Oracle® Financial Services Asset Liability Management Analytics

User Guide

Release 8.0.7.0.0

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Preface

Audience

Welcome to Release 8 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

Forward

This user guide documents OFSAA Asset Liability Management Analytics for all versions of release 8.

Some functional improvements have been introduced in various service packs and point releases within release 8.

This section documents the levels at which various functional enhancements to the Asset Liability Management Analytics application were first introduced.

Asset Liability Management Analytics release 8.0.7.0.0

- Support for option valuation transformation of results to BI
- Enhancements reports include: Shock Type prompt added to Table B report to select Shock type for given process, Option Market Value included in Balance Sheet Account Detail reports
- Reporting changes for Prepayment for Custom Dates using Remaining balance and De-annualised rate
- Reporting changes for handling Tiered Balance Interest Rate feature.

Asset Liability Management Analytics release 8.0.6.0.0

- IRRBB Material Currency report display for each legal entity and as of date

- A resident template to capture and report the required quantitative measures for the Basel Committee Standards on IRRBB Table B.

- Repricing Gap report is enhanced to include Limit Management

- Enhanced Rate Lock Option Cost Summary page of Funds Transfer Pricing report to include Org Term and Org Term Multiplier

- Product Parent-child Hierarchy creation

Asset Liability Management Analytics release 8.0.5.0.0

- Behavior Pattern Rule Report: Reports have been updated to include the Scenario based Behavior Pattern enhancement

- Support for OBIEE 12C: ALMBI RPD and catalog are upgraded to OBIEE 12.2.1.2.0 version

- Add new attributes in FCT_ALM_ACCOUNT_SUMMARY: Uptake of the new attributes for the Wholesale and Retail have been taken up in the RPD layer for Fact ALM Account Summary.

Asset Liability Management Analytics release 8.0.4.0.0

- Enhanced Audit report to support Inflation Indexed Instruments

Documentation Accessibility

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Related Documents

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.

Conventions

The following text conventions are used in this document:

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.

Convention	Meaning
italic	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.
`monospace`	Monospace type indicates commands within a paragraph, URLs, code in examples, text that appears on the screen, or text that you enter.

Contents

1 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) results, thereby unleashing the power of back office data and turning it into fully operational intelligence.

The features of ALMBI application are as follows:

- Wide functional coverage for ALM, FTP, intelligence.

- Designed 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 and 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 the 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 out of the box dashboards and seeded reports which provide users with a head-start in developing their organization specific ALM, FTP, and related BI content.

2 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 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 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:
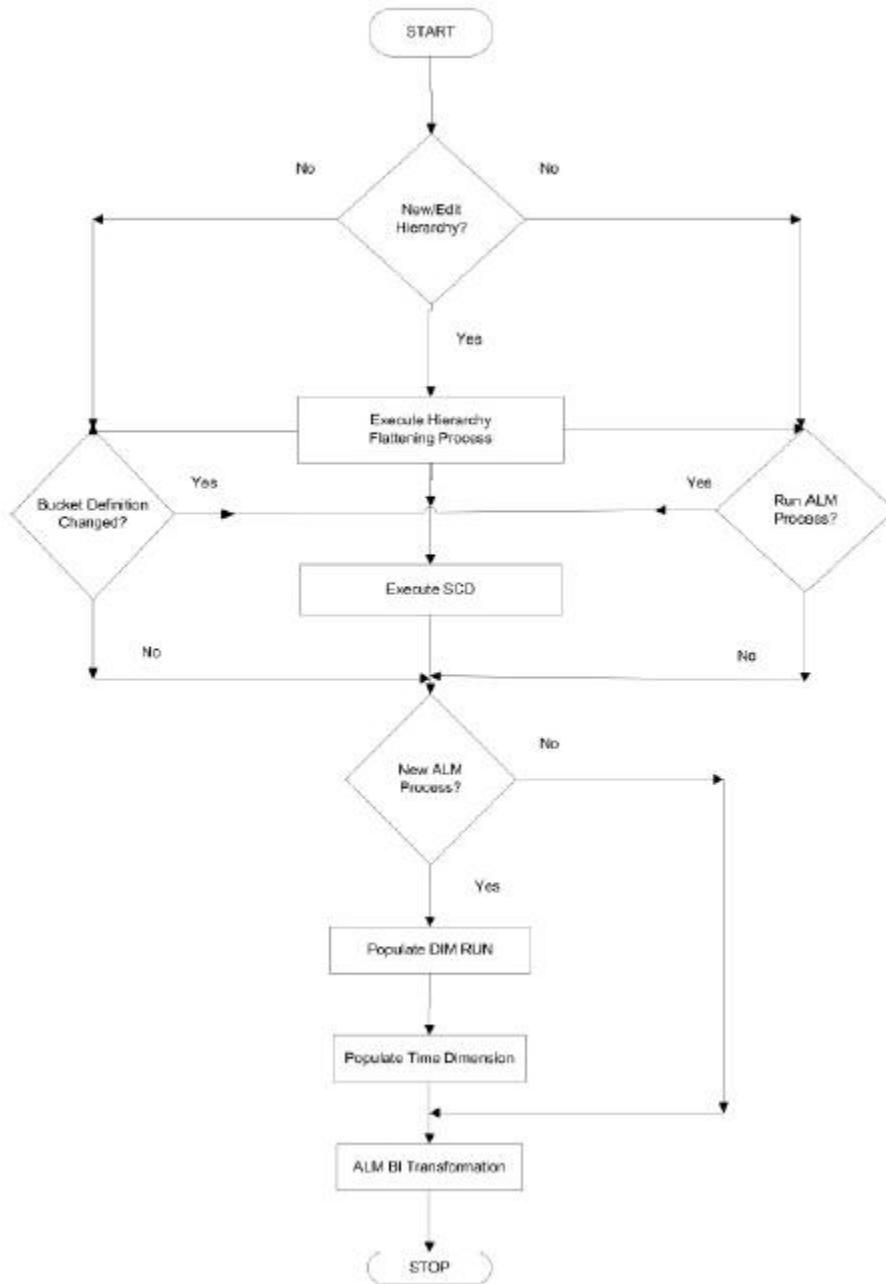
The end to end data movement process is typically managed through execution of one or more Batch processes. The recommended approach is to define two batch processes to perform ALMBI Transformation, as follows:

ALMBI Batch1, with a single Task consists 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 or when edits are made to a Hierarchy, follow these steps:

Run Hierarchy Flattening

Run Dimension Table Population and Slowly Changing Dimension Processing

Populate the Dimension Run table

Run ALM Results Transformation

Case 2 - When the active time bucket definition has been changed. Following these steps:

Run Dimension Table Population and Slowly Changing Dimension Processing

Run ALM Results Transformation

Case3 - When a new ALM Process is created. Follow these steps:

Run Dimension Table Population and Slowly Changing Dimension Processing

Populate the Dimension Run table

Run ALM Results Transformation

3 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.

Figure 3–1 Dimension Population
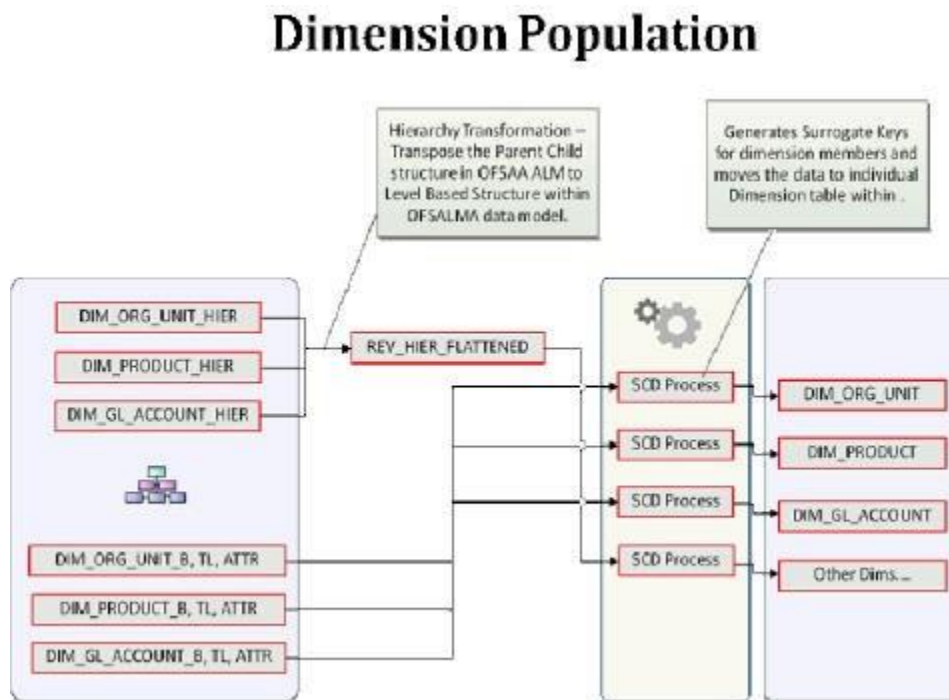
The Dimension Population process has the following two components:

Hierarchy Flattening

Dimension Table Population

Hierarchy Flattening

The following topics are covered in this section:

- Overview of Hierarchy Flattening Process

- Prerequisites and Troubleshooting

- Tables Used by the Hierarchy Flattening Process

- Executing the Hierarchy Flattening Process

- Checking the Execution Status

Overview of Hierarchy Flattening Process

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 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 Dimension Population 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 flattering 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:

- REV_BATCHHIERFLATTEN — Oracle database function

- 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

The following are the pre-requisites and troubleshooting steps:

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.

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.

- 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.

- 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).

- 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).

2. 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.

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 how to start the services if you find them not running, refer to the *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

4. Users must create Batch Processes for executing the flattening and movement procedures. This process is explained in the section Executing the Hierarchy Flattening Transformation.

   - The flattening procedure takes Dimension ID and Hierarchy sys ID as additional parameters; Dimension ID is mandatory whereas 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

The following are the 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.

To define a new task for a Batch definition:

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

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

The *Task Definition* window is displayed.

3. Enter the Task ID and Description.

4. Select Transform Data from the drop-down list.

5. Select the following from the Dynamic Parameters drop-down list:

- Datastore Type - Select the appropriate datastore type from the drop-down list:

- Datastore Name - Select the appropriate datastore name from the drop-down list.

- IP address - Select the IP address from the drop-down 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:

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 the Dimension ID column to process the dimension name and description:

SELECT B.DIMENSION_ID, T.DIMENSION_NAME, T.DESCRIPTION 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 this 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. You must create separate Batches for each Dimension.

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.

Figure 3–2 Hierarchy ID Values

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

1. 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'

Click Save.

The Task definition is saved for the selected Batch.

6. 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.

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:** 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.

The first paragraph should contain the command overview or a short description of the reference information.

Checking the Execution Status

The status of execution can be monitored using the Batch Monitor section of the 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 these 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
- Prerequisites
- Tables Used by the SCD Component
- Executing the SCD Component
- Checking the Execution Status

- List of Dimension Tables

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 into 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.

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:

In this example:

Table 3–1

N_PRODUCT_SKEY	V_PRODUCT_NAME	**D_START_DATE**	D_END_DATE	F_LATEST_RECORD_INDICATOR
1	Personal Loan	5/31/2010	12/31/9999	Y

- 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 as shown in the following table:

Table 3–2

N_PRODUCT_SKEY	V_PRODUCT_NAME	D_START_DATE	D_END_DATE	F_LATEST_RECORD_INDICATOR
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 will be preserved then the V_PRODUCT_NAME column must 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:

Table 3–3

N_PRODUCT_SKEY	V_PRODUCT_NAME	D_START_DATE
1	Personal Loan	5/31/2010
1	Personal Loan	6/30/2010

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

Following are the pre-requisites:

The hierarchy flattening process has been run.

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 listed in the following table:

Table 3–4

V_COMPONENT DESC	Meaning
PRODUCT_HIER1	Signifies the PRODUCT dimension
ORG_UNIT_HIER11	Signifies the ORG UNIT dimension

Table 3–4

V_COMPONENT DESC	Meaning
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 a 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.

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

These tables are described in teh following sections:

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:

- V_COMPONENT_CODE - This column acts as a primary key.
- V_COMPONENT_DESC - This column contains a standard value used within the database view for a flattened hierarchy.
- 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_tlt 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.

Hierarchy Management Page

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.

Table 3–5

V_COMPONENT_CODE	V_COMPONENT_DESCRIPTION	V_COMPONENT_VALUE
22	PRODUCT_HIER1	1000018711
88	ORG_UNIT_HIER1	100573
90	GL_ ACCOUNT_HIER1	100574
91	COMMON_COA_HIER1	100575

SYS_TBL_MASTER

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

Table 3–6

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.
TBL_NM	VARCHAR2(30) NOT NULL	Dimension Table Name
STG_TBL_NM	VARCHAR2(30) NOT NULLL	Staging Table Name
SRC_PRTY	NUMBER(2) NULL	Priority of the Source when multiple sources are mapped to the same target
		The sequence in which the various sources for the DIMENSION will be
SRC_PROC_SEQ	NUMBER(2) NOT NULL	taken up for 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) NOT 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

Table 3–7

Column Name	Data Type

Table 3–7

MAP_REF_NUM	NUMBER(3) NOT NULL
TBL_NM	VARCHAR2(30) NOT NULL
STG_TBL_NM	VARCHAR2(30) NOT NULL
SRC_PRTY	NUMBER(2)

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.

Table 3–8

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) NOT 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:

- PK - Primary Dimension Value (may be multiple for a given "Mapping ReferenceNumber")

- SK - Surrogate Key

- DA - Dimensional Attribute (may be multiple for a given "Mapping Reference Number")

- SD - Start Date

- ED - End Date

- LRI - Latest Record Indicator (Current Flag)

- CSK - Current Surrogate Key

- PSK - Previous Surrogate Key

- SS - Source Key

- LUD - Last Updated Date / Time

- LUB - Last Updated By

Example: The following data is inserted by the application installer for the Product Dimension.

Table 3–9

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	

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 must be inserted to this table manually.

DIM_<dimensionname>_V - The database view which SCD uses as the source.

Example:

Dim_products_V

These views come as part of the application installation.

For any new dimension added, a View will have to be created similar to DIM_PRODUCTS_V.

DIM_<dimensionname> — Output table to which SCD writes the dimension data. A sequence should be added for every user-defined dimension.

Example:

create sequence SEQ_DIM_<DIM> minvalue 1 maxvalue 999999999999999999999999999 increment by 1

Executing the SCD Component

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.

To define a new task for a Batch definition:

Procedure

Select the checkbox adjacent to the newly created Batch Name in the Batch Maintenance window.

1. Click Add (+) from the Task Details grid. The Task Definition window is displayed.

2. Enter the Task ID and Description.

3. Select Run Executable from the drop-down list.

4. Select the following from the Dynamic Parameters drop-down list:

5. Executable - scd,<map_ref_num>

   For example, scd, 125.

   A third optional parameter (N/Y) passed during SCD execution (like SCD,<map_ref_no>,<N/Y>) determines if a soft delete should be executed on for old records. The default parameter value is 'N'. For example, if the records are not part of the STG tables and SCD is executed with a parameter 'Y', then the older records in the DIM table will get soft deleted by setting the LRI indicator to 'N'.
   Use the following table to identify the map_ref_num to be used, while executing the SCD process.

Table 3–10

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>
270	DIM_ORG_STRUCTURE

- Wait - When the file is being executed, you can either wait till the execution is complete or proceed with the next task. Select the checkbox for 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).

  Click Save.

  The Task definition is saved for the selected Batch.

6. Execute the Batch.

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

   You cannot execute the 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 <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:

- Re-running an existing ALM Process for the same as-of-date. It is not necessary to re-run any of the SCD dimensions.

- Running an existing ALM Process for a new as-of-date.

  a. 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.

- Running a new ALM Process.

  a. Run SCD for Forecast Rate Scenarios or Stochastic Process (1)

  b. If new as-of-date, also run for Time Dimension (3)

- 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.

Figure 3–3

DIM_RESULT_BUCKET

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

Figure 3–4
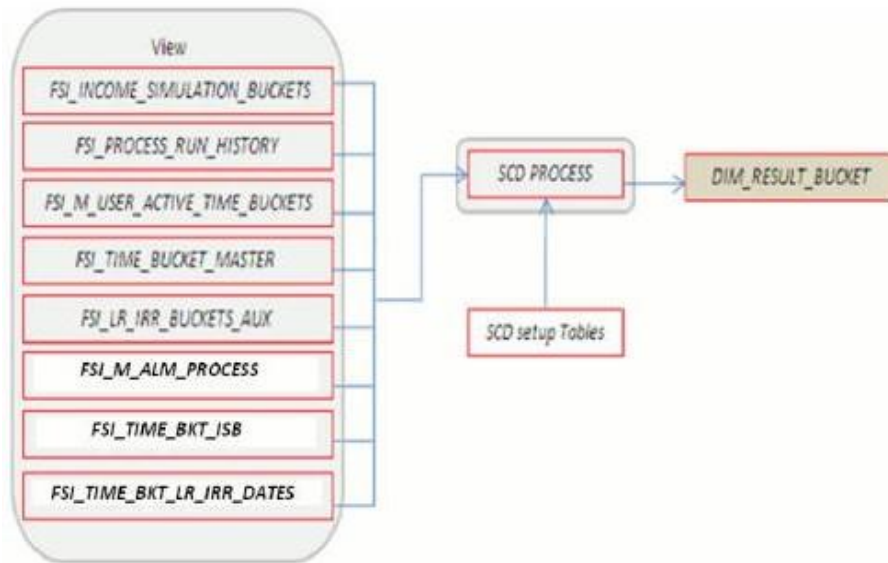
DIM_ORG_UNIT

This table stores Organization Unit dimension information.

Figure 3–5
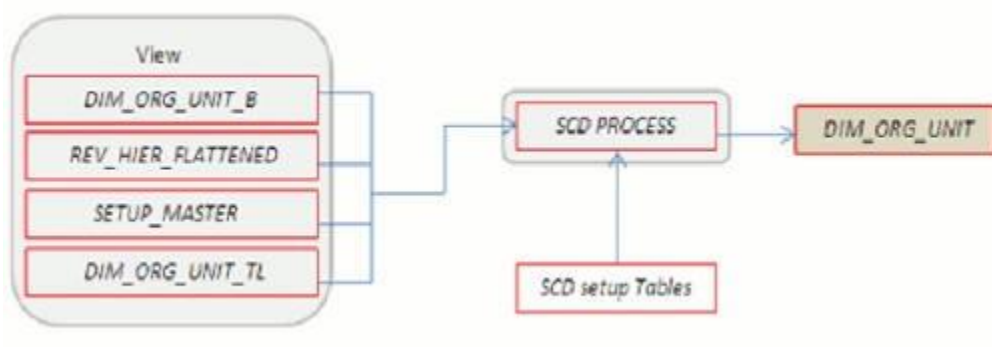
DIM_GL_ACCOUNT

This table stores General Ledger Account information.

Figure 3–6
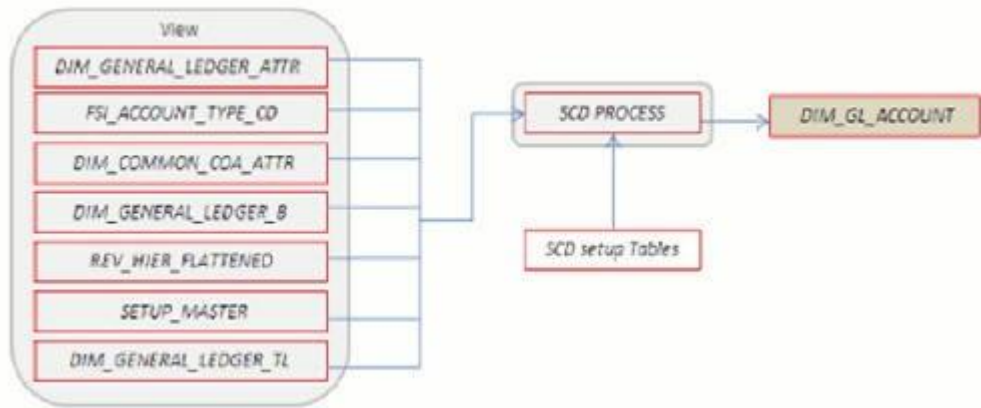
DIM_COMMON_COA

This table stores Dimensional Attributes of the COMMON_COA dimension.

Figure 3–7
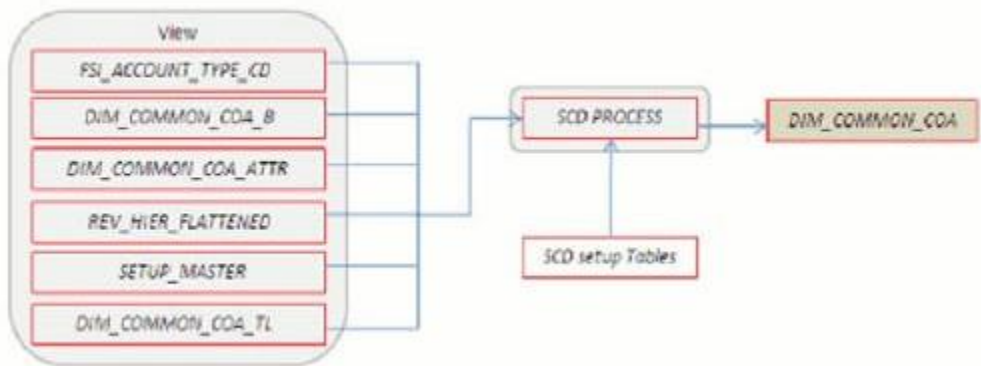
DIM_PRODUCT

This table stores Dimensional Attributes of the PRODUCT dimension.
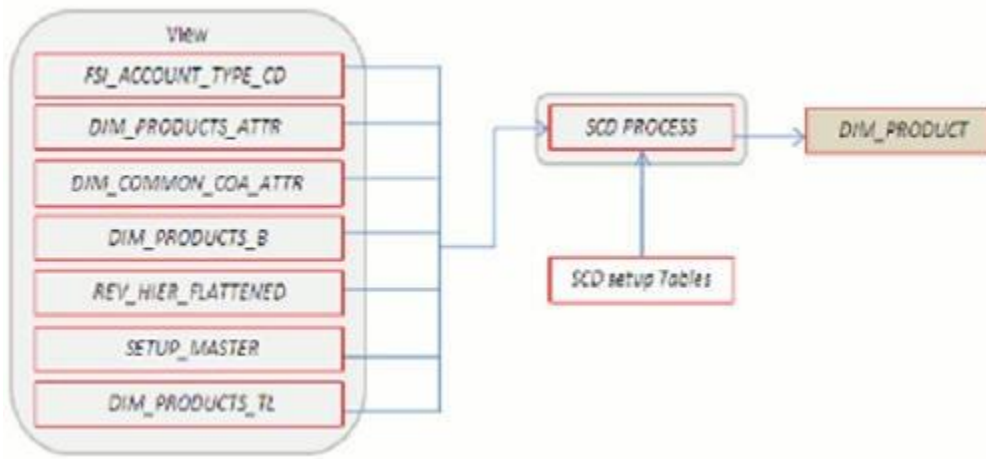
DIM_PRODUCT_TYPE

This table stores Dimensional Attributes of the PRODUCT_TYPE dimension.

DIM_CUSTOMER

This table stores Dimensional Attributes of the CUSTOMER dimension.

Figure 3–8
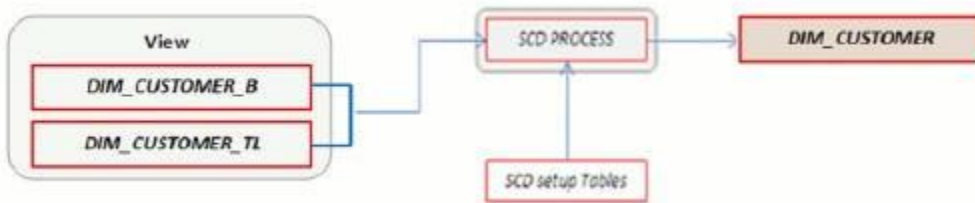
DIM_ORG_STRUCTURE

This table stores Dimensional Attributes of the Legal Entity Dimension.

Figure 3–9
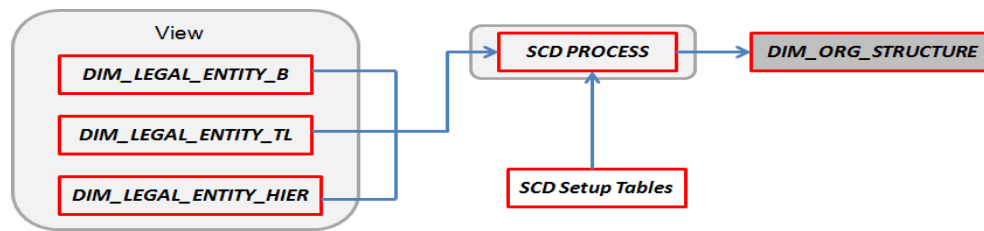
DIM_RUN Population

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 DIM_RUN Process
- Prerequisites
- Table Used to Populate RUN details
- Executing the DIM_RUN Process
- Checking the Execution Status

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

Following are the pre-requisites for the DIM_RUN Process:

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 the Oracle Financial Services Analytical Applications Infrastructure User Guide.

4. Batches must be created for executing the function. This is explained in section Executing the DIM_RUN Process.

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.

To define a new task for a Batch definition, follow these steps

Procedure

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

2. Click Add (+) from the Task Details grid. The Task Definition window is displayed.

3. Enter the Task ID and Description.

4. Select Transform Data 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.

Execute the Batch. You can execute a Batch definition from the *Batch Execution* section of the *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 the *Batch Monitor* section of the *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.

> 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
- Prerequisites
- How does ALM BI Use DIM Dates
- Table Used to Populate the Time Dimension
- Executing the Time Dimension Population Process
- Checking the Execution Status

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

Following are the pre-requisites for Time Dimension Population

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 must 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 the Oracle Financial Services Analytical Applications Infrastructure User Guide.

4. Batches must be created for executing the function. This is explained in the section Executing the Time Dimension Population Process

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)

> 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)

> 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, see the How to Define a Batch .

To define a new task for a Batch definition:

Procedure

Select the checkbox adjacent to the newly created Batch Name in the Batch Maintenance window.

1. Click Add (+) from the Task Details grid.The Task Definition window is displayed.

2. Enter the Task ID and Description.

3. Select Transform Data from the drop-down list.

4. Select the following from the Dynamic Parameters drop-down 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 list, 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 dtae 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.

    Click Save. Execute the Batch.

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

    > You can execute this process from the Simplified Batch window. For more details see Simplified Batch Execution.

The function can also be executed directly on the database through SQLPLUS by providing the following details:

• 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 the *Batch Monitor* section of the *OFSAAI Operations* module.

The status messages in the 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.

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.

This chapter covers the following topics:

- Overview of the ALM Results Transformation Process
- 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.

The following Database components are used by the ALM Results Transformation:

- FN_ALM_BI_TRANSFORMATION - Oracle database function.
- PKG_ALM_BI_TRANSFORMATIONS - Oracle database Package invoked by the above function.

Prerequisites

Following are the pre-requisites for the ALM Results Transformation Process:

1. An ALM Process(es) (Stochastic or Deterministic) has been executed successfully, and produced results.

Hierarchy Transformation is executed successfully

2. Dimension Movement (SCD) and DIM_RUN population executed successfully.

3. Dim Dates process executed successfully.

4. 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 must be completed successfully.

5. Application users must be mapped to a role which has the seeded batch execution function (BATPRO).

6. 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.

Batches must be created for executing the function. This is explained in section Executing the ALM Results Transformation Process.

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

Figure 4–1
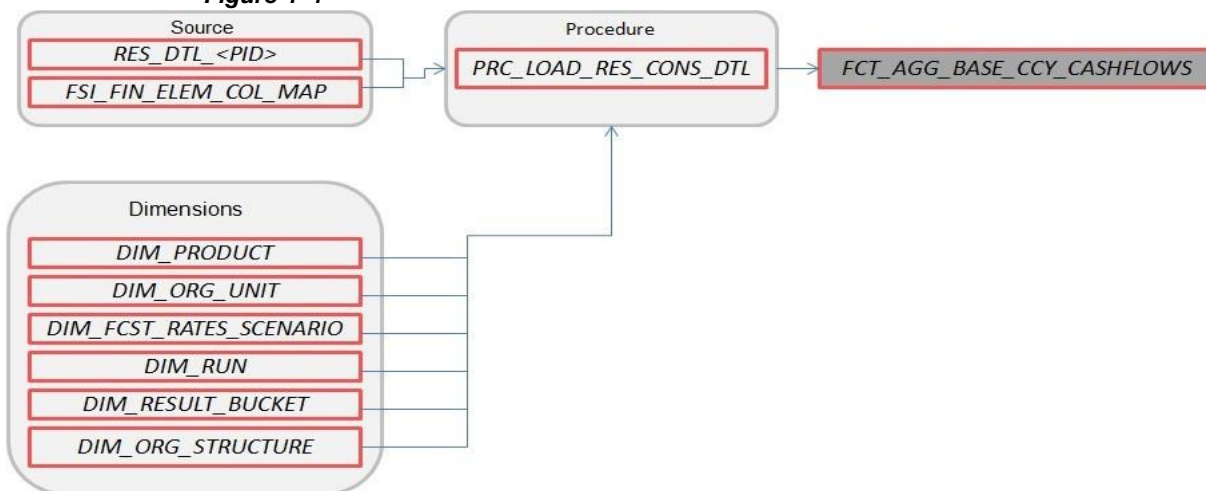
- Where, RES_DTL_<Process ID> contains the standard (base currency) cash flow output for all current position and forecast balances, across all forecast rate scenarios.

- FCT_AGG_CONS_CCY_CASHFLOWS

Figure 4–2
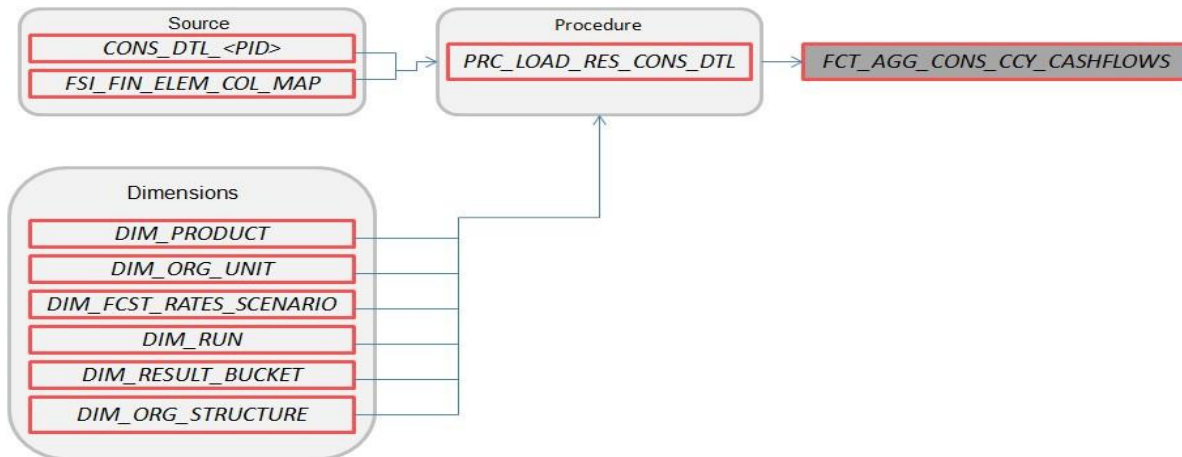
Where, CONS_DTL_<Process ID> contains standard (consolidated to reporting currency) cash flow output for all current position and forecast balances, across all forecast rate scenarios.

•   **FCT_AGG_BASE_CCY_LR_GAP**

Figure 4–3
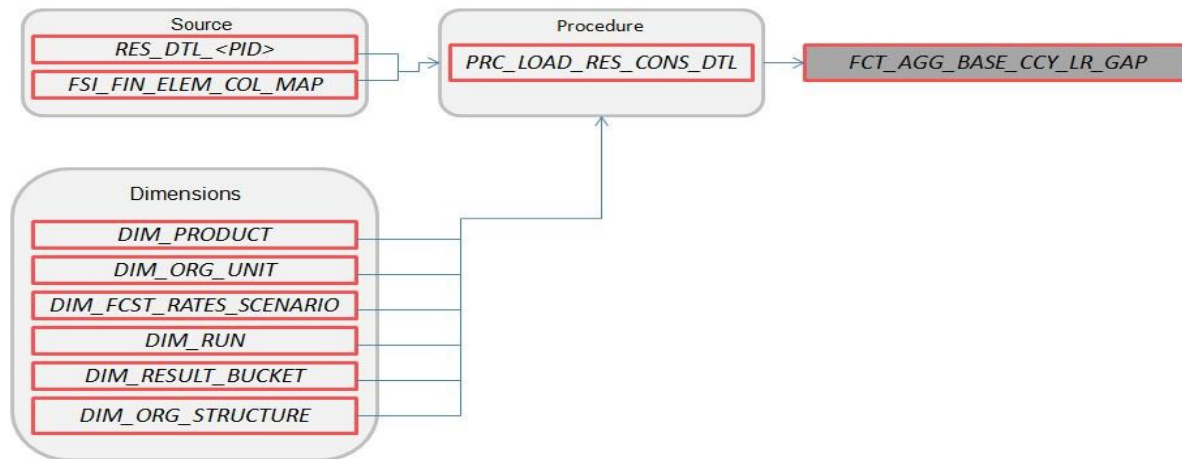
Where, RES_DTL_<Process ID> contains Liquidity Gap Financial Element (base currency) cash flow output for all current position balances, across all forecast rate scenarios.

•   **FCT_AGG_CONS_CCY_LR_GAP**

Figure 4–4
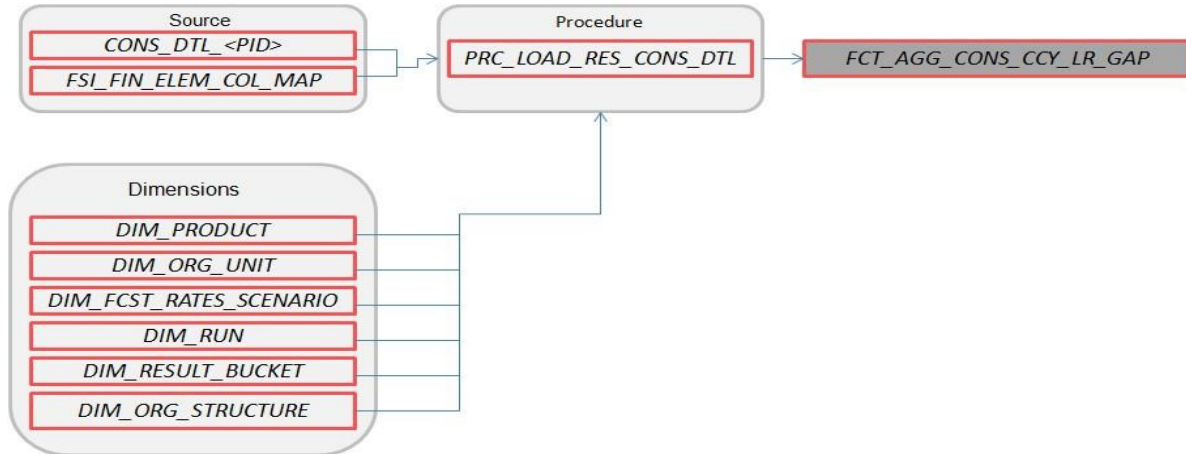
Where, CONS_DTL_<Process ID> contains Liquidity Gap Financial Element (consolidated to reporting currency) cash flow output for all current position balances, across all forecast rate scenarios.

- **FCT_AGG_BASE_CCY_IRR_GAP**

Figure 4–5
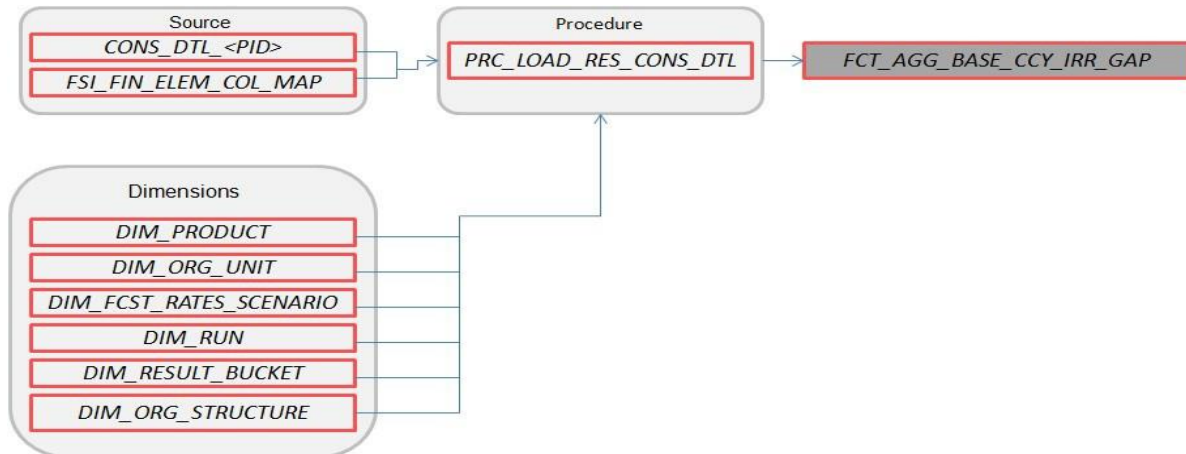
Where, CONS_DTL_<Process ID> contains Repricing Gap Financial Element (consolidated to reporting currency) cash flow output for all current position balances, across all forecast rate scenarios

- **FCT_AGG_CONS_CCY_IRR_GAP**

Figure 4–6
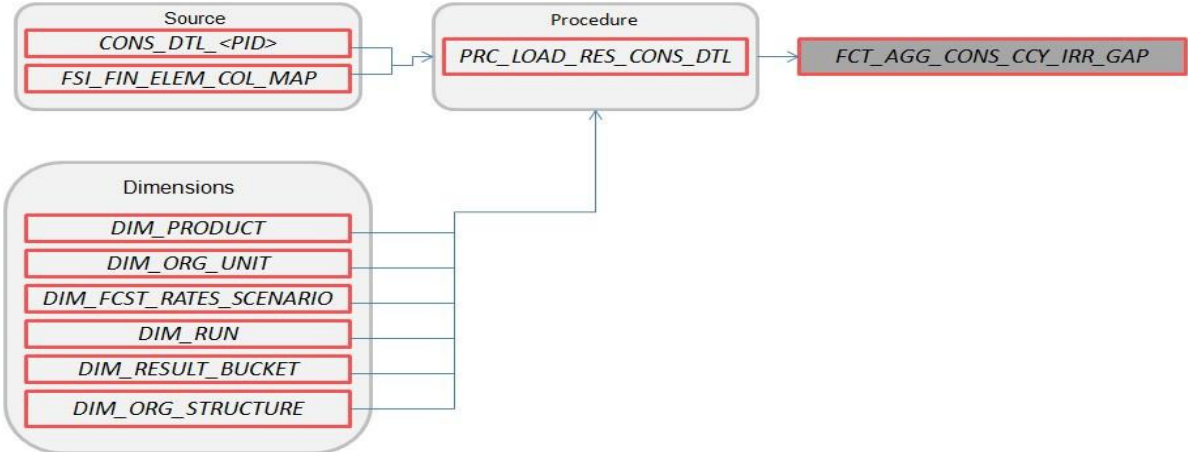
Where, CONS_DTL_<Process ID> contains Repricing Gap Financial Element (consolidated to reporting currency) cash flow output for all current position balances, across all forecast rate scenarios.

- FCT_AGG_BASE_CCY_ALM_MEASURES

Figure 4–7
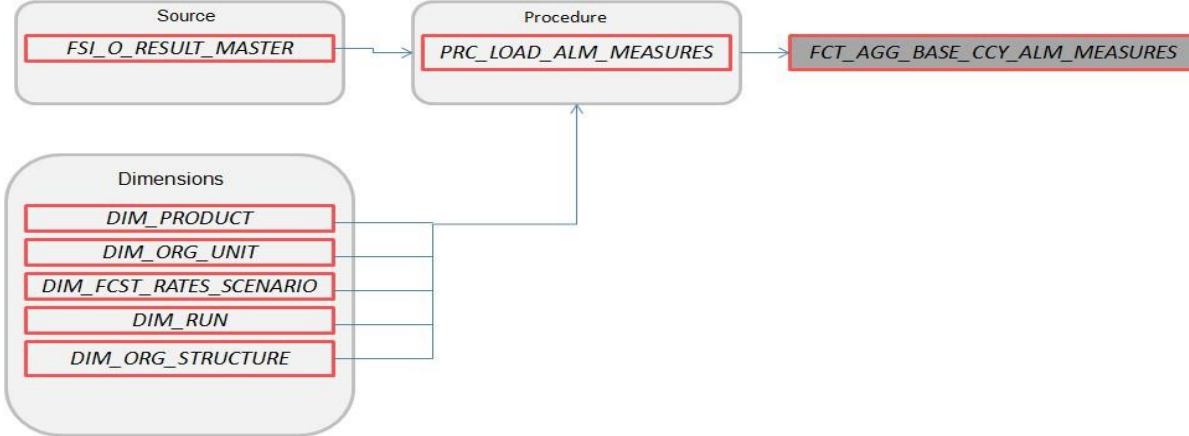
Where, FSI_O_RESULT_MASTER contains Market Value, Duration, and Convexity information (base currency) for all current position balances, across all forecast rate scenarios

- FCT_AGG_CONS_CCY_ALM_MEASURES

Figure 4–8
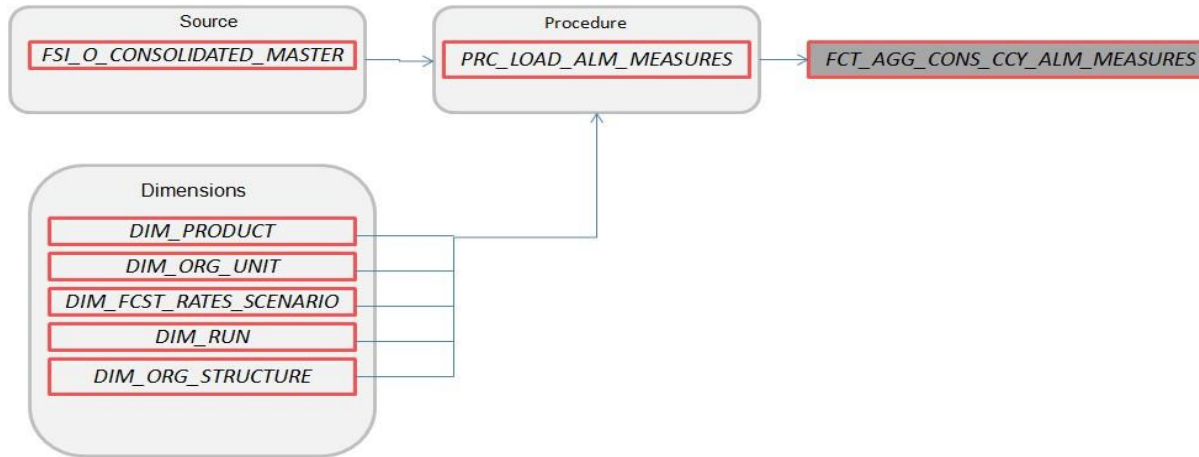
Where, FSI_O_CONSOLIDATED_MASTER contains Market Value, Duration, and Convexity information (consolidated to reporting currency) for all current position balances, across all forecast rate scenarios.

- FCT_PROCESS_CASHFLOW
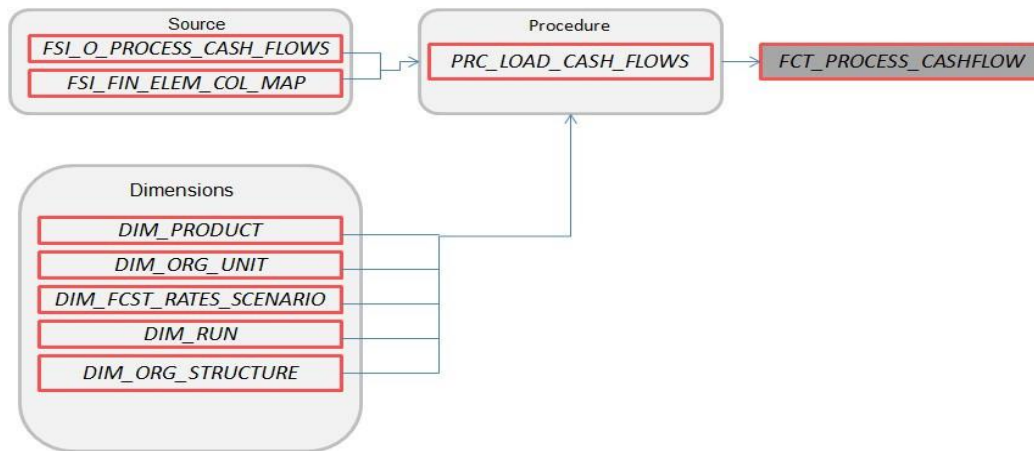
Where, FSI_O_PROCESS_CASH_FLOWS contains account level detailed cash flow information for the number of instrument records selected on the Audit block of the ALM Process.

Note: Here, FCT_COMMON_ACCOUNT_SUMMARY is a pre-requisite for FCT_ PROCESS_CASHFLOW. To run the Cash flow successfully, first load the table FCT_ COMMON_ACCOUNT_SUMMARY(PK) and then FCT_PRCESS_CASHFLOW(FK). There is a Referential Integrity (PK-FK) between these two tables which should be satisfied.

- FCT_PROCESS_CASHFLOW
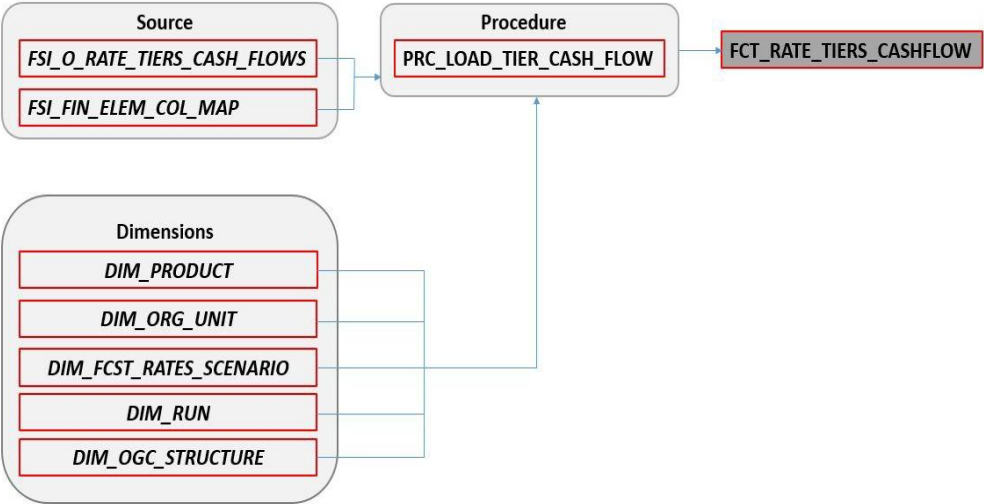
- **FCT_CONS_CCY_STOCH_VAR**
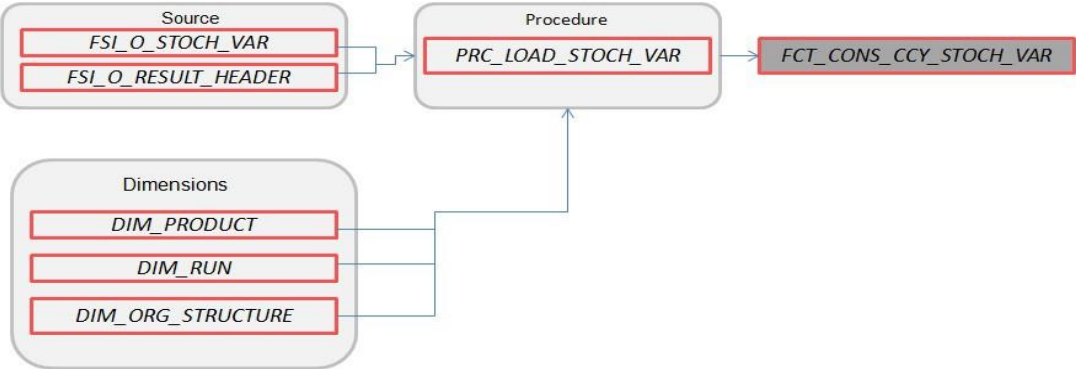
Where, FSI_O_STOCH_VAR contains Value at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Product COA level.

- **FCT_AGG_CONS_CCY_STOCH_VAR**
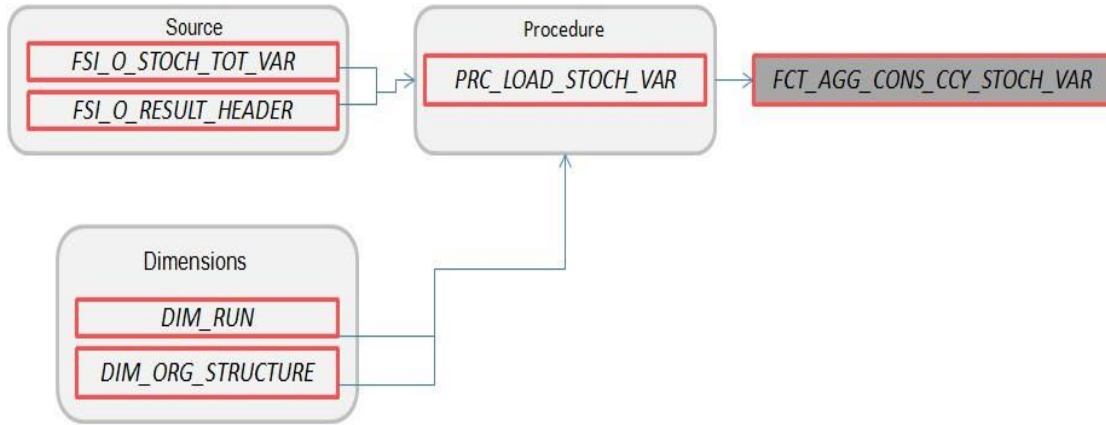
Where, FSI_O_STOCH_TOT_VAR contains Value at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Portfolio level.

- FCT_CONS_CCY_STOCH_MKT_VAL
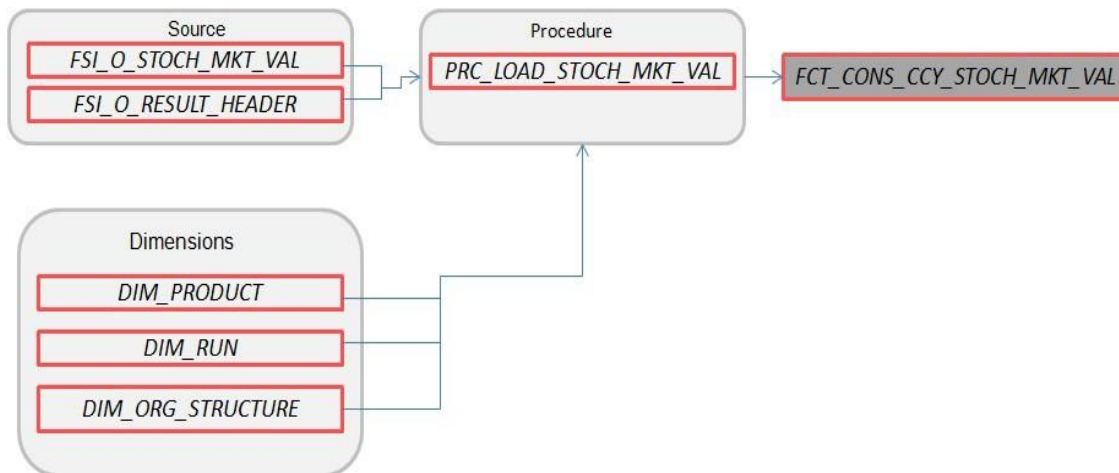
Where, FSI_O_STOCH_MKT_VAL contains Market Value information (in Consolidated Currency) for each Monte Carlo rate path at the Product COA level.

- FCT_CONS_CCY_EAR_AVG
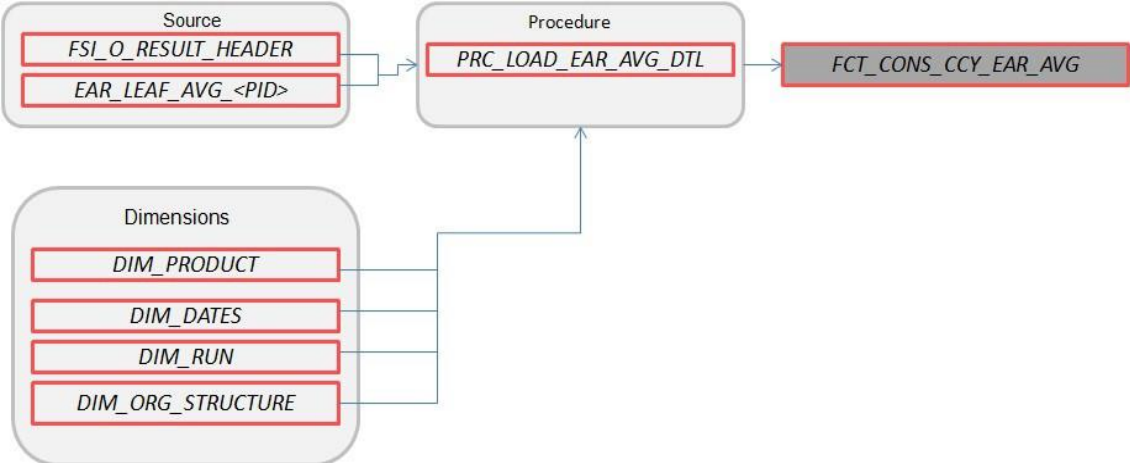
Where, EAR_LEAF_AVG_<Process ID> contains the average Earnings at Risk information (in Consolidated Currency) across all Monte Carlo rate paths at the Product COA level.

- FCT_CONS_CCY_EAR_DETAIL
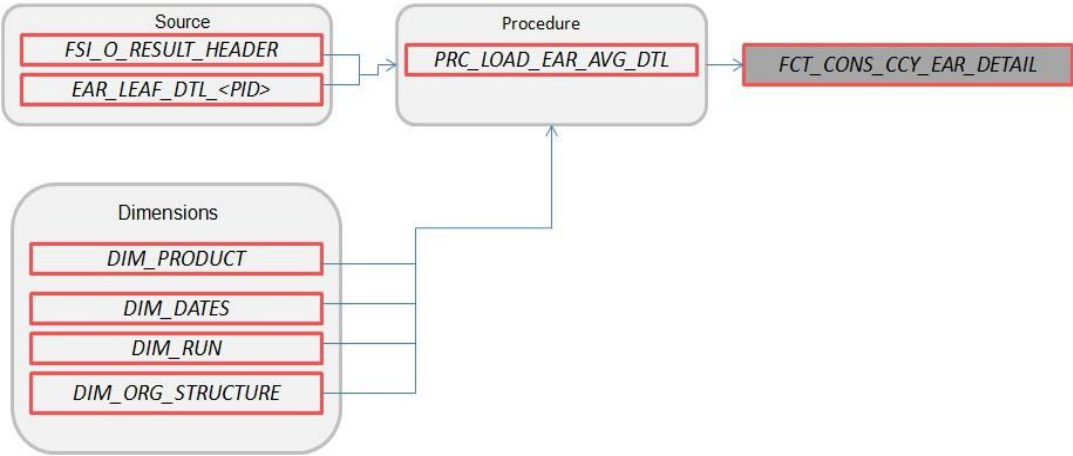
Where, AR_LEAF_DTL_<Process ID> contains Earnings at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Product COA level.

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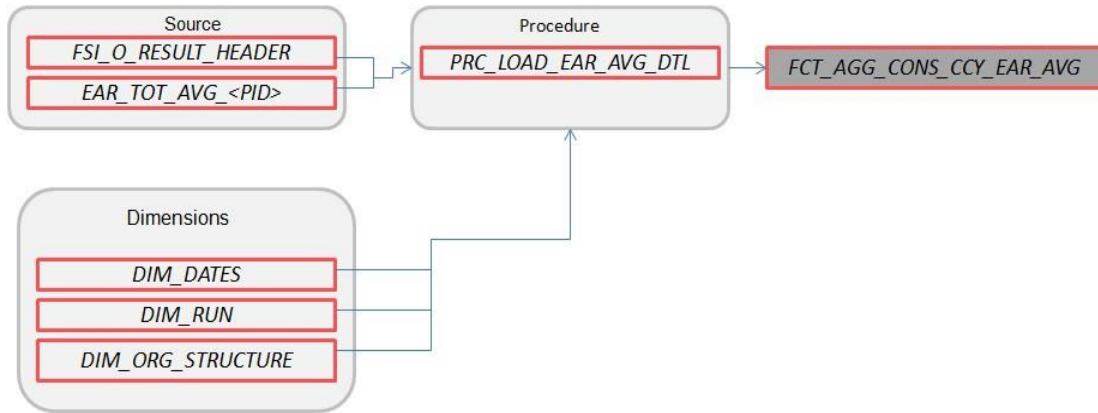
Where, EAR_TOT_AVG_<Process ID> contains average Earnings at Risk information (in Consolidated Currency) across all Monte Carlo rate paths at the Portfolio level (net interest income - net interest expense).

- **FCT_AGG_CONS_CCY_EAR_DETAIL**
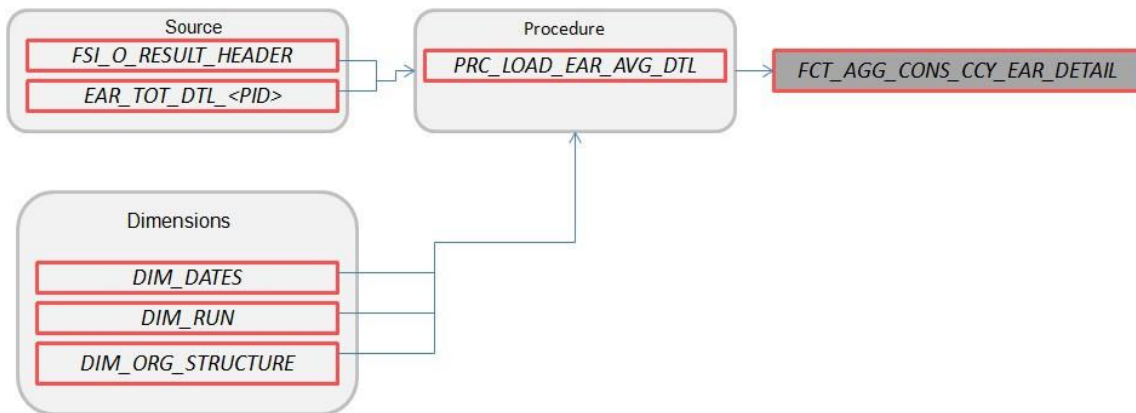
Where, EAR_TOT_DTL_<PID> contains Earnings at Risk information (in Consolidated Currency) for each Monte Carlo rate path at the Portfolio level (net interest income — net interest expense).

- **FCT_STOCH_FCST_INTEREST_RATES**
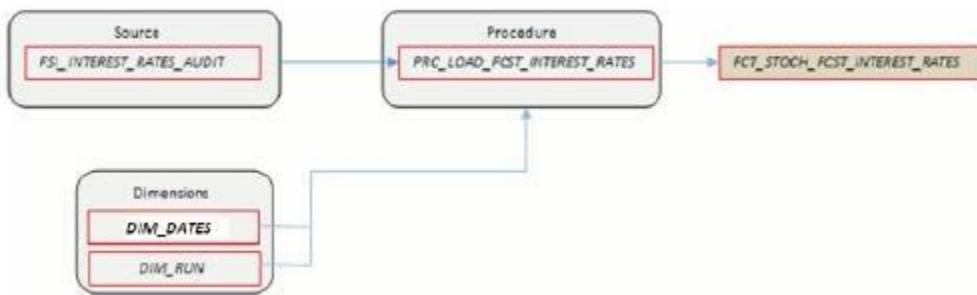
Where, FCT_STOCH_FCST_INTEREST_RATES contains 1M forward rates output from the Monte Carlo process for each scenario, typically used for Audit purposes.

- FCT_FCST_INTEREST_RATES
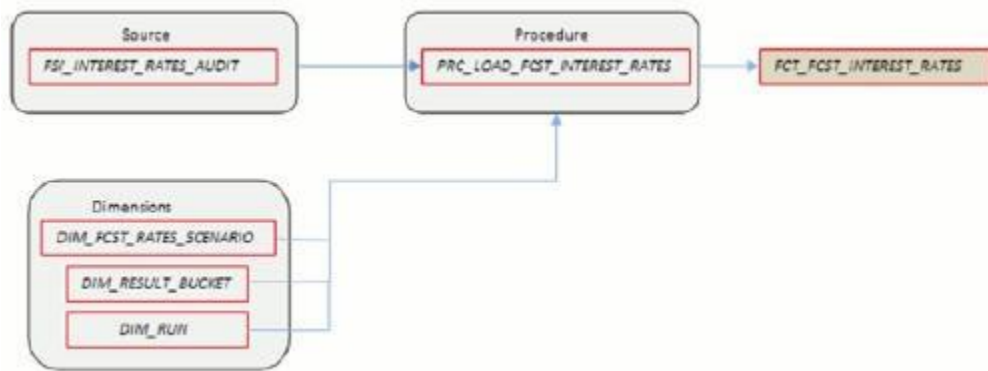
Where, FCT_FCST_INTEREST_RATES contains forecast interest rates for each ALM Deterministic Process, for each scenario.

- FCT_FCST_EXCHANGE_RATES
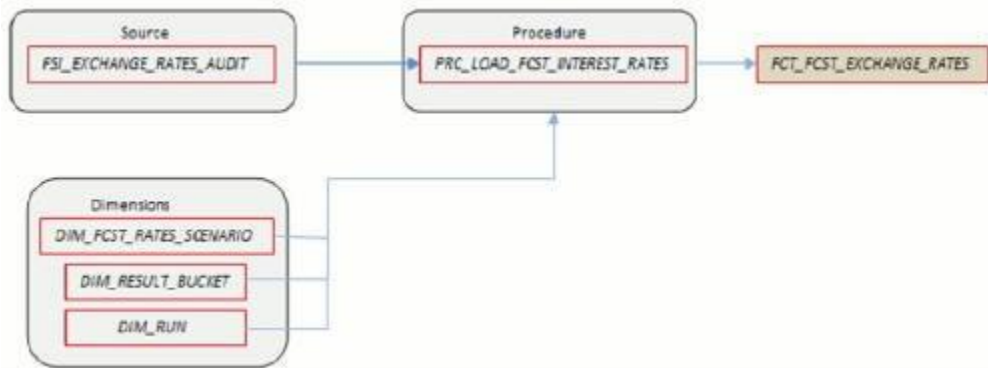
Where, FCT_FCST_EXCHANGE_RATES contains forecast currency exchange rates for each ALM Deterministic Process, for each scenario.

- **FCT_FCST_ECO_IND**
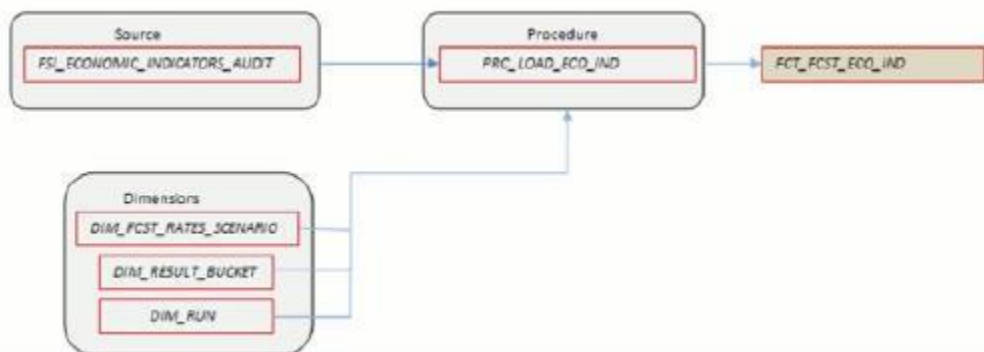
Where, FCT_FCST_ECO_IND contains forecast Economic Indicators for each ALM Deterministic Process, for each scenario.

- FCT_ALM_GAP_LIMIT_DTL
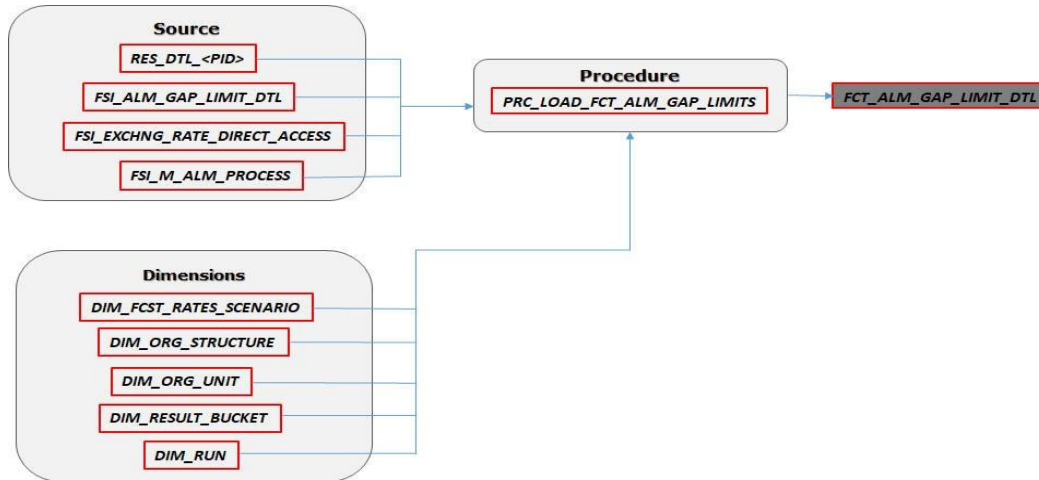
Where, FCT_ALM_GAP_LIMIT_DTL contains repricing gap limit for each ALM process and for each scenario.

Refer to the *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 (checkbox). When this option is selected, the ALM BI transformation runs automatically as the ALM process run.

Figure 4–9

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 see the Simplified Batch Execution

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, see the How to Define a Batch

To define a new task for a Batch definition follow these steps

Procedure:

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

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

The *Task Definition* window is displayed.

3. Enter the Task ID and Description.

4. Select Transform Data 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, Rerun Flag, Limit 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).

- Click Save.

The Task definition is saved for the selected Batch.

6. Execute the Batch.

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

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

- 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 the *Batch Monitor* section of the *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 these 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.

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.

This chapter covers the following topics:

- Overview of Account Summary Tables
- Overview of Account Summary Population
- 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.

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

Following are the pre-requisites for Account Summary population:

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 the Oracle Financial Services Analytical Applications Infrastructure User Guide.

4. Batches must be created for executing the function. This is explained in section Executing the Account Summary Population T2T.

5. The Dimension Table Population step must be done before you execute the T2T batch. For more details, see section Executing the Account Summary Population T2T

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:

Table 5–1

Definition Name	Source Table	Destination Table
T2T_STG_ANNUITY_ CONTRACTS_CAS	STG_ANNUITY_ CONTRACTS	FCT_COMMON_ACCOUNT_SUM MARY
T2T_STG_ BORROWINGS_CAS	STG_BORROWI NGS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_CARDS_CAS	STG_CARDS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_CASA_CAS	STG_CASA	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_FX_ CONTRACTS_CAS	STG_FX_CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_ GUARANTEES_CAS	STG_GUARANTEES	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_ INVESTMENTS_CAS	STG_INVESTMENTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_LC_CAS	STG_LC_CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_LEASES_ CONTRACTS_CAS	STG_LEASES_ CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_LOANS_CAS	STG_LOAN_ CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_MM_CAS	STG_MM_CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_OD_CAS	STG_OD_ACCOUNTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_OPTIONS_ CAS	STG_OPTION_ CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_ RETIREMENT_ ACCOUNTS_CAS	STG_RETIREMENT_ ACCOUNTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_TD_ CONTRACTS_CAS	STG_TD_CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_FUTURES_ CAS	STG_FUTURES	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_STG_SWAPS_ CONTRACTS_CAS	STG_SWAPS_ CONTRACTS	FCT_COMMON_ACCOUNT_ SUMMARY
T2T_FCT_ALM_ ACCOUNT_ANNUITY	FSI_D_ANNUITY_ CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT BORROWINGS	FSI_D_BORROWINGS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_BREAK_ FUNDING	FSI_D_BREAK_ FUNDING_CHARGES	FCT_ALM_ACCOUNT_SUMMARY

Table 5–1

Definition Name	Source Table	Destination Table
T2T_FCT_ALM_ ACCOUNT_CASA	FSI_D_CASA	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_CREDIT_ LINES	FSI_D_CREDIT_LINES	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT CREDITCARDS	FSI_D_CREDIT_CARDS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_TDEPOSITS	FSI_D_TERM_DEPOSITS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT FORWARDS	FSI_D_FORWARD_ RATE_AGMTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_FUTURES	FSI_D_FUTURES	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_FX_ CONTRACTS	FSI_D_FX_CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT GUARANTEES	FSI_D_GUARANTEES	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT INVESTMENTS	FSI_D_INVESTMENTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_LEASES	FSI_D_LEASES	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_LEDGER_ STAT	FSI_D_LEDGER_STAT_ INSTRUMENT	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_LOANS	FSI_D_LOAN_ CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_MM_ CONTRACTS	FSI_D_MM_ CONTRACTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT MORTGAGE_BACK_ SEC	FSI_D_MORTGAGE_ BACK_SEC	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT MORTGAGES	FSI_D_MORTGAGES	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_OPTIONS	FSI_D_OPTIONS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT RETIREMENT	FSI_D_RETIREMENT_ ACCOUNTS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_ALM_ ACCOUNT_SWAPS	FSI_D_SWAPS	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_FTP_ ACCOUNT_ANNUITY	FSI_D_ANNUITY_ CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY

Table 5–1

Definition Name	Source Table	Destination Table
T2T_FCT_FTP_ACCOUNT_ANNUITY	FSI_D_ANNUITY_CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT BORROWINGS	FSI_D_BORROWINGS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_CASA	FSI_D_CASA	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_CREDIT_LINES	FSI_D_CREDIT_LINES	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT CREDITCARDS	FSI_D_CREDIT_CARDS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_TDEPOSITS	FSI_D_TERM_DEPOSITS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_FORWARDS	FSI_D_FORWARD_RATE_AGMTS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT GUARANTEES	FSI_D_GUARANTEES	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT INVESTMENTS	FSI_D_INVESTMENTS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_ALM_ACCOUNT_LEASES	FSI_D_LEASES	FCT_ALM_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_LOANS	FSI_D_LOAN_CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_MM_CONTRACTS	FSI_D_MM_CONTRACTS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT MORTGAGES	FSI_D_MORTGAGES	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_RETIREMENT	FSI_D_RETIREMENT_ACCOUNTS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_SWAPS	FSI_D_SWAPS	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_ACCOUNT_BREAK_FUNDING	FSI_D_BREAK_FUNDING_CHARGES	FCT_FTP_ACCOUNT_SUMMARY
T2T_FCT_FTP_LOAN_COMMITMENTS	FSI_D_LOAN_COMMITMENTS	FCT_LOAN_COMMITMENTS

Executing the Account Summary Population T2T

> **Note:** You can use a seeded batch **Infodom_FFAS_Consolidated_ Batch** to execute all the FCT_FTP_ACCOUNT_SUMMARY T2Ts. This batch also includes the DTs to delete the data from FCT_FTP_ ACCOUNT_SUMMARY table.
>
> If you are creating a new batch to execute the FCT_FTP_ACCOUNY_ SUMMARY T2Ts, then delete the data from the FCT_FTP_ ACCOUNY_SUMMARY table before executing to T2Ts for same AS of DATE or MIS DATE.

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, see theHow to Define a Batch.

To define a new task for a Batch definition, follow these steps:

Procedure

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

2. Click Add (+) from the Task Details grid. The Task Definition window is displayed.

3. Enter the Task ID and Description.

4. Select Load Data 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 isa 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 followingformat. [DRCY]=ABC (where ABC 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 the *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 the *Batch Monitor* section of the *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, see the Update Breakage Charges through Batch Execution.

6 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

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:

Database function FSI_LEDGER_STAT_TRM
Database function LEDGER_STAT_TRM, which is called by the function FSI_LEDGER_STAT_TRM mentioned above.

Prerequisites

Following are the pre-requisites for the Fact Ledger Population Transformation:

1. All the post-install steps mentioned in the OFSAAI Installation Manual and Solution Installation Manuals have been completed successfully.

2. The 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 the *Oracle Financial Services Analytical Applications Infrastructure User Guide*.

5. Batches must be created for executing the function. For more information, see the How to Define a Batch .

Tables Used by the Fact Ledger Population Transformation

Following are the tables used by the Fact Ledger Population Transformation:

- FCT_ALM_SIGNIFICANT_CURRENCY - This table helps to identify which of the currencies for a given legal entity have material exposure. It stores a list of currencies for each legal entity on the books and marks them as 'significant' if the assets/liabilities in a significant currency exceed a certain threshold. e.g. As per Interest Rate Risk in Banking Book regulation a currency is considered to have 'material exposure' if it accounts for more than 5% of either banking book assets or liabilities.

  Below are the details:

  - N_MIS_DATE_SKEY: key of the date. The date-key is stored in YYYYMMDD format.

  - V_CALC_BASIS_CODE: This column stores code that identifies the basis that was used in significant currency calculation. Example Asset, Liability, Transaction Turnover, Cashflows, IRRBB etc.

  - N_ENTITY_SKEY: This column stores the surrogate key of legal entity for which calculation is being performed.

  - V_ISO_CURRENCY_CODE: Three letter ISO currency code

  - N_ASSET_BAL_TOTAL: This column stores the total asset balance of selected legal entity across all currencies.

  - N_ASSET_BAL_CCY_WISE: This column stores the currency-wise asset balance of given legal entity.

  - N_LIAB_BAL_TOTAL: This column stores the total liability balance of selected legal entity across all currencies.

  - N_LIAB_BAL_CCY_WISE: This column stores the currency-wise liability balance of given legal entity.

  - F_SIGNIFICANT_CCY_FLAG: This column indicates the significant material exposure. 'Y' indicates significant while 'N' indicates non-significant.

- • V_REPORTING_CURRENCY_CODE: This column stores the code for currency in which all amounts are denominated.

- • 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 must be taken with the dimen- sion table to get the surrogate key.
Sample data for this table is plotted below:

Figure 6–1

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) re- porting are accessed to obtain the surrogate key to be populated to FCT_LEDGER_STAT dimen- sion 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 view- ing 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 must be entered manually during im- plementation.
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 8.0.7.0.0 has been seeded with the Batch ID <INFODOM>_ Fact_Table_Transformation - Task1, which can be executed from the *Batch Execution*

section of OFSAAI. A single Batch triggers the transformation for FCT_LEDGER_STAT.

The Parameter List includes 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, see the How to Define a Batch.

To define a new task for a Batch definition, follow these steps:

Procedure:

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

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

The *Task Definition* window is displayed.

Enter the Task ID and Description.

Select Run Executable from the drop down list.

Select the following from the Dynamic Parameters list:

Datastore Type - Select the appropriate datastore type from the drop-dpwn 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'.

Click Save.

The Task definition is saved for the selected Batch.

Execute the Batch.

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

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

Use the following details:

• 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 the *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.

7 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
- 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 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

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 IRRBB Reporting

Change Database Connection

- Dynamic Infodom Selection

Funds Transfer Pricing Reports

- Fund Transfer Pricing - Assumptions Reports
- Fund Transfer Pricing Reports

List of ALM Seeded Reports

The following seeded reports are available in ALM BI

01 ALM Home

1. Liquidity Gap Summary in Base Currency
2. Repricing Gap Summary in Base Currency
3. Forecast Income Statement in Base Currency
4. Earnings-at-Risk
5. Value-at-Risk Distribution

Note: You can customize the list of reports for ALM Home page.

02 Repricing Gap

1. Repricing Gap Summary in Base Currency
2. Repricing Gap Summary in Consolidated Currency
3. Repricing Gap Across Date in Base Currency
4. Repricing Gap Across Date in Consolidated Currency
5. Repricing Gap Detail in Base Currency
6. Repricing Gap Detail in Consolidated Currency

03 Financial Results

1. Forecast Income Statement in Base Currency
2. Forecast Income Statement in Consolidated Currency
3. Forecast Balance Sheet Summary in Base Currency
4. Forecast Balance Sheet Summary in Consolidated Currency
5. Net Interest Income Across Scenarios in Base Currency
6. Net Interest Income Across Scenarios in Consolidated Currency
7. Income Statement Detail in Base Currency
8. Income Statement Detail in Consolidated Currency
9. Forecast Balance Sheet Detail in Base Currency

10. Forecast Balance Sheet Detail in Consolidated Currency

11. Historical Income Statement Summary

12. Historical Balance Sheet Summary

13. Historical Balance Sheet Detail

14. Detail Cash Flow/Activity in Base Currency

15. Detail Cash Flow /Activity in Consolidated Currency

16. Balance Sheet Account Detail in Base Currency

17. Balance Sheet Account Detail in Consolidated Currency

18. Transfer Pricing Income Statement in Base Currency

19. Transfer Pricing Income Statement in Consolidated Currency

04 Earnings at Risk

1. Net Income

2. EaR Frequency Distribution

3. Yearly EaR Frequency Distribution

4. EaR Distribution by Year Forecasted

5. Interest Rate Cloud

6. Income Distribution Min / Max / Avg

7. Net Income Distribution Min 3 / Max 3 / Avg

8. Net Income Distribution

9. EaR History by Portfolio

10. EaR History by Product

05 Liquidity Risk

1. Liquidity Gap Summary in Base Currency

2. Liquidity Gap Summary in Reporting Currency

3. Liquidity Gap Detail - Product in Base Currency

4. Liquidity Gap Detail - Product in Consolidated Currency

5. Liquidity Gap – Result Type in Base Currency

6. Liquidity Gap – Result Type in Consolidated Currency

7. Balance By Remaining Term

06 Market Value

1. Market Value Summary in Base Currency

2. Market Value Summary in Consolidated Currency

3. Market Value of Equity in Base Currency

4. Market Value of Equity in Consolidated Currency

5. Net Duration Summary in Base Currency

6. Net Duration Summary in Consolidated Currency

7. Net Duration of Equity in Base Currency

07 Value at Risk

08 Rates

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.

Repricing Gap Summary in Base Currency
Repricing Gap Summary in Consolidated Currency

Report Name(s)	IRR BucketWise Summary
	IRR BucketWise Summary Cons Currency
Description	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
Dashboards Prompts	Prompt Interest Rate 01

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

Report Criteria	Time Buckets.Start Date
	Time Buckets.End Date
	Currency.Base Currency
	Repricing Gap.Gap Runoff (660) Asset
	Repricing Gap.Gap Runoff (660) Liability
	Repricing Gap.Gap Runoff (660) Receivable
	Repricing Gap.Gap Runoff (660) Payable ifnull("Repricing Gap"."Gap Runoff (660) Asset (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Liability (Limit)",0.00)+ifnull("Repricing Gap"."Gap Runoff (660) Receivable (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Payable (Limit)",0.00)
	RSUM(sum(distinct (ifnull("Repricing Gap"."Gap Runoff (660) Asset (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Liability (Limit)",0.00)+ifnull("Repricing Gap"."Gap Runoff (660) Receivable (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Payable (Limit)",0.00))) by "Currency"."Base Currency")
	ifnull("Repricing Gap"."Lower Limit Amount",0.00)
	ifnull("Repricing Gap"."Upper Limit Amount",0.00)
	ifnull("Repricing Gap"."Lower Limit Amount - Interset Rate Risk Cumulative Gap",0.00)
	ifnull("Repricing Gap"."Upper Limit Amount - Interset Rate Risk Cumulative Gap",0.00)
	case when (ifnull("Repricing Gap"."Gap Runoff (660) Asset (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Liability (Limit)",0.00)+ifnull("Repricing Gap"."Gap Runoff (660) Receivable (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Payable (Limit)",0.00)) between "Repricing Gap"."Lower Limit Amount" and "Repricing Gap"."Upper Limit Amount" then 1 else 0 end
	case when (RSUM(sum(distinct (ifnull("Repricing Gap"."Gap Runoff (660) Asset (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Liability (Limit)",0.00)+ifnull("Repricing Gap"."Gap Runoff (660) Receivable (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Payable (Limit)",0.00))) by "Currency"."Base Currency")) between "Repricing Gap"."Lower Limit Amount - Interset Rate Risk Cumulative Gap" and "Repricing Gap"."Upper Limit Amount - Interset Rate Risk Cumulative Gap" then 1 else 0 end
Conditions	Product.Account Type IN (100, 110, 300, 310, 800)
Compound Layout	Title
	Pivot Table

Repricing Gap Across Date in Base Currency
Repricing Gap Across Date in Consolidated Currency

Report Name(s)	IRR Across Period 11g
	IRR Across Period Consolidated Currency
Description	Summary Repricing Gap Report showing the net gap amount for a specific time period over historical time
Dashboards Prompts	Prompt Interest Rate 01
	• Process
	• Scenario
	Prompt Interest Rate 02
	• As of Date
	• Currency
	• Result Type
	Prompt Interest Rate 03
	• Dynamic Gap Date
Report Criteria	Time Buckets.Start Date
	Time Buckets.End Date
	Calendar - ALM Results.As-of-Date
	Currency.Base Currency ifnull("Repricing Gap"."Gap Runoff (660) Asset (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Liability (Limit)",0.00)+ifnull("Repricing Gap"."Gap Runoff (660) Receivable (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Payable (Limit)",0.00)
	rsum(sum(distinct((ifnull("Repricing Gap"."Gap Runoff (660) Asset (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Liability (Limit)",0.00)+ifnull("Repricing Gap"."Gap Runoff (660) Receivable (Limit)",0.00)-ifnull("Repricing Gap"."Gap Runoff (660) Payable (Limit)",0.00)))) by Currency."Base Currency")
	ifnull("Repricing Gap"."Lower Limit Amount",0.00)
	ifnull("Repricing Gap"."Upper Limit Amount",0.00)
Conditions	Product.Account Type IN (100, 110, 300, 310, 800)

Compound Layout	Title
	Pivot Table

Repricing Gap Detail in Base Currency

Repricing Gap Detail in Consolidated Currency

Report Name(s)	IRR BucketWise Detail
	IRR BucketWise Detail Cons Currency
Description	Detailed Repricing Gap Report showing the gap amount for individual Product Hierarchy Line Items
Dashboards Prompts	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
Report Criteria	Time Buckets.Start Date
	Time Buckets.End Date
	Product.Product Name Level 19
	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

Forecast Income Statement in Base Currency
Forecast Income Statement in Consolidated Currency

Report Name(s)	Forecast Income Statement in Base Currency
	Forecast Income Statement in Consolidated Currency
Description	Income Simulation Forecast Report. Includes both current and new business.
Dashboards Prompts	Prompt Financial Results 01
	Process
	Scenario
	Prompt Financial Results 02
	As of Date
	Currency
	Result Type
	Prompt Financial Results 03
	Bucket End Date

Report Criteria	Time Buckets.Start Date
	Time Buckets.End Date
	Product.Account Type
	Currency .Base Currency
	Standard Cash Flow Results.Interest Income
	Standard Cash Flow Results.Interest Expense
	Standard Cash Flow Results.Off B/S Income
	Standard Cash Flow Results.Net Interest Income
	Standard Cash Flow Results.Net Non-interest Income
	Standard Cash Flow Results.Net Income Before Taxes
	Standard Cash Flow Results.Divdends (940)
	Standard Cash Flow Results.Federal Taxes (930)
	Standard Cash Flow Results.Local Taxes (935)
	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	"Product"."Account Type" IN (100, 110, 300, 310, 800, 350, 150, 375, 600),BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title
	Pivot Table

Forecast Balance Sheet Summary in Base Currency
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
	• Scenario
	Prompt - Income Scenario3
	• As of Date
	• Currency
	• Result Type
	Prompt Financial Results 03
	• 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
Conditions	Product.Account Type IN (100,200,300,400,500)
Compound Layout	Title
	View Selector
	Pivot Table - Average and Ending Balance
	Pivot Table2 - Average Balance
	Pivot Table3 - Ending Balance

Net Interest Income Across Scenarios in Base Currency

Net Interest Income Across Scenarios in Consolidated Currency

Report Name(s)	Income - Scenario Report in Base Currency
	Income - Scenario Report in Consolidated Currency
Description	Forecast Income results across scenarios, including change versus bench scenario and percentage change versus bench scenario.

Dashboards Prompts	Prompt Financial Results 01
	• Process
	• Bench Scenario
	Prompt Financial Results 02
	• As of Date
	• Currency
	• Result Type
	• Bucket End Date
Report Criteria	Process Scenario.Scenario Name
	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
Conditions	BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title 3
	Pivot Table 2 (Chart)
	Pivot Table

Income Statement Detail in Base Currency

Income Statement Detail in Consolidated Currency

Report Name(s)	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
Description	Forecast Income Statement across time buckets with Product level detail

Dashboards Prompts	Prompt Financial Results 01
	• Process
	• Scenario
	Prompt Financial Results 02
	• As of Date
	• Currency
	• Result Type
	Prompt Financial Results 03
	• Bucket End Date
Report Criteria	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
Conditions	Product."Account Type" IN (100, 110, 300, 310, 800) Product"."Account Type" IN (350, 150) Product"."Account Type" IN (375) Product"."Account Type" IN (600) BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title
	Pivot Table 2 (Chart)
	Pivot Table

Forecast Balance Sheet Detail in Base Currency

Forecast Balance Sheet Detail in Consolidated Currency

Report Name(s)	Forecast Balance Sheet Detail in Base Currency
	Forecast Balance Sheet Detail in Consolidated Currency
Description	Forecast Balance Sheet across time buckets, with Product level detail and option to choose Avg + End, Avg Only or End Only.
Dashboards Prompts	Prompt Financial Results 01
	• Process
	• Scenario
	Prompt Financial Results 02
	• As of Date
	• Currency
	• Result Type
	Prompt Financial Results 03 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' end
	Time Buckets.Start Date
	Time Buckets.End Date
	Product.Product Name Level18
	Standard Cash Flow Results.Ending Balance (100)
	Currency.Base Currency
Conditions	Product.Account Type in (100,200,300,400,500)
Compound Layout	Title
	View Selector
	Pivot Table - Average and Ending Balance
	Pivot Table2 - Average Balance
	Pivot Table3 - Ending Balance

Historical Income Statement Summary

Report Name(s)	History Income Statement Summary
Description	Income Statement summary report for historical time periods
Dashboards Prompts	Prompt - Hist Balance Sheet
	• As of Date
	• Currency
Report Criteria	"Calendar - Fact Data"."Calendar Date"
	"Ledget Stat".Value
	"Ledget Stat"."Interest Income"
	"Ledget Stat"."Interest Expence"
	"Ledget Stat"."Off B/s Income"
	"Ledget Stat"."Net Interest Income"
	"Ledget Stat"."Non Interest Expense"
	"Ledget Stat"."Non Interest Income"
	"Ledget Stat"."Net Non-interest Income"
	"Ledget Stat"."Net Income Before Taxes"
	"Ledget Stat".Dividends
	"Ledget Stat"."Federal Taxes"
	"Ledget Stat"."Local Taxes"
	"Ledget Stat"."Income After Taxes"
	Currency."Currency Cd"

Conditions   < None >

Historical Balance Sheet Summary

Report Name(s)	History Balance Statement Summary
Description	Income Statement summary report for historical time periods
Dashboards Prompts	Prompt - Hist Balance Sheet

- As of Date
- Currency

Report Criteria	"Calendar - Fact Data"."Calendar Date"
	CASE WHEN Product."Account Type" IN (100.00, 200.00) THEN 'Total Assets' WHEN Product."Account Type" IN (300.00, 400.00, 500.00) THEN 'Total Liabilities & Equity' ELSE 'Product."Account Type"' END
	CASE WHEN "Ledget Stat".FINANCIAL_ELEM_ID = 100.00 THEN 'Avg Bal' ELSE 'End Bal' END
	"Ledget Stat".VALUE
	CASE WHEN "Ledget Stat".FINANCIAL_ELEM_ID = 100.00 THEN 'Avg Bal' END
	CASE WHEN "Ledget Stat".FINANCIAL_ELEM_ID <> 100.00 THEN 'End Bal' END
	Currency."Currency Cd"
Conditions	< None >
Compound Layout	Title
	Pivot-Table

Historical Balance Sheet Detail

Report Name(s)	History Balance Statement Detail
Description	Income Statement detail report for historical time periods
Dashboards Prompts	Prompt - Hist Balance Sheet

- As of Date
- Currency

Report Criteria	Calendar - Fact Data.Calendar Date
	Product."Product Name Level04"
	CASE WHEN Product."Account Type" IN (100.00, 200.00) THEN 'Total Assets' WHEN

Product."Account Type" IN (300.00, 400.00, 500.00) THEN 'Total Liabilities & Equity' ELSE 'Product."Account Type"' END

CASE WHEN "Ledget Stat".FINANCIAL_ELEM_ID = 100.00 THEN 'Avg Bal' ELSE 'End Bal' END

"Ledget Stat".VALUE

CASE WHEN "Ledget Stat".FINANCIAL_ELEM_ID = 100.00 THEN 'Avg Bal' END

CASE WHEN "Ledget Stat".FINANCIAL_ELEM_ID <> 100.00 THEN 'Avg Bal' END

Currency."Currency Cd"

Conditions	"Product"."Account Type" IN (100.00, 200.00, 300.00, 400.00, 500.00) BOTTOMN("Time Buckets"."End Date",12) <= 12 Ledget Stat"."Financial Elem Id" IN (100, 140)
Compound Layout	Title
	Pivot Table

Detail Cash Flow/Activity in Base Currency

Detail Cash Flow /Activity in Consolidated Currency

Report Name(s)	Detail Cash Flow Activity in Base Currency Detail Cash Flow Activity in Consolidated Currency
Description	Reporting against detail cash flow / Audit results, across time buckets

Dashboards Prompts	Prompt Financial Results 01
	
	    • Process
	    • Scenario
	
	Prompt Financial Results with Product Leaf
	
	    • As of Date
	    • Currency
	    • Result Type
	    • Bucket End Date
	    • Product

Report Criteria	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)"

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)"
	"Standard Cash Flow Results"."Non Interest Expense (457)"
	"Standard Cash Flow Results"."Balance Before Prepay (515)" Currency.Currency Cd
Conditions	BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title
	Pivot Table

Balance Sheet Account Detail in Base Currency

Balance Sheet Account Detail in Consolidated Currency

Report Name(s)	Balance Sheet Account Detail Base Currency,Balance Sheet Account Detail Cons Currency
Description	Report displays Current Book Balance, Current Par Balance,Market Value,Current Net Rate,YTM and Modified Duration.
Dashboards Prompts	Prompt Balance Sheet Process • Process Prompt Balance Sheet Date Currency • As of Date • Currency
Report Criteria	Productdim, ifnull("Master Results"."Cur Book Balance",0.00), ifnull("Master Results"."Cur Par Balance",0.00), ifnull("Master Results"."Market Value",0.00), ifnull("Master Results"."Option Market Value (711)",0.00), "Master Results"."Cur Net Rate W", "Master Results"."Ytm W", "Master Results"."Modified Duration W", 'Amount in ' || "Currency"."Cons Currency", case when "Product"."Product Name Level19"='Total Liabilities + Capital' then 2 when "Product"."Product Name Level19"= 'Total Assets' then 1 when "Product"."Product Name Level19"='Off Balance Sheet Total' then 3 end
Conditions	"Process Scenario"."Scenario Num" = 1,"Master Results"."Result Type Code" = 0
Compound Layout	Tittle,Table

Transfer Pricing Income Statement in Base Currency
Transfer Pricing Income Statement in Consolidated Currency

Report Name(s)	Transfer Pricing Income Statement in Base Currency
Description	Report display TP Income Statement across time buckets with Product level detail.
Dashboards Prompts	Prompt - TP Process Scenario • Process • Scenario Prompt - TP Date Currency Result Bucket • As of Date • Currency • Result Type Prompt - TP Bucket End date • Bucket End Date

Report Criteria	'Assets', ifnull("Standard Cash Flow Results"."Interest Cash Flow (430) Asset",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Asset",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow (430) Asset",0.00)-ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Asset",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow (430) Liabilities",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Liabilities",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Liabilities",0.00) - ifnull("Standard Cash Flow Results"."Interest Cash Flow (430) Liabilities",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Asset Liabilities",0.00), 'Liabilities', 1, "Time Buckets"."Start Date", "Time Buckets"."End Date", "Currency"."Base Currency", ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Asset",0.00), ifnull("Standard Cash Flow Results"."Interest Cash Flow Transfer Rate (437) Liabilities",0.00)
Compound Layout	Title
	Pivot Table
	Table

Net Income

Report Name(s)	Net Income
Description	Report display Earnings at Risk outputs for Average, Minimum, Maximum, and Average +- Std Dev.
Dashboards Prompts	Prompt EAR_002
	• As of Date
	Prompt EAR Process
	• Process
	Prompt EAR Bucket End Date
	• Bucket End Date
Report Criteria	Stochastic Process Details.Process Name "Time Buckets"."End Date"
	"Earnings-at-Risk"."Rate Path
	Num" Avg("Earnings-at-Risk"."Net
	Income")*-1-STDDEV("Earnings-at-Risk"."Net Income")
	Avg("Earnings-at-Risk"."Net Income")*-
	1 Avg("Earnings-at-Risk"."Net
	Income")*-1+STDDEV("Earnings-at-Risk"."Net Income")
	MIN(-1*"Earnings-at-Risk"."Net Income" by "Dim Calendar - For
	Bucket End Dates"."Bucket End Date")
	MAX(-1*"Earnings-at-Risk"."Net Income" by "Dim Calendar - For
	Bucket End Dates"."Bucket End Date")
Compound Layout	Title
	Graph
	Table

EaR Frequency Distribution

Report Name(s)	EaR Frequency Distribution
Description	Report displays the frequency distribution of EaR earnings results

	Dashboards Prompts	Prompt Earning at Risk
		Prompt EAR_002
		• As of Date
		Prompt EAR Process
		• Process
		Prompt EAR Bucket End Date
		• Bucket End Date
		Prompt Earning at Risk
		• Set # of Bins
		Prompt EAR Leg Type
		• Product Type
	Report Criteria	"Earnings-at-Risk".Earnings
		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".Earningsmin("
		Earnings-at-Risk".Earnings)) / (max("Earnings-at-Risk".Earnings)
		-MIN("Earnings-at-Risk".Earnings))
		end))+1 ntile("Earnings-at-Risk".Earnings,10)
		COUNT(DISTINCT
		"Earnings-at-Risk"."Rate
		Path Num") "Earnings-at-Risk"."Rate Path Num
	Conditions	< None >
	Compound Layout	Title
		Pivot
		Table
		Graph
		Pivot Table 2

Yearly EaR Frequency Distribution

Report Name(s)	Yearly EaR Frequency Distribution

Description	Report displays the frequency distribution of EaR earnings results distributed by forecast year
Dashboards Prompts	Prompt EAR_002 • As of Date Prompt EAR Process • Process Prompt EAR Bucket End Date • Bucket End Date Prompt Earning at Risk • Set # of Bins Prompt EAR Leg Type • Product Type
Report Criteria	"Calendar - ALM Results"."Per Name Year" "Earnings-at-Risk".Earnings "Earnings-at-Risk"."Rate Path Num" 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".Earningsmin(" Earnings-at-Risk".Earnings)) / (max("Earnings-at-Risk".Earnings) -MIN("Earnings-at-Risk".Earnings)) end))+1 max("Earnings-at-Risk".Earnings by (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))
Conditions	< None >

Compound Layout	Title
	Graph
	Graph (2)
	Graph (3)
	Pivot Table Pivot Table (3

EaR Distribution by Year Forecasted

Report Name(s)	EaR Distrubution By Year Forecasted
Description	Reports displays earnings results with each year of forecast aligned for comparison
Dashboards Prompts	Prompt EAR_002
	• As of Date Prompt
	EAR Process
	• Process
	Prompt EAR Bucket End Date
	• Bucket End Date
	Prompt Earning at Risk
	• Set # of Bins Prompt
	EAR Leg Type
	Product Type
Report Criteria	"Calendar - ALM Results"."Per Name Year"
	"Earnings-at-Risk".Earnings
	"Earnings-at-Risk"."Rate Path Num"
	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".Earningsmin("
	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

Conditions	< None >
Compound Layout	Title Pivot Table Pivot Table (2) Graph

Interest Rate Cloud

Report Name(s)	Interest Rate Cloud
Description	Report displays the 1m Interest Rates generated by the Monte Carlo process for all rate paths including forward rates

Dashboards Prompts	Prompt EAR_002_Interest_rate_clould
	• As of Date
	Prompt EAR Bucket End Date_interest_rate_cloud
	• Process
	Prompt EAR Bucket End Date
	• Bucket End Date
	Prompt Interest Rate Cloud New
	• Number of Rate Paths
Report Criteria	"Calendar - ALM Results"."As-of-Date"
	"Time Buckets"."Bucket Id"
	"Fact Stochastic Interest Rates"."Net Rate"
	"Fact Stochastic Interest Rates"."Rate Path Num"
Conditions	Fact Stochastic Interest Rates"."Rate Path Num" <= @{PATH}{100}
Compound Layout	Title

Income Distribution Min / Max / Average

Report Name(s)	Net_Income_25_3
Description	Report displays average earnings across all rates paths along with minimum and maximum earnings results from the simulation over forecast time buckets
Dashboards Prompts	Prompt EAR_002 –
	As of Date
	Prompt EAR Process
	Process
	Prompt EAR Bucket End Date
	Bucket End Date
	Prompt EAR Product Type
	Product Type
	Prompt EAR Product

	Product
Report Criteria	"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")
Conditions	< None >
Compound Layout	Title
	Graph

Net Income Distribution Min 3 / Max 3 / Average

Report Name(s)	Net_Income_25_5
Description	Report displays average earnings across all rates paths along with top 3 and bottom 3 earnings results from the simulation over forecast time buckets
Dashboards Prompts	Prompt EAR_002 - As of Date
	Prompt EAR Process- Process
	Prompt EAR Bucket End Date- Bucket End Date

Report Criteria	"Time Buckets"."End Date"
	"Earnings-at-Risk"."Rate Path Num"
	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")
	CASE WHEN RANK("Earnings-at-Risk"."Net Interest Income" BY "Time Buckets"."End Date") = 2 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
	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

Net Income Distribution

Report Name(s)	Net Income 100
Description	Report displays earnings for all rate paths across time buckets
Dashboards Prompts	Prompt EAR_002 - As of
	Date Prompt EAR Process-
	Process
Report Criteria	Prompt EAR Bucket End Date- Bucket End Date "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

EaR History by Product
EaR History by Portfolio

Report Name(s)	EaR History by Product,EaR History by Portfolio
Description	Report displays product wise/ portfolio wise earnings at risk across time buckets/as of date
Dashboards Prompts	Prompt EAR_002
	• As of Date
	Prompt EAR Process
	• Process
	Prompt EAR Product
	• Product
	Prompt EaR Rank
	• EaR Rank
	Prompt EAR Bucket End Date
	• Bucket End Date
Report Criteria	"Earnings-at-Risk"."Earnings","Earnings-at-Risk"."Rate Path Num",RSUM("Earnings-at-Risk"."Earnings"),Currency."Cons Currency","Calendar - ALM Results"."As-of-Date","Dim Calendar - For Bucket End Dates"."Bucket End Date"
Conditions	rank("Earnings-at-Risk"."Earnings" by "Dim Calendar - For Bucket End Dates"."Bucket End Date") = @{EAR_RANK}{2}
Compound Layout	Title,Pivot Table (3), Graph

Liquidity Gap Summary in Base Currency

Liquidity Gap Summary in Consolidated Currency

Report Name(s)	Liquidity Gap Summary in Base Currency
	Liquidity Gap Summary in Consolidated Currency
Description	Report displays a summary view of liquidity gap cash flows over liquidity gap time buckets.
Dashboards Prompts	Prompt As of Date
	• As of Date
	Prompt Liquidity Gap 01 Test1 11g
	• Process/Run
	• Scenario
	Prompt Liquidity Gap 02 New
	• Currency
	• Result Type
	Prompt Liquidity Gap 03
	• Dynamic Gap Date
	Prompt - Bucket End Date
	• Bucket End Date
Report Criteria	"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"
Conditions	Product."Account Type" IN (100.00, 110.00, 300.00, 310.00, 800.00, 200.00, 400.00),BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title
	Graph

Liquidity Gap Detail - Product in Base Currency

Liquidity Gap Detail - Product in Consolidated Currency

Report Name(s)	Liquidity Gap Detail - Product in Base Currency
	Liquidity Gap Detail - Product in Consolidated Currency
Description	Report displays the Gap Amount by Product across liquidity time buckets
Dashboards Prompts	Prompt Liquidity Gap 01
	• Process
	• Scenario
	Prompt Liquidity Gap 02
	• As of Date
	• Currency
	• Result Type
	Prompt Liquidity Gap 03 Product
	• Dynamic Gap Date
	Prompt - Bucket End Date
	• Bucket End Date
Report Criteria	"Time Buckets"."Start Date"
	"Time Buckets"."End Date"
	"Time Buckets"."Bucket Name"
	Case when Product."Account Type" in (100,110, 200) 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, 400) then 'Total Outflows' when Product."Account Type" in (800) and "Liquidity Risk Gap"."Leg Type"=1 then 'Total Outflows' 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	"Product"."Account Type" IN (100, 110, 300, 310, 800, 200, 400),BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title
	Pivot Table

Liquidity Gap – Result Type in Base Currency

Liquidity Gap – Result Type in Consolidated Currency

Report Name(s)	Liquidity Gap- Result Type in Base Currency Liquidity Gap- Result Type in Consolidated Currency
Description	Report displays the Gap Amount by Result Type across liquidity time buckets
Dashboards Prompts	Prompt Liquidity Gap 01 • Process • Scenario Prompt Liquidity Gap 02 • As of Date • Currency Prompt Liquidity Gap 03 • Dynamic Gap Date Prompt - Bucket End Date • Bucket End Date
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	Product."Account Type" IN (300.00, 310.00, 400.00, 800.00),Product."Account Type" IN (100.00, 110.00, 200.00, 800.00),Product."Account Type" IN (100.00, 110.00, 200.00, 800.00,300.00,310.00.400.00),BOTTOMN("Time Buckets"."End Date",12) <= 12
Compound Layout	Title Pivot Table 3

Balance By Remaining Term

Report Name(s)	Balance By Remaining Term
Description	Report displays the balance of Term Deposit funding across Organization Unit
Dashboards Prompts	Prompt - Balance By Remaining Term • As of Date • Currency Prompt for Term Deposits • Product Name

Report Criteria	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"
Conditions	"Account Summary"."Remaining Term Bucket Number Char" IN ('1', '2', '3', '4', '5', '6', '7', '8') and UPPER("Instrument Type"."Instrument Type") = 'TERM DEPOSITS' and Mls Cd is equal to / is in US
Compound Layout	Title
	Pivot Table
	Pivot Table 2
	Pivot Table 3

Market Value Summary in Base Currency

Market Value Summary in Consolidated Currency

Report Name(s)	Market Value Summary in Base Currency
	Market Value Summary in Consolidated Currency
Description	Report displays summary Market Value and Market Value of Equity results over historical time
Dashboards Prompts	Prompt Market Value 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Account Type
Report Criteria	Calendar - ALM Results."As-of-Date"
	"Master Results"."Market ValueN (A)"
	"Master Results"."Market ValueN (L)"
	Master Results."Net Market Value" Product."Account Type"
	Currency."Base Currency"
	"Master Results"."Market Value (Off B/s Payable)","Master Results"."Market Value (off B/s Receivable)"

Conditions	"Product"."Account Type" IN (100, 110, 200, 300, 310, 400, 800),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title
	Pivot Table (2)
	Pivot Table

Market Value of Equity in Base Currency

Market Value of Equity in Consolidated Currency

Report Name(s)	Market Value of Equity Pivot
	Market Value of Equity Pivot in Cons Currency
	Market Value of Equity Graph, Market Value of Equity Graph - Pivot,
	Market Value of Equity Cons Currency Graph
	Market Value of Equity Cons Currency Graph - pivot
Description	Report displays Market Value Results across scenarios with change versus bench scenario comparison
Dashboards Prompts	Prompt Market Value 1

      • Process

      • Scenario

Prompt Market Value

      • As of Date

      • Currency

      • Start Date Index

Account Type

Report Criteria	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 Market Value"
	Master Results." Net Market Value (Delta To Bench)"
	Master Results."Market Value (Net Pct To Bench)"
	CASE WHEN (Product."Account Type" IN (100, 200)) THEN 'Market Value (Asset)' ELSE CASE WHEN (Product."Account Type" IN (300, 400)) THEN 'Market Value (Liabilities)' ELSE CASE WHEN (Product."Account Type" IN (110) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=2))) THEN 'Market Value (off B/s Receivable)' ELSE CASE WHEN (Product."Account Type" IN (310) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=1))) THEN 'Market Value (off B/s Payable)' END END END END
Conditions	CAST(Product."Account Type" as integer) IN (100, 200, 300, 400, 110, 310, 800),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Graph
	Pivot
	Table
	Pivot Table (2)

Net Duration Summary in Base Currency

Net Duration Summary in Consolidated Currency

Report Name(s)	Duration Summary in Base Currency
	Duration Summary in Consolidated Currency
Description	Report displays summary Duration and Duration of Equity results over historical time

Dashboards Prompts	Prompt Market Value 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Account Type
Report Criteria	Calendar - ALM Results."As-of-Date"
	Product."Account Type"
	Currency."Base Currency"
	"Master Results"."Duration of Equity",
	"Master Results"."Duration Gap"
	"Master Results"."Market ValueN (A)"
	"Master Results"."Market ValueN (L)"
	"Master Results"."Market Value (Off B/s Payable)"
	"Master Results"."Market Value (off B/s Receivable)"
	"Master Results"."Net Duration of Equity"
	"Master Results"."Net Duration Gap"
Conditions	Product."Account Type" IN (100, 110, 200, 300, 310, 400, 800),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title
	Pivot Table (2)
	Pivot Table

Net Duration of Equity in Base Currency

Net Duration of Equity in Consolidated Currency

Report Name(s)	Duration of Equity
	Duration of Equity Cons Currency
Description	Report displays Duration Results across scenarios with change versus bench scenario comparison

Dashboards Prompts	Prompt Market Value 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Account Type
Report Criteria	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 (3)

Market Value Detail in Base Currency

Market Value Detail in Consolidated Currency

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
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Product Type
Report Criteria	Calendar - ALM Results."As-of-Date"
	Product."Account Type"
	Product."Product Name Level19"
	Master Results."Market Value"
	CASE WHEN (Product."Account Type" IN (100, 200)) THEN 'Market Value (Assets)' ELSE CASE WHEN (Product."Account Type" IN (300, 400)) THEN 'Market Value (Liabilities)' ELSE CASE WHEN (Product."Account Type" IN (110) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=2))) THEN 'Market Value (Off B/s Receivable)' ELSE CASE WHEN (Product."Account Type" IN (310) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=1))) THEN 'Market Value (Off B/s Payable)' END END END END , "Currency"."Base Currency"
Conditions	Product."Account Type" IN (100.00, 200.00, 300.00, 400.00, 800.00, 110.00, 310.00),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title (2)
	Pivot Table

Market Value Detail by Scenario in Base Currency

Market Value Detail by Scenario in Consolidated Currency

Report Name(s)	Market Value of Equity - Deatil
	Market Value of Equity Cons Currency Detail
Description	Report displays market value results for a selected product with comparison across scenarios

Dashboards Prompts	Prompt Market Value 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Account Type
Report Criteria	Calendar - ALM Results."As-of-Date"
	Product."Product Name Level19"
	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)"
	"Currency"."Base Currency", CASE WHEN (Product."Account Type" IN (100, 200)) THEN 'Market Value (Asset)' ELSE CASE WHEN (Product."Account Type" IN (300, 400)) THEN 'Market Value (Liabilities)' ELSE CASE WHEN (Product."Account Type" IN (110) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=2))) THEN 'Market Value (off B/s Receivable)' ELSE CASE WHEN (Product."Account Type" IN (310) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=1))) THEN 'Market Value (off B/s Payable)' END END END END
Conditions	"Product"."Account Type" IN (100, 110, 200, 300, 310, 400, 800),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title
	Pivot Table

Duration Detail in Base Currency

Duration Detail in Consolidated Currency

Report Name(s)	Duration Detail Product Wise in Base Currency
	Duration Detail Product Wise Cons Currency

Description	Report displays Duration results for detailed products
Dashboards Prompts	Prompt Market Value 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Account Type
Report Criteria	Calendar - ALM Results."As-of-Date"
	Product."Account Type"
	Product."Product Name Level19" Master Results.Duration R
	Currency."Base Currency",CASE WHEN (Product."Account Type" IN (100, 200)) THEN 'Duration (Assets)' ELSE CASE WHEN (Product."Account Type" IN (300, 400)) THEN 'Duration (Liabilities)' ELSE CASE WHEN (Product."Account Type" IN (110) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=2))) THEN 'Duration (Off B/s Receivable)' ELSE CASE WHEN (Product."Account Type" IN (310) OR (Product."Account Type" IN (800) AND ("Master Results"."Leg Type"=1))) THEN 'Duration (Off B/s Payable)' END END END END
Conditions	Product."Account Type" IN (100.00, 200.00, 110.00, 310.00, 300.00, 400.00, 800.00),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title (2)
	Pivot Table

Duration Detail by Scenario in Base Currency

Duration Detail by Scenario in Consolidated Currency

Report Name(s)	Duration of Equity Detail
	Market Value of Equity Cons Currency Detail
Description	Report displays Duration results for a selected product with comparison across scenarios

Dashboards Prompts	Prompt Market Value 1 • Process • Scenario Prompt Market Value • As of Date • Currency • Start Date Index • Account Type
Report Criteria	Calendar - ALM Results."As-of-Date" Currency."Base Currency" Product."Product Name Level19" 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)"
Conditions	"Product"."Account Type" IN (100, 110, 200, 300, 310, 400, 800),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title Pivot Table

Market Value Detail in Base Currency
Market Value Detail in Consolidated Currency

Report Name(s)	Market Value Detail
Description	Report displays Current balance,Market Value,MV Price,Current Rate and duration
Dashboards Prompts	Prompt- Market Value Detail1 • Process • Scenario • Account Type Prompt Market Value - Overview • As of Date • Currency • Start Date Index

Report Criteria	"Product."Product Leaf Name",Product."Product Name Level19","Master Results"."Cur Par Bal","Master Results"."Market Value",("Master Results"."Market Value" /"Master Results"."Cur Par Bal")*100,"Master Results"."Cur Net Rate W"*100,"Master Results".Duration/"Master Results"."Market Value
Conditions	Product."Account Type" IN (100.00, 110.00, 300.00, 310.00, 200.00, 400.00, 800.00),"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title,Pivot Table

Ranked Market Value in Base Currency
Ranked Market Value in Consolidated Currency

Report Name(s)	Ranked Market Value
Description	Report displays a ranking of Products based on Market/Book ratio
Dashboards Prompts	Prompt MV Ranks 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Accountt Type
	Prompt - Top N Rank
	• Top NRank
Report Criteria	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
Conditions	"Master Results"."Market Value (Rank)" <= @{TEST}{5},"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title
	Table
	Graph

Ranked Duration in Base Currency
Ranked Duration in Consolidated Currency

Report Name(s)	Ranked Duration
Description	Report displays a ranking of Products based on Duration
Dashboards Prompts	Prompt - Duration Ranks 1
	• Process
	• Scenario
	Prompt Market Value
	• As of Date
	• Currency
	• Start Date Index
	• Account Type
	Prompt - Top N Duration
	• Top N Duration
Report Criteria	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
Conditions	Add "Master Results"."Duration (Rank)" <= @{RANK}{5},"Master Results"."Start Date Index" = @{MKT1}{1}
Compound Layout	Title
	Table
	Graph

Value at Risk Probabilities

Report Name(s)	VaR Probabilities
Description	Report displays Total VaR results by Probability Decile
Dashboards Prompts	Prompt VaR Probabilities Dtl
	• As of Date
	• Process
	• Product Type
Report Criteria	Stochastic Process Details."Process Type And Id" cast("Value-at-Risk"."Var Term" as char) || ' - ' || "Value-at-Risk"."Var
	Term Mult"
	cast("Value-at-Risk"."Var Term" as char(2))

|| ' - ' ||

"Value-at-Risk"."Var Term Mult"

Value-at-Risk."Value At Risk"

Value-at-Risk."Probability

Decile" Value-at-Risk."Avg

Probability"

Value-at-Risk."Gross Probability"

Conditions	< None >
Compound Layout	Title
	Graph Graph (2)
	Pivot Table

VaR Probabilities Detail

Report Name(s)	VaR Probabilities DTL
Description	Report displays VaR results by Probability Decile
Dashboards Prompts	Prompt VaR Probabilities Dtl
	• As of Date
	• Process
	• Product Type
Report Criteria	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"
Conditions	< None >
Compound Layout	Title
	Graph
	Pivot Table

VaR History

Report Name(s)	VaR History
Description	Report displays Product wise/Portfolio wise cumulative value at risk As of Date
Dashboards Prompts	Prompt VaR Probabilities
	• As of Date
	• Process
	• Product Type Confidence Level
Report Criteria	"Calendar - ALM Results". "As-of-Date", "Currency". "Cons Currency"

"Value-at-Risk"."Value At Risk"
VaR_'||cast("Value-at-Risk" "Confidence
Level"*100 as char) "Product"."Product Leaf
Name"

Conditions	< None >
Compound Layout	

IRC History Across Term

Report Name(s)	IRC History Across Term
Description	Report displays interest rates for a selected IRC over historical time
Dashboards Prompts	Prompt IRC Name and Currency
	• Currency
	• IRC
	• IRC Term
	Prompt Historical Dates
	• Effective Date
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(end date)
	• Bucket End Date
Report Criteria	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)"
Conditions	"Calendar - Fact Data"."Calendar Date" IN (date '1992-06-01', date '1992-06-09', date '1992-07-13', date '1992-07-19')
Compound Layout	Title
	Pivot Table

IRC Forecast Across Term

Report Name(s)	IRC Forecast Across Term
Description	Report displays interest rates for a selected IRC over forecast time buckets

Dashboards Prompts	Prompt IRC Name and Currency
	• Currency
	• IRC
	• IRC Term
	Prompt Historical Dates
	• Effective Date
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(end date)
	• Bucket End Date
Report Criteria	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)"
Conditions	< None >
Compound Layout	Title
	Pivot Table

IRC History Across Dates

Report Name(s)	IRC History Across Term
Description	Report displays interest rates for a selected IRC over historical time
Dashboards Prompts	Prompt IRC Name and Currency
	• Currency
	• IRC
	• IRC Term
	Prompt Historical Dates
	• Effective Date
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(end date)
	Bucket End Date
Report Criteria	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)"

Conditions	"Calendar - Fact Data"."Calendar Date" IN (date '1992-06-01', date '1992-06-09', date '1992-07-13', date '1992-07-19')
Compound Layout	Title Pivot Table

IRC Forecast Across Dates

Report Name(s)	IRC Forecast Across Dates
Description	Report plots individual term points for a selected IRC over Forecast time
Dashboards Prompts	Prompt - IRC Name and Currency • Currency • IRC • IRC Term Prompt - Historical Dates • Effective Date Prompt - Process Scenario. • Process • Secnario Prompt - Buckets (End date) • Bucket End Date
Report Criteria	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"
Conditions	< None >
Compound Layout	Title Pivot Table

IRC Bench Rep

Report Name(s)	IRC Bench Rep
Description	Report compares forecast rates per scenario to benchmark scenario rates
Dashboards Prompts	Prompt - Forecast Date • As of Date Prompt - IRC Name and Currency • Currency • IRC

	• IRC Term
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(End date)
	Bucket End Date
Report Criteria	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)"
Conditions	< None >
Compound Layout	Title
	Graph
	Graph(2)
	Graph(3)
	Graph(4)

IRC Forecast Over Time

Report Name(s)	IRC Fcst Over Time 11g
Description	Report shows Forecast Rates - (entire yield curve) for selected scenarios across time
Dashboards Prompts	Prompt - Forecast Date
	• As of Date
	Prompt - IRC Name and Currency
	• Currency
	• IRC
	• IRC Term
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(End date)
	Bucket End Date
Report Criteria	- 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"
Conditions	< None >
Compound Layout	Title Pivot Table(2) Pivot Table(3) Pivot Table

IRC History and Forecast

Report Name(s)	IRC History and Forecast
Description	Report shows historical rates and forecast rates on a single graph
Dashboards Prompts	Prompt - Historical Dates
	• Effective Date
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(End date)
	• Bucket End Date
	Prompt - IRC Name and Currency (single selection)
	• Currency
	• IRC
	• IRC Term
Report Criteria	Calendar - Fact Data."Calendar Date"
	Time Buckets"."End Date"
	- IRC Rates (Forecast)."Interest Rate Fcst (Avg)"
	IRC Rates (History)."Interest Rate (Avg)"
Conditions	< None >
Compound Layout	Title Graph

Economic Indicator History and Forecast

Report Name(s)	Eco Ind History and Forecast
Description	Report shows historical and forecast Economic Indicators on a single graph

Dashboards Prompts	Prompt - Historical Dates	
	• Effective Date	
	Prompt - Process Scenario	
	• Process	
	• Scenario	
	Prompt - Buckets(End date)	
	• Bucket End Date	
	Prompt - Economic Indicator Names (single selection)	
	• Economic Indicator	
Report Criteria	Calendar - Fact Data."Calendar Date"	
	- Economic Indicator (History)."Economic Indicator Value Chg"	
	Time Buckets."End Date"	
	- Economic Indicator (Forecast)."Economic Indicator Value Chg"	
Conditions	< None >	
Compound Layout	Title	
	Graph	

FX Rates History and Forecast

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

FX History

Report Name(s)	FX History

Description	Report shows historical FX Rates (average, moving average, minimum, maximum)
Dashboards Prompts	Prompt FX Currency Hist
	• Effective Date
	• Currency
	• Month
Report Criteria	- 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)"
	- Exchange Rates (History)."Fx Rate Hist (Min)"
	Exchange Rates (History)."Fx Rate Hist (Max)"
Conditions	< None >
Compound Layout	Title
	Pivot Table Pivot Table(2)

FX History Month

Report Name(s)	FX History Month
Description	Report shows historical FX Rates (Fx Rate Hist (Avg),Fx Rate Hist (Mavg))
Dashboards Prompts	Prompt FX Currency Hist
	• Effective Date
	• Currency
	• Month
Report Criteria	Exchange Rate Master"."From -To Currency","- Exchange Rates (History)"."Fx Rate Hist (Avg)","- Exchange Rates (History)"."Fx Rate Hist (Mavg)","Calendar - Fact Data"."Per Name Month"
Conditions	<NONE>
Compound Layout	Title,Pivot Table (3)
	Pivot Table (4)

FX Forecast

Report Name(s)	FX Forecast
Description	Report shows forecast FX Rates

Dashboards Prompts	Prompt FX Currency
	• As of Date
	• Currency
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(End date)
	• Bucket End Date
Report Criteria	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"
Conditions	< None >
Compound Layout	Title
	Pivot Table
	Pivot Table(2)

FX Forecast Scenario

Report Name(s)	FX Forecast Scenario
Description	Report shows Fx Rate Audit
Dashboards Prompts	Prompt FX Currency
	• As of Date
	• Currency
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(End date)
	• Bucket End Date
Report Criteria	"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","Process Scenario"."Scenario
Conditions	<NONE>
Compound Layout	Title
	Pivot Table

Economic Indicator History

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

Economic Indicator Forecast

Report Name(s)	Key Economic Indicators - Fcst
Description	Report shows forecast Economic Indicators
Dashboards Prompts	Prompt - Economic Indicator Names
	• Economic Indicator
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets (End date)
	• Bucket End Date
Report Criteria	Calendar - ALM Results."As-of-Date"
	Time Buckets."End Date"
	- Economic Indicator (Forecast)."Economic Indicator Value Chg"
	- Economic Indicator Master."Economic Indicator Name"
Conditions	< None >
Compound Layout	Title
	Pivot Table

IRC vs Related Economic Indicators vs FX - Historical
IRC vs Related Economic Indicators vs FX - Forecast

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
	• Currency
	• IRC
	• IRC Term
	Prompt FX Currency (From-To)
	• Currency
	Prompt - Economic Indicator Names
	• Economic Indicator
	Prompt - Historical Dates
	• Effective Date
	Prompt - Forecast Date
	• As of Date
	Prompt - Process Scenario
	• Process
	• Scenario
	Prompt - Buckets(End date)
	Bucket 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"
	   Time Buckets."End Date"

Conditions	< None >
Compound Layout	Title Pivot Table

ALM Process Deterministic Assumption Map

Report Name(s)	Assumptions - RM Std Assumption Map
Description	Reports displays deterministic ALM Processes with related embedded assumption rules
Dashboards Prompts	Prompt Process Def Folder Name
	• Folder
Report Criteria	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"
Conditions	Process Assumption Matrix.Rates Sys ID <> -1
Compound Layout	Title
	Table

ALM Process Stochastic Assumption Map

Report Name(s)	Assumptions - RM Stoch Assumption Map
Description	Reports displays stochastic ALM Processes with related embedded assumption rules
Dashboards Prompts	Prompt - Process Def Folder Name
	• Folder Name
Report Criteria	Process Assumption Matrix."Result Sys Id"
	Process Assumption Matrix."Result Header Desc Short"
	Process Assumption Matrix."Pre Payments 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"
Conditions	Process Assumption Matrix.Rates Sys ID = -1

Compound Layout	Title
	Table

Maturity Strategies

Report Name(s)	Assumptions - Maturity Strategies
Description	Reports displays Maturity Mix assumptions
Dashboards Prompts	Prompt - Maturity Auxiliary Desc
	• Maturity Mix Name
	Prompt - Folder Name
	• FolderName
	Prompt - Maturity Currency Name
	• Currency
Report Criteria	"Product - Assumptions"."Product Name" "Product - Assumptions"."Is Leaf" "Product - Assumptions"."Display Order Number"
	Maturity Auxiliary."Maturity Term"
	Maturity Auxiliary."Amrt Term"
	Maturity Auxiliary."Alloc Percent"
Conditions	< None >
Compound Layout	Title
	Graph
	Table

Pricing Margin

Report Name(s)	Assumptions — Pricing Margins
Description	Reports displays Maturity Mix assumptions
Dashboards Prompts	Prompt - Pricing Folder Name
	• Folder Name
	Prompt Product Hierarchy Name
	• Product Hierarchy Name
	Prompt - Pricing Margin Rule
	• Pricing Margin Rule
	Prompt - Pricing Margin Currency Name
	• Currency
Report Criteria	Pricing Margin."Pricing Margin Desc Short" "Product - Assumptions"."Product Name" "Product - Assumptions"."Is Leaf"
	"Product - Assumptions"."Display Order Number"
	Pricing Margin.Bucket
	Pricing Margin."Gross Rate"
	Pricing Margin."Net Rate"
Conditions	< None >
Compound Layout	Title
	Graph
	Pivot Table
Report Name(s)	Assumptions — Pricing Margins

Discount Rates

Report Name(s)	Assumptions - Discount Rates
Description	Reports displays Discount Method assumptions
Dashboards Prompts	Prompt - Discount Folder Name
	• Folder Name
	Prompt - Product Hierarchy Name
	• Product Hierarchy Name
	Prompt - Discount Desc
	• Discount Methods Name
	Prompt - Discount Rate Currency Name
	• Currency

Report Criteria	"Discount Rate"."Discount Desc Short"
	"Product-Assumptions"."ProductName" Product - Assumptions."Is Leaf"
	Product - Assumptions."Display Order Number"
	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"
Conditions	< None >
Compound Layout	Title
	Table

ALM Product Characteristics

Report Name(s)	Assumptions - RM Product Characteristics
Description	Reports displays Product Characteristic assumptions
Dashboards Prompts	Prompt - Product Folder Name
	• Folder Name
	Prompt - Product Hierarchy Name
	• Product Hierarchy Name
	Prompt - Product Characteristics
	• Product Characteristics Name
	Prompt - Product Char Currency Name
	• Currency
Report Criteria	Product Characteristics."Product Characteristics Desc"
	"Product - Assumptions"."Product Name" Product - Assumptions."Is Leaf"
	Product - Assumptions."Display Order Number"
	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"
Conditions	< None >
Compound Layout	Title Table

Prepayments

Report Name(s)	Assumptions - Prepayments
Description	Reports displays Prepayment assumptions
Dashboards Prompts	Prompt - Prepayments_Id
	• Folder Name
	Product Hierarchy Name
	• Product Hierarchy Name
	Prompt - Prepay Folder Name
	• Prepayment Name
	Prompt - Prepayment Currency Name
	• Currency
Report Criteria	"Prepayment"."Prepayment Desc Short", "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name", "Product - Assumptions"."Is Leaf", "Prepayment"."Ccy Cd", case when "Prepayment"."Cash Flow Treatment Cd" in (1,0) then 'Prepayments' else case when "Prepayment"."Cash Flow Treatment Cd" in (-1) then 'Early Redemption' else null end end, "Prepayment"."Calc Method", case when "Prepayment"."Redemption Tenor Indicator" in (0) then 'User Payment Dates' when "Prepayment"."Redemption Tenor Indicator" in (1) then 'User Defined Redemption Tenors' when "Prepayment"."Redemption Tenor Indicator" in (2) then 'User Defined Prepayment Tenors' else 'Not Applicable' end, "Prepayment"."Quote", case when "Prepayment"."Cond Sys Id"<0 then 'No' else 'Yes' end, "Prepayment"."Folder Name PMTS", case when "Prepayment"."Seasonality Flg"=0 then 'No' when "Prepayment"."Seasonality Flg"=1 then 'Yes' else 'Not Applicable' end, "Product - Assumptions"."Display Order Number"

Following drill-down reports are available under Prepayment Assumption. These reports will be displayed after clicking on **Product Name** link. These are based on following column names: Portfolio, Calculation method, Redemption tenor

- Early Redemption (Constant Method - User defined Tenors)
- Early Redemption (Constant Method)
- Early Redemption (Prepayment Model)
- Prepayment (Arctangent)
- Prepayments (Constant Method - User defined Tenors)
- Prepayments (Constant Method)
- Prepayments (Prepayment Model)

Prepayments (PSA)

Conditions	< None >
Compound Layout	Title Table

Early Redemption (Constant Method - User defined Tenors)
Table 7–1

Report Name(s)	Assumptions - Early Redemption (Constant Method - User defined Tenors)

Table 7–1

Description	
Dashboards Prompts	
Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Balance Type", "Prepayment"."Prepayment Rate Type", "Prepayment"."Start Date (User Defined Tenors)", "Prepayment"."End Date (User Defined Tenors)", "Prepayment"."Tenor", "Prepayment"."Multiplier", "Prepayment"."Constant Prepayment Rate (User Defined Tenors)", "Prepayment"."January Coefficient", "Prepayment"."Prepayment Desc Short", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Ccy Cd", "Prepayment"."Seasonality Flg", "Prepayment"."Sequence Number", "Prepayment"."Repeat", "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name"

Early Redemption (Constant Method)

Table 7–2

Report Name(s)	Assumptions - Early Redemption (Constant Method)
Description	
Dashboards Prompts	
Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Start Date (User Prepayments Date)", "Prepayment"."End Date (User Prepayments Date)", "Prepayment"."Constant Prepayment Rate (User Prepayments Dates)", "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Ccy Cd", "Prepayment"."Prepayment Desc Short", "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name"

Early Redemption (Prepayment Model)
Table 7–3

Report Name(s)	Assumptions - Early Redemption (Prepayment Model)
Description	
Dashboards Prompts	
Report Criteria	"Prepayment"."Calc Method", "Prepayment"."Cash Flow Treatment Type", "Prepayment"."Start Date (User Prepayments Date)", "Prepayment"."End Date (User Prepayments Date)", "Prepayment"."Prepayment Model Coefficient", case when "Prepayment"."Prepayment Model category Cd" is null then 'Not applicable' else "Prepayment"."Prepayment Model Category" end, case when "Prepayment"."Prepayment Model Sys Id" in (0) then 'Not Applicable' else "Prepayment"."Prepayment Model Name" end, '['||"Prepayment"."Currency Code (IRCS)"||']'||' '||"Prepayment"."IRC Name"||' '||'('||cast("Prepayment"."IRC Code" as char)||')', "Prepayment"."Rate Spread", "Prepayment"."Rate Term", Case when "Prepayment"."Seasonality Flg" in (0) then 'No' else 'Yes' end, "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Ccy Cd", "Prepayment"."Prepayment Desc Short", "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name"

Prepayment (Arctangent)
Table 7–4

Report Name(s)	Assumptions - Prepayment (Arctangent)
Description	
Dashboards Prompts	

Table 7–4

Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Start Date (User Prepayments Date)", "Prepayment"."End Date (User Prepayments Date)", case when "Prepayment"."Prepayment Model category Cd" is null then 'Not applicable' else "Prepayment"."Prepayment Model Category" end, case when "Prepayment"."Prepayment Model Sys Id" in (0) then 'Not Applicable' else "Prepayment"."Prepayment Model Name" end, "Prepayment"."Constant Coe.K 1", "Prepayment"."Constant Coe.K 2", "Prepayment"."Constant Coe.K 3", "Prepayment"."Constant Coe.K 4", '['||"Prepayment"."Currency Code (IRCS)"||']'||' '||"Prepayment"."IRC Name"|| '||'('||cast("Prepayment"."IRC Code" as char)||')', "Prepayment"."Rate Spread", "Prepayment"."Rate Term", Case when "Prepayment"."Seasonality Flg" in (0) then 'No' else 'Yes' end, "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Prepayment Desc Short", "Prepayment"."Ccy Cd", "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name"

Prepayments (Constant Method - User defined Tenors)

Table 7–5

Report Name(s)	Assumptions - Prepayments (Constant Method - User defined Tenors)
Description	
Dashboards Prompts	

Table 7–5

Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Balance Type", "Prepayment"."Prepayment Rate Type", "Prepayment"."Start Date (User Defined Tenors)", "Prepayment"."End Date (User Defined Tenors)", "Prepayment"."Tenor", "Prepayment"."Multiplier", "Prepayment"."Constant Prepayment Rate (User Defined Tenors)", "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Prepayment Desc Short", "Prepayment"."Ccy Cd", Case when "Prepayment"."Seasonality Flg" in (0) then 'No' when "Prepayment"."Seasonality Flg" in (1) then 'Yes' else 'Not Applicable' end, "Prepayment"."Sequence Number", "Prepayment"."Sequence Number", "Prepayment"."Repeat", "Product - Assumptions"."Product Id","Product - Assumptions"."Product Name"

Prepayments (Constant Method)

Table 7–6

Report Name(s)	Assumptions - Prepayments (Constant Method)
Description	
Dashboards Prompts	
Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Start Date (User Prepayments Date)", "Prepayment"."End Date (User Prepayments Date)", "Prepayment"."Constant Prepayment Rate (User Prepayments Dates)", "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Prepayment Desc Short", "Prepayment"."Ccy Cd", case when "Prepayment"."Seasonality Flg"=0 then 'No' when "Prepayment"."Seasonality Flg"=1 then 'Yes' else 'Not Applicable' end, "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name"

Prepayments (Prepayment Model)
Table 7–7

Report Name(s)	Assumptions - Prepayments (Prepayment Model)
Description	
Dashboards Prompts	
Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Start Date (User Prepayments Date)", "Prepayment"."End Date (User Prepayments Date)", "Prepayment"."Prepayment Model Coefficient", case when "Prepayment"."Prepayment Model category Cd" is null then 'Not applicable' else "Prepayment"."Prepayment Model Category" end, case when "Prepayment"."Prepayment Model Sys Id" in (0) then 'Not Applicable' else "Prepayment"."Prepayment Model Name" end, '['||"Prepayment"."Currency Code (IRCS)"||']'||' '||"Prepayment"."IRC Name"||' '||'('||cast("Prepayment"."IRC Code" as char)||')', "Prepayment"."Rate Spread", "Prepayment"."Rate Term", Case when "Prepayment"."Seasonality Flg" in (0) then 'No' when "Prepayment"."Seasonality Flg" in (1) then 'Yes' else 'Not applicable' end, "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Prepayment Desc Short", "Prepayment"."Ccy Cd", "Product - Assumptions"."Product Id", "Product - Assumptions"."Product Name"

Prepayments (PSA)
Table 7–8

Report Name(s)	Assumptions - Prepayments (PSA)
Description	
Dashboards Prompts	

Table 7–8

Report Criteria	"Prepayment"."Calc Method", Case when "Prepayment"."Cash Flow Treatment Type" null then 'Not Applicable' else "Prepayment"."Cash Flow Treatment Type" end, "Prepayment"."Start Date (User Prepayments Date)", "Prepayment"."End Date (User Prepayments Date)", "Prepayment"."PSA Speed", case when "Prepayment"."Prepayment Model category Cd" is null then 'Not applicable' else "Prepayment"."Prepayment Model Category" end, case when "Prepayment"."Prepayment Model Sys Id" in (0) then 'Not Applicable' else "Prepayment"."Prepayment Model Name" end, Case when "Prepayment"."Seasonality Flg" in (0) then 'No' when "Prepayment"."Seasonality Flg" in (1) then 'Yes' else 'Not Applicable' end, "Prepayment"."January Coefficient", "Prepayment"."Febuary Coefficient", "Prepayment"."March Coefficient", "Prepayment"."April Coefficient", "Prepayment"."May Coefficient", "Prepayment"."June Coefficient", "Prepayment"."July Coefficient", "Prepayment"."August Coefficient", "Prepayment"."September Coefficient", "Prepayment"."October Coefficient", "Prepayment"."November Coefficient", "Prepayment"."December Coefficient", "Prepayment"."Ccy Cd", "Prepayment"."Prepayment Desc Short", "Product - Assumptions"."Product Name", "Product - Assumptions"."Product Id"

Prepay Models

Report Name(s)	Assumptions - Prepayment Table
Description	Reports displays Prepayment Model assumptions
Dashboards Prompts	Prompt - Prepayments
	• Folder Name
	Prompt - Prepay Folder Name
	• Prepayment Model Name
Report Criteria	Prepayment."Prepayment Desc Short"
	Prepayment."Origination Term"
	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"
Conditions	< None >
Compound Layout	Title Table

Assumptions - Forecast Balance

Report Name(s)	Forecast Balances
Description	Report displays data from Forecast Balance Table
Dashboards Prompts	Prompt - Forecast Strategies Folder Name • FolderName Prompt - Forecast Balances Rule • Forecast Balance Rule Prompt- Currency Name • Currency Name
Report Criteria	Case when "Forecast Balances"."Leaf Num Id" = 2 then "Forecast Balances"."Gl Account Name" when "Forecast Balances"."Leaf Num Id" = 3 then "Forecast Balances"."Common Coa Name" when "Forecast Balances"."Leaf Num Id" = 4 then "Forecast Balances"."Product Name" end,"Forecast Balances"."Booking","Forecast Balances"."Fbal Method","Forecast Balances"."Rate Volume Rel Cd","Forecast Balances"."Rate Node","Forecast Balances"."Rate Dependency Pattern Name","Currency"."Currency Cd"
Conditions	<NONE>
Compound Layout	Title,Table

Transaction Strategies

Report Name(s)	Transaction strategies 1
Description	
Dashboards Prompts	Prompt - Transaction Strategies Folder Name • FolderName Prompt - Transaction Strategies Rule • Transaction Strategies Rule Prompt Transaction Strategies - Currency • Currency Prompt- Balance Type • Balance
Report Criteria	"Transaction Strategies"."Product Name","Transaction Strategies"."Ccy Code","Transaction Strategies"."Rate Selection","Transaction Strategies"."Rate Tiers","Transaction Strategies"."Adj Type P","Transaction Strategies"."Adj Type R","Transaction Strategies"."Binary rate P","Transaction Strategies"."Binary rate R","Transaction Strategies"."Ccy Code P","Transaction Strategies"."Ccy Code R","Transaction Strategies"."Derivative Subtype Code","Transaction Strategies"."Derivative Type

Code","Transaction Strategies"."Exchange of Principal","Transaction Strategies"."Gross Margin P","Transaction Strategies"."Gross Rate R","Transaction Strategies"."Gross Rate P","Transaction Strategies"."Gross Rate R","Transaction Strategies"."Initial Rate Pricing Option P","Transaction Strategies"."Initial Rate Pricing Option R","Transaction Strategies"."Int Rate Code P","Transaction Strategies"."Int Rate Code R","Transaction Strategies"."Min Rate Change P","Transaction Strategies"."Min Rate Chnage R",

"Transaction Strategies"."Amort Type",

"Transaction Strategies"."Int Type",

"Transaction Strategies"."Premium Percentage",

"Transaction Strategies"."Deferred balance",

"Transaction Strategies"."Min Bal Amot

Swap", "Transaction Strategies"."Comp

Basis", "Transaction Strategies"."Accr

Basis",

"Transaction Strategies"."payment Pattern Code",

"Transaction Strategies"."Holiday Rolling Convention Code",

"Transaction Strategies"."Origination Date",

"Transaction Strategies"."Original Term",

"Transaction Strategies"."Original Term

Mult", "Transaction Strategies"."Amort

Term", "Transaction Strategies"."Amort

Term Mult",

"Transaction Strategies"."Amort Method Code",

"Transaction Strategies"."Net Margin Flag",

"Transaction Strategies"."Product Id",

"Transaction Strategies"."Rate Pricing

Option", "Transaction Strategies"."Segment

Code",

"Transaction Strategies"."Short Desc","Transaction Strategies"."Is Offbalance"

Conditions	"Transaction Strategies"."Is Offbalance" = 'Y'
Compound Layout	Title,Table Transaction Strategies"."Amort Type", "Transaction

Forecast Rates - Interest Rates

Report Name(s)	Assumptions - Forecast Rates
Description	Report displays Irc Name,IRC Term Point,Forecast Type,Minimum Rate
Dashboards Prompts	Prompt - Forecast Rates Folder Name
	• FolderName
	Prompt- Forecast Interest rates Currency Name
	• Currency Name
	Prompt - Forecast Rates Rule
	• Forcast
	Rates Rule
	Prompt - IRC
	NAME
	• IRC Name
	Prompt - Scenario Name
	• Scenario
	Name Prompt -
	IRC Term Point
	IRC Term Point
Report Criteria	"Forecast Rates"."Irc Name",
	"Forecast Rates"."Iso
	Currency Cd",
	"Forecast Rates"."IRC Term
	Point", "Forecast Rates"."Fcast Irc
	Method", "Forecast
	Rates"."Minimum Rate",
	"Forecast Rates"."Scenario
	Name",
	Following drill-down reports are available under Forecast - Interest Rate Assumption. These reports will be displayed after clicking on **IRC Name** link. These are based on **Forecast Type** column name.
	• Forecast Rates (Change from base)
	• Forecast Rates (Direct Input)
	• Forecast Rates (Implied Forward)
	• Forecast Rates (Structured Change) Forecast Rates (Yield Curve Twist)
Conditions	<NONE>
Compound Layout	Title, Table

Forecast Rates (Change from base)

Table 7–9

Report Name(s)	Assumptions - Forecast Rates (Change from base)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rates"."Irc Name", "Forecast Rates"."Iso Currency Cd", "Forecast Rates"."Fcast Irc Method", "Forecast Rates"."Forecast Interpolate Method", "Forecast Rates"."Scenario Name", "Forecast Rates"."Interest Rate Change (Change from base)", cast("Forecast Rates"."Interest Rate Term (Change from base)" as char)||' '||"Forecast Rates"."Interest Rate Term Multiplier (Change from base)"

Forecast Rates (Direct Input)

Table 7–10

Report Name(s)	Assumptions - Forecast Rates (Direct Input)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rates"."Irc Name", "Forecast Rates"."Iso Currency Cd", "Forecast Rates"."Fcast Irc Method", "Forecast Rates"."Forecast Interpolate Method", "Forecast Rates"."Scenario Name", "Forecast Rates"."Bucket Number (Direct Input)", "Forecast Rates"."Interest Rate (Direct Input)", cast("Forecast Rates"."Interest Rate Term (Direct Input)" as char)||' '||"Forecast Rates"."Interest Rate Term Multiplier (Direct Input)"

Forecast Rates (Implied Forward)

Table 7–11

Report Name(s)	Assumptions - Forecast Rates (Implied Forward)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rates"."Irc Name", "Forecast Rates"."Iso Currency Cd", "Forecast Rates"."Fcast Irc Method", "Forecast Rates"."Forecast Interpolate Method", "Forecast Rates"."Scenario Name", "Forecast Rates"."Interest Rate Change (Implied Forward)", cast("Forecast Rates"."Interest Rate Term (Implied Forward)" as char)||' '||"Forecast Rates"."Interest Rate Term Multiplier (Implied Forward)"

Forecast Rates (Structured Change)

Table 7–12

Report Name(s)	Assumptions - Forecast Rates (Structured Change)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rates"."Irc Name", "Forecast Rates"."Iso Currency Cd", "Forecast Rates"."Fcast Irc Method", "Forecast Rates"."Forecast Interpolate Method", "Forecast Rates"."Scenario Name", "Forecast Rates"."From Bucket Number (Structured Change)", "Forecast Rates"."To Bucket Number (Structured Change Bucket)", cast("Forecast Rates"."Interest Rate Term (Structured Change)" as char)||' '||"Forecast Rates"."Interest Rate Term Multiplier (Structured Change)", "Forecast Rates"."Interest Rate Change (Structured Change)"

Forecast Rates (Yield Curve Twist)

Table 7–13

Report Name(s)	Assumptions - Forecast Rates (Yield Curve Twist)
Description	
Dashboards Prompts	

Table 7–13

Report Criteria	"Forecast Rates"."Irc Name", "Forecast Rates"."Iso Currency Cd", "Forecast Rates"."Fcast Irc Method", "Forecast Rates"."Forecast Interpolate Method", "Forecast Rates"."Scenario Name", "Forecast Rates"."From Bucket Number (Yield Curve Twist)", "Forecast Rates"."To Bucket Number (Yield Curve Twist)", cast("Forecast Rates"."Anchor Point Term" as char)||' '||"Forecast Rates"."Anchor Point Term Multiplier", "Forecast Rates"."Anchor Point Rate", cast("Forecast Rates"."Long Point Term" as char)||' '||"Forecast Rates"."Long Point Multplier", cast("Forecast Rates"."Short Point Term" as char)||' '||"Forecast Rates"."Short Point Multiplier", "Forecast Rates"."Short Point Rate"

Forecast Rates - Currency Rates

Report Name(s)	Assumptions - Forecast Rates Currency
Description	Report displays Forecast Type,Minimum Rate,Currency Name,Scenario Name
Dashboards Prompts	Prompt - Forecast Rates Currency Folder Name • FolderName Prompt - Forecast Rates Currency Rule • Forecast Rates Currency Rule Name Prompt - Forecast Rates Currency Name • Currency Name Prompt - Forecast Rates Currency Scenario • Scenario Name
Report Criteria	"Forecast Rate Currency"."Scenario Name", "Forecast Rate Currency"."From Currency Cd", "Forecast Rate Currency"."Fcast Xrate Method", "Forecast Rate Currency"."Minimum Rate" Following drill-down reports are available under Forecast - Currency Rate Assumption. These reports will be displayed after clicking on **Currency** link. These are based on **Forecast Type** column name. • Forecast Rates Currency (Direct Input) • Forecast Rates Currency (Structured Change)
Conditions	<NONE>
Compound Layout	Title Table

Forecast Rates Currency (Direct Input)

Table 7–14

Report Name(s)	Assumptions - Forecast Rates Currency (Direct Input)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rate Currency"."Scenario Name", "Forecast Rate Currency"."From Currency Cd", "Forecast Rate Currency"."Fcast Xrate Method", "Forecast Rate Currency"."From Bucket Number (Structured Change)", "Forecast Rate Currency"."To Bucket Number (Structured Change)", "Forecast Rate Currency"."Exchange Rate Change (Structured Change)"

Forecast Rates Currency (Structured Change)

Table 7–15

Report Name(s)	Assumptions - Forecast Rates Currency (Structured Change)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rate Currency"."Scenario Name", "Forecast Rate Currency"."From Currency Cd", "Forecast Rate Currency"."Fcast Xrate Method", "Forecast Rate Currency"."From Bucket Number (Structured Change)", "Forecast Rate Currency"."To Bucket Number (Structured Change)", "Forecast Rate Currency"."Exchange Rate Change (Structured Change)"

Forecast Rates - Economic Indicator

Report Name(s)	Assumptions - Forecast Rates EI
Description	Report displays data from Forecast Rates EI table
Dashboards Prompts	Prompt - Forecast Rates Currency Folder Name
	• Folder Name
	Prompt - Forecast Rates Currency Rule
	• Forecast Rate Rule Name
	Prompt - Forecast Rates Scenario Name
	• Scenario Name
	Prompt - Forecast Rates Economic Indicator Name
	• Economic Indicator Name

Report Criteria	"Forecast Rates EI"."Scenario Name", "Forecast Rates EI"."Economic Indicator Name",
	"Forecast Rates EI"."Forecast Type",
	"Forecast Rates EI"."Minimum Rate"
	Following drill-down reports are available under Forecast - Economic Indicator Assumption. These reports will be displayed after clicking on **Economic Indicator Name** link. These are based on **Forecast Type** column name.
	• Forecast Rates EI (Direct Input)
	Forecast Rates EI (Structured Change)
Conditions	<NONE>
Compound Layout	TitleTable

Forecast Rates EI (Direct Input)

Table 7–16

Report Name(s)	Assumptions - Forecast Rates EI (Direct Input)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rates EI"."Scenario Name", "Forecast Rates EI"."Economic Indicator Name", "Forecast Rates EI"."Forecast Type", "Forecast Rates EI"."Bucket Number (Direct Input)", "Forecast Rates EI"."Economic Indicator Value (Direct Input)"

Forecast Rates EI (Structured Change)

Table 7–17

Report Name(s)	Assumptions - Forecast Rates EI (Structured Change)
Description	
Dashboards Prompts	
Report Criteria	"Forecast Rates EI"."Scenario Name", "Forecast Rates EI"."Economic Indicator Name", "Forecast Rates EI"."Forecast Type", "Forecast Rates EI"."From Bucket Number (Structured Change)", "Forecast Rates EI"."To Bucket Number (Structured Change)", "Forecast Rates EI"."Economic Indicator Value Change (Structured Change)"

RDP Condition for Pattern

Report Name(s)	Rate Dependency Condition for Pattern
Description	It displays RDP Rule
Dashboards Prompts	Prompt - RDP Folder Name
	• FolderName
	Prompt RDP Pattern Type
	• Rate Dependency Pattern Type
	Prompt RDP rule
	Rate Dependency Pattern Rule Name

Report Criteria	'@{RULE}'
Conditions	<NONE>
Compound Layout	Title Table

Behavior Pattern Rule

Report Name(s)	Behavior Pattern Rule
Description	This report displays all behavior pattern rules configured in ALM
Dashboards Prompts	Prompt - FolderName
	• Folder Name
	Prompt - Product Hierarchy Name
	• Product Hierarchy Name
	NameofBehaviorPatternRule
	• Behavior Pattern Rule Name
Report Criteria	"Product - Assumptions"."Product Name"
	"Currency"."Currency Name"
	"Behaviour Pattern Rule Fact"."Pattern Code"
	"Behaviour Pattern Master"."Pattern Name"
Conditions	
Compound Layout	Title
	Table

Forecast Rate - Behavior Pattern Rule

Report Name(s)	Behavior Pattern Rule
Description	This report displays behavior pattern rules mapped to a forecast rate scenario.
Dashboards Prompts	Prompt - FolderName
	• Folder Name
	NameofForecastRatesRule
	• Forecast Rates Rule Name
Report Criteria	"Forecast Rates (BPR)"."Scenario Name"
	"Behaviour Pattern Rule (Forecast Rates)"."Pattern Code"
	"Behaviour Pattern Master"."Pattern Name"
Conditions	
Compound Layout	Title
	Table

Process Errors

Report Name(s)	Audit - Process Errors

Description	Reports displays results from the Process Errors table
Dashboards Prompts	Prompt - Process Error_new
	• Process Name
	• Identifier Number
Report Criteria	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
	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"
Conditions	< None >
Compound Layout	Title Table

Detail Cash Flows

Report Name(s)	Audit - Detail Cash Flows
Description	Reports displays results from the detail cash flow - audit table
Dashboards Prompts	Prompt - Process Cash Flow 1
	• Process
	• Scenario
	Prompt - Process Cash Flow
	• As of Date
	• Cash Flow Date
	• Record Sequence Identifier Number
Report Criteria	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
	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
   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"
   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"
   "Process Cash Flows Details"."Inflation
   Adjustment to Interest (179)"
   "Process Cash Flows Details"."Inflation
   Adjustment to Principal (178)"
   "Process Cash Flows Details"."Index Factor
   (194)"

Conditions	< None >
Compound Layout	Title
	Pivot Table

Ledger to Instrument Reconciliation Report

Report Name(s)	Ledger to Instrument Reconciliation Report
Description	Report shows instrument and ledger data

Dashboards Prompts	Prompt - AsofDateLR
	• As of Date
	Prompt - OrgUnit
	• Organizational Unit
	Prompt - Instrument to Ledger Balance
	• Instrument Balance
	Prompt - Currency
	• Currency
Report Criteria	"Product"."Product Name Level19", "Product"."Account Type", "Product"."Product Leaf Name", ifnull(CASE WHEN "Product"."Account Type" IN (100,200) THEN (ifnull (CASE WHEN '@{LBal}{Ending}' ='Ending' THEN FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 100)) ELSE FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 140)) END,0) - ifnull (CASE WHEN '@{LBal}{Ending}'='Ending' THEN "Account Summary"."Eop Book Bal" ELSE "Account Summary"."Avg Book Bal" END,0)) WHEN "Product"."Account Type" IN (300,400) THEN (ifnull (CASE WHEN '@{LBal}{Ending}' ='Ending' THEN FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 100)) ELSE FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 140)) END,0)- ifnull (CASE WHEN '@{LBal}{Ending}'='Ending' THEN "Account Summary"."Eop Book Bal" ELSE "Account Summary"."Avg Book Bal" END,0)) END,0)/1000000,
	ifnull(ABS(((CASE WHEN "Product"."Account Type" IN (100,200) THEN (ifnull (CASE WHEN '@{LBal}{Ending}' ='Ending' THEN FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 100)) ELSE FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 140)) END,0) - ifnull (CASE WHEN '@{LBal}{Ending}'='Ending' THEN "Account Summary"."Eop Book Bal" ELSE "Account Summary"."Avg Book Bal" END,0))WHEN "Product"."Account Type" IN (300,400) THEN (ifnull (CASE WHEN '@{LBal}{Ending}' ='Ending' THEN FILTER("Ledget Stat"."Value" USING ("Ledget Stat"."Financial Elem Id" = 100)) ELSE FILTER("Ledget Stat"."Value" USING

("Ledget Stat"."Financial Elem Id" = 140))
END,0) - ifnull (CASE WHEN
'@{LBal}{Ending}'='Ending' THEN
"Account Summary"."Eop Book Bal"
ELSE "Account Summary"."Avg Book
Bal" END,0))END)/ifnull (CASE WHEN
'@{LBal}{Ending}' ='Ending' THEN
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 100))
ELSE FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 140))
END,0))*100),0), ifnull(case when
'@{LBal}{Ending}'='Ending' then
 FILTER("Ledget Stat"."Value" USING
 ("Ledget Stat"."Financial Elem Id" = 100))
 else FILTER("Ledget Stat"."Value" USING
 ("Ledget Stat"."Financial Elem Id" = 140))
 end,0)/1000000, ifnull(case when
 '@{LBal}{Ending}'='Ending' then "Account
 Summary"."Eop Book Bal" else "Account
 Summary"."Avg Book Bal" end,0)/1000000,
 ifnull(case when '@{LBal}{Ending}'='Ending'
 then "Account Summary"."Eop Book Bal"
 else "Account Summary"."Avg Book Bal"
 end,0)/1000000, "Currency"."Currency Cd"

 then "Account Summary"."Eop Book Bal"
 else "Account Summary"."Avg Book Bal"
 end,0)) when "Product"."Account
 Type"=300 then (ifnull(case when
 '@{LBal}{Ending}'='Ending' then "Account
 Summary"."Eop Book Bal" else "Account
 Summary"."Avg Book Bal"
 end,0)-ifnull(case when
'@{LBal}{Ending}'='Ending' then
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 100)) else
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 140))
end,0)) end)/ifnull(case when
'@{LBal}{Ending}'='Ending' then
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 100)) else
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 140))
end,0))*100,0),ifnull(case when
'@{LBal}{Ending}'='Ending' then
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 100)) else
FILTER("Ledget Stat"."Value" USING
("Ledget Stat"."Financial Elem Id" = 140))
end,0),ifnull(case when
'@{LBal}{Ending}'='Ending' then "Account
Summary"."Eop Book Bal" else "Account
Summary"."Avg Book Bal"
end,0),"Currency"."Currency Cd

Conditions	"Product"."Account Type" IN (100, 300)
Compound Layout	Title

Pivot Table

Result Master to Instrument Reconciliation in Base Currency

Result Master to Instrument Reconciliation in Consolidated Currency

Report Name(s)	Result Master to Instrument Reconciliation Base Report, Result Master to Instrument Reconciliation Cons Report
Description	Report displays Result master and instrument data
Dashboards Prompts	Prompt - AsofDate
	• As of Date
	Prompt GL Recon
	• Process
	• Scenario
	Prompt - Result Master to Instrument Balance
	• Balance
	Prompt - Currency
	• Currency
Report Criteria	"Product"."Product Name Level20","Product"."Account Type","Product"."Product Leaf Name",(ifnull(case when '@{IRBal}{Par}'='Par' then "Master Results"."Cur Par Bal" else "Master Results"."Cur Defer Bal C" end,0)) - (ifnull(case when '@{IRBal}{Par}'='Par' then "Account Summary"."Eop Bal" else "Account Summary"."Deferrecur Bal" end,0)),(((ifnull(case when '@{IRBal}{Par}'='Par' then "Master Results"."Cur Par Bal" else "Master Results"."Cur Defer Bal C" end,0)) - (ifnull(case when '@{IRBal}{Par}'='Par' then "Account Summary"."Eop Bal" else "Account Summary"."Deferrecur Bal" end,0)))*100)/ifnull(case when '@{IRBal}{Par}'='Par' then "Account Summary"."Eop Bal" else "Account Summary"."Deferrecur Bal" end,0),ifnull(case when '@{IRBal}{Par}'='Par' then "Master Results"."Cur Par Bal" else "Master Results"."Cur Defer Bal C" end,0),ifnull(case when '@{IRBal}{Par}'='Par' then "Account Summary"."Eop Bal" else "Account Summary"."Deferrecur Bal" end,0),"Currency"."Base Currency","Currency"."Currency Name"
Conditions	"Product"."Account Type" IN (100, 300)
Compound Layout	Title
	Pivot Table

Stepped Interest Rate (Account level)

Report Name(s)	Stepped Interest Rate (Account Level)
Description	Report displays Result master and instrument data
Dashboards Prompts	Prompt - Process (Rate Tier Cash Flow)
	• Process
	• Scenario
	Prompt - Rate Tier Cash Flow 2
	• As of Date
	Prompt - Rate Tier Cash Flow 1
	• Account Number
Report Criteria	"Account"."Account Number"
	"Rate Tiers Cashflow"."Tier Name" "Rate Tiers Cashflow"."Rank"
	ifnull("Rate Tiers Cashflow"."Beginning Balance",0.00)
	ifnull("Rate Tiers Cashflow"."Interest Cash Flow",0.00)
	ifnull("Rate Tiers Cashflow"."Before Repricing Net Rate",0.00)
	ifnull("Rate Tiers Cashflow"."After Repricing Net Rate",0.00)
	ifnull("Rate Tiers Cashflow"."Discount Rate",0.00)
	ifnull("Rate Tiers Cashflow"."Duration",0.00)
	ifnull("Rate Tiers Cashflow"."Dv01 Fe 725",0.00)
	ifnull("Rate Tiers Cashflow"."End of Period Balance",0.00)
	ifnull("Rate Tiers Cashflow"."End Net Rate",0.00)
	ifnull("Rate Tiers Cashflow"."Market Value",0.00)
	ifnull("Rate Tiers Cashflow"."Modified Duration",0.00)
	ifnull("Rate Tiers Cashflow"."Repricing Balance",0.00)
	ifnull("Rate Tiers Cashflow"."Total Runoff Positive",0.00)
	"Calendar - Fact Data"."Calendar Date"
Conditions	
Compound Layout	Title
	Table Tittle: 2

IRRBB Table B Template

Report Name(s)	IRRBB Table B Template Enhanced,Tier1 Capital Report
Description	A resident template to capture and report the required quantitative measures for the Basel Committee Standards on IRRBB Table B.
Dashboards Prompts	Prompt -Process
	Process
	Prompt - Shock Type
	Shock Type
	Prompt - As of Date
	As of Date 1
	As of Date 2
Report Criteria	FILTER(case when (case when "Process Scenario"."IRRBB Scenario Code" in (7) then 'Parallel Up' else case when "Process Scenario"."IRRBB Scenario Code" in (8) then 'Parallel Down' else case when "Process Scenario"."IRRBB Scenario Code" in (9) then 'Short Rate Up' else case when "Process Scenario"."IRRBB Scenario Code" in (10) then 'Short Rate Down' else case when "Process Scenario"."IRRBB Scenario Code" in (11) then 'Flattener' else case when "Process Scenario"."IRRBB Scenario Code" in (12) then 'Steepener' else '' end end end end end end) in ('Parallel Up','Parallel Down') then "Standard Cash Flow Results"."Net Interest Income (Delta To Bench)" else NULL end USING(((((date '@{Asofdate1}')<="Time Buckets"."End Date" and "Time Buckets"."End Date"<=TIMESTAMPADD(SQL_TSI_MONTH,12,(date '@{Asofdate1}'))) and "Calendar - ALM Results"."As-of-Date" in (date '@{Asofdate1}')) or (((date '@{Asofdate2}')<="Time Buckets"."End Date" and "Time Buckets"."End Date"<=(date '@{Asofdate1}')) and "Calendar - ALM Results"."As of Date 2" in (date '@{Asofdate2}'))))
	MAX(ABS(FILTER(case when (case when "Process Scenario"."IRRBB Scenario Code" in (1,7) then 'Parallel Up' else case when "Process Scenario"."IRRBB Scenario Code" in (8) then 'Parallel Down' else case when "Process Scenario"."IRRBB Scenario Code" in (9) then 'Short Rate Up' else case when "Process Scenario"."IRRBB Scenario Code" in

	(10) then 'Short Rate Down' else case when "Process Scenario"."IRRBB Scenario Code" in (11) then 'Flattener' else case when "Process Scenario"."IRRBB Scenario Code" in (12) then 'Steepener' else '' end end end end end end) in ('Parallel Up','Parallel Down') then "Standard Cash Flow Results"."Net Interest Income (Delta To Bench)" else NULL end USING((((date '@{Asofdate1}')<="Time Buckets"."End Date" and "Time Buckets"."End Date"<=TIMESTAMPADD(SQL_TSI_MONTH,12,(date '@{Asofdate1}'))) and "Calendar - ALM Results"."As-of-Date" in (date '@{Asofdate1}')) or (((date '@{Asofdate2}')<="Time Buckets"."End Date" and "Time Buckets"."End Date"<=(date '@{Asofdate1}')) and "Calendar - ALM Results"."As of Date 2" in (date '@{Asofdate2}'))))) by case when "Calendar - ALM Results"."As-of-Date"= @{Asofdate1}{ (date '2016-10-30')} then @{Asofdate1}{ (date '2016-10-30')} when "Calendar - ALM Results"."As of Date 2"=@{Asofdate2}{ (date '2016-10-24')} then @{Asofdate2}{ (date '2016-10-24')} end) MAX(ABS("Master Results"."Net Market Value (Delta to Bench)") by case when "Calendar - ALM Results"."As-of-Date"= @{Asofdate1}{ (date '2016-10-30')} then @{Asofdate1}{ (date '2016-10-30')} when "Calendar - ALM Results"."As of Date 2"=@{Asofdate2}{ (date '2016-10-24')} then @{Asofdate2}{ (date '2016-10-24')} end) Reg LE Capital Summary Fact."Amount Post Reg Adjustment" case when "Calendar - ALM Results"."As-of-Date"= @{Asofdate1}{ (date '2016-10-30')} then @{Asofdate1}{ (date '2016-10-30')} when "Calendar - ALM Results"."As of Date 2"=@{Asofdate2}{ (date '2015-10-30')} then @{Asofdate2}{ (date '2015-10-30')} end
	Rep Line."Rep Line Cd" = 8110000637
	UPPER("Capital Comp Group"."Cap Comp Group Code") = 'OTH'
Conditions	UPPER("Scenario (IRRBB)"."Scenario Desc") = 'BASELINE' "Process Scenario"."IRRBB Scenario Code" IN (1,2, 3, 4, 5, 6, 7,8,9,10,11,12)
Compound Layout	Title, Pivot Table

Material Currency Report

Report Name(s)	Material Currency Report
Description	Report displaying data on material currency for each legal entity and as of date.
	As per standardized approach of Interest Rate Risk in Banking Book (IRRBB) prescribed by Basel Committee (bcbs d368) loss in economic value of equity is calculated for each currency with material exposures. Material exposure is defined as "those accounting for more than 5% of either banking book assets or liabilities".
Dashboards Prompts	Prompt
	• As of Date
	Prompt
	• Legal Entity
	Prompt
	• Material Currency Flag
Report Criteria	"ALM Significant Currency"."Currency Code"
	ALM Significant Currency."Asset Balance Currency Wise"
	ALM Significant Currency."Liability Balance Currency Wise"
	CASE WHEN "ALM Significant Currency"."Significant Currency Flag"='Y' then 'Yes' else 'No' end
	ALM Significant Currency."Customer Total Asset Balance"
	ALM Significant Currency."Reporting Currency Code"
	ALM Significant Currency."Customer Total Liability Balance"
Compound Layout	
	Title,Table,Table(2).Graph,Graph(2),Narrative (2)

Change Database Connection
Dynamic Infodom Selection

1. Infodom Selection

2. Clear Cache

Infodom Selection

Report Name(s)	
Description	This page allows users to select infodom/database of their choice.
Dashboards Prompts	
Report Criteria	
Conditions	
Compound Layout	

Clear Cache

Report Name(s)	
Description	This page allows user to clear cache after selecting infodom/database
Dashboards Prompts	
Report Criteria	
Conditions	
Compound Layout	

Funds Transfer Pricing Reports

Fund Transfer Pricing - Assumptions Reports

1. Transfer Pricing Process Assumption Map

2. Adjustments Rule

3. Transfer Pricing Rule

Fund Transfer Pricing Reports

1. Transfer Price Margin Super Report

2. Transfer Price Funding Center Time

3. Transfer Price Funding Center Original Vs. Remaining

4. Transfer Price Account Summary Report

5. Transfer Price NIM Quality Report

6. Transfer Price Stratification Report

7. Zero Transfer Price Rate Report

8. Transfer Price Process Errors

9. Historical Rates Report

10. Interest Rates by Term

11. Interest Rates by Dates

Transfer Pricing Process Assumption Map

Report Name(s)	Transfer Pricing - Process Assumption Map
Description	This report allows users to see the assumption sets and calculations requests for TP Processes.
Dashboards Prompts	Prompt Folder Name
	• Folder Name
	Prompt - MLS Code
	• MLS - Code
Report Criteria	Fact TP Process Rule.Process Id
	Dim Object Definition.Process Name
	Fact TP Process Rule.Data Filter
	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
	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"

Conditions	< None >
Compound Layout	Title
	Table

Adjustments

Report Name(s)	Adjustments Rule
Description	This report allows users to see the details of their FTP Adjustment Rules.
Dashboards Prompts	Prompt Folder Name
	• FolderName
	Prompt - Adjustment Rule
	• Adjustment Rule
	Prompt - Product Hierarchy Name (Adjustment Rule)
	• Product Hierarchy Name
	Prompt - Product (Adjustment Rule)
	• Product Name
	Prompt - Currency (Adjustment Rule)
	• Currency
	Prompt - MLS Code
	• MLS - Code
Report Criteria	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

Transfer Pricing Rule

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
	Prompt -Product Hierarchy Name (Transfer price Rule)
	• Product Hierarchy Name
	Prompt - Product (TP Rule)
	• Product Name
	Prompt - Currency (TP Rule)
	• Currency
	Prompt - MLS Code
	• MLS - Code
Report Criteria	"Fact Transfer Price Rule"."Product Id", "Dim Products (Assumptions)"."Product Name", "Dim Products (Assumptions)"."Is Leaf", "Dim Products (Assumptions)"."Display Order Name", "Dim - Data Source"."Data Source", "Fact Transfer Price Rule"."Ccy Cd", "Dim - TP Method"."Tp Calc Method", "Dim IRCS"."Interest Rate Name", case when cast("Fact Transfer Price Rule"."Cond Sys Id" as char) = '-1' then 'NO' else 'YES' end, "Fact Transfer Price Rule"."Transfer Price Sys Id", "Fact Transfer Price Rule"."Cond Sequence", "Dim Object Definition"."Short Desc"
Conditions	< None >
Compound Layout	Title
	Table

Transfer Price Margin Super Report

Report Name(s)	TP Margin Super Report
Description	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.

Dashboards Prompts	Prompt -As of Date
	• As of Date
	Prompt -Product
	• Product Name
	Prompt - Org Unit
	• Org Unit
	Prompt -Entity
	• Legal Entity
	-Prompt -TP Rate Type
	• Rate/Charge Credit Amount
	Prompt -Currency
	• Currency Name
	Prompt - Product Type
	• Product Type
	Prompt - MLS Code
	• MLS - Code
Report Criteria	"Dim Product"."Product Name Level19",
	"Dim Product"."Product Name",
	"Dim Product"."Account Type",
	"Fact Account Summary"."Average Book Balance",
	"Fact Account Summary"."EOP Balance",
	"Fact Account Summary"."Weighted Average Current Rate",
	case when '@{TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average TP Rate" else "Fact Account Summary"."Charge Credit Rate" end,
	case when '@{TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average Liquidity Premium Rate" else "Fact Account Summary"."Liquidity Premium Chg" end,

	"case when '@{TPRateType}'='Rate' then ""Fact Account Summary"".""Weighted Average Basis Risk Rate"" else ""Fact Account Summary"".""Basis Risk Chg"" end",
	case when '@{TPRateType}'='Rate' then "Fact Account Summary"."Weighted Average Pricing Incentive Rate" else "Fact Account Summary"."Pricing Incentive Amount Chg" end,
	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",
	CASE WHEN "Dim Product"."Account Type" in (100,200) Then ("Fact Account Summary"."Weighted Average Current Rate"-"Fact Account Summary"."Weighted Average All In TP Rate") else Case when "Dim Product"."Account Type" in (300,400) then ("Fact Account Summary"."Weighted Average All In TP Rate"-"Fact Account Summary"."Weighted Average Current Rate") end end,
	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	"Dim Product"."Account Type" IN (100, 200, 300, 400)
Compound Layout	Title
	Table

Transfer Price Funding Center Time

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 (Funding Centre) - 1
	• Org Unit
	Prompt - TP Rate Type
	• Rate/Charge Credit Amount
Report Criteria	"Dim Product"."Product Name Level19",
	"Dim Product"."Product Name",
	"Dim Calendar"."Year",
	"Dim Calendar"."Month",
	FILTER("Fact Ledger Stat"."Value" USING ("Financial Elements"."Financial Element Identifier" = 140)),
	case when '@{TPRateType}'='Rate' then (FILTER("Fact Ledger Stat"."Value" USING ("Financial Elements"."Financial Element Identifier" = 170))) else (FILTER("Fact Ledger Stat"."Value" USING ("Financial Elements"."Financial Element Identifier" = 450))) end
Conditions	"Dim Product"."Account Type" IN (100, 200, 300, 400)
Compound Layout	Title Pivot Table (4)

Transfer Price Funding Center Original Vs. Remaining

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

Report Criteria	"DimProduct"."ProductNameLevel19" 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))
Conditions	Fact Ledger Stat."Financial Element Identifier" IN (140, 170, 450, 172, 452),"Dim Product"."Account Type" IN (100, 200, 300, 400)
Compound Layout	Title
	Table (2)

Transfer Price Account Summary Report

Report Name(s)	TP Account Summary Report
Description	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.
Dashboards Prompts	Prompt - AsOfDate (TP Account Summary)

- As of Date

Prompt - Product (TP Account Summary)

- Product Name

Prompt - Customer (TP Account Summary)

- Customer Name

Prompt - Account Number (TP Account Summary)

- Account Number

Prompt - Account Officer (TP Account Summary)

- Account Officer

Prompt - OrgUnit (TP Account Summary)

- Org Unit

Prompt - Entity (TP Account Summary)

- Legal Entity

Prompt - Currency (TP Account Summary)

- Currency

Prompt - Product Type (TP Account Summary)

  ₂Product Type

Prompt - Idnumber

   Identity Number

Report Criteria	"Dim Account"."Account Number",
	"Fact Account Summary"."Weighted Average Basis Risk Rate",
	"Fact Account Summary"."Weighted Average Liquidity Premium Rate",
	"Fact Account Summary"."Weighted Average Other Adjustments Rate",
	"Fact Account Summary"."Weighted Average Pricing Incentive Rate",
	"Fact Account Summary"."Weighted Average Current Rate",
	"Fact Account Summary"."Weighted Average TP Rate",
	"Fact Account Summary"."Average Book Balance",
	"Fact Account Summary"."EOP Balance",
	"Fact Account Summary"."Weighted Average All In TP Rate",
	CASE WHEN "Dim Product"."Account Type" in (100,200) Then ("Fact Account Summary"."Weighted Average Current Rate"-"Fact Account Summary"."Weighted Average All In TP Rate") else Case when "Dim Product"."Account Type" in (300,400) then ("Fact Account Summary"."Weighted Average All In TP Rate"-"Fact Account Summary"."Weighted Average Current Rate") end end,
	"Dim Product"."Product Name",
	"Dim Product"."Product Name Level19",
	"Dim Product"."Account Type"
Conditions	"Dim Product"."Account Type" IN (100, 200, 300, 400)
Compound Layout	Title
	Pivot Table

Transfer Price NIM Quality Report

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
	Prompt - Product
	• Product Name
	Prompt - OrgUnit
	• Org Unit
	Prompt - Entity
	• Legal Entity
	Prompt - Rate Type
	• Rate Type
	Prompt - Currency
	• Currency Name
	Prompt - Product Type
	• Product Type
Report Criteria	"Dim Product"."Product Name",
	"Dim Product"."Account Type",
	"Dim Product"."Product Name Level19",
	sum("Fact Account Summary"."Record Count"),
	"Fact Account Summary"."Average Book Balance",
	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",
	case when ASCII('@{RateType}{Base}') =ASCII('Base') then (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) else (case when "Dim Product"."Account Type" in (300,400) then "Fact Account Summary"."Weighted Average All In 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 All In TP Rate" end) end,case when ASCII('@{RateType}{Base}') =ASCII('Base') then STDDEV(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) else STDDEV(case when "Dim Product"."Account Type" in (300,400) then "Fact Account Summary"."Weighted Average All In 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 All In TP Rate" end) end
Conditions	"Dim Product"."Account Type" IN (100, 200, 300, 400)
Compound Layout	Title
	Table

Transfer Price Stratification Report

Report Name(s)	TP Stratification Report
	TP Stratification Report Graph - Modified
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
	Prompt - Product
	• Product Name
	Prompt - OrgUnit
	• Org Unit
	Prompt - Entity
	• Legal Entity
	Prompt - Currency
	• Currency Name
	Prompt - Product Type
	Product Type
Report Criteria	"Dim Product"."Product Name Level19", "Dim Product"."Product Name",

| | | ("Fact Account Summary"."Record Count"),
"Fact Account Summary"."Average Book Balance",
"Fact Account Summary"."Average Book Balance value",
"Fact Account Summary"."Weighted Average All In TP Rate",
"Fact Account Summary"."Weighted Average Basis Risk Rate",
"Fact Account Summary"."Weighted Average Current Rate",
"Fact Account Summary"."Weighted Average Liquidity Premium Rate",
"Fact Account Summary"."Weighted Average Other Adjustments Rate",
"Fact Account Summary"."Weighted Average Pricing Incentive Rate",
"Fact Account Summary"."Weighted Average TP Rate"
CASE WHEN cast((CASE WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 0.0 AND 1.0 THEN
0.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 1.0
AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 2.0 AND 3.0 THEN 2.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 4.0 AND 5.0THEN 4.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 6.0 AND 7.0THEN 6.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."All In TP Rate" END) as char) = '0' THEN '>0
and <=1' WHEN cast((CASE WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 0.0 AND 1.0 THEN
0.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 2.0 AND 3.0 THEN
2.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 4.0 AND 5.0 THEN
4.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 6.0 AND 7.0 THEN
6.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."All In TP Rate" END) as char) = '1' THEN '>1 and <=2'
WHEN cast((CASE WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."All In TP Rate"

BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 2.0 AND 3.0 THEN
2.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."All In TP Rate" END) as char) = '2' THEN '>2 and <=3'
WHEN cast((CASE WHEN "Fact Account Summary"."All In TP Rate"
BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 1.0 AND 2.0 THEN
1.0 WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account |

Summary"."All In TP Rate" BETWEEN 3.0 AND 4.0 THEN
3.0 WHEN "Fact Account Summary"."All In TP Rate"
BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account
Summary"."All In TP Rate" BETWEEN 5.0 AND 6.0 THEN
5.0 WHEN "Fact Account Summary"."All In TP Rate"
BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account
Summary"."All In TP Rate" BETWEEN 7.0 AND 8.0 THEN
ELSE "Fact Account Summary"."All In TP Rate" END) as char) = '3'
BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account
Summary"."All In TP Rate" BETWEEN 2.0 AND 3.0 THEN
2.0 WHEN "Fact Account Summary"."All In TP Rate"
BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account
Summary"."All In TP Rate" BETWEEN 4.0 AND 5.0 THEN
4.0 WHEN "Fact Account Summary"."All In TP Rate"
BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account
Summary"."All In TP Rate" BETWEEN 6.0 AND 7.0 THEN
6.0 WHEN "Fact Account Summary"."All In TP Rate"
BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account
Summary"."All In TP Rate" END) as char) = '5' THEN '>5 and <=6'
WHEN cast((CASE WHEN "Fact Account Summary"."All In TP
Rate" BETWEEN 0.0 AND 1.0 THEN 0.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 1.0
AND 2.0 THEN 1.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 2.0
AND 3.0 THEN 2.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 3.0
AND 4.0 THEN 3.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 4.0
AND 5.0 THEN 4.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 5.0
AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."All In TP
Rate" BETWEEN 6.0 AND 7.0 THEN 6.0
WHEN "Fact Account Summary"."All In TP Rate" BETWEEN 7.0
AND 8.0 THEN 7.0
ELSE "Fact Account Summary"."All In TP Rate" END) as char) = '6'
THEN '>6 and <=7' ELSE 'All Other Rates' END
Add CASE WHEN cast((CASE WHEN "Fact Account
Summary"."Basis Risk Rate" BETWEEN 0.0 AND 1.0 THEN
0.0 WHEN "Fact Account Summary"."Basis Risk Rate"
BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account
Summary"."Basis Risk Rate" BETWEEN 2.0 AND 3.0 THEN
2.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0
AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Basis Risk
Rate" BETWEEN 4.0 AND 5.0 THEN
4.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 5.0
AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Basis Risk
Rate" BETWEEN 6.0 AND 7.0 THEN
6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0
AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Basis Risk Rate"
END) as char) = '0' THEN '>0 and <=1' WHEN cast((CASE WHEN
"Fact Account Summary"."Basis Risk Rate" BETWEEN 0.0 AND 1.0
THEN
0.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 1.0
AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Basis Risk
Rate" BETWEEN 2.0 AND 3.0 THEN
2.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0
AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Basis Risk
Rate" BETWEEN 4.0 AND 5.0 THEN

4.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 6.0 AND 7.0THEN

6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Basis Risk Rate" END) as char) = '1'

THEN '>1 and <=2' WHEN cast((CASE WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 0.0 AND

1.0 THEN 0.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 2.0 AND

3.0 THEN 2.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 4.0 AND

5.0 THEN 4.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 6.0 AND

7.0 THEN 6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Basis Risk Rate" END) as char) = '2' THEN '>2 and <=3' WHEN cast((CASE WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 0.0 AND 1.0 THEN

0.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Basis Risk Rate"

BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0 AND4.0 THEN

3.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 5.0 AND6.0 THEN

5.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0 AND8.0 THEN

7.0 ELSE "Fact Account Summary"."Basis Risk Rate" END) as char) = '3' THEN '>3 and <=4' WHEN cast((CASE WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 2.0 AND

3.0 THEN 2.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 4.0 AND

5.0 THEN 4.0 WHEN "Fact Account Summary". "Basis Risk Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact

Account Summary"."Basis Risk Rate" END) as char) = '4' THEN '>4 and <=5' WHEN cast((CASE

WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 1.0 AND2.0 THEN

1.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0 AND4.0 THEN

3.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 5.0 AND6.0 THEN

5.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0 AND8.0 THEN

7.0 ELSE "Fact Account Summary"."Basis Risk Rate" END) as char) = '5' THEN '>5 and <=6' WHEN cast((CASE WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 2.0 AND

3.0 THEN 2.0

WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account

Summary"."Basis Risk Rate" BETWEEN 4.0 AND 5.0THEN

4.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 6.0 AND 7.0THEN

6.0 WHEN "Fact Account Summary"."Basis Risk Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Basis Risk Rate" END) as char) = '6' THEN '>6 and <=7' ELSE 'All Other Rates' END

CASE WHEN cast((CASE WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact

Account Summary"."Current Net Rate" BETWEEN2.0 AND

3.0 THEN 2.0 WHEN "Fact Account Summary"."CurrentNet Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account

Summary"."Current Net Rate" BETWEEN 4.0 AND

5.0 THEN 4.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account

Summary"."Current Net Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account

Summary"."Current Net Rate" END) as char) = '0' THEN '>0 and <=1' WHEN cast((CASE WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact

Account Summary"."Current Net Rate" BETWEEN2.0 AND

3.0 THEN 2.0 WHEN "Fact Account Summary"."CurrentNet Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account

Summary"."Current Net Rate" BETWEEN 4.0 AND

5.0 THEN 4.0 WHEN "Fact Account Summary"."CurrentNet Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account

Summary"."Current Net Rate" BETWEEN 6.0 AND

7.0 THEN 6.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account

Summary"."Current Net Rate" END) as char) = '1' THEN '>1 and <=2' WHEN cast((CASE WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 0.0 AND 1.0

THEN

0.0 WHEN "Fact Account Summary"."Current Net Rate"

BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account

Summary"."Current Net Rate" BETWEEN 2.0 AND 3.0 THEN

2.0 WHEN "Fact Account Summary"."Current Net Rate"

BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account

Summary"."Current Net Rate" BETWEEN 4.0 AND

5.0 THEN 4.0 WHEN "Fact Account Summary"."Current Net

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

5.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Current Net Rate" END) as char) = '3' THEN '>3 and <=4' WHEN cast((CASE WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary". "Current Net Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Current Net Rate" END) as char) = '4' THEN '>4 and <=5' WHEN cast((CASE WHEN "Fact Account Summary"."Current Net Rate" "Current Net Rate" BETWEEN

1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary".BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Current Net Rate" END) as char) = '5' THEN '>5 and <=6' WHEN cast(|

(CASE WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 3.0 AND
4.0 THEN 3.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 5.0 AND
6.0 THEN 5.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Current Net Rate" BETWEEN 7.0 AND
8.0 THEN
7.0 ELSE "Fact Account Summary"."Current Net Rate" END) as char) = '6' THEN '>6 and <=7' ELSE 'All Other Rates' END
Add CASE WHEN cast((CASE WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 0.0 AND
1.0 THEN 0.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 3.0 AND
4.0 THEN 3.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 6.0 AND
7.0 THEN 6.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Liquidity Premium Rate" END) as char)
= '0' THEN '>0 and <=1' WHEN cast((CASE WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 4.0 AND 5.0 THEN 4.0
WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Liquidity Premium Rate" END) as char) = '1' THEN '>1 and <=2' WHEN cast((CASE WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN

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

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

Summary"."Liquidity Premium Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 5.0 AND 6.0 THEN WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Liquidity Premium Rate" END) as char) = '5' THEN '>5 and <=6' WHEN cast((CASE WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 0.0 AND
1.0 THEN 0.0
WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 3.0 AND 4.0 THEN 3.0
WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 4.0 AND 5.0 THEN 4.0
WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 6.0 AND 7.0 THEN 6.0
WHEN "Fact Account Summary"."Liquidity Premium Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Liquidity Premium Rate" END) as char) = '6'
THEN '>6 and <=7' ELSE 'All Other Rates' END
CASE WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0 AND 2.0 THEN 1.0
WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 3.0 AND 4.0 THEN 3.0
WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0
WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0
ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '0' THEN '>0 and <=1' WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Other

| | | Adjustments rate"
BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '1'
THEN '>1 and <=2' WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0
AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 3.0 AND 4.0 THEN 3.0
WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0
WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0
ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '2' THEN '>2 and <=3' WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '3'
THEN '>3 and <=4' WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0
AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate"
BETWEEN 3.0 AND 4.0 THEN 3.0 |

Add WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0

WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0

ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '4' THEN '>4 and <=5' WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Other Adjustments rate"

BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Other Adjustments rate"

BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Other Adjustments rate"

BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '5'

THEN '>5 and <=6' WHEN cast((CASE WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 1.0

AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 3.0 AND 4.0 THEN 3.0

WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 5.0 AND 6.0 THEN 5.0

WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Other Adjustments rate" BETWEEN 7.0 AND 8.0 THEN 7.0

ELSE "Fact Account Summary"."Other Adjustments rate" END) as char) = '6'

THEN '>6 and <=7' ELSE 'All Other Rates' END,
CASE WHEN cast((CASE WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 1.0 AND 2.0

THEN 1.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN

"Fact Account Summary"."Pricing Incentive Rate" BETWEEN 3.0 AND 4.0 THEN 3.0

WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 5.0 AND 6.0 THEN 5.0

WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 7.0 AND 8.0 THEN 7.0

ELSE "Fact Account Summary"."Pricing Incentive Rate" END) as char) = '0' THEN '>0 and <=1' WHEN cast((CASE WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Pricing Incentive Rate"

BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Pricing Incentive Rate"

BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Pricing Incentive Rate"

BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Pricing Incentive Rate" END) as char) = '1'

THEN '>1 and <=2' WHEN cast((CASE WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 1.0

AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 3.0 AND 4.0 THEN 3.0

WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 5.0 AND 6.0 THEN 5.0

WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 7.0 AND 8.0 THEN 7.0

ELSE "Fact Account Summary"."Pricing Incentive Rate" END) as char) = '2' THEN '>2 and <=3' WHEN cast((CASE WHEN "Fact Account Summary"."Pricing Incentive Rate"

BETWEEN 0.0 AND 1.0 THEN 0.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 1.0 AND 2.0

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

		Incentive Rate" BETWEEN 1.0 AND 2.0 THEN 1.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 2.0 AND 3.0 THEN 2.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 3.0 AND 4.0 THEN 3.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 4.0 AND 5.0 THEN 4.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 5.0 AND 6.0 THEN 5.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 6.0 AND 7.0 THEN 6.0 WHEN "Fact Account Summary"."Pricing Incentive Rate" BETWEEN 7.0 AND 8.0 THEN 7.0 ELSE "Fact Account Summary"."Pricing Incentive Rate" END) as char) = '6' THEN '>6 and <=7' ELSE 'All Other Rates' END 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 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
	Conditions	"Dim Product"."Account Type" IN (100, 200, 300, 400)
	Compound Layout	Title Pivot Table View Selector Pivot Table (2) Pivot Table (3) Pivot Table (4) Pivot Table (5) Pivot Table (6) Pivot Table (7)

Zero Transfer Price Rate Report

Report Name(s)	Zero TP Rate Report
Description	This report allows users to see records with zero or missing transfer rates by product. Hyperlinks on Product lead to instrument level detail reports.
Dashboards Prompts	Prompt - AsOfDate • As of Date Prompt - Product • Product Name Prompt - OrgUnit • Org Unit Prompt - Entity • Legal Entity Prompt - Rate Type • Rate Type Prompt - Currency • Currency Name Prompt - Product Type Product Type
Report Criteria	"Dim Product"."Product Name""Dim Product"."Product Name",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) is null then "Fact Account Summary"."Record Count" end by "Dim Product"."Product Name"),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) is null then "Fact Account Summary"."Average Book Balance" end by "Dim Product"."Product Name"),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"),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") ,sum("Fact Account Summary"."Record Count" by "Dim Product"."Product Name"),sum("Fact Account Summary"."Average Book Balance" by "Dim Product"."Product Name"),(sum(case when (case when ASCII('@{RateType}{Base}') =ASCII('Base') then "Fact Account Summary"."Transfer Rate" else "Fact Account Summary"."All In TP 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"))*100,(sum(case when (case when ASCII('@{RateType}{Base}') =ASCII('Base') then "Fact Account Summary"."Transfer Rate" else "Fact Account Summary"."All In TP 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"))*100,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) is null then "Fact Account Summary"."Record Count" end by "Dim Product"."Product Name") * 100/sum("Fact Account Summary"."Record Count" by "Dim Product"."Product Name"),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) is null then "Fact Account Summary"."Average Book Balance" end by "Dim Product"."Product Name") * 100/sum("Fact Account Summary"."Average Book Balance" by "Dim Product"."Product Name")

Conditions	< None >
Compound Layout	Title Table

Transfer Price- Process Errors

Report Name(s)	FTP Process Error
Description	This report allows users to see the process errors with their impact.
Dashboards Prompts	Prompt - Process Errors • Process Name • Identification Number
Report Criteria	Fact Process Errors.Short Desc Fact Process Errors.Process Sys 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

Conditions

Compound Layout   Title
                                          Pivot Table

Historical Rates Report
Interest Rates by Term
Interest Rates by Dates

Report Name(s)	FTP - IRC Report FTP - IRC Report - Rate by Term FTP - IRC Report - Rate by Date
Description	This report allows users to query historical interest rates used by Transfer Pricing processes.
Dashboards Prompts	Prompt - IRC Code

Prompt - IRC Code

- Interest Rate Code
- IRC Description
- Interest Rate Term

Prompt - Effective Date

- Effective Date

Report Criteria	Fact IRC Rate."Effective Date"
	Fact IRC Rate."Interest Rate"
	Dim IRCS"."Interest Rate Code"
	Dim IRCS"."Irc Description"
	Dim IRCS"."Currency"
	Fact IRC Rate"."Interest Rate Term(D)"
Conditions	
Compound Layout	Title
	Pivot Table (2)
	Pivot
	Pivot (3)

Rate Lock Option Cost Summary

Report Name(s)	Rate Lock Option Cost Summary
Dashboards Prompts	Prompt - AsOfDate
	• As Of Date
	Prompt - OrgUnit
	• Org Unit
	Prompt - Currency
	• Currency
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 Dim Product.Product Name Level19 cast("Fact Loan Commitments Account Summary"."Org Term" as char)||"Fact Loan Commitments Account Summary"."Org Term Multiplier"
Conditions	Product.Account Type in (100.200.300.400)
Compound Layout	Title
	Pivot Table

Breakage Charge Summary

Report Name(s)	Breakage Charge Summary
Description	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.
Dashboards Prompts	Prompt - AsOfDate
	• As Of Date
	Prompt - OrgUnit
	• Org Unit
	Prompt - Currency
	• Currency
	Prompt - Breakage Type
	• Breakage Type
	Prompt - Product Type
	• Product Type
Report Criteria	Product.Product Name
	Breakage Type MLS.Breakage Type Description
	Fact Account Summary. Weighted Average Current Rate
	Fact Account Summary. Weighted Average TP Rate
	Fact Account Summary. Weighted Average Break Funding Rate
	Fact Account Summary. Curr Net Book Bal
	Fact Account Summary. Break Funding Amount
	Fact Account Summary.Breakage Amount
	Fact Account Summary.Break Funding MV
	Fact Account Summary.Break Funding Amount Change Dim Product.Product Name Level19
Conditions	Product.Account Type in (100.200.300.400)
Compound Layout	Title
	Pivot Table

Transfer Price Process Audit Report

Report Name(s)	Transfer Price Process Audit Report
Description	This report shows the audit details of Transfer Price process.

Dashboards Prompts	Prompt – Folder Name
	• Folder Name
	Prompt - Process Name
	• Process Name
	Prompt – Batch Run Id
	• Batch Run Id
	Prompt - AsOfDate
	• As Of Date
Report Criteria	"Fact FTP Audit Trail"."Instrument Type Code", "Fact FTP Audit Trail"."ID Number", "Fact FTP Audit Trail"."Identity Code", "Fact FTP Audit Trail"."As Of Date/MIS Date", "Fact FTP Audit Trail"."Transfer Price Sys Id", "Fact FTP Audit Trail"."Tp Method", "Fact FTP Audit Trail"."TP IRC", "Fact FTP Audit Trail"."TP Accrual Frequency Code", "Fact FTP Audit Trail"."Accrual Basis Code", "Fact FTP Audit Trail"."All in TP Rate Formula", "Fact FTP Audit Trail"."Adjustment Sys ID","Fact FTP Audit Trail"."Liquidity Adjustment Method Code", "Fact FTP Audit Trail"."Liquidity Adjustment IRC", "Fact FTP Audit Trail"."Basis Adjustment Method Code", "Fact FTP Audit Trail"."Basis Adjustment IRC", "Fact FTP Audit Trail"."Other Adjustment Method Code", "Fact FTP Audit Trail"."Pricing Adjustment Method Code", "Fact FTP Audit Trail"."Pricing Adjustment IRC", "Fact FTP Audit Trail"."Breakage Adjustment Method Code", "Fact FTP Audit Trail"."Breakage Adjustment IRC", "Fact FTP Audit Trail"."Adjustment Accrual Frequency Code", "Fact FTP Audit Trail"."Rate Lock - Discount Curve Code", "Fact FTP Audit Trail"."Rate Lock - Volatility Curve Code", "Fact FTP Audit Trail"."Economic Value - Cash Flow Interest Type", "Fact FTP Audit Trail"."Economic Value - IRC", "Fact FTP Audit Trail"."Stochastic Rate Index Sys ID", "Fact FTP Audit Trail"."Term Structure Model Code", "Fact FTP Audit Trail"."Option Cost - Accrual Frequency Code", REPLACE("Fact FTP Audit Trail"."Propagation Type 1", '_', ' '), REPLACE("Fact FTP Audit Trail"."Propagation Type 2",'_',' '), REPLACE("Fact FTP Audit Trail"."Propagation Type 3",'_',' '), REPLACE("Fact FTP Audit Trail"."Propagation Type 4",'_',' '), "Fact FTP Audit Trail"."Batch Id"
Conditions	

Compound Layout	Title
	Table
	Title 2

Count of Records by Transfer Pricing Method

Report Name(s)	Count of records for each Transfer Pricing Method
Description	This report shows the Count of records for each Transfer Pricing Method.
Dashboards Prompts	Prompt – Folder Name
	• Folder Name
	Prompt - Process Name
	• Process Name
	Prompt – Batch Run Id
	• Batch Run Id
	Prompt - AsOfDate
	• As Of Date
Report Criteria	"Fact FTP Audit Trail"."Record Count" "Fact FTP Audit Trail"."Tp Method"
Conditions	
Compound Layout	Title
	Table
	Title 2

Count of Records by Accrual basis

Report Name(s)	Count of Records by Accrual basis
Description	This report shows the Count of Records by Accrual basis of Transfer Price process.
Dashboards Prompts	Prompt – Folder Name
	• Folder Name
	Prompt - Process Name
	• Process Name
	Prompt – Batch Run Id
	• Batch Run Id
	Prompt - AsOfDate
	• As Of Date
Report Criteria	"Fact FTP Audit Trail"."Record Count" "Fact FTP Audit Trail"."Accrual Basis Code"
Conditions	
Compound Layout	Title
	Table
	Title 2

Count of Records by Adjustment Type

Report Name(s)	Count of Records by Adjustment Type
Description	This report shows the Count of Records by Adjustment Type of Transfer Price process.
Dashboards Prompts	Prompt – Folder Name
	• Folder Name
	Prompt - Process Name
	• Process Name
	Prompt – Batch Run Id
	• Batch Run Id
	Prompt - AsOfDate
	• As Of Date
Report Criteria	"Fact FTP Audit Trail"."Adjustment Type" "Fact FTP Audit Trail"."Record Count"
Conditions	
Compound Layout	Title
	Table
	Title 2

Count of Records by Interest Rate Curve

Report Name(s)	Count of Records by Interest Rate Curve
Description	This report shows the Count of Records by Interest Rate Curve of Transfer Price process.
Dashboards Prompts	Prompt – Folder Name
	• Folder Name
	Prompt - Process Name
	• Process Name
	Prompt – Batch Run Id
	• Batch Run Id
	Prompt - AsOfDate
	• As Of Date
Report Criteria	"Dim IRCS"."Interest Rate Name" "Fact FTP Audit Trail"."Record Count"
Conditions	
Compound Layout	Title
	Table
	Title 2

Count of Records that are Propagated from Prior Period

Report Name(s)	Count of Records that are Propagated from Prior Period
Description	This report shows the Count of Records that are Propagated from Prior Period of Transfer Price process.
Dashboards Prompts	Prompt – Folder Name • Folder Name Prompt - Process Name • Process Name Prompt – Batch Run Id • Batch Run Id Prompt - AsOfDate • As Of Date
Report Criteria	"Fact FTP Audit Trail"." Propagation" "Fact FTP Audit Trail"."Record Count"
Conditions	
Compound Layout	Title Table Title 2

Note: The FTP Dashboards contain a prompt for Legal Entity. This prompt refers to Legal Entity data loaded directly from the Staging Area to the Reporting Data Model. If Legal Entity is not required, you can ignore this step and either delete the Legal Entity prompt or ignore it on the relevant FTP dashboards.

A Creating a Custom Report

This section details how to create a custom report using OBIEE and ALM BI. This appendix covers the following topic:

- 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.

Figure A–1

2. Click the Subject Area ALM BI to see all the metadata objects available to build the report.
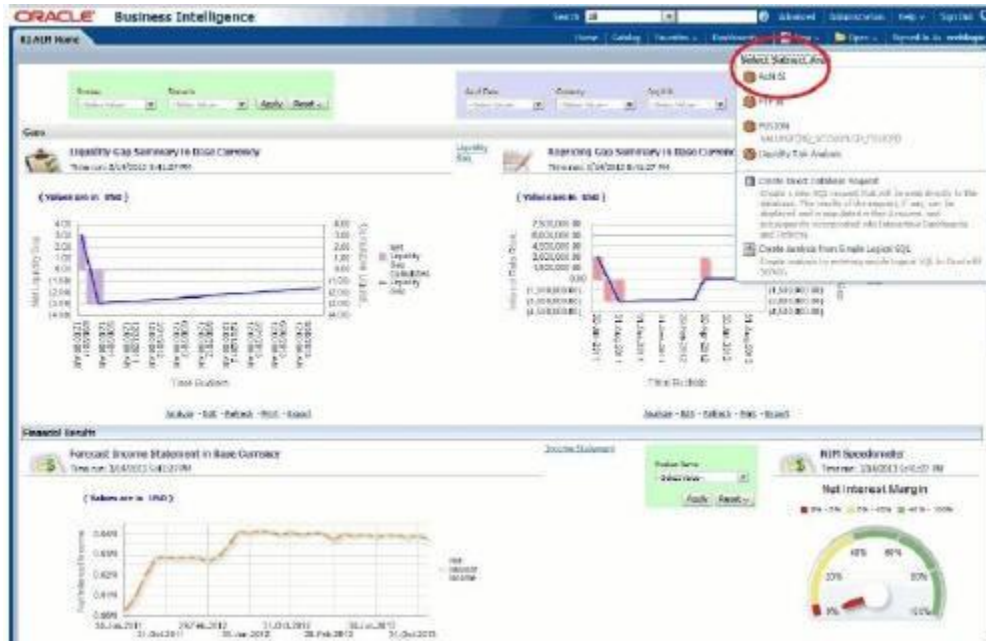
3. Once you select the Subject Area ALM BI , you can see all the presentation items available on the LHS as shown in the following screen shot.
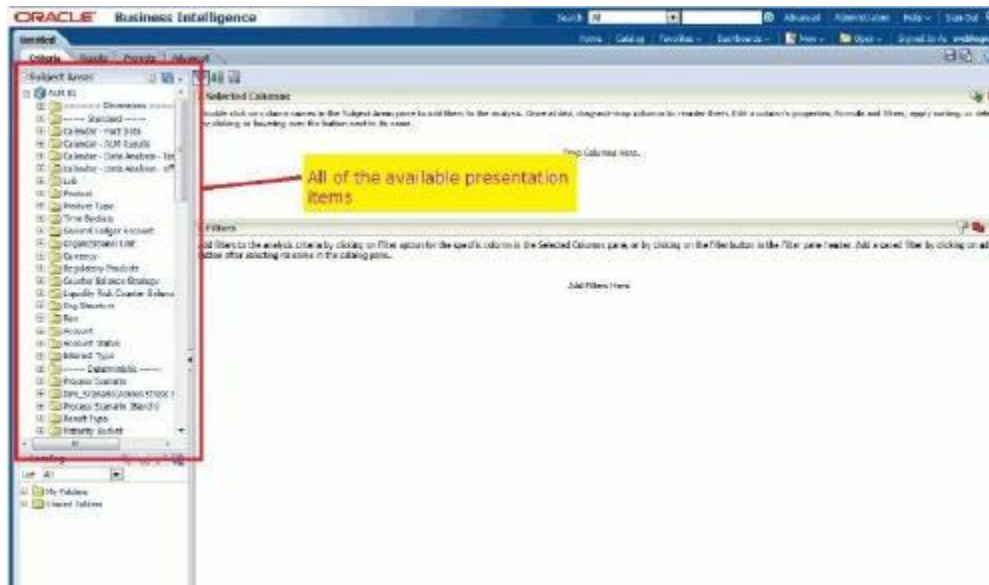
4. Select the following columns one after the other from the LHS as shown in the following screen shot.
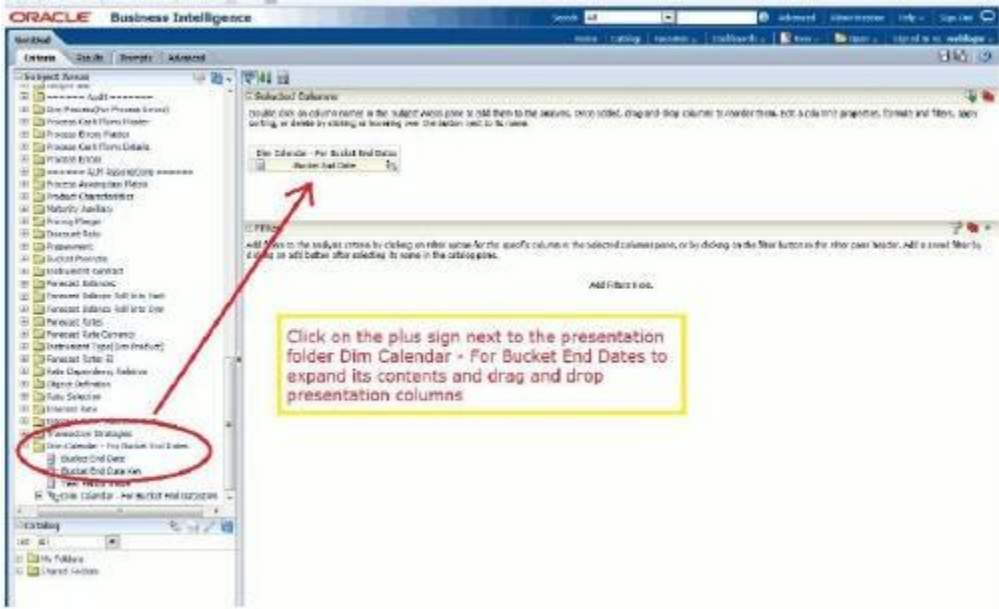
Figure A–2
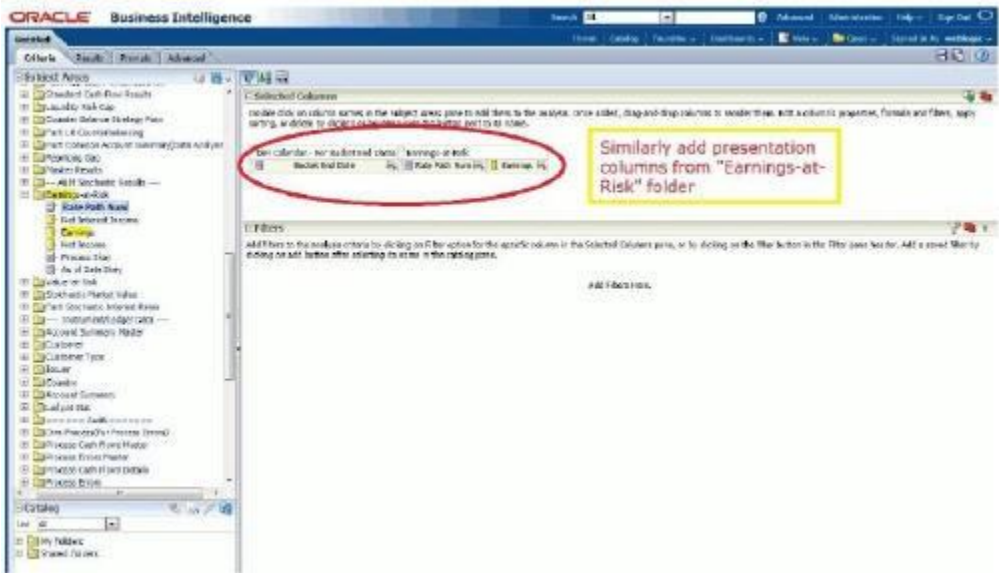
5. You can put filters to restrict the data. To apply filers, Ctrl+Click the respective Dimension columns and then provide the filter values as shown in the following screen shot

Figure A–3
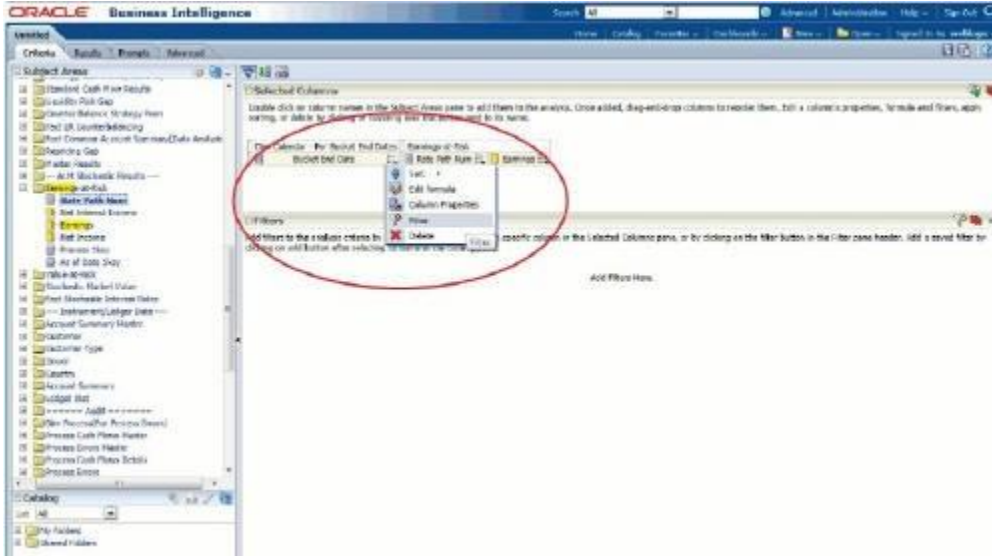
Figure A–4
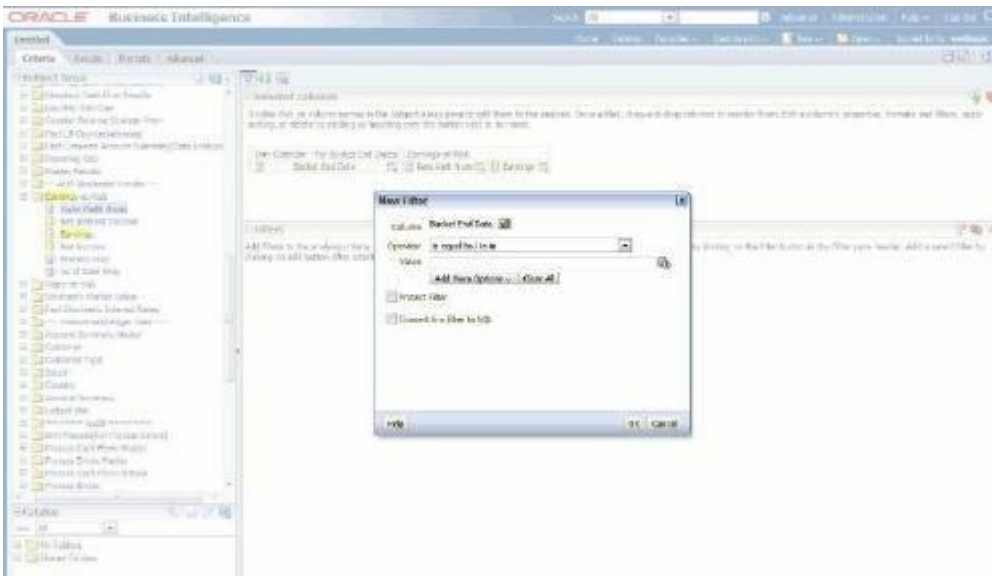
6. Repeat the earlier step # 5 to add all the relevant filters to the earlier report and upon adding all the filters, the report should look similar to the one highlighted in red as seen in the following screen shot.
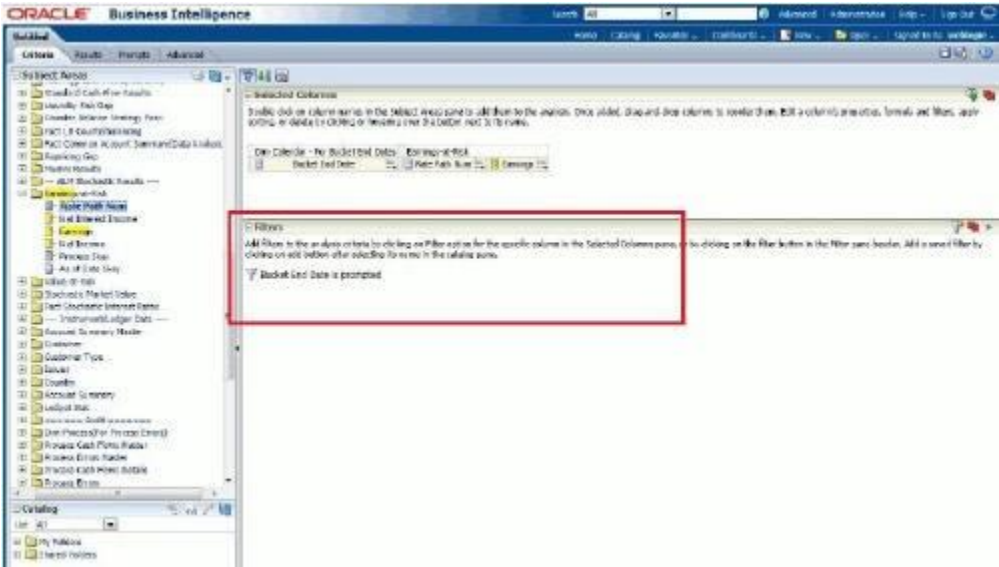
7. Click the Results tab on the top and delete the Table view available in the Compound Layout by clicking the delete button available.
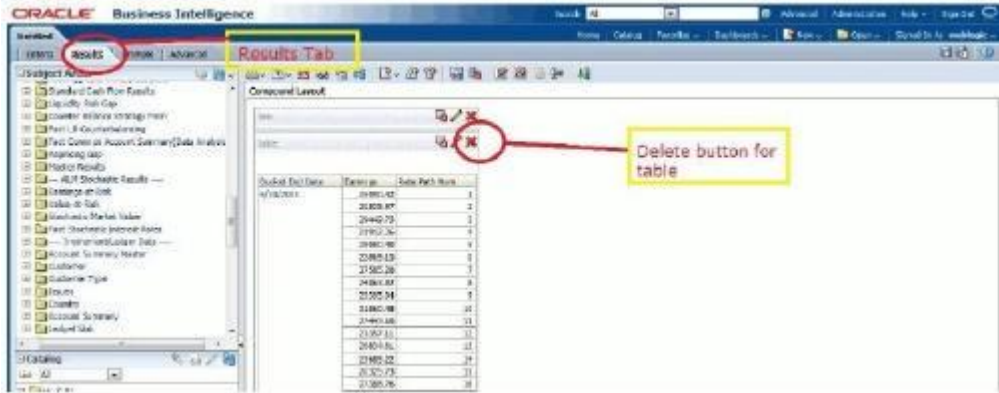
8. After deletion of the Table view lets add one Pivot view to the compound layout by selecting it from the list, as shown in the following screen shot.

Figure A–5
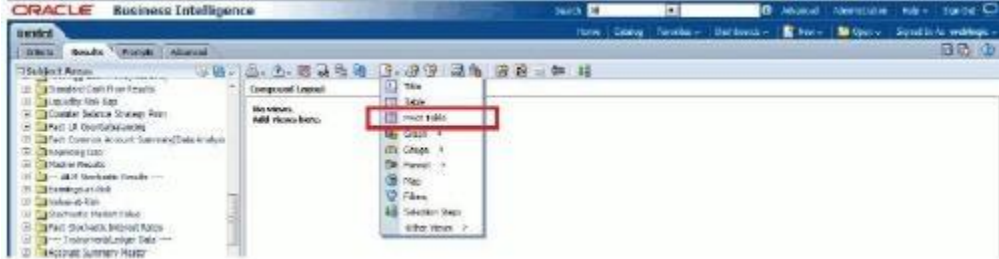
9. After adding the Pivot view lets change the format of the Pivot, as shown in the following.
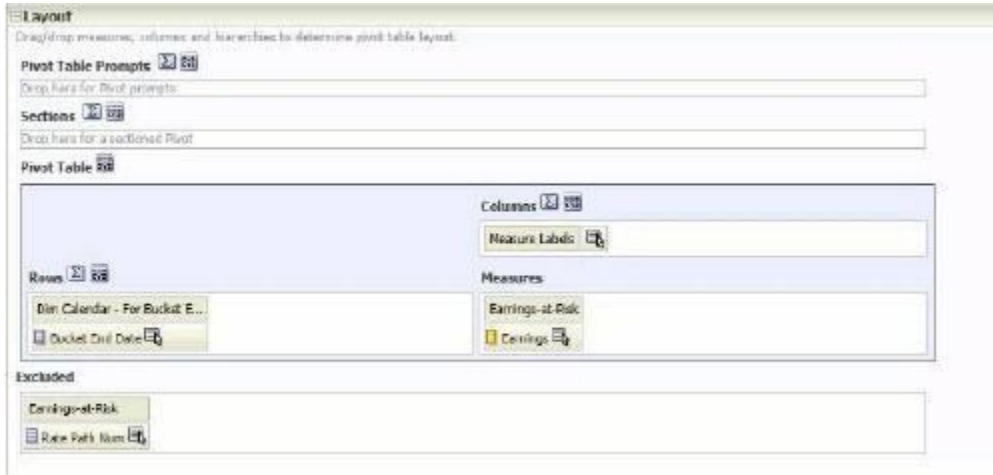
10. Select the check box Chart Pivoted Results and do the following changes to the pivot view to get the final Chart view shown in the following screen shot.

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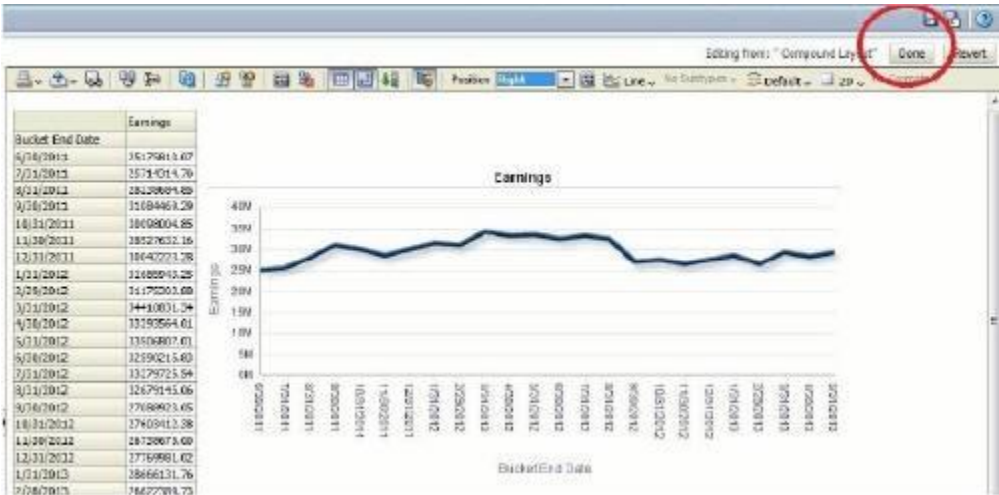
12. Again click OK button and move to the 'Compound Layout' and finally save the report one more time as shown in the following screen shot.

Figure A–6

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

Figure A–7
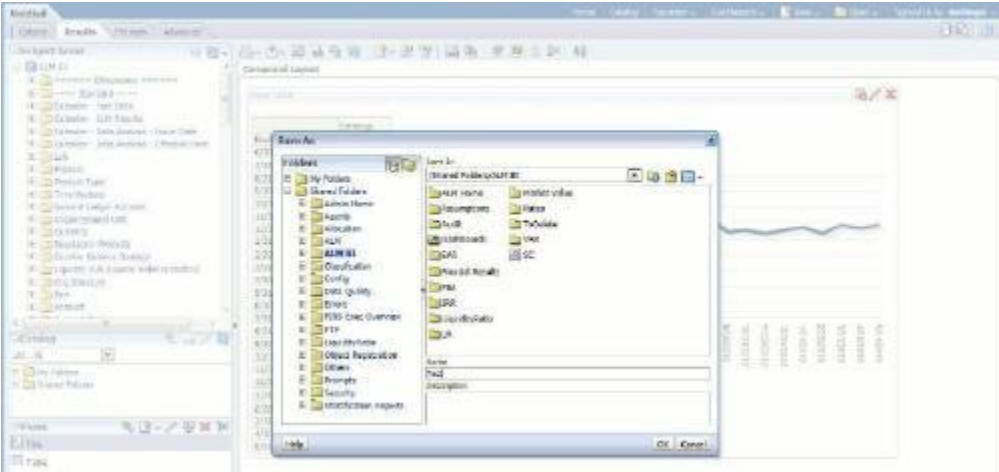
14. Add the newly created report to the earlier Dashboard page as shown in the following screen shot.

Figure A–8
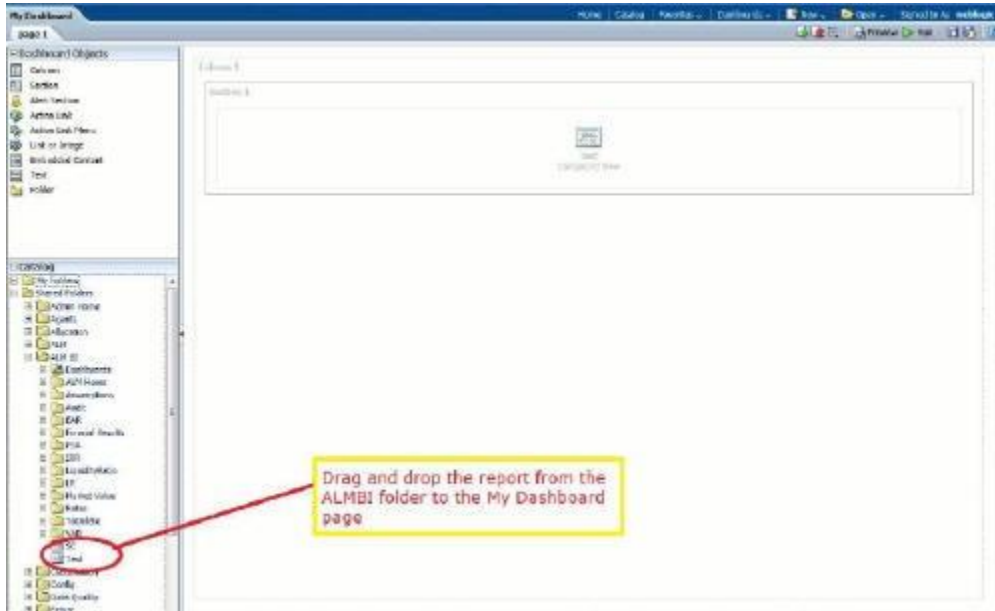
15. Click Save, and the result is seen as follows.

B How to Change the Product Dimension in ALMBI

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 8.0.7.0.0 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 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.

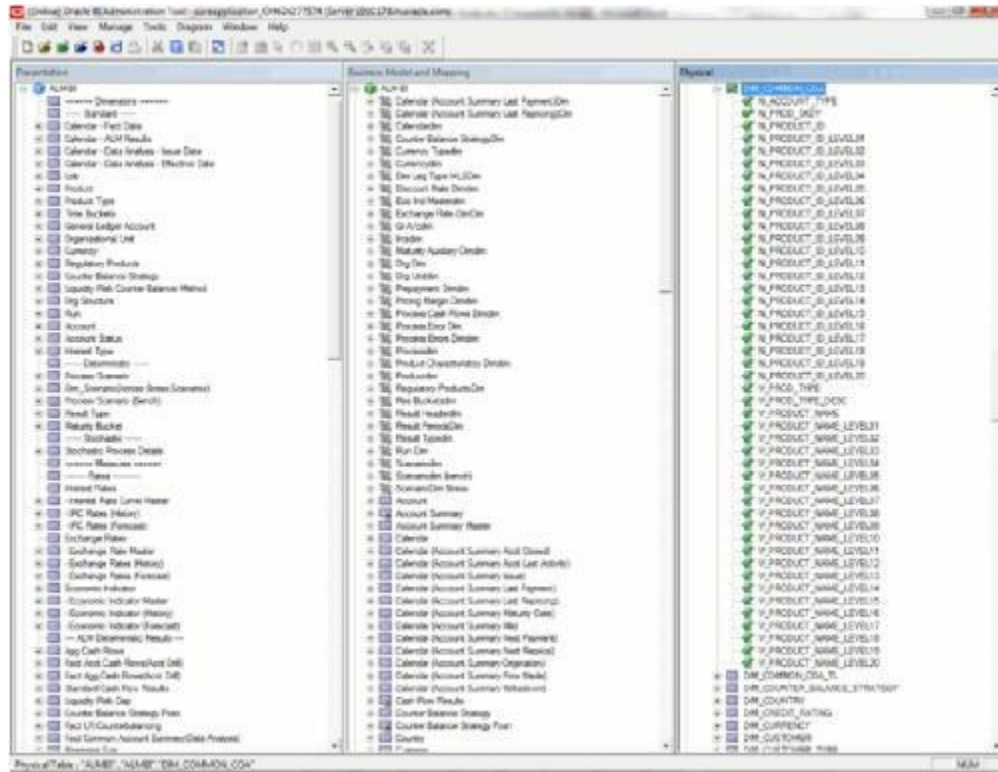Take a backup of ALMBI RPD before doing any changes.

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:

Repository physical layer will have DIM_PRODUCT
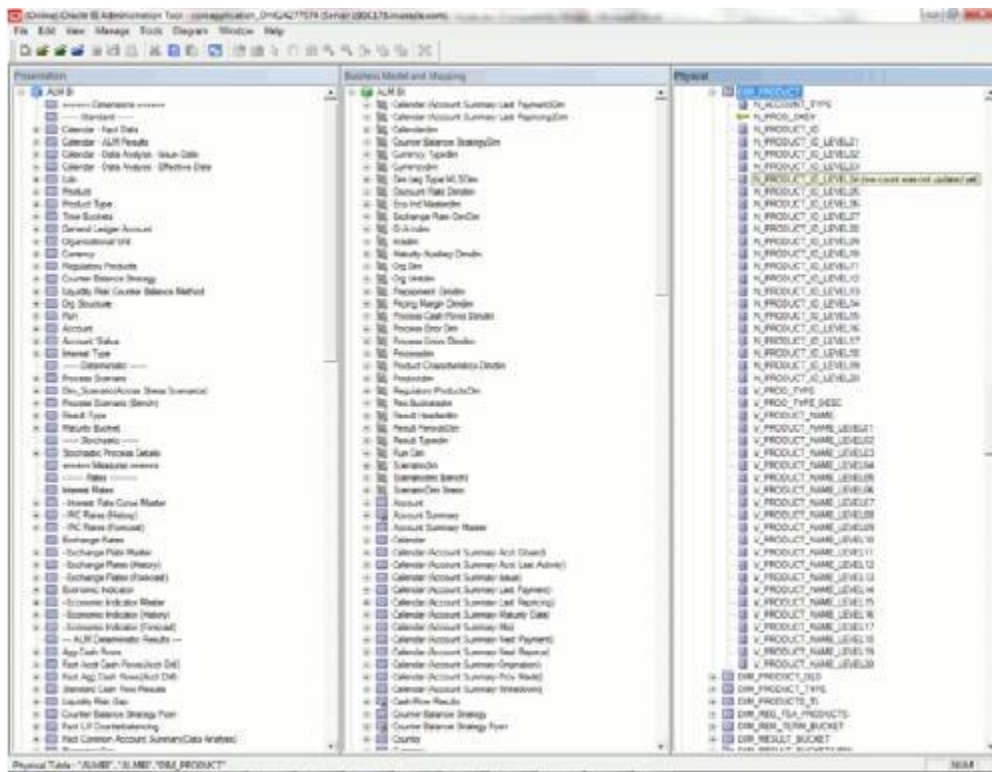
Rename the table name from DIM_PRODUCT to DIM_COMMON_COA.

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
```
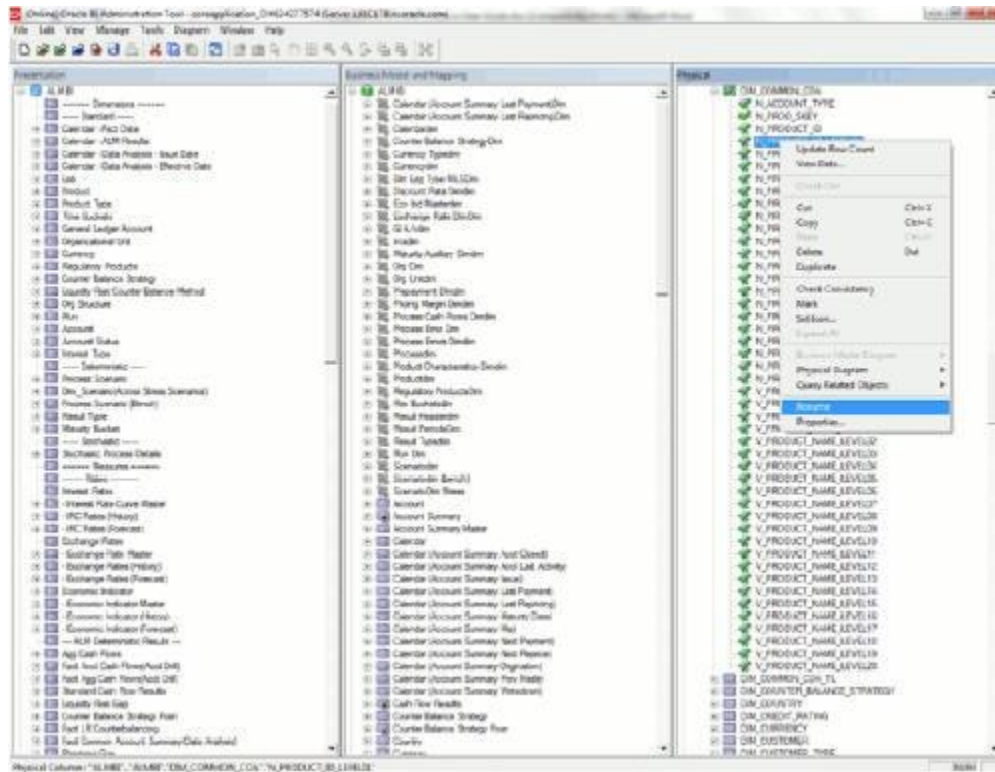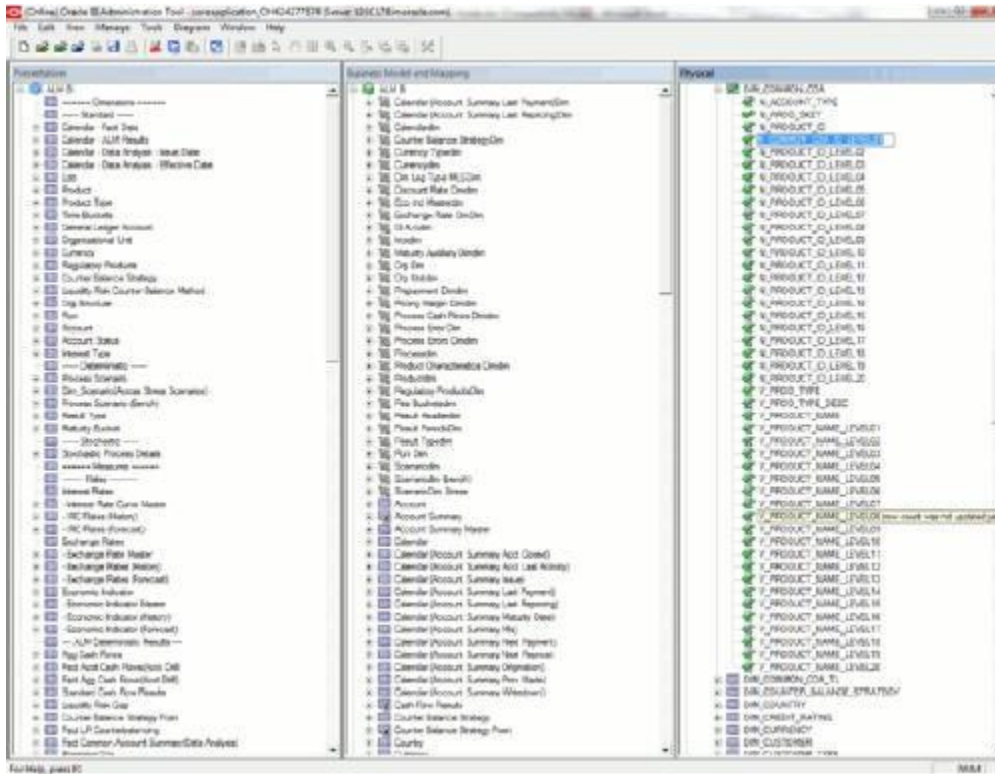
Rename every column name of the DIM_PRODUCT with PRODUCT to COMMON_COA.

Select **Dim Product - Assumptions (View)** and double click.

Go to General tab.

Replace below query:

```
 select a.parent_id,a.child_id,a.child_depth_num,a.parent_depth_
num,b.leaf_only_flag,c.product_name,a.hierarchy_id,a.display_
order_num,c.language from dim_products_hier a

left outer join dim_products_b b on

a.child_id=b.product_id left outer join

dim_products_tl c

on b.product_id=c.product_id

and c.language='US'
```

with

```
select a.parent_id,a.child_id,a.child_depth_num,a.parent_depth_
num,b.leaf_only_flag,c.common_coa_name,a.hierarchy_id,a.display_
order_num,c.language from dim_common_coa_hier a

left outer join dim_common_coa_b b on

a.child_id=b.common_coa_id left outer join

dim_common_coa_tl c

on b.common_coa_id=c.common_coa_id

and c.language='US'
```

Click **OK**

Save the Repository file.

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
FCT_TABLE	N_PRODUCT_SKEY	COMMON_COA_ID	DIM_COMMON_COA	N_COMMON_COA_ID	N_COMMON_COA_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.

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 ALMBI 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.

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.

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';
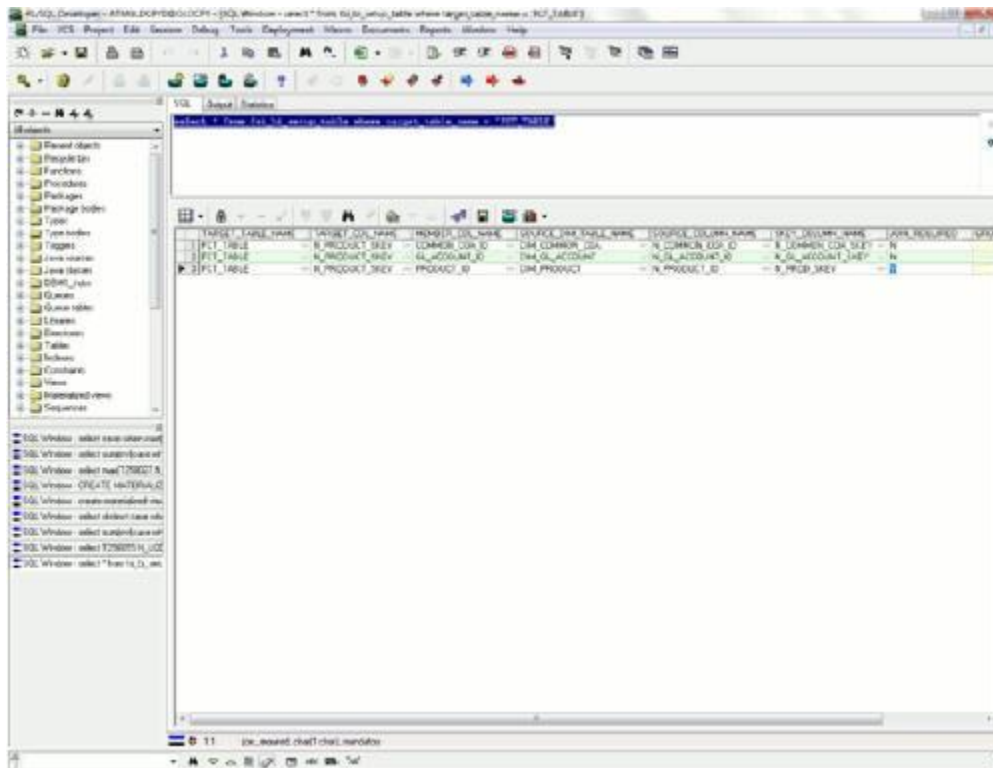
By default the JOIN_REQUIRED column will have 'Y' for the row where SOURCE_DIM_TABLE_NAME='DIM_PRODUCT'.

Execute the following statements to change the value of JOIN_REQUIRED column for DIM_COMMON_COA.

Commit the transaction. It appears as seen in the following screen shot.
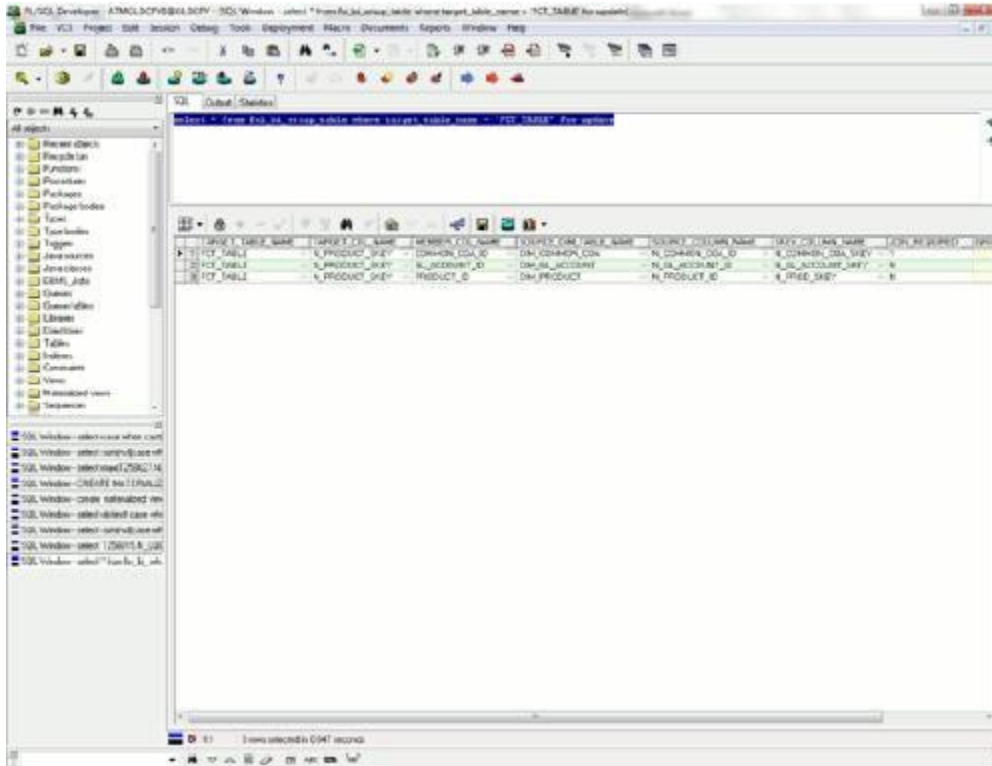
ALMBI Transformation Package Update

The ALMBI Transformation package should also be updated in ALMBI for a user defined product dimension.

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.

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,BUCKETS,LEGTYPE,';

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,BUCKETS,LEGTYPE, ALM_COA_ID,';

7. 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_
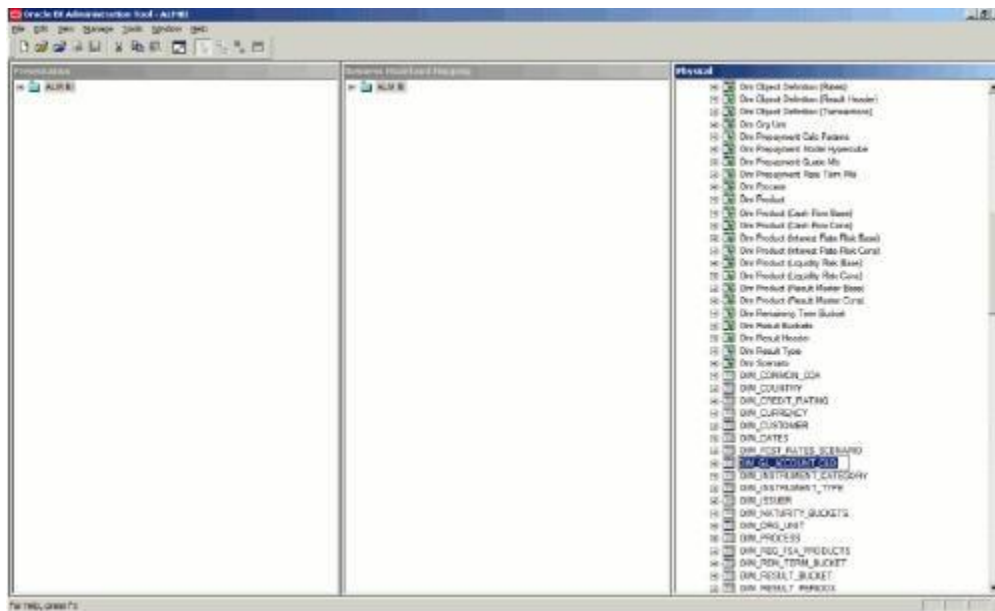   RECORD_INDICATOR = ''Y'' ';

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:

Rename existing DIM_GL_ACCOUNT table name to DIM_GL_ACCOUNT_OLD.
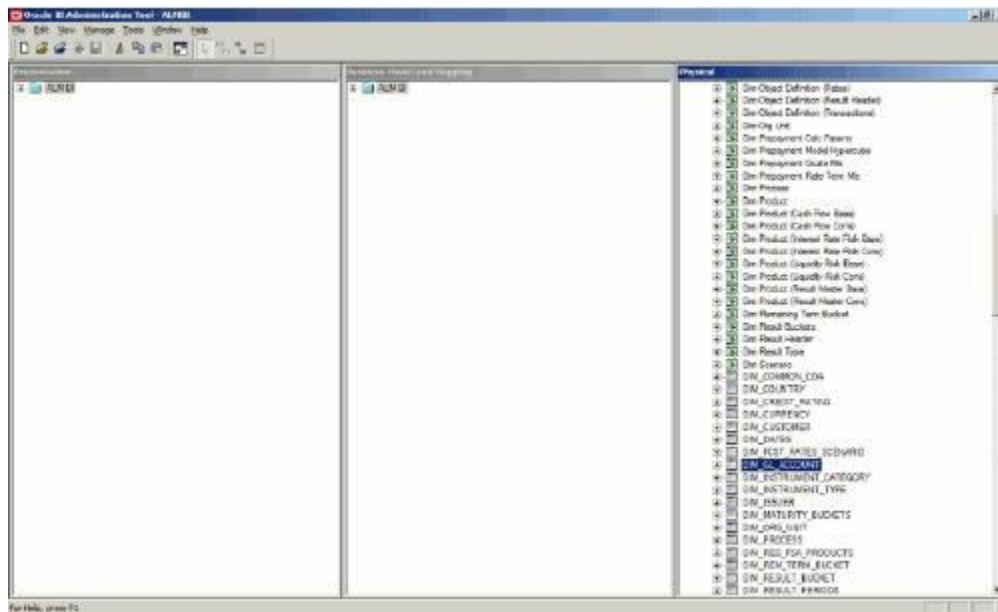
Rename the DIM_COMMON_COA to DIM_GL_ACCOUNT in the same way it has been stated above for DIM_PRODUCT.

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
```
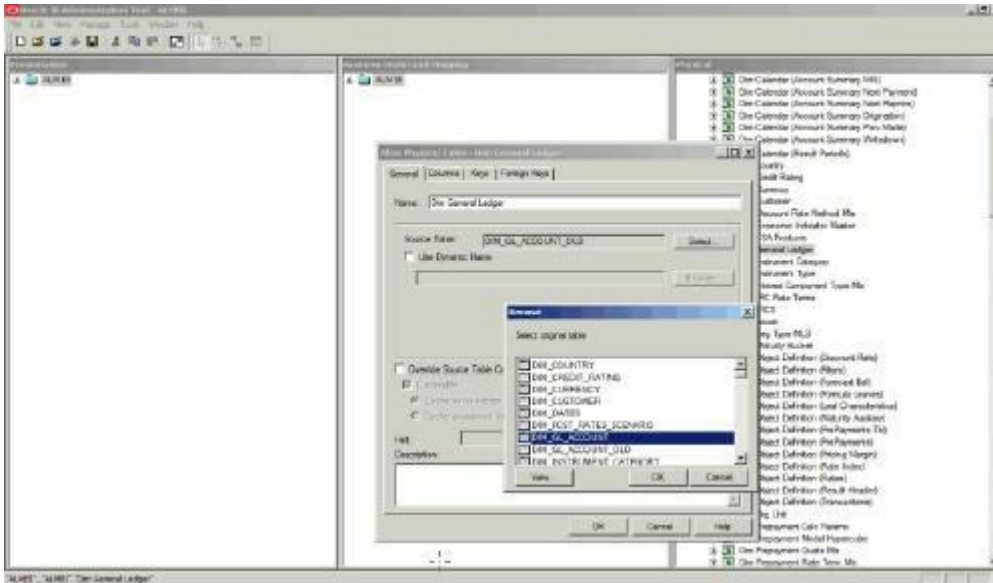
Double click on the alias table Dim General Ledger in physical layer.
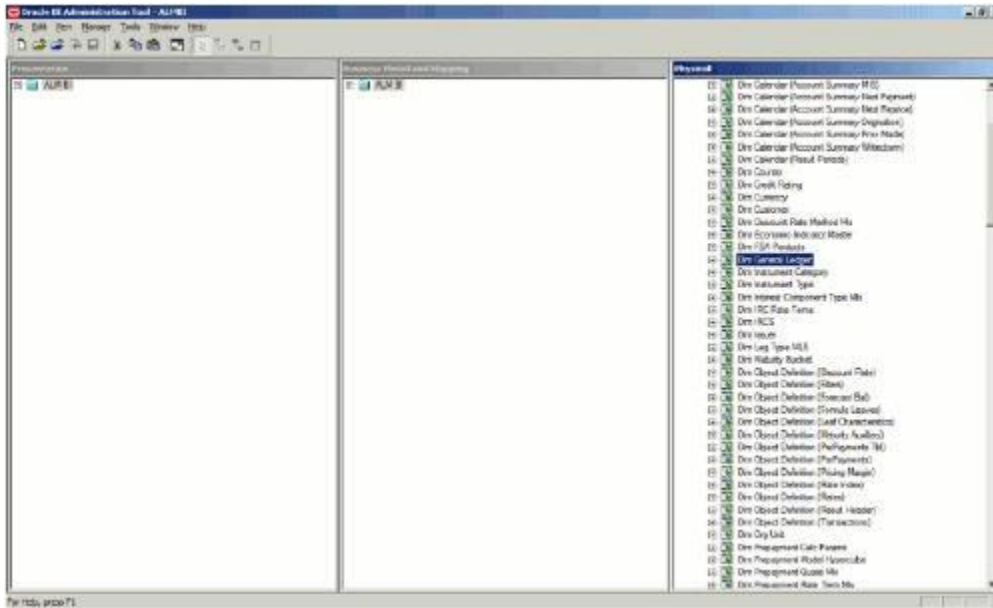
Source Table is displayed as DIM_GL_ACCOUNT_OLD.

Click the Select button next to the Source table name.

Select the physical table DIM_GL_ACCOUNT and click OK and then OK again.

Select Dim Product - Assumptions (View) and double click.

Go to General tab

Replace below query:

```
select a.parent_id,a.child_id,a.child_depth_num,a.parent_depth_
num,b.leaf_only_flag,c.common_coa_name,a.hierarchy_id,a.display_
order_num,c.language from dim_common_coa_hier a
```

```
left outer join dim_common_coa_b b on
```

```
a.child_id=b.common_coa_id left outer join
```

```
dim_common_coa_tl c
```

```
on b.common_coa_id=c.common_coa_id
```

```
and c.language='US'
```

with

```
select a.parent_id,a.child_id,a.child_depth_num,a.parent_depth_
num,b.leaf_only_flag,c.gl_account_name,a.hierarchy_id,a.display_
order_num,c.language from dim_general_ledger_hier a
```

```
left outer join dim_general_ledger_b b on
```

```
a.child_id=b.gl_account_id left outer join
```

```
dim_general_ledger_tl c
```

```
on b.gl_account_id=c.gl_account_id
```

```
and c.language='US'
```

Click OK.

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 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'.
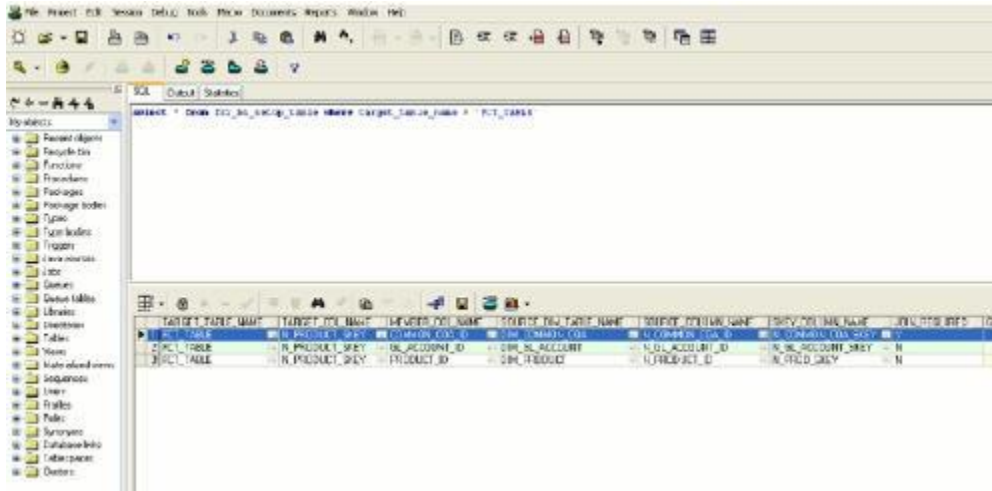

Manual Execution

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

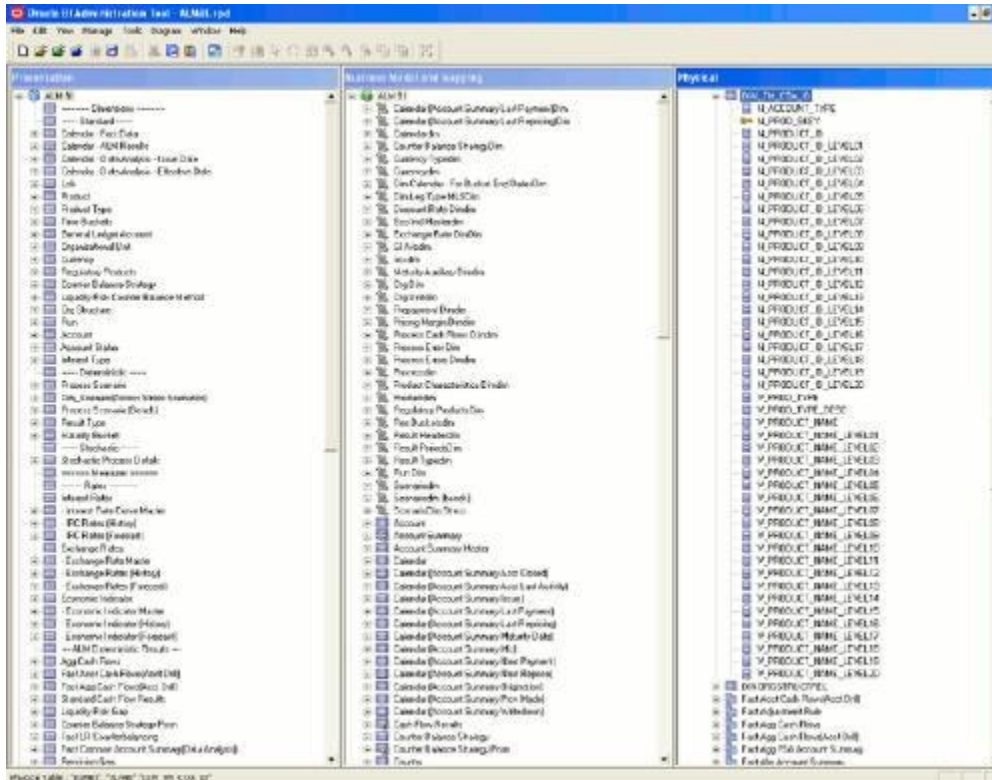SOURCE_DIM_TABLE_NAME='DIM_GL_ACCOUNT';

Commit the transaction.
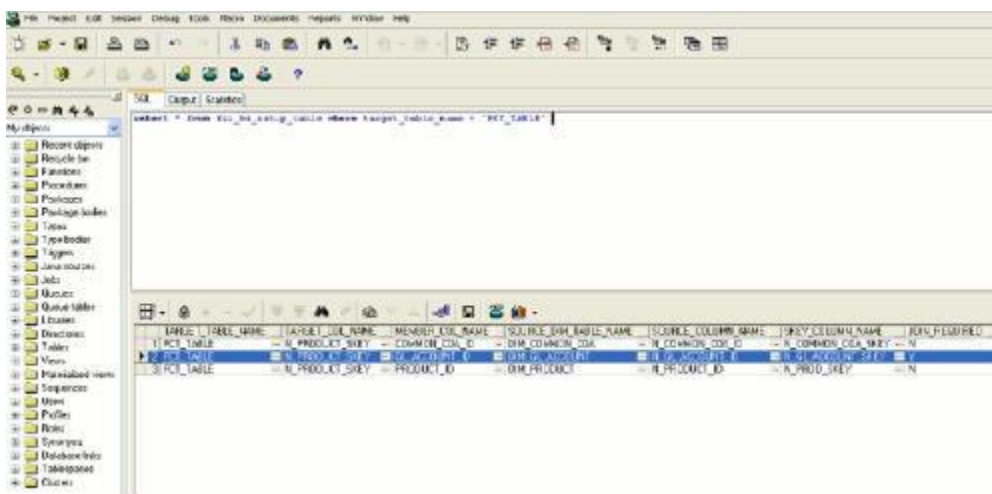
Case 3

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:
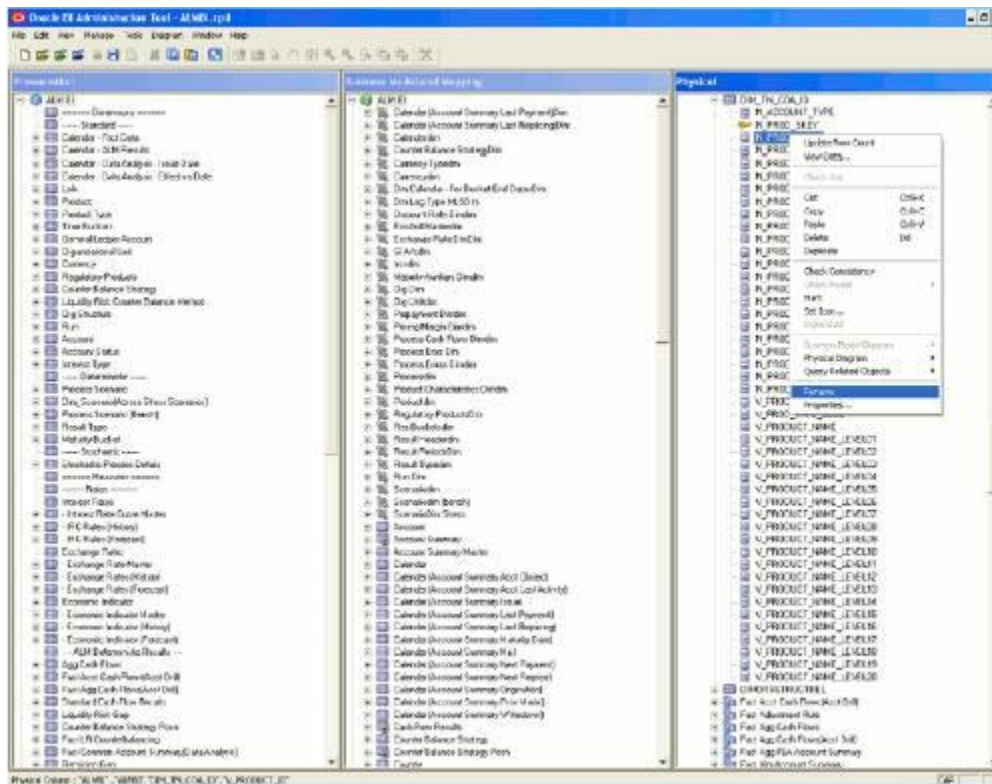
Repository physical layer will have DIM_PRODUCT.
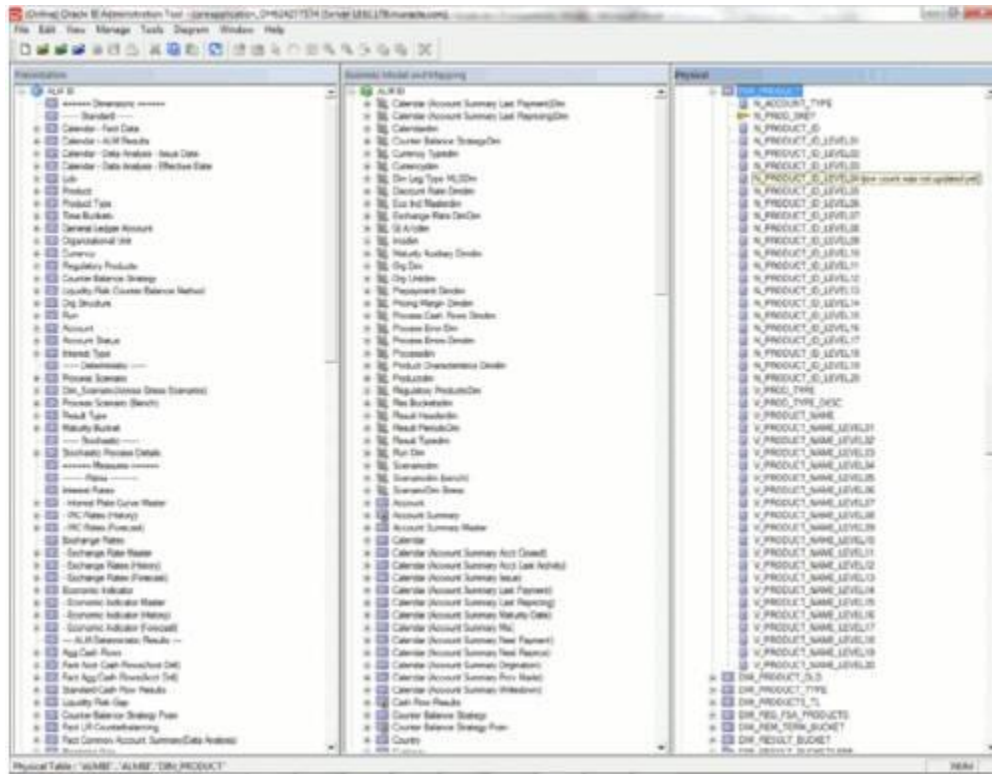
Rename the table name from DIM_PRODUCT to DIM_TM_COA_ID.

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
```
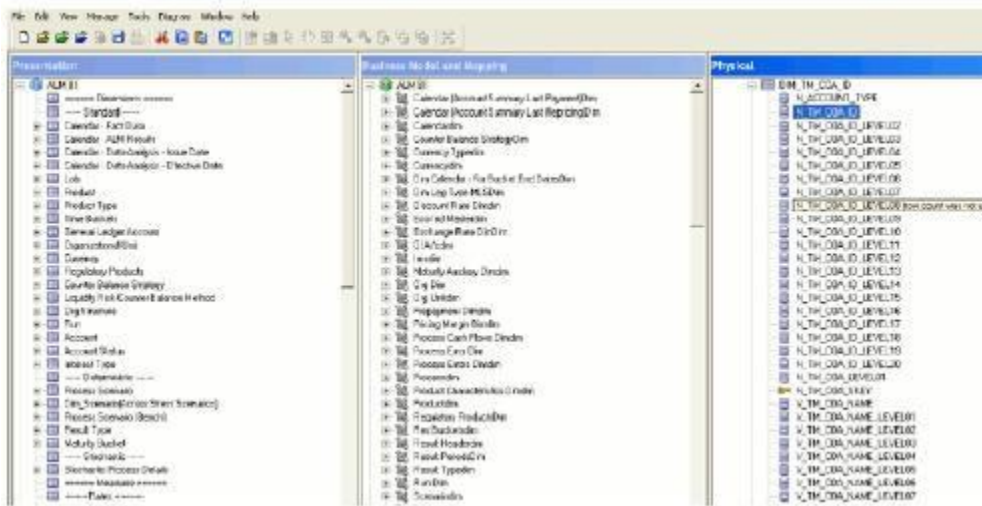
Select Dim Product - Assumptions (View) and double click.

Go to General tab.

Replace below query:

```
select a.parent_id,a.child_id,a.child_depth_num,a.parent_depth_
num,b.leaf_only_flag,c.product_name,a.hierarchy_id,a.display_
order_num,c.language from dim_products_hier a
```

```
left outer join dim_products_b b on
```

```
a.child_id=b.product_id left outer join
```

```
dim_products_tl c
```

```
on b.product_id=c.product_id
```

```
and c.language='US'
```

with

```
select a.parent_id,a.child_id,a.child_depth_num,a.parent_depth_
num,b.leaf_only_flag,c.tm_coa_name,a.hierarchy_id,a.display_
order_num,c.language from dim_tm_coa_hier a
```

```
left outer join dim_tm_coa_b b on
```

```
a.child_id=b.tm_coa_id left outer join
```

```
dim_tm_coa_tl c
```

```
on b.tm_coa_id=c.tm_coa_id
```

```
and c.language='US'
```

Click OK.

Select DIM_PRODUCTS_TL

Rename the table DIM_PRODUCTS_TL to DIM_TM_COA_TL

Expand DIM_TM_COA_TL

Rename column PRODUCT_ID to TM_COA_ID

Rename column PRODUCT_NAME to TM_COA_NAME

Save the Repository file.

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:

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.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 TableName, 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, see the Simplified Batch Execution

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'
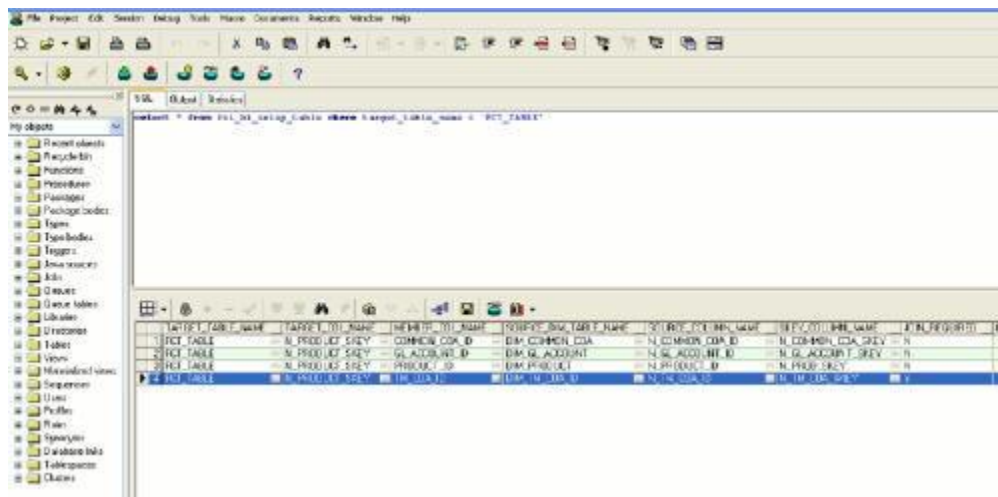
Manual Change of Product Dimension

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,skey_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');

C   Update Hierarchy System ID through Batch Execution

Overview

The database component is used to update the hierarchy System ID is FN_ALMBI_ UPDATE_FLAT_HIER - Oracle database function.

The table used by the Update Hierarchy System ID is SETUP_MASTER.

This Appendix covers the following topics:

- Executing the Update Hierarchy System ID
- Checking the Execution Status

Figure C–1

Users must create a Batch Process to update the hierarchy System ID. This process is explained in section 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, see the How to Define a Batch. To define a new task for a Batch definition, follow these steps:

Procedure

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

2. Click Add (+) from the Task Details grid. The Task Definition window is displayed.

3. Enter the Task ID and Description.

4. Select Transform Data from the drop-down list. Select the following from the Dynamic Parameters drop-down 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).

5. Parameter List - These are comma-separated values of component Code and component Value. For example : ('3',' 201739') (3 — COA, 201739 — hierarchy ID that needs to be transformed).

Click Save.

The Task definition is saved for the selected Batch.

6. Execute the Batch.

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

Update Hierarchy System ID can also be directly executed on the database through SQLPLUS.

Use the following details:

• Function Name: FN_ALMBI_UPDATE_FLAT_HIER

• 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 the *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 the *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.

D 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 topic:

- 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 to the following mapping for more information.)

Table D–1

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

Table D–1

Sl. No	Procedure	Task Type	Folder or Source	Task Selector/Rule Name
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 the list of Tasks based on the Task type.

9. In the 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:: You can deselect the task by dragging and dropping it into the left pane.

10. Click OK.

11. In the Task Details pane, select the Task by clicking on the checkbox 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 by clicking on the checkbox in the *Simplified Batch Summary* window.

14. Click Run to execute the Batch.

E   How to Define a Batch

Batch Definition

To create a batch from the *OFSAAI Batch Maintenance* screen, follow these steps:

Defining a Batch

1. From the OFSAAI Home menu, navigate to Operations > Batch Maintenance.

2. In the *Batch Maintenance* window, Select Add (+) from the *Batch Name* tool bar. The *New Batch Definition* window is displayed.

3. Enter the Batch details as tabulated.

Table E–1

Field	Description
Batch Name	The Batch Name is auto-generated by the system. You can edit to specify a Batch name based on the following conditions: • The Batch Name should be unique across the Information Domain. • The Batch Name must be alphanumeric and should not start with a number. • The Batch Name should not exceed 41 characters in length. • The Batch Name should not contain special characters "." and "-".
Batch Description	Enter a description for the Batch based on the Batch Name.
Duplicate Batch	(Optional) Select the checkbox to create a new Batch by duplicating the existing Batch details. On selection, the Batch ID field is enabled.
Batch ID (If duplicate Batch is selected)	Select the required Batch ID from the list. It is mandatory to specify the Batch ID if Duplicate Batch option is selected.
Sequential Batch	Select the checkbox 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.

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.

F   Dynamic Infodom Selection

This section details how to configure multiple Infodoms.. This appendix covers the following topic:

- Introduction

- Switch Across Infodoms in ALMBI Reporting

- Adding a New Infodom to ALMBI Reporting

Introduction

User can view ALMBI reports from an Infodom by manually configuring the OBIEE connection pool pointing to a particular Infodom database. Dynamic Infodom Selection has the ability to switch multiple Infodoms.

Switch Across Infodoms in ALMBI Reporting

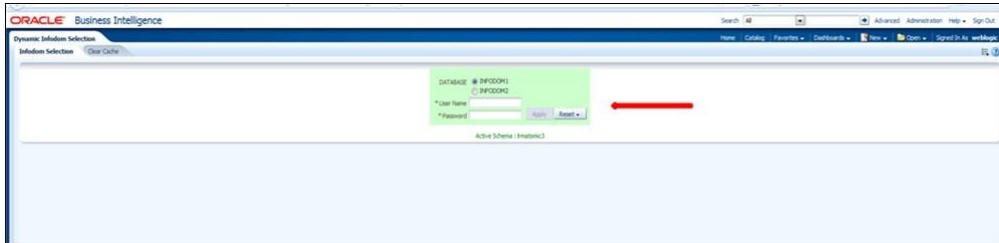In order to switch from INFODOM1 to INFODOM2 , follow below steps:

1. Go to Dashboards -> Dynamic Infodom Selection.

Figure F—1
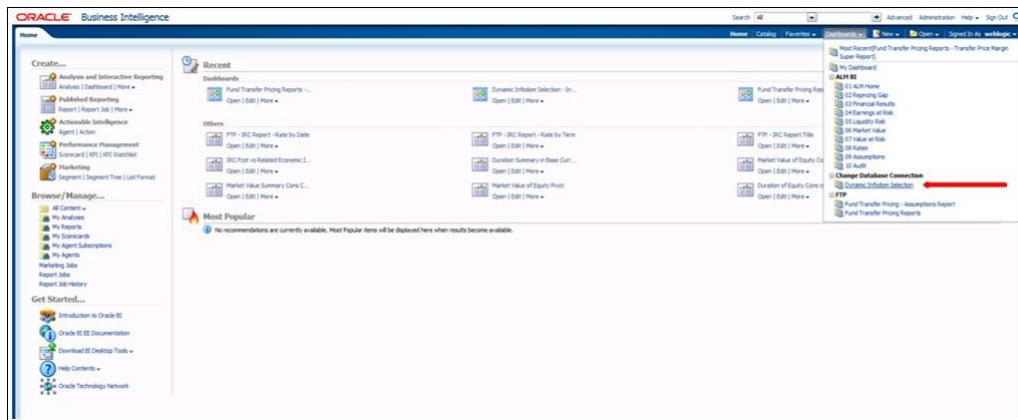
2. Select INFODOM2, and enter username and password. Click on Apply Button.

Figure F—2

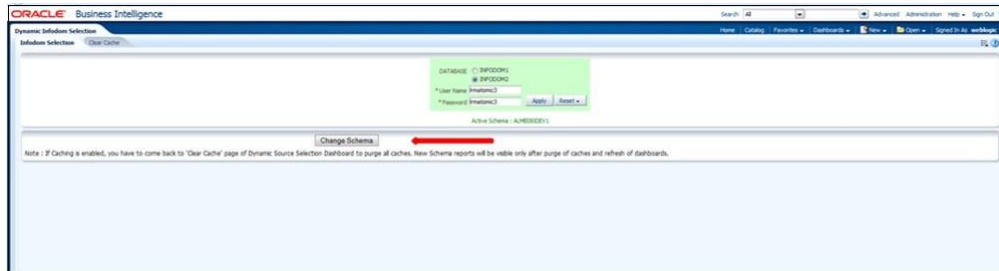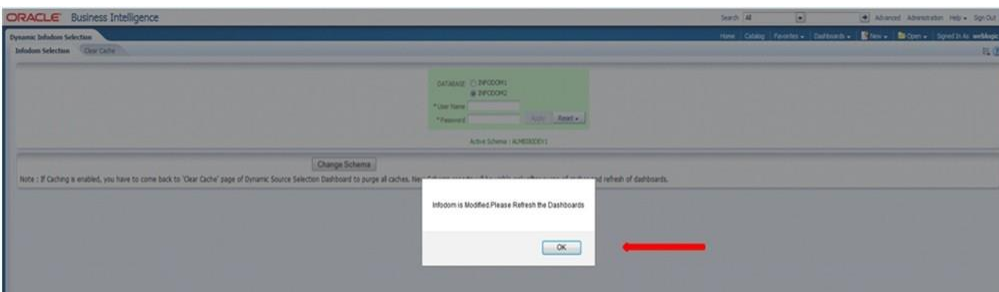3. Click on Buton 'Change Schema' then click OK button.

Figure F—3

4. Click on the button 'Issue SQL' then click Back button as shown below.

Figure F—4

5. Delete cache by clicking on Manage Sessions -> Close All Cursors.
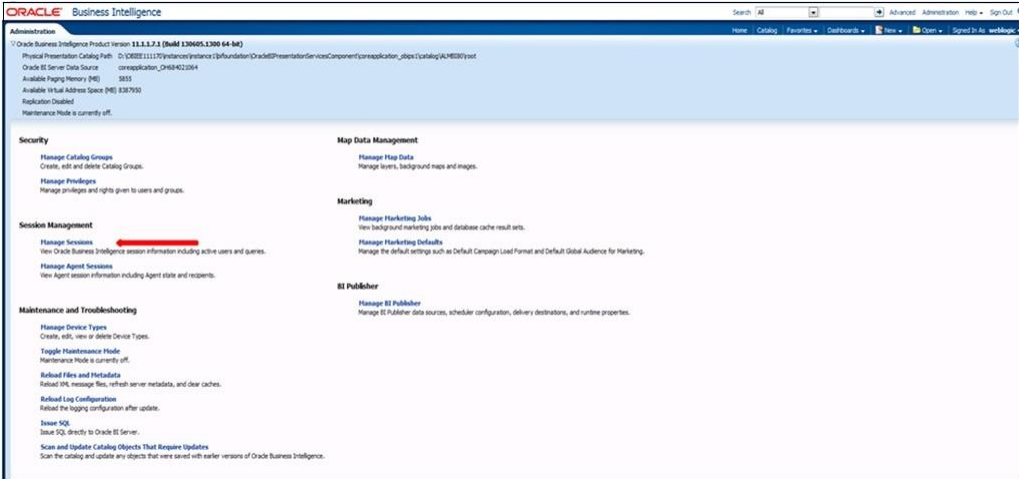
Figure F—5

Figure F—6
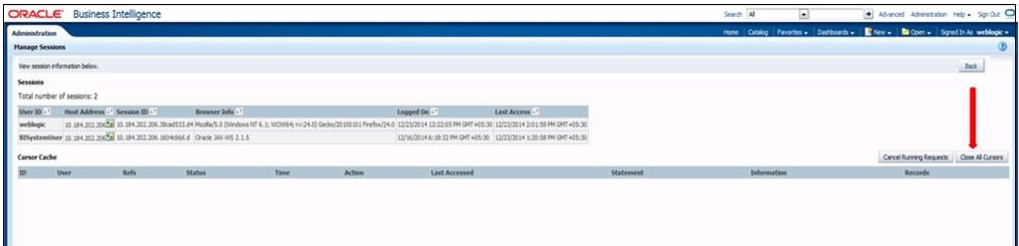
6. Refresh the dashboard pages. Now all dashboards will display data from the Infodom which you have selected above.

The snapshot changed to INFODOM2 as shown below.

Figure F—7
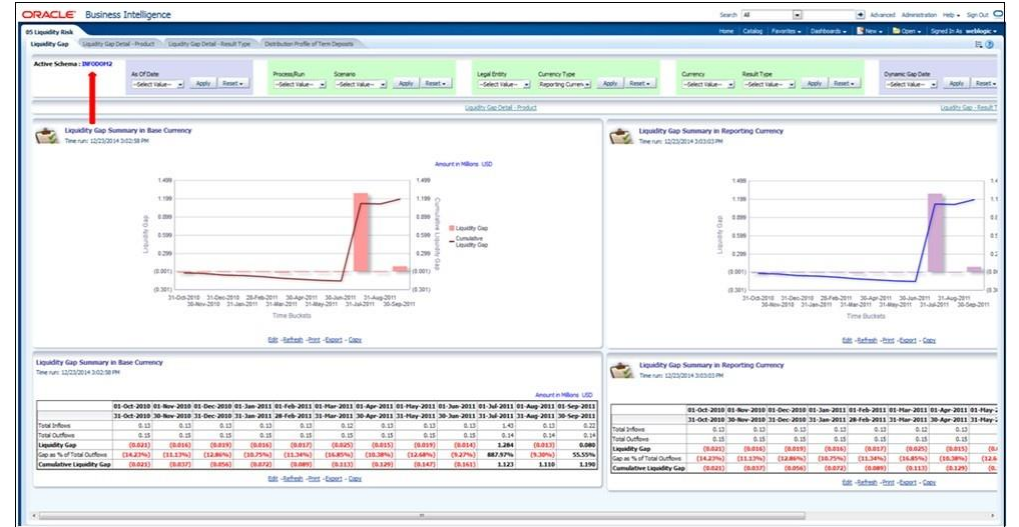
In a similar fashion, an INFODOM can be switched to a different INFODOM.

Adding a New Infodom to ALMBI Reporting

1. Login into ALM BI Application and navigate to *Dashboards->Dynamic Infodom Selection.* Click on Page Options -> Edit Dashboard on top right corner of the dashboard as shown below.

Figure F—8

2. In the Right hand side of the page, under Section 1, edit the prompt - 'Prompt for Sources' as shown below.

Figure F–9
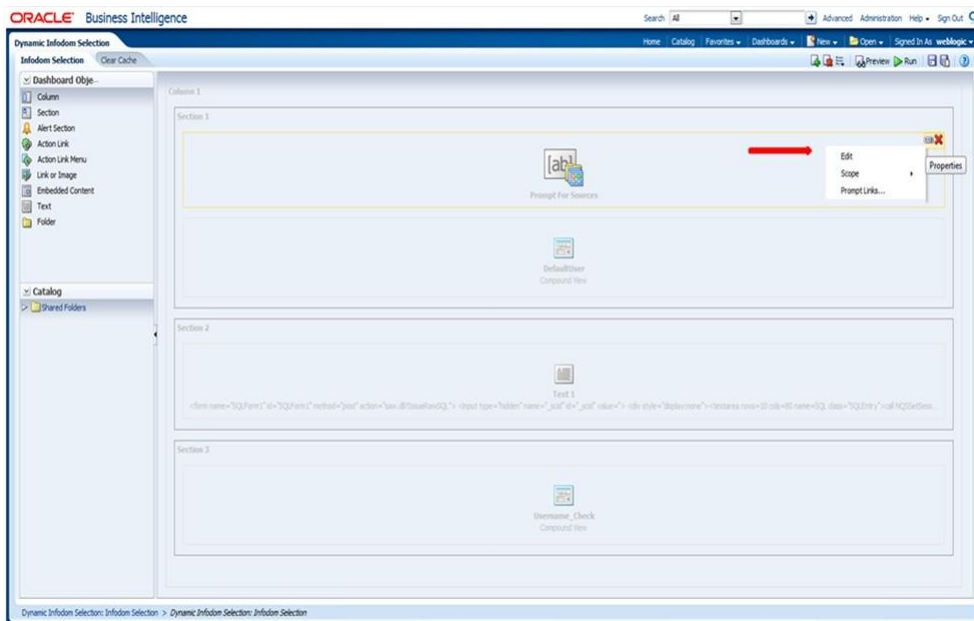
3. Edit 'DATABASE' prompt label.

Figure F–10
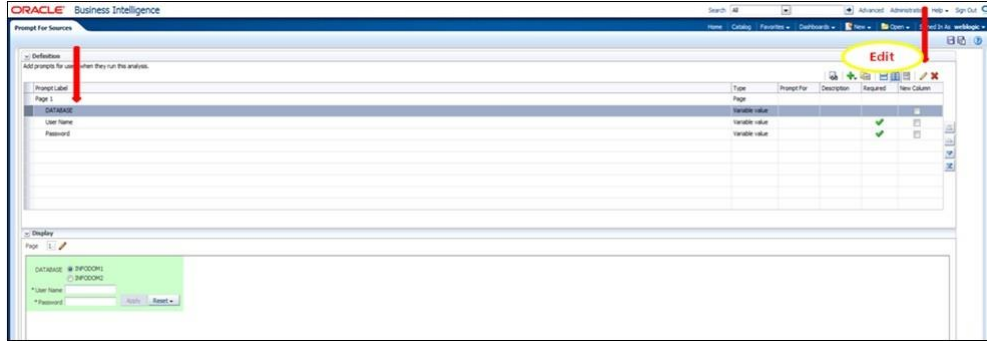
4. Enter new infodom as 'INFODOM3' by clicking on '+' symbol and save the prompt.

Figure F–11
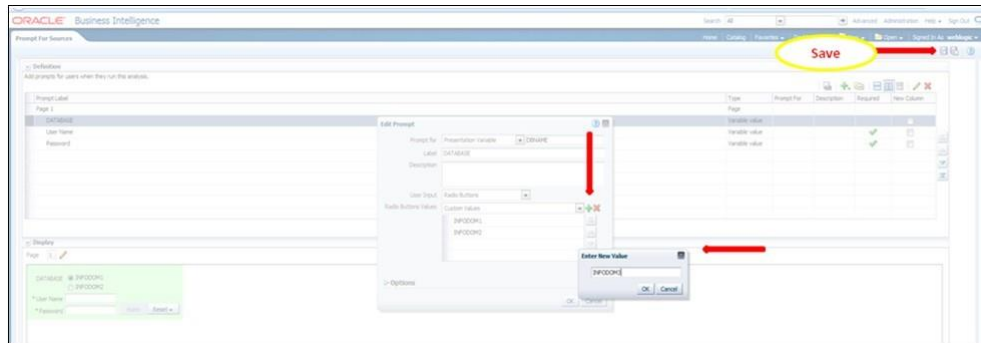
5. Navigate to Catalog->Shared Folders -> Change Database Connection.

6. Select and edit 'Prompt For Sources_TNS' from right hand side of the screen.

Figure F–12
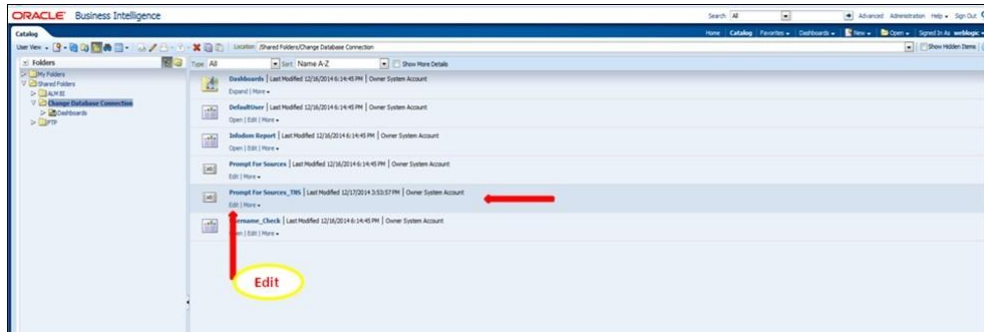
7. Select TNS label and Click on Edit Button.

Figure F–13
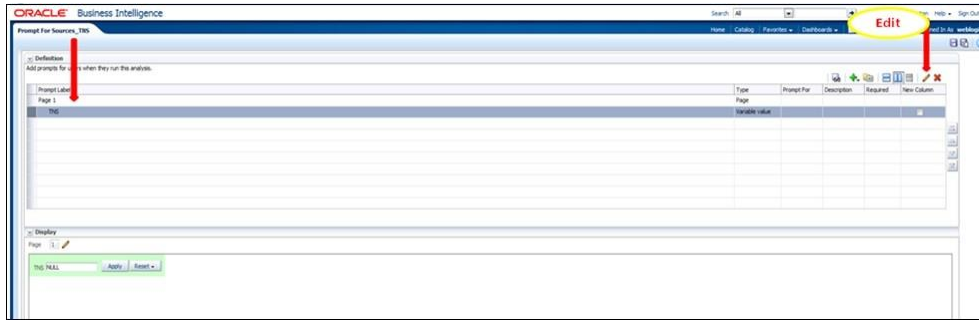
8. Click on expand Options. Edit SQL statement to include the new Infodom TNS Entry details as follows

Existing:

Select case when '@{DBNAME}' = 'INFODOM1' THEN '<TNS ENTRY1>' else case when '@{DBNAME}' ='INFODOM2' THEN

'<TNS ENTRY2>' end end from "ALM BI"

Modifled:

 Select case when '@{DBNAME}' = 'INFODOM1' THEN '<TNS ENTRY1>' else case when '@{DBNAME}' ='INFODOM2' THEN

'<TNS ENTRY2>' else case when '@{DBNAME}' ='INFODOM3' THEN '<TNS ENTRY3>' end end end from "ALM BI"

Finally, click OK and save the prompt.

Figure F–14
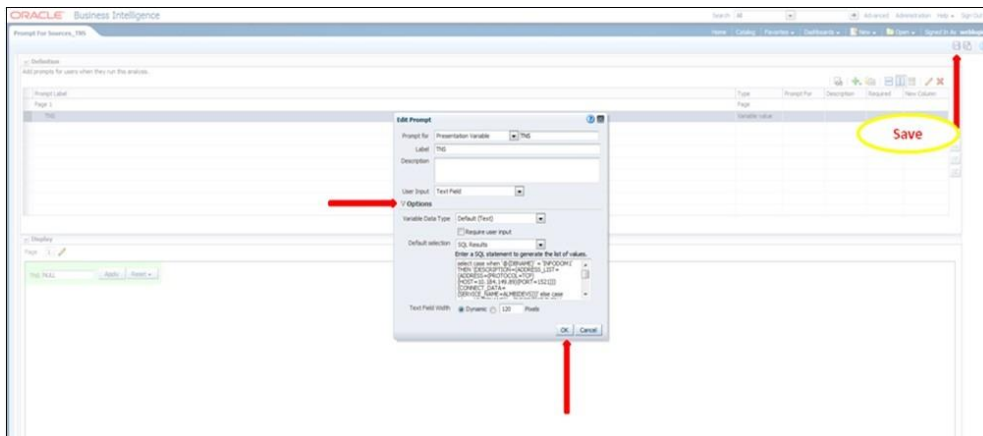
G Update Breakage Charges through Batch Execution

This appendix covers the following topics:

- Overview
- Executing the Update Breakage Charges
- Checking the Execution Status

Overview

The database component used to update Breakage charges is FN_FCT_FTP_ACC_ SUMMARY_UPDATE - Oracle database function.

This Appendix covers the following topics:

- Executing the Update Breakage Charges
- Checking the Execution Status

Users must create a Batch Process to update Breakage Charges. This process is explained in section Executing the Update Breakage Charges 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 Breakage Charges

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 .

Procedure

To define a new task for a Batch definition, follow these steps:

Select the check box adjacent to the newly created Batch Name in the Batch Maintenance window.Checking the Execution Status 10-2 Oracle Financial Services Asset Liability Management Analytics User Guide

9. Click Add (+) from the Task Details grid. The Task Definition window is displayed.

10. Enter the Task ID and Description.

11. Select Transform Data from the drop-down list.

12. Select the following from the Dynamic Parameters drop-down 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_FCT_FTP_ACC_SUMMARY_UPDATE 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 - NULL.

13. Click Save. The Task definition is saved for the selected Batch.

14. Execute the Batch. You can execute a Batch definition from the Batch Execution section of the 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.

Checking the Execution Status

The status of execution can be monitored using the Batch Monitor section of the 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 the 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.

H Limit Management

This section covers the following topics:

- Overview
- Functional Flow
- Preparing and Uploading Limit Definitions

Overview

Limit functionality is useful if you want to compare the reprice gap measures calculated by ALM application with a limit set as per the risk policy of bank. This is done to assess current level of risk and take corrective actions when required.

Using this, you can define following:

1. Set and monitor net repricing gap limit

2. Set and monitor cumulative repricing gap limit

Limit can be defined in Amount or Percent terms and in base currency or in consolidated currency or both.

Limits are defined at granularity of below dimensions:

- Legal Entity
- Organization Unit
- Currency
- Time Bucket
- Rate Scenario

Following ALMBI reports are impacted:

- Repricing Gap Summary in Base Currency
- Repricing Gap Summary in Consolidated Currency
- Repricing Gap Across Dates in Base Currency
- Repricing Gap Across Dates in Consolidated Currency

Functional Flow
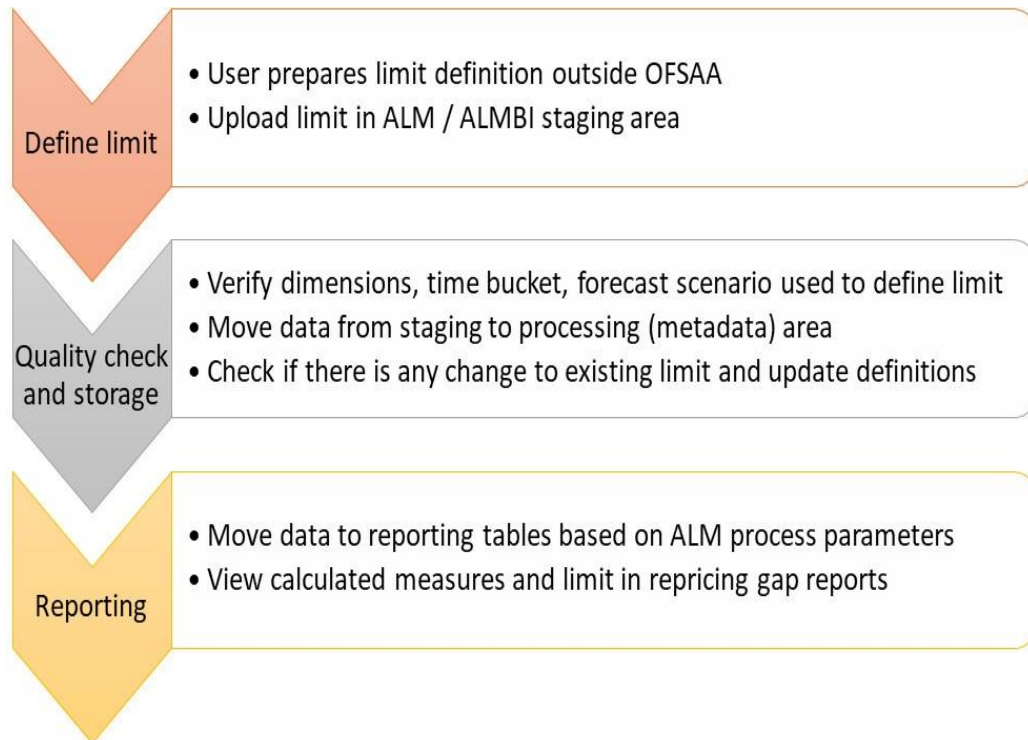
Preparing and Uploading Limit Definitions

Step 1: Create limit definition with the following attributes and upload data to table STG_ALM_GAP_LIMIT_DTL:

Column Name	Name	Data Type	Nullable	Primary Key	Description
D_EFFECTIVE_ END_DATE	Effective End Date	DATE	Yes	No	Date till which the limit definition is effective.
D_EFFECTIVE_ START_DATE	Effective Start Date	DATE	Yes	No	Date from which the limit definition is effective.
FIC_MIS_DATE	Extraction Date	DATE	No	Yes	Date till which the limit definition is effective.
N_BUCKET_ NUMBER	Bucket Number	NUMBER (5)	No	Yes	This is to identify dynamic bucket number.
N_LWR_LIMIT_ AMOUNT	Lower Limit Amount	NUMBER (22,3)	Yes	No	Normally the limit will be specified as a range. Lower value of the range must be given here.
N_START_ DATE_INDEX	Start Date Index	NUMBER (5)	No	Yes	This is to identify dynamic bucket start dates.

Column Name	Name	Data Type	Nullable	Primary Key	Description
N_UPR_LIMIT_AMOUNT	Upper Limit Amount	NUMBER (22,3)	Yes	No	Normally the limit will be specified as a range. Upper value of the range must be given here.
V_ALM_GAP_MEASURE	ALM Gap Measure Name	VARCHAR2(100)	No	Yes	Name of the measure for which limit is specified. Indicative Values are 'Net Reprice Gap' and 'Cumulative Reprice Gap'.
V_CURRENCY_TYPE_CD	Currency Type Code	VARCHAR2(40)	No	Yes	This column decides whether the given limits are for Base (Natural) currency or consolidated (Reporting) currency. Indicative Values are 'Entered' for base/natural currency and 'Functional' for consolidated/reporting currency.
V_FCAST_RULE_NAME	Forecast Rate Rule Name	VARCHAR2(60)	No	Yes	Name of the forecast rate rule for which limit is specified.
V_ISO_CURRENCY_CD	ISO Currency Code	VARCHAR2(3)	No	Yes	Code of the currency for which limit is specified. In case currency type is reporting then this column will store reporting currency code.
V_LIMIT_METHOD	Limit Method	VARCHAR2(60)	Yes	No	Manner in which limit is specified. Indicative Values are 'Absolute' when limit is defined as amount or 'Relative' when limit is defined in terms percentage.
V_LV_CODE	Legal Entity Code	VARCHAR2(20)	No	Yes	Stores the code for the legal entity to which the branch belongs.
V_ORG_UNIT_CODE	Organization Unit Code	VARCHAR2(40)	No	Yes	This column stores the cost center to which the account belongs to. Dim_Org_Unit is the equivalent dimension table for this column.

Column Name	Name	Data Type	Nullable	Primary Key	Description
V_SCENARIO_ NAME	Scenario Name	VARCH AR2(40)	No	Yes	Name of the forecast rate scenario for which limit is specified.
V_TIME_ BUCKET_ NAME	Time Bucket Name	VARCH AR2(30)	No	Yes	Name of the time bucket which has been created from UI and for which limit is being specified.

Step 2: Maintain limit in processing / metadata tables

To maintain the limit in processing/metadata table, you can execute the batch <INFODOM>_ALM_GAP_LIMIT_LOADER (GAP Limits Loader) from the ICC Batch screen within OFSAAI framework. There is a seeded batch <INFODOM>_ALM_GAP_ LIMIT_LOADER with the following parameters for the task:

- Execution date: Date of batch execution

- Batch_run_id: ID of batch

Here, no parameters are required from user.

During this batch execution, data is uploaded and copied to processing area where master definitions with changes over time will be maintained. Quality check and limit definition updating are also performed here.

Following quality checks will be performed here:

1. **Dimension data:** All values like legal entity, currency etc. should be checked to confirm that they are present in respective dimension tables and are active. This includes the following:

    1. Check if the legal entity code for a given record conforms to values in DIM_ LEGAL_ENTITY_B; only those values which are 'leaf-only' and 'enabled' are considered

    2. Check if the currency type code for a given record conforms to values in FSI_ CURRENCY_TYPE_MLS

    3. Check if the currency code for a given record conforms to ISO codes in FSI_ CURRENCIES

2. **Metadata:** Time bucket, start date index, forecast rule, scenario should be checked with relevant metadata tables to confirm that there correct and active. This includes the following:

    1. Check if the bucket-name for a given record conforms to values in FSI_TIME_ BUCKET_MASTER; follow this up and check if the bucket number for that particular record exists in DIM_RESULT_BUCKET

    2. Check if the start-date index for a given record conforms to the bucket-name : start-date index mapping in FSI_LR_BUCKETS_AUX and TIME_BUCKET_ SYS_ID

    3. Check if the forecast-rule name for a given record conforms to values in FSI_ M_OBJECT_DEFINITION_TL; follow it up and check if the scenario-name for that record conforms to forecast-rule name : scenario name mapping in FSI_ FCAST_RATES_SCENARIOS

3. Values given for limit method and reprice measures must be from prescribed list.

4. Check if the repricing gap measure is one of 'NET REPRICE GAP' or 'CUMULATIVE REPRICE GAP'

5. Effective start date should be LESSER THAN effective end date. However, the date of execution (As of Date) can be LESS THAN, GREATER THAN AND EQUAL TO effective start date. The date of execution is allowed to be LESS THAN AND EQUAL TO effective end date but never greater than the effective end date.

6. The limit type should be one of 'ABSOLUTE' or 'RELATIVE'

Limit amount – lower value	Limit amount – upper value
0	100
110	200

Here, lower value starts from 110 whereas upper value of previous band was 100. Thus there is break i.e. 101-109 is lost

  1. When limit method is 'Absolute', then upper value of limit should be greater than lower value and there should be no breakage of gap between given ranges. Example: If limit is defined in way then there is a break.

  2. When limit method is 'Relative', then lower limit value should not be less than 0 and upper value should not be more than 100

7. 'Valid till' date is in future (higher than as of date) and greater that 'valid from' date.

8. Conditional upper and lower limits include followings:

  1. Succeeding lower limit should be continuous with previous upper limit whether the method is Absolute or Relative. (bucket continuity constraint)

  2. Limits should be non-negative irrespective of method or lower/upper

  3. Upper limit should be greater than lower limit

  4. All buckets in a set (as differentiated by bucket name after filtering through other Primary Key columns) must follow the same limit method.

  5. For limit method RELATIVE, first lower limit must be 0 and last upper limit should be 100 to cover the entire percentage spectrum; of course neither limit should cross 100 at any stage

If any record within a limit definition fails the quality test, entire limit definition will be rejected and a message will be logged in FSI_ MESSAGE_LOG table.

Step3: Prepare limit definition for reports

In this step, limit definitions from master will be prepared for use in BI by reports. You can execute this from the ICC Batch screen within OFSAAI framework. A seeded batch INFODOMNAME_TRANSFORMALMRESULT is provided with the Task component as ALMBI TRANSFORMATION and following parameters for the task:

• **Execution date:** Date of batch execution

• **Batch_run_id:** ID of batch

• **Process ID (PID) :** The process for which the task is to be executed, either from UI or from back-end

- **Limit flag(b_limit_flag):** Possible values are 'Y' or 'N'; the limits should be prepared only if flag is 'Y'
- **Re-Run flag(p_re_run_flag):** Possible values are 'Y' or 'N'.
  - In Case of Fresh run of ALMBI Report for a particular process ID , Re-Run flag should be 'N'.
  - In Case of Rerun of ALMBI Report for a particular process ID , Re-Run flag should be 'Y'.
  - If flag is 'Y', previously present limit definitions will be removed.

Here, Process ID, Limit Flag and Re-Run parameters are required user input.

I How to Replace N_INT_ACCRD with N_INT_ACCRD_NET

This appendix covers the following topics:

- Overview

Overview

FE 440 is translated using Exchange rate at Origination for following Financial Dashboard -> Report,

- Forecast Income and Balance Summary->Forecast Income Statement in Consolidated Currency

- Forecast Income and Balance Detail->Income Statement Detail in Consolidated Currency

- Forecast Income Statement Detail Product->Forecast Income Statement Detail Product wise in Consolidated Currency

- Income - Scenario Report->Net Interest Income Across Scenarios in Consolidated Currency

If you want to use FE 441, translated using Current Bucket Exchange rate instead of FE 440, then replace N_INT_ACCRD_NET (FE 441) in place of N_INT_ACCRD (FE 440) in ALM BI RPD layer.

To replace N_INT_ACCRD with N_INT_ACCRD_NET, follow below steps:

1. Take back up of RPD.

2. Open RPD in Online mode.

3. Go to BMM layer

4. In ALM BI, expand Cash Flow Results report.

5. Double click on Interest Income column

6. Go to Column Source tab

7. Select CF Res Cons and click Edit

8. Click Edit Expression

9. Replace N_INT_ACCRD with N_INT_ACCRD_NET

10. Click OK to continue.

11. Repeat the steps 6 - 10 for below columns:

        Interest Expense

        Off B/S Income

        Interest Accrued (440)#1

        Interest Accrued (440)#2

12. Check in the changes and save the RPD

13. Remove the RPD and Presentation cache

14. Verify the reports.

J How to Populate Common Account Summary Data Directly from Instrument Table

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_ANNUITY_CONTRACTS table to FCT_COMMON_ACCOUNT_ SUMMARY table

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Table J–1

Sl.No	Definition Name	Source Table	Destination Table
1	T2T_FCT_COMMON _ ACCOUNT_ANNUITY	FSI_D_ANNUITY_ 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.

K How to Populate Data in FCT_REG_LE_CAPITAL_SUMMARY Table

Overview

Note: The details about populating the tier 1 capital component from the Basel table is mentioned below. If you do not have the Basel license, then you can populate the table via script and have the value flow through to Table B.

Tier 1 Capital for reporting periods T and T-1 must be designated and reported. Currently this value should be reported by the Basel capital application fact table:

FCT_REG_LE_CAPITAL_SUMMARY.N_AMOUNT_POST_REG_ADJUSTMENT

If the Basel capital fact table is not licensed, then the tier 1 capital value must be manually loaded into the reporting table via SQL command. The target table is FCT_REG_LE_CAPITAL_SUMMARY and its fields are as follows:.

Column Name	Data Type	Nullable	PK	FK
N_ENTITY_SKEY	NUMBER(10)	No	Yes	No
N_REP_LINE_SKEY	NUMBER(10)	No	Yes	No
N_GAAP_SKEY	NUMBER(10)	No	Yes	No
N_LEV_RATIO_DED_GROUP_SKEY	NUMBER(5)	Yes	No	No
N_CAPITAL_COMP_GROUP_SKEY	NUMBER(10)	No	Yes	No
V_RCY_CODE	VARCHAR2(3)	Yes	No	No
N_COUNTRY_SKEY	NUMBER(10)	Yes	No	No
N_LOB_SKEY	NUMBER(10)	Yes	No	No
N_AMOUNT_PRE_REG_ADJUSTMENT	NUMBER(22,3)	Yes	No	No
N_AMOUNT_POST_REG_ADJUSTMENT	NUMBER(22,3)	Yes	No	No
F_NON_QUALIFIED_CAP_INSTR_FLAG	CHAR(1)	Yes	No	No
N_FORECAST_DATE_SKEY	NUMBER(10)	No	Yes	No
V_SCENARIO_CODE	VARCHAR2(20)	No	Yes	No
N_MIS_DATE_SKEY	NUMBER(10)	No	Yes	Yes
N_RUN_SKEY	NUMBER(10)	No	Yes	Yes

Column Name	Data Type	Nullab le PK		FK
N_BRANCH_SKEY	NUMBER(10)	Yes	No	Yes

The T1 Capital amount should be entered into the field N_AMOUNT_POST_REG_ ADJUSTMENT with the following constraints:

N_REP_LINE_SKEY = 8110000637

V_CAP_COMP_GROUP_CODE = 'OTH'

V_SCENARIO_CODE should be defaulted to the users' 'Baseline' forecast scenario ID

N_FORECAST_DATE_SKEY should be defaulted to '999991231'

L General Data Protection Regulation (GDPR) Configuration

PII Dashboard

> **Note:** This is applicable from ALMBI v8.0.6.0.0 onwards.

FTP Reporting->Funds Transfer Pricing Reports->Transfer Price Account Summary Report

Below are the PII Dashboard columns:

* Customer Name (`DIM_CUSTOMER_TL.CUSTOMER_NAME`)

* Account Number (`DIM_ACCOUNT.V_ACCOUNT_NUMBER`)

> **Note:** Added `V_Original_ACCOUNT_NUMBER` in DIM_ACCOUNT table (Presentation layer of the RPD). If you want to view the original account number, then include it in the **Transfer Pricing Account Summary** report under **12 Fund Transfer Pricing - Assumptions**.

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M Troubleshooting

This section provides troubleshooting tips for 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, refer to the *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:

Table M–1

V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE
22	PRODUCT_HIER1	1000018711

For more information, refer to section Tables used by the SCD component.

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, as mentioned in the section prior to

ALMBI Transformation.

The following SQL Query can be executed to check the existence of the process in the DIM_RUN table:

SELECT * FROM DIM_RUN WHERE V_RUN_ID = '<PROCESS_ID>'.