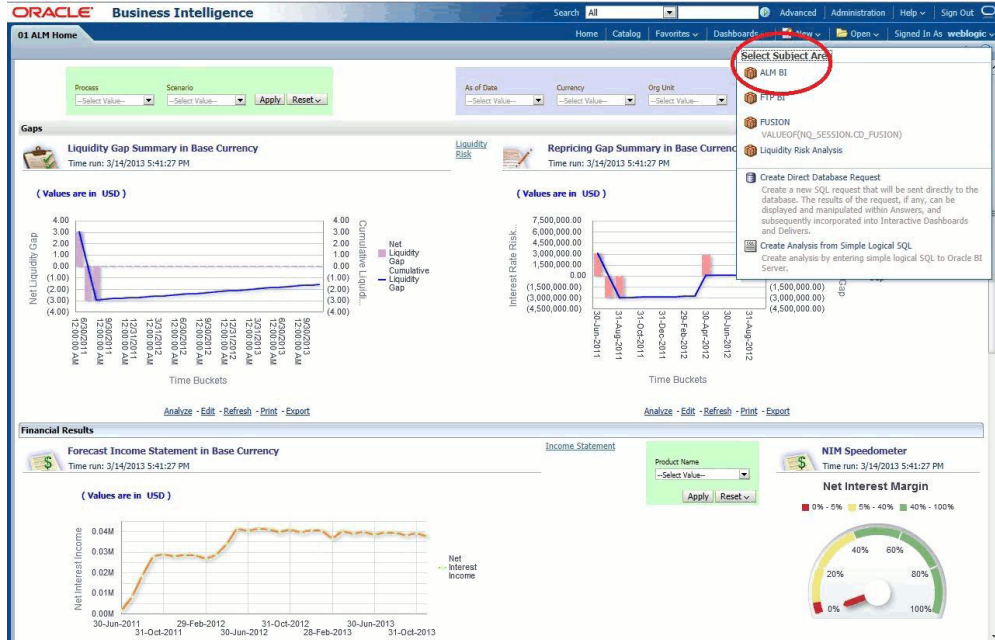
### Steps for Creating a Custom Report

To create a custom report and add it to an existing Dashboard page, perform the following steps:

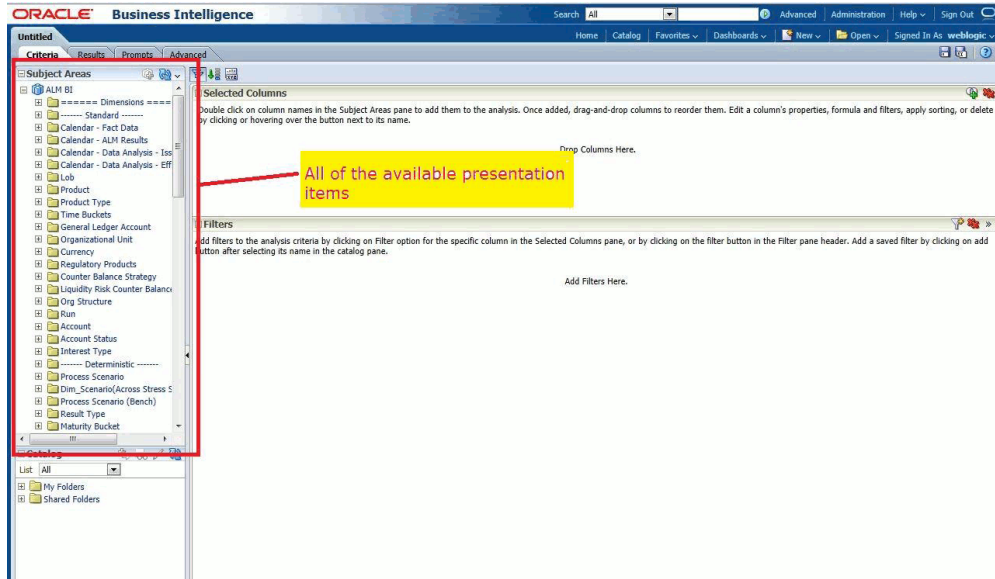
1. Log in to the ALMBI application and click the **Answers** link available at the top right corner as shown in the following screen shot.



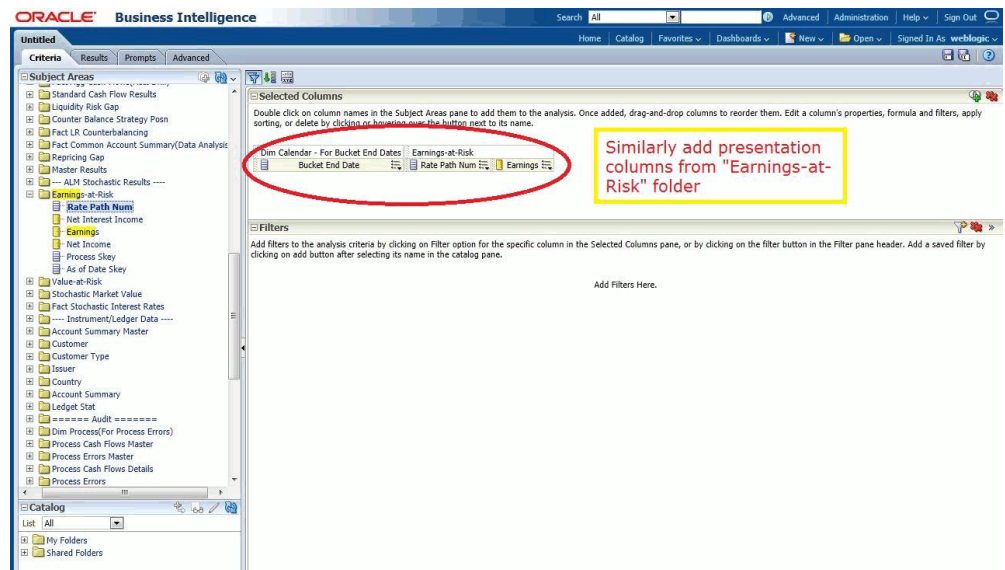
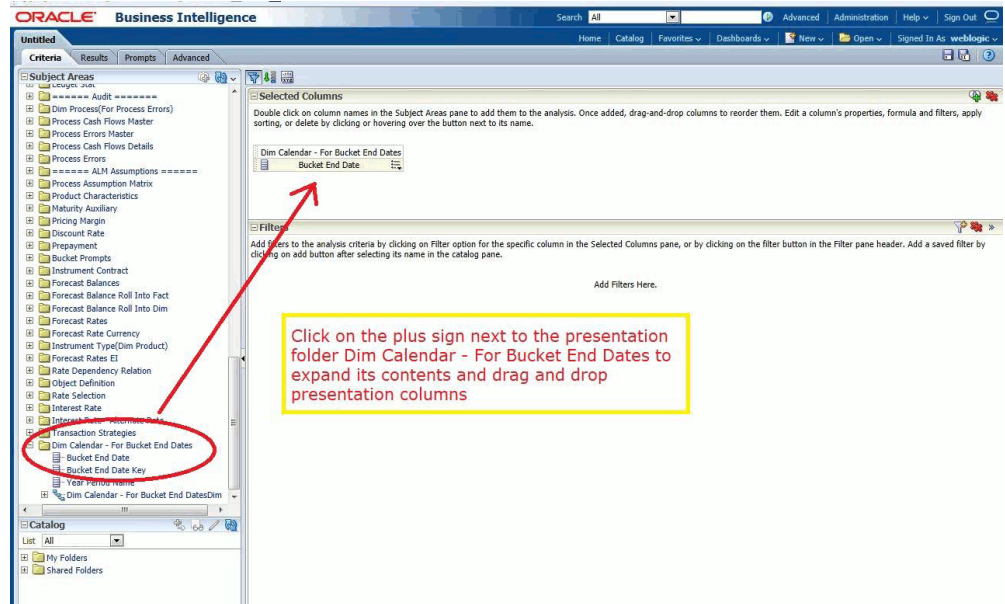
2. Click the Subject Area **ALM BI** to see all the metadata objects available to build the report.



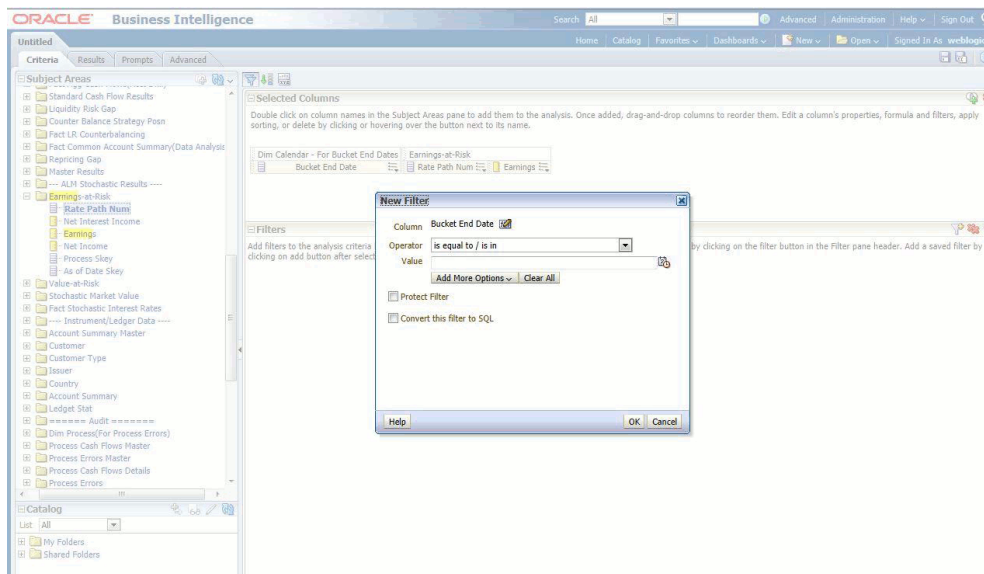
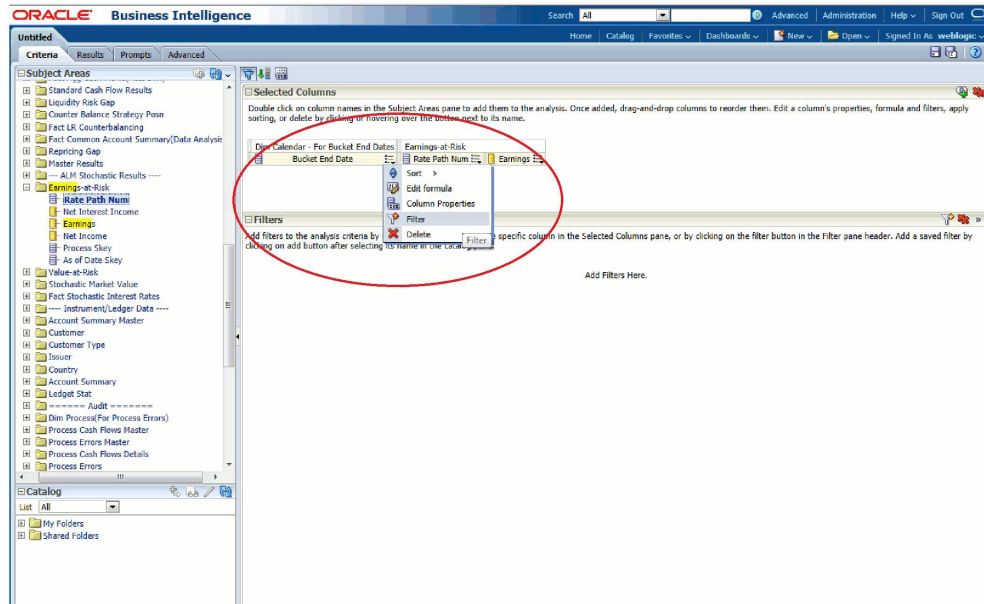
- Once you select the Subject Area **ALM BI** , you can see all the presentation items available on the LHS as shown in the following screen shot.



- Select the following columns one after the other from the LHS as shown in the following screen shot.

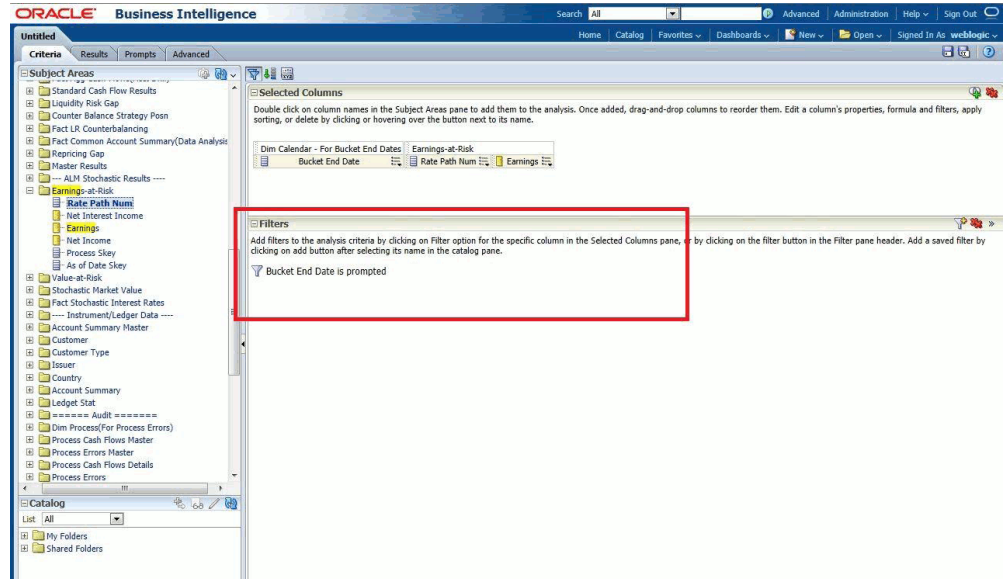


5. You can put filters to restrict the data. To apply filters, **Ctrl+Click** the respective Dimension columns and then provide the filter values as shown in the following screen shot.

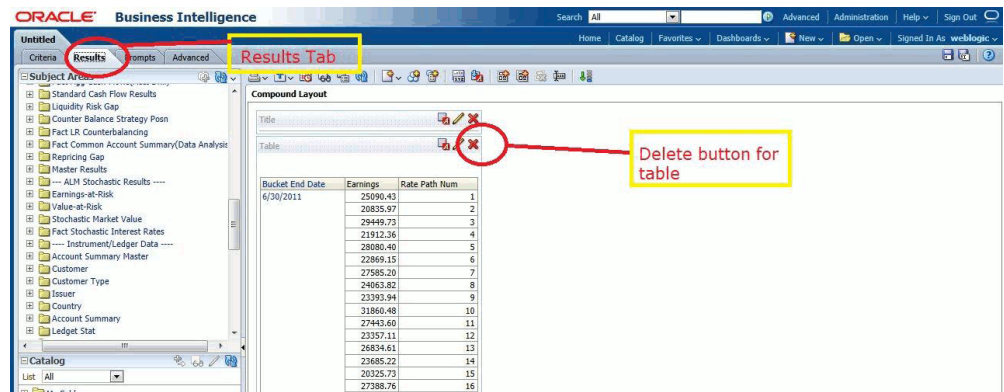


- Repeat the earlier step # 5 to add all the relevant filters to the earlier report and upon adding all the filters, the report should look similar to the one highlighted in red as seen in the following screen shot.

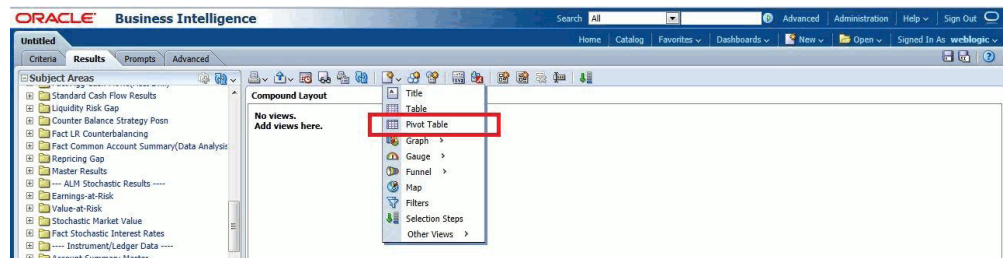




7. Click the **Results** tab on the top and delete the Table view available in the Compound Layout by clicking the **delete** button available.

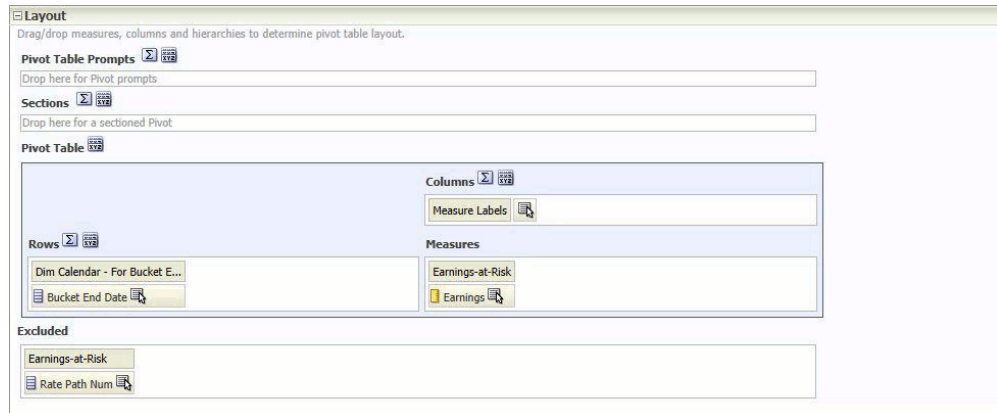


8. After deletion of the Table view lets add one Pivot view to the compound layout by selecting it from the list, as shown in the following screen shot.



9. After adding the Pivot view lets change the format of the Pivot, as shown in the

following screen shot.



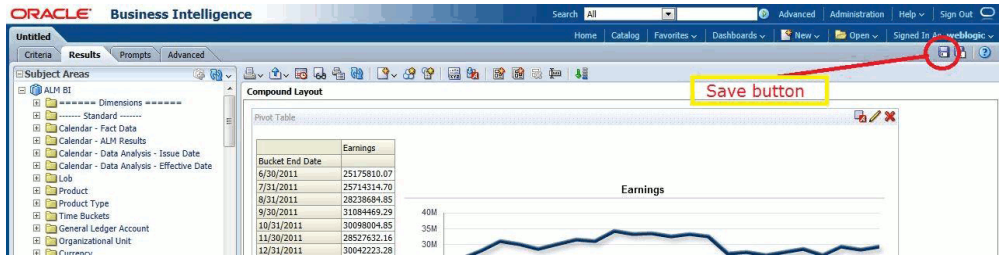
10. Select the check box **Chart Pivoted Results** and do the following changes to the pivot view to get the final Chart view shown in the following screen shot.



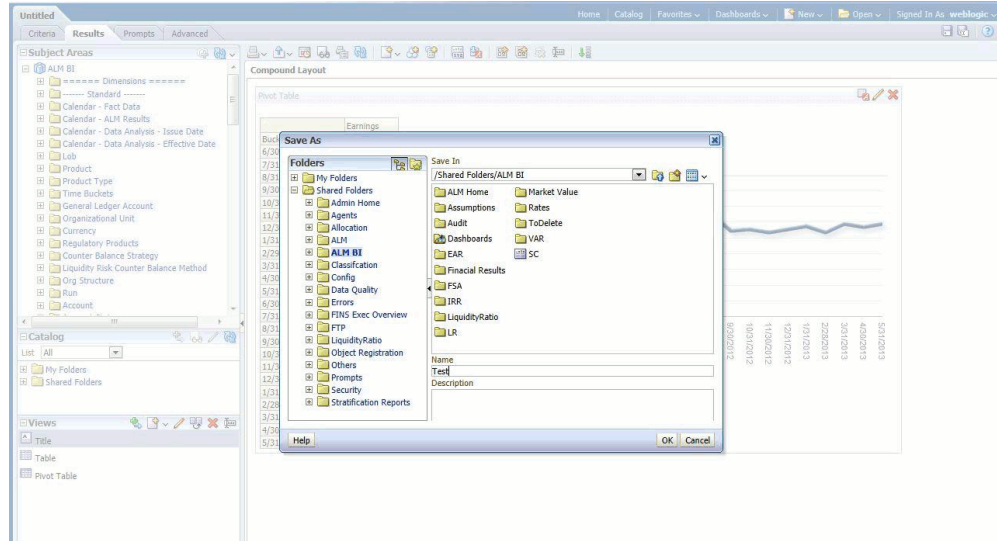
11. Click **OK** button on the right hand top corner, which should take you to the Compound Layout and then repeat the Step # 8 to add one more 'Pivot' view. Then do the following adjustments as shown in the following screen shot to the newly added 'Pivot' view.



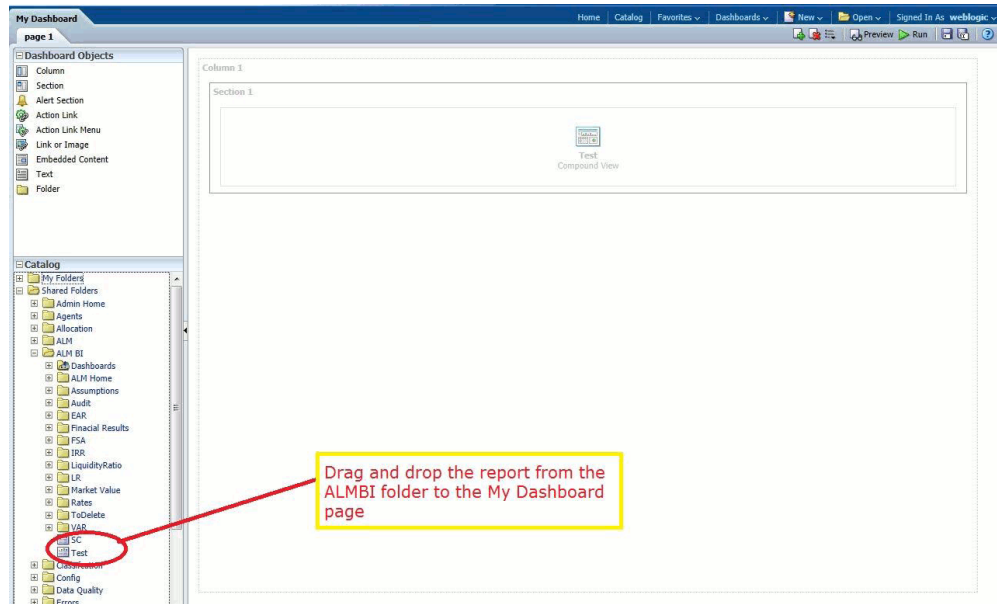
- Again click OK button and move to the 'Compound Layout' and finally save the report one more time as shown in the following screen shot.



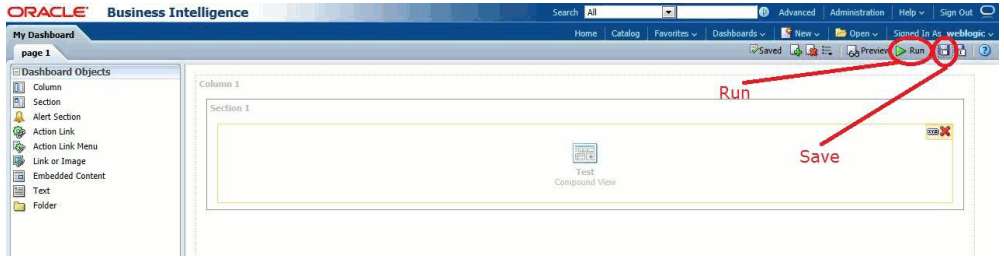
- Add the newly created report to the My Dashboard page.



14. Add the newly created report to the earlier Dashboard page as shown in the following screen shot.



15. Click Save, and the result is seen as follows.





---

## How to Change the Product Dimension in ALM BI

This section describes how to change the Product dimension. The seeded product dimension is **PRODUCT**. You can change any product dimensions other than the seeded dimension, as follows:

This appendix covers the following topics:

- Changing the Product Dimension - Overview
- Steps to Point to a Different Product Dimension in ALMBI

### Changing the Product Dimension - Overview

ALM Product is a logical idea in the Presentation/Logical layer and in the physical layer, it can hold any one of the product dimension members that is available in ALM. (This can be DIM\_COMMON\_COA, DIM\_PRODUCT, DIM\_GL\_ACCOUNT, or any other user-defined **Product** dimensions).

As part of the released RPD (ALMBI 6.1 version), ALM Product container was mapped to the DIM\_PRODUCT table in physical layer (containing PRODUCT\_ID). In an implementation however, users can point to any other product dimension table.

The section, Steps to Point to a Different Product Dimension in ALMBI, page B-2 describes the steps to change the Product Dimension in following three cases:

Case 1: Changing the Product Dimension from DIM\_PRODUCT to DIM\_COMMON\_COA.

Case 2: Changing the Product Dimension from DIM\_COMMON\_COA to DIM\_GL\_ACCOUNT.

Case 3: Changing the Product Dimension from DIM\_PRODUCT to user defined dimension. For example, DIM\_TM\_COA\_ID.

# Steps to Point to a Different Product Dimension in ALMBI

## Overview

ALM Product is a logical idea in Presentation/Logical layer and in the physical layer, it can hold any one of the product dimension members that is available in ALM. It can be from DIM\_COMMON\_COA, DIM\_PRODUCT, DIM\_GL\_ACCOUNT, or any other user-defined dimension.

This section details the steps that need to be performed to enable this.

Changes need to be done in the following places:

- RPD layer - change the references in physical layer.
- Database layer - change data in the FSI\_BI\_SETUP\_TABLE.

### Changes in RPD layer

Stop the BI Server and open the RPD file in offline mode. Expand the ALMBI folder in physical layer of the repository.

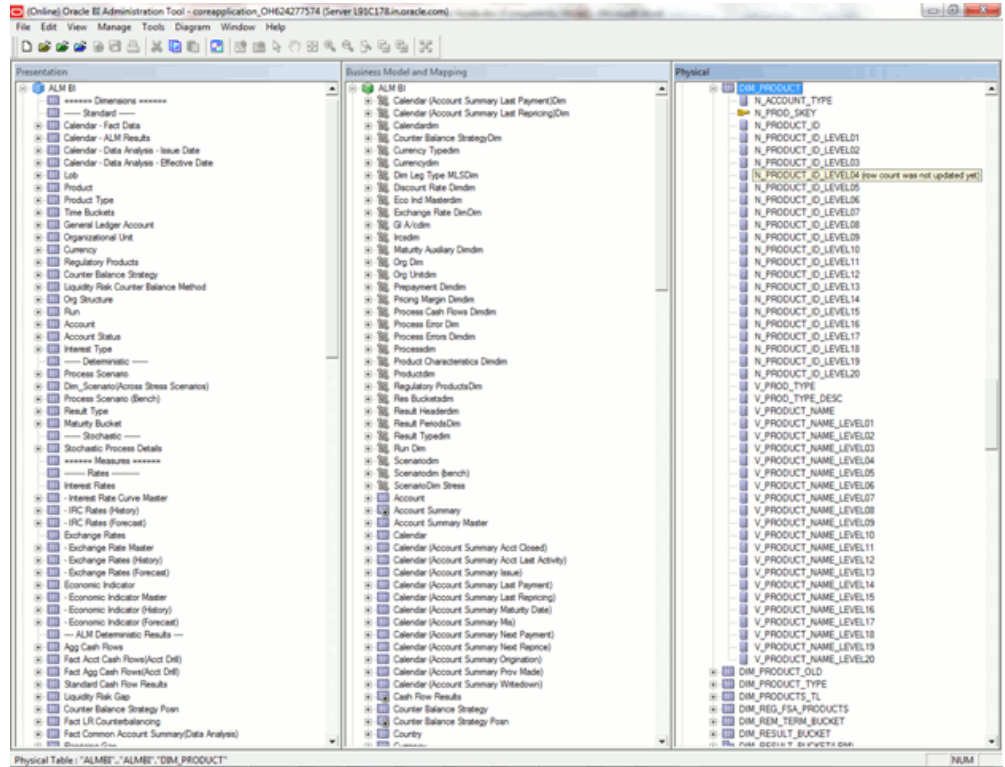
Take a backup of ALMBI RPD before doing any changes.

### Case 1:

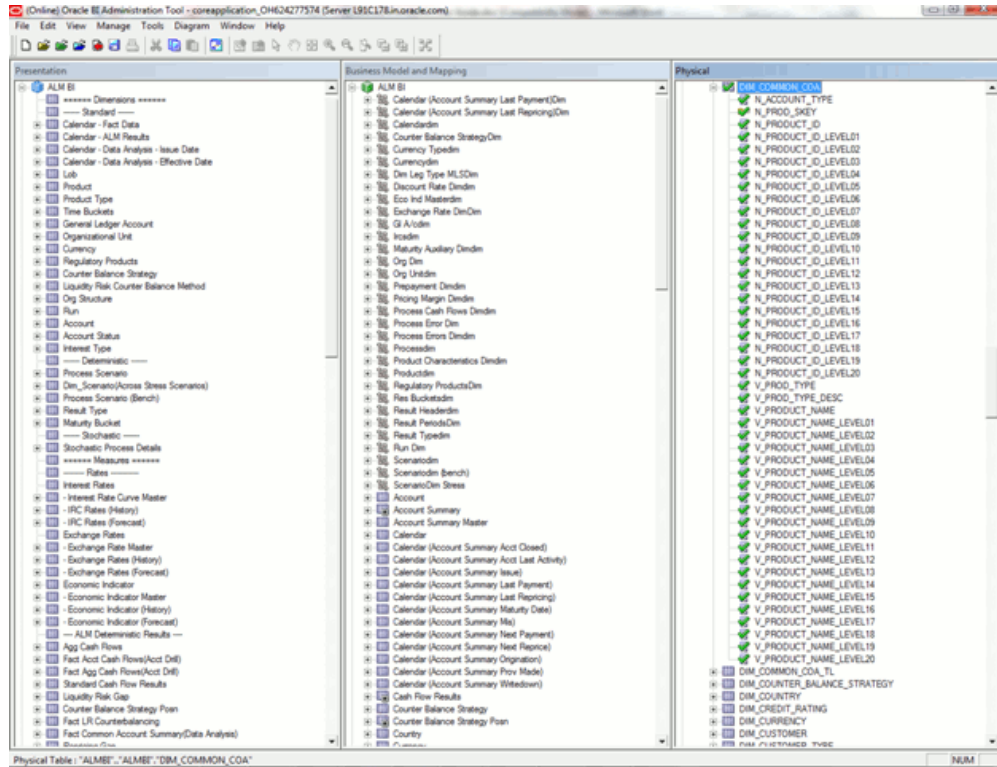
When the product dimension needs to be changed from DIM\_PRODUCT to DIM\_COMMON\_COA, the following changes are required in OBIEE Repository:

1. Repository physical layer will have DIM\_PRODUCT.



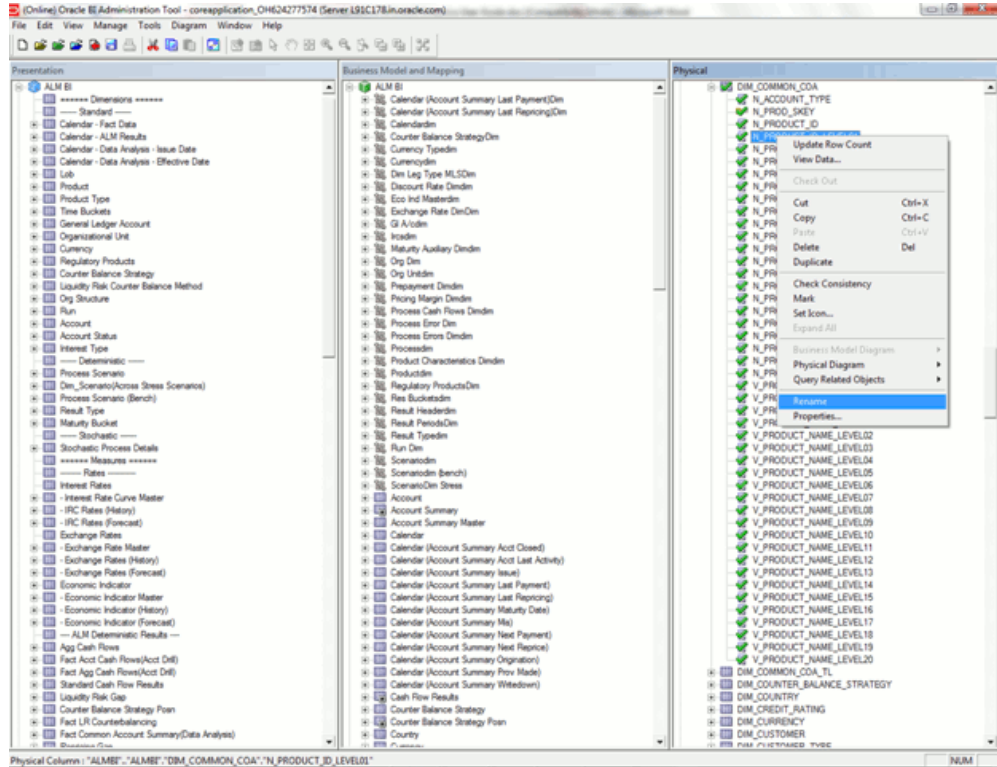


2. Rename the table name from DIM\_PRODUCT to DIM\_COMMON\_COA.

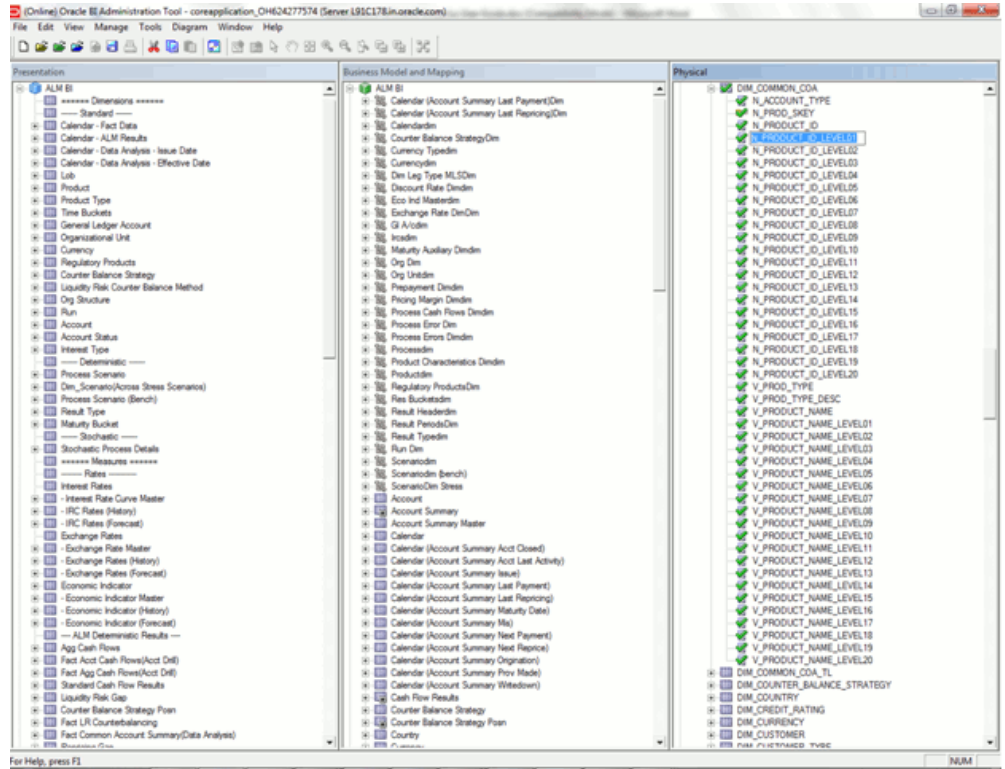


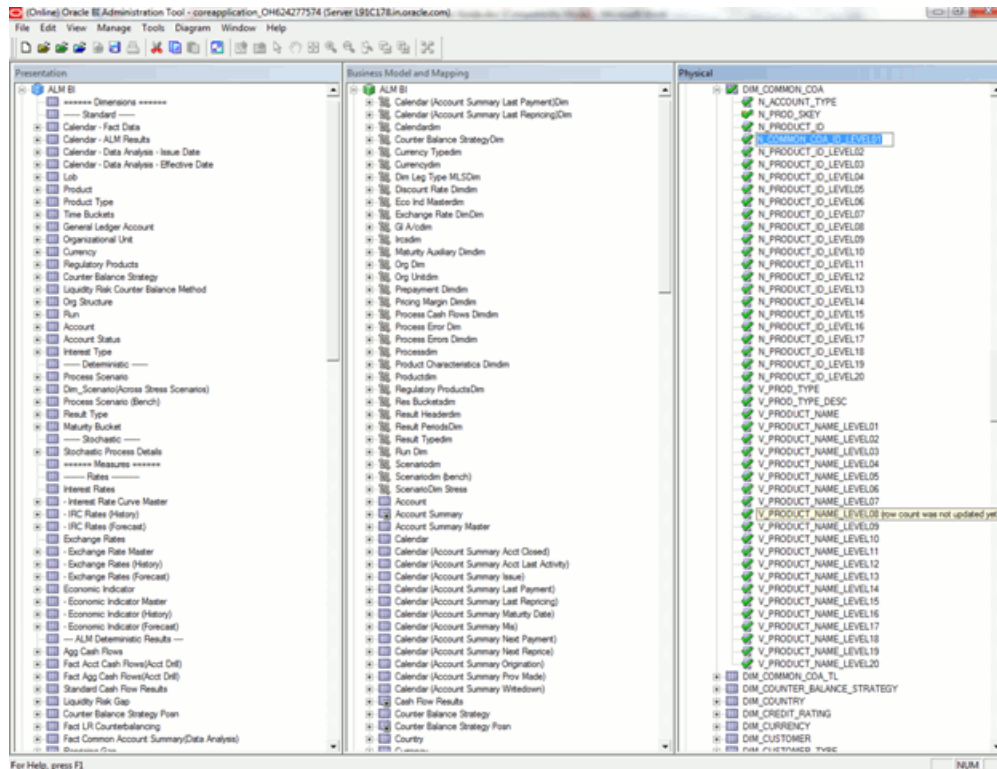
- Rename every column name of the DIM\_PRODUCT with PRODUCT to COMMON\_COA.

N\_PRODUCT\_ID -> N\_COMMON\_COA\_ID  
 N\_PRODUCT\_SKEY -> N\_COMMON\_COA\_SKEY  
 V\_PRODUCT\_NAME -> V\_COMMON\_COA\_NAME  
 N\_PRODUCT\_ID\_LEVEL20 -> N\_COMMON\_COA\_ID\_LEVEL20  
 N\_PRODUCT\_ID\_LEVEL19 -> N\_COMMON\_COA\_ID\_LEVEL19  
 N\_PRODUCT\_ID\_LEVEL18 -> N\_COMMON\_COA\_ID\_LEVEL18  
 N\_PRODUCT\_ID\_LEVEL17 -> N\_COMMON\_COA\_ID\_LEVEL17  
 N\_PRODUCT\_ID\_LEVEL16 -> N\_COMMON\_COA\_ID\_LEVEL16  
 N\_PRODUCT\_ID\_LEVEL15 -> N\_COMMON\_COA\_ID\_LEVEL15  
 N\_PRODUCT\_ID\_LEVEL14 -> N\_COMMON\_COA\_ID\_LEVEL14  
 N\_PRODUCT\_ID\_LEVEL13 -> N\_COMMON\_COA\_ID\_LEVEL13  
 N\_PRODUCT\_ID\_LEVEL12 -> N\_COMMON\_COA\_ID\_LEVEL12  
 N\_PRODUCT\_ID\_LEVEL11 -> N\_COMMON\_COA\_ID\_LEVEL11  
 N\_PRODUCT\_ID\_LEVEL10 -> N\_COMMON\_COA\_ID\_LEVEL10  
 N\_PRODUCT\_ID\_LEVEL09 -> N\_COMMON\_COA\_ID\_LEVEL09  
 N\_PRODUCT\_ID\_LEVEL08 -> N\_COMMON\_COA\_ID\_LEVEL08  
 N\_PRODUCT\_ID\_LEVEL07 -> N\_COMMON\_COA\_ID\_LEVEL07  
 N\_PRODUCT\_ID\_LEVEL06 -> N\_COMMON\_COA\_ID\_LEVEL06  
 N\_PRODUCT\_ID\_LEVEL05 -> N\_COMMON\_COA\_ID\_LEVEL05  
 N\_PRODUCT\_ID\_LEVEL04 -> N\_COMMON\_COA\_ID\_LEVEL04  
 N\_PRODUCT\_ID\_LEVEL03 -> N\_COMMON\_COA\_ID\_LEVEL03  
 N\_PRODUCT\_ID\_LEVEL02 -> N\_COMMON\_COA\_ID\_LEVEL02  
 N\_PRODUCT\_ID\_LEVEL01 -> N\_COMMON\_COA\_ID\_LEVEL01  
 V\_PRODUCT\_NAME\_LEVEL20 -> V\_COMMON\_COA\_NAME\_LEVEL20  
 V\_PRODUCT\_NAME\_LEVEL19 -> V\_COMMON\_COA\_NAME\_LEVEL19  
 V\_PRODUCT\_NAME\_LEVEL18 -> V\_COMMON\_COA\_NAME\_LEVEL18  
 V\_PRODUCT\_NAME\_LEVEL17 -> V\_COMMON\_COA\_NAME\_LEVEL17  
 V\_PRODUCT\_NAME\_LEVEL16 -> V\_COMMON\_COA\_NAME\_LEVEL16  
 V\_PRODUCT\_NAME\_LEVEL15 -> V\_COMMON\_COA\_NAME\_LEVEL15  
 V\_PRODUCT\_NAME\_LEVEL14 -> V\_COMMON\_COA\_NAME\_LEVEL14  
 V\_PRODUCT\_NAME\_LEVEL13 -> V\_COMMON\_COA\_NAME\_LEVEL13  
 V\_PRODUCT\_NAME\_LEVEL12 -> V\_COMMON\_COA\_NAME\_LEVEL12  
 V\_PRODUCT\_NAME\_LEVEL11 -> V\_COMMON\_COA\_NAME\_LEVEL11  
 V\_PRODUCT\_NAME\_LEVEL10 -> V\_COMMON\_COA\_NAME\_LEVEL10  
 V\_PRODUCT\_NAME\_LEVEL09 -> V\_COMMON\_COA\_NAME\_LEVEL09  
 V\_PRODUCT\_NAME\_LEVEL08 -> V\_COMMON\_COA\_NAME\_LEVEL08  
 V\_PRODUCT\_NAME\_LEVEL07 -> V\_COMMON\_COA\_NAME\_LEVEL07  
 V\_PRODUCT\_NAME\_LEVEL06 -> V\_COMMON\_COA\_NAME\_LEVEL06  
 V\_PRODUCT\_NAME\_LEVEL05 -> V\_COMMON\_COA\_NAME\_LEVEL05  
 V\_PRODUCT\_NAME\_LEVEL04 -> V\_COMMON\_COA\_NAME\_LEVEL04  
 V\_PRODUCT\_NAME\_LEVEL03 -> V\_COMMON\_COA\_NAME\_LEVEL03  
 V\_PRODUCT\_NAME\_LEVEL02 -> V\_COMMON\_COA\_NAME\_LEVEL02  
 V\_PRODUCT\_NAME\_LEVEL01 -> V\_COMMON\_COA\_NAME\_LEVEL01



4. Rename every column name of the DIM\_PRODUCT with PRODUCT to COMMON\_COA.





5. Save the Repository file.
6. Start the BI Server.

## Database Layer Changes

The below mentioned changes are required in Database layer. These can be applied in these two ways:

- Batch Execution
- Manual SQL Execution

### Change of Product Dimension through Batch Execution

Database component used to change the product dimension or any other user-defined product dimension is FN\_ALM\_BI\_SET\_USER\_DEF\_DIM - Oracle database function.

Table used by the Change of Product Dimension Process is FSI\_BI\_SETUP\_TABLE. This table stores the source Dimension table name, source Column name, member column name, and Surrogate Key Column Name with the Join required flag. The flag JOIN\_REQUIRED = 'Y' represents the active dimension to be considered for ALMBI Transformation as shown below:

TARGET_TABLE_NAME	TARGET_COL_NAME	MEMBER_COL_NAME	SOURCE_DIM_TABLE_NAME	SOURCE_COLUMN_NAME	KEY_COLUMN_NAME	JOIN_REQUIRED
FCT_TABLE	N_PRODUCT_SKEY	COMMON_CDA_ID	DIM_COMMON_CDA	N_COMMON_CDA_ID	N_COMMON_CDA_SKEY	N
FCT_TABLE	N_PRODUCT_SKEY	PRODUCT_ID	DIM_PRODUCT	N_PRODUCT_ID	N_PROD_SKEY	Y
FCT_TABLE	N_PRODUCT_SKEY	GL_ACCOUNT_ID	DIM_GL_ACCOUNT	N_GL_ACCOUNT_ID	N_GL_ACCOUNT_SKEY	N

Users must create Batch Process for changing the product dimension. This process is explained in Executing the Change of Product Dimension.

The procedure takes Source Dimension Table Name, Source Column Name, Member Column Name, and Skey Column Name as additional parameters. Source Dimension Table Name is mandatory where as Source Column Name, Member Column Name, and Skey Column Name are optional, if a record with Source Dimension table Name already exists in FSI\_BI\_SETUP\_TABLE. This process can also be run using the Simplified Batch window.

### Executing the Change of Product Dimension

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI.

Define a new Batch and an underlying Task definition from the Batch Maintenance window of OFSAAI. For more information on defining a new Batch, refer to the section How to Define a Batch, page E-1.

To define a new task for a Batch definition:

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.
2. Click **Add (+)** button from the *Task Details* grid.

The *Task Definition* window is displayed.

3. Enter the **Task ID** and **Description**.
4. Select **Transform Data** component from the drop down list.
5. Select the following from the **Dynamic Parameters** list:

- **Datastore Type** - Select the appropriate datastore type from the list.
- **Datastore Name** - Select the appropriate datastore name from the list.
- **IP address** - Select the IP address from the list.
- **Rule Name** - Select FN\_ALM\_BI\_SET\_USER\_DEF\_DIM from the drop down list.

(This is a seeded Data Transformation procedure installed as part of the ALM BI application. If you don't see this procedure in the list, contact Oracle support).

- **Parameter List** - These are comma-separated values of Source Dimension Table

Name, Source Column Name, Member Column Name, and Skey Column Name.

For example: 'DIM\_COMMON\_COA', 'N\_COMMON\_COA\_ID', 'COMMON\_COA\_ID', and 'N\_COMMON\_COA\_SKEY'.

6. Click **Save**.

The Task definition is saved for the selected Batch.

7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** This process can also be run using the Simplified Batch user interface. In the optional parameters field within the Simplified Batch window, specify the parameters mentioned above. For more details, refer to the section Simplified Batch Execution, page D-1.

## Execution Status

### Checking the Execution Status

The status of execution can be monitored using the *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in Batch Monitor are:

- **N** - Not Started
- **O** - On Going
- **F** - Failure
- **S** - Success

The *Event Log* window in *Batch Monitor* provides logs for execution with the top row being the most recent. If there is any error during execution, it will get listed here. Even if you see Successful as the status in Batch Monitor it is advisable to go through the Event Log and re-check if there are any errors.

Alternatively, the execution log can be accessed on the application server in the following directory *\$FIC\_DB\_HOME/log/date*. The file name will have the Batch Execution ID.

The database level operations log can be accessed by querying the *FSI\_MESSAGE\_LOG* table. The Batch Run ID column can be filtered for identifying the relevant log. (This is the same log you see in the Event Log window.)

Check the **.profile** file in the installation home if you are unable to navigate to the above



mentioned locations.

## Details

Change of Product Dimension can also be directly executed on the database through SQLPLUS.

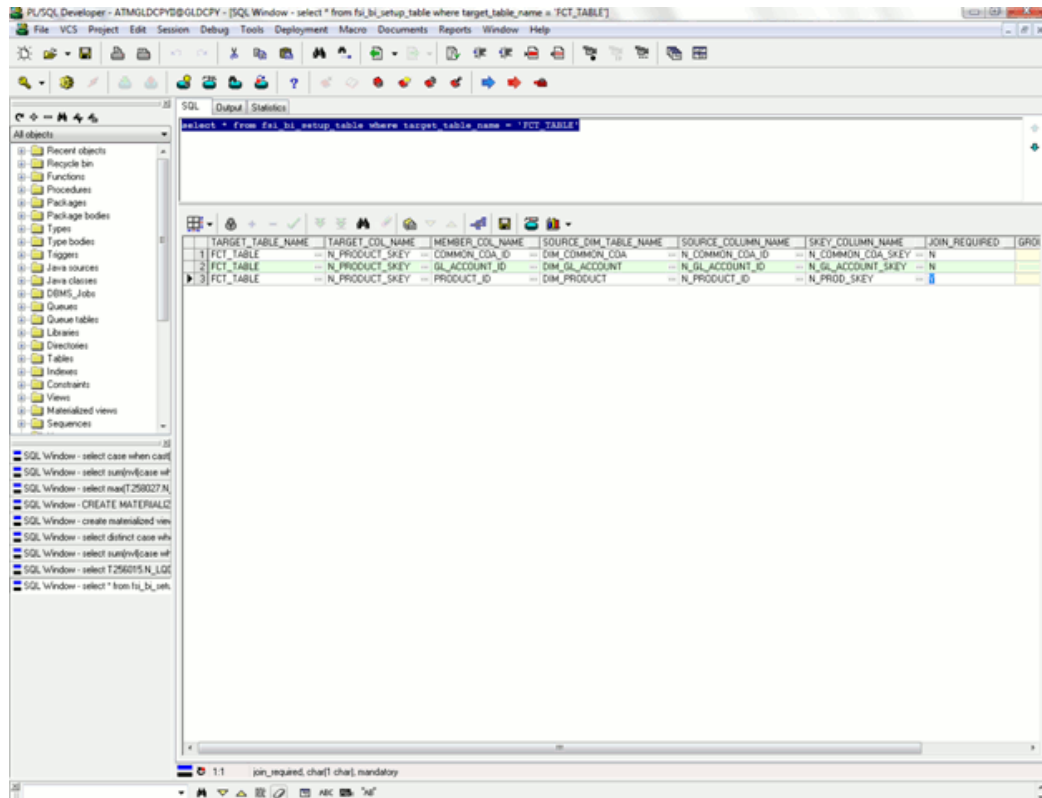
Details are:

- **Function Name:** FN\_ALM\_BI\_SET\_USER\_DEF\_DIM
- **Parameters:** BATCH\_RUN\_ID, MIS\_DATE, DIMTABLENAME, SOURCECOLNAME, and MEMBERCOLNAME.
- **Sample Parameter Values:** 'Batch1', '20130310', 'DIM\_COMMON\_COA', 'N\_COMMON\_COA\_ID', 'COMMON\_COA\_ID', and 'N\_COMMON\_COA\_SKEY'.

### Manual Change of Product Dimension

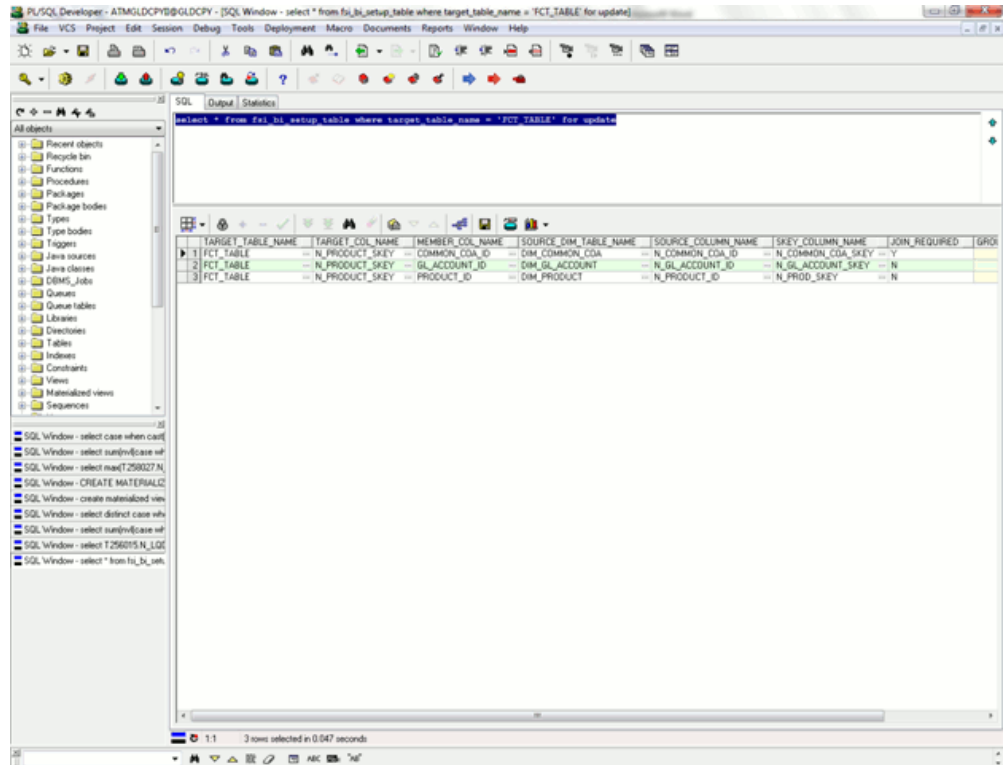
Execute the following query and it will return three rows as seen in the following screen shot.

```
update fsi_bi_setup_table set JOIN_REQUIRED='Y' where
target_table_name='FCT_TABLE' and
SOURCE_DIM_TABLE_NAME='DIM_COMMON_COA';
update fsi_bi_setup_table set JOIN_REQUIRED='N' where
target_table_name='FCT_TABLE' and SOURCE_DIM_TABLE_NAME='DIM_PRODUCT';
```



1. By default the JOIN\_REQUIRED column will have 'Y' for the row where SOURCE\_DIM\_TABLE\_NAME='DIM\_PRODUCT'.
2. Execute the following statements to change the value of JOIN\_REQUIRED column for DIM\_COMMON\_COA.
3. Commit the transaction.

It appears as seen in the following screen shot.



## ALMBI Transformation Package Update

The ALMBI Transformation package should also be updated in ALMBI 6.0 for a user defined product dimension. This is automatically taken care in ALMBI 6.1.

Perform the following actions to update the ALMBI Transformation package (PKG\_ALM\_BI\_TRANSFORMATIONS) to handle a user defined dimension.

**Note:** The examples used here use the following: DIM\_ALM\_COA table with dimension member column as ALM\_COA\_ID You should substitute this with the correct user defined dimension table and column name as required.

1. Inside the **PKG Declaration** section, include the new user defined dimension reference in the variable 'v\_basic\_select'.

For example, existing variable declaration is:

```
v_basic_select VARCHAR2(500) := 'SELECT PROCESS_ID, PRODUCT,
CURRENCY, START_DATE_INDX, SCENARIO, RESULT_TYPE, ORG_UNIT, COMMON_COA, BUCKET
S, LEGT
YPE, ';
```

For a new user defined dimension reference ('ALM\_COA\_ID'), make the following update:

```
v_basic_select VARCHAR2(500) := ' SELECT PROCESS_ID,PRODUCT,
CURRENCY,START_DATE_INDX,SCENARIO,RESULT_TYPE,ORG_UNIT,COMMON_COA,BUCKET
S,LEGT
YPE, ALM_COA_ID,';
```

2. Inside the PKG Body section, extend the existing IF condition with a new ELSEIF.

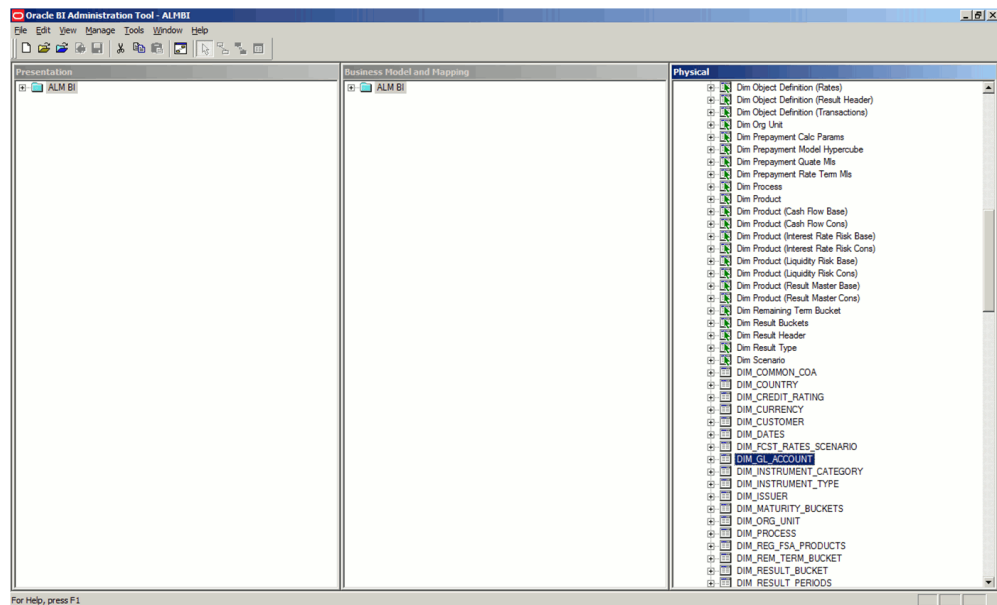
```
ELSIF V_BI_SETUP_TABLE.MEMBER_COL_NAME = 'ALM_COA_ID' THEN
V_JOIN_CLAUSE := V_BISETUP_JOIN_COLUMN || ' = CONS_RES_DTL.ALM_COA_ID AND
'|
V_BI_SETUP_TABLE.DIM_TABLE_NAME || '.F_LATEST_RECORD_INDICATOR = ''Y'' ';
```

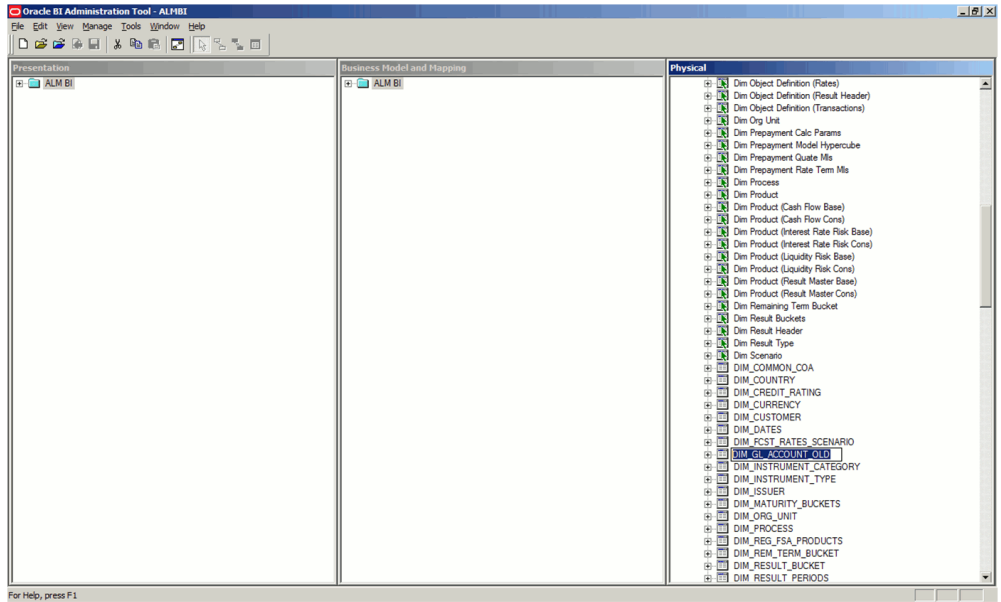
Once the above changes are complete, recompile and execute the package.

## Case 2:

When the new product dimension is DIM\_GL\_ACCOUNT, the following changes are required in OBIEE Repository:

1. Rename existing DIM\_GL\_ACCOUNT table name to DIM\_GL\_ACCOUNT\_OLD.

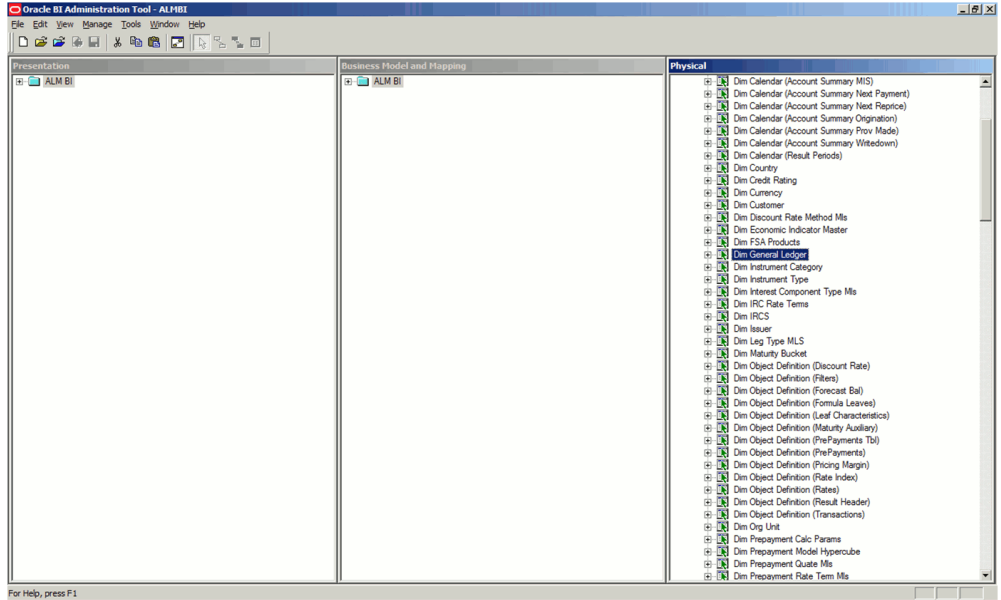




2. Rename the DIM\_COMMON\_COA to DIM\_GL\_ACCOUNT in the same way it has been stated above for DIM\_PRODUCT.
3. Rename every column of DIM\_COMMON\_COA in the following way:

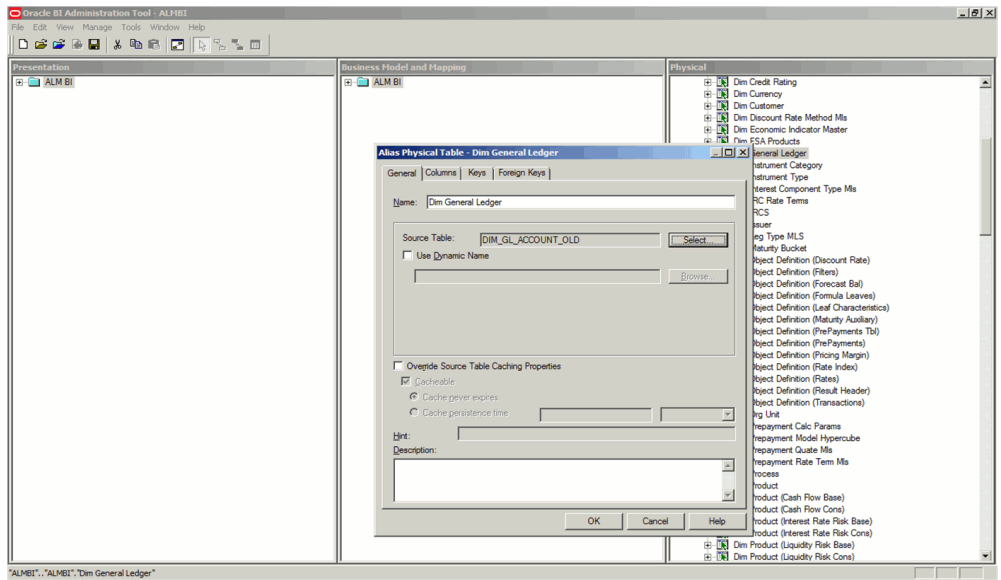
N\_COMMON\_COA\_ID -> N\_GL\_ACCOUNT\_ID  
 N\_COMMON\_COA\_SKEY -> N\_GL\_ACCOUNT\_SKEY  
 V\_COMMON\_COA\_NAME -> V\_GL\_ACCOUNT\_NAME  
 N\_COMMON\_COA\_ID\_LEVEL20 -> N\_GL\_ACCOUNT\_ID\_LEVEL20  
 N\_COMMON\_COA\_ID\_LEVEL19 -> N\_GL\_ACCOUNT\_ID\_LEVEL19  
 N\_COMMON\_COA\_ID\_LEVEL18 -> N\_GL\_ACCOUNT\_ID\_LEVEL18  
 N\_COMMON\_COA\_ID\_LEVEL17 -> N\_GL\_ACCOUNT\_ID\_LEVEL17  
 N\_COMMON\_COA\_ID\_LEVEL16 -> N\_GL\_ACCOUNT\_ID\_LEVEL16  
 N\_COMMON\_COA\_ID\_LEVEL15 -> N\_GL\_ACCOUNT\_ID\_LEVEL15  
 N\_COMMON\_COA\_ID\_LEVEL14 -> N\_GL\_ACCOUNT\_ID\_LEVEL14  
 N\_COMMON\_COA\_ID\_LEVEL13 -> N\_GL\_ACCOUNT\_ID\_LEVEL13  
 N\_COMMON\_COA\_ID\_LEVEL12 -> N\_GL\_ACCOUNT\_ID\_LEVEL12  
 N\_COMMON\_COA\_ID\_LEVEL11 -> N\_GL\_ACCOUNT\_ID\_LEVEL11  
 N\_COMMON\_COA\_ID\_LEVEL10 -> N\_GL\_ACCOUNT\_ID\_LEVEL10  
 N\_COMMON\_COA\_ID\_LEVEL09 -> N\_GL\_ACCOUNT\_ID\_LEVEL09  
 N\_COMMON\_COA\_ID\_LEVEL08 -> N\_GL\_ACCOUNT\_ID\_LEVEL08  
 N\_COMMON\_COA\_ID\_LEVEL07 -> N\_GL\_ACCOUNT\_ID\_LEVEL07  
 N\_COMMON\_COA\_ID\_LEVEL06 -> N\_GL\_ACCOUNT\_ID\_LEVEL06  
 N\_COMMON\_COA\_ID\_LEVEL05 -> N\_GL\_ACCOUNT\_ID\_LEVEL05  
 N\_COMMON\_COA\_ID\_LEVEL04 -> N\_GL\_ACCOUNT\_ID\_LEVEL04  
 N\_COMMON\_COA\_ID\_LEVEL03 -> N\_GL\_ACCOUNT\_ID\_LEVEL03  
 N\_COMMON\_COA\_ID\_LEVEL02 -> N\_GL\_ACCOUNT\_ID\_LEVEL02  
 N\_COMMON\_COA\_ID\_LEVEL01 -> N\_GL\_ACCOUNT\_ID\_LEVEL01  
 V\_COMMON\_COA\_NAME\_LEVEL20 -> V\_GL\_ACCOUNT\_NAME\_LEVEL20  
 V\_COMMON\_COA\_NAME\_LEVEL19 -> V\_GL\_ACCOUNT\_NAME\_LEVEL19  
 V\_COMMON\_COA\_NAME\_LEVEL18 -> V\_GL\_ACCOUNT\_NAME\_LEVEL18  
 V\_COMMON\_COA\_NAME\_LEVEL17 -> V\_GL\_ACCOUNT\_NAME\_LEVEL17  
 V\_COMMON\_COA\_NAME\_LEVEL16 -> V\_GL\_ACCOUNT\_NAME\_LEVEL16  
 V\_COMMON\_COA\_NAME\_LEVEL15 -> V\_GL\_ACCOUNT\_NAME\_LEVEL15  
 V\_COMMON\_COA\_NAME\_LEVEL14 -> V\_GL\_ACCOUNT\_NAME\_LEVEL14  
 V\_COMMON\_COA\_NAME\_LEVEL13 -> V\_GL\_ACCOUNT\_NAME\_LEVEL13  
 V\_COMMON\_COA\_NAME\_LEVEL12 -> V\_GL\_ACCOUNT\_NAME\_LEVEL12  
 V\_COMMON\_COA\_NAME\_LEVEL11 -> V\_GL\_ACCOUNT\_NAME\_LEVEL11  
 V\_COMMON\_COA\_NAME\_LEVEL10 -> V\_GL\_ACCOUNT\_NAME\_LEVEL10  
 V\_COMMON\_COA\_NAME\_LEVEL09 -> V\_GL\_ACCOUNT\_NAME\_LEVEL09  
 V\_COMMON\_COA\_NAME\_LEVEL08 -> V\_GL\_ACCOUNT\_NAME\_LEVEL08  
 V\_COMMON\_COA\_NAME\_LEVEL07 -> V\_GL\_ACCOUNT\_NAME\_LEVEL07  
 V\_COMMON\_COA\_NAME\_LEVEL06 -> V\_GL\_ACCOUNT\_NAME\_LEVEL06  
 V\_COMMON\_COA\_NAME\_LEVEL05 -> V\_GL\_ACCOUNT\_NAME\_LEVEL05  
 V\_COMMON\_COA\_NAME\_LEVEL04 -> V\_GL\_ACCOUNT\_NAME\_LEVEL04  
 V\_COMMON\_COA\_NAME\_LEVEL03 -> V\_GL\_ACCOUNT\_NAME\_LEVEL03  
 V\_COMMON\_COA\_NAME\_LEVEL02 -> V\_GL\_ACCOUNT\_NAME\_LEVEL02  
 V\_COMMON\_COA\_NAME\_LEVEL01 -> V\_GL\_ACCOUNT\_NAME\_LEVEL01

4. Double click on the alias table **Dim General Ledger** in physical layer.

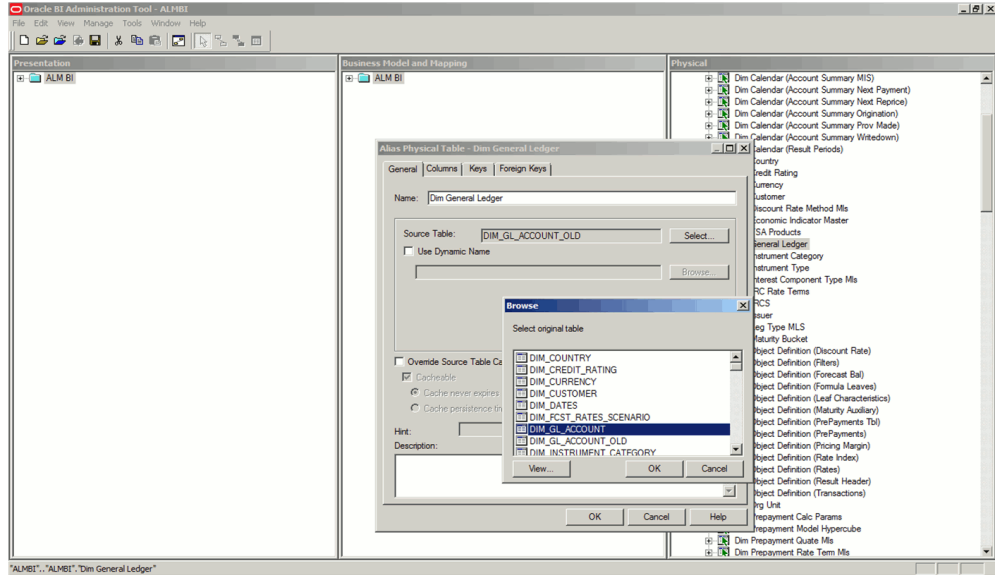


Source Table is displayed as DIM\_GL\_ACCOUNT\_OLD.

5. Click the **Select** button next to the Source table name.



6. Select the physical table DIM\_GL\_ACCOUNT and click **OK** and then **OK** again.



7. Save the Repository file.
8. Start the BI Server.

## Execution

Changes required in Database layer:

Changes to the Database layer can be achieved in two ways:

- Batch Execution

Follow the steps mentioned in the section Case 1, page B-2 of 'Change of Product Dimension through Batch Execution'.

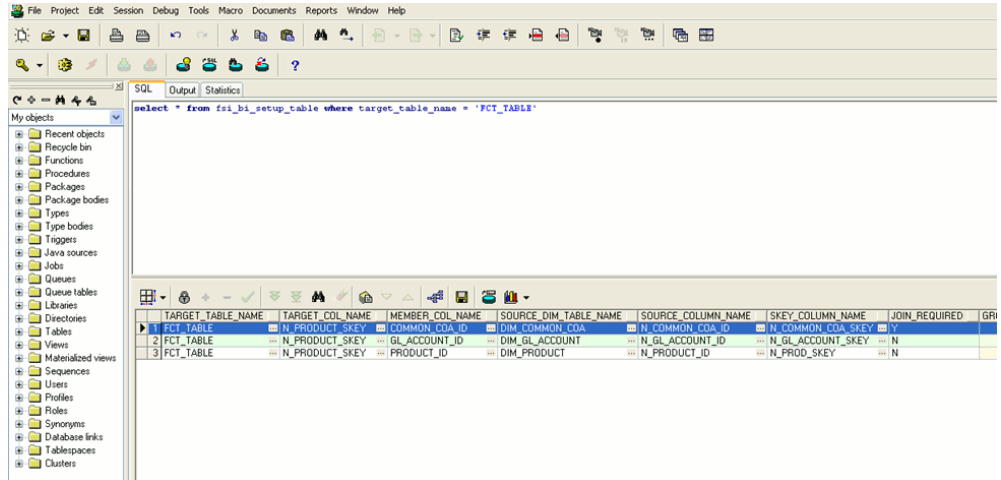
**Note:** The following parameter list needs to be provided when changing from DIM\_COMMON\_COA to DIM\_GL\_ACCOUNT:

'DIM\_GL\_ACCOUNT', 'N\_GL\_ACCOUNT\_ID',  
'GL\_ACCOUNT\_ID', and 'N\_GL\_ACCOUNT\_SKEY'.

- Manual Execution

1. Execute the following query and it will return three rows as seen in the following screen shot.



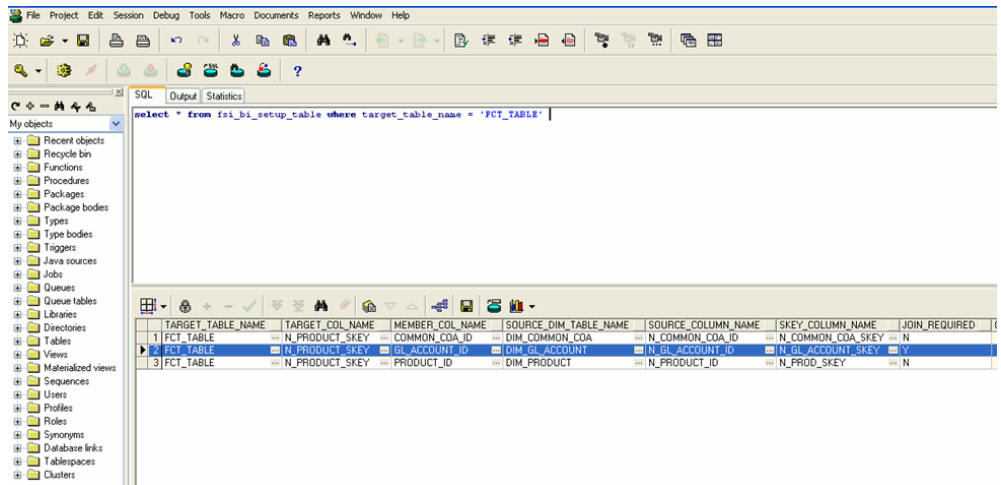


By default the JOIN\_REQUIRED column will have 'Y' for the row where SOURCE\_DIM\_TABLE\_NAME='DIM\_COMMON\_COA'.

- Execute the following statements to change the value of JOIN\_REQUIRED column for DIM\_GL\_ACCOUNT.

```
update fsi_bi_setup_table set JOIN_REQUIRED='N' where
target_table_name='FCT_TABLE' and
SOURCE_DIM_TABLE_NAME='DIM_COMMON_COA';
update fsi_bi_setup_table set JOIN_REQUIRED='Y' where
target_table_name='FCT_TABLE' and
SOURCE_DIM_TABLE_NAME='DIM_GL_ACCOUNT';
```

- Commit the transaction.

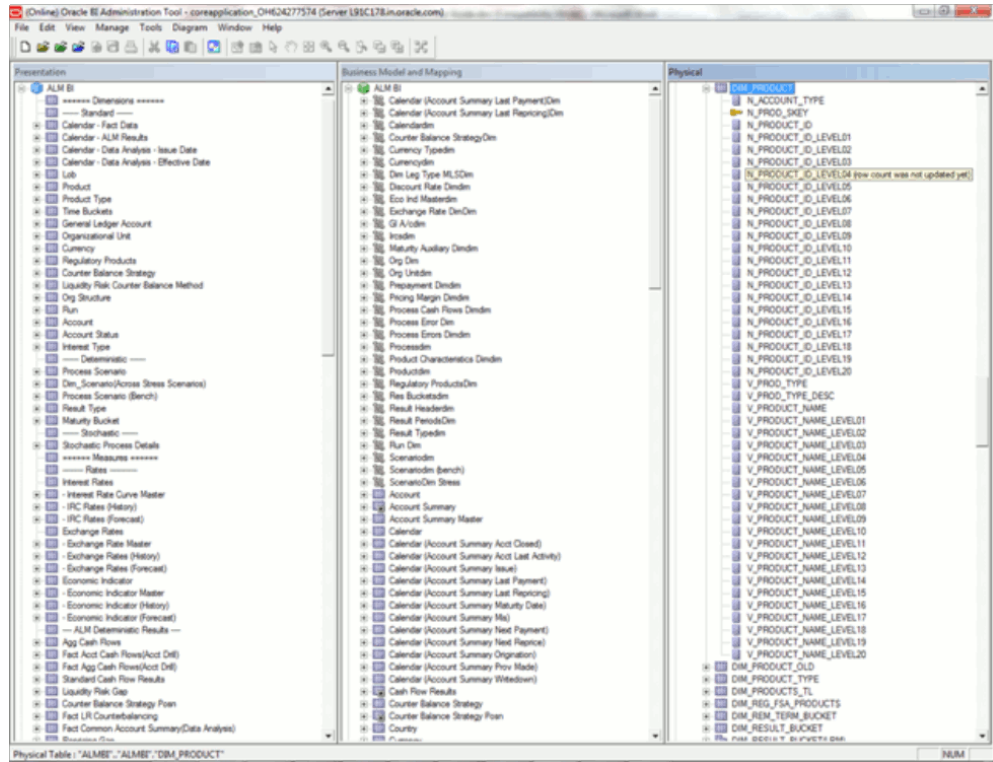


### Case 3:

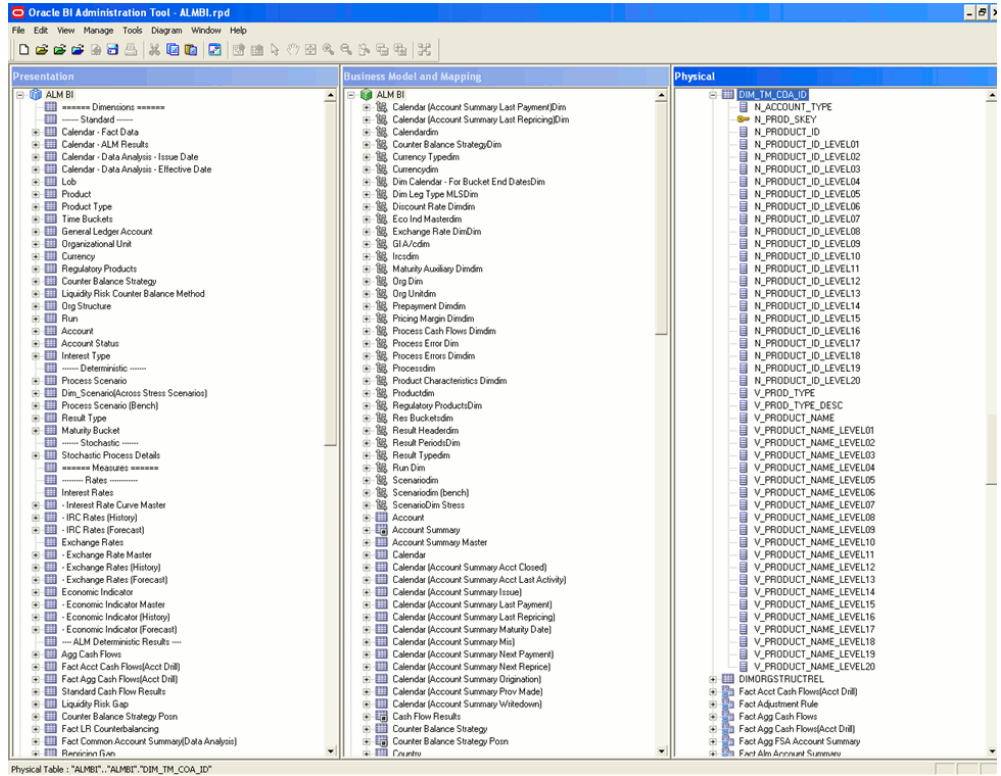
When the product dimension needs to be changed from DIM\_PRODUCT to User defined dimension (for example DIM\_TM\_COA\_ID), the following changes are

required in OBIEE Repository:

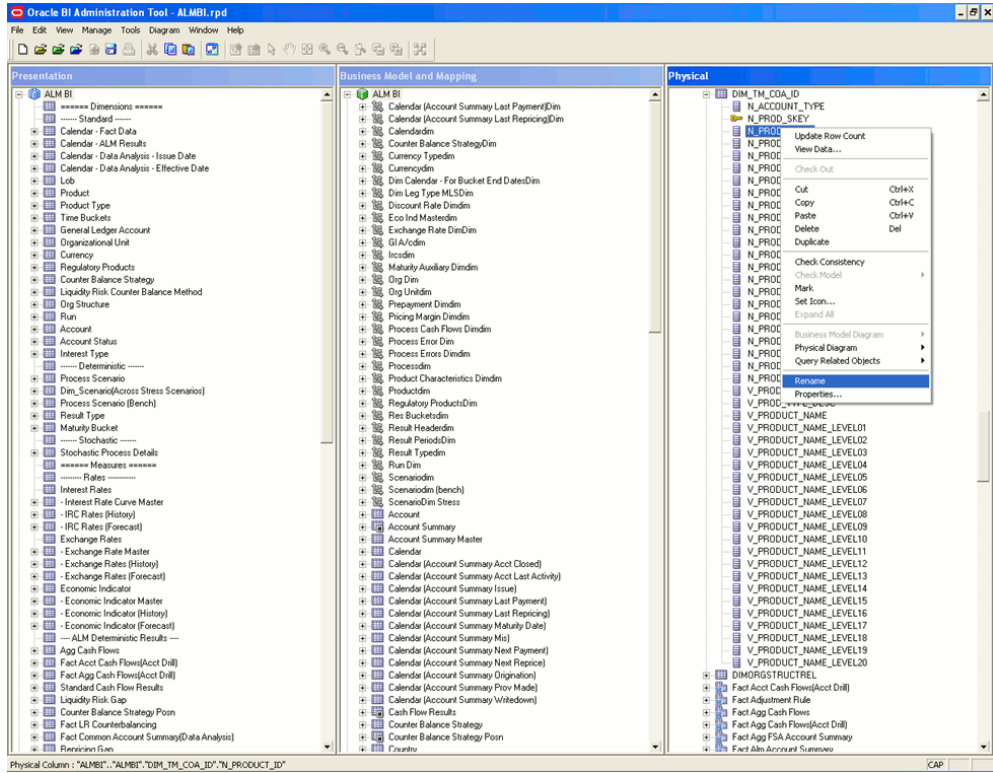
1. Repository physical layer will have DIM\_PRODUCT.



2. Rename the table name from DIM\_PRODUCT to DIM\_TM\_COA\_ID.



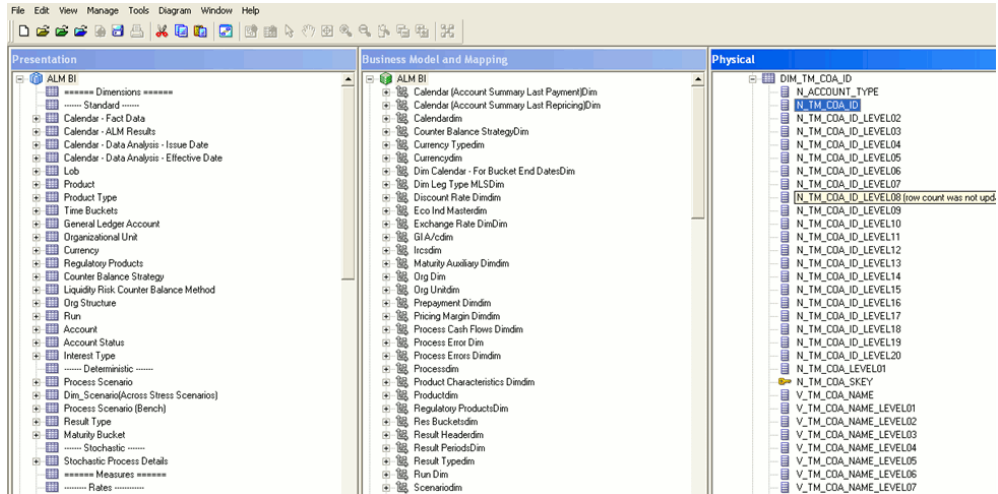
3. Rename every column name of the DIM\_PRODUCT from 'PRODUCT' to 'TM\_COA'.



```

N_PRODUCT_ID -> N_TM_COA_ID
N_PRODUCT_SKEY -> N_TM_COA_SKEY
V_PRODUCT_NAME -> V_TM_COA_NAME
N_PRODUCT_ID_LEVEL20 -> N_TM_COA_ID_LEVEL20
N_PRODUCT_ID_LEVEL19 -> N_TM_COA_ID_LEVEL19
N_PRODUCT_ID_LEVEL18 -> N_TM_COA_ID_LEVEL18
N_PRODUCT_ID_LEVEL17 -> N_TM_COA_ID_LEVEL17
N_PRODUCT_ID_LEVEL16 -> N_TM_COA_ID_LEVEL16
N_PRODUCT_ID_LEVEL15 -> N_TM_COA_ID_LEVEL15
N_PRODUCT_ID_LEVEL14 -> N_TM_COA_ID_LEVEL14
N_PRODUCT_ID_LEVEL13 -> N_TM_COA_ID_LEVEL13
N_PRODUCT_ID_LEVEL12 -> N_TM_COA_ID_LEVEL12
N_PRODUCT_ID_LEVEL11 -> N_TM_COA_ID_LEVEL11
N_PRODUCT_ID_LEVEL10 -> N_TM_COA_ID_LEVEL10
N_PRODUCT_ID_LEVEL09 -> N_TM_COA_ID_LEVEL09
N_PRODUCT_ID_LEVEL08 -> N_TM_COA_ID_LEVEL08
N_PRODUCT_ID_LEVEL07 -> N_TM_COA_ID_LEVEL07
N_PRODUCT_ID_LEVEL06 -> N_TM_COA_ID_LEVEL06
N_PRODUCT_ID_LEVEL05 -> N_TM_COA_ID_LEVEL05
N_PRODUCT_ID_LEVEL04 -> N_TM_COA_ID_LEVEL04
N_PRODUCT_ID_LEVEL03 -> N_TM_COA_ID_LEVEL03
N_PRODUCT_ID_LEVEL02 -> N_TM_COA_ID_LEVEL02
N_PRODUCT_ID_LEVEL01 -> N_TM_COA_ID_LEVEL01
V_PRODUCT_NAME_LEVEL20 -> V_TM_COA_NAME_LEVEL20
V_PRODUCT_NAME_LEVEL19 -> V_TM_COA_NAME_LEVEL19
V_PRODUCT_NAME_LEVEL18 -> V_TM_COA_NAME_LEVEL18
V_PRODUCT_NAME_LEVEL17 -> V_TM_COA_NAME_LEVEL17
V_PRODUCT_NAME_LEVEL16 -> V_TM_COA_NAME_LEVEL16
V_PRODUCT_NAME_LEVEL15 -> V_TM_COA_NAME_LEVEL15
V_PRODUCT_NAME_LEVEL14 -> V_TM_COA_NAME_LEVEL14
V_PRODUCT_NAME_LEVEL13 -> V_TM_COA_NAME_LEVEL13
V_PRODUCT_NAME_LEVEL12 -> V_TM_COA_NAME_LEVEL12
V_PRODUCT_NAME_LEVEL11 -> V_TM_COA_NAME_LEVEL11
V_PRODUCT_NAME_LEVEL10 -> V_TM_COA_NAME_LEVEL10
V_PRODUCT_NAME_LEVEL09 -> V_TM_COA_NAME_LEVEL09
V_PRODUCT_NAME_LEVEL08 -> V_TM_COA_NAME_LEVEL08
V_PRODUCT_NAME_LEVEL07 -> V_TM_COA_NAME_LEVEL07
V_PRODUCT_NAME_LEVEL06 -> V_TM_COA_NAME_LEVEL06
V_PRODUCT_NAME_LEVEL05 -> V_TM_COA_NAME_LEVEL05
V_PRODUCT_NAME_LEVEL04 -> V_TM_COA_NAME_LEVEL04
V_PRODUCT_NAME_LEVEL03 -> V_TM_COA_NAME_LEVEL03
V_PRODUCT_NAME_LEVEL02 -> V_TM_COA_NAME_LEVEL02
V_PRODUCT_NAME_LEVEL01 -> V_TM_COA_NAME_LEVEL01

```



4. Save the Repository file.
5. Start the BI Server.

### Database Layer Changes

The below mentioned changes are required in Database layer. These can be applied in these two ways:

- Batch Execution
- Manual SQL Execution

### Change of Product Dimension through Batch Execution

Database component used to change the product dimension or any other user-defined product dimension is FN\_ALM\_BI\_SET\_USER\_DEF\_DIM - Oracle database function. Table used by the Change of Product Dimension Process is FSI\_BI\_SETUP\_TABLE. This table stores the source Dimension table name, source Column name, member column name, and Surrogate Key Column Name with the Join required flag. The flag JOIN\_REQUIRED = 'Y' represents the active dimension to be considered for ALMBI Transformation as shown below:

	TARGET_TABLE_NAME	TARGET_COL_NAME	MEMBER_COL_NAME	SOURCE_DIM_TABLE_NAME	SOURCE_COLUMN_NAME	SKEY_COLUMN_NAME	JOIN_REQUIRED
1	FCT_TABLE	N_PRODUCT_SKEY	COMMON_COA_ID	DIM_COMMON_COA	N_COMMON_COA_ID	N_COMMON_COA_SKEY	N
2	FCT_TABLE	N_PRODUCT_SKEY	GL_ACCOUNT_ID	DIM_GL_ACCOUNT	N_GL_ACCOUNT_ID	N_GL_ACCOUNT_SKEY	N
3	FCT_TABLE	N_PRODUCT_SKEY	PRODUCT_ID	DIM_PRODUCT	N_PRODUCT_ID	N_PROD_SKEY	N
4	FCT_TABLE	N_PRODUCT_SKEY	TM_COA_ID	DIM_TM_COA_ID	N_TM_COA_ID	N_TM_COA_SKEY	Y

Users must create Batch Process for changing the product dimension. This process is explained in section Executing the Change of Product Dimension. The procedure takes Source Dimension Table Name, Source Column Name, and Member Column Name as additional parameters. Source Dimension Table Name is mandatory where as Source Column Name and Member Column Name are optional, if a record with Source Dimension table Name already exists in FSI\_BI\_SETUP\_TABLE. This process can also

be run using the Simplified Batch window.

### Executing the Change of Product Dimension

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI. Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to section How to Define a Batch, page E-1.

To define a new task for a Batch definition:

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.

2. Click **Add (+)** button from the *Task Details* grid.  
The *Task Definition* window is displayed.

3. Enter the **Task ID** and **Description**.

4. Select **Transform Data** component from the drop down list.

5. Select the following from the Dynamic Parameters list:

- **Datastore Type** - Select the appropriate datastore type from the list.
- **Datastore Name** - Select the appropriate datastore name from the list.
- **IP address** - Select the IP address from the list.
- **Rule Name** - Select FN\_ALM\_BI\_SET\_USER\_DEF\_DIM from the drop down list.

(This is a seeded Data Transformation procedure installed as part of the ALM BI application. If you don't see this procedure in the list, contact Oracle support).

- **Parameter List** - These are comma-separated values of Source Dimension Table Name, Source Column Name, Member Column Name, and Skey Column Name. For example:  
'DIM\_TM\_COA\_ID','N\_TM\_COA\_ID','TM\_COA\_ID','N\_TM\_COA\_SKEY'.

6. Click **Save**.

The Task definition is saved for the selected Batch.

7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of OFSAAI *Operations* module.

**Note:** This process can also be run using the Simplified Batch user interface. In the optional parameters field within the Simplified Batch window, specify the parameters mentioned above. For more details, refer to section Simplified Batch Execution, page D-1.

### Checking the Execution Status

The status of execution can be monitored using the *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in Batch Monitor are:

- N - Not Started
- O - On Going
- F - Failure
- S - Success

The *Event Log* window in *Batch Monitor* provides logs for execution with the top row being the most recent. If there is any error during execution, it will get listed here. Even if you see Successful as the status in Batch Monitor it is advisable to go through the Event Log and re-check if there are any errors.

Alternatively, the execution log can be accessed on the application server in the following directory *\$FIC\_DB\_HOME/log/date*. The file name will have the Batch Execution ID.

The database level operations log can be accessed by querying the *FSI\_MESSAGE\_LOG* table. The Batch Run ID column can be filtered for identifying the relevant log. (This is the same log you see in the Event Log window.)

Check the **.profile** file in the installation home if you are unable to navigate to the above mentioned locations.

Change of Product Dimension can also be directly executed on the database through SQLPLUS.

Details are:

- **Function Name:** FN\_ALM\_BI\_SET\_USER\_DEF\_DIM
- **Parameters:** BATCH\_RUN\_ID, MIS\_DATE, DIMTABLENAME, SOURCECOLNAME, MEMBERCOLNAME, and SKEYCOLNAME.
- **Sample Parameter Values:** 'Batch1', '20130310', 'DIM\_TM\_COA\_ID', 'N\_TM\_COA\_ID', 'TM\_COA\_ID', and 'N\_TM\_COA\_SKEY'.

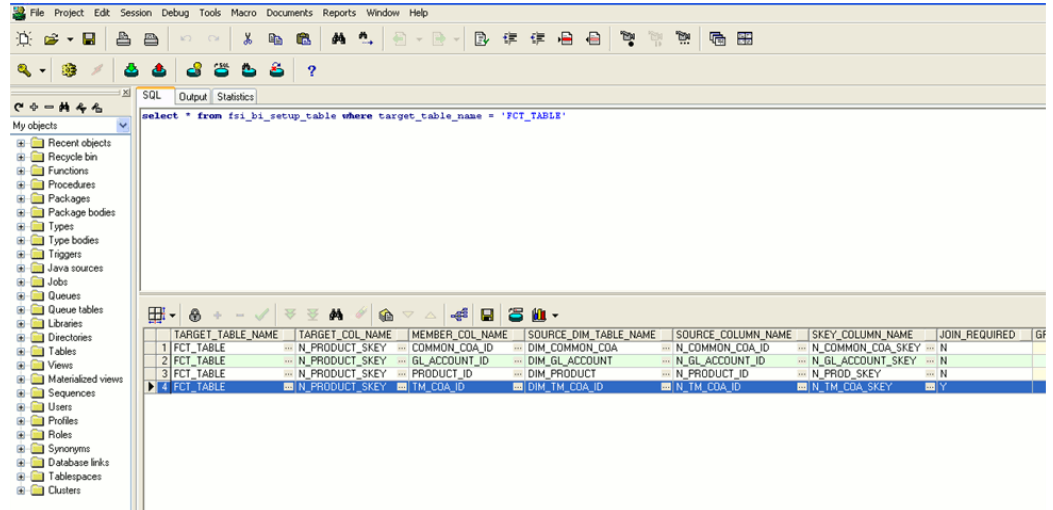
### Manual Change of Product Dimension



Execute the following queries

```
update fsi_bi_setup_table set JOIN_REQUIRED='N' where
target_table_name='FCT_TABLE' and SOURCE_DIM_TABLE_NAME='DIM_PRODUCT';

INSERT INTO FSI_BI_SETUP_TABLE
(target_table_name,target_col_name,member_col_name,source_dim_table_name
,source_column_name,key_column_name,join_required) VALUES
('FCT_TABLE','N_PRODUCT_SKEY','TM_COA_ID','DIM_TM_COA_ID','N_TM_COA_ID',
'N_TM_COA_SKEY','Y');
```





## Update Hierarchy System ID through Batch Execution

### Overview

Database component used to Update Hierarchy System ID is FN\_ALMBI\_UPDATE\_FLAT\_HIER - Oracle database function.

Table used by the Update Hierarchy System ID is SETUP\_MASTER.

	V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE
1	22	... PRODUCT_HIER1 ...	1000018711 ...
2	88	... ORG_UNIT_HIER1 ...	100573 ...
3	90	... GL_ACCOUNT_HIER1 ...	100574 ...
4	91	... COMMON_COA_HIER1 ...	100575 ...

Users must create Batch Process to Update Hierarchy System ID. This process is explained in Executing the Update Hierarchy System ID section.

- The procedure takes Component Code and Component Value as parameters and updates the SETUP\_MASTER table.
- This process can also be run using the Simplified Batch window.

### Executing the Update Hierarchy System ID

You can execute the function from the Operations (formerly Information Command Center (ICC) framework) module of OFSAAI, as mentioned below.

Define a new Batch and an underlying Task definition from the *Batch Maintenance* window of OFSAAI. For more information on defining a new Batch, refer to the section How to Define a Batch, page E-1.

To define a new task for a Batch definition:

## Procedure

1. Select the check box adjacent to the newly created Batch Name in the *Batch Maintenance* window.
2. Click Add (+) button from the *Task Details* grid. The *Task Definition* window is displayed.
3. Enter the **Task ID** and **Description**.
4. Select **Transform Data** component from the drop down list.
5. Select the following from the Dynamic Parameters list:
  - **Datastore Type** - Select the appropriate datastore type from the list.
  - **Datastore Name** - Select the appropriate datastore name from the list.
  - **IP address** - Select the IP address from the list.
  - **Rule Name** - Select FN\_ALMBI\_UPDATE\_FLAT\_HIER from the drop down list. (This is a seeded Data Transformation procedure installed as part of the ALM BI application. If you don't see this procedure in the list, contact Oracle support).
  - **Parameter List** - These are comma-separated values of componentCode and componentValue.
6. Click **Save**.

The Task definition is saved for the selected Batch.
7. Execute the Batch.

You can execute a Batch definition from the *Batch Execution* section of *OFSAAI Operations* module.

**Note:** This process can also be run using the Simplified Batch user interface. In the optional parameters field within the Simplified Batch window, specify the parameters mentioned above. For more details, refer to the section Simplified Batch Execution, page D-1.

Update Hierarchy System ID can also be directly executed on the database through SQLPLUS.

Details are:

- **Function Name:** FN\_ALMBI\_UPDATE\_FLAT\_HIER

- **Parameters:** BATCH\_RUN\_ID, MIS\_DATE, COMPONENTCODE, and COMPONENTVALUE.
- **Parameters:** BATCH\_RUN\_ID, MIS\_DATE, COMPONENTCODE, and COMPONENTVALUE.

## Checking the Execution Status

The status of execution can be monitored using the *Batch Monitor* section of *OFSAAI Operations* module.

The status messages in Batch Monitor are:

- **N** - Not Started
- **O** - On Going
- **F** - Failure
- **S** - Success

The *Event Log* window in *Batch Monitor* provides logs for execution with the top row being the most recent. If there is any error during execution, it will get listed here. Even if you see Successful as the status in Batch Monitor it is advisable to go through the Event Log and re-check if there are any errors.

Alternatively, the execution log can be accessed on the application server in the following directory *\$FIC\_DB\_HOME/log/date*. The file name will have the Batch Execution ID.

The database level operations log can be accessed by querying the *FSI\_MESSAGE\_LOG* table. The Batch Run ID column can be filtered for identifying the relevant log. (This is the same log you see in the Event Log window.)

Check the **.profile** file in the installation home if you are unable to navigate to the above mentioned locations.



---

## Simplified Batch Execution

This section describes how to setup and execute a simplified batch required for running ALM BI processes.

This appendix covers the following topics:

- Steps for Simplified Batch Execution

### Steps for Simplified Batch Execution

To execute a procedure through the Simplified Batch user interface, create a batch through the following steps:

1. From OFSAAI Home, navigate to **Financial Service Application > Administration > Simplified Batch**.
2. Click **Add** (Tool bar action item) to add a new Batch.
3. Enter the Name and Description of the Batch that you wish to add.
4. Select Folder Name and Access Type.
5. Select Batch Execution Type: Parallel or Sequential
  - Parallel Execution signifies the list of tasks to be executed in Parallel
  - Sequential Execution signifies the list of tasks to be executed in sequential order
6. Click **Select Task** (Tool bar action item in Task Details pane)
7. Select Task Type and Source. (Refer the following mapping for more information.)

Sl. No	Procedure	Task Type	Folder or Source	Task Selector/Rule Name
1	Hierarchy Flattening Process	Transform Data	Not Applicable	batch_hierTransformation
2	ALMBI Transformation	Transform Data	Not Applicable	ALM_BI_TRANSFORMATION
3	Time Dimension Population	Transform Data	Not Applicable	Dim_Dates_Population
4	DIM RUN Population	Transform Data	Not Applicable	Populate_Dim_Run_ALM
5	Account Summary Population	Load Data	<select the appropriate source>	<Choose the T2T name for the instrument you want to process>

8. Click **Search** to view list of Tasks based on the Task type.
9. In Task Selector pane, select Task. Drag and drop into the right pane. (That is, Rule Name which is a seeded Data Transformation procedure installed as part of the OFS ALM Analytics application installer. If you don't see this procedure in the list, contact Oracle support.)

**Note:** User can deselect the task by drag and drop into the left pane.

10. Click the **OK** button.
11. In the Task details pane, select the Task by clicking on the check box and enter the optional parameters. Here the optional parameters would be the same parameter list as mentioned in the respective batch execution processes.
12. Click **Save**.
13. Select the Batch you created in the earlier step by clicking on the check box in the *Simplified Batch Summary* window.
14. Click **Run** to execute the Batch.



---

## How to Define a Batch

### Batch Definition

Create a batch from the *OFSAAI Batch Maintenance* screen as follows:

#### Defining a Batch

1. From the OFSAAI Home menu, navigate to **Operations > Batch Maintenance**.
2. In the *Batch Maintenance* window, Select '+' button from the *Batch Name* tool bar. The *New Batch Definition* window is displayed.
3. Enter the Batch details as tabulated.

---

Field	Description
Batch Name	<p>The <b>Batch Name</b> is auto generated by the system. You can edit to specify a Batch name based on the following conditions:</p> <ul style="list-style-type: none"><li>• The Batch Name should be unique across the Information Domain.</li><li>• The Batch Name must be alphanumeric and should not start with a number.</li><li>• The Batch Name should not exceed 41 characters in length.</li><li>• The Batch Name should not contain special characters "." and "-".</li></ul>

---

Field	Description
Batch Description	Enter a description for the Batch based on the Batch Name.
Duplicate Batch	(Optional) Select the check box to create a new Batch by duplicating the existing Batch details.  On selection, the <b>Batch ID</b> field is enabled.
Batch ID (If duplicate Batch is selected)	Select the required Batch ID from the list.  It is mandatory to specify the <b>Batch ID</b> if <b>Duplicate Batch</b> option is selected.
Sequential Batch	Select the check box if the Batch has to be created sequentially based on the task specified. For example, if there are 3 tasks defined in a Batch, task 3 should have precedence as task 2, and task 2 should have precedence as task 1.

4. Click **Save** to save the Batch definition details.

The new Batch definition details are displayed in the *Batch Name* section of *Batch Maintenance* window with the specified **Batch ID**.

---

## Troubleshooting

This section provides the troubleshooting tips for the problems that you may encounter while working in ALM BI.

This appendix covers the following topics:

- Solutions for Troubleshooting the Problems

### Solutions for Troubleshooting the Problems

**Problem:** Batch Failed to Execute.

**Solution:** Before executing a batch check if the following services are running on the application server (For more information on how to check if the services are up and on, and how to start the services if you find them not running, see *Oracle Financial Services Analytical Applications Infrastructure User Guide*).

- Iccserver
- Router
- AM
- Messageserver

**Problem:** SCD is not processing a particular Hierarchy.

**Solution:** If SCD wants to process a DIM\_PRODUCT hierarchy sys id (say 1000018711), then an entry should be available in the table SETUP\_MASTER as:

V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE
22	PRODUCT_HIER1	1000018711

For more information refer section Tables used by the SCD component, page 3-12.

**Problem:** During execution of the ALMBI Transformation the program may not complete successfully.

**Solution:** Check for the existence of the PROCESS\_ID and LAST\_RUN\_AS\_OF\_DATE combination in FSI\_PROCESS\_RUN\_HISTORY table.

The following SQL query can be executed to check the status:

```
"SELECT * FROM FSI_PROCESS_RUN_HISTORY"
```

**Problem:** Failed to execute ALMBI Transformation after the SCD process has run.

**Solution:** Execute DIM\_RUN Population, page 3-23 as mentioned in the section prior to ALMBI Transformation.

The following SQL Query can be executed to check the existence of process in DIM\_RUN table:

```
SELECT * FROM DIM_RUN WHERE V_RUN_ID = '<PROCESS_ID>'
```

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## Liquidity Gap Report Division between ALM and LRM

### Liquidity Gap Report Division between ALM and LRM

SI No.	Tab	Report	Report Applicable to
1	Liquidity Gap	Liquidity Gap Summary in Base Currency	Both ALM and LRM(Drill downs are LRM specific)
2		Liquidity Gap Summary in Reporting Currency / Local Currency	Both ALM and LRM(Drill downs are LRM specific)
3		Liquidity Gap Report (Base Currency)	Both ALM and LRM (Drill downs are LRM specific)

SI No.	Tab	Report	Report Applicable to
4		Liquidity Gap Report in Reporting Currency / Local Currency	Both ALM and LRM (Drill downs are LRM specific)
5		Detailed Bucket-Wise Gap Report (Base Currency)	LRM
6		Detailed Bucket-Wise Gap Report in Reporting Currency / Local Currency	LRM
7		Dynamic Balance Sheet (Base Currency)	LRM
8		Dynamic Balance Sheet in Reporting Currency / Local Currency	LRM
9	Liquidity Gap Across Time	Liquidity Gap across Time in Base Currency	Both ALM and LRM
10		Liquidity Gap across Time in Reporting Currency / Local Currency	Both ALM and LRM
11	Liquidity Gap Detail - Product	Liquidity Gap Detail - Product in Base Currency	ALM
12		Liquidity Gap Detail - Product in Consolidated Currency	ALM
13	Liquidity Gap Detail - Business Type	Liquidity Gap- Business type in Base Currency	ALM
14		Liquidity Gap- Business type in Consolidated Currency	ALM
15	Distribution Profile of Term Deposits	Distribution Profile of Term Deposits	ALM
16	Static Liquidity Ratio Report	Static Liquidity Ratio Report	ALM

<b>SI No.</b>	<b>Tab</b>	<b>Report</b>	<b>Report Applicable to</b>
17	Static Liquidity Ratio Across Time	Static Liquidity Ratio Across Time	ALM
18	Liquidity Gap across Stress Scenarios	Liquidity Gap across Stress Scenarios in Base Currency	Both ALM and LRM
19		Liquidity Gap across Stress Scenarios in Reporting Currency / Local Currency	Both ALM and LRM
20	Liquidity Ratio	Liquidity Ratios	LRM
21		Net Stable Funding Ratio Components	LRM
22		Liquidity Coverage Ratio Components	LRM
23		Liquidity Coverage Ratio By Significant Currencies	LRM
24		Liquidity Ratio Across Time	LRM
25		High Quality Liquid Assets	LRM
26		Cashflows By Product Type	LRM
27		High Quality Liquid Assets By Product	LRM
28		Cash Inflows By Product	LRM
29		Components of Liquidity Coverage Ratio	LRM
30		Liquidity Coverage Ratio Components by Significant Currency	LRM
31	Funding Concentration	Concentration of Funding Liabilities Across Counterparty	LRM
32		List of Assets By Significant Currencies	LRM

<b>SI No.</b>	<b>Tab</b>	<b>Report</b>	<b>Report Applicable to</b>
33		List of Liabilities by Significant Currencies	LRM
34	Interim Results	Interim Results Across Buckets	LRM
35		Interim Liquidity Gaps across Behavior Assumptions	LRM
36	Counterbalancing	Bucket-wise Net Gap Post Counterbalancing In Reporting Currency / Local Currency	LRM
37		Cumulative Gap Post Counterbalancing In Reporting Currency / Local Currency	LRM
38		Liquidity Gap Report adjusted for Counterbalancing Effects in Reporting Currency / Local Currency	LRM
39		Liquidity Gap Cumulative Report Adjusted For Counterbalancing Effects In Reporting Currency / Local Currency	LRM



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## How to Populate Common Account Summary Data Directly from Instrument Tables

### Common Account Summary Data Population from Instrument Tables

In order to meet the requirements of specific customers where the FCT\_COMMON\_ACCOUNT\_SUMMARY gets loaded directly through Instrument FSI\_D\_ tables, a single T2T definition as an example for Annuity table shall be provided, which moves data from FSI\_D\_ANNUIITY\_CONTRACTS table to FCT\_COMMON\_ACCOUNT\_SUMMARY table.

SI.No	Definition Name	Source Table	Destination Table
1	T2T_FCT_COMMON_ACCOUNT_ANNUIITY	FSI_D_ANNUIITY_CONTRACTS	FCT_COMMON_ACCOUNT_SUMMARY

This T2T should be copied for all applicable instrument tables where data movement from Instrument Table to Common Account Summary is required.

