Oracle Financial Services

Asset Liability Management Cloud Service

Business Intelligence Analytics

Release 23.03.01
F79623-02
March 2023

Oracle Financial Services Asset Liability Management Cloud Service Business Intelligence Analytics, Release 23.03.01

F79623-02

Contents

7 Processed Data Insights

1
Get Help

Topics:

1.1 Get Help in the Applications

Use Help icons to access help in the application.

Note that not all pages have Help icons. You can also access the Oracle Help Center to find guides and videos.

Additional Resources

- Community: Use Oracle Cloud Customer Connect to get information from experts at Oracle, the Partner Community, and other users.
- Training: Take courses on Oracle Cloud from Oracle University.

1.2 Learn About Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program. Videos included in this guide are provided as a media alternative for text-based topics also available in this guide.

1.3 Get Support

You can get support at My Oracle Support.

For accessible support, visit Oracle Accessibility Learning and Support.

1.4 Get Training

Increase your knowledge of Oracle Cloud by taking courses at Oracle University.

1.5 Join Our Community

Use Cloud Customer Connect to get information from industry experts at Oracle and in the Partner Community. You can join forums to connect with other customers, post questions, and watch events.

1.6 Share Your Feedback

We welcome your feedback about Oracle Applications User Assistance. If you need clarification, find an error, or just want to tell us what you found helpful, we did like to hear from you.

You can email your feedback to My Oracle Support.

Thanks for helping us improve our User Assistance!

1.7 Before You Begin

Refer to following Documents:

- See What's New

2
Introduction

Asset Liability Management Cloud Service (ALMCS) Analytics User Guide describes the features and functions of ALM's Analytics is intended for the use of Administrators, Analysts, Reporting Analysts, and Administrators.

Asset Liability Management (ALM) Could Service utilizes the power of Oracle Analytics to generate the Business Intelligence Reports.

Oracle Analytics is a scalable and secure Oracle Cloud Service that provides a full set of capabilities to explore and perform collaborative analytics for you, your workgroup, and your enterprise.

With Oracle Analytics Cloud, you also get flexible Service Management capabilities, including fast setup, easy scaling and patching, and automated lifecycle management.

For more information, see the Oracle Analytics Cloud documentation.

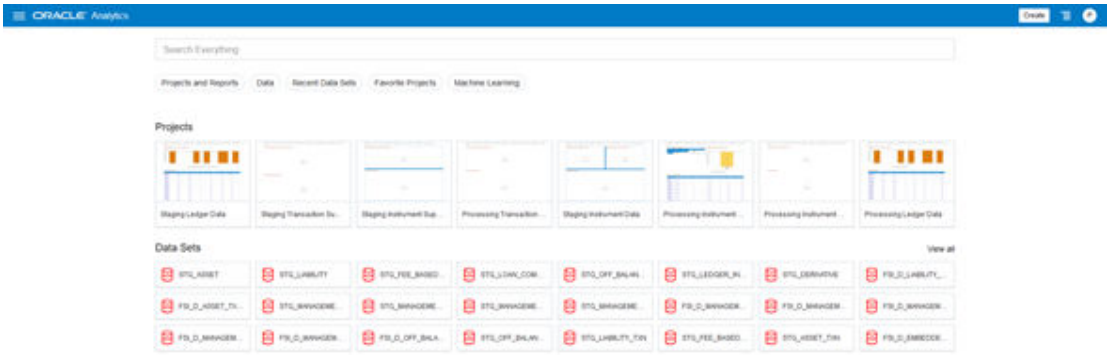
3

Access Business Intelligence (BI) Reports

This section describes the steps to access the Business Intelligence (BI) Reports.

To access the Oracle Financial Services Profitability Management Cloud Service BI Reports, from the LHS Menu, select **Analytics**, and then select **Home Page**.

Figure 3-1 Analytics Home Page



4
Preparing Data using SQL Query Browser

Data Sets are self-service Data Models that you build specifically for your Data Visualization and Analysis requirements.

A Data Set can be based on one Table, Spreadsheet, or a File. Alternatively, a Data Set can be a self-service Data Model that contains multiple Tables with relationships defined between the Tables.

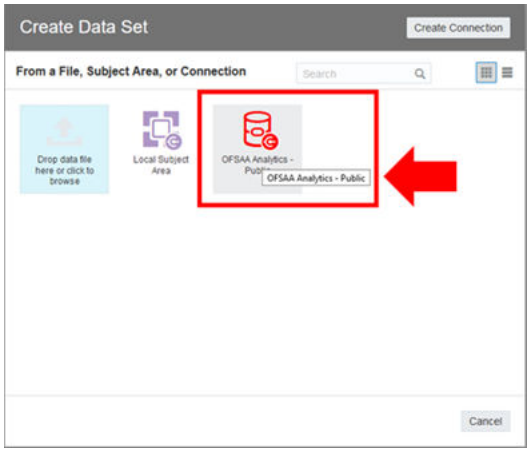
A Data Set contains Data Source Connection Information, Tables, the Columns you specify, and the Data Enrichments, and Transformations that you apply.

For more information, see Visualizing Data and Building Reports in Oracle Analytics Cloud.

To access the SQL Query Browser and prepare Data, follow these steps:

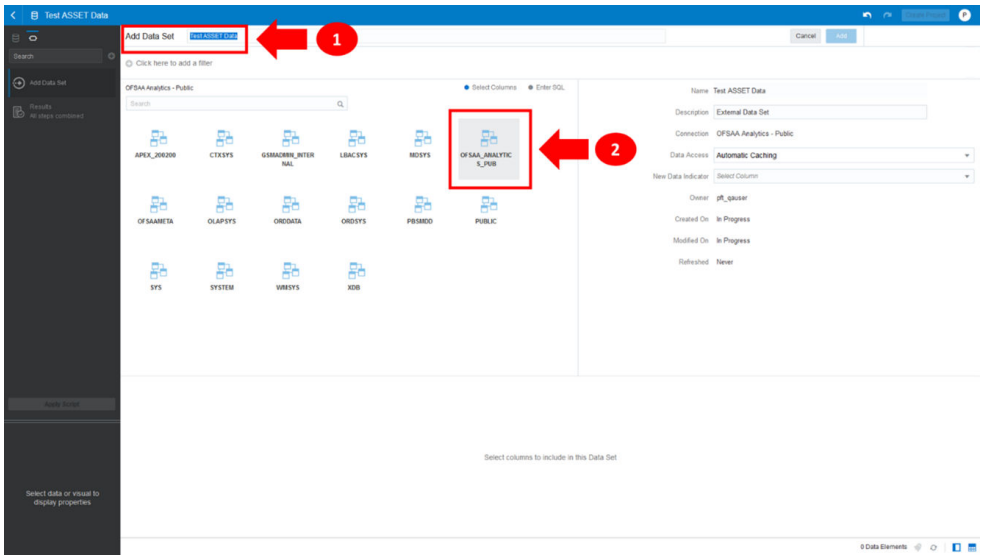
1. From the LHS Menu, select Analytics, and then select SQL Query Browser.
   The SQL Query Browser allows you to use an existing Database Connector named OFSAA Analytics – Public to interact with the underlying available Database Structures.

Figure 4-1 Create Data Set Screen



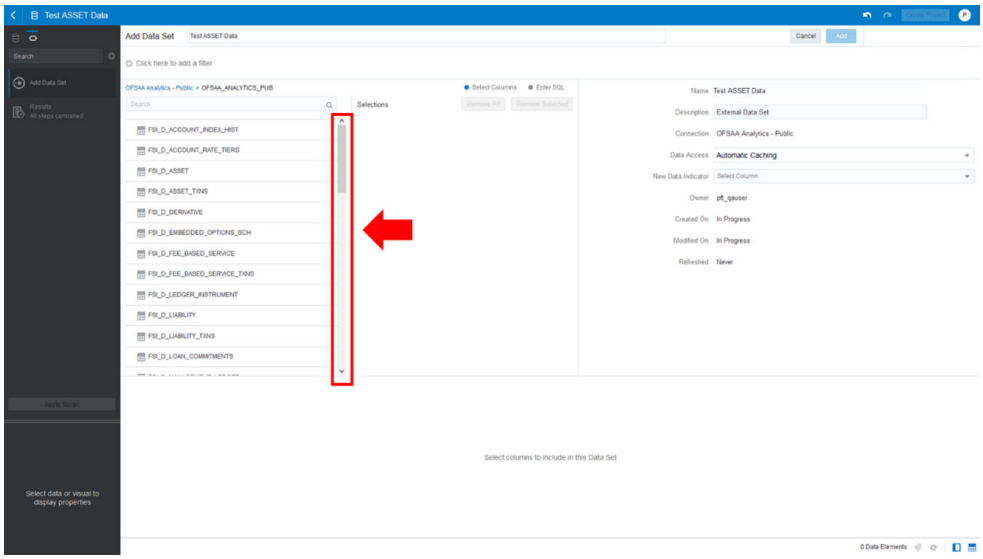
2. After selecting the Database Connector, you must select the Database Schema named OFSAA_ANALYTICS_PUB to proceed to the next step of Database Object Selection.

Figure 4-2 Add Data Set



3. Provide a meaningful name to the Data Set, which will be generated from this process and be used for the SQL Query Analysis.
4. You can search for a Database Object from the available options. You can either scroll down or search the Database Objects displayed in alphabetical order.

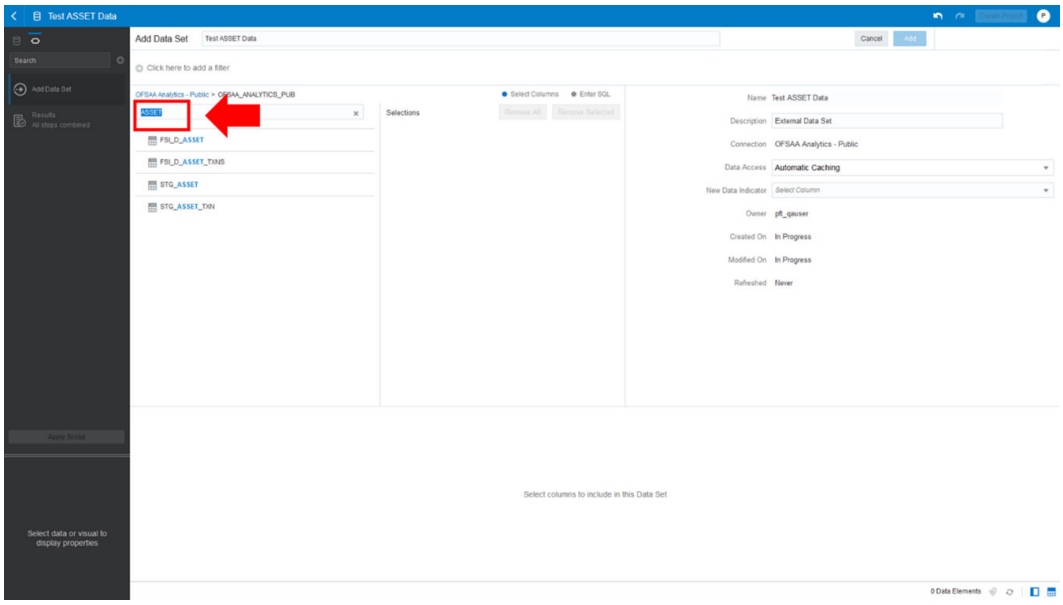
Figure 4-3 Add Data Set – Search from the List



Or

Type the Database Object Name to filter the list with Description.

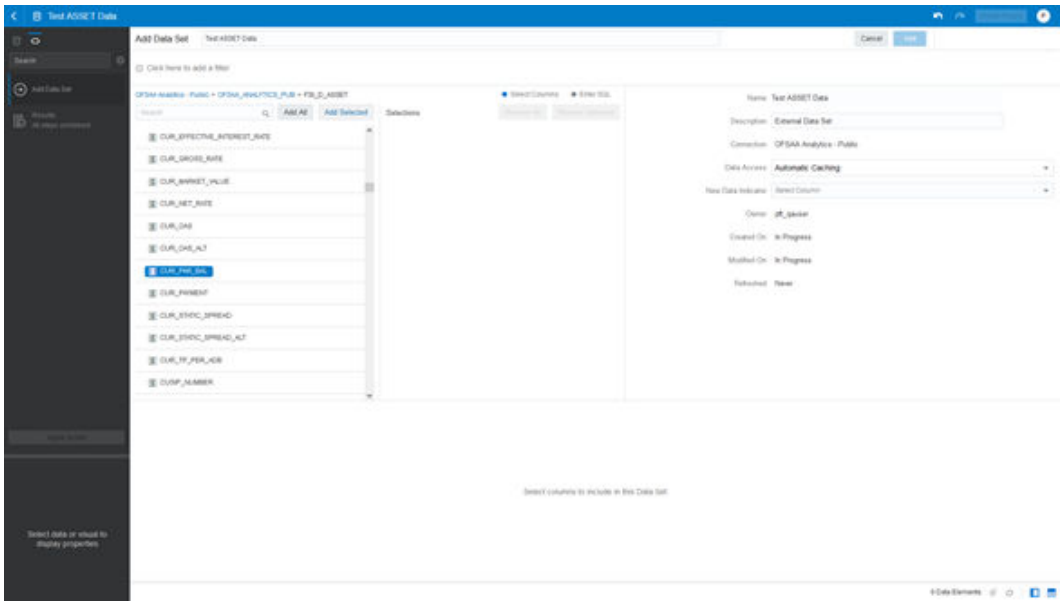
Figure 4-4 Add Data Set – Search by Name



After you select the Object that want, you can proceed to the next step.

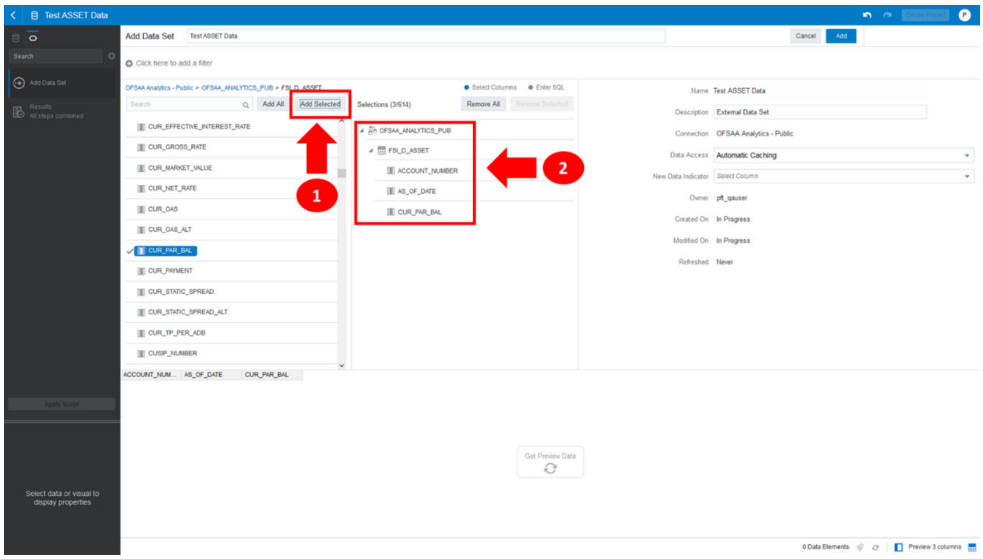
5. You search the Columns that are available for the selected Database Object by scrolling.

Figure 4-5 Add Data Set – Search Columns



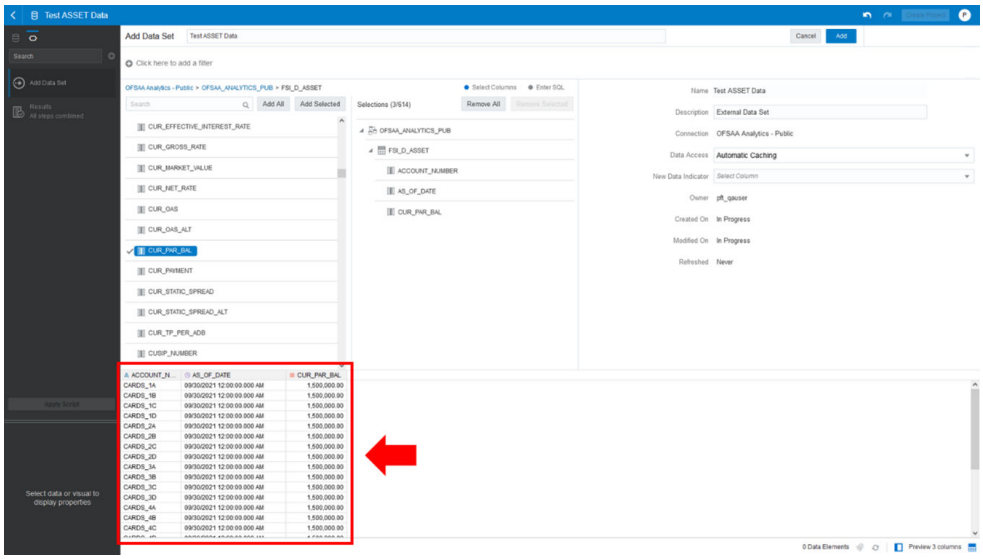
6. Add the Database Object Column as required.

Figure 4-6 Add Data Set – Adding the Database Object Column



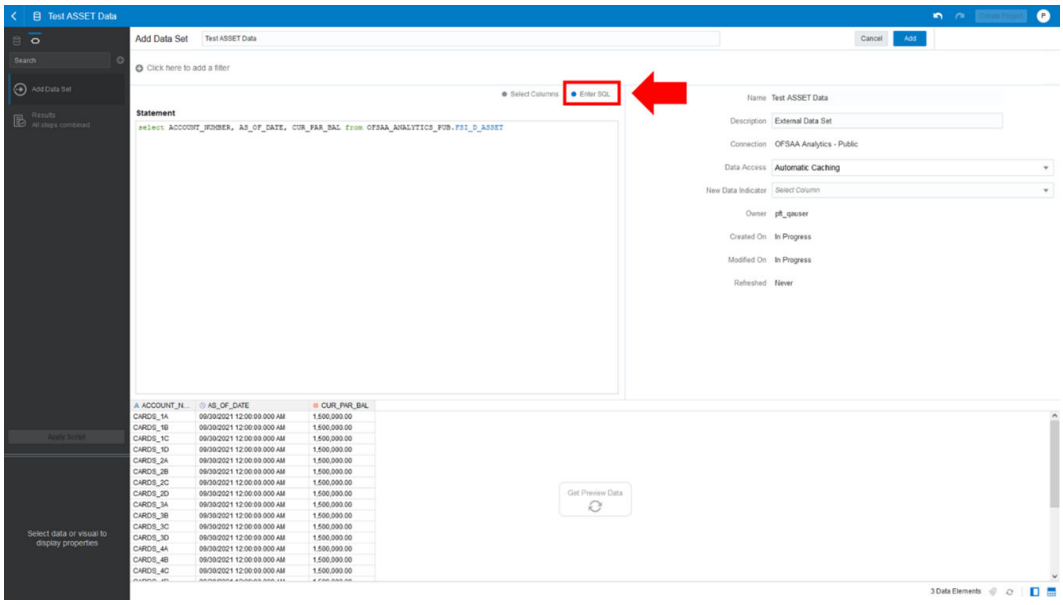
7. Click Get Preview Data to display the retrieved Data Results.

Figure 4-7 Data Results



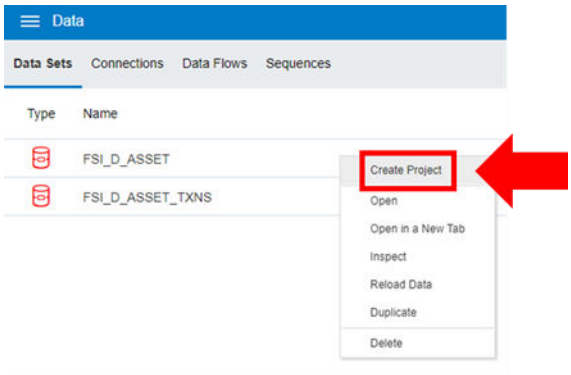
8. In addition, you can switch to the Enter SQL Pane Editor. You can change the auto-generated SQL Query at any time and click Get Preview Data to retrieve the results based on the modified SQL Query.

Figure 4-8 Data Results based on modified SQL Query



9. Click **Add** to save the SQL Data.
10. Click **Data** on the LHS Menu and click **Data Sets** to display the available Data Sets for usage.
11. Right-click on the Data Set name to display the options as shown:

Figure 4-9 Data Set Options



12. In the menu that is displayed, click **Create Project**.

5
Raw Data Analysis

To access the Raw Data Analysis Screen, from the LHS Menu, select Analytics, and then select Raw Data Analysis.

The following table lists the Raw Data Analysis Reports. You can select any report that you want.

Table 5-1 Raw Data Analysis Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Instrument Data	Instrument	STG Staging	STG_ASSET STG_LIABILITY STG_DERIVATIVE STG_FEE_BASED_SERVICE STG_LOAN_COMMITMENTS STG_OFF_BALANCE_SHEET STG_LEDGER_INSTRUMENT	Stage Asset Instruments Stage Liability Instruments Stage Derivative Contracts Stage Fee Based and Other Services Stage Loan Commitments Stage Off Balance Sheet Contracts Stage Ledger Instrument	Assets Liabilities Derivative Contracts Fee Based Services Loan Commitments Off Balance Sheet Items Ledger - Instruments
Staging Instrument Supplementary Data	Instrument Supplementary	STG Staging	STG_ACCOUNT_INDEX_HIST STG_ACCOUNT_RATE_TIERS STG_EMBEDDED_OPTIONS_SCH STG_PAYMENT_SCHEDULE	Stage Account Index History Stage Account Rate Tiers Stage Embedded Options Schedule Stage Payment Schedule	Account Index History Account Rate Tiers Embedded Options Schedule Payment Schedule

Table 5-1 (Cont.) Raw Data Analysis Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Ledger Data	Ledger	STG Staging	STG_MANAGEMENT_LEDGER STG_MANAGEMENT_LEDGER_01 STG_MANAGEMENT_LEDGER_02 STG_MANAGEMENT_LEDGER_03 STG_MANAGEMENT_LEDGER_04 STG_MANAGEMENT_LEDGER_05	Stage Management Ledger Stage Placeholder Management Ledger 01 Stage Placeholder Management Ledger 02 Stage Placeholder Management Ledger 03 Stage Placeholder Management Ledger 04 Stage Placeholder Management Ledger 05	Management Ledger Management Ledger 01 Management Ledger 02 Management Ledger 03 Management Ledger 04 Management Ledger 05
Staging Transaction Summary Data	Transaction Summary	STG Staging	STG_ASSET_TXN STG_LIABILITY_TXN STG_FEE_BASED_SERVICE_TXN STG_OFF_BALANCE_SHEET_TXN	Stage Asset Transaction Summary Stage Liability Transaction Summary Stage Fee Based and Other Services Transaction Summary Stage Off Balance Sheet Transaction Summary	Assets Transaction Summary Liabilities Transaction Summary Fee Based Services Transaction Summary Off Balance Sheet Transaction Summary

Table 5-1 (Cont.) Raw Data Analysis Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Instrument Data	Instrument	FSI Processing	FSI_D_ASSET FSI_D_LIABILITY FSI_D_DERIVATIVE FSI_D_FEE_BASED_SERVICE FSI_D_LOAN_COMMITMENTS FSI_D_OFF_BALANCE_SHEET FSI_D_LEDGER_INSTRUMENT	Asset Instruments Liability Instruments Derivative Contracts Fee Based and Other Services Loan Commitments Off Balance Sheet Contracts Ledger Instrument	Assets Liabilities Derivative Contracts Fee Based Services Loan Commitments Off Balance Sheet Items Ledger Instruments
Processing Instrument Supplementary Data	Instrument Supplementary	FSI Processing	FSI_D_ACCOUNT_INDEX_HIST FSI_D_ACCOUNT_RATE_TIERS FSI_D_EMBEDDED_OPTIONS_SCH FSI_D_PAYMENT_SCHEDULE	Account Index History Account Rate Tiers Embedded Options Schedule Payment Schedule	Account Index History Account Rate Tiers Embedded Options Schedule Payment Schedule
Processing Ledger Data	Ledger	FSI Processing	FSI_D_MANAGEMENT_LEDGER FSI_D_MANAGEMENT_LEDGER_01 FSI_D_MANAGEMENT_LEDGER_02 FSI_D_MANAGEMENT_LEDGER_03 FSI_D_MANAGEMENT_LEDGER_04 FSI_D_MANAGEMENT_LEDGER_05	Management Ledger Placeholder Management Ledger 01 Placeholder Management Ledger 02 Placeholder Management Ledger 03 Placeholder Management Ledger 04 Placeholder Management Ledger 05	Management Ledger Management Ledger 01 Management Ledger 02 Management Ledger 03 Management Ledger 04 Management Ledger 05

Table 5-1 (Cont.) Raw Data Analysis Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Transaction Summary Data	Transaction Summary	FSI Processing	FSI_D_ASSET_TXNS FSI_D_LIABILITY_TXNS FSI_D_FEE_BASED_SERVICE_TXNS FSI_D_OFF_BALANCE_SHEET_TXNS	Asset Transaction Summary Liability Transaction Summary Fee Based and Other Services Transaction Summary Off Balance Sheet Transaction Summary	Assets Transaction Summary Liabilities Transaction Summary Fee Based Services Transaction Summary Off Balance Sheet Transaction Summary

5.1 Staging Instrument Data

You can use this report to perform the analysis on the Staging Area Tables related to Instrument Data. The report contains specifically the following Staging Database Objects:

Table 5-2 Staging Instrument Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Instrument Data	Instrument	STG-Staging	STG_ASSET STG_LIABILITY STG_DERIVATIVE STG_FEE_BASED_SERVICE STG_LOAN_COMMITMENTS STG_OFF_BALANCE_SHEET STG_LEDGER_INSTRUMENT	Stage Asset Instruments Stage Liability Instruments Stage Derivative Contracts Stage Fee Based and Other Services Stage Loan Commitments Stage Off Balance Sheet Contracts Stage Ledger Instrument	Assets Liabilities Derivative Contracts Fee Based Services Loan Commitments Off Balance Sheet Items Ledger - Instruments

5.1.1 Assets

The Assets Report provides the Analysis Capability on the Stage Asset Instrument Table.

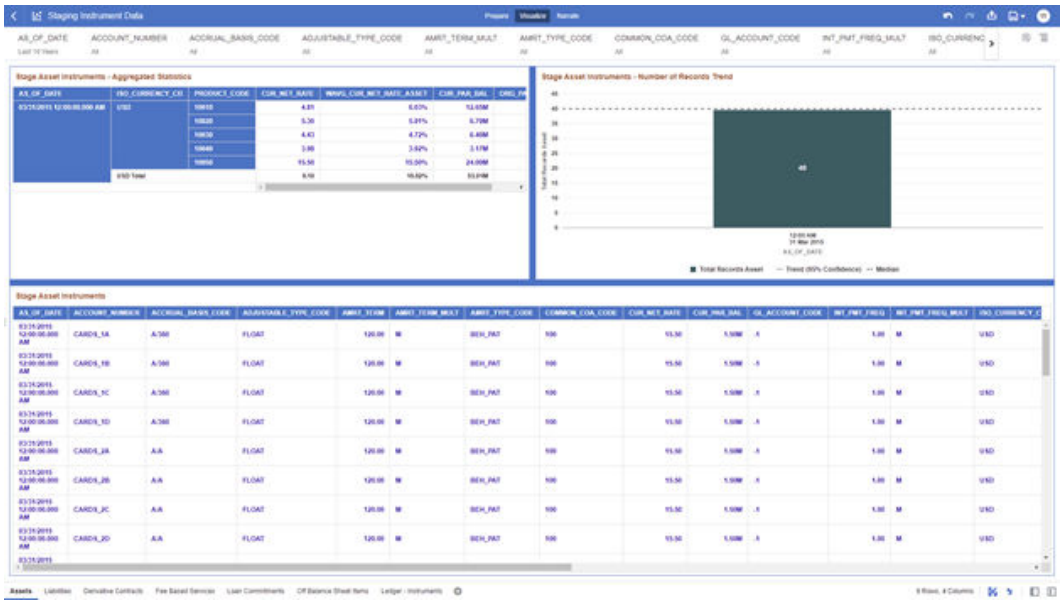
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Asset Instruments - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the Additional Balance Weighted Rate, WAVG_CUR_NET_RATE_ASSET, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Stage Asset Instruments - Number of Records Trend
  Total Records Asset aggregated by AS_OF_DATE.
- Stage Asset Instruments
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-1 Staging Instrument Data - Assets



5.1.2 Liabilities

The Liabilities Report provides the Analysis Capability on the Stage Liability Instrument Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

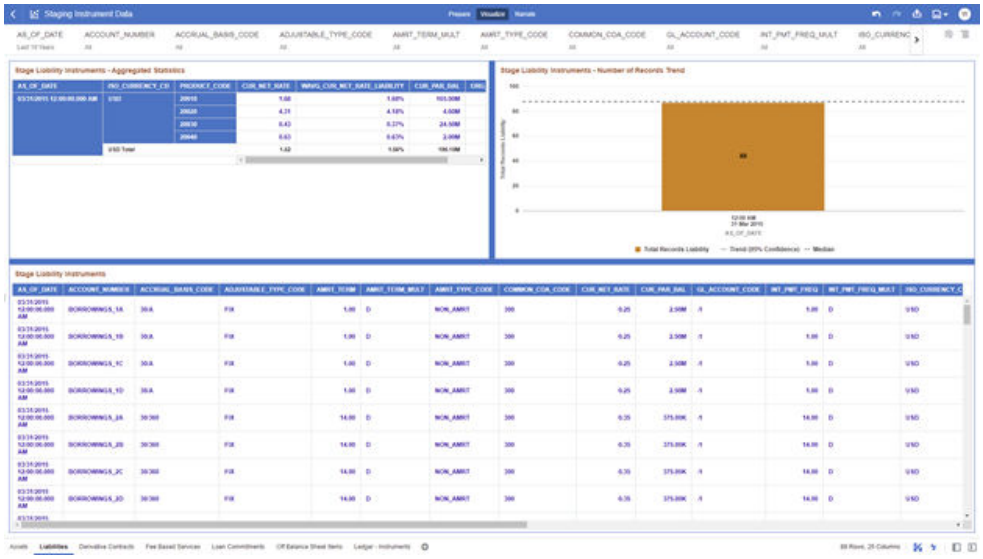
The report displays the underlying data according to the following Charts' logic:

- Stage Liability Instruments - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_CODE.

In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LIABILITY, is calculated as the Weighted AVG by CUR_PAR_BAL.

- Stage Liability Instruments - Number of Records Trend
  Total Records Liability aggregated by AS_OF_DATE.
- Stage Liability Instruments
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-2 Staging Instrument Data - Liabilities



5.1.3 Derivative Contracts

The Derivative Contracts Report provides the Analysis Capability on the Stage Derivative Contracts Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

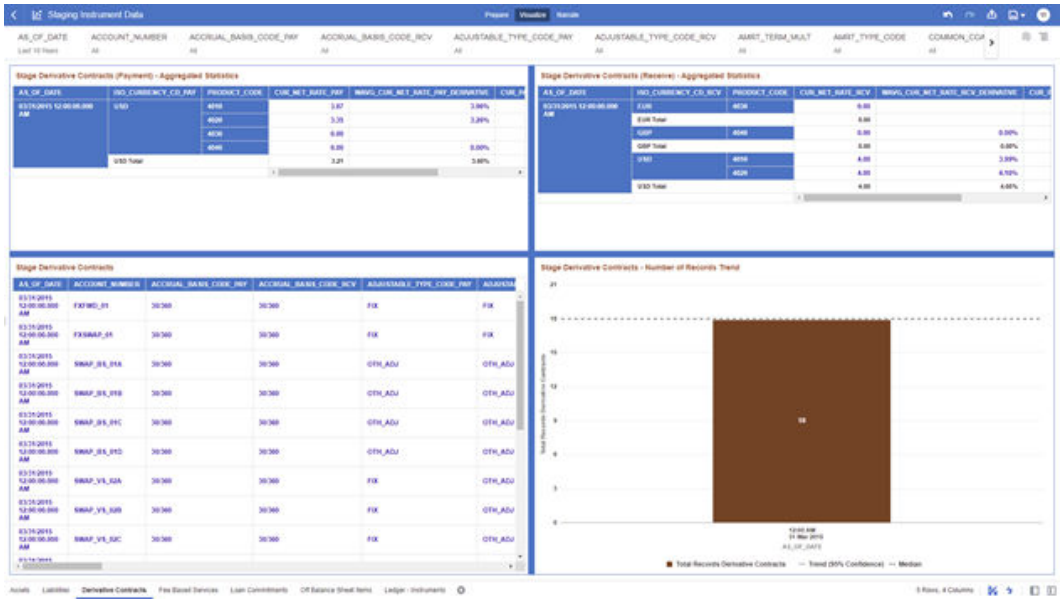
- Stage Derivative Contracts (Payment) - Aggregated Statistics
  Aggregation for CUR_PAR_BAL_PAY (sum), ORG_PAR_BAL_PAY (sum) and CUR_NET_RATE_PAY (avg) by AS_OF_DATE, ISO_CURRENCY_CD_PAY and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_PAY_DERIVATIVE, is calculated as the Weighted AVG by CUR_PAR_BAL_PAY.
- Stage Derivative Contracts (Receive) - Aggregated Statistics
  Aggregation for CUR_PAR_BAL_RCV (sum), ORG_PAR_BAL_RCV (sum) and CUR_NET_RATE_RCV (avg) by AS_OF_DATE, ISO_CURRENCY_CD_RCV and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_RCV_DERIVATIVE, is calculated as the Weighted AVG by CUR_PAR_BAL_RCV.

- Stage Derivative Contracts - Number of Records Trend
  Total Records Derivative Contracts aggregated by AS_OF_DATE.
- Stage Derivative Contracts
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-3 Staging Instrument Data – Derivative Contracts



5.1.4 Fee Based Services

The Fee Based Services Report provides the Analysis Capability on the Stage Fee Based and Other Services Table.

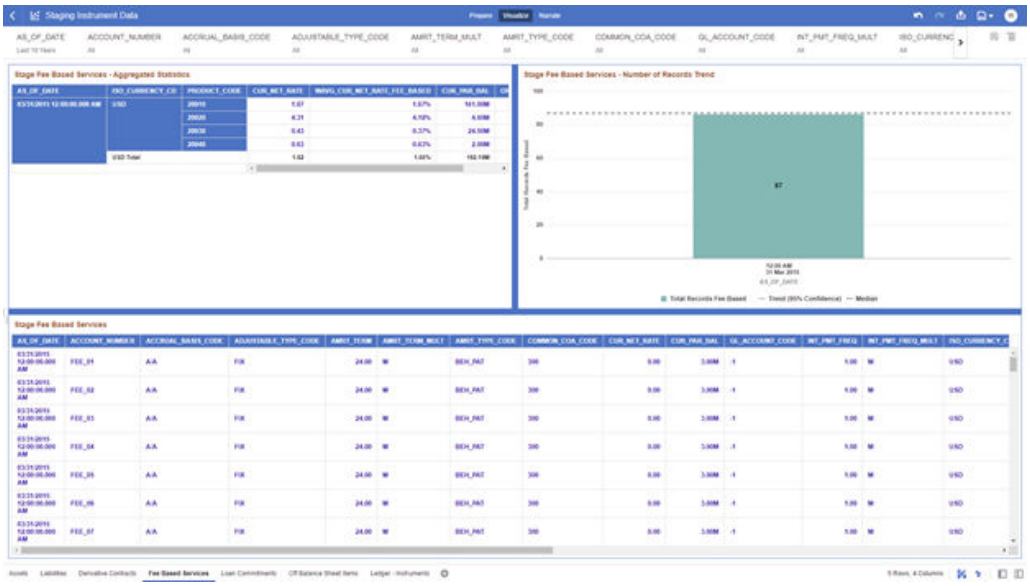
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Fee Based Services - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_FEE_BASED, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Stage Fee Based Services - Number of Records Trend
  Total Records Fee Based aggregated by AS_OF_DATE.
- Stage Fee Based Services
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-4 Staging Instrument Data – Fee Based Services



5.1.5 Loan Commitments

The Loan Commitments Report provides the Analysis Capability on the Stage Loan Commitments Table.

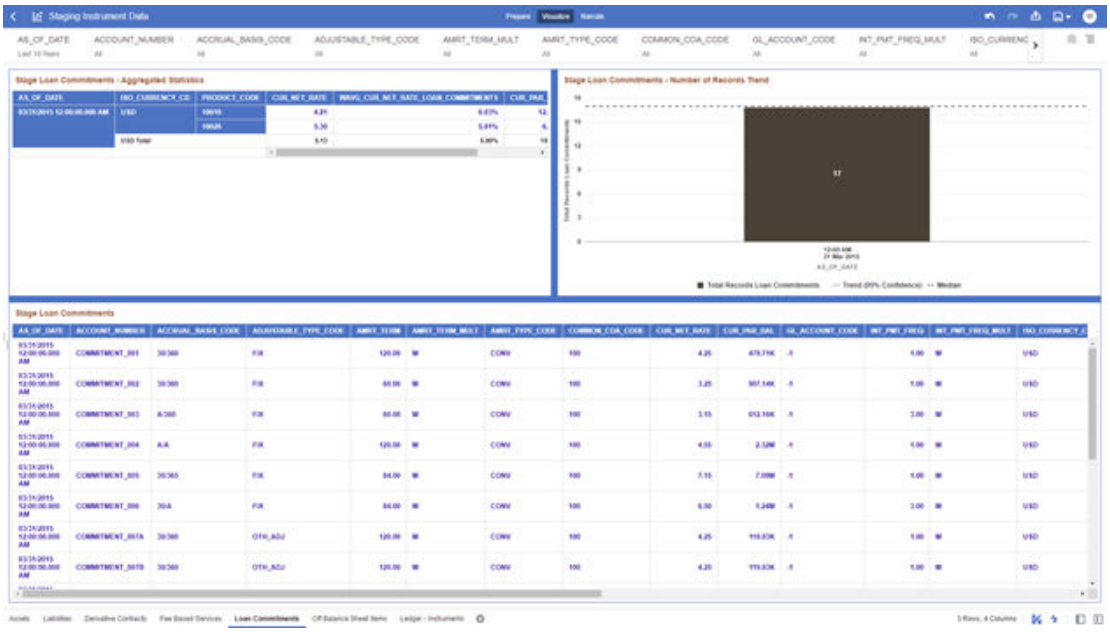
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Loan Commitments - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LOAN_COMMITMENTS, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Stage Loan Commitments - Number of Records Trend
  Total Records Loan Commitments aggregated by AS_OF_DATE.
-
- Stage Loan Commitments
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-5 Staging Instrument Data – Loan Commitments



5.1.6 Off Balance Sheet Items

The Off Balance Sheet Items Report provides the analysis capability on the Stage off Balance Sheet Contracts Table.

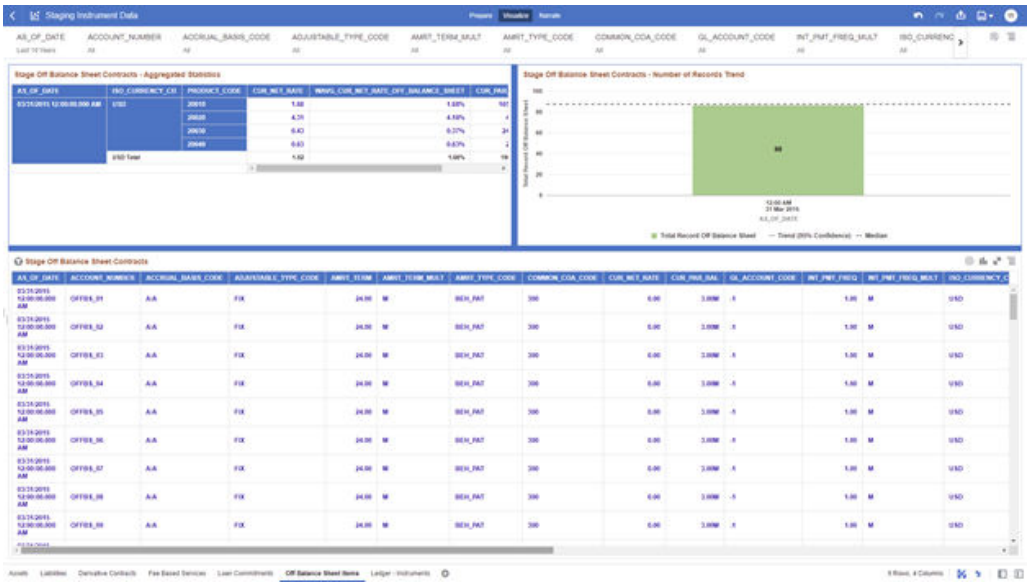
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Off Balance Sheet Contracts - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_OFF_BALANCE_SHEET, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Stage Off Balance Sheet Contracts - Number of Records Trend
  Total Record off Balance Sheet aggregated by AS_OF_DATE.
- Stage Off Balance Sheet Contracts
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-6 Staging Instrument Data – Off Balance Sheet Items



5.1.7 Ledger - Instruments

The Ledger – Instrument Report provides the analysis capability on the Stage Ledger Instrument Table.

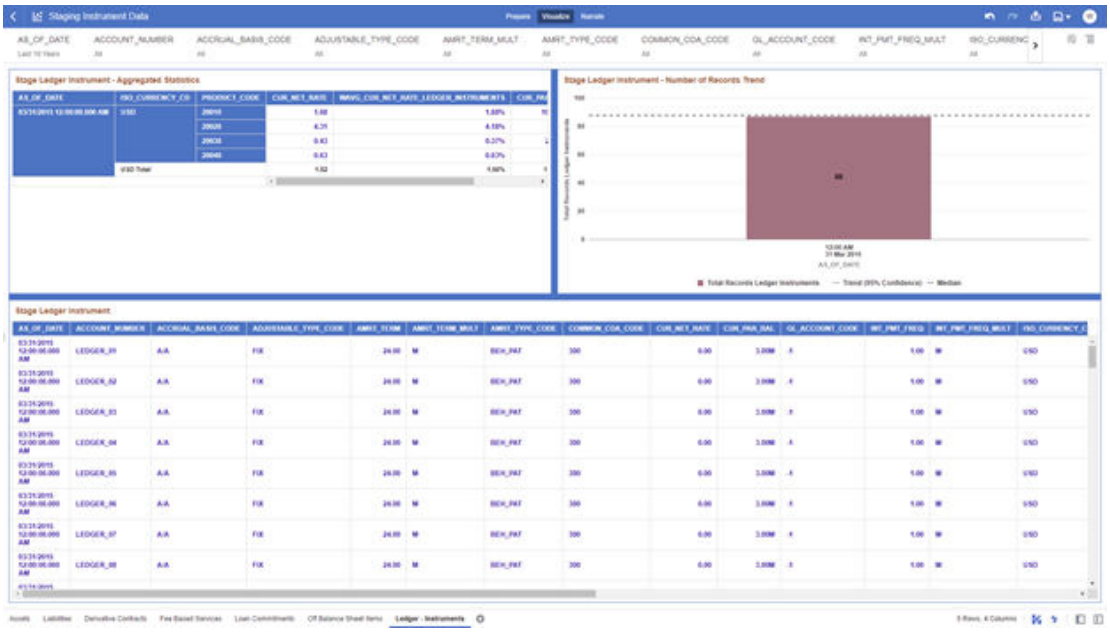
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Ledger Instrument - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_CODE.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LEDGER_INSTRUMENTS, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Stage Ledger Instrument - Number of Records Trend
  Total Records Ledger Instruments aggregated by AS_OF_DATE.
- Stage Ledger Instrument
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-7 Staging Instrument Data – Ledger - Instruments



5.2 Staging Instrument Supplementary Data

You can use the Staging Instrument Supplementary Data Report to perform the analysis on the Staging Area Tables related to Instrument Supplementary Data. The report contains specifically the following Staging Database Objects:

Table 5-3 Staging Instrument Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Instrument Supplementary Data	Instrument Supplementary	STG-Staging	STG_ACCOUNT_INDEX_HIST	Stage Account Index History	Account Index History
			STG_ACCOUNT_RATE_TIERS	Stage Account Rate Tiers	Account Rate Tiers
			STG_EMBEDDED_OPTIONS_SCH	Stage Embedded Options Schedule	Embedded Options Schedule
			STG_PAYMENT_SCHEDULE	Stage Payment Schedule	Payment Schedule

5.2.1 Account Index History

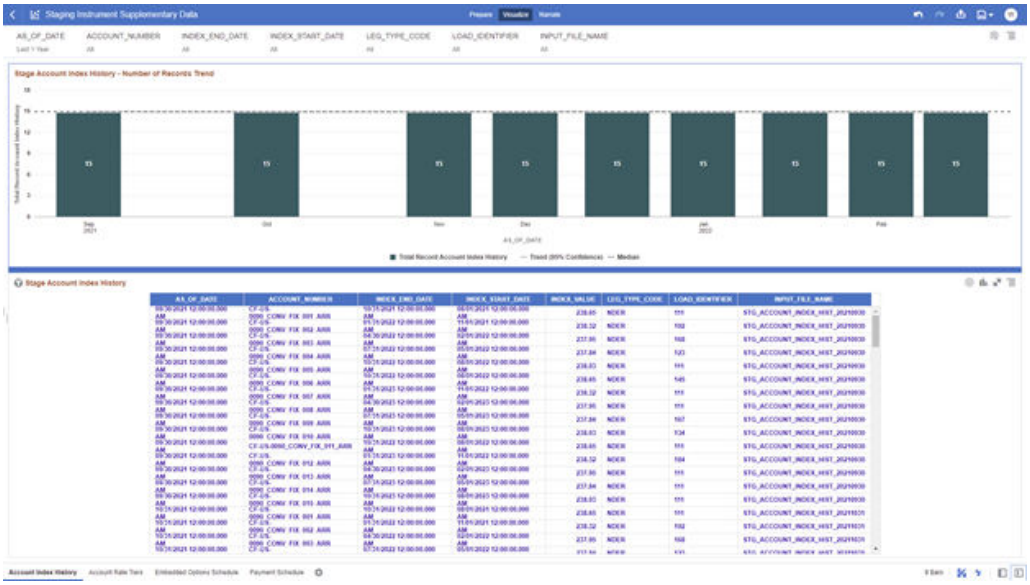
The Account Index History Report provides the analysis capability on the Stage Account Index History Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Account Index History - Number of Records Trend
  Total Records Account Index History aggregated by AS_OF_DATE.
- Stage Account Index History
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-8 Staging Instrument Supplementary Data – Account Index History



5.2.2 Account Rate Tiers

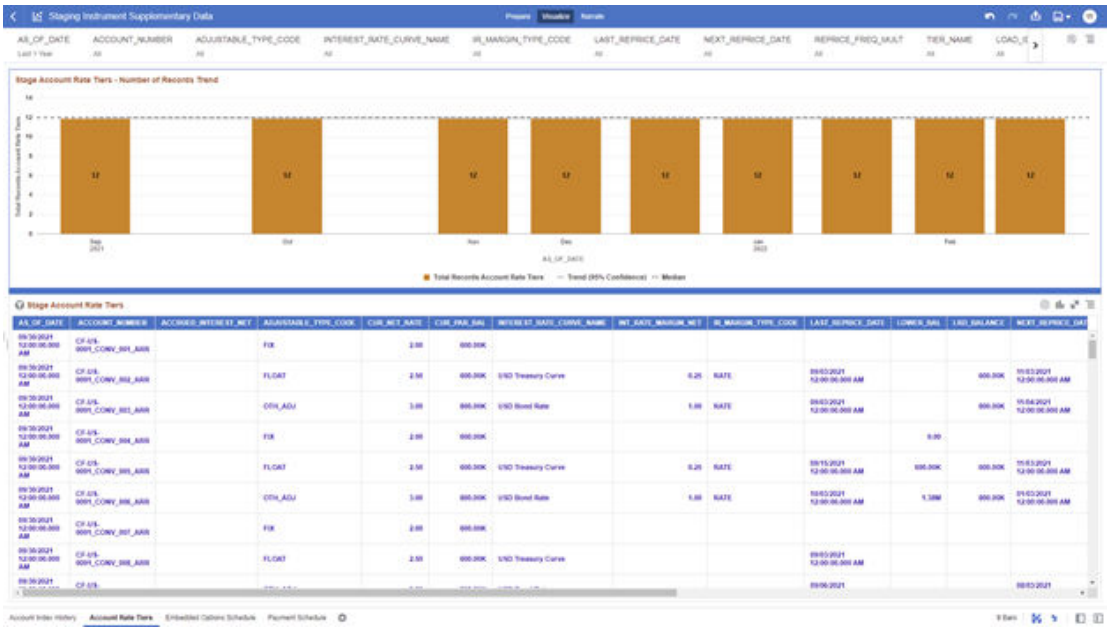
The Account Rate Tiers Report provides the analysis capability on the Stage Account Rate Tiers Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Account Rate Tiers - Number of Records Trend
  Total Records Account Rate Tiers aggregated by AS_OF_DATE.
- Stage Account Rate Tiers
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-9 Staging Instrument Supplementary Data – Account Rate Tiers



5.2.3 Embedded Options Schedule

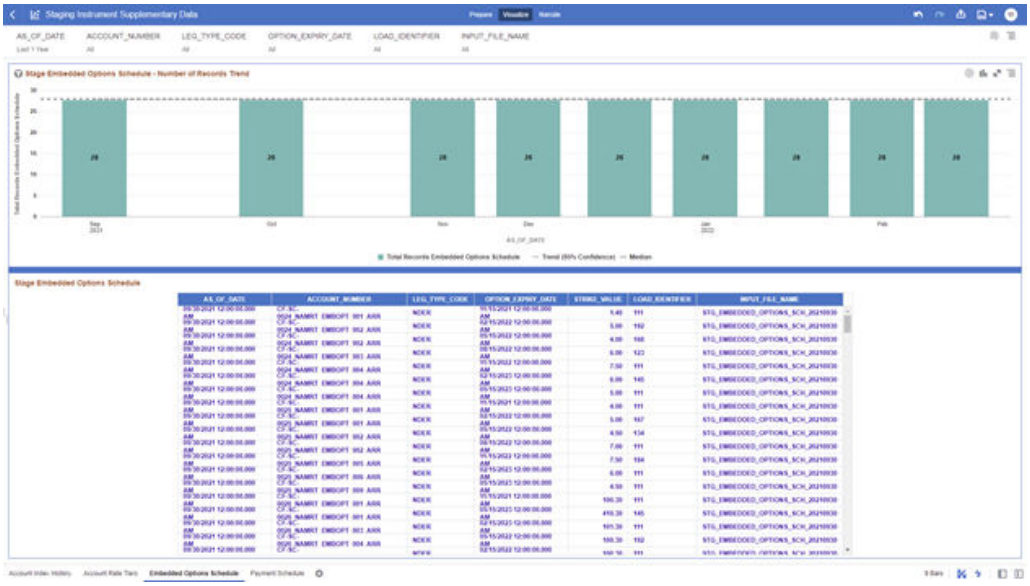
The Embedded Options Schedule Report provides the analysis capability on the Stage Embedded Options Schedule Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Embedded Options Schedule - Number of Records Trend
  Total Records Embedded Options Schedule aggregated by AS_OF_DATE.
- Stage Embedded Options Schedule
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-10 Staging Instrument Supplementary Data – Embedded Options Schedule



5.2.4 Payment Schedule

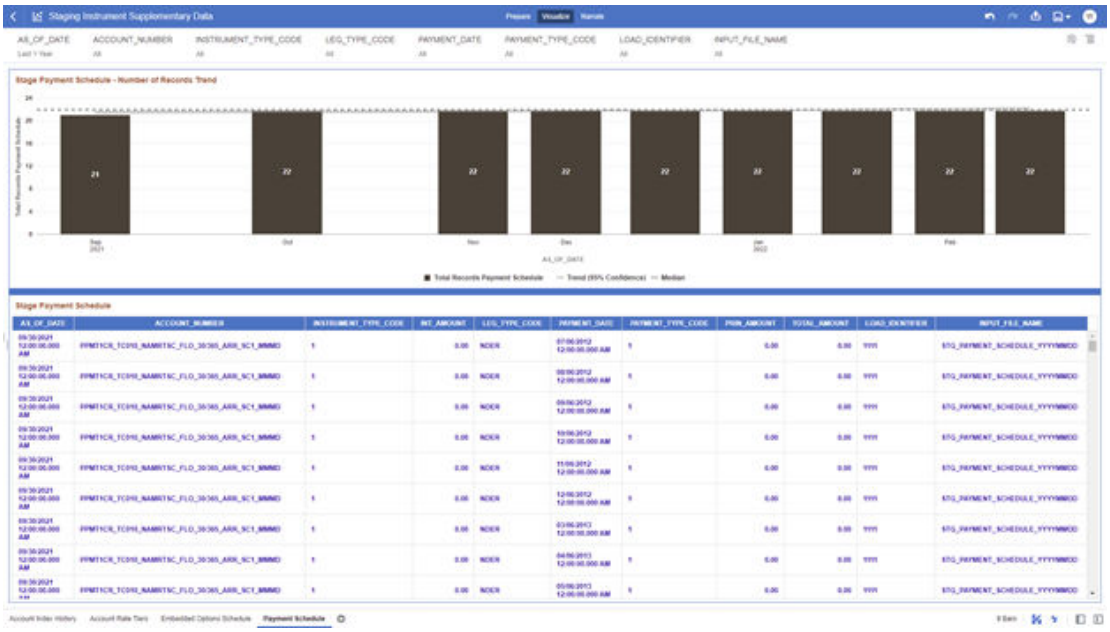
The Payment Schedule Report provides the analysis capability on the Stage Payment Schedule Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Payment Schedule - Number of Records Trend
  Total Records Payment Schedule aggregated by AS_OF_DATE.
- Stage Payment Schedule
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-11 Staging Instrument Supplementary Data – Payment Schedule



5.3 Staging Ledger Data

You can use this report to perform the analysis on the Staging Area Tables related to Ledger Data. The report contains specifically the following Staging Database Objects:

Table 4:

Table 5-4 Staging Ledger Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Ledger Data	Ledger	STG-Staging	STG_MANAGEMENT_LEDGER STG_MANAGEMENT_LEDGER_01 STG_MANAGEMENT_LEDGER_02 STG_MANAGEMENT_LEDGER_03 STG_MANAGEMENT_LEDGER_04 STG_MANAGEMENT_LEDGER_05	Stage Management Ledger Stage Placeholder Management Ledger 01 Stage Placeholder Management Ledger 02 Stage Placeholder Management Ledger 03 Stage Placeholder Management Ledger 04 Stage Placeholder Management Ledger 05	Management Ledger Management Ledger 01 Management Ledger 02 Management Ledger 03 Management Ledger 04 Management Ledger 05

5.3.1 Management Ledger

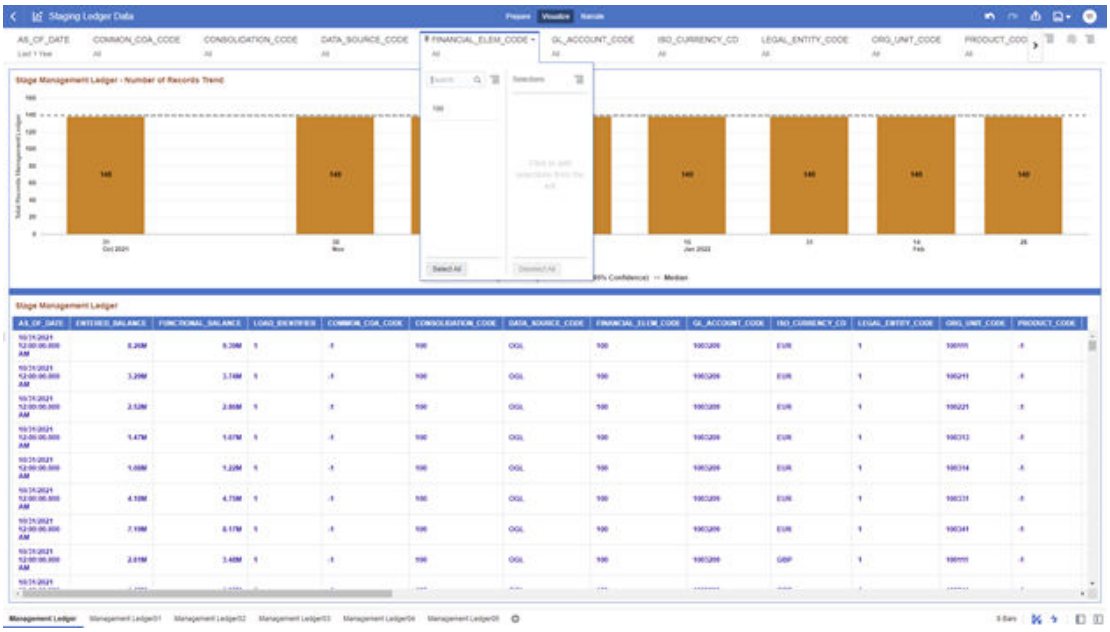
The Management Ledger Report provides the analysis capability on the Stage Management Ledger Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Management Ledger - Number of Records Trend
  Total Records Management Ledger aggregated by AS_OF_DATE.
- Stage Management Ledger
  Granular table records at FINANCIAL_ELEM_CODE level.

Figure 5-12 Staging Ledger Data – Management Ledger



5.3.2 Management Ledger01

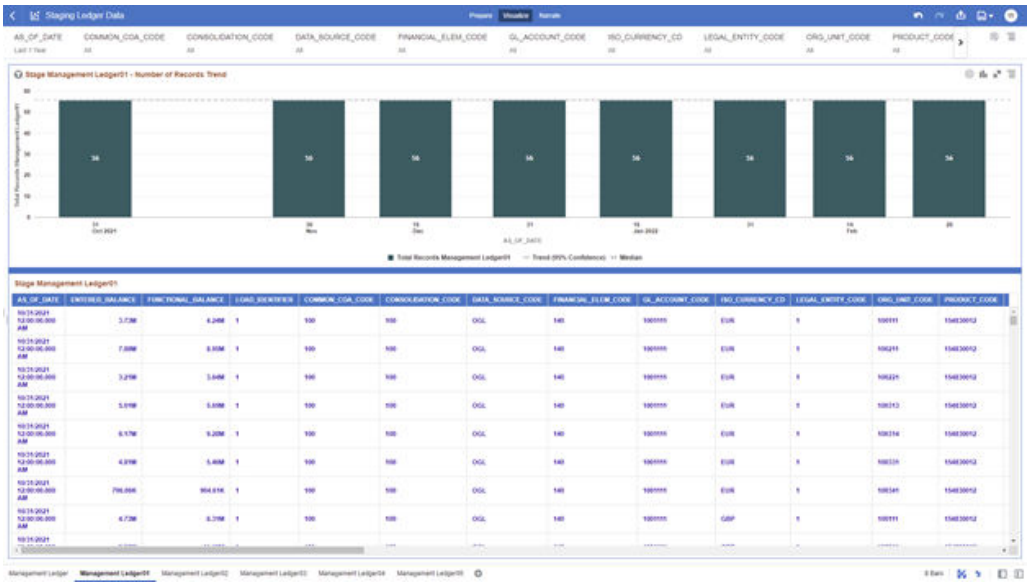
The Management Ledger01 Report provides the analysis capability on the Stage Placeholder Management Ledger 01 table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Management Ledger01 - Number of Records Trend
  Total Records Management Ledger01 aggregated by AS_OF_DATE.
- Stage Management Ledger01
  Granular table records at FINANCIAL_ELEM_CODE level.

Figure 5-13 Staging Ledger Data – Management Ledger01



5.3.3 Management Ledger02

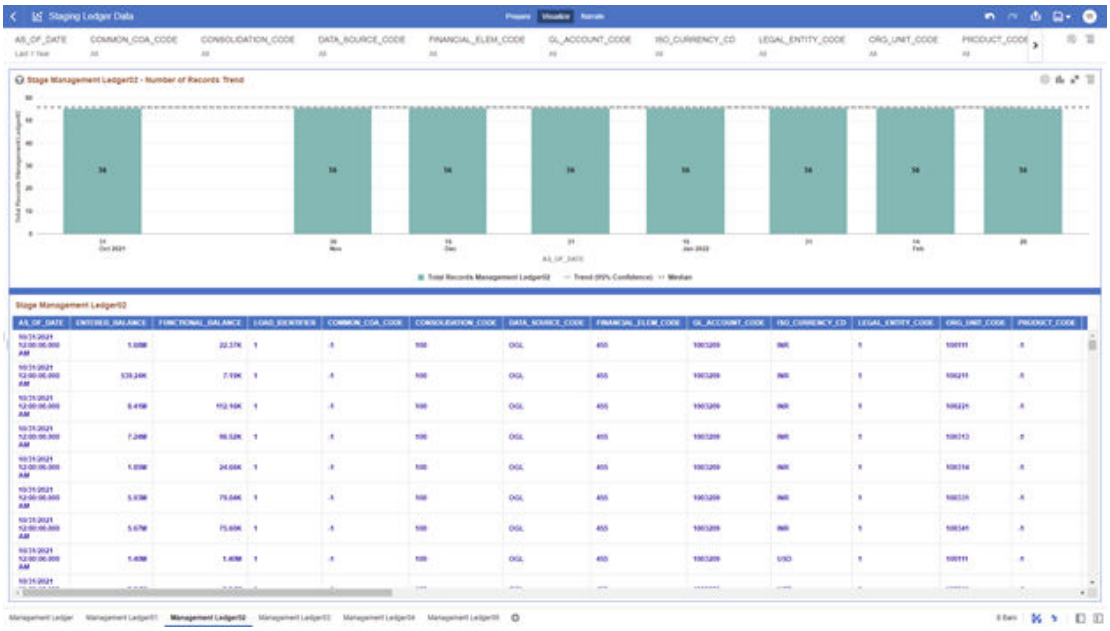
The Management Ledger02 Report provides the analysis capability on the Stage Placeholder Management Ledger 02 table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Management Ledger02 - Number of Records Trend
  Total Records Management Ledger02 aggregated by AS_OF_DATE.
- Stage Management Ledger02
  Granular table records at FINANCIAL_ELEM_CODE level.

Figure 5-14 Staging Ledger Data – Management Ledger02



5.3.4 Management Ledger03

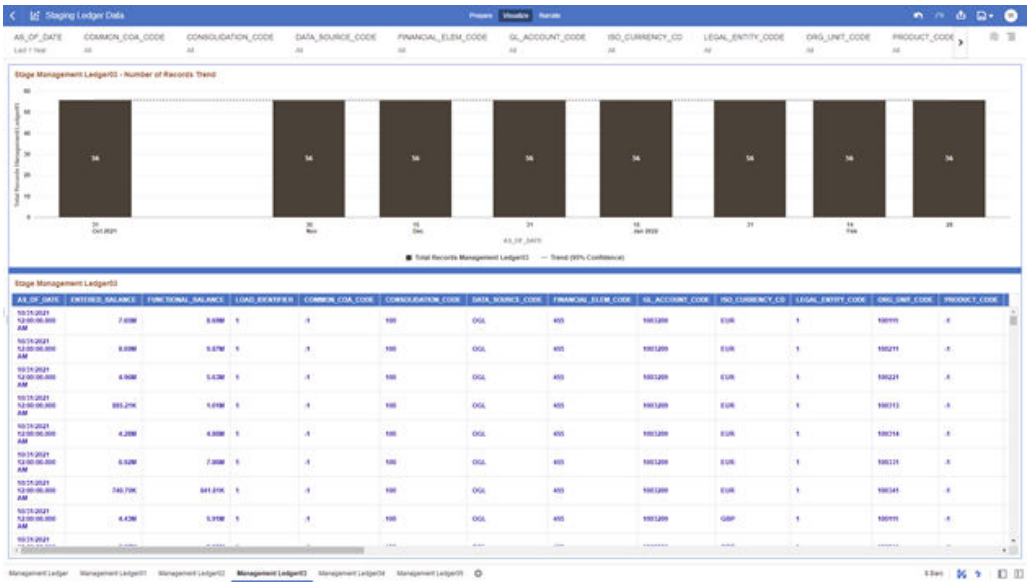
The Management Ledger03 Report provides the analysis capability on the Stage Placeholder Management Ledger 03 table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Management Ledger03 - Number of Records Trend
  Total Records Management Ledger03 aggregated by AS_OF_DATE.
- Stage Management Ledger03
  Granular table records at FINANCIAL_ELEM_CODE level.

Figure 5-15 Staging Ledger Data – Management Ledger03



5.3.5 Management Ledger04

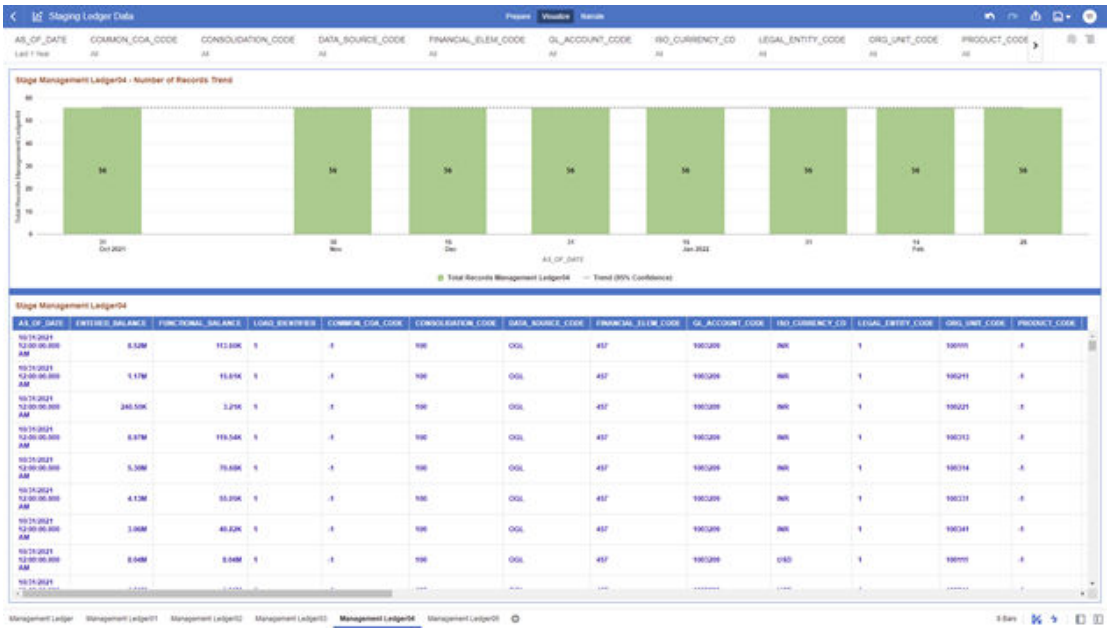
The Management Ledger04 Report provides the analysis capability on the Stage Placeholder Management Ledger 04 table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Management Ledger04 - Number of Records Trend
  Total Records Management Ledger04 aggregated by AS_OF_DATE.
- Stage Management Ledger04
  Granular table records at FINANCIAL_ELEM_CODE level.

Figure 5-16 Staging Ledger Data – Management Ledger04



5.3.6 Management Ledger05

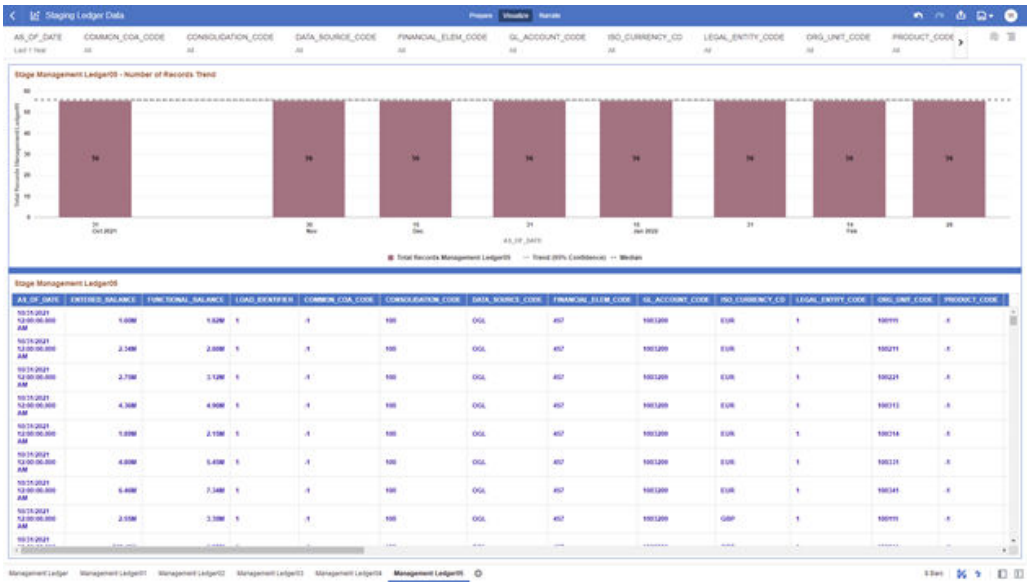
The Management Ledger05 Report provides the analysis capability on the Stage Placeholder Management Ledger 05 table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Management Ledger05 - Number of Records Trend
  Total Records Management Ledger05 aggregated by AS_OF_DATE.
- Stage Management Ledger05
  Granular table records at FINANCIAL_ELEM_CODE level.

Figure 5-17 Staging Ledger Data – Management Ledger05



5.4 Staging Transaction Summary Data

You can use this report to perform the analysis on the Staging area tables related to Transaction Summary Data. The report contains specifically the following Staging Database Objects:

Table 5-5 Staging Ledger Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Transaction Summary Data	Transaction Summary	STG–Staging	STG_ASSET_TXN STG_LIABILITY_TXN STG_FEE_BASED_SERVICE_TXN STG_OFF_BALANCE_SHEET_TXN	Stage Asset Transaction Summary Stage Liability Transaction Summary Stage Fee Based and Other Services Transaction Summary Stage Off Balance Sheet Transaction Summary	Assets Transaction Summary Liabilities Transaction Summary Fee Based Services Transaction Summary Off Balance Sheet Transaction Summary

5.4.1 Asset Transaction Summary

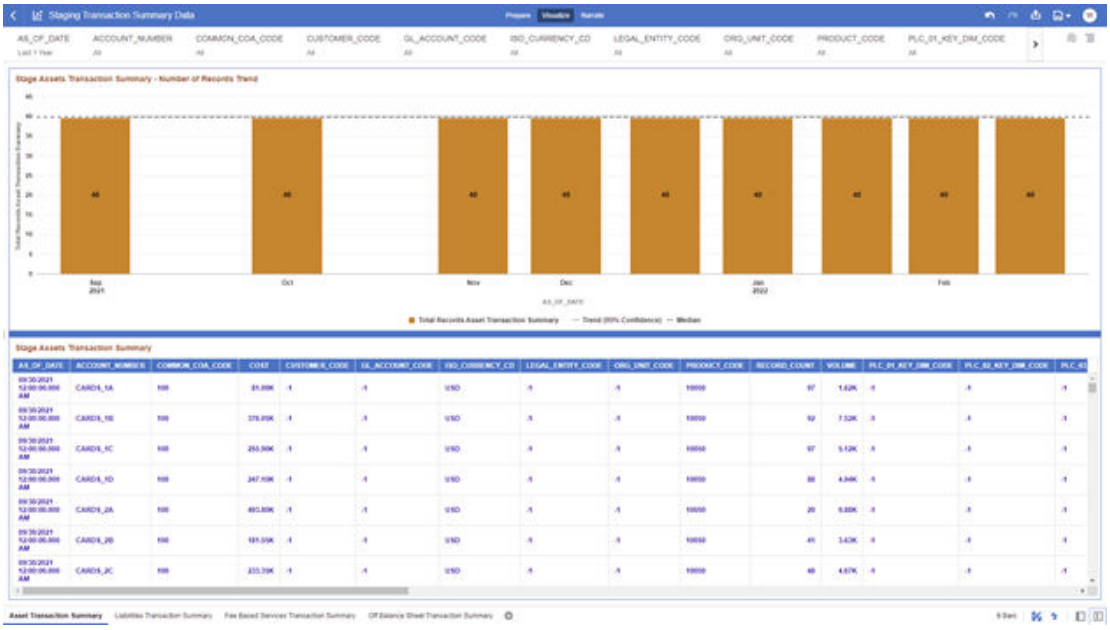
This report provides the analysis capability on the Stage Assets Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Assets Transaction Summary - Number of Records Trend
  Total Records Assets Transaction Summary aggregated by AS_OF_DATE.
- Stage Assets Transaction Summary
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-18 Staging Transaction Summary Data – Asset Transaction Summary



5.4.2 Liabilities Transaction Summary

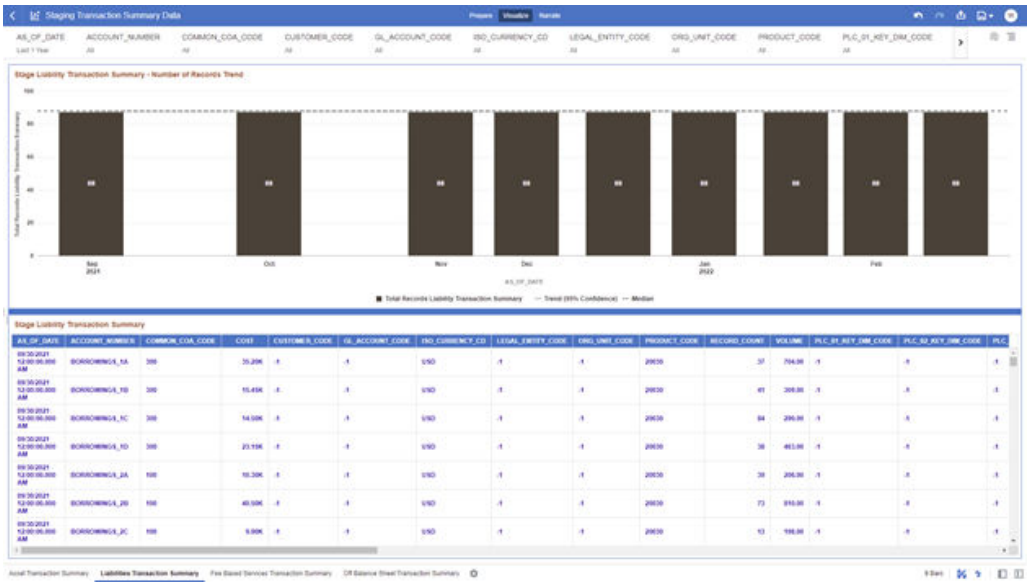
The Liabilities Transaction Summary Report provides the analysis capability on the Stage Liability Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Liability Transaction Summary - Number of Records Trend
  Total Records Liability Transaction Summary aggregated by AS_OF_DATE.
- Stage Liability Transaction Summary
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-19 Staging Transaction Summary Data – Liabilities Transaction Summary



5.4.3 Fee Based Services Transaction Summary

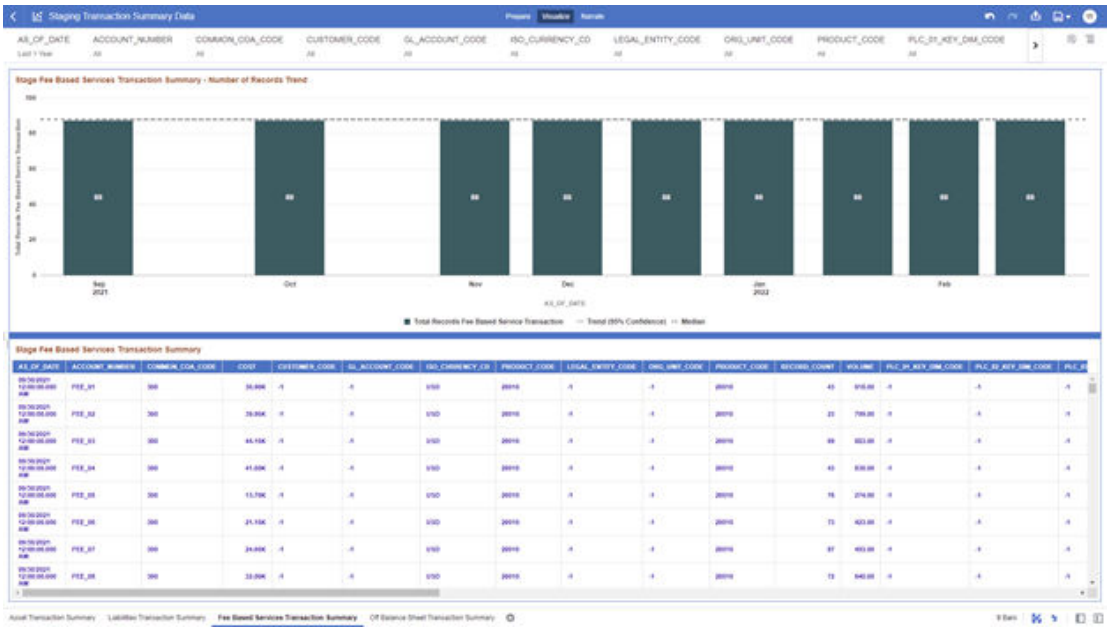
The Fee Based Services Transaction Summary Report provides the analysis capability on the Stage Fee Based and Other Services Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Fee Based Services Transaction Summary - Number of Records Trend
  Total Records Fee Based Service Transaction aggregated by AS_OF_DATE.
- Stage Fee Based Services Transaction Summary
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-20 Staging Transaction Summary Data – Fee Based Services Transaction Summary



5.4.4 Off Balance Sheet Transaction Summary

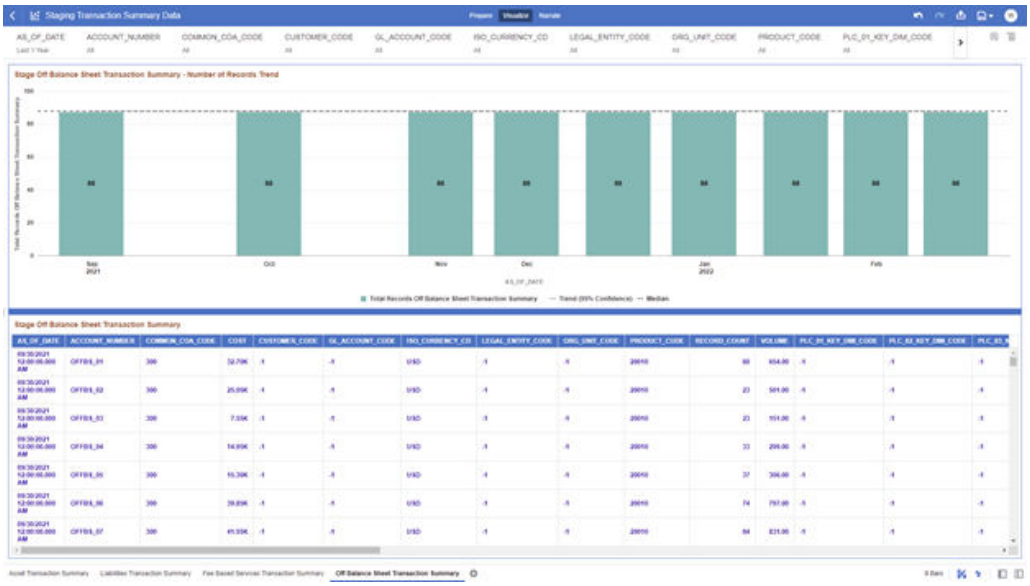
The Off Balance Sheet Transaction Summary Report provides the analysis capability on the Stage Off Balance Sheet Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Stage Off Balance Sheet Transaction Summary - Number of Records Trend
  Total Records Off Balance Sheet Transaction Summary aggregated by AS_OF_DATE.
- Stage Off Balance Sheet Transaction Summary
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-21 Staging Transaction Summary Data – Off Balance Sheet Transaction Summary



5.5 Processing Instrument Data

You can use this report to perform the analysis on the Processing Area Tables related to Instrument Data. The report contains specifically the following Processing Database Objects:

Table 5:

Table 5-6 Processing Instrument Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Instrument Data	Instrument	FSI-Processing	FSI_D_ASSET FSI_D_LIABILITY FSI_D_DERIVATIVE FSI_D_FEE_BASED_SERVICE FSI_D_LOAN_COMMITMENTS FSI_D_OFF_BALANCE_SHEET FSI_D_LEDGER_INSTRUMENT	Asset Instruments Liability Instruments Derivative Contracts Fee Based and Other Services Loan Commitments Off Balance Sheet Contracts Ledger Instrument	Assets Liabilities Derivative Contracts Fee Based Services Loan Commitments Off Balance Sheet Items Ledger - Instruments

5.5.1 Assets

The Assets Report provides the analysis capability on the Asset Instrument Table.

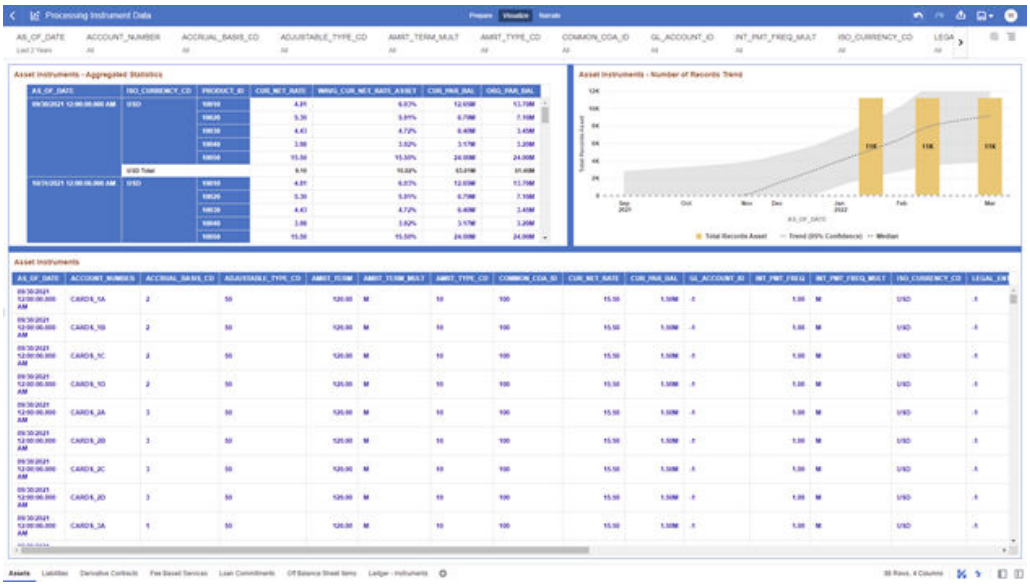
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Asset Instruments - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_ASSET, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Asset Instruments - Number of Records Trend
  Total Records Asset aggregated by AS_OF_DATE.
- Asset Instruments
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-22 Processing Instrument Data - Assets



5.5.2 Liabilities

The Liabilities Report provides the analysis capability on the Liability Instrument Table.

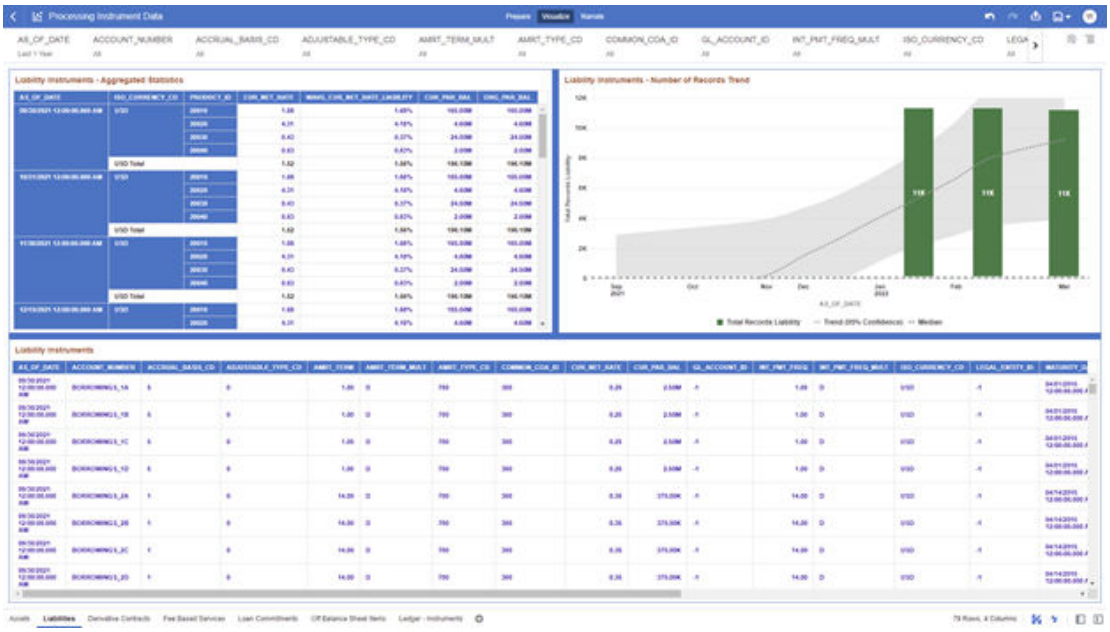
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Liability Instruments - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LIABILITY, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Liability Instruments - Number of Records Trend
  Total Records Liability aggregated by AS_OF_DATE.
- Liability Instruments
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-23 Processing Instrument Data - Liabilities



5.5.3 Derivative Contracts

The Derivative Contracts Report provides the analysis capability on the Derivative Contracts Table.

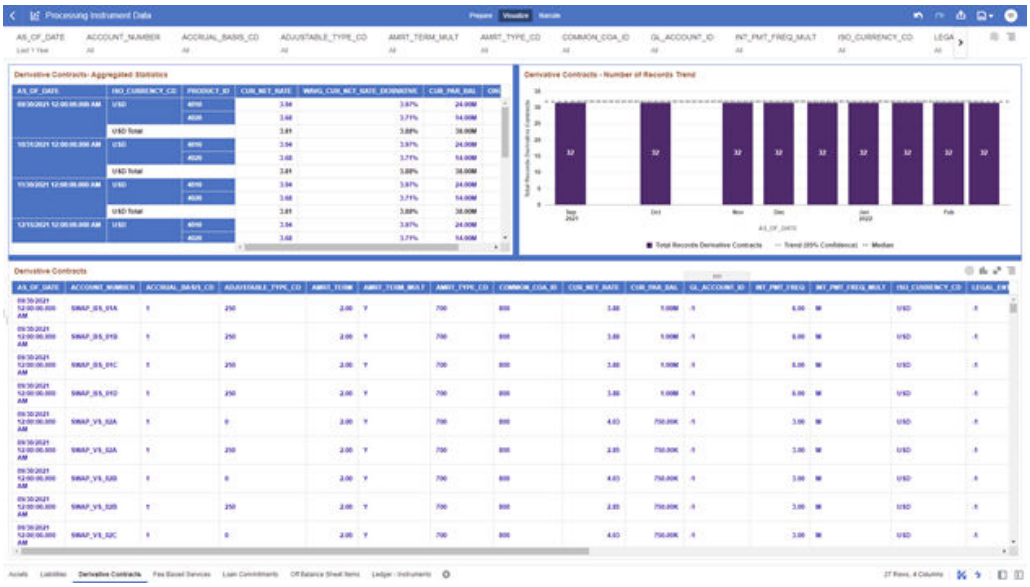
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Derivative Contracts - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LIABILITY, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Derivative Contracts - Number of Records Trend
  Total Records Derivative Contracts aggregated by AS_OF_DATE.
- Derivative Contracts
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-24 Processing Instrument Data – Derivative Contracts



5.5.4 Fee Based Services

The Fee Based Services Report provides the analysis capability on the Fee Based and Other Services Table.

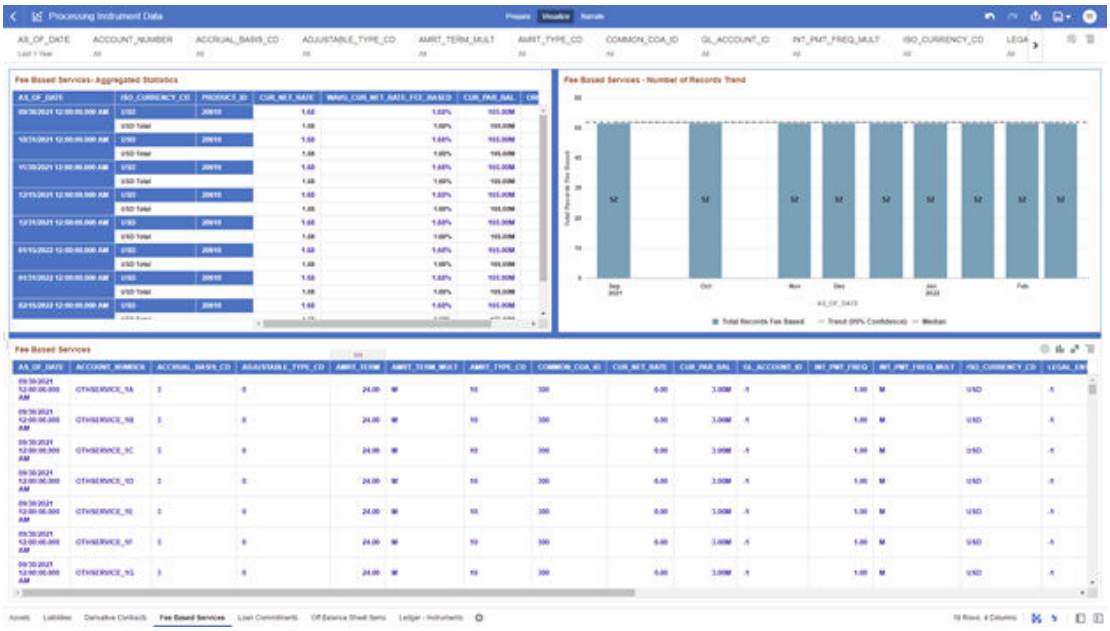
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Fee Based Services - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_FEE_BASED, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Fee Based Services - Number of Records Trend
  Total Records Fee Based aggregated by AS_OF_DATE.
- Fee Based Services
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-25 Processing Instrument Data – Fee Based Services



5.5.5 Loan Commitments

The Loan Commitments Report provides the analysis capability on the Loan Commitments Table.

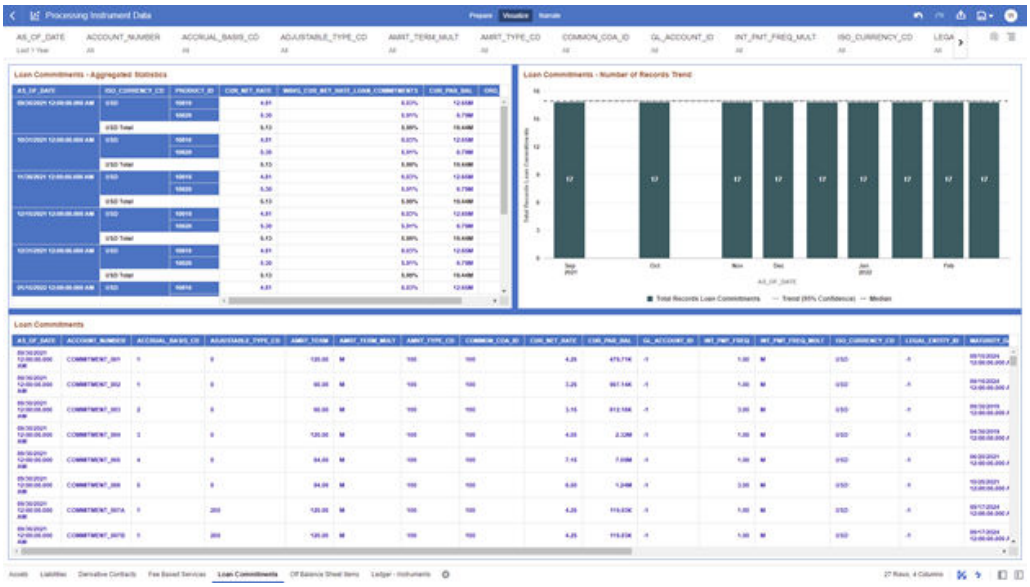
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Loan Commitments - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LOAN_COMMITMENTS, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Loan Commitments - Number of Records Trend
  Total Records Loan Commitments aggregated by AS_OF_DATE.
- Loan Commitments
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-26 Processing Instrument Data – Loan Commitments



5.5.6 Off Balance Sheet Items

The Off Balance Sheet Items Report provides the analysis capability on the Off Balance Sheet Contracts Table.

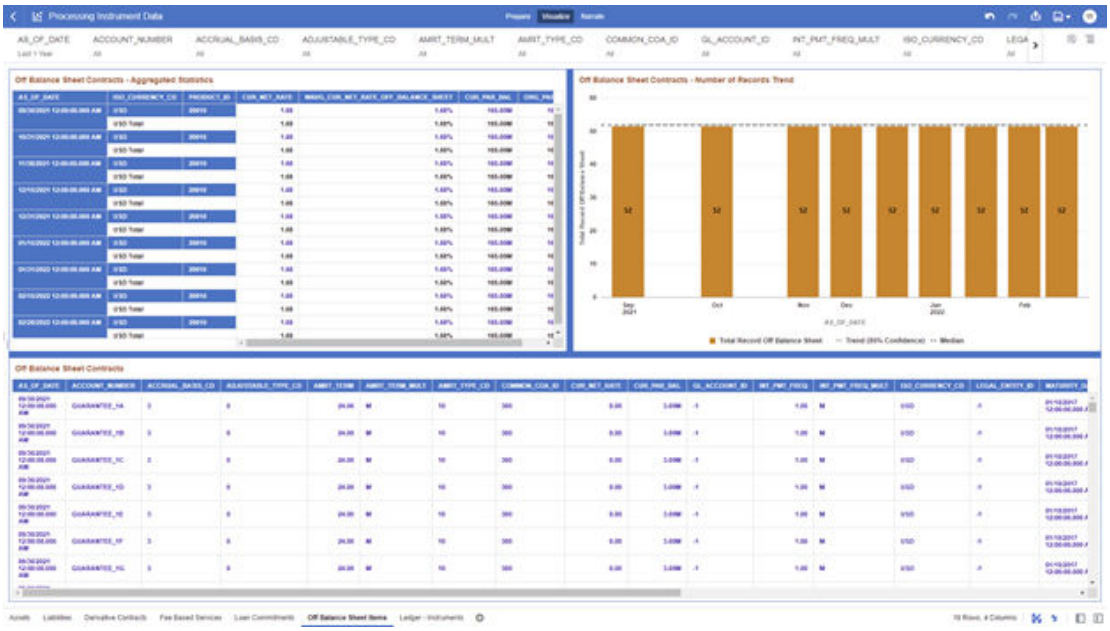
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Off Balance Sheet Contracts - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_OFF_BALANCE_SHEET, is calculated as the Weighted AVG by CUR_PAR_BAL.
-
- Off Balance Sheet Contracts - Number of Records Trend
  Total Record Off Balance Sheet aggregated by AS_OF_DATE.
- Off Balance Sheet Contracts
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-27 Processing Instrument Data – Off Balance Sheet Items



5.5.7 Ledger - Instruments

The Ledger – Instrument Report provides the analysis capability on the Ledger Instrument Table.

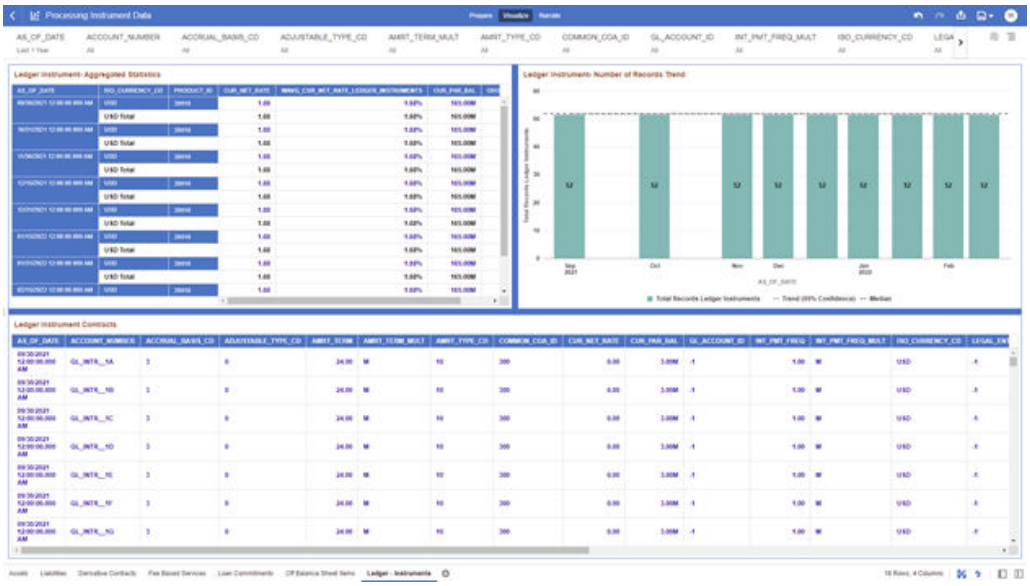
You can use a series of Report Prompts to filter the data according to functional key attributes pertaining to the table columns perimeter.

The report displays the underlying data according to the following Charts' logic:

- Ledger Instrument - Aggregated Statistics
  Aggregation for CUR_PAR_BAL (sum), ORG_PAR_BAL (sum) and CUR_NET_RATE (avg) by AS_OF_DATE, ISO_CURRENCY_CD and PRODUCT_ID.

  In addition, for CUR_NET_RATE, the additional Balance Weighted Rate, WAVG_CUR_NET_RATE_LEDGER_INSTRUMENTS, is calculated as the Weighted AVG by CUR_PAR_BAL.
- Ledger Instrument - Number of Records Trend
  Total Records Ledger Instruments aggregated by AS_OF_DATE.
- Ledger Instrument
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-28 Processing Instrument Data – Ledger Instruments



5.6 Processing Instrument Supplementary Data

You can use this report to perform the analysis on the Processing Area Tables related to Instrument Data. The report contains specifically the below Processing Database Objects:

Table 6: Processing Instrument Supplementary Data

Table 5-7 Processing Instrument Supplementary Data

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Instrument Supplementary Data	Instrument Supplementary	FSI–Processing	FSI_D_ACCOUNT_INDEX_HIST FSI_D_ACCOUNT_RATE_TIERS FSI_D_EMBEDDED_OPTIONS_SCH FSI_D_PAYMENT_SCHEDULE	Account Index History Account Rate Tiers Embedded Options Schedule Payment Schedule	Account Index History Account Rate Tiers Embedded Options Schedule Payment Schedule

5.6.1 Account Index History

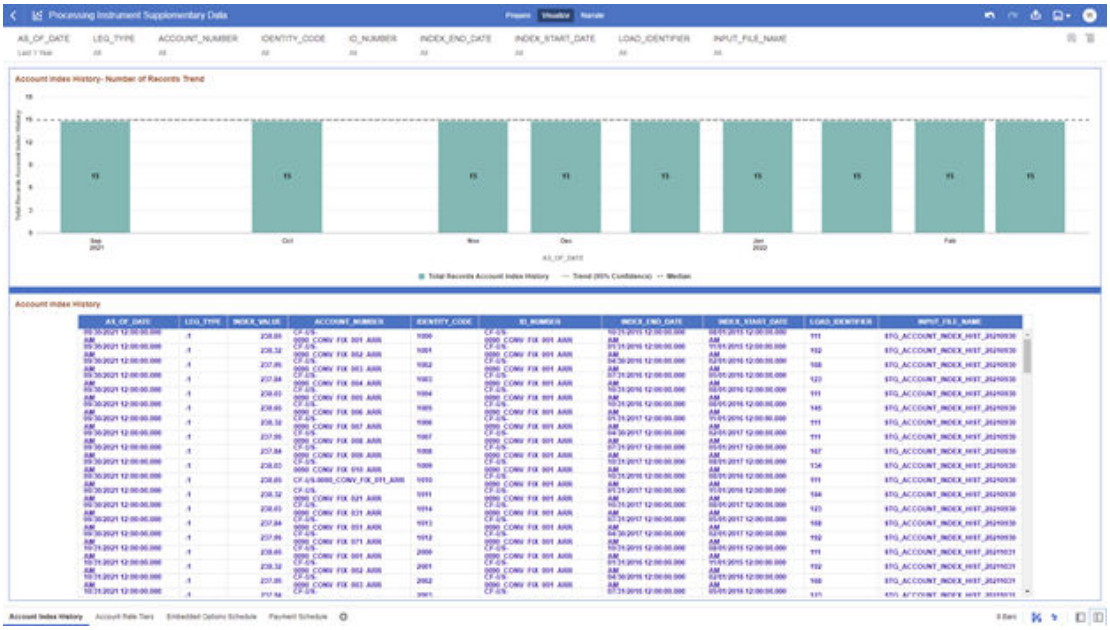
The Account Index History Report provides the analysis capability on the Account Index History Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Account Index History - Number of Records Trend
  Total Records Account Index History aggregated by AS_OF_DATE.
- Account Index History
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-29 Processing Instrument Supplementary Data – Account Index History



5.6.2 Account Rate Tiers

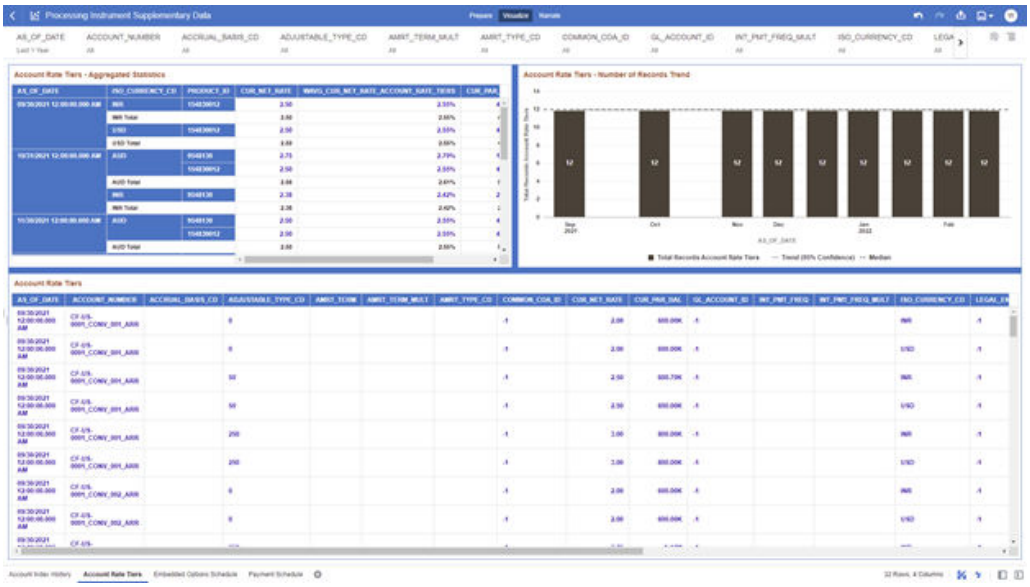
The Account Rate Tiers Report provides the analysis capability on the Account Rate Tiers Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Account Rate Tiers - Number of Records Trend
  Total Records Account Rate Tiers aggregated by AS_OF_DATE.
- Account Rate Tiers
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-30 Processing Instrument Supplementary Data – Account Rate Tiers



5.6.3 Embedded Options Schedule

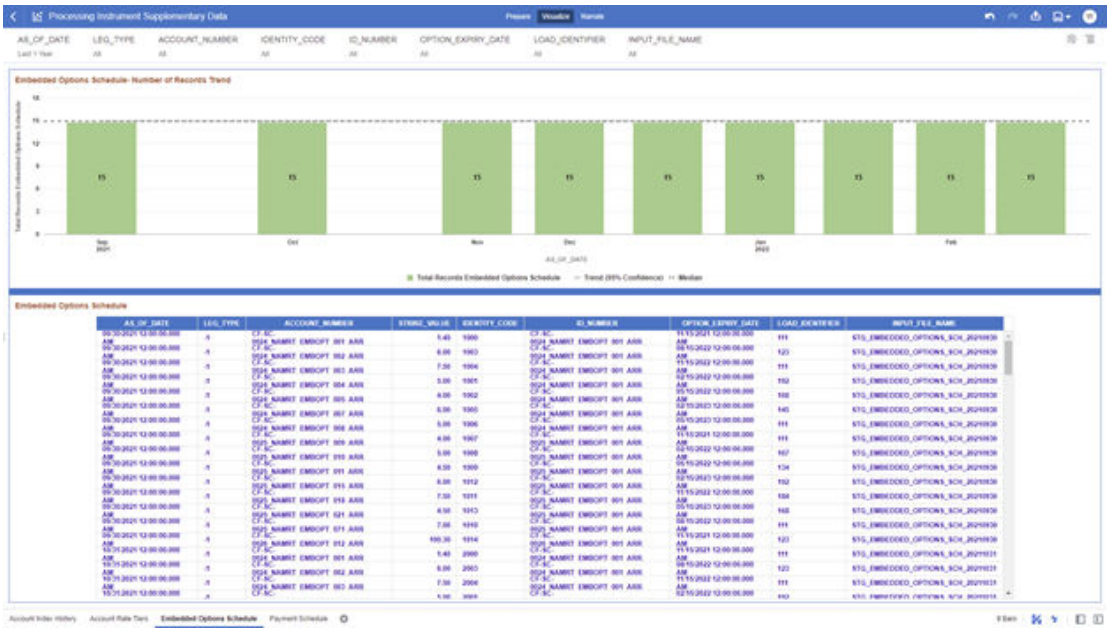
The Embedded Options Schedule Report provides the analysis capability on the Embedded Options Schedule Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Embedded Options Schedule - Number of Records Trend
  Total Records Embedded Options Schedule aggregated by AS_OF_DATE.
- Embedded Options Schedule
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-31 Processing Instrument Supplementary Data – Embedded Options Schedule



5.6.4 Payment Schedule

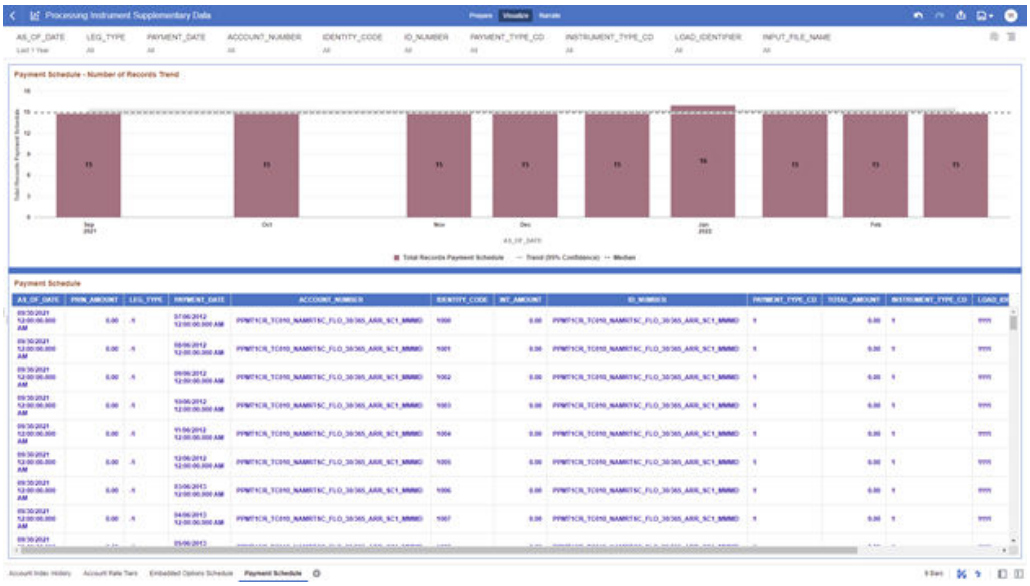
The Payment Schedule Report provides the analysis capability on the Payment Schedule Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Payment Schedule - Number of Records Trend
  Total Records Payment Schedule aggregated by AS_OF_DATE.
- Payment Schedule
  Granular table records at ACCOUNT_NUMBER level.

Figure 5-32 Processing Instrument Supplementary Data – Payment Schedule



5.7 Processing Ledger Data

You can use this report to perform analysis on the Processing Area Tables related to Ledger Data. The report contains specifically the following Staging Database Objects:

Table 7: Staging Ledger Data Reports

Table 5-8 Staging Ledger Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Ledger Data	Ledger	FSI-Processing	FSI_D_MANAGEMENT_LEDGER FSI_D_MANAGEMENT_LEDGER_01 FSI_D_MANAGEMENT_LEDGER_02 FSI_D_MANAGEMENT_LEDGER_03 FSI_D_MANAGEMENT_LEDGER_04 FSI_D_MANAGEMENT_LEDGER_05	Management Ledger Placeholder Management Ledger 01 Placeholder Management Ledger 02 Placeholder Management Ledger 03 Placeholder Management Ledger 04 Placeholder Management Ledger 05	Management Ledger Management Ledger 01 Management Ledger 02 Management Ledger 03 Management Ledger 04 Management Ledger 05

5.7.1 Management Ledger

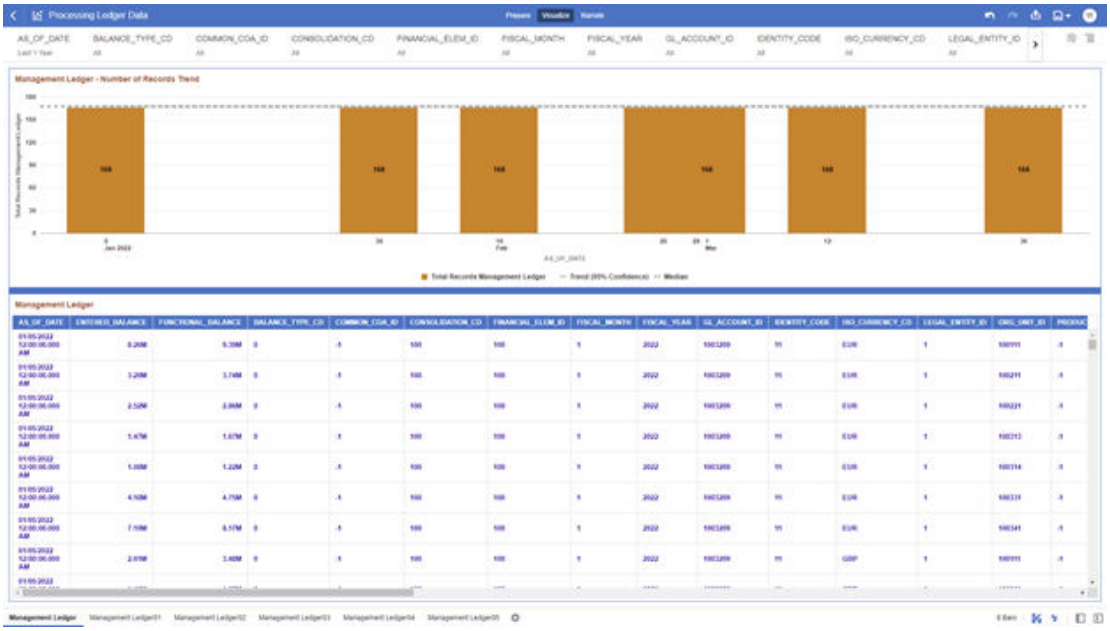
The Management Ledger Report provides the analysis capability on the Management Ledger Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Management Ledger - Number of Records Trend
  Total Records Management Ledger aggregated by AS_OF_DATE.
- Management Ledger
  Granular table records at FINANCIAL_ELEM_ID level.

Figure 5-33 Processing Ledger Data – Management Ledger



5.7.2 Management Ledger01

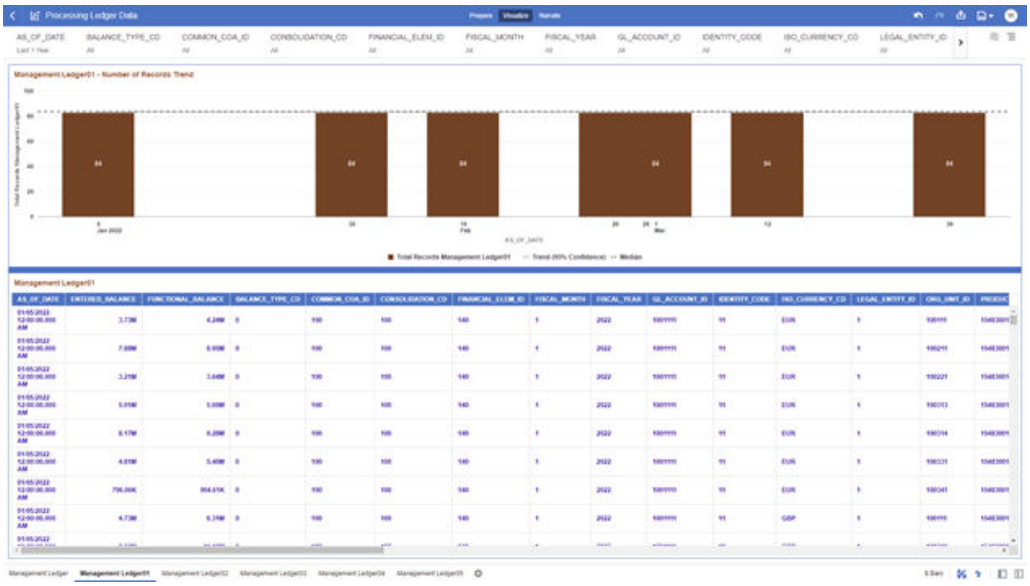
The Management Ledger01 Report provides the analysis capability on the Placeholder Management Ledger 01 Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Management Ledger01 - Number of Records Trend
  Total Records Management Ledger01 aggregated by AS_OF_DATE.
- Management Ledger01
  Granular table records at FINANCIAL_ELEM_ID level.

Figure 5-34 Processing Ledger Data – Management Ledger01



5.7.3 Management Ledger02

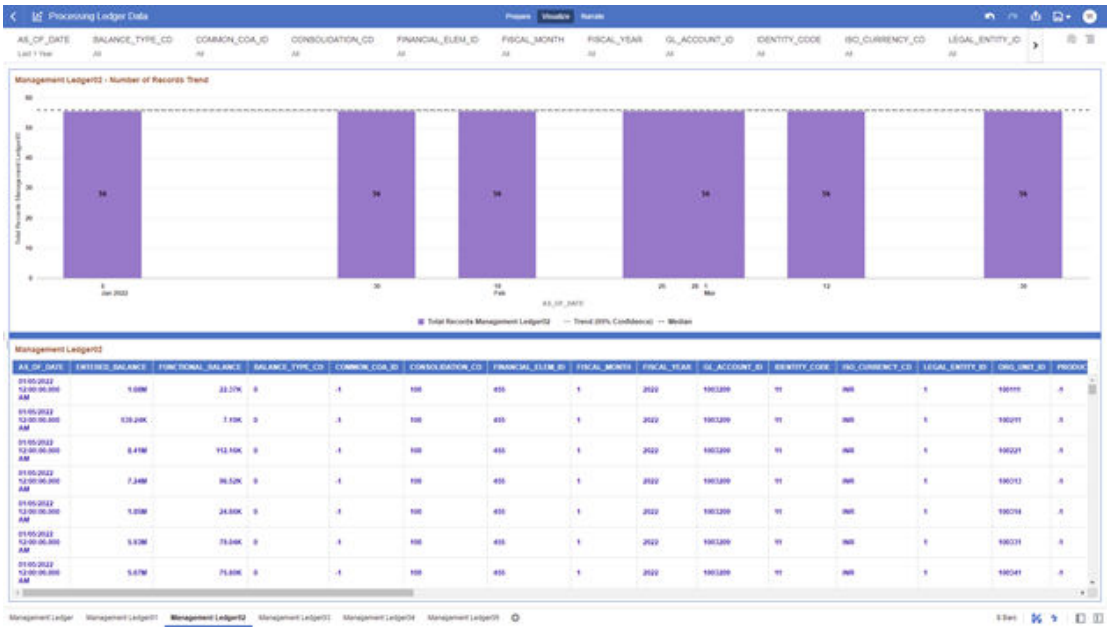
The Management Ledger02 Report provides the analysis capability on the Placeholder Management Ledger 02 Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Management Ledger02 - Number of Records Trend
  Total Records Management Ledger02 aggregated by AS_OF_DATE.
- Management Ledger02
  Granular table records at FINANCIAL_ELEM_ID level.

Figure 5-35 Processing Ledger Data – Management Ledger02



5.7.4 Management Ledger03

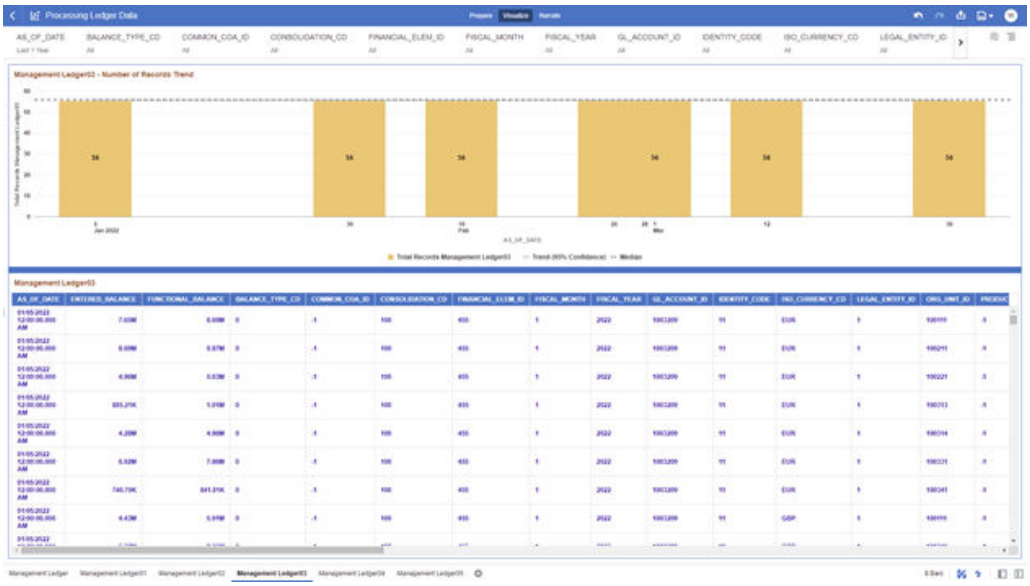
The Management Ledger03 Report provides the analysis capability on the Placeholder Management Ledger 03 Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Management Ledger03 - Number of Records Trend
  Total Records Management Ledger03 aggregated by AS_OF_DATE.
- Management Ledger03
  Granular table records at FINANCIAL_ELEM_ID level.

Figure 5-36 Processing Ledger Data – Management Ledger03



5.7.5 Management Ledger04

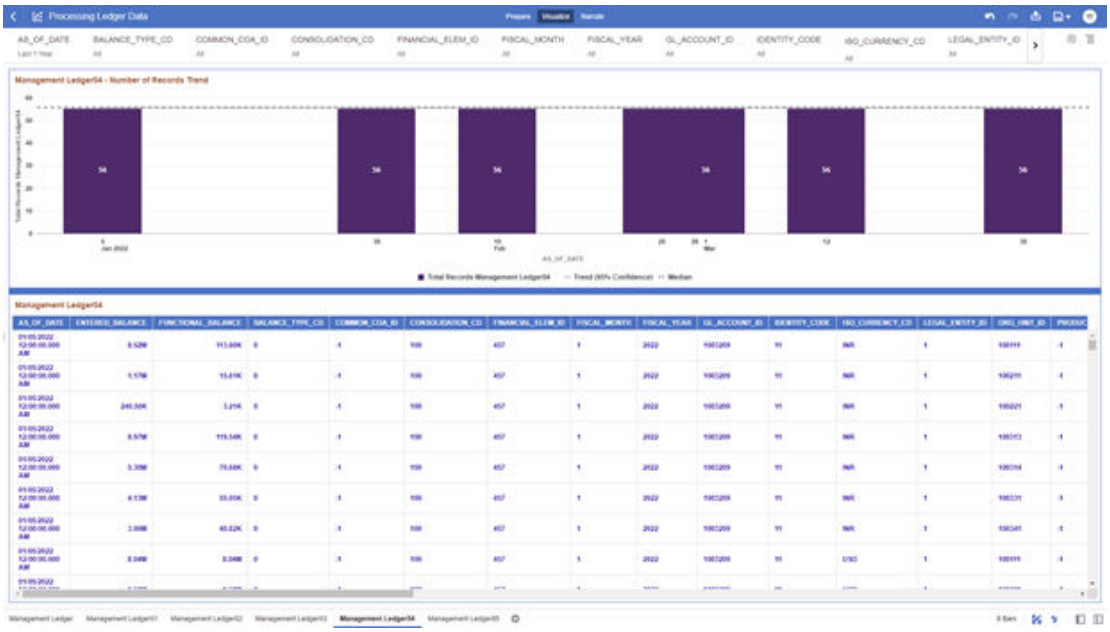
The Management Ledger04 Report provides the analysis capability on the Placeholder Management Ledger 04 Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Management Ledger04 - Number of Records Trend
  Total Records Management Ledger04 aggregated by AS_OF_DATE.
- Management Ledger04
  Granular table records at FINANCIAL_ELEM_ID level.

Figure 5-37 Processing Ledger Data – Management Ledger04



5.7.6 Management Ledger05

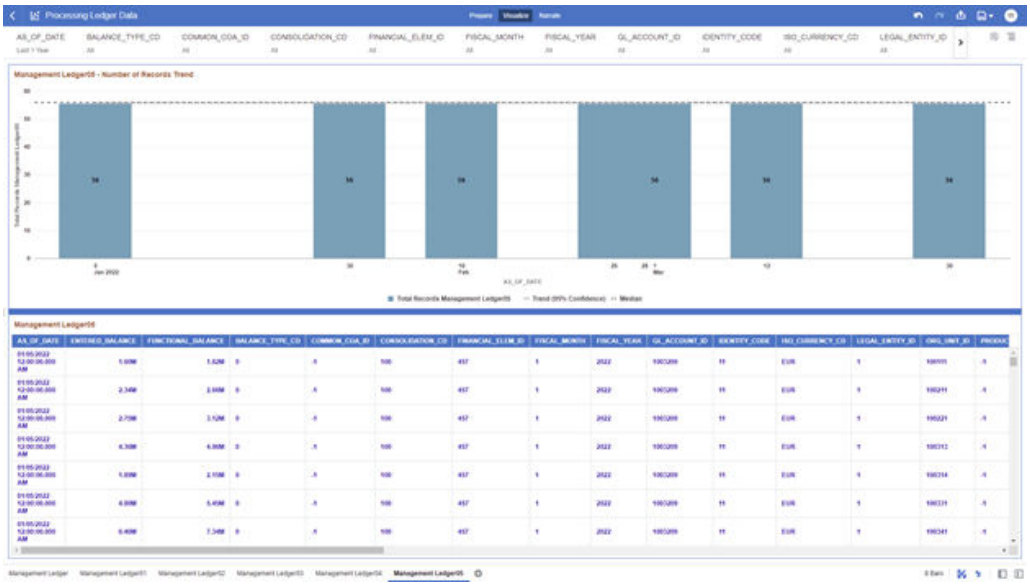
The Management Ledger05 Report provides the analysis capability on the Placeholder Management Ledger 05 Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Management Ledger05 - Number of Records Trend
  Total Records Management Ledger05 aggregated by AS_OF_DATE.
- Management Ledger05
  Granular table records at FINANCIAL_ELEM_ID level.

Figure 5-38 Processing Ledger Data – Management Ledger05



5.8 Processing Transaction Summary Data

You can use this report to perform the analysis on the Processing Area Tables related to Transaction Summary Data.

The report contains specifically the following Staging Database Objects:

Table 5-9 Staging Transaction Summary Data Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Transaction Summary Data	Transaction Summary	FSI–Processing	FSI_D_ASSET_TXNS FSI_D_LIABILITY_TXNS FSI_D_FEE_BASED_SERVICE_TXNS FSI_D_OFF_BALANCE_SHEET_TXNS	Asset Transaction Summary Liability Transaction Summary Fee Based and Other Services Transaction Summary Off Balance Sheet Transaction Summary	Assets Transaction Summary Liabilities Transaction Summary Fee Based Services Transaction Summary Off Balance Sheet Transaction Summary

5.8.1 Asset Transaction Summary

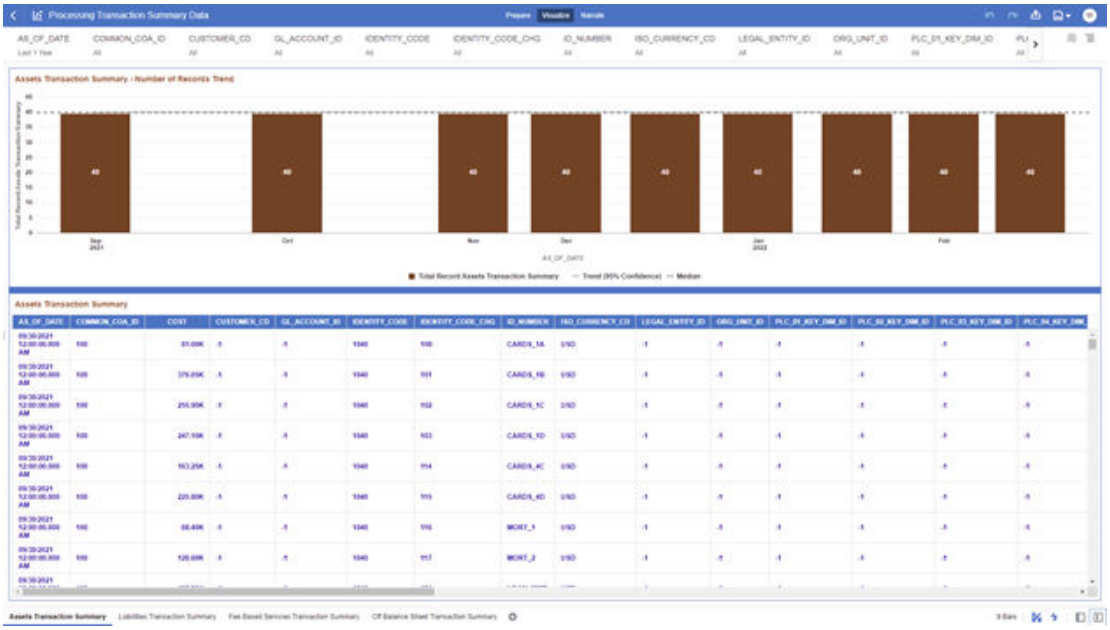
The Asset Transaction Summary Report provides the analysis capability on the Assets Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Assets Transaction Summary - Number of Records Trend
  Total Record Assets Transaction Summary aggregated by AS_OF_DATE.
- Assets Transaction Summary
  Granular table records at ID_NUMBER level.

Figure 5-39 Processing Transaction Summary Data - Asset Transaction Summary



5.8.2 Liabilities Transaction Summary

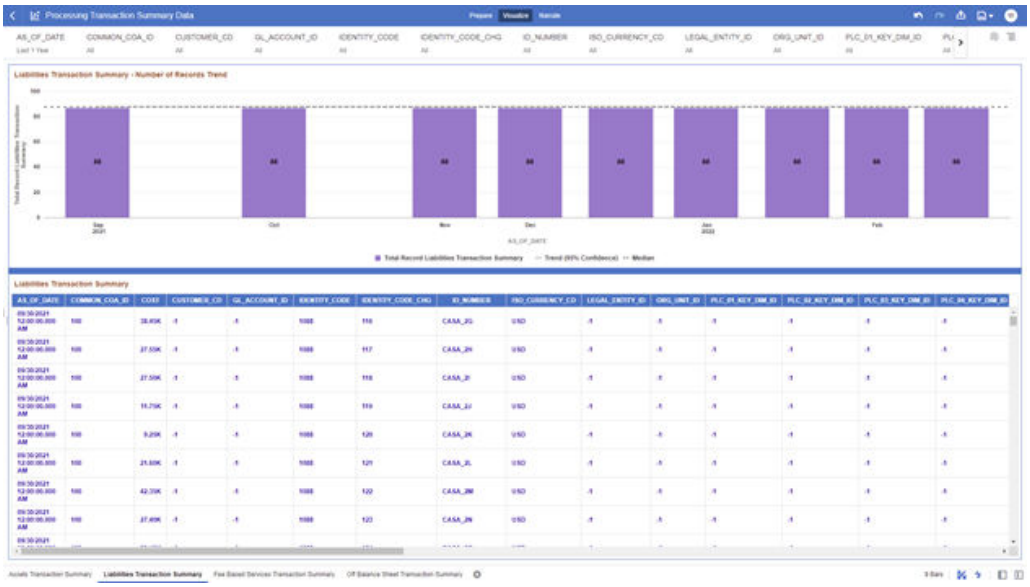
The Liabilities Transaction Summary Report provides the analysis capability on the Liability Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Liabilities Transaction Summary - Number of Records Trend
  Total Record Liability Transaction Summary aggregated by AS_OF_DATE.
- Liabilities Transaction Summary
  Granular table records at ID_NUMBER level.

Figure 5-40 Processing Transaction Summary Data – Liabilities Transaction Summary



5.8.3 Fee Based Services Transaction Summary

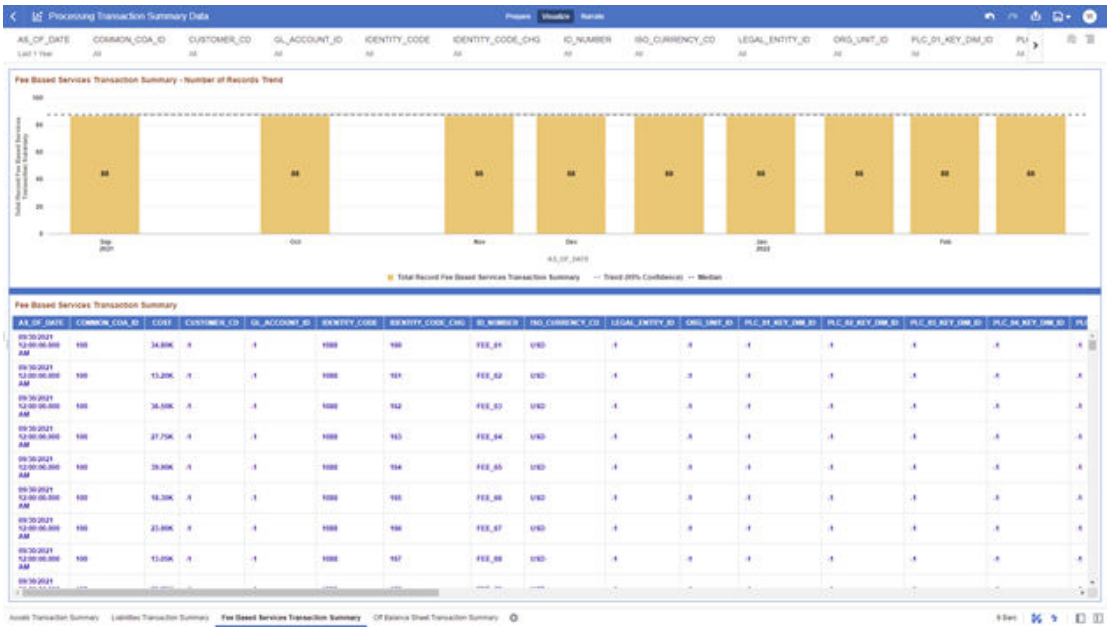
The Fee Based Services Transaction Summary Report provides the analysis capability on the Fee Based and Other Services Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Fee Based Services Transaction Summary - Number of Records Trend
  Total Record Fee Based Services Transaction Summary aggregated by AS_OF_DATE.
- Fee Based Services Transaction Summary
  Granular table records at ID_NUMBER level.

Figure 5-41 Processing Transaction Summary Data – Fee Based Services Transaction Summary



5.8.4 Off Balance Sheet Transaction Summary

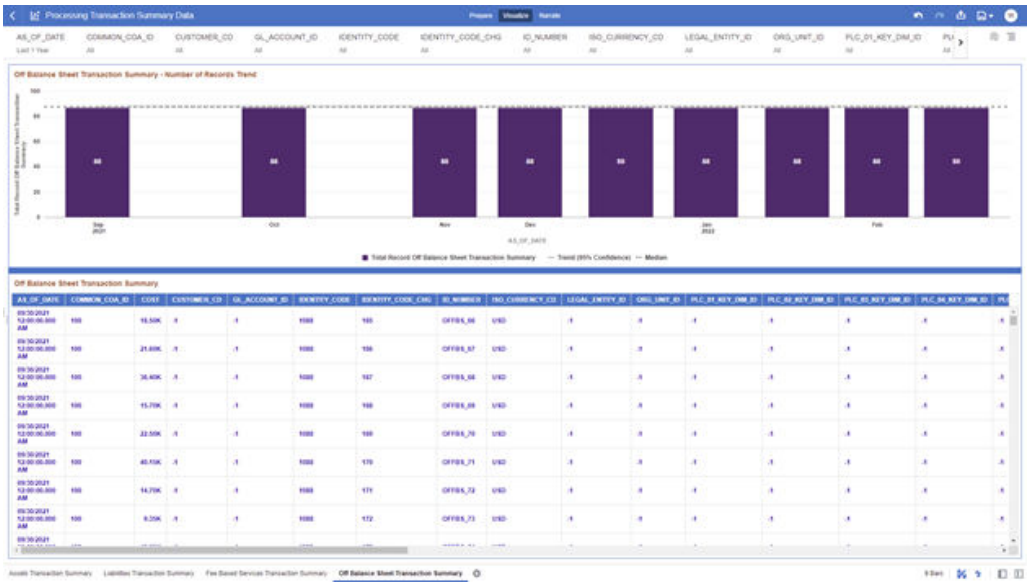
The Off Balance Sheet Transaction Summary Report provides the analysis capability on the Off Balance Sheet Transaction Summary Table.

You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

The report displays the underlying data according to the following Charts' logic:

- Off Balance Sheet Transaction Summary - Number of Records Trend
  Total Record Off Balance Sheet Transaction Summary aggregated by AS_OF_DATE.
- Off Balance Sheet Transaction Summary
  Granular table records at ID_NUMBER level.

Figure 5-42 Processing Transaction Summary Data – Off Balance Sheet Transaction Summary



6
Data Insights

To access the Data Insights Report, select Analytics from the LHS Menu, and then select Data Insights.

6.1 Cash Flow Edits

The Cash Flow Edits Process allows you to verify the accuracy and check the completeness of your Instrument Table Data.

The Cash Flow Edits is arranged as a set of reports catering to analysis of the following categories:

- “Rules”
- “Process Stats”
- “Message Log”

6.1.1 Common Filters

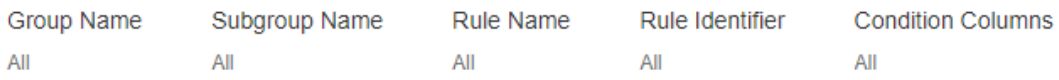
Topics:

- “Rules” Canvas Prompt Filters
- “Process Stats” Canvas Prompt Filters
- “Message Log” Canvas Prompt Filters

6.1.1.1 “Rules” Canvas Prompt Filters

You can use a series of Report Prompts to filter the data according to Functional Key Attributes as described below:

Figure 6-1 Canvas Prompt Filters for key Attributes

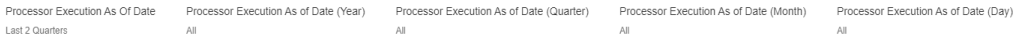


- Group Name: You can use this filter to select a specific Group value related to the available granular rules
- Subgroup Name: You can use this filter to select a specific Subgroup value related to the available granular rules
- Rule Name: You can use this filter to select a specific Rule value
- Rule Identifier: You can use this filter to select a specific Rule Identifier value
- Rule Condition Columns: You can use this filter to select a specific Condition value related to the available granular rules

6.1.1.2 “Process Stats” Canvas Prompt Filters

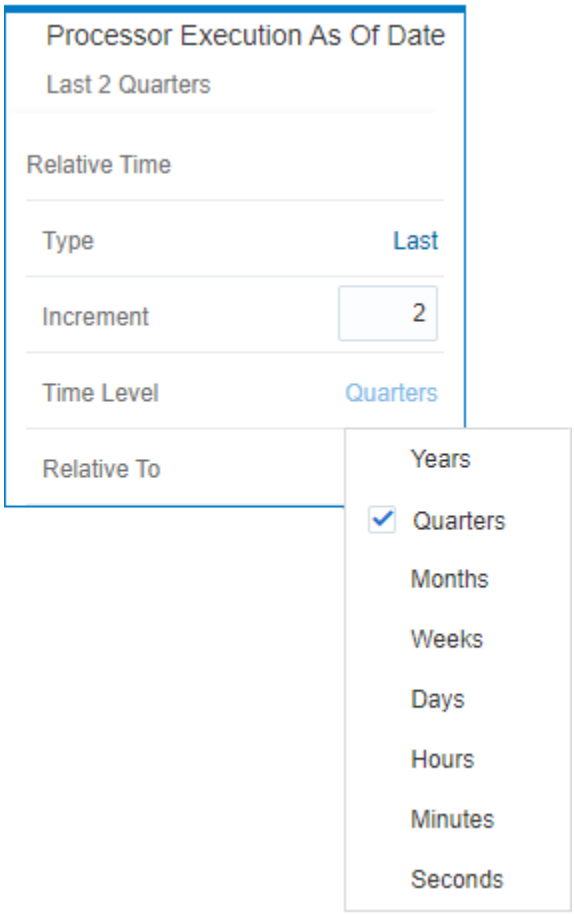
You can use a series of Report Prompts to filter the data according to Functional Key Attributes as described below:

Figure 6-2 Canvas Prompt Filters for Time Dimension



- Processor Execution As of Date: The Execution Period of the Cash Flow Edit process. You can use this filter to isolate a selected timeframe for the analysis. The following screenshot displays the possible options that this filter provides against the Time Dimension.

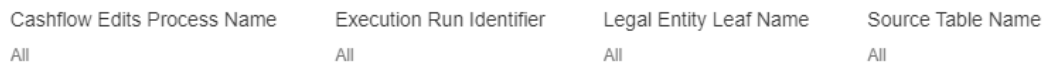
Figure 6-3 As of Processor Execution Date Selection



- Additional Filters for the Time Dimension as follows:
  - Processor Execution As of Date (Year)
  - Processor Execution As of Date (Quarter)

- Processor Execution As of Date (Month)
- Processor Execution As of Date (Day)

Figure 6-4 Canvas Prompt Filters for Standard Dimension

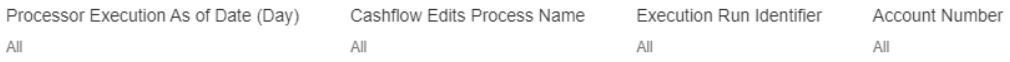


- Cashflow Edits Process Name: You can use this filter to select a specific Cashflow Edit Process value
- Execution Run Identifier: You can use this filter to select a specific Execution Run Identifier value at leaf related to the Cashflow Edits Process
- Legal Entity Leaf Name: You can use this filter to select the Legal Entity Leaf Name that is related to the Cashflow Edit Process execution
- Source Table Name: You can use this filter to select a specific Source Table value related to the to the Cashflow Edit Process execution

6.1.1.3 “Message Log” Canvas Prompt Filters

You can use a series of Report Prompts to filter the data according to Functional Key Attributes as described below:

Figure 6-5 Canvas Prompt Filters for Standard Dimension



- Processor Execution As of Date (Day): The Execution Period of the Cash Flow Edit process. You can use this filter to isolate a selected timeframe for the analysis
- Cashflow Edits Process Name: You can use this filter to select a specific Cashflow Edit Process value
- Execution Run Identifier: You can use this filter to select a specific Execution Run Identifier value at leaf related to the Cashflow Edits Process
- Account Number: You can use this filter to select a specific Account Number value related to the to the Cashflow Edit Process execution

6.1.2 Report Data Action

The Data Actions provide the capability to perform drill down analysis across the downstream report canvases. The drill down is enabled via a data action.

From “Rules” and “Process Stats” report canvases charts, you can select a combination of values, and then perform the navigation to the “message Log” report canvas.

In order to do so, with a right click on the chart selection, the data action options will appear for you to be able to navigate further as described in the following mapping:

- **Navigate to Message Log** – the Data Action will be drilling through the “Message Log” canvas.

The following screenshots show the Data Action list as well as the navigation options that appears once you right click on the desired selection.

Figure 6-6 Data Action configuration

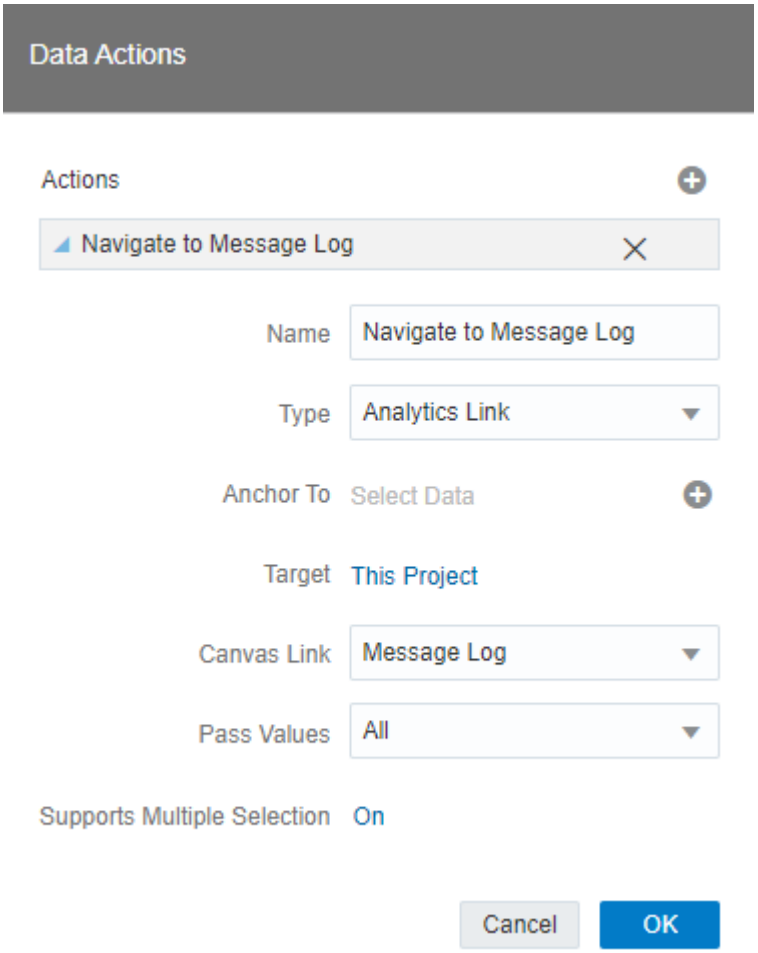
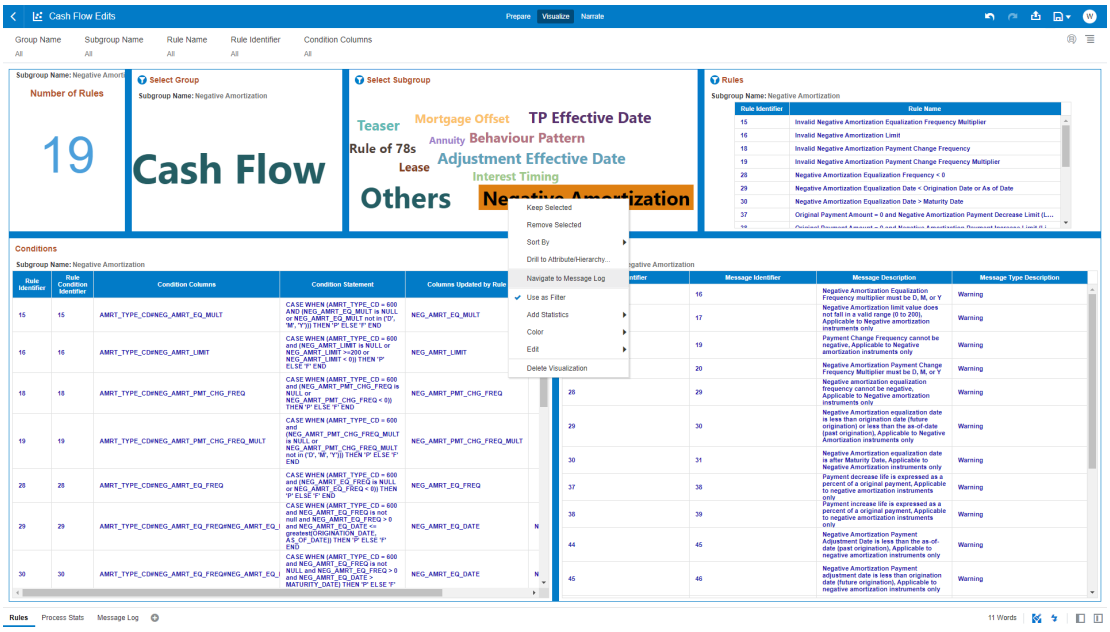


Figure 6-7 Data Action for Drill down with report Canvases



6.1.3 Rules

The “Rules” Report provides a view of the available Rules to be leveraged by the Cash Flow Edits processes. You can use the report to identify the list of the available rules within the Application as well as to look at their grouping and subgrouping with the granular details for Conditions and Messages.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Cash Flow Edit messages.

The report displays the underlying data according to the following Chart’ logic:

- **Number of Rules**The chart provides you with the total Number of Rules available within the Application
- **Select Group**The chart provides you with a selection capability for the desired Group of rules
- **Select Subgroup**The chart provides you with a selection capability for the desired Subgroup of rules
- **Rules**

  The chart reports the list of rules available within the Application.

  The columns displayed in the chart are the following:

  – Rule Identifier

  – Rule Name
- **Conditions**

  The chart reports the list of conditions defined for each of the rules available within the Application.

  The columns displayed in the chart are the following:

- Rule Identifier
- Rule Condition Identifier
- Condition Columns
- Condition Statements

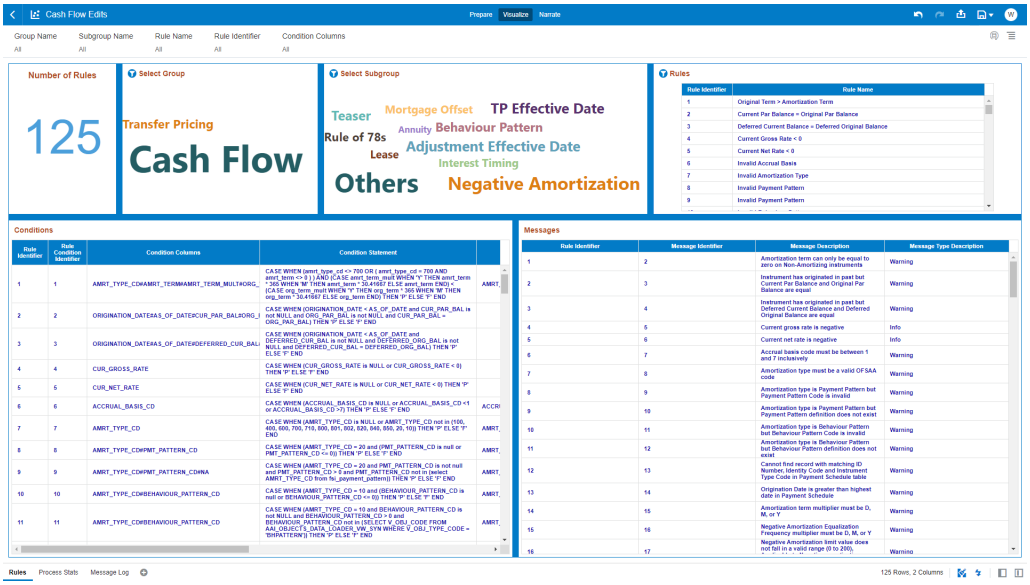
- **Messages**

  The chart reports the list of log messages defined for each of the rules available within the Application.

  The columns displayed in the chart are the following:

  - Rule Identifier
  - Message Identifier
  - Message Description
  - Message Type Description

Figure 6-8 “Rules” Report



6.1.4 Process Stats

The “Process Stats” Report provides a view of the available statistics related to the execution of the Cash Flow Edits processes. You can use the report to identify the number of errors and the aggregated details for the Cash Flow Edits executed out of the underlying Instrument table account data.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Cash Flow Edit messages.

The report displays the underlying data according to the following Chart’ logic:

- **Cashflow Edits found**

The chart reports the trend analysis of the Number of Errors for each Cash Flow Edit execution with respect to Processor Execution As of Date and the Message Type received during the executions.

The columns displayed in the chart are the following:

- Processor Execution As of Date (Day)
- Cashflow Edits Process Name
- Execution Run Identifier
- Message Type Description
- Number of Errors

- **Processing Time (in Mins)**
  The chart reports the trend analysis of the Processing Time for each Cash Flow Edit execution with respect to Processor Execution As of Date.

  The columns displayed in the chart are the following:

  - Processor Execution As of Date (Day)
  - Cashflow Edits Process Name
  - Execution Run Identifier
  - Processor Execution Time In Minutes

- **Number of Errors**
  The chart reports the trend analysis of the Number of Errors for each Cash Flow Edit execution with respect to Processor Execution As of Date.

  The columns displayed in the chart are the following:

  - Processor Execution As of Date (Day)
  - Cashflow Edits Process Name
  - Execution Run Identifier
  - Number of Errors

- **Number of Errors by Source Table Name**
  The chart reports the trend analysis of the Number of Errors for each Cash Flow Edit execution with respect to Processor Execution As of Date and the Source Table Name where the errors have been identified.

  The columns displayed in the chart are the following:

  - Processor Execution As of Date (Day)
  - Cashflow Edits Process Name
  - Execution Run Identifier
  - Source Table Name
  - Message Type Description
  - Number of Errors

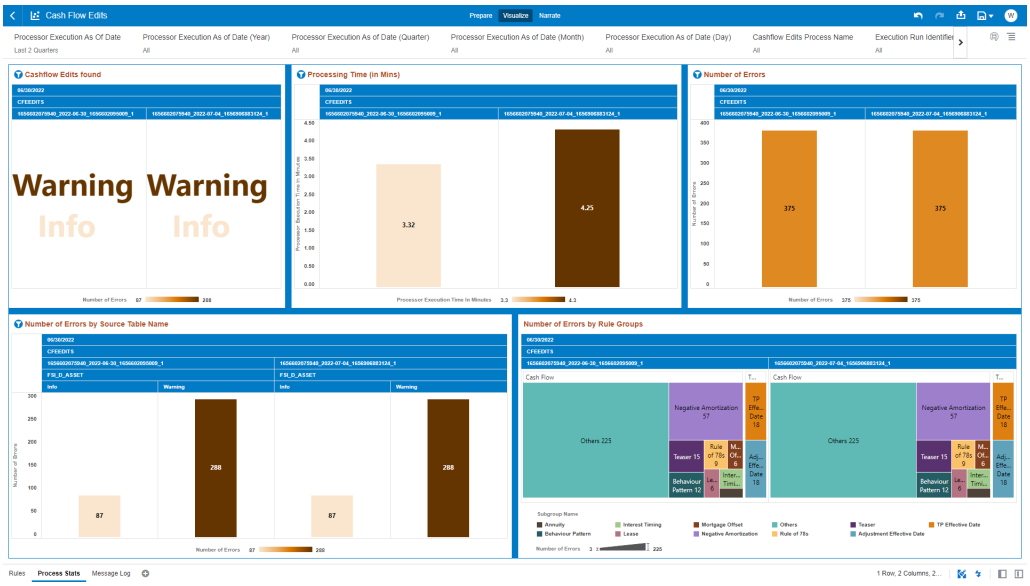
- **Number of Errors by Rule Groups**
  The chart reports the trend analysis of the Number of Errors for each Cash Flow Edit execution with respect to Processor Execution As of Date and the Rule Group/Subgroup.

  The columns displayed in the chart are the following:

  - Processor Execution As of Date (Day)

- Cashflow Edits Process Name
- Execution Run Identifier
- Group Name
- Subgroup Name
- Number of Errors

Figure 6-9 “Process Stats” Report



6.1.5 Message Log

The “Message Log” Report provides a view of the underlying Cash Flow Edits messages retrieved during the Cash Flow Edit Process execution, and the available granularity is at Customer Accounts level.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Cash Flow Edit messages.

The report displays the underlying data according to the following Chart’ logic:

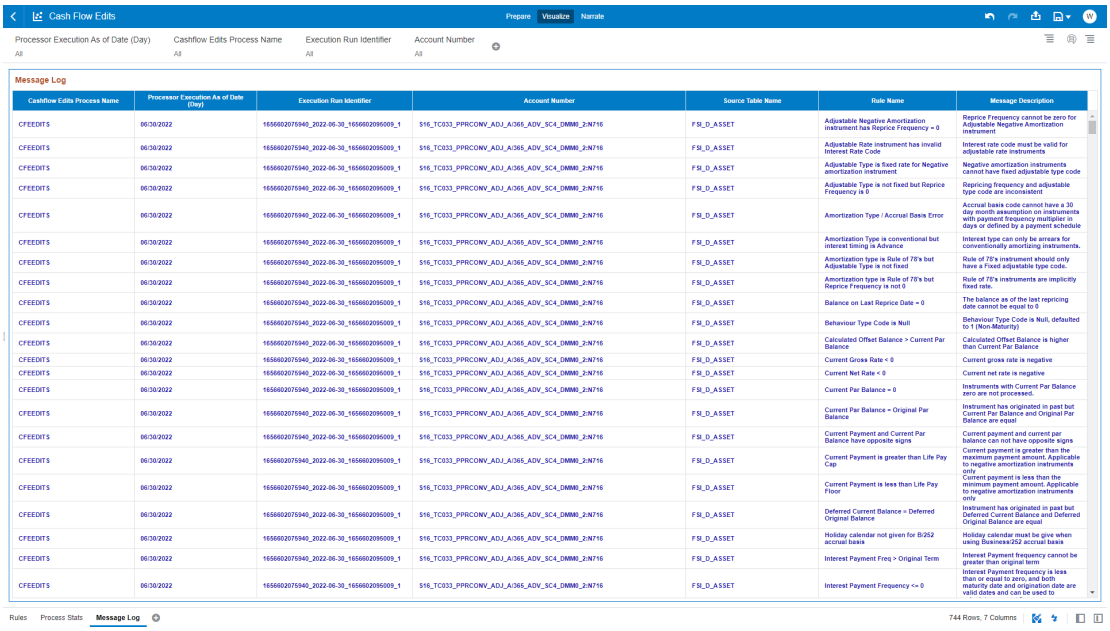
- Message Log

  The tabular report displays all the message details related to the execution of the Cash Flow Edit process, including information related to the Customer Account details.

  Following the granular elements available for this table chart:

  – "Cashflow Edits Process Name", "Processor Execution As of Date (Day)", "Execution Run Identifier", "Account Number", "Source Table Name", "Rule Name" and "Message Description".

Figure 6-10 “Message Log” Report



7

Processed Data Insights

To access the Processed Data Insights Reports, select **Analytics** from the LHS Menu, and then select **Processed Data Insights**.

7.1 Interest Rate Risk

Interest Rate Risk is the potential for losses that can be triggered by a move in the interest rates. If interest rates rise, for instance, the value of a bond or other fixed-income investment in the secondary market will decline.

The Interest Rate Risk dashboard is arranged as a set of reports catering to analysis of the following categories:

- Interest Rate Risk Gap
- Interest Rate Risk Runoff
- Interest Rate Rate Risk Rates and Term

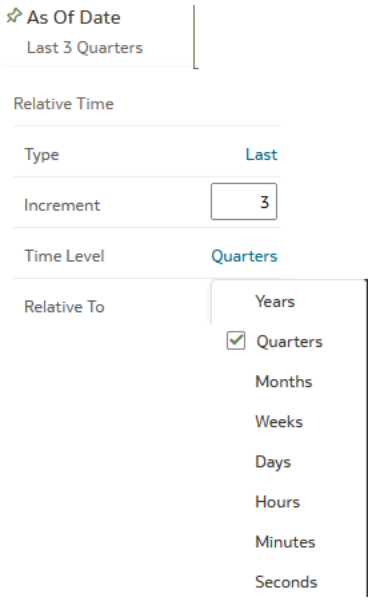
7.1.1 Common Filters

You can use a series of Report Prompts to filter the data according to Functional Key Attributes as described below:

Figure 7-1 Canvas Prompt Filters for Time Dimension

- **As of Date:** The Execution Period for the output results. You can use this filter to isolate a selected timeframe for the analysis. The following screenshot displays the possible options that this filter provides against the Time Dimension.

Figure 7-2 As of Date Selection



- Additional Filters for the **Time Dimension** as follows:
  - As of Date (Quarter)
  - As of Date (Month)
  - As of Date (Day)

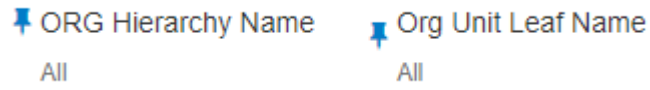
Figure 7-3 Canvas Prompt Filters for Interest Rate Risk Output Process execution data

- **Consolidation Flag:** You can use this filter to select a specific Consolidation Flag to be applied to the Interest Rate Risk Process Execution Data. The Default value of this filter is set to N.
- **Currency Code:** You can use this filter to select a specific Currency Name to be applied to the Interest Rate Risk Process Execution Data.
- **Bucket Name:** You can use this filter to select a specific Bucket Name to be applied to the Interest Rate Risk Process Execution Data. Bucket Name is a concatenation of Bucket number along with Bucket Start date and Bucket End Date.
- **Bucket Number:** You can use this filter to select a specific Bucket Number to be applied to the Interest Rate Risk Process Execution Data. Bucket Number is a range filter, the default range for this filter is ≤ 5.
- **Account Type Category:** You can use this filter to select a specific Account Type Category to be applied to the Interest Rate Risk Process Execution Data.

Figure 7-4 Canvas Prompt Filters for Legal Entity key processing dimension

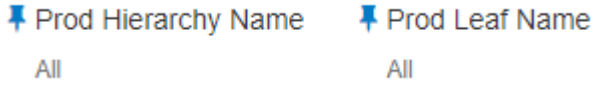
- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to anayse the reports.
- **Legal Entity Leaf Name:** From the selected Legal Entity hierarchy, you can use this filter to select the Legal Entity Member to view reports.

Figure 7-5 Canvas Prompt Filters for Org Unit key processing dimension



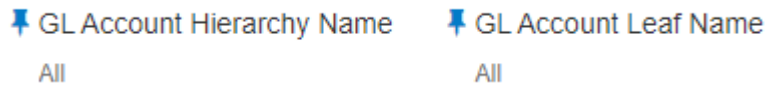
- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports.
- **Org Unit Leaf Name:** From the selected Organization Unit hierarchy, you can use this filter to select the Organization Unit Member to view reports.

Figure 7-6 Canvas Prompt Filters for Product key processing dimension



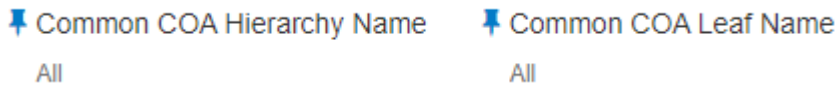
- **Prod Hierarchy Name:** Select the Product hierarchy that you want to use to analyze the reports.
- **Prod Leaf Name:** From the selected Product hierarchy, you can use this filter to select the Product Member to view reports.

Figure 7-7 Canvas Prompt Filters for GL Account key processing dimension



- **GL Account Hierarchy Name:** Select the General Ledger (GL) hierarchy that you want to use to analyze the reports.
- **GL Account Leaf Name:** From the selected GL hierarchy, you can use this filter to select the GL Member to view reports.

Figure 7-8 Canvas Prompt Filters for Common COA key processing dimension



- **Common COA Hierarchy Name:** Select the Common Chart of Accounts (COA) hierarchy that you want to use to analyze the reports.
- **Common COA Leaf Name:** From the selected COA hierarchy, you can use this filter to select the Common COA Member to view reports.

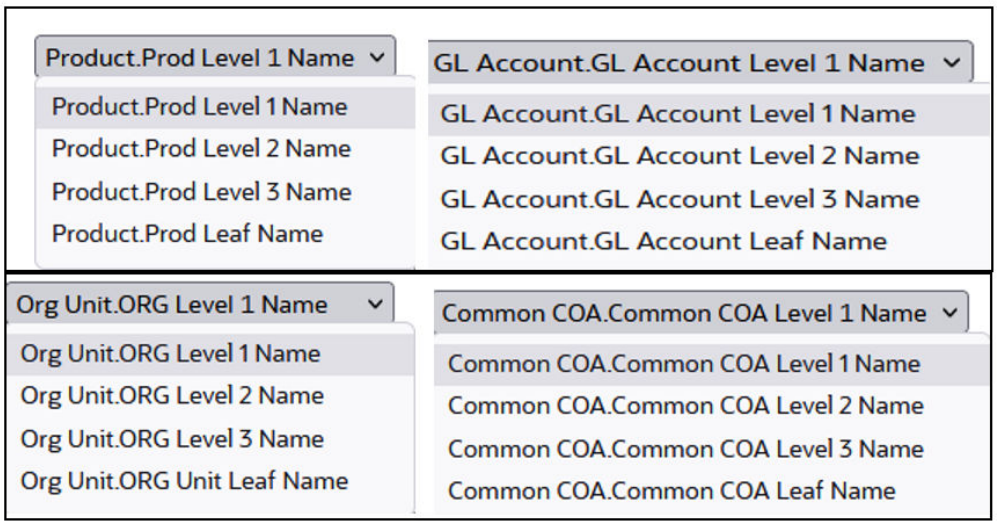
7.1.2 Report Hierarchies

The Report provides you with the roll-up and drill down capability, leveraging the available levels for the following Hierarchies:

- Product Hierarchy
- GL Account Hierarchy
- Organization Unit Entity Hierarchy
- Common COA Hierarchy

Following screenshot displays the available selections for the aforementioned hierarchies.

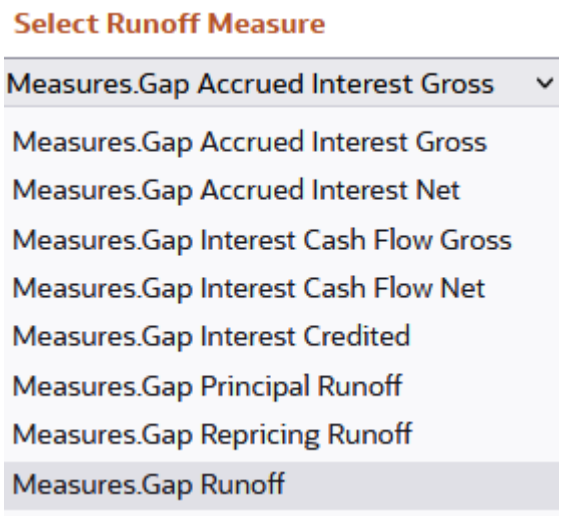
Figure 7-9 Cashflow Output key processing dimension hierarchies



7.1.3 In canvas Variable Prompts

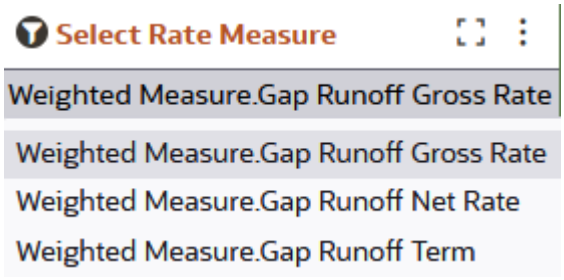
- **Select Runoff Measurement:** This is the variable prompt to select the desired Runoff measurement to be applied to the “Interest Rate Risk Runoff” report canvas charts.
  The following elements are available for selection:
  - “Gap Accrued Interest Gross”, ”Gap Accrued Interest Net”, ”Gap Interest Cash Flow Gross”, “Gap Interest Cash Flow Net”, ”Gap Interest Credited”, ”Gap Principal Runoff”, “Gap Repricing Runoff”, “Gap Runoff”.

Figure 7-10 Select Runoff measurement list



- **Select Rate & Term Measurement:** This is the variable prompt to select the desired Rate measurement to be applied to the “Interest Rate Rate Risk Rates & Term” report canvas charts.
  The following elements are available for selection:
  - “Gap Runoff Gross Rate”, “Gap Runoff Net Rate”, “Gap Runoff Term”.

Figure 7-11 Select Rate andTerm measurement list



7.1.4 Interest Rate Risk Gap

The “Interest Rate Risk Gap” report is a statement of Risk Sensitive Assets, Risk Sensitive Liabilities and difference between the two.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Interest Rate Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Interest Rate Risk Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Select Execution Run Identifier**
  The List Box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Interest Rate Risk Output processes. This filter is dependent on

the values selected in the Process Name filter. This is a Single select filter, without any selection the reports will not fetch any meaningful results.

- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Net Gap Runoff**
  The chart reports the analysis of the Net Gap Runoff Value depending on the Account type Category processed for each Bucket with respect to As of Date and Dynamic Start Date.

  The columns displayed in the chart are the following:

  - Currency Code
  - Bucket Name
  - As Of Date (Day)
  - Account Type Category
  - Risk Sensitive Asset
  - Risk Sensitive Liability
  - Net Gap
  - Cumulative Net Gap
- **Net Repricing Gap Runoff**
  The chart reports the analysis of the Net Repricing Gap Runoff Value depending on the Account type Category processed for each Bucket with respect to As of Date and Dynamic Start Date.

  The columns displayed in the chart are the following:

  - Currency Code
  - Bucket Name
  - As Of Date (Day)
  - Account Type Category
  - Repriced Asset
  - Repriced Liability
  - Net Gap Repricing Runoff
  - Cumulative Net Gap Repricing Runoff
- **Net Principal Gap Runoff**

The chart reports the analysis of the Net Principal Gap Runoff Value depending on the Account type Category processed for each Bucket with respect to As of Date and Dynamic Start Date.

The columns displayed in the chart are the following:

- Currency Code
- Bucket Name
- As Of Date (Day)
- Account Type Category
- Risk Sensitive Asset (Principal)
- Risk Sensitive Liability (Principal)
- Net Gap Principal Runoff
- Cumulative Net Gap Principal Runoff

Figure 7-12 Interest Rate Risk GAP Report

7.1.5 Interest Rate Risk Runoff

The “Interest Rate Risk Runoff” Report provides insight into the amount of assets and liability getting repriced in each time bucket. While fixed rate instruments runoff as per contractual maturity, adjustable rate instruments are assumed to runoff on the Next Reprice Date.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Interest Rate Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Interest Rate Risk Output processes.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter.
- **Select Runoff Measure**
  The chart provides you with a selection capability on the desired Interest Rate Risk Runoff measurement.
- **Select Org Unit Hierarchy**
  The chart provides you with a selection capability for the desired Org Unit Hierarchical level.
- **Select Product Hierarchy**
  The chart provides you with a selection capability for the desired Product Hierarchical level.
- **Select GL Account Hierarchy**
  The chart provides you with a selection capability for the desired GL Account Hierarchical level.
- **Select COA Hierarchy**
  The chart provides you with a selection capability for the desired Common COA Hierarchical level.
- **Selected Runoff Measure by Product**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by Product for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Product Hierarchy
  - Runoff Measure

- **Selected Runoff Measure by Org Unit**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by Org Unit for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Org Unit Hierarchy
  - Runoff Measure

- **Selected Runoff Measure by GL Account**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by GL Account for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

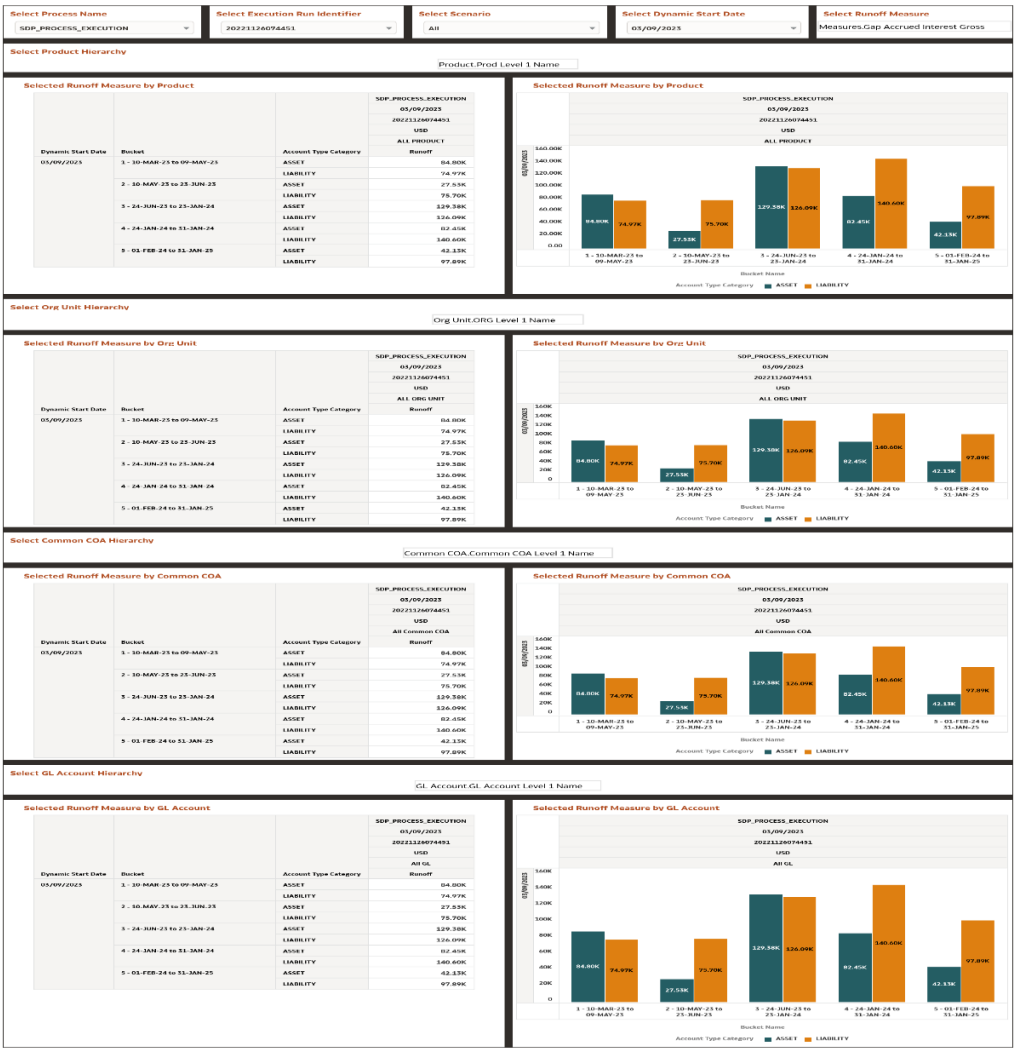
  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - GL Account Hierarchy
  - Runoff Measure

- **Selected Runoff Measure by Common COA**
  The chart reports the generated Interest Rate Risk Output Runoff Measure by Product for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

The columns displayed in the chart are the following:

- Dynamic Start Date
- Bucket Name
- Account Type Category
- Process Name
- As of Date (Day)
- Execution Run Identifier
- Currency Code
- Common COA Hierarchy
- Runoff Measure

Figure 7-13 Interest Rate Risk Runoff Report



7.1.6 Interest Rate Risk Rates & Term

The “Interest Rate Risk Runoff” Report shows interest rate and term related measures that get calculated as part of Interest Rate Risk process.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Interest Rate Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Interest Rate Risk Output processes.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter.
- **Select Runoff Measure**
  The chart provides you with a selection capability on the desired Interest Rate Risk Runoff measurement.
- **Select Org Unit Hierarchy**
  The chart provides you with a selection capability for the desired Org Unit Hierarchical level.
- **Select Product Hierarchy**
  The chart provides you with a selection capability for the desired Product Hierarchical level.
- **Select GL Account Hierarchy**
  The chart provides you with a selection capability for the desired GL Account Hierarchical level.
- **Select COA Hierarchy**
  The chart provides you with a selection capability for the desired Common COA Hierarchical level.
- **Selected Rate Measure by Product**
  The table and chart reports the generated Interest Rate Risk output Rate Measure by Product for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  – Dynamic Start Date
  – Bucket Name
  – Account Type Category

  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Product Hierarchy
  - Rate Measure

- **Selected Rate Measure by Org Unit**
  The table and chart reports the generated Interest Rate Risk output Rate Measure by Org Unit for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Org Unit Hierarchy
  - Rate Measure

- **Selected Rate Measure by GL Account**
  The table and chart reports the generated Interest Rate Risk output Rate Measure by GL Account for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - GL Account Hierarchy
  - Rate Measure

- **Selected Rate Measure by Common COA**
  The chart reports the generated Interest Rate Risk output Rate Measure by Product for each Interest Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date

- Bucket Name
- Account Type Category
- Process Name
- As of Date (Day)
- Execution Run Identifier
- Currency Code
- Common COA Hierarchy
- Rate Measure

Figure 7-14 Interest Rate Risk Rates and Term Report

7.2 Liquidity Rate Risk

Liquidity risk is defined as the risk of incurring losses resulting from the inability to meet payment obligations in a timely manner when they become due or from being unable to do so at a sustainable cost.

The Liquidity Rate Risk dashboard is arranged as a set of reports catering to analysis of the following categories:

- Liquidity Rate Risk Gap
- Liquidity Rate Risk Runoff
- Liquidity Rate Risk Rates & Term

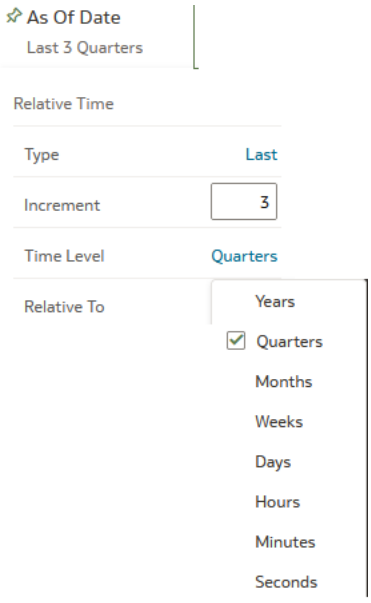
7.2.1 Common filters

You can use a series of Report Prompts to filter the data according to Functional Key Attributes as described below:

Figure 7-15 Canvas Prompt Filters for Time Dimension

- **As of Date:** The Execution Period for the output results. You can use this filter to isolate a selected timeframe for the analysis. The following screenshot displays the possible options that this filter provides against the Time Dimension.

Figure 7-16 As of Date Selection



- Additional Filters for the Time Dimension as follows:
  - As of Date (Quarter)
  - As of Date (Month)
  - As of Date (Day)

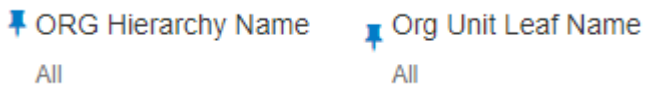
Figure 7-17 Canvas Prompt Filters for Liquidity Rate Risk Output Process execution data

- **Consolidation Flag:** You can use this filter to select a specific Consolidation Flag Name to be applied to the Liquidity Rate Risk Process execution data. The Default value of this filter is set to N.
- **Currency Code:** You can use this filter to select a specific Currency Name to be applied to the Liquidity Rate Risk Process execution data.
- **Bucket Name:** You can use this filter to select a specific Bucket Name to be applied to the Liquidity Rate Risk Process execution data. Bucket Name is a concatenation of Bucket number along with Bucket Start date and Bucket End date.
- **Bucket Number:** You can use this filter to select a specific Bucket Number to be applied to the Liquidity Rate Risk Process execution data. Bucket Number is a range filter, the default range for this filter is ≤ 5.
- **Account Type Category:** You can use this filter to select a specific Account Type Category to be applied to the Liquidity Rate Risk Process execution data.

Figure 7-18 Canvas Prompt Filters for Legal Entity key processing dimension

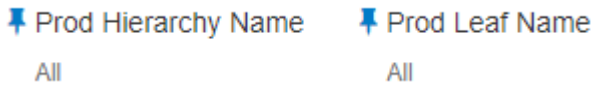
- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyze the reports.
- **Legal Entity Leaf Name:** From the selected Legal Entity hierarchy, you can use this filter to select the Legal Entity Member to view reports.

Figure 7-19 Canvas Prompt Filters for Org Unit key processing dimension



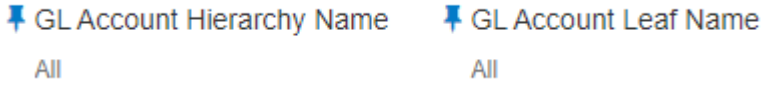
- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports.
- **Org Unit Leaf Name:** From the selected Organization Unit hierarchy, you can use this filter to select the Organization Unit Member to view reports.

Figure 7-20 Canvas Prompt Filters for Product key processing dimension



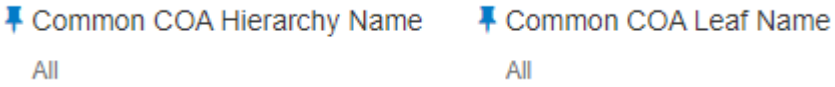
- **Prod Hierarchy Name:** Select the Product hierarchy that you want to use to analyze the reports.
- **Prod Leaf Name:** From the selected Product hierarchy, you can use this filter to select the Product Member to view reports.

Figure 7-21 Canvas Prompt Filters for GL Account key processing dimension



- **GL Account Hierarchy Name:** Select the General Ledger (GL) hierarchy that you want to use to analyze the reports.
- **GL Account Leaf Name:** From the selected GL hierarchy, you can use this filter to select the GL Member to view reports.

Figure 7-22 Canvas Prompt Filters for Common COA key processing dimension



- **Common COA Hierarchy Name:** Select the Common Chart of Accounts (COA) hierarchy that you want to use to analyze the reports.
- **Common COA Leaf Name:** From the selected COA hierarchy, you can use this filter to select the Common COA Member to view reports.

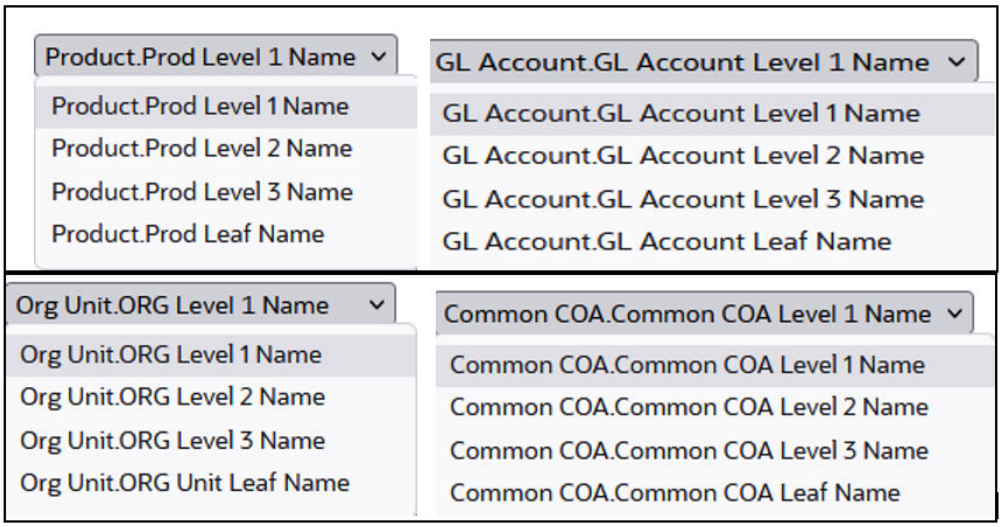
7.2.2 Report Hierarchies

The Report provides you with the roll-up and drill down capability on the Liquidity Rate Risk Output Process execution data, leveraging the available levels for the following Hierarchies:

- Product Hierarchy
- GL Account Hierarchy
- Org Unit Entity Hierarchy
- Common COA Hierarchy

Following screenshot displays the available selections for the aforementioned hierarchies.

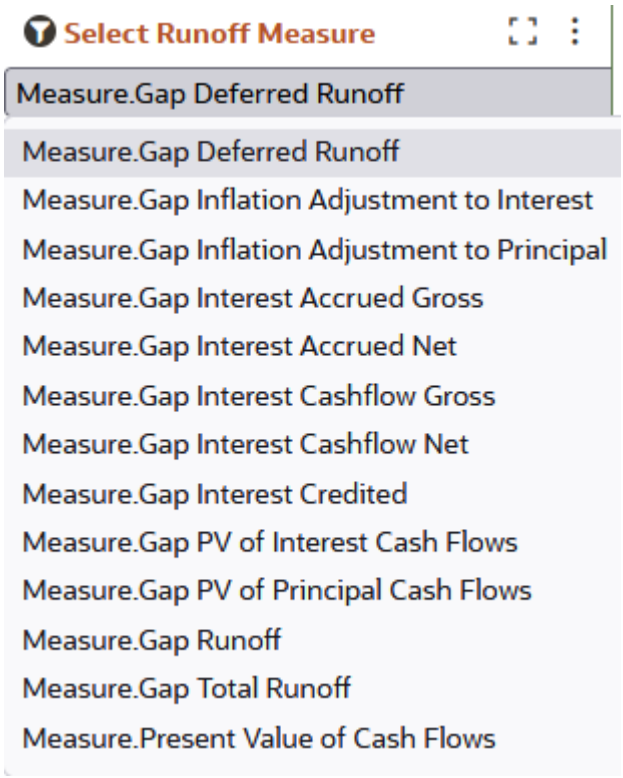
Figure 7-23 Liquidity Rate Risk Output key processing dimension hierarchies



7.2.3 In canvas Variable Prompts

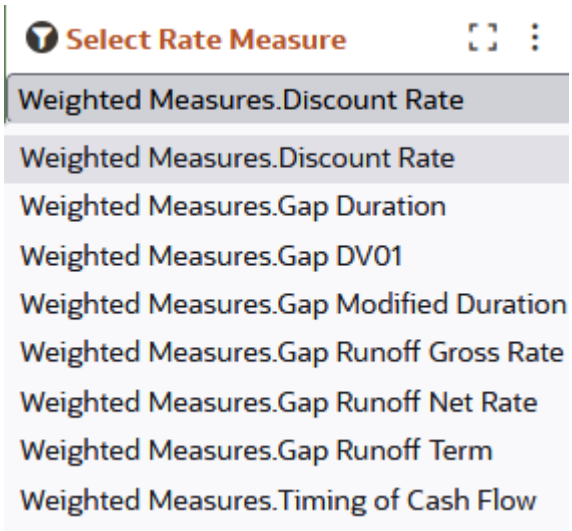
- **Select Runoff measurement:** This is the variable prompt to select the desired Runoff Measurement to be applied to the “Liquidity Rate Risk Runoff” Report canvas charts.
  The following elements are available for selection:
  - “Gap Deferred Runoff”, “Gap Inflation Adjustment to Interest”, “Gap Inflation Adjustment to Principal”, “Gap Interest Accrued Gross”, “Gap Interest Accrued Net”, “Gap Interest Cashflow Gross”, “Gap Interest Cashflow Net”, “Gap Interest Credited”, “Gap PV of Interest Cash Flows”, “Gap PV of Principapl Cash Flows”, “Gap Runoff”, “Gap Total Runoff”, “Present Value of Cash Flows”.

Figure 7-24 Select Runoff measurement list



- **Select Rate & Term measurement:** This is the variable prompt to select the desired Rate measurement to be applied to the “Liquidity Rate Rate Risk Rates & Term” Report canvas charts.
  The following elements are available for selection:
  - “Discount Rate”, “Gap Duration”, “Gap Dv01”, “Gap Modified Duration”, “Gap Runoff Gross Rate”, “Gap Runoff Net Rate”, “Gap Runoff Term”, “Timing of Cash Flow”.

Figure 7-25 Select Rate and Term measurement list



7.2.4 Liquidity Rate Risk Gap

The “Liquidity Rate Risk Gap” Report is a statement of mismatch between inflows and outflows in each time bucket .

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Liquidity Rate Risk Output results.

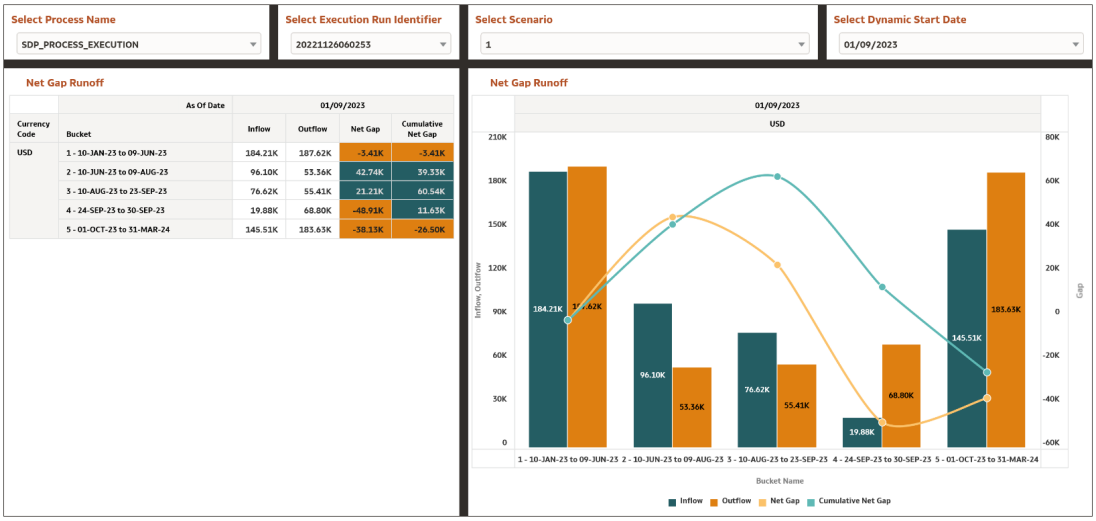
The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Liquidity Rate Risk Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name filter. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter. This is a Single select filter, without any selection the reports will not fetch any meaningful results.
- **Net Gap Runoff**
  The chart reports the analysis of the Net Gap Runoff Value depending on the Account type Category processed for each Bucket with respect to As of Date and Dynamic Start Date.

  The columns displayed in the chart are the following:

  – Currency Code
  – Bucket Name
  – As Of Date (Day)
  – Account Type Category
  – Inflow
  – Outflow
  – Net Gap
  – Cumulative Net Gap

Figure 7-26 Liquidity Rate Risk GAP Report



Currency Code	As Of Date / Bucket	01/09/2023 Inflow	Outflow	Net Gap	Cumulative Net Gap
USD	1 - 10-JAN-23 to 09-JUN-23	184.21K	187.62K	-3.41K	-3.41K
	2 - 10-JUN-23 to 09-AUG-23	96.10K	53.36K	42.74K	39.33K
	3 - 10-AUG-23 to 23-SEP-23	76.62K	55.41K	21.21K	60.54K
	4 - 24-SEP-23 to 30-SEP-23	19.88K	68.80K	-48.91K	11.63K
	5 - 01-OCT-23 to 31-MAR-24	145.51K	183.63K	-38.13K	-26.50K

7.2.5 Liquidity Rate Risk Runoff

The “Liquidity Rate Risk Runoff” Report provides insight into the various kinds of projected runoff that are expected from the balance sheet.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Liquidity Rate Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Liquidity Rate Risk Output processes.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter.
- **Select Runoff Measure**
  The chart provides you with a selection capability on the desired Liquidity Rate Risk Runoff measurement.
- **Select Org Unit Hierarchy**
  The chart provides you with a selection capability for the desired Org Unit Hierarchical level.
- **Select Product Hierarchy**

The chart provides you with a selection capability for the desired Product Hierarchical level.

- **Select GL Account Hierarchy**
  The chart provides you with a selection capability for the desired GL Account Hierarchical level.
- **Select COA Hierarchy**
  The chart provides you with a selection capability for the desired Common COA Hierarchical level.
- **Selected Runoff Measure by Product**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by Product for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Product Hierarchy
  - Runoff Measure
- **Selected Runoff Measure by Org Unit**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by Org Unit for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Org Unit Hierarchy
  - Runoff Measure
- **Selected Runoff Measure by GL Account**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by GL Account for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date

  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - GL Account Hierarchy
  - Runoff Measure

- **Selected Runoff Measure by Common COA**
  The chart reports the generated Interest Rate Risk output Runoff Measure by Product for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Common COA Hierarchy
  - Runoff Measure

Figure 7-27 Liquidity Rate Risk Runoff Report

7.2.6 Liquidity Rate Risk Rates & Term

The “Liquidity Rate Risk Runoff” Report shows interest rate and term related measures that get calculated as part of Liquidity Risk process.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Liquidity Rate Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Liquidity Rate Risk Output processes.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Liquidity Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter.
- **Select Runoff Measure**
  The chart provides you with a selection capability on the desired Liquidity Rate Risk Runoff measurement.
- **Select Org Unit Hierarchy**
  The chart provides you with a selection capability for the desired Org Unit Hierarchical level.
- **Select Product Hierarchy**
  The chart provides you with a selection capability for the desired Product Hierarchical level.
- **Select GL Account Hierarchy**
  The chart provides you with a selection capability for the desired GL Account Hierarchical level.
- **Select COA Hierarchy**
  The chart provides you with a selection capability for the desired Common COA Hierarchical level.
- **Selected Rate Measure by Product**
  The table and chart reports the generated Liquidity Rate Risk output Rate Measure by Product for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  – Dynamic Start Date
  – Bucket Name
  – Account Type Category

  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Product Hierarchy
  - Rate Measure

- **Selected Rate Measure by Org Unit**
  The table and chart reports the generated Liquidity Rate Risk output Rate Measure by Org Unit for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Org Unit Hierarchy
  - Rate Measure

- **Selected Rate Measure by GL Account**
  The table and chart reports the generated Liquidity Rate Risk output Rate Measure by GL Account for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date
  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - GL Account Hierarchy
  - Rate Measure

- **Selected Rate Measure by Common COA**
  The chart reports the generated Liquidity Rate Risk output Rate Measure by Product for each Liquidity Rate Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Dynamic Start Date

- Bucket Name
- Account Type Category
- Process Name
- As of Date (Day)
- Execution Run Identifier
- Currency Code
- Common COA Hierarchy
- Runoff Measure

Figure 7-28 Runoff by KPDs Report

7.3 Financial Results

The Financial Results dashboard presents the projected income and expense statement.

The Financial Result is arranged as a set of reports catering to analysis of the following categories:

- Financial Risk Runoff
- Financial Risk Rates & Term

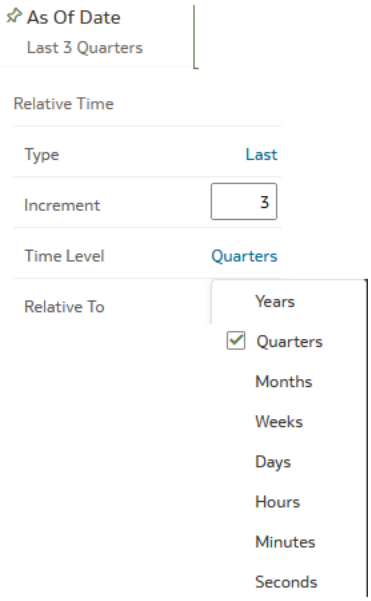
7.3.1 Common filters

You can use a series of Report Prompts to filter the data according to Functional Key Attributes as described below:

Figure 7-29 Canvas Prompt Filters for Time Dimension

- **As of Date:** The Execution Period for the output results. You can use this filter to isolate a selected timeframe for the analysis. The following screenshot displays the possible options that this filter provides against the Time Dimension.

Figure 7-30 As of Date Selection



- Additional Filters for the Time Dimension as follows:
  - As of Date (Quarter)

- As of Date (Month)
- As of Date (Day)

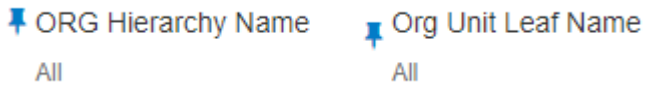
Figure 7-31 Canvas Prompt Filters for Liquidity Rate Risk Output Process execution data

- **Consolidation Flag:** You can use this filter to select a specific Consolidation Flag Name to be applied to the Financial Risk Process execution data. The Default value of this filter is set to N.
- **Currency Code:** You can use this filter to select a specific Currency Name to be applied to the Financial Risk Process execution data.
- **Bucket Name:** You can use this filter to select a specific Bucket Name to be applied to the Financial Risk Process execution data. Bucket Name is a concatenation of Bucket number along with Bucket Start date and Bucket End date.
- **Bucket Number:** You can use this filter to select a specific Bucket Number to be applied to the Financial Risk Process execution data. Bucket Number is a range filter, the default range for this filter is ≤ 5.
- **Account Type Category:** You can use this filter to select a specific Account Type Category to be applied to the Financial Risk Process execution data.

Figure 7-32 Canvas Prompt Filters for Legal Entity key processing dimension

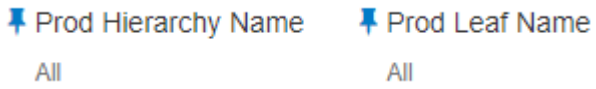
- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyze the reports.
- **Legal Entity Leaf Name:** From the selected Legal Entity hierarchy, you can use this filter to select the Legal Entity Member to view reports.

Figure 7-33 Canvas Prompt Filters for Org Unit key processing dimension



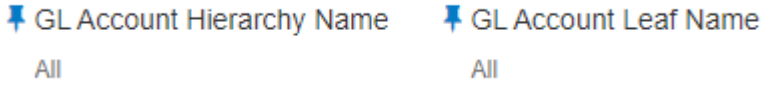
- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports.
- **Org Unit Leaf Name:** From the selected Organization Unit hierarchy, you can use this filter to select the Organization Unit Member to view reports.

Figure 7-34 Canvas Prompt Filters for Product key processing dimension



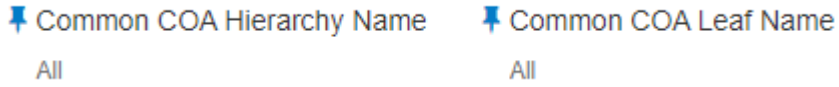
- **Prod Hierarchy Name:** Select the Product hierarchy that you want to use to analyze the reports.
- **Prod Leaf Name:** From the selected Product hierarchy, you can use this filter to select the Product Member to view reports.

Figure 7-35 Canvas Prompt Filters for GL Account key processing dimension



- **GL Account Hierarchy Name:** Select the General Ledger (GL) hierarchy that you want to use to analyze the reports.
- **GL Account Leaf Name:** From the selected GL hierarchy, you can use this filter to select the GL Member to view reports.

Figure 7-36 Canvas Prompt Filters for Common COA key processing dimension



- **Common COA Hierarchy Name:** Select the Common Chart of Accounts (COA) hierarchy that you want to use to analyze the reports.
- **Common COA Leaf Name:** From the selected COA hierarchy, you can use this filter to select the Common COA Member to view reports.

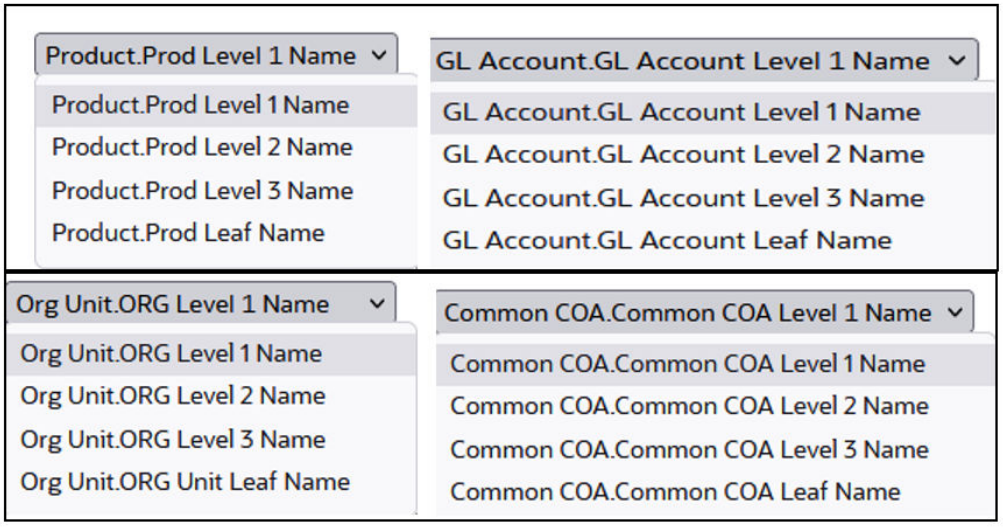
7.3.2 Report Hierarchies

The Report provides you with the roll-up and drill down capability on the Financial Risk Output Process execution data, leveraging the available levels for the following Hierarchies:

- Product Hierarchy
- GL Account Hierarchy
- Org Unit Entity Hierarchy
- Common COA Hierarchy

Following screenshot displays the available selections for the aforementioned hierarchies.

Figure 7-37 Financial Risk Output key processing dimension hierarchies



7.3.3 In canvas Variable Prompts

- **Select Runoff measurement:** This is the variable prompt to select the desired Runoff measurement to be applied to the “Financial Risk Runoff” Report canvas charts.
  The following elements are available for selection:
  - "Accrued Interest (Without Offset)","Accrued Interest Net (Without Offset)","Accumulated Devolvement Amount","Accumulated Interest CF Gross","Accumulated Interest CF Net","Accumulated Translation Amount","Deferred Runoff","Devolvement Runoff","Inflation Adjustment to Interest","Inflation Adjustment to Principal","Interest Accrued","Interest Accrued Gross","Interest Cash Flow","Interest Cash Flow (Without Offset)","Interest Cash Flow Gross","Interest Credited","Interest Gross (Without Offset)","Life Cap Balance","Life Cap Effect - Amount","Market Value","Maturity Runoff - Negative","Maturity Runoff - Positive","MOA Prepay Runoff","Neg-Am Balance","Non Interest Expenses","Non Interest Income","Non Maturity - Core Runoff","Non Maturity - Volatile Runoff","Non Performing Asset Runoff","Option Exercise Gain/ Loss","Option Exercise Market Value","Payment Runoff - Negative","Payment Runoff - Positive","Period Cap Balance","Period Cap Effect - Amount","Prepay Runoff - Negative","Prepay Runoff - Positive","Present Value of Interest Cash Flows","Present Value of Principal Cash Flows","Realized Currency Gain/ Loss (Principal)","Realized Currency Gain/Loss (Interest - Gross)","Realized Currency Gain/Loss (Interest - Net)","Recovery Runoff","Tease Balance","Tease Effect - Amount","Total Call Runoff Amount","Total Currency Gain/ Loss (Principal)","Total Put Runoff Amount","Total Runoff - Negative","Total Runoff - Positive","Writeoff Negative","Writeoff Positive".
- **Select Rate & Term measurement:** This is the variable prompt to select the desired Rate measurement to be applied to the “Financial Risk Rates & Term” report canvas charts.
  The following elements are available for selection:

- "After Repricing Gross Rate","After Repricing Net Rate","Average Gross Rate","Average Net Rate","Before Repricing Gross Rate","Before Repricing Net Rate","Beginning Gross Rate","Beginning Net Rate","Discount Rate IS","Dollar Duration","Ending Gross Rate","Ending Net Rate","Fully Indexed Gross Rate","Fully Indexed Net Rate","Life Cap Effect - Rate","Modified Duration","Option Exercise Rate","Period Cap Effect - Rate","Prepay Runoff Gross Rate","Prepay Runoff Net Rate","Strike Rate - Rate Based Approach","Tease Effect - Rate","Timing of Call Runoff","Timing of Devolvement Runoff","Timing of Maturity Runoff - Negative","Timing of Maturity Runoff - Positive","Timing of MOA Prepay Runoff","Timing of Non Maturity - Core Runoff","Timing of Non Maturity - Volatile Runoff","Timing of Non Performing Asset Runoff","Timing of Payment Runoff - Negative","Timing of Payment Runoff - Positive","Timing of Prepay Runoff - Negative","Timing of Prepay Runoff - Positive","Timing of Put Runoff","Timing of Recovery Runoff","Timing of Total Runoff - Negative","Timing of Total Runoff - Positive","Timing of Writeoff Negative","Timing of Writeoff Positive","Total Runoff Gross Rate","Total Runoff Net Rate","WARM".

7.3.4 Financial Risk Runoff

The “Financial Risk Runoff” Report is used to analyze the balances, runoff amounts, interest and related measures by time bucket.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Financial Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Risk Output processes.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Financial Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Financial Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter.
- **Select Runoff Measure**
  The chart provides you with a selection capability on the desired Financial Risk Runoff measurement.
- **Select Org Unit Hierarchy**
  The chart provides you with a selection capability for the desired Org Unit Hierarchical level.
- **Select Product Hierarchy**
  The chart provides you with a selection capability for the desired Product Hierarchical level.
- **Select GL Account Hierarchy**

The chart provides you with a selection capability for the desired GL Account Hierarchical level.

- **Select COA Hierarchy**
  The chart provides you with a selection capability for the desired Common COA Hierarchical level.
- **Selected Runoff Measure by Product**
  The table and chart reports the generated Interest Rate Risk output Runoff Measure by Product for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  – Bucket Name
  – Account Type Category
  – Process Name
  – As of Date (Day)
  – Execution Run Identifier
  – Currency Code
  – Product Hierarchy
  – Runoff Measure
- **Selected Runoff Measure by Org Unit**
  The table and chart reports the generated Financial Risk output Runoff Measure by Org Unit for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  – Bucket Name
  – Account Type Category
  – Process Name
  – As of Date (Day)
  – Execution Run Identifier
  – Currency Code
  – Org Unit Hierarchy
  – Runoff Measure
- **Selected Runoff Measure by GL Account**

  The table and chart reports the generated Financial Risk output Runoff Measure by GL Account for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  – Bucket Name
  – Account Type Category
  – Process Name
  – As of Date (Day)
  – Execution Run Identifier

- Currency Code
- GL Account Hierarchy
- Runoff Measure

- **Selected Runoff Measure by Common COA**

  The chart reports the generated Financial Risk output Runoff Measure by Product for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Common COA Hierarchy
  - Runoff Measure

Figure 7-38 Financial Risk Runoff Report

7.3.5 Financial Risk Rates & Term

The “Financial Risk Rates & Term” Report provides an analysis of interest rates and term measure corresponding to each bucket.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Financial Risk Output results.

The report displays the underlying data according to the following Chart’ logic:

- **Select Process Name**
  The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Risk Output processes.
- **Select Execution Run Identifier**
  The List box filter provides you with a selection capability on the desired Execution Run Identifier utilized by the Financial Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- **Select Scenario**
  The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier filter.
- **Select Dynamic Start Date**
  The List box filter provides you with a selection capability on the desired Dynamic Start Date utilized by the Financial Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Run Identifier, and Scenario filter.
- **Select Rates Measure**
  The chart provides you with a selection capability on the desired Financial Risk Runoff measurement.
- **Select Org Unit Hierarchy**
  The chart provides you with a selection capability for the desired Org Unit Hierarchical level.
- **Select Product Hierarchy**
  The chart provides you with a selection capability for the desired Product Hierarchical level.
- **Select GL Account Hierarchy**
  The chart provides you with a selection capability for the desired GL Account Hierarchical level.
- **Select COA Hierarchy**
  The chart provides you with a selection capability for the desired Common COA Hierarchical level.
- **Selected Rate Measure by Product**
  The table and chart reports the generated Liquidity Rate Risk output Rate Measure by Product for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  – Bucket Name
  – Account Type Category
  – Process Name

  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Product Hierarchy
  - Rate Measure

- **Selected Rate Measure by Org Unit**
  The table and chart reports the generated Liquidity Rate Risk output Rate Measure by Org Unit for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - Org Unit Hierarchy
  - Rate Measure

- **Selected Rate Measure by GL Account**

  The table and chart reports the generated Liquidity Rate Risk output Rate Measure by GL Account for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Bucket Name
  - Account Type Category
  - Process Name
  - As of Date (Day)
  - Execution Run Identifier
  - Currency Code
  - GL Account Hierarchy
  - Rate Measure

- **Selected Rate Measure by Common COA**

  The chart reports the generated Liquidity Rate Risk output Rate Measure by Product for each Financial Risk Output execution with respect to As of Date and Bucket Name.

  The columns displayed in the chart are the following:

  - Bucket Name
  - Account Type Category
  - Process Name

- As of Date (Day)
- Execution Run Identifier
- Currency Code
- Common COA Hierarchy
- Rate Measure

Figure 7-39 Financial Risk Rates and Term Report