Oracle Financial Services Asset Liability Management Cloud User Guide



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ORACLE

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8 Technical Documents

1 About This Content

This guide provides information on the Oracle Financial Services Asset Liability Management Cloud Service (OFS ALMCS).

Audience

This guide is intended for the users of Oracle Financial Services Asset Liability Management Cloud Service (OFS ALMCS).

Documentation Accessibility

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Related Resources

See these Oracle resources:

- What's New in Your Update
- Oracle Financial Services Profitability and Balance Sheet Management Cloud Service
- Oracle Financial Services Asset Liability Management Cloud Service
- Licensing Information User Manual
- Public APIs for Profitability and Balance Sheet Management Cloud Service
- Data Security Management Guide

Conventions

The following text conventions are used in this document.

Table 1-1 Conventions

Convention	Meaning		
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.		
italic	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.		
monospace	Monospace type indicates commands within a paragraph, URLs, code in examples, text that appears on the screen, or text that you enter.		



2 Revision History

Release and Version Number	Revision Date	Change Log
R 24A,.P1 (24.04.03)	May 2024	Documented the following: Technical enhancement to MDBSS For more information, see Learn
		What's New in Your Update
R 24A	April 2024	 Documented the following: Managed Rates Conditional Assumption for Prepayment Rule Rollover Method for new business forecasting Transaction Strategies New Data Visualization Reports For more information, see Learn What's New in Your Update
R 24.01.01	January 2024	 Documented the following: Currency and Account Type are no longer available for selection in output dimension of Static Deterministic Process. They are always used to aggregate results. See Create Static Deterministic Process

Table 2-1 Document Control



3 Getting Started

This section includes the following topics:

- Get Started with Cloud Service: Oracle Cloud is the industry's broadest and most integrated cloud provider, with deployment options ranging from the public cloud to your data center. Oracle Cloud offers best-in-class services across Software as a Service (SaaS), Platform as a Service (PaaS), and Infrastructure as a Service (IaaS).
- Get Started with Asset Liability Management Cloud Service: Oracle Financial Services Asset Liability Management Cloud Service(OFS ALMCS), helps financial services institutions measure and monitor Interest Rate Risk, Liquidity Risk, and Foreign Currency Risk. This solution measures and models every loan, deposit, investment, and portfolio individually, using both deterministic and stochastic methods. OFS ALM is a nextgeneration solution fully integrated with Oracle's Financial Services Analytical Applications and shares a common account level relational data model.
- Introduction to Admin Console: Use the Admin Console to perform System Configuration and Identity Management. It is a single point of access to manage identity functions and view administrative features such as Metering, Audit Trail Report and other miscellaneous configuration details in the Profitability and Balance Sheet Management Cloud Service (PBSMCS).

3.1 Getting Started with Oracle Cloud

This chapter introduces to the Oracle Cloud, Users and Roles, User Groups, User Management, and Session Time Out configuration.

Topics:

- Managing Application Users
- Managing User Groups
- User Management
- Configuring Session Timeout

3.1.1 Welcome to Oracle Cloud

Oracle Cloud is the industry's broadest and most integrated cloud provider, with deployment options ranging from the public cloud to your data center.

Oracle Cloud offers best-in-class services across Software as a Service (SaaS), Platform as a Service (PaaS), and Infrastructure as a Service (IaaS).

3.1.1.1 About Oracle Cloud

Oracle Cloud is one of the few cloud providers that can offer a complete set of cloud services to meet all your enterprise computing needs.



Use the Oracle Infrastructure as a Service (IaaS) offering to quickly set up the virtual machines, storage, and networking capabilities you need to run just about any kind of workload. Your infrastructure is managed, hosted, and supported by Oracle.

Use the Oracle Platform as a Service (PaaS) offering to provision ready-to-use environments for your enterprise IT and development teams, so they can build and deploy applications, based on proven Oracle databases and application servers.

Use the Oracle Software as a Service (SaaS) offering to run your business from the Cloud. Oracle offers cloud-based solutions for Human Capital Management, Enterprise Resource Planning, Supply Chain Management, and many other applications, all managed, hosted, and supported by Oracle.

3.1.1.2 Supported Web Browsers

Oracle Financial Services Cloud Services support the latest version of Google Chrome, Microsoft Edge and Mozilla Firefox.

For more details, see Oracle Software Web Browser Support Policy.

3.1.1.3 Order Oracle Cloud Applications

You can order Oracle Cloud Applications (Software as a Service) offerings by contacting Oracle Sales. After your order is processed, you can then activate your services.

To order a subscription to Oracle Cloud Applications:

- 1. Go to .
- 2. Scroll down and select the Cloud Service that you are subscribed to.
- 3. Review the features and capabilities of the service and read the Datasheet.
- 4. When you are ready to order, scroll up and click Request a Demo.
- 5. You can either write an email or click **Request Now** to receive a call from Sales.
- 6. Enter your Business email, select the confirmation check box, and click Continue.
- 7. Provide a description and click Request Now.

After your interaction with the Oracle Sales team to order the Oracle Cloud Application best suited to your requirements, you will receive an email with a link to activate the service you have ordered.

3.1.2 Getting Started with your Cloud Service

To get started, you must activate the subscribed Cloud Service.

After activating the cloud service, you can log in as an administrator and perform the following tasks.

- Create and Activate New Cloud Account
- Access the Cloud Account
- Access Oracle Identity and Access Management (IAM) Console
- Onboard new application users for the subscribed cloud services.

After the administrator successfully adds an application user, they can log in and activate their cloud account and use the subscribed cloud services provisioned by the administrator.



3.1.2.1 Create and Activate New Cloud Account

After you subscribe to the cloud service, you will receive a **Welcome to Oracle Cloud** email with details to create and activate your cloud account.

To create and activate a new cloud account:

- 1. Click Create New Cloud Account in the email.
- 2. Complete the New Cloud Account Information to sign up.

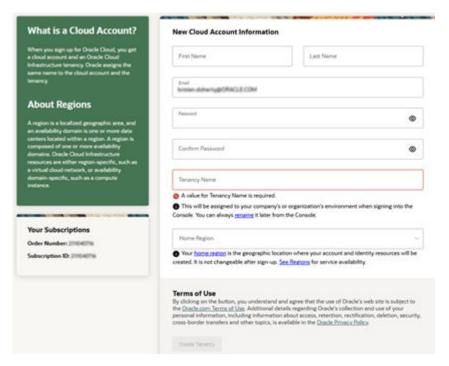


Figure 3-1 New Cloud Account Information page

- 3. Enter the following details:
 - First Name and the Last Name of the person who will be the cloud administrator.
 - **Email** address of the person who will be the cloud administrator. Instructions to log into the new Oracle Cloud Account will be sent to this email address.
 - Password to access the new cloud account.
 - Tenancy Name: New Tenancy Name to be associated with the cloud account.

Note:

You cannot modify the tenancy name after it is created. Hence, ensure to provide a valid tenancy name, based on your organization's requirements and naming conventions.

Home Region: Select the Home Region, where the account is located. Check the service availability before selecting the home region.
 For assistance regarding home region selection, contact Oracle support. Existing customers have to ensure that the identity resources are located in the home region.

Note:

You can subscribe to additional regions but you cannot modify the home region, after provisioning your tenancy.

4. Click Create Tenancy to access the New Cloud Creation Confirmation page.

After successful activation, the cloud account administrator will receive a **Get Started Now** with **Oracle Cloud** email.

3.1.2.2 Add to an Existing Oracle Cloud Account

If you already have a cloud account associated with your administrator user name, you can add the newly subscribed cloud service to that account.

To add an existing Cloud account:

- 1. In the welcome email, click Add to add an existing cloud account.
- 2. Perform the steps as mentioned in the Access the Oracle Cloud Infrastructure Identity and Access Management (IAM) console.

3.1.2.3 Accessing the Cloud Account

An Administrator can access the Cloud Account activated and associated with their email address.

After your new cloud account is created and activated, you will receive a **Get Started Now** with **Oracle Cloud** email, to the email address provided while creating the account.

To access your Cloud account:

- 1. In the Get Started Now with Oracle Cloud email, click Sign In.
- 2. Enter the **Tenancy** name and click **Continue**.
- 3. Enter the Username and Password to log in to the OCI Console .

Use the same **Username** and the **Password** that you provided during activation setup.

4. After successful login, proceed with the multi-factor authentication. Select the configured authentication mode and enter the OTP generated using the Oracle Mobile Authenticator application.

Once the MFA is successfully completed, you can access the Environment Page.

3.1.2.4 Create an Environment

After logging into the Oracle Cloud Infrastructure Console, an Administrator can create one or multiple environments/instances for different user groups.

To create an environment/instance:

1. Log in to Oracle Cloud Infrastructure Console (OCI).

You can view the list of all the environments (instances) provisioned for the one or multiple cloud applications, with the following details:

- **Name**: The cloud application's instance name.
- **Type**: The instance type.
- Life cycle status: The instance status.

- **Region**: The region from where the specific instance is active.
- **Application URL**: The URL to access the instance.
- 2. Click **Create environment**, to access the list of cloud services to which the customer has subscribed and the region from where these services are operated.
- (Optional). Select the Region to host the OCI environment/instance, from the drop-down list.

If you are not sure about the region, contact My Oracle Support (MoS).

Note:

You can select the region only for the first environment/subscription and for the additionally added instances, the region cannot be modified.

- 4. Enter the following Environment Details, and click Create.
 - **Name**: The name of the new environment or instance.

Note:

You cannot modify the environment name after the environment is created. Hence, ensure to provide a valid environment name, based on your organization's requirements and naming conventions.

- Instance type: Select one of the following instances:
 - Production: If the environment is used for Production activities.
 - Non-production: If the environment is used for testing and development purposes. For example, a sandbox environment.
- Admin email: The administrator email ID used to log in to the Cloud Console. You can also enter a different email ID that needs to be part of the cloud tenancy. For more details, see Managing Users.
- Admin first name and Admin last name: The first and last names of the Administrator.

The environment details are added to the Oracle Cloud Infrastructure Classic Console under the **Environments** tab (LHS menu). It may take a few hours for the status to change to Active. If there are any issues, you can raise a service ticket with My Oracle Support (MoS).

After the environment is set to **Active**, click the environment name to view the **Environment details**. Click the Service console URL under **Environment Information** to create users and groups.

3.1.2.5 Access Oracle Identity and Access Management

Oracle Cloud Infrastructure Identity and Access Management (IAM) provides identity and access management features such as authentication, single sign-on (SSO), and identity life cycle management for Oracle Cloud as well as Oracle and non-Oracle applications, whether

SaaS, cloud-hosted, or on-premises. Employees, business partners, and customers can access applications at any time, from anywhere, and on any device in a secure manner.

IAM integrates with existing identity stores, external identity providers, and applications across cloud and on-premises to facilitate easy access for end users. It provides the security platform for Oracle Cloud, which allows users to securely and easily access, develop, and deploy business applications such as Oracle Human Capital Management (HCM) and Oracle Sales Cloud, and platform services such as Oracle Java Cloud Service, Oracle Business Intelligence (BI) Cloud Service, and others.

Administrators and users can use IAM to help them effectively and securely create, manage, and use a cloud-based identity management environment without worrying about setting up any infrastructure or platform details.

To add users to your Cloud Services, navigate to the **Oracle Identity and Access Management (IAM)** Console.

To access the IAM Console:

1. Log in to Cloud.Oracle.com, to view all the details pertaining to your cloud order.

Access the service link from the console to start using your subscriber cloud service.

- 2. Enter the Cloud Account Name and click Next to access the IAM Console.
- 3. Click **Change tenancy** option if you want to use a different tenancy.
- Select the Identity domain from the drop-down list and click Next, to access the IAM Login page.
- 5. Log in with your Username and Password.

As an Administrator, you can create and manage users with different access rights to the Cloud Service.

For example, the IAM Administrator has superuser privileges for an Oracle Identity and Access Management Domain. This administrator can create users, groups, group memberships, and so on.

3.1.2.6 Activate Application User Account

A user provisioned by their administrator can use the specific cloud services they have subscribed to.

When an administrator completes provisioning an application user, the user receives an account activation email from Oracle.

To log in and activate your application user account:

- 1. Open the email received from Oracle and review the information about your service in the email.
- 2. Click Activate Your Account. You will be prompted to change your password on the initial log in.
- 3. Enter your new credentials in the **Reset Password** window to activate your account. After the password is successfully reset, a **Congratulations** message is displayed.
- 4. Access the Application URL shared by the administrator.
- 5. Enter your credentials to sign in to your account and access the Welcome Page.



3.1.3 Managing Application Users

An application user can access the subscribed cloud services, based on the roles and groups assigned to them

An administrator can create application users using IAM. They can also batch import several users using a .CSV file.

After users are created, they are synced from IAM to the Cloud Service.

You can map the application users to existing groups based on the roles that they require and their access levels. The access level provided to an application user is based on the following:

- **Groups**: Groups are seeded (available out-of-the-box) by your cloud service. Administrators can also create new groups in IAM. After groups are created, they are synced from IAM to the cloud service. You can map the groups to roles using the subscribed cloud service.
- **Roles**: Roles are seeded by the cloud service. Administrators can also create new roles using the cloud service and assign existing functions to these new roles.
- **Functions**: Functions are seeded by the cloud Service. Administrators cannot create new functions; however, they can use the existing functions.

3.1.3.1 User Summary- Application Users

View the list of existing application users in the User Summary.

You can view the details of a user and map the user to one or more user groups.

- To view the User ID and Username of the selected User Select the Username in the User Summary page and select Details.
- To search for a specific User, type the first few letters of the required **Username** in the **Search** box and click **Search**.
- Using the navigation buttons at the bottom of the summary page, you can browse to the different pages. Also, you can enter the number of entries to be listed on a single page in the **Records** box or use the buttons to increase or decrease the number of entries.
- Enter the page number in the View Bar Control and jump to the required page.

3.1.3.2 Creating New Application Users

After you log in to the IAM console, the first task is to create additional user accounts.

You should assign specific user groups to the user accounts that you are creating. There are seeded user groups available with the respective services, users must be mapped to one or more of the user groups, depending on the role that they perform.

For example, you can create a user for each member of your team. Each member can then sign into the account with their credentials. You can also assign each user to specific user groups and apply specific security policies or roles to each group.

You can create the users and map the users to groups for your service. After creating the users, the users will receive a Welcome email. The users must activate their accounts and enter a new password to access the services.

To create users in the IAM Console:

1. In the IAM Console, select **Domains** (Identity domain) to view the list existing domains.



- 2. Click the required **Domain Name**, to access the **Domain Details** page.
- 3. In the left pane, click Users and select Create user, to proceed with the user creation.
- 4. Enter the following details:
 - First Name, Last Name and a valid Username and the Email ID.

Note:

- The username should be alphanumeric and cannot exceed 20 characters. You can enter only hyphen (-) and underscore (_) as special characters.
- Uncheck the Use the email address as the username check box, as you can only set the username as the login ID and currently setting the email address as the login ID is not supported.
- 5. Select the user groups according to your user-specific groups or access, in the **Groups** (Optional).

Note:

After a user logs in to a specific cloud service, the user to user-group mapping created in the **IAM Console** will onboard into the master and mapping tables. Later, if you deselect (remove) a user from a group in **Assign User to Groups** after provisioning, ensure that you also unmap the user from the corresponding user-group in the **Admin Console**. This is a mandatory step to complete the unmapping process.

6. After entering the required information, click **Create** to create and add the new user to the User Summary.

You can also batch import several users using a .CSV file.

3.1.3.3 Creating a New User Group

Create groups to manage user access to applications and resources.

To create a user group :

- 1. In the IAM Console, click **Profile** and select **Identity Domain**.
- 2. In the Identity Domain left pane, click Groups and select Create group.
- 3. Enter the Group Name and the Group Description.
- 4. Select User can request access, to allow users to request access to this group.
- 5. Check the check box adjacent to each user to add that user to the group.
- 6. Click **Create** to create the new user group with the selected users.

After creating the user group, you must assign various permissions to the group, using one of the following methods:

 Write at least one policy to give group permission to either the tenancy or a compartment. While writing the policy, specify the group using the unique group name or the group's OCID.



Assign the group to an application.

3.1.3.4 Assign Groups to Users

Assign a specific group to a user, based on the roles required for the user.

Ensure to create a group, before assigning users to the group.

To map a user to a group using the IAM Console :

- 1. In the IAM Console, select **Domains** (Identity domain) to view the list existing domains.
- 2. Click the required **Domain Name**, to access the **Domain Details** page.
- Click a specific User name to view the user details and assign a group to that particular user.
- 4. In the left pane, click Groups to access the list of groups associated with a user.
- 5. In the Groups pane, click Assign User to Groups to view the list of available groups.
- 6. Check the check box adjacent to each group, to assign the user to that group.
- 7. After selecting all the required Groups, click Assign user.

The user is assigned to the selected groups. You can access the list of groups associated with a user, in the respective **User Details** page.

To dissociate an user from a group, select the group and click **Remove User from the Group**.

3.1.3.5 Bulk Import Application Users

As an administrator, you can batch import user accounts using a .CSV file.

Note:

Before importing the user accounts, create a $. \ensuremath{\text{csv}}$ file that is properly formatted for the import.

To import user accounts :

- 1. In the IAM Console left pane, click **Users** and select **More Actions** and select **Import Users**.
- 2. Click Browse to locate and select the .CSV file containing the user accounts to import.

Note:

Click **Download sample file** in the dialog box to download a sample file and perform the accounts upload.

3. Verify that the path and name of the selected .CSV is updated in the Select a file to import, and click Import.



Note:

Oracle IAM cannot import a user account if a mandatory value such as user's first name, last name, or username, is missing. In such cases, Oracle IAM will skip the incomplete account and proceed to the next account in the .CSV file.

When Oracle IAM evaluates and imports the user accounts, the imported accounts are updated in the **Jobs**. You can also get information related to the successful/incomplete imports if the import was not completed due to system errors.

3.1.4 Managing User Groups

User groups are seeded (available out-of-the-box) by the cloud service. Groups are mapped to roles using the cloud service by the same user that was created using IAM.

Administrators can also create new groups in IAM. After groups are created, they are synced from IAM to the cloud service. You can map the groups to roles using the subscribed cloud service.

3.1.4.1 Map Application with the User Groups

After creating a group, you can map the required applications with the group.

To map the application to a user group, log in to IAM and follow these steps:

- 1. Go to the Navigation menu in the enter the **Domains** in the Search bar to view the **Domains** list.
- 2. Select the **Default Domain** and then from the LHS menu, select **Oracle Cloud Services**, to view the list of Cloud Services.
- Select the Cloud Services you are subscribed to (Syntax: <Cloud_service_name>xxxxprd and <Cloud_service_name>xxxx-nprd, where Description is mentioned as your registered cloud service).
- 4. From the LHS menu, select **Users** and click **Assign Users**.
- 5. Select the user and click Assign.

3.1.4.2 Map Application with the Groups

After creating a group, you can map the required applications with the group.

To map the application to a User Group, log in to IAM and follow these steps:

- **1.** Search for **Domain**.
- Select the Default Domain and then from the LHS menu, select Oracle Cloud Services.
 The screen displays the various Oracle Cloud Services.
- 3. Select the Cloud Services you are subscribed to like, <**Cloud_service_Name> xxxx-prd** and <**Cloud_Service_Name> xxxx-nprd**

Where **Description** is mentioned as your registered Cloud Service.

- 4. From the LHS menu, select **Groups**.
- 5. Click Assign Groups, and then select the relevant Group.
- 6. Click Assign.



3.1.4.3 Map Users to Groups

Log in to IAM as an administrator, and map users to user groups.

To map a user to a user group:

- 1. Select the User Name in the Users Summary.
- 2. Select Mapped Groups.
- 3. Select the User Group Name.

Note:

To select a user group, select the check-box corresponding to the user group. To select all user groups displayed on the page, select the check-box marked **Select All**.

4. Click **New Mapping** to map the user to the selected user group.

Or

Click **Unmap** to remove the user group-role mapping.

If you need to authorize an unmap request, refer to Unmap User from Group.

Note:

User-group mapping changes from IAM will take some time to sync with your Cloud Service. If these changes are made during the active user session, then it will be reflected on the next login.

After a user signs into the cloud service, the user to user-group mapping created in the IAM Console will onboard into the master and mapping tables. If you unmap a user from a group in the Admin Console, navigate to the associated console and open **Assign User to Groups**. Deselect the user corresponding to the user group and click **Finish**. This is a mandatory step to complete the unmapping process.

For more information, refer to Unmap User from Group.

After you click **New Mapping**, the list of user groups you can map the user to appears in the **Available Groups Summary**.

5. Select a User Group.

Note:

If the logged-in user has both administration and authorization entitlements, an authorization view toggle button is available. Enable this button to complete the authorization.

6. Click Map.



Note:

If the logged-in user has both administration and authorization entitlements, an authorization view toggle button is available. Enable this button to complete the authorization.

3.1.4.4 Unmap User from Groups

Unmap a user from a specific group to revoke the associated functions.

Log in to IAM as an administrator to authorize and unmap a user from a specific user group. To authorize the unmapping of a user from a user group:

- 1. Click Unmapped Groups.
- 2. Click the User Group Name to select the User Group.
- 3. Click Authorize or Reject to approve or reject an unmapping request.

3.1.4.5 Creating a New User Group

Create groups to manage user access to applications and resources.

To create a user group :

- 1. In the IAM Console, click **Profile** and select **Identity Domain**.
- 2. In the Identity Domain left pane, click Groups and select Create group.
- 3. Enter the Group Name and the Group Description.
- 4. Select User can request access, to allow users to request access to this group.
- 5. Check the check box adjacent to each user to add that user to the group.
- 6. Click Create to create the new user group with the selected users.

After creating the user group, you must assign various permissions to the group, using one of the following methods:

- Write at least one policy to give group permission to either the tenancy or a compartment. While writing the policy, specify the group using the unique group name or the group's OCID.
- Assign the group to an application.

3.1.5 User Management

During implementation, you prepare your Oracle Application's Cloud Service for the Service Users. The decisions made during this phase determine how you manage users by default. Most of these decisions can be overridden. However, for efficient User Management, Oracle recommends that you configure your environment to reflect both enterprise policy and support most or all users.

For more information, see the View List of Application Users and User Roles and Privileges.

3.1.5.1 Application Users

During implementation, you can use the Create User task to create Test Service Users. By default, this task creates a minimal person record and a user account. After implementation,

you should use the Hire an Employee Task to create Service Users. The Create User Task is not recommended after the implementation is complete.

For more information, see Create Application Users.

3.1.5.2 User Roles and Privileges

Oracle Financial Services Asset Liability Management Service (ALMCS) Users are assigned roles through which they gain access to functions and data. Users can have any number of roles.

The following figure shows User Personas and the tasks they can perform:

Figure 3-2 User Roles and Privileges



IAM Administrator

- Create UserMap Users to
- OOB User Groups Create User
 - Groups



Identity Administrator

- Map Users to OOB
 User Groups
- Create User Groups and Roles
- Map Users to User Groups
- Map Roles to User Group
- Map Functions to Roles



Identity Authorizer

Manage Authorization



Application Users

- Manage Asset Liability Management
- Setup Dimensions, Rule, Assumptions, and Processes
- Execute Processes
- Generate Reports
- Review and Analysis Reports

3.1.5.2.1 Role Based Access Control

Role-based security in Oracle Financial Services **Asset Liability Management** Cloud Service Controls who can do what and to which data.

The following table provides examples of role-based access.

Table 3-1 Examples of Role Based Access

Role Assigned to a User	Functions which Users with this Role can Perform	Set of Data which Users with the Role can Access when performing the Function
Application Administrators	Perform Application Administrator activities	User Group with Administration Roles across all Service Features
Business Users	Access to the Application to perform tasks	User Group with Business Tasks' Roles across all Service Features

3.1.5.2.2 User Groups and Activities

The following table provides the information on the User Groups and related activities.



User Groups	Activities
Identity Administrator	View Reports
	View Object Storage
	View OAuth Credentials
	 Perform Identity and Access Management Operations
IAM Administrator	Create Users
	 Map Users to the Instance
ALM Admin Group	Configure the Folders
	 Configure Application, Global and User Preferences
ALM Analyst Group	Extend Data Model
	 Setup Dimension Management
	Create/import members
	Create/import hierarchy
	Setup Interest rate curve
	Setup Currency
	Setup Economic Indicators
	 Setup Holiday Calendar
	Setup Behavior Pattern
	Setup Repricing Pattern
	Setup Payment Pattern
	Prepayment Rule
	Prepayment Model
	Forecast Rates
	Discount Methods
	Setup Filters
	 Asset Liability Management Process
	Cash Flow Edits Process
	Data File Specification
	Data Loader
	Create and Execute Batches
	Generate Reports
ALM Auditor Group	Review/Analyze Results
·	Review Process Logs
	View reports
Job Administrator Group	Manage jobs
Scheduler Administrator Group	Manage batches
ALM BI Administrator	Review/Analyze Results
	Review Process Logs
	View Reports
ALM BI Analyst	Review/Analyze Results
	Review Process Logs
	View Reports
ALM BI Auditor	Review/Analyze Results
	Review Process Logs
	View Reports



In addition to this, Custom User Groups can be created and managed as per requirement.

3.1.5.2.3 User Roles and Activities

The following User Roles are seeded in the Asset Liability Management Cloud Service to facilitate the activities expected from the users mapped to the seeded User Groups:

ALM Administrator

ALM Analyst

ALM Auditor

ALM BI Administrator

ALM BI Analyst

ALM BI Auditor

In addition to this, Custom User Roles can be created and managed as per requirement.

The user roles ALM Administrator, ALM Analyst, and ALM Auditor are required to access the main application for view, edit and other purposes, based on the User Persona accessing the same. An Analyst User Persona can view all ALM screens and Edit-specific screens. Similarly, an Admin Persona can view and edit all ALM screens. These different Persona tasks are facilitated by the User Roles. Thus, these User Roles facilitates the accesses and activities for the corresponding User Groups. Thus, these three User Roles facilitates the accesses and activities for the corresponding User Groups that are mentioned in the following table.

The User Roles of - ALM BI Administrator, ALM BI Analyst, and ALM BI Auditor - are seeded BI Roles to be used for the users to access the Analytics Menu in the ALM Application. These four roles are created to facilitate Analytics access for four different types of User Persona. These roles can be mapped to any User Group to provide the Analytics access to users under the User Group.

3.1.5.2.4 User Persona and Analytics Menu Access Details

The following table provides the information on the User Persona and access within Analytics menu.

Table 3-2 User Persona and Analytics Menu Access Detail	S
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User Group Code	Mapped Role Code	User Access Type	Persona	Analytics Application Role
ALMBIADMINGRP	ALMBIADMIN	R/W	Data Steward	DV Content Author
ALMBIANALYSTG RP	ALMBIANALYST	R/W	Application Analyst	DV Content Author
ALMBIAUDITORG RP	ALMBIAUDITOR	R	Application Auditor	DV Consumer

 Table 3-3
 Analytics Menu Access Privileges

level 1 menu level 2 menu level 3 menu level 4 menu ALM Persona



Asset Liability Management Cloud Service	Analytics >	Home Page		Data Steward, Application Analyst, Application Auditor
		SQL Query Browser		Data Steward, Application Analyst
		Raw Data Analysis		Data Steward, Application Analyst, Application Auditor
		Operational Analysis >	Dimensions Registry	Data Steward, Application Analyst, Application Auditor
			Currency Rates	Data Steward, Application Analyst, Application Auditor
			Interest Rates Curves	Data Steward, Application Analyst, Application Auditor
			Data Quality Checks	Data Steward, Application Analyst, Application Auditor
			File Uploads	Data Steward, Application Analyst, Application Auditor
			Groups and Roles	Data Steward, Application Analyst, Application Auditor
		Input Data Analysis >	Cash Flow Edits	Data Steward, Application Analyst, Application Auditor

Table 3-3 (Cont.) Analytics Menu Access Privileges



Proces Result		Data Steward, Application Analyst, Application Auditor
	Financial Results MDBSS	Data Steward, Application Analyst, Application Auditor
	Interest Rate Risk	Data Steward, Application Analyst, Application Auditor
	Interest Rate Risk MDBSS	
	Liquidity Risk	Data Steward, Application Analyst, Application Auditor
	Liquidity Risk MDBSS	Data Steward, Application Analyst, Application Auditor
	Market Value	Data Steward, Application Analyst, Application Auditor
	Market Value MDBSS	Data Steward, Application Analyst, Application Auditor
	Cash Flow Detail	Data Steward, Application Analyst, Application Auditor
Rates Market		Data Steward, Application Analyst, Application Auditor

Table 3-3 (Cont.) Analytics Menu Access Privileges



	Forecast Currency Rates	Data Steward, Application Analyst, Application Auditor
	Forecast Economic Indicator	Data Steward, Application Analyst, Application Auditor
Audit >	Process Errors	Data Steward, Application Analyst, Application Auditor
	ALM Assumption s	Data Steward, Application Analyst, Application Auditor

Table 3-3 (Cont.) Analytics Menu Access Privileges

3.1.5.2.5 User Group and User Role Mapping

The following table lists the seeded mapping of User Groups to the User Roles.

User Group	Mapped User Role
Asset Liability Management Application Administrator	Asset Liability Management Application Administrator
Asset Liability Management Application Analyst	Asset Liability Management Application Analyst
Asset Liability Management Application Auditor	Asset Liability Management Application Auditor

The BI User Roles of ALM BI Administrator, ALM BI Analyst, ALM BI Auditor are not mapped OOTB to any seeded User Group but can be mapped to any User Group to provide the Analytics access to users under than User Group. Customers can custom User Groups and map the seeded or Custom User Roles as it suites the requirement.

3.1.6 Configuring Session Timeout

Session timeout automatically signs you out of a logged in session after a set time period, for various reasons such as inactive session for a specific time frame.

After you complete your tasks, you can sign out of your application. However, sometimes you might get automatically signed out due to session timeouts.

When you sign in using your credentials, you are authenticated to use the application, and a session is established. But, for security purposes, your session is configured to be active for a predefined duration, which is called the session timeout period. Your sessions can expire due to various reasons, such as an inactive session for a specific time period. In such cases, you are automatically signed out of the application. Your timeout periods may vary on certain

pages. For example, you may observe a longer timeout period on pages that automatically refresh or user portal/tabs that open in separate windows or tabs.

The various session timeouts and the configuration details are as follows:

Ti me out Ty pe	Description	Confi gur able	Timeout Duration
Ses sio n Life tim e Tim eou t	After authenticating to the application, your current session remains active for a predefined duration, referred to as the session lifetime timeout period. Your session ends after this period, even if you're using the application.	Y e s	8 Hours (Default value)
Ina ctiv e Ses sio n Tim eou t	After authenticating to the application, if your session is idle or inactive for a specific time, the System automatically terminates the session, and you are signed out of the session.	N o	60 Minutes
	After authenticating to the application, if your browser session is idle or inactive for a specific time, the System automatically terminates the session, and you are signed out of the session.	N 0	60 Minutes

3.1.6.1 How to configure Session Lifetime Timeout?

You can configure the Session Lifetime Timeout using your Identity Domain Settings in OCI Console.

Ensure that you have the Security Administrator Role mapped to access and modify the settings.

To configure the session timeout:

- 1. Log in with your Security Administrator Account.
- 2. Navigate to the Domain page. Click Settings and select Session Settings.
- 3. Specify the Session Duration under Session Limits. Enter the required value. By default, this is set to 480 Minutes.

Figure 3-3 Session Settings

Settings	Session settings in Default Domain
Domain settings	Session limits
Trusted partner certificates	Session duration (in minutes)
Notifications	480
Password policy	The duration that you want the session to remain active after the user signs in. Valid values are between 1 and 32,767.
Branding	My Apps idle timeout (in minutes)
Directory integrations	480 The duration after which a user is automatically signed out of the My Apps console of this identity domain due to inactivity. Valid values are between 5 and 480. To set the OCI Console timeout, open the Profile menu (User menu icon)
Diagnostics	and then click Console Settings.
Session settings	

3.1.7 Authenticating for Token Generation

An Authentication token is required to invoke an API to generate the File Upload/Download PAR URL. The Authentication Process for token generation, utilizes cURL Commands in a CLI Tool to generate the access token and invoke REST APIs.

The Authentication Token is generated through the OAuth Client ID and Secret Credentials created in IAM during Provisioning. The Authentication Token does not require that you log in to the required Cloud Service to invoke the REST APIs from external applications.

Ensure that you have the appropriate log-in credentials to access the required Cloud Service and the appropriate roles to perform specific operations using the API Resources. Below is a list of authentication steps, with subsequent sections offering detailed information:

- 1. Download application certificate
- 2. Get the OAuth Client ID and Client Secret
- 3. Generate the access token
- 4. Generate refresh token
- 5. Invoke API using the access token

3.1.7.1 Download the Application Certificate

The Application Certificate is required for verification purposes when you use cURL commands.

You may choose not to download the certificate if you plan to turn off the cURL Certificate Verification and use an insecure connection (if you add the --insecure Flag to the cURL command).

To download the Application Certificate:

- 1. Log in to your Cloud service.
- 2. Click View site information/Verified by in the Browser URL Address Bar.
- 3. Select More information, to view the certificate.
- 4. Click View Certificate and then click PEM(cert) to download the certificate.

3.1.7.2 Get the OAuth Client ID and Client Secret

An OAuth Cliend ID and Client secret are required to generate an access token.

To get the OAuth Client ID and Client Secret:



- Enter the Oracle Identity and Access Management (IAM) URL in the browser's Address bar to access the Oracle Cloud Account Sign In page.
- 2. Log in to IAM portal.
- 3. Click Navigation to view a list of available functions.
- 4. Select Oracle Cloud Services.

For more information, see Access Service Consoles from Administering Oracle Identity Cloud Service.

- From the Oracle Cloud Services page, select the required Cloud Service Internal Application Service (in <Cloud_service_name> <tenant-id> INTERNAL format) from the list. For example, the cloud service name - PBSMCS
- 6. Click the **Configuration** tab.

The Client ID and Client Secret Details are displayed in the General Information section.

- 7. Copy the Client ID and Client Secret.
- 8. Open a CLI Tool.
- 9. Proceed to generate the access token.

You can also get the OAuth client ID and client secret using Admin Console.

3.1.7.3 Generate the Access Token

Access token is required to invoke API and you can generate an access token using cURL commands.

To generate the Access Token, add the Client ID, Client Secret, User Name, and Password using cURL Commands in the CLI Tool. You can use an insecure connection (if you add the -- insecure / -k Flag to the cURL command). The following is an example:

```
curl -k -i -H "Authorization: Basic < Base64 Encoded
        Outh Cred >" -H "Content-Type: application/x-www-form-
urlencoded;charset=UTF-8"
        --request POST https://<iam tenant>:443/oauth2/v1/token -d
```

```
"grant_type=password&scope=urn:opc:idm:__myscopes__+offline_access&username=<u
serid>&password=<Password>"
```

Sample Code

```
curl -k -i -H "Authorization: Basic
YWFpdGVzdGRldjEwMDEtcHJkX0FQUElEOjQyYjJlYWVlLTY10GEtNDgzYi1hMWI2LTB1YzU0MzBmYW
QwNQ==" -H "Content-Type: application/x-www-form-urlencoded;charset=UTF-8" --
request POST https://
iam-0cb0c2b3ba624afca67467fd5eb9db49.identity.c9dev2.oc9qadev.com:443/
oauth2/v1/token -d
"grant_type=password&scope=urn:opc:idm:__myscopes__+offline_access&username=cn
eadmin&password@12345"
```

After generating the Access Token, invoke the API as shown in the following section.



Note:

The Access token expiry (in seconds) is configurable and can be set at the time of generating the access token. In the preceding example, it is set to 3600 seconds ~ 1 hour. By default, the expiry is set to 3600 seconds ~ 1 hour. You can configure this to a value of your choice up to a maximum value of 31536000 seconds ~ 1 year.

The token is sent as a response. Store the token in a secure location.

Sample Access Token (Truncated example)

```
{"access_token":"eyJ4NXQjUZI1NiI6IlF5azRtb3pIakhuQjJoQnVWdmZXZUpVeVZrNHhUdWd6a
WpHSC1pV21xb1EiLCJ4NXQiOiJDRFhHYV1WZXI3STVhQ11
...
DB_be0Rtw1aMxFYg8Ft0VaK14w0VFGhgg1Cr6GiNvbgeYRG5uwgJGqw","token_type":"Bearer"
,"expires_in":3600,"refresh_token":"AgAgYjA10GV1MjJiMWY2NGU3YWFkM2NjZWN10Tc2Mj
NiNDgIABBmZRHXpaHil2VBXkevFX-
iAAAAMMq9uQDo86eVVVisw3kYn80iX8qRJ2m7hMLmMAh1dY9Wgy-ESu8WYzdTBXOsnwHr7A=="}
```

3.1.7.4 Generate the Refresh Token

Refresh tokens are used to generate access tokens for invoking APIs.

To generate a Access token using Refresh token, use the following Curl command. You can use an insecure connection (if you add the --insecure / -k flag to the cURL command). The following is an example:

```
"scope=urn:opc:idm:__myscopes__&grant_type=refresh_token&refresh_token</refres
h token>"
```

Sample Code

"scope=urn:opc:idm:__myscopes__&grant_type=refresh_token&refresh_token=AgAgYjA 10GV1MjJiMWY2NGU3YWFkM2NjZWN1OTc2MjNiNDgIABBmZRHXpaHi12VBXkevFXiAAAAMMq9uQDo86eVVVisw3kYn80iX8qRJ2m7hMLmMAh1dY9Wgy-ESu8WYzdTBXOsnwHr7A=="



Sample Refresh Token (Truncated example)

```
{"access_token":"eyJ4NXQjUZI1NiI6IlF5azRtb3pIakhuQjJoQnVWdmZXZUpVeVZrNHhUdWd6a
WpHSC1pV21xb1EiLCJ4NXQiOiJDRFhHYV1WZXI3STVhQ11...
...
token_type":"Bearer","expires_in":3600,"refresh_token":"AgAgYjA10GVlMjJiMWY2NG
U3YWFkM2NjZWN10Tc2MjNiNDgIABA4t8V_dYVyc510uKezofTUAAAAMJrpmKRhDWf3-
ejCreU8 Po5Bb95srwUDDs5cV1gT-x26twbAfp ffMCiEgjqGeDNw=="}
```

3.1.7.5 Invoke the API using the Access Token

After creating an access token using OAUth Client ID and Client secret, you can invoke the Specific API.

To invoke the API using the generated Access Token, refer to the following example executed using cURL Commands in the CLI Tool:

```
curl -iL -H "Authorization: Bearer <access token>" -H "Content-Type:
<content_type>" -d "<request_body>" --cacert <certificate(.pem)> -X
<http_verb> <api_url>
curl -iL -H "Authorization: Bearer <AUTH_TOKEN>"
-H "Content-Type: application/json" -d "{\"type\":\"files\",\"data\":
[{\"fileName\":\"testtoken\",\"mimeType\":\"text/plain\",\"fileSize\":
123}]}" --cacert outcert.pem -X POST https://<OCI-URL>/<TENANT><APP_ID>/dsa/
utils/getObjStoreParUrl
```

3.2 Introduction to Oracle Asset Liability Management Cloud Service

Oracle Financial Services Asset Liability Management Cloud Service(OFS ALMCS), helps financial services institutions measure and monitor Interest Rate Risk, Liquidity Risk, and Foreign Currency Risk. This solution measures and models every loan, deposit, investment, and portfolio individually, using both deterministic and stochastic methods. OFS ALM is a next generation solution fully integrated with Oracle's Financial Services Analytical Applications and shares a common account level relational data model. With this versatile forecasting tool, powerful analytical functions can be modeled for every instrument, including derivatives and embedded options. Modeling at the account level of detail (loan-by-loan and deposit-by-deposit) provides highly accurate modeling results. Flexible assumption rules and reporting structures support a wide range of analytical power.

3.2.1 Key Features

Oracle Financial Services ALMCS is designed to model balance sheets under a variety of rate environments. Oracle Financial Services ALM functionality uses several key concepts and has evolved from the continual iterations of building simulated management processes. The basis of Oracle Financial Services ALMCS functionality includes:

• A wealth of output information. OFS ALMCS calculates and stores a variety of financial risk indicators including, VaR, EaR and related probability distributions; static and dynamic



market value, duration and convexity; static and dynamic Gaps based on both repricing and liquidity bucket definitions; income simulation capabilities.

- Rigorous Calculations. OFS ALMCS is designed to operate on transaction-level data, using Oracle's highly accessible and flexible financial services data model. Each account, as well as all forecasted new-business activity, is modeled independently on a daily cash flow basis.
- A flexible time horizon and free-form timing bucket increments for reporting are critical to meeting the wide range of forecasting requirements of financial institutions. Unconstrained chart of accounts definition is a basic requirement of effective modeling.
- A structured process for defining and controlling assumptions is critical to any successful modeling process.
- An unconstrained batching of scenarios, with flexible assumptions sets, is required to achieve an effective and efficient analytical process.

3.2.2 User Groups

User Group	Description
ALM Admin	Performs all functional and technical activities. Given to experts who need to create and administer applications and service components.
ALM Analyst	Can create and administer service components, such as assumptions, rules, analysis, dashboards, and reports.
	Enters data and runs analysis for dimension members to which they have access, also designs reports and other analytical outputs.
ALM Auditor	View and analyze data using various analytical features
For Reports	View and analyze reports
ALM BI Administrator	
ALM BI Analyst	
ALM BI Auditor	

Table 3-5 User Groups

3.2.3 Guidelines for Working with ALM

This topic describes an approach to designing and building applications based on your Security Role and the tasks it enables you to perform.

For ALM Administrators

ALM Administrators can perform the following steps to set up ALM:

- Define the folders before creating the assumptions, rules, and processes.
- Extend the Data Model, if required, by registering placeholder columns and tables.

For ALM Analysts

ALM Administrators and Analyst Users of ALM can perform the following steps to set up an application:

Activate one or multiple Currency



- Define dimensions (such as business dimensions, and so on) using Dimension Management to build the main objects within the application.
- Define Global, User, and Application Preferences
- Define the Interest Rates and Economic Indicators
- · Create assumptions and rules.
- Define Cash Flow Edits Process and ALM Processes
- Load the data.
- Create and execute the batches
- Validate the ALM Application Structure to ensure that the application structure confirms to Validation Rules.
- Set up analysis views and other analytic tools so those with User and Viewer Roles can use them.
- Analysis the results.

For ALM Auditor

All users, including ALM Auditor, can do most of the following:

- View rules and assumptions setup in ALM.
- Analyze the Calculated Result Reports.
- Use the analytics features to track and report on ALMBI.

3.2.4 Launching Asset Liability Management

You can launch Asset Liability Management from the Web Browser.

To open Asset Liability Management, perform the steps as follows:

- **1.** In the **Web browser**, click the link provided by Oracle.
- 2. Enter your user name and password. If requested, select an application.

The password is case-sensitive.

3. Click Sign In. The Asset Liability Management Page is displayed.



倄 Home		
Navigation List	APPLICATIONS	t. 1. j. j.
Operations And Processes		
Analytics	M 00	
Reference Data	。0. 원°) 0	
Maintenance		
Assumption	Asset Liability Management	
Data Management Tools	Cloud Service Identify, measure and manage balance sheet risk.	
		0 0

Figure 3-4 Asset Liability Management Home Page

3.2.4.1 Asset Liability Management Home Page

When you log in, you see the Asset Liability Management Home page.

The Home page contains these main areas:

• Figure 3-5 Navigator Screen Navigator Screen to access menu items. Figure 3-6 Admin Console ۲ Ĩ0

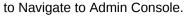


Figure 3-7 Language of service



Displays the language of service.

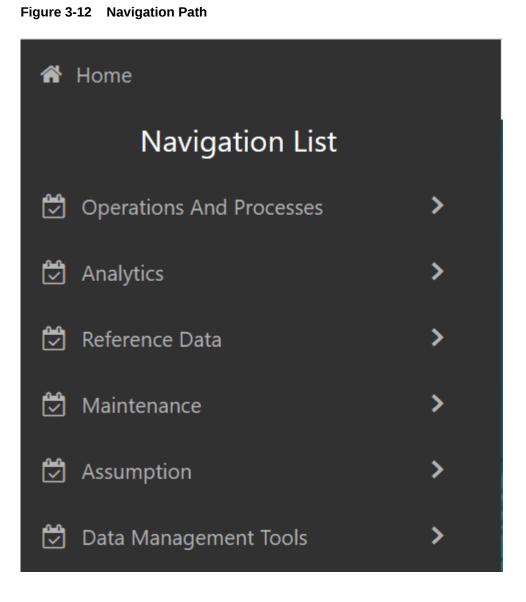


•	Figure 3-8 User Name
	almqa almqa 🔻
	The User Name menu with your user name in the header.
•	Figure 3-9 View Setup Information
	æ
	Click it to view setup information.
•	Figure 3-10 Last Login Date and Time
	Shows the details of Last Login Date and Time.
Cli	ck

Figure 3-11 Navigation Screen

to display the Navigator Screen. This screen serves as a sitemap of the application features and displays links to all of the pages you can access. Use the Navigator Screen to navigate among the rules and processes required to define, review, and analyze the application, and to report results.

Figure 2: Navigation Path



PBSM Asset Liability Management Cloud Service Navigation Paths are displayed in the List of Navigation Paths. Access all these pages through the ALM Administrator, ALM Auditor, or ALM Analyst Responsibility.

Page	Navigation Path
Operations and Processes	
Static Deterministic Process	Select Asset Liability Management Cloud Service menu, select Operations and Processes, and then select Static Deterministic Process
Dynamic Deterministic Process	Select Asset Liability Management Cloud Service menu, select Operations and Processes, and then select Dynamic Deterministic Process
Cash Flow Edits Process	Select Asset Liability Management Cloud Service menu, select Operations and Processes, and then select Cash Flow Edits Process



Page	Navigation Path	
Scheduler	Select Asset Liability Management Cloud Service menu, select Operations and Processes and then select Scheduler. Following sub-menus are available under Scheduler:	
	Dashboard	
	Define Batch	
	Define Task	
	Schedule Batch	
	Monitor Batch	
Object Administration	Select Asset Liability Management Cloud Service menu, select Operations and Processes and then select Object Administration. Following sub-menus are available under Object Administration:	
	Export Object	
	Import Object	
Analytics		
Report Home Page	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Home Page	
SQL Query Browser	Select Asset Liability Management Cloud Service menu, select Analytics, and then select SQL Query Browser	
Raw Data Analysis	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Raw Data Analysis	
Operational Analysis	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Operational Analysis	
Input Data Analysis	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Input Data Analysis	
Process Results	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Process Results	
Rates and Markets	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Rates and Markets	
Audit	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Audit	
Balance Reconciliation	Select Asset Liability Management Cloud Service menu, select Analytics, and then select Balance Reconciliation	
Reference Data		
Multi Dimensional Balance Sheet	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Multi Dimensional Balance Sheet	



Page	Navigation Path
Economic Indicator	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Economic Indicators
Interest Rates	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Interest Rates.
Currency	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Currency.
Currency Rates	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Currency Rates
Volatility Surface	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Volatility Surface
Dimension Management	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Business Management. Following sub- menus are available under Business Management
	Attribute
	Member
	Hierarchy
Holiday Calendar	Select Asset Liability Management Cloud Service menu, select Reference Data, and then select Holiday Calendar
Maintenance	
Preferences	Select Asset Liability Management Cloud Service menu select Maintenance, and then select Preferences
Time Bucket	Select Asset Liability Management Cloud Service menu select Maintenance, and then select Time Bucket
Payment Pattern	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Payment Pattern.
Behavior Pattern	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Behavior Pattern.
Repricing Pattern	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Repricing Patterns.
Cash Flow Edits	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Cash Flow Edits.
Filter	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Filter.
Standardized IRRBB Shock	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Standardized IRRBB Shock.

ORACLE

Page	Navigation Path
Currency Gain/Loss Basis	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Currency Gain/Loss Basis.
Management Ledger Configuration	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Management Ledger Configuration.
Ledger Load History	Select Asset Liability Management Cloud Service menu, select Maintenance, and then select Ledger Load History.
Assumption	
Prepayment Rule	Select Asset Liability Management Cloud Service menu, select Assumption, and then select Prepayment Rule
Prepayment Models	Select Asset Liability Management Cloud Service menu, select Assumption, and then select Prepayment Models
Forecast Rates	Select Asset Liability Management Cloud Service menu, select Assumption, and then select Forecast Rates
Discount Methods	Select Asset Liability Management Cloud Service menu, select Assumption, and then select Discount Methods
Behavior Pattern Rule	Select Asset Liability Management Cloud Service menu, select Assumption, and then select Behavior Pattern Rule
Forecast Assumptions	Select Asset Liability Management Cloud Service menu, select Assumption , and then select Forecast Assumptions . Following sub-menus ar available under Forecast Assumptions: Product Characteristics
	Pricing Margin
	Forecast Balances
	Transaction Strategies
	Maturity Mix
	Rate Dependency Pattern
Data Management Tools	
Data Model Extension	Select Asset Liability Management Cloud Service menu, select Data Management Tools, and then select Data Model Extension
Data File Administration	Select Asset Liability Management Cloud Service menu, select Data Management Tools, and then select Data File Administration.
	Following sub-menus are available under Data Fil Administration:
	Data File Specification
	File Upload and Download
	Data File History



Page	Navigation Path
Data Management Interface	Select Asset Liability Management Cloud Service menu, select Data Management Tools, and then select Data Management Interface.
	Following sub-menus are available under Data Management Interface:
	Data View
	Designer View
Data Quality Framework	Select Asset Liability Management Cloud Service menu, select Data Management Tools, and then select Data Quality Framework.
	Following sub-menus are available under Data Quality Framework:
	Data Quality Rules
	Data Quality Groups
	Execution Summary
Data Verification	Select Asset Liability Management Cloud Service menu, select Data Management Tools, and then select Data Verification.

3.2.4.2 Common Icons

Use the icons to view and analyze data and related information for each features.

Icon Name	lcon	Uses
Add		Click Add icon to build a new rule.
	Figure 3-13 Add ico	n
	D1	
Refresh		Click to refresh the Summary Page.
	Figure 3-14 Refresh	
	G	

Table 3-7 Common Icons



Icon Name	lcon		Uses
Help	Figure 3-15	Help icon	Click to view the Holiday Calendar Rule Help.
Multiple Delete	Figure 3-16 icon	Multiple Delete	Select one or more rules in the table and then click the (-) icon a the top right of the Summary Page to delete more than one rule at the same time.
Search	Figure 3-17	Search icon	To Search the rule(s)
List View	Figure 3-18	List View	To view the Rule Summary Page items in List View.
Table View	Figure 3-19	Table View	To view the Rule Summary Page items in Table View.



Icon Name	lcon		Uses
Ascending and Descending	Figure 3-20 icon	Ascending	To sort the rules on Rule Summary Page.
	and Figure 3-21 icon	Descending	
	↓		
Action	Figure 3-22	Action icon	Click to perform view various action options.
View/Edit	Figure 3-23	Edit icon	Click in the Action column and select View/Edit to view or edit the contents of a rule in Read/ Write format. Depending on User Privileges, the rule will open in either View or Edit mode.
Copy or Save As	Figure 3-24	Save As icon	Click in the Action column and select Save As to create a copy of an existing rule.



Icon Name	lcon		Uses
Delete	Figure 3-25	Delete icon	Click in the Action column and select Delete to delete an existing rule.
Execute	Figure 3-26	Execute icon	To execute a process
Execution Details	Figure 3-27 Details icon	Execution	To view the execution details of the process.
Add New	Figure 2.29		Click Add icon to add new items on Rule screen.
Add Multiple Rows	+Igure 3-28	Add New icon	Click Add Multiple Rows to add
	Figure 3-29 Rows	Add Multiple	multiple rows at a time.



Icon Name	Icon	Uses
Add Row		This allows you to Add one Row at a time.
	Figure 3-30 Add Row	
	+	

3.2.4.3 Common Feature Controls

PBSM Cloud Service includes many common feature controls.

Info			
: 611			
ß	Created By:	Modified By:	Authorized By:
udit	CFETEST	CFETEST	₽ CFETEST
Ę			
iments	Created Date:	Modified Date:	Authorized Date:
	······································	08/12/2022 06:31:42	05/12/2022 06:27:11
∞			

Figure 3-31 Audit Info

Audit

The Audit Trail container is a standard footer container for every PBSM rule type. It displays Created By, Creation Date, Last Modified By, Modification Date, Authorized By, and Authorized Date on the Audit tab.

User Comments

The User Comments tab may be used to add comments to any rule, subject to a maximum of 4000 characters.

Tags

The Tags tab allows you to add a tag to the selected Rule ID.

3.2.5 Quick Tour

The following table provides a bird's eye view of the tasks and the order to execute these tasks using the application. Click the links to read details of each task. You can use the links on this page to help you immediately begin using ALM Cloud Service.

Order	Task	Who Does This?	Action
1	CPQ Order Placement	Tenant Admin	Subscribe to the application. You will receive a Welcome e- mail with the URL and temporary password.
2	Provision Users	Sys Admin	Configure the Security Management System (SMS) to create users, assign roles, and implement user authorization and authentication. For more information, see Getting Started.
			Review Standard User Groups and Roles
			Create Groups and Roles
			Create/Import Users
			Assign applications and groups to users
			Send notification to users.
3	Set up Application	Business User (ALM	Performs following tasks:
		Admin)	Setup Folder
			Extend Data Model (if required)
			Turn on seeded fields
			Register table-column from UI
			Placeholder Dimension and Column Registration.

Table 3-8 Quick Tour

Order	Task	Who Does This?	Action
4	Configure Rules	Business User (ALM Analyst)	Configure following ALM Rules:
			Activate Currency
			Configure or load Dimension Members and Attribute
			Configure or Load Hierarchy
			Set global application and user preferences
			Configure Economic Indicator
			Configure Interest Rate Curve
			Configure Holiday Calendar
			Configure Repricing Pattern
			Configure Behavior Pattern
			Configure Prepayment Model
			Configure Prepayment Rule
			Configure Forecast Rates
			Configure Discount Methods
			Configure Filter
			Configure new Cash Flow Edit Rules
			Configure Static Deterministic Process
			Configure Cash Flow Edits Process
4	Create and Execute Jobs and Batches	Operator	Setup Technical Configuration for ALM
			Configure Batches for Data Loaders
			Configure Batches for Cash Flow Edits Process
			Configure Batches for Static Deterministic Process
			For more information, see Scheduler Service.

nt.) Quick Tour



Order	Task	Who Does This?	Action
3	Load Data	Data Admin	Configure Data File Specifications
			Load Historical Interest Rate Curve Data from U
			Load Historical Currency Exchange Rate Data from UI
			Load Historical Economic Indicator Data from UI
			Upload Dimension Data files to object store
			Run Dimension Data Loader
			Update Dimension Data from UI
			Upload Instrument Data files to object store
			Run Stage Instrument Data Loader
			For more information, see Data Loading.
5	Run Process Rules, generate and analyze	Analyst	Review raw Data Analysis Report
	Reports		Correct/reload data files and rerun Stage Loader if required
			Run Processing Instrument Data Loader
			Review Instrument Data Report
			Run Static Deterministic Process from process L and/or Batch
			Review Cash Flow edit log and modify data, if required
			Run Static Deterministic Process from process L and/or Batch
			Review Static Deterministic Process Log
			Review ALM Report

Table 3-8 (Cont.) Quick Tour

3.3 Introduction to Admin Console

Use the Admin Console to perform System Configuration and Identity Management.



Admin Console is the single point of access to manage identity functions and view administrative features such as Metering, Audit Trail Report and other miscellaneous configuration details in the Cloud Service.

3.3.1 Accessing Admin Console

Access Admin Console from the home page of Financial Services Analytical Applications.

To access the Admin Console, ensure that the cloud administrator grants you administrative privileges by mapping your user account to the Identity Administrator and Identity Authorizer user groups. These user groups are seeded in Oracle Identity and Access Managment (IAM).

Before logging into the Admin Console, ensure that:

Note:

- If the Cloud Administrator has granted only Identity Management privileges and no other cloud application privilege, you will be automatically redirected to the Admin Console specific to subscribed cloud service, after a successful login.
- After a user signs in to the Cloud Service, the user to user-group Mapping created in the IAM Console will onboard into the Master and Mapping Tables. If you unmap a user from a group in the Admin Console, go to the IAM Console and open the **Assign User to Groups**. Unselect the user corresponding to the user group and click **Finish**. This step is mandatory to unmap the user.

To access the Admin Console:

- 1. Enter the application URL in the browser's address bar to access the Oracle Cloud Account Sign In page.
- 2. Enter the username and password on the Login page to log in to the **Financial Services** Analytical Applications.

After successfully logging in, you can view the **Financial Services Analytical Applications** homepage and the list of subscribed cloud applications. Click **Navigation** to hide the Applications Navigation List.

 Click Admin Console at the top of the Financial Services Analytical Applications home page.

In the Admin Console, you can view the **System Configuration** and **Identity Management** tabs. Use these tabs to perform the following tasks:

- Administrator Tasks:
 - View the Metering Report, Audit Trial Report, Object Storage, and Object Authentication (OAUTH) credential details in the System Configuration tab.
 - Perform the Identity and Access Management operations in the Identity Management tab.
- Authorizer Tasks:
 - Authorize the Identity and Access Management Operations in the Identity Management tab.



3.4 System Configuration

Administrators can monitor the usage of service units and user activities through the System Configuration.

With System Configuration, administrators can view the consumption of service units. You can also view the following:

- The Audit Report to see what actions the users have performed in the application and when they have performed them
- · The provisioned object storage details and the OAuth authentication details
- The production instance URL and the email ID of the login user

The components are as follows:

- Metering: Click Metering to view the usage of services using the Metering Report.
- Audit Trail Report: Click Audit Trail Report to view details such as the user's login and logout information, the action they performed, the status of the actions, and the date and time of each action.
- **Component Details**: Click **Component Details** to view details such as the Object Storage, Pre-Authenticated Request (PAR) URL, and OAuth authentication details.
- **Configurations**: Click **Configurations** to specify the instance name and the user(s) who receive emails related to operations tasks.

3.4.1 Metering

View monthly usage of transactions and report types.

Use the **Metering** page to view the monthly unit usage of the number of transactions and the number of report types within your cloud service.

3.4.2 Component Details

Use Component Details to view the object storage standard and archive details, and OAUTH authentication details.

Object storage is used for data to which you require fast, immediate, and frequent access. Archive storage is used for data which you do not access regularly but must be retained and preserved for long periods of time.

With every instance of the application provisioned, two buckets are provisioned: a standard storage bucket and an archive storage bucket. The data files that you want to load into the application for processing must be uploaded to the standard storage bucket. The files are automatically moved to the archive storage bucket after a period of 7 days.

To access Component Details:

- **1.** Login to the Admin Console.
- 2. Go to the System Configuration tab and click Component Details.

You can access the following tabs from the Component Details tab:

- OCI Console : Access the OCI Console URL from the OCI Console tab.
- Object Storage Standard : When you provision an instance of the application, two buckets, a standard storage bucket and an archive storage bucket are automatically



provisioned. The objects data that you want to load into the application for processing must be uploaded to the standard storage bucket.

Access and copy the following details related to the objects which are currently in use and require fast, immediate, and frequent access.

- **Object Store Bucket Name**: The logical container in which objects are stored
- Pre-Authenticated URL (PAR URL): Request that enables you to access a bucket without providing any credentials
- **Object Storage Archive** : Archive storage is used for storing objects that are not actively in use but need to be retained and preserved for extended periods. Objects are automatically moved from standard to archive storage after 7 days. Access and copy the following details related to the archived objects.
 - **Object Store Bucket Name**: The logical container in which objects are stored
 - Pre-Authenticated URL (PAR URL): Request that enables you to access a bucket without providing any credentials
- OAUTH Creds : Use OAUTH credentials (Client ID and Client secret) are used for implementing authentication in cloud services. Access and copy the following OAUTH credentials:
 - OAUTH Client ID: ID of the OAuth client used for OAuth authentication performed by IAM during any API calls.
 - OAUTH Client Secret: Password of the OAuth client secret used for OAuth authentication performed by IAM during any API calls

3.4.3 Audit Trail Report

Use the Audit Trail Report to check user activities, including logins, added actions, their status, and associated machine names.

To generate an Audit Trail Report:

- 1. Log in to the Admin Console.
- Go to System Configuration and click Audit Trail Report to access the Audit Trail Report page.
- 3. Enter the following values and click **Search** to generate the **Audit Trail Report** for all users or a specific user, to view a specific audit trail report.

Table 3-9	Audit	Trail	Report	Filters
-----------	-------	-------	--------	---------

Field	Description
User Name	Enter or Search for a user name to view the report for the selected user.
Action	Select the Action from the list of actions to generate a report for a specific action.
From Date	Select the start date for the report.
To Date	Select the end date for the report.
Action Detail	Enter the string to search and filter the audit trail report for a specific action.

You can get the following details from an Audit Trail Report.



Field	Description
User Name	The user name selected in the User Name filter field.
Action Details	The action selected in the Action Detail filter field.
Action Code	The type of action performed by the user.
Status	The status of the action performed. The values are Successful or Failure.
Action Subtype	The sub type of the action.
Operatio n Time	The date and time of the action performed.

Table 3-10 Audit Trail Report Details

4. Click **Reset** to clear all values from the filter fields and enter new search criteria.

3.4.4 Configurations

Use the Configurations page to specify the values for the instance name and email ID of the operations user.

To provide the values:

 Enter the instance name in the Configurations page. For example, UAT, SIT, or PROD. You can provide alphanumeric characters and special characters such as hyphen (-) or underscore (_). The name you specify in this field is displayed when you click In Setup as shown in the following image:

Figure 3-3	2 Displayed Instance Name							
	RACLE [®] Financial Services Analytical Applications	888 888 888	k	US-English	•	-	▼ <u></u>	
ADMIN CON	OLE				•	In Setup : :		8

This allows you to identify the instance or setup you are currently working on when you have multiple UI windows open simultaneously from different setups.

2. Enter the **Operations User email-ID** email IDs of operations users and click **Save**. You can enter multiple email IDs separated by commas (as comma-separated values).

The operations user receives emails about any operations tasks, such as batch or task failure.

3.4.5 Reports For Download

The Reports for Download tile in the Admin Console consists of a set of pre-defined and preconfigured reports that are available for download. You can use the functions in the interface such as filter and sort to segregate the data and drill down to the details of the reports. You can then investigate the information, analyze, and export the data in CSV format.

In the Admin Console, you can download reports from Reports for Download in the System Configuration tab.



3.4.5.1 Prerequisites

To use Reports for Download from the Admin Console, your user profile must be mapped to the Data Maintenance Admin group to access the Reports for Download menu.

3.4.5.2 Access Reports for Download

To access the Data View window, click **Reports for Download** in the **System Configuration** tab. The **Data Reporting - Data View Page** is displayed.

3.4.5.3 Data Reporting - Data View

You can view the list of reports available for download, from the Data Entry window. Use one of the following criteria to view various reports.

 To search reports, click the Search field to display the search criteria pop-up. Enter search terms in the Name, Description, or Created By fields, or use a combination of the fields, and click Search.

The search result displays reports that match the criteria.

- To sort reports, click the Sort By drop-down and select from the options: Name, Description, or Created By.
 The reports are displayed in ascending order for the selected option.
- To view the report creation and modification details, click the More Options (three dots) icon of a report to display the pop-up with the details for the following:
 - **Created By** Displays the User ID of the user who created the report.
 - **Created Date** Displays the date and time of the creation of the report.
 - Last Modified By Displays the User ID of the user who last modified the report.
 - Last Modified Date Displays the date and time of the last modification of the report.
 - **Authorizer** Displays the User ID of the authorizer who approved the report to be displayed in the window.
 - **Authorizer Comments** Displays the comments entered by the authorizer when approving the report to be displayed in the window.
- To view a report, mouse over the record, and the hidden menu appears. Click View from the menu.

The details for the selected report are displayed in the Data Entry window.

3.4.5.4 View the Report Details

The Data Entry window is the interface where you can apply filter conditions (optional) on the reports and export the details.

You can apply the filter conditions (optional) to the reports in the Attributes Selection tab, and the results are displayed in the Data Preview tab from where you can export the report in the CSV format.

The procedure to view report details is described as follows:

1. In the Data View window, click Attributes Selection.

The Attributes Selection tab displays the details for the database table name in View Name and the table columns in Attribute Name. Expand View Name to display the columns in Attribute Name.



2. Click Apply.

The Data Preview tab displays the report details. The number of records displayed in the Data Preview tab is pre-configured in the system. However, you can export the details in the CSV format by clicking Download CSV.

3.4.5.5 Apply a Custom Filter to the Data View

In addition to the reports that you can view, you can also use the filter provided in the Data View window to custom filter the data in the reports for analysis purposes.

To apply a custom filter to the data view, follow these steps:

- 1. Click Launch Filter Condition to display the Filter Condition window.
- 2. Select AND or OR from the drop-down.
- 3. Select the required report column from Select a Column.
- 4. Select the required condition from Select a Condition.
- 5. Click + Condition to add more conditions and click + Group to add more groups.

Repeat the selection procedure to add details. To remove a condition or group, click Remove.

- 6. Click Apply in the Filter Condition window to save the custom filter condition.
- 7. Click Apply in the Attributes Selection tab.

The Data Preview tab displays the results of the Attributes filtered in the Attributes Selection tab. The number of records displayed in the preview is pre-configured in the system. However, you can export the details in the CSV format by clicking Download CSV.

3.5 Identity Management

Using Identity Management, administrators can manage fine-grained and coarse-grained entitlements. Coarse-grained entitlements consist of fewer functions than fine-grained entitlements. Authorizers can authorize the entitlement mappings.

The various components of Identity Management are:

- Users: A user is a person who has access to Admin Console and can perform specific actions based on the user group or groups they are mapped to. Before you can map a user to a user group, your Administrator must have created and authorized the user. After the user is authorized, they are added in the Users Summary. Click Users to access the Users Summary page.
- Groups: Groups are a set of users who can perform specific activities. For example, the administrator role performs administrative activities. Any user who belongs to a specific user group can access the roles mapped to that user group.
 To add a user group, click Add in the Groups tile. Click Groups to view the list of user groups in Groups Summary.
- Roles: Roles are a set of functions grouped together and having specific privileges. Any user who belongs to a specific role can access functions mapped to that role. Click Add to add a role or click Roles to view the list of roles in Roles Summary.
 To add a user role, click Add in the Roles tile. Click Roles to view the list of user groups in Roles Summary.
- Folders: Folders are used to control access rights on defined list of objects. They are mapped to a specific Information Domain. Click Folders to view the list of folders and edit the access rights in Folders Summary.



Functions: Functions enable users to perform a specific activity. Any user who belongs to
a specific function can access the folders mapped to the function. Click Functions to view
the list of functions in Functions Summary.

Note:

Only those user groups and roles which are authorized are displayed in the **Groups Summary** page and **Roles Summary** page, respectively.

3.5.1 Users Summary Page

The Users Summary page shows the list of available users. You can view the details of a user and map the user to one or more user groups.

To access the Users Summary page:

- 1. Click Identity Management tab in the Admin Console page.
- 2. Click the Users tile to access the Users Summary page.
- 3. Select a specific user name in the Users Summary page and then click Details to view the associated User ID and User Name.
- 4. Select a user name and click **Mapped Groups** to view the list of groups that are mapped to the particular user.

To map/unmap a user group, refer to Mapped and Unmapped Groups.

To search for a specific user, type the first few letters of the user name that you want to search in the Search box and click **Search**. The results will show users matching your input.

At the bottom of the page, adjust the number of entries displayed per page using the up and down arrows in the Records box. To navigate between pages in the View bar, use these buttons:

- First page to go to the first page.
- **Previous page** to go back.
- **Next page** to move to the next page.
- Last page to go to the last page.

You can directly navigate to a specific page by entering its number in the View bar and pressing **Enter**.

3.5.1.1 User Details

In the User Details, you'll find the User ID and User Name of the selected user from the User Summary page.

• Click a specific user listed in the User Summary page and then click Details to view the User ID and the User Name of that user.

3.5.1.2 Mapped/Unmapped Groups

As an Administrator, you can map/unmap a user to/from a user group from the **Users Summary** page.

To map/unmap a user to a user group:

- 1. Select the user name in the Users Summary page.
- 2. Select Mapped Groups to access the list of groups mapped to the selected user.
- 3. To map a user group:
 - a. Click New Mapping.

The list of user groups you can map the user to appears in the **Available Groups** page.

b. Click Map.

A confirmation message is displayed after successful mapping. The mapping will be completed after authorization.

- 4. To unmap a user group:
 - Select the check box corresponding to a user group or click Select All to choose all available user groups.
 - b. Click Unmap.

A confirmation message will be displayed after successful unmapping. The unmapping will be completed after authorization.

- 5. After mapping/unmapping a user group, ensure to authorize it accordingly. To authorize a mapping/unmapping:
 - a. In **Mapped Groups**, select the user-user group mapping or unmapping that requires authorization.
 - b. Click Authorize/Reject to approve or cancel the mapping/unmapping request.

3.5.1.3 Available Groups

Click New Mapping to view the list of user groups you can map to the user.

To select a user group, select the check box corresponding to the user group. To select all user groups, click **Select All**.

3.5.2 Groups Summary Page

The Groups Summary page shows the list of available groups. You can view the details of a group and map the group to one or more user roles.

To access the Groups Summary page:

- 1. Click the Identity Management tab in the Admin Console page.
- 2. Click the **Groups** tile, to access the **Groups Summary** page.
- 3. Select a specific group name in the **Groups Summary** page and then click **Details** to view the associated **Group ID**, **Group Name** and **Group Description**.
- 4. Select a group name and click **Mapped Roles** to view the list of roles that are mapped to the particular group.



To map/unmap roles, refer to mapped/unmapped roles.

To search for a specific user group, type the first few letters of the user group name that you want to search in the Search box and click **Search**. The results will show users matching your input.

At the bottom of the page, adjust the number of entries displayed per page using the up and down arrows in the Records box. Use the navigation buttons, to go to the first page, last page, previous page and next page. You can also directly navigate to a specific page by entering its number in the View bar and pressing **Enter**

3.5.2.1 Group Details

In the Group Details, you'll find the Group ID, Group Name, and Group Description of the selected user group.

 Click a specific group name listed in the Group Summary page and then click Details to view the Group ID, Group Name, and Group Description of that user group.

3.5.2.2 Mapped/Unmapped Roles

As an Administrator, you can map/unmap a role to/from a user group from the **Groups Summary** page.

To map/unmap roles to user groups:

- 1. Select the user group in the Groups Summary page.
- 2. Select **Mapped Roles** to access the list of roles mapped to the user group.
- 3. To map roles to user groups:
 - a. Click New Mapping.

The list of user roles you can map the group to is displayed in the **Available Roles** page.

- **b.** Select the check box corresponding to a user role or click **Select All** to select all the available user roles.
- c. Click Map.

A confirmation message is displayed after successful mapping. The mapping will be completed after authorization.

- 4. To unmap roles from user groups:
 - a. Select the check box corresponding to a user role or click **Select All** to select all the available user roles.
 - b. Click Unmap.

A confirmation message is displayed after successful unmapping. The unmapping will be completed after authorization.

- 5. After mapping/unmapping a role, ensure to authorize it accordingly. To authorize a mapping/unmapping:
 - a. In **Mapped Roles**, select the role-user group mapping or unmapping that requires approval.
 - b. Click Authorize/Reject to approve or cancel the mapping/unmapping request.

3.5.2.3 Available Roles

Click New Mapping to view the list of roles you can map to the user group.

To select a role, select the check box corresponding to the role. To select all roles, select the check box marked **Select All**.

3.5.3 Roles Summary Page

The Roles Summary page shows the list of available user roles. You can view the details of a role and map the role to one or more user functions.

To access the Roles Summary page:

- 1. Click the Identity Management tab in the Admin Console page.
- 2. Click the Roles tile, to view the Roles Summary page.
- 3. Select a specific role name in the **Roles Summary** page and then click **Details** to view the associated **Role Code**, **Role Name**, and **Role Details**.
- 4. Select a role name and click **Mapped Functions** to view the list of functions that are mapped to the particular role.

You can also unmap a role from a specific function. To map/unmap functions, refer to mapped/unmapped functions.

To search for a specific role, type the first few letters of the role name that you want to search in the Search box and click **Search**.

At the bottom of the page, adjust the number of entries displayed per page using the up and down arrows in the Records box. To navigate between pages in the View bar, use these buttons:

- First page to go to the first page.
- Previous page to go back.
- Next page to move to the next page.
- Last page to go to the last page.

You can directly navigate to a specific page by entering its number in the View bar and pressing **Enter**.

3.5.3.1 Roles Details

Access Roles Details, to view the Role Code, Role Name, and Role Description of the selected role.

• Click a specific role listed in the **Roles Summary** page and then click **Details** to view the **Role Code**, **Role Name**, and **Role Description** of that role.

3.5.3.2 Mapped/Unmapped Functions

As an Administrator, you can map/unmap a role to/from a function user group from the **Roles Summary** page.

To map/unmap roles to functions:

1. Select the role name in the **Roles Summary** page.



- 2. Select **Mapped Functions** to access the list of functions mapped to the specific role.
- 3. To map roles to functions:
 - a. Click New Mapping.

The list of user functions you can map the role to appears in the **Available Functions** page.

- **b.** Select the check box corresponding to a function or click **Select All** to select all the available functions.
- c. Click Map.

A confirmation message is displayed after successful mapping. The mapping will be completed after authorization.

- 4. To unmap roles from functions
 - a. Select the check box corresponding to a function or click **Select All** to select all the available functions.
 - b. Click Unmap.

A confirmation message is displayed after successful unmapping. The unmapping will be completed after authorization.

- 5. After mapping/unmapping a function, ensure to authorize it accordingly. To authorize a mapping/unmapping:
 - a. In **Mapped Functions**, select the role-function mapping or unmapping that requires approval.
 - b. Click Authorize/Reject to approve or cancel the mapping/unmapping request.

3.5.3.3 Available Functions

Click New Mapping to view the list of functions that you can map to a role.

To select a function, select the check box corresponding to the function. To select all functions, click **Select All**.

3.5.4 Functions Summary Page

The **Functions Summary** page shows the list of available functions. You can view the function details.

To access the Functions Summary page:

- 1. Click the Identity Management tab in the Admin Console page.
- 2. Click the Functions tile to access the Functions Summary page.
- 3. Select a specific function name in the Functions Summary page and then click Details to view the associated Function ID, Function Name, and Function Description.

To search for a specific function, type the first few letters of the function name that you want to search in the search box and click **Search**.

At the bottom of the page, adjust the number of entries displayed per page using the up and down arrows in the Records box. Use the navigation buttons, to go to the first page, last page, previous page and next page. You can also directly navigate to a specific page by entering its number in the View bar and pressing **Enter**.



3.5.4.1 Function Details

Using the Function Details options, you can view the Function ID, Function Name, and Function Description from the Functions Summary page.

• Click a specific function listed in the **Functions Summary** page and then click **Details** to view the **Function ID**, **Function Name**, and the **Function Description** of that function.

3.5.5 Folders Summary Page

Create multiple folders, store objects and assign access rights based on the security level of the user.

The **Folders Summary** page shows the list of available groups. You can view the details of a group and map the group to one or more user roles.

To access the Folders Summary page:

- 1. Click Identity Management tab in the Admin Console page.
- 2. Click the Folders tile to access the Folders Summary page.

The Folders Summary page is displayed.

Select a specific folder name in the **Folders Summary** page and then click **Details** to view the associated **Folder ID**, **Folder Name** and **Folder Type**. For more information refer to Folder Details

To search for a specific folder, type the first few letters of the folder name that you want to search in the search box and click **Search**.

At the bottom of the page, adjust the number of entries displayed per page using the up and down arrows in the Records box. Use the navigation buttons, to go to the first page, last page, previous page and next page. You can also directly navigate to a specific page by entering its number in the View bar and pressing **Enter**.

3.5.5.1 Folder Details

In the Folder Details, you'll find the Folder ID, Folder Name, and Folder Type of the selected folder from the Folders Summary page.

• Click a specific folder name listed in the Folders Summary page and then click Details to view the Folder ID, Folder Name, and Folder Type of that user.

3.5.5.2 Editing Folder Details

You can edit the Folder Type from the folder details page.

- 1. Click Edit on the Folder Details page.
- 2. Set the Folder Type to one of the following options:
 - Public These folders are accessible to all users.
 - **Private** These folders can be viewed only by the users associated with that folder.
 - **Shared** These folders can be accessed by users mapped to specific user groups. These user groups are mapped to specific roles that are associated with the folder.



4 Data Administration

This chapter covers the following topics:

- Data Model Extension: The PBSM Cloud Service provides OOTB placeholder Columns and Tables that can be configured to use as custom Columns, Custom Dimensions, and Custom Management Ledger Tables as suitable to the business requirements. However, these Columns and Table are placeholder items and must be registered before use. The Data Model Extension module enables you to register these Columns and Tables.
- Data File Specification: The Data File Specification module helps you to load the data from your systems to the PBSM Cloud Services.
- File Upload and Download Utility: The File Upload and Download Utility enables you to upload or download files to the Object Store.
- Data Maintenance Interface: Data Maintenance Interface (DMI) helps to design a Data Form in a user-specified format. Further, it allows to perform maintenance activities using the Designed Form.
- Data Quality Framework: Data Quality Framework Data Quality Framework consists of a scalable rule-based engine which uses a single-pass integration process to standardize, match, and duplicate information across global data.
- Data Verification: Data Verification UI allows you to carry out small edits on the imported data. You can also add few entries manually using this UI.
- Configure Cash Flow Edits Rule: The Cash Flow Edits Configuration Window allows you to configure a new Cash Flow Edits Rule.
- Cash Flow Edits Process: The Cash Flow Edits Process allows you to verify the accuracy and check the completeness of your Instrument Table Data.
- ALM Output Export: This module discusses the procedure to download the ALM Output details. When you download the data, it moves to Object Store.
- ALM Table Cleanup: This module discusses the procedure to delete data from ALM Output Tables.
- Balance Reconciliation: Balance Reconciliation module helps you to Reconcile the selected processing/instrument/account balances against the Management Ledger. If any differences are found, you will have the flexibility to choose significant differences and create plug entries for those in the Ledger_Instruments table.

4.1 Data Model Extension

Customization of Physical Data Model is restricted in the Cloud Service. However, there may be a need to extend the Data Model to meet multiple business requirements. For this purpose, the Cloud Service provides OOTB placeholder Columns and Tables that can be configured to use as custom Columns, Custom Dimensions, and Custom Management Ledger Tables as suitable to the business requirements.



Note:

The Management Ledger tables are applicable only to Profitability and Balance Sheet Management Cloud Services.

These placeholder Columns and Tables must be registered before use. The Data Model Extension Module allows you to do the following types of registrations:

- Dimensions Registration
- Columns Registration
- Management Ledger Registration
- Pending Registration

After registration, you can start loading the data in the selected placeholder Columns and Tables and use them to define the Rules and Assumptions for further processing and reporting.

Appropriate user roles must be created and maintained for the users to perform the registration and registration approval processes.

To register the placeholder Columns and Tables, from the LHS Menu, select **Data Management Tools**, and then select **Data Model Extension** to display the DataModel Extension summary screen.

The Data Model Extension summary screen displays the following tiles:

- Dimensions
- Columns
- Management Ledger
- Pending Registration

Using this UI, you do the registration of Dimensions, Columns, and Management Ledger Tables. After the registration is done, the detail will be sent to the Supervisor or Approver User who either approves or rejects the registration.

4.1.1 Registering Dimensions

Through the Dimension Registration UI, you register two types of Dimensions; Simple Dimensions and Key Processing Dimensions that are explained in the following topics.

Dimensions are the Placeholder Columns and Tables. The column names appear in the Instrument Tables as Physical Column Names. The Data Model Extension UI allows you to define the Logical Layer with details Name, Description, and the purpose of the column. After these columns are defined, they appear in the drop-down lists in the application screens as UDPs (User Defined Properties) that you can use. This process of defining the Dimensions is called Registering.

4.1.1.1 Register a Simple Dimension

Simple Dimensions are list of values that support neither attributes nor hierarchies.

Simple Dimensions are list of values that support neither attributes nor hierarchies. Their three key uses are:

Reserved for use within the Analytical Application Engines



- Stratifying your data for process or report filtering purposes
- Serving as list of values when used as attributes

The Cloud Service Data Model comes with a set of placeholder Simple Dimensions for configuration and use. The member details of simple dimensions are stored in two tables:

- A code table (For example, FSI_SIMPLE_DIM_01_CD)
- A Multi-Language Support table (for example, FSI_SIMPLE_DIM_01_MLS)

To register a Simple Dimension:

 Navigate to the summary screen, and click the Simple Dimensions tile to display the Simple Dimension summary screen.

Figure 4-1 Simple Dimension summary screen

Olmension Details					
Physical Column Name N	Name 1	Description %	Registration Status 5	Dimension (D N	Actions
SC_01_SIMPLE_DIM_CD	SimpleOlimension_01	SimpleDimension_01	Approved	2001	
C_00_SIMPLE_DIM_CD	SimpleOimension_03_6_	SimpleDimension_00_E-	Approved	2003	
LC_02_SIMPLE_DIM_CD	SimpleOimension_02	SimpleOlimension_02	Approved	2002	

The Simple Dimension summary screen displays the summary of existing Simple Dimensions with the Physical Column Names, Name, Description, Registration Status, Dimension ID details, and Actions icon.

 Click Add New Dimension to collapse the Dimension Details summary and to display the dimension details.

When you click Add New Dimension, the UI displays Save and Submit for Approval buttons.

- Enter the following details:
 - **Name** (mandatory): Specify the required logical name of the dimension.
 - Description (mandatory): Specify the required description of the dimension.
 - Comment: Specify the required maker/checker comment. Note that special characters
 *, newline, and double quotes are not allowed.
 The Details section displays the Physical Column and Data Type information that the
 dimension uses for user reference. As and when a registration takes place
 successfully and the physical column is utilized, the next registration process proceeds
 to take the next-in-numerical-order physical column available for registration.
- 4. Click **Save**. The details are saved as a Draft and displayed on the summary screen. You can change the Name, Description, and Comments later by double clicking the details.
- Click Submit for Approval to send the Dimension Details for approval. Or select a Name from the list and click the Actions icon to View, View, Edit, Submit for Approval or Delete the simple dimension.

Or

Select a Name from the list and click the Actions icon to View, View, Edit, Submit for Approval or Delete the simple dimension.

Note:

- You can delete a registration when it is in Draft state.
- If the selected Dimension is in Approved state, then the Actions menu displays only View, Edit, and Submit for Approval actions.

4.1.1.1.1 View a Simple Dimension

To view a Simple Dimension, perform the following steps.

To view a Simple Dimension, perform the following steps:

- 1. Click the **Actions** Icon against the selected Simple Dimension to expand the Actions Menu.
- 2. Click **View** to see the details of the selected Simple Dimension.

4.1.1.1.2 Edit a Simple Dimension

To edit a Simple Dimension, perform the following steps:

- Click the Actions Icon against the selected Simple Dimension to expand the Actions Menu.
- 2. Click Edit to display the selected Dimension details in edit mode.
- 3. Edit the following details:
 - a. Name: This is mandatory.
 - b. Description: This is mandatory.
 - c. **Comment**: Specify the required maker/checker comment. Note that special characters *, newline, and double quotes are not allowed.
- 4. Click Save to save the details as a draft.
- 5. Click Submit for Approval to send the Dimension Details for approval.

Note:

- When you edit an already approved Dimension, the Dimension must be submitted for approval again. You cannot delete or edit the Dimension again.
- Additionally, if you edit an approved Dimension, then the Actions Icon displays only the View option for the Dimension.

4.1.1.1.3 Delete a Simple Dimension

To delete a Simple Dimension, perform the following steps:

- 1. Click the **Actions** Icon against the selected Simple Dimension to expand the Actions Menu.
- 2. Click **Delete** to delete the Dimension.

Note:

You can only delete a Dimension that is in Draft stage. The Actions Menu does not display the Delete action for an approved dimension.

4.1.1.2 Register a Key Processing Dimension

Key Processing Dimensions have the following features:

- Accessible as modeling dimensions for all of the Cloud Service Analytical Engines.
- Expressed as columns in nearly all of your Business Fact Tables.
- Support both attributes and hierarchies.

Metadata for Key Processing Dimensions is stored in four tables:

- A base table (For example, DIM_<Dimension Name>_B)
- A translation table (For example, DIM_<Dimension Name>_TL)
- An attribute table (For example, DIM_<Dimension Name>_ATTR)
- A hierarchy table (For example, **DIM_<Dimension Name>_HIER**)

Base tables store basic information about each Dimension Member and Translation Tables store names and descriptions for each Dimension Member in multiple languages.

Attribute Tables store one or many attribute values for each Dimension Member. Hierarchy Tables store one or more hierarchies for each dimension (you may define as many hierarchies as you wish for any dimension that supports hierarchies).

The DM Extension Module enables you to create Custom Dimensions as required by the business. To register a Key Processing Dimension:

1. Navigate to the summary screen, and click the **Key Processing Dimension** tile to display the Key Processing Dimension summary screen.

				One	And New Diver
Dimension Details					
Physical Column Name 15	Name N	Description %	Registration Status S	Dimension ID %	Actions
PLC_05_KEY_DIM_ID	Test_KPD_100	Test_KP0_100	Draft		
PLC_01_KEY_DIM_ID	pic1 kpd	plc 1 kpd	Approved	1001	
NC.03_KEY,DIMUD	pic 3 kpd	plc 3 kpd	Approved	1003	
LC, HUKEY, DIMUD	plc4 kpd	plc 4 kpd	Approved	1004	
NC.02, KEY, DIMUD	ple 2 KPD	plc 2 KPD	Approved	1002	

Figure 4-2 Key Processing Dimensions summary screen



The summary screen displays the summary of existing Key Processing Dimensions with the details Physical Column Names, Name, Description, Registration Status, Dimension ID, and Actions icon.

The Actions icon displays the **View** button. You can click the **View** button and see the Dimension Details in View Only mode.

The registration of a dimension happens after the dimension is approved. The Dimension ID is displayed only for the approved dimensions.

2. Click Add New Dimension to collapse the Dimension Details summary and to display the dimension details.

When you click **Add New Dimension**, the UI displays the **Save** and **Submit for Approval** buttons.

 Very Processing Diversion

 • Dimension Details

 • Decorption

 • Register

 • Register

 • Register

Figure 4-3 Key Processing Dimension screen

- 3. Enter the following details:
 - **Name**: This is a mandatory field. Specify the required logical name of the dimension.
 - Description: This is a mandatory field. Specify the required description of the dimension.
 - **Type**: This is a mandatory field. Select a relevant Dimension Type.
 - Product (Prod): Select this option if you want to use the placeholder Dimension to define Business Rules and Assumptions.
 - Organization (Org): Select this option if you want to use the Placeholder Dimension to define a new Organization structure.
 - Other: Select this option if you want to use the placeholder Dimension for any other purpose.
 - Comment Specify the required maker/checker comment. Note that special characters
 *, newline, and double quotes are not allowed.

The **Details** section displays the Physical Column and Data Type information that the dimension uses for user reference. As and when a registration is successful and the physical column is utilized, the next registration process proceeds to take the next-in-numerical-order physical column available for registration.

- 4. Click **Save** to save the details. The details are saved as a Draft and displayed on the summary screen. You can change the Name, Description, and Comments later by double clicking the details.
- Click Submit for Approval to send the Dimension Details for approval. Or



Select a **Name** from the list and click the **Actions** Icon to View, Edit, Submit for Approval or Delete the key processing dimension.

Note:

- You can delete a registration when it is in Draft state.
- If the selected Dimension is in Approved state, then the Actions Menu displays only View, Edit, and Submit for Approval actions.

4.1.2 Registering Columns

The Placeholder Columns are categorized under the different domains to be used for different purposes.

The procedures to register the listed Columns are similar. To register a column:

1. Navigate to the Summary screen, and click a **Column** tile to display the Column Summary screen.

Figure 4-4 Column Summary screen

Balance				
a we wanted that we wanted	Second N. N. Norman	CONTRACTOR OF A		Notes
			0	Add New Column
✓ Column Summary				
Physical Column Name 15	Name 1	Description %	Registration Status T	Actions
PLC_03_BAL	Test_Bal_100	Test_Bal_100	Draft	
PLC_01_BAL	ATM_Balance	ATM_Balance	Approved	
PLC_02_8AL	Total Interest	Total Interest	Approved	
		111111111111111111111111111111111111111	- The state of	

The summary screen displays the summary of existing Columns with the details Physical Column Names, Name, Description, Registration Status, and Actions icon.

The registration of a Column happens after the Column is approved.

 Click Add New Column to collapse the Column Summary and to display the Column Details.

When you click **Add New Column**, the UI displays the **Save** and **Submit for Approval** buttons.



Balance						
1 10 10 10 10 10 10 10 10 10 10 10 10 10		A REAL PROPERTY AND A REAL PROPERTY.		IL CONTRACTOR	CALIFORNIA STATE	
			Close	All New Column	E ter	Submit for Approxal
> Column Summary						
✓ Column Details ③						
Name		Column PLC_GA_BAL				
	fagaral					
Description		two type NUMBER(22.3)				
	Regime	Comment				
Property Name	Property Value					
OTHER_ADJ_AMOUNT_OUTPUT						
ECONOMIC_VALUE						
BREAK_FUNDING_AMOUNT						
BREAK_FUNDING_MARKET_VAL UE						

Figure 4-5 Column Screen

- 3. Enter the following details:
 - **Name**: This is mandatory. Specify the required logical name of the column.
 - Description: This is a mandatory field. Specify the required description of the column.
 - Property Name: This is an optional field used to select a relevant Property from the drop-down list, as applicable to the Column.
 - Property Value: Double click to display a drop-down where you can select Yes if it is applicable to the Column.
 - Comment:Specify any maker/approver comment. Note that special characters *, newline, and double quotes are not allowed.
 The Details section displays the Physical Column and Data Type Information that the column uses for user reference. As and when a registration takes place successfully and the Physical Column is utilized, the next registration process proceeds to take the next-in-numerical-order physical column available for registration.
- 4. Click **Save**. The details are saved as a Draft and are displayed on the Summary screen. You can change the Name, Description, and Comments later by double clicking the details.
- Click Submit for Approval to send the column details for approval. OR

Select a **Name** from the list and click the **Actions** icon to View, Edit, Submit for Approval, or Delete the Column. Editing, Submitting for Approval, or Deleting procedures are similar to Dimension Edit, Submit for Approval, or Delete procedures.

Note:

- You can delete a registration when it is in Draft state.
- If the selected Column is in *Approved* state, then the Actions menu displays only View, Edit, and Submit for Approval actions.

Domain Types

The below domain types are available for each of the Cloud Service:



Ма	ofitability and Balance Sheet magement Cloud Service main Types		counting Standards Cloud rvice Domain Types		mate Change Analytics oud Service Domain Types
•	DATE	•	DATE	•	BALANCE
•	RATE	•	RATE	•	CHAR
•	VOLUME	•	VOLUME	•	CODE
•	CHAR	•	CHAR	•	DATE
•	LONG_DESCRIPTION	•	LONG_DESCRIPTION	•	FLAG
•	FLAG	•	FLAG	•	LEAF
•	BALANCE	•	BALANCE	•	NUMBER
		•	SHORT_NAME	•	RATE
		•	SHORT_NUMBER	•	PERCENT
		•	SHORT_DESCRIPTION	•	LONG_DESCRIPTION
		•	CODE_CURRENCY	•	SHORT_DESCRIPTION
		•	PERCENT	•	COUNTERPARTY_BALANC
		•	LOCALE_CD		E
		•	TIMESTAMP	•	COUNTERPARTY_RATE
		•	NAME	•	COUNTERPARTY_PERCEN
		•	LEAF		Т
		•	OBJECT_ID	•	COUNTERPARTY_CHAR
		•	SYSTEM_IDENTIFIER		

Table 4-1 Domain Types

4.1.3 Registering a Management Ledger

This is applicable only to Profitability and Balance Sheet Management Cloud Services.

PBSM Cloud Service is contains the default Management Ledger (FSI_D_MANAGEMENT_LEDGER). However, you can add upto five other Management Ledgers to the Service.

To view and edit the Management Ledger:

 Navigate to the Summary screen, and click the Management Ledger tile to display the Edit Management Ledger screen.



Edit Management Ledger		Close Submit for Approval
Name Management Ledger	Physical Norme FSI_D_MANAGEMENT_LEDGER	
Description Management Ledger	Standard Management Ledger Attribute	
itatus : Approved		
Available Dimensions	Selected Dimensions	
No items to display.	PlaceHolder_KPD_1 PlaceHolder_KPD_2 PlaceHolder_KPD_3 PlaceHolder_KPD_4	

Figure 4-6 Edit Management Ledger Screen

This screen displays the following details of the Management Ledger as follows:

- Name (non-editable)
- Physical Name (non-editable)
- Description (non-editable)
- 2. Click **Standard Management Ledger Attribute** to collapse and see the available Standard Dimensions, Standard Columns, and Approved Dimensions.

The Standard Dimensions section shows the Key Processing Dimensions that are available OOTB for the Management Ledger. In addition to this, the screen enables the selection of custom Key Processing Dimensions for the Management Ledger through a shuttle box component that displays the registered custom dimensions in the Available Dimensions and the Selected Dimensions boxes. You can select from the **Available Dimensions** box and move them to the **Selected Dimension** box using the **Move** button. Additionally, you can remove the Selected Dimensions by clicking the **Move Back** button.

The Standard Columns comprises of the OOTB Ledger-level Simple Dimensions and Admin Columns. The Approved Dimensions shows the list of Custom Dimensions approved for the Management Ledger.

4.1.3.1 Adding a Management Ledger

To add a new Management Ledger, perform the following steps:

 Navigate to the Summary screen, and click the Add Management Ledger tile to display the Add Management Ledger screen.



Add Management Ledger					
			Close	See.	Sobmit for Approval
Name		Physical Name FSI_D_MANAGEMENT_LEDGER_02			
Description		Standard Management Ledger Attribute	I		
Status :		Required			
Available Dimensions	s	lected Dimensions			
plc1 kpd plc2 KPD plc3 kpd	»	No items to display.			
	45				

Figure 4-7 Add Management Ledger Screen

- 2. Enter the following details:
 - Name: This is a mandatory field. Specify the logical name of the Management Ledger.
 - Description: This is a mandatory field. Specify the description of the Management Ledger.
- 3. Select the applicable Dimensions from the **Available Dimensions** box and click the **Move** button to move them to Selected Dimensions box. The selected Dimensions are included as the additional activated Key Processing Dimensions for the Management Ledger.
- 4. Click Submit for Approval to send the column details for approval.

The details are sent to the Supervisor or Approver for approval. The newly added Management Ledger is displayed on the summary screen in a new tile.

Note:

- You can delete a registration when it is in Draft state.
- If the selected Management Ledger table is in *Approved* state, then the Actions Menu displays only View, Edit, and Submit for Approval actions.

4.1.4 Approving or Rejecting the Registrations

The Supervisor or Approver can see the Dimensions or Columns or Management Ledgers that are ready for approval on the Data Model Extension summary screen.

To approve the Dimensions, Columns, and Management Ledgers, perform the following steps:

1. Navigate to the **Data Model Extension** summary screen.

Dimensions	Simple Dimension Registered Available 1 19	Key Processing Dimension Registered Available 1 17				
Columns	Date Registered 2 8	Rate Registered Available 2 18	CHAR Registered Available 1 9	Long Description Registered Available	Flag Registered Availar 0 10	• •
Management Ledger	Add Management Ledger		ML 1 Marent Ledger Name Description		ML for JAPAC ent Name Description	• >
Pending Registration	Dimensions and Columns Dimensions Columns 0 1	ML for JAPAC entity Name ML for JAPAC Description				

Figure 4-8 Data Model Extension Summary Screen

The Dimensions and Columns that are ready for approval are displayed in one tile and the Management Ledgers that are ready for approval are displayed in another tile against the **Pending Approval** Table.

- 2. Click on any Tile to open to the **Pending Dimension** and **Column Registration** screen or **Approve Management Ledger Registration** screen.
- 3. Enter a comment and click the **Approve** or **Reject** buttons.
- 4. Select OK.
 - a. The approved Dimension or Column or Management Ledger is displayed in the summary screen with *Approved* status.
 - **b.** Select **Cancel** to keep the Dimension or Column or Management Ledger in a Pending for Approval Status.
- Click Reject to reject the registration. Complete the approval process. The Registration will be marked with status Rejected in the summary screen.
- After it is approved or rejected, the registration is available for further modification by the Maker and can be submitted again.

A registration cannot be deleted after it has passed the Draft State and is currently in Pending, *Approved* or *Rejected* state.

Note:

After approval, you can use them in the Data File Specifications and start loading the data in the selected placeholder Columns and Tables. The physical columns and tables pre-exist in the Data Model and mapped in loaders, registration just enables them for your use. Hence, apart from registering and approving them no other change is expected to be be performed.

4.2 Data File Specification

This chapter covers the following topics:

• Loading External Data



- Data Loaders
- Data File History

4.2.1 Loading External Data

The (OFSAA or Oracle) Cloud Services use following categories of data:

- Account or Instrument
- Management Ledger
- Transaction Summary
- Dimensions and Hierarchies
- Market data like Interest Rate, Currency Exchange Rate

The following illustration depicts the process of loading data from your systems into the Cloud Services:

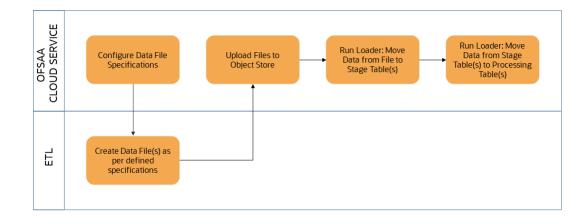


Figure 4-9 Loading External Data

Oracle Cloud Services uses Oracle's Object Store Service to transfer data between your machine/laptop and its databases. Object Storage Service allows storing the files as objects in a highly secure, scalable, and durable way. Files can be uploaded through a Web Console; however, it is possible to do so only with files up to 1 GB.

Uploaded Data Files are temporarily stored in the Object Storage for Data Loaders to read and move them to the corresponding Database Tables for further use by the individual services.

Before the files can be created and uploaded, format, column order and other properties must be defined using Data File Specifications User Interface. This chapter discusses the supported formats and contents of the data file that is being imported into the Object Storage.

For information on uploading files, see the File Upload and Download section. For information on running the Data Loaders, see the Data Loaders section.

4.2.1.1 Data File Specification

The three supported formats for the Data Files are TXT, DAT, and CSV. These files contain the name of the table for which the specifications are being created.

Ensure that there are no duplicate records in a single Data File. If there are duplicate records, then the Data File Upload results in a failure.

To open the Data File Specification Window, navigate to the **Data Management Tools**, select **Data File Administration**, and then select **Data File Specification** to display the Data File Specification Summary Page.

ta File Specification					D.	虚 O
						c
eld Search	۲					
] Data file name 14	Target File name 14	Created By ↑↓	Created Date 14	Modified By 11	Modified Date 14	Action
] Flexcube_Corporate_Loan.csv	STG_ASSET	cfeuser1	05-24-2022 06:23:42	cfeuser1	05-24-2022 06:23:42	
] Flexcube_Home_Loan.csv	STG_ASSET	cfeuser1	05-24-2022 06:24:13			

Figure 4-10 Data File Specification Summary Screen

The Summary Page of Data File Specification displays the Search Criteria Pane, Specific Search Pane, and the already created Data Files and their details.

4.2.1.1.1 Searching for a Data File Specification

There are two Search Panes provided to search the Data Files on the Summary Page.

To search the Data File:

- 1. Click the **Search** icon on the Search pane to collapse (display) the Criteria Window.
- Data File Name and/or Target File Name and click Search to display the Data File Names that match the criteria.
- Click Cancel/Reset to remove the filter criteria on the Search Window and refresh the window.
- 4. Click Search after entering the search criteria. The search results are displayed in a table containing all the Data Files that meet the search criteria with the following details:
 - Data File Name: The name of the Data File.
 - Target File Name: The Target File Name.
 - Created By: Displays the Name of the user who created the Data File.
 - Created Date: Displays the Date and Time at which the Data File was created.
 - Modified By: Displays the Name of the user who last modified the Data File.
 - Modified Date: Displays the Date and Time at which a Data File was last modified.
- 5. Click on the Action icon against the Data File Name to do further actions as follows:
 - View: Click View to view the contents of a Data File in read-only format.
 - Edit: Click the Edit icon to modify a previously saved Data File. Note that you cannot change the File Name.
 - Save As: Click Save As to create a copy of the selected Data File.
 - Delete: Click Delete to delete the selected Data File.



6. Click on the Action icon against the Data File to do further actions View, Edit, Save As, and Delete on the selected Data File.

The other method to search a Data File is using the **Field Search** pane. You can enter any one of the details of a Data File and press the **Enter** key to display the details of the Data File.

4.2.1.1.2 Creating a Data File Specification

The Data File usually contains the Name of the Physical Table on which the specifications are being created and the columns included in the file.

For the complete list of available columns, see the Data Requirements as follows:

- Profitability and Balance Sheet Management Cloud Service: Doc ID: 28694909.1
- IFRS 9 Cloud Service: Doc ID: 2959143.1

To create a new Data File Specification:

1. Navigate to the Data File Specification summary page and click the **Add** icon to open the Data File Specification window.

Data File Specification		Save	Cancel	0
✓ Details				
Target Table Name	File Hame Faces And			
✓ Load Properties				
Incremental	File contains Header record 🔹 Validate Manifest File 🛄			
Date Format	Field Selector #operiors Threaded (N) 0			
Columns Order Column Type	Logical Name O Physical Name			
Filter	Name Column Filter Column Order Order			
No data to display.	No data to display.			

Figure 4-11 Data File Specification

- 2. Under the Details section of the screen, enter the following details:
 - a. Click on Target Table Name to open a list Category Table Names. The tables are categorized into different groups and are as follows:
 - Transaction Summary
 - Ledger
 - Others
 - Schedule o Instruments

Each of the above **Categories** lists the **Tables** available for data loading. The list of categories is dependent on the Metadata from the Seeded Tables that come with the various Cloud Services and may differ from that shown above based on the services you have subscribed.

- b. Select a Table from the list for which you want to create the Data File Specification.
- c. Enter a unique **Name** for Data File Specification with an extension of the file format. The formats supported are TXT, CSV, and DAT types.
- 3. Under the Load Properties Section of the screen, enter the following details:



- a. Select the Incremental toggle switch if the data in the file is incremental. If the data is a complete load, then do not select this switch.
 This flag identifies if the Data File is incremental or fresh accounts. In the case of incremental accounts, if account 1 is loaded as part of the Data File 1 and needs a correction. In that case, the account is corrected and will be uploaded as part of Data File 2. In this case, Data File 2 is the incremental file.
- **b.** Select **File contains Header record** toggle switch if the file contains a Header Record.
- c. Select Validate Manifest File toggle switch if you want to validate the data in the Data File. This validation checks the Checksum of the file, the number of records that are being loaded from the file and other additional details such as Date Format and so on. To use this toggle switch, a prerequisite is to generate a manifest file for the Data File that is being created and it must be uploaded using the File Upload process. For more details, see the File Upload and Download section.

This is an optional step. However, if you want to generate a manifest file in JSON format, then enter the following details and save it as a .manifest file. A sample JSON file format is as follows:

{"file_name":"test.dat","as_of_date":"2022-03-24","checksum":"2587cdb6a2b8
7835c6adfce627671486","record count":"10","rejection threshold":"0"}

Note:

Ensure that the name of the manifest file is same as the Data File with .manifest extension. For example, if the Data File Name is asset.csv, then the manifest file must be named asset.manifest.

Property Name	Notes
file_name	Full name of the file, without the leading path. Not validated; Only for information purposes.
as_of_date	Date for which file contains the data; Not validated; Only for information purposes.
checksum	Mandatory. The checksum of the file will be validated before loading commences.
record_count	Mandatory. The number of records in the file (ignoring header-record); will be validated after SQL*Loader completes.
rejection_threshold	Limit for % of records rejected, for calling the loading as "failed". This can also be set from the UI.

Table 4-2MANIFEST File Details

- d. Select the **Date Format** from the drop-down list to indicate the Date Format used in the Data File.
- e. Select the **Delimiter** used in the Data File.
- f. Select the **Rejection Threshold**. You should enter a number that is greater than or equal to zero.

The Rejection Threshold is used to check the allowed percentage of rows that can be rejected in a Data File. As an example, if you define a 10% Rejection Threshold for a Data File that has 1000 rows, then the Data File Upload fails if more than 100 rows are



rejected. If the number of rows rejected is less than 100, then Data File Upload succeeds.

- 4. Under the **Columns Order** section of the screen, enter the following details. If you enter zero, then none of the records from the Data File should fail.
 - a. Select the relevant option for Column Type from the following options:
 - **Key Columns**: The Key Columns are the primary keys of the record. A table displays the Key Columns available for the selected Target Table Name. By default, the primary keys will be selected.
 - **Other Columns**: If you select the Other Columns, all remaining columns (key dimensions, simple dimensions, dates, measures, and so on) for the selected Target Table are displayed. Select the applicable columns from the list and click the Move button to display them in the table on the right-hand side.
 - b. There are two option to add other columns to the definition as follows:
 - i. Within the selected Column Type, Column Names can be re-ordered by dragging and dropping. The columns are always ordered by their type, that is, Key Columns will appear before the Dimension Columns and Dimension Columns will always appear before the Other Columns.
 - ii. You can download the template available in the left pane, arrange the columns as required in the downloaded file and upload to the right pane.

After saving a definition, if you add a new Dimension Column then it will appear in the order before the remaining Other Columns.

For example, assume that the initial definition is saved with the below columns:

	Logical Name O Physical Name		
Name	Default Value	Column Order	
Account Number		1	
As Of Date		2	
General Ledger Account Code		3	
Ifrs9 Stage Code		4	
Account Close Date		5	
Accrual Basis Code		6	
Accumulated Basis Risk Charge Credit		7	

Figure 4-12 Column Preview

After this, if a new Dimension Column (say Product Id) is selected, it will push the Other Columns down in order.

Column Preview		
	Logical Name O Physical Name	
Name	Default Value	Column Order
Account Number		1
As Of Date		2
General Ledger Account Code		3
Ifrs9 Stage Code		4
Product Code		5
Account Close Date		6
Accrual Basis Code		7
Accumulated Basis Risk Charge Credit		8

Figure 4-13 Columns Preview

The same order must be followed while preparing the Data File.

The default value for each Column can also be given in the table. If the Column Value is null in the Data File, then the default value is used.

- c. Select Logical Name or Physical Name to display the logical or physical names for the columns in the table.
- 5. Click **Save**. The newly created file will be listed on the Data File Specification summary screen.
- 6. On the summary screen, click on the Action icon against the File Name to perform further actions View, Edit, Save as, and Delete.

After you create the Data File, you must upload the file into the Object Store using the File Upload and Download option. If you have created a MANIFEST file for the Data File, you must upload the MANIFEST file too. For more information and procedure to upload or download the file, see the File Upload and Download section.

4.2.1.1.3 Creating the Data File

After the Data File Specification is defined, follow the below mentioned guidelines to prepare the Data Files:

- Columns to be included in the Data File must be as per the Data File Specification.
- Name of the Data File must be same as the Data File Specification with a prefix of "input_yyyymmdd" where yyyymmdd is the Date (As of Date) for which the Data File is prepared. For example:
 - Data File Specification Name is "Asset.dat"
 - The As of Date is 06-July-2022
 - Data File Name must be "input_20220706_asset.dat"
- Unique Data Validations:
 - Instrument Data Files: Account Numbers must be unique across the data files for a single As of Date.
 - Management Ledger Data Files: The combination of KPDs and Simple Dimensions must be unique across the data files for a single As of Date.
 - Transaction Summary Data Files: The combination of Account Numbers and KPDs must be unique across the data files for a single As of Date.



- Permitted Delimiters are comma (,) and pipeline ().
- Data Validations:
 - Number fields: only numbers and dot (.) are allowed.
 - Description fields: comma (,) pipeline (|), single quotes (''), and double quotes (" ") are not supported.
 - Any nullable fields which are mapped in the Data File Specification definitions should not skipped in the Data File.
 - The column order in the Data File should be in sync with the order defined in the Data File Specification definition.
 - Field Enclosures: Only double quotes ("") are considered as Field Enclosures.

See the following sample files for your reference:

- input_20151009_asset.dat
- input_20150330_ASSETTXN.dat
- input_20220110_STGML.dat

For more information about the data required by the Profitability and Balance Sheet Management Cloud Services, see the Data Requirements available at the Doc ID: 2869409.1.

4.2.2 Data Loaders

Oracle Financial Services Cloud Service's Data Loaders are used to move the data from one stage to another stage and in turn update the underlying Database Tables.

Oracle Financial Services Cloud Services support the following types of Data Loaders:

- Dimension Data Loaders: The Dimension Data Loaders are used to populate the Dimension Members, Attributes, and Hierarchies from the Staging Dimension Tables to the Dimension Tables registered with the Cloud Services.
- Instrument Data Loaders: The Instrument Data Loaders are used to move the data from the files to the staging instrument tables.
- Management Ledger Data Loaders: The Management Ledger Data Loaders are used to
 move the data from the files to the staging Ledger tables and then to the processing
 Ledger tables.
- **Transaction Summary Data Loaders**: The Transaction Summary Data Loaders are used to move the data from the files to the staging Ledger tables and then to the processing Transaction Summary tables.
- **Exchange Rate Data Loader**: The Exchange Rate Data Loader allows the user to load the Exchange Rate Data required by the Cloud Services to enrich the data.

4.2.2.1 Dimension Data Loader

The Dimension Loader procedure populates Dimension Members, Attributes, and Hierarchies from Staging Dimension Tables into the Dimension Tables registered with the Cloud Services. You can view the Members and Hierarchies loaded by the Dimension Loader though the Cloud Service screens.

The Data File Specification is not applicable to Dimension Data Loaders. The file format and the file names are static in nature.

The following illustration depicts the process of Dimension Loading.



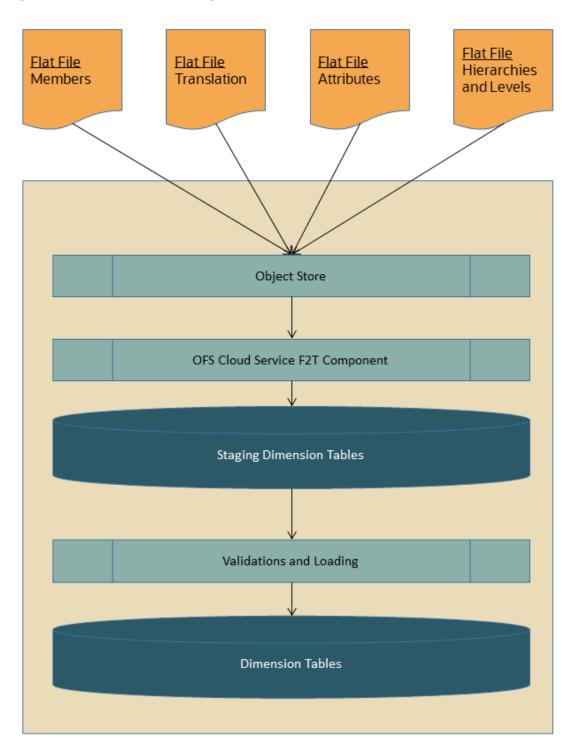


Figure 4-14 Dimension Loading Process

The Dimension Loader is used to:

- Load the Dimension Members and their Attributes from the Staging area into the Dimension Tables that are registered with OFS Cloud Service framework.
- Create Hierarchies for Key Dimensions in the Cloud Service.



 Load Hierarchical relationships between Key Dimension Members within the Hierarchies from the Staging area into the Cloud Service.

The following are the features of Dimension Loader:

- Loading Simple Dimensions from Staging Tables.
- Multiple Hierarchies can be loaded from Staging Tables.
- Validations of Members and Hierarchies are similar to that of being performed within the Cloud Service Screens.

Before you start the Dimension Loader, you must upload the Data Files that have the Dimension details.

As part of the File Definition, it is required Dimension Identifier for both Key and Simple Dimensions.

To get the correct DIMENSION ID to be used for the data file definition, you should use the SQL Query Browser and following query under OFSAAMETA schema the REV_DIMENSIONS_B table:

```
SELECT
dimension_id,
member_b_table_name,
member_tl_table_name,
dimension_active_flag,
simple_dimension_flag,
user_defined_flag,
write_flag,
dimension_editable_flag,
key_dimension_flag
FROM
ofsaameta.rev_dimensions_b
WHERE
dimension_active_flag = 'Y';
```

Then for the dimension table desired, available in REV_DIMENSIONS_B.MEMBER_B_TABLE_NAME or

REV_DIMENSIONS_B.MEMBER_TL_TABLE_NAME table columns, the End User should pick up the correct value displayed in REV_DIMENSIONS_B.DIMENSION_ID to be used for correct input file definition.

The following sections list the sample files that you can use to build the Dimension Data. The name of the Data Files must be same as mentioned below and the File Extension must be .DAT. Click on each Data File Name to open a Sample Data File.

4.2.2.1.1 For Key Dimensions

The following is a list of sample files that you can use to build the Dimension Data.

The name of the Data Files must be same as mentioned below and the file extension must be .DAT. The value of column HIERARCHY_CODE must not contain space in files STG_DIMENSIONS_HIER_INTF, STG_HIERARCHIES_INTF and STG_HIERARCHY_LEVELS_INTF. Click on each Data File Name to open a Sample Data File.

Stage Dimension Loaders (Task 1):

input_stg_dimensions_attr_intf.dat



- input_stg_dimensions_b_intf.dat
- input_stg_dimensions_tl_intf.dat
- input_stg_dimensions_hier_intf.dat

Stage Hierarchy Loaders (Task 2):

- input_stg_hierarchies_intf.dat
- input_stg_hierarchy_levels_intf.dat

Note:

Any column description that contains a ",", then it should be enclosed within "" (double quotes). For example, Account, Type should be "Account, Type".

To load the Dimensions:

- 1. Define a new Batch and save it.
- 2. Add the following Tasks to the above Batch:

Table 4-3 Dimension Loading Process Tasks

Task Code	Task Name	Component	Parameters	Parent Task
1	Stage Dimension Loader	Stage Dimension Loader	All parameters are automatically generated.	
2	Stage Hierarchy Loader	Stage Hierarchy Loader	All parameters are automatically generated.	1



Task Code	Task Name	Component	Parameters Parent Tas
	Stage DRM Loader	Stage DRM Loader	 Dimension 2 Name: Select the relevant one or more dimensions. Sync Stage and Dimension: Yes: The record(s) that is/are already present will be overwritte n by the incoming dimensio n loader. No: The new records will be merged to the existing records. Force Member Delete: This is used only when the above flag is Yes. Yes: This allows you to delete a members even if is referred in hierarchie s. No: No records will be

Table 4-3 (Cont.) Dimension Loading Process Tasks

Note:

The above Tasks must be executed in the same order. The Stage DRM Loader allows you to select a Dimension.

3. Execute the Batch.

Dimension Loader with ZIP File Support

You can zip all the DAT files into a single file and upload it to the Object Store.

To process the zip file:

- Create a Batch.
- Create a Task with the Component Name as **Dimension and Hierarchy Loader**.
- Execute the Batch.

For detailed instructions on Creating a Batch, Defining a Task, Execute the Task, and Schedule a Batch, see Scheduler Services.

4.2.2.1.2 For Simple Dimensions

The following is a list of sample files that you can use to build the Dimension Data.

The name of the Data Files must be same as mentioned below and the File Extension must be .DAT. Click on each Data File Name to open a Sample Data File.

Stage Dimension Loaders (Task 1):

- input_stg_dimensions_b_intf.dat
- input_stg_dimensions_tl_intf.dat

Note:

Any column description that contains a ",", then it should be enclosed within "" (double quotes). For example, Account, Type should be "Account, Type".

To load the Dimensions, perform the following steps:

- 1. Define a new Batch and save it.
- 2. Add the following Tasks to the above Batch:

Table 4-4 Dimension Loading Process Tasks

Task Code	Task Name	Component	Parameters	Parent Task
1	Stage Dimension Loader	Stage Dimension Loader	All parameters are automatically generated.	



Task Code	Task Name	Component	Parameters Parent Ta
2	Stage DRM Loader	Stage DRM Loader	 Dimension 1 Name: Select the relevant one or more dimensions. Sync Stage and Dimension: Yes: The record(s) that is/are already present will be overwritte n by the incoming dimensio n loader. No: The new records will be merged to the existing records. Force Member Delete: This is used only when the above flag is Yes. Yes: This allows you to delete a members even if is referred in hierarchie s. No: No records will be

 Table 4-4
 (Cont.) Dimension Loading Process Tasks

Note:

The above Tasks must be executed in the same order. The Stage DRM Loader allows you to select a Dimension.

3. Execute the Batch.

Dimension Loader with ZIP File Support

You can zip all the DAT files into a single file and upload it to the Object Store.

To process the zip file:

- Create a Batch.
- Create a Task with the Component Name as **Dimension and Hierarchy Loader**.
- Execute the Batch.

For detailed instructions on Creating a Batch, Defining a Task, Execute the Task, and Schedule a Batch, see Scheduler Services.

4.2.2.1.3 Clear and Back up Dimension Data

This process helps you to clear or delete the existing Dimension Data from the relevant Dimension tables using the Scheduler Services.

Before clearing the data from the Dimension tables, the service creates a back up of the table.

To clear the Dimension Data:

- 1. Navigate to Operations and Processes, select Scheduler, and then select Define Batch.
- 2. Create the Batch and save it.
- 3. Navigate to Operations and Processes, select Scheduler, and then select Define Task.
- Select the created Batch and create a Task with Clear Dimension Members as Component.
- 5. Select the Dimension Name that you want to delete. You can select one or more Dimension Names.
- From the LHS menu, navigate to Operations and Processes, select Scheduler, and then select Execute Batch.
 The service first creates a backup of the existing Dimension table and then deletes the

Dimension Member entries for the selected Dimensions.

While deleting the data from the tables, there are no validations. The back up files are suffixed with As Of Date and Current Time Stamp.

The following table gives the sample actual and backed up table names:

Table 4-5	Sample	Table	Names
-----------	--------	-------	-------

Dimension Type	Actual Table Name	Backup Table Name
Simple Dimension	FSI_ACCRUAL_BASIS_CD	FSI_ACCRUAL_BASIS_CD_ <as _OF_DATE>_<currenttimes TAMP></currenttimes </as
	FSI_ACCRUAL_BASIS_MLS	FSI_ACCRUAL_BASIS_MLS_ <a S_OF_DATE>_<currenttime STAMP></currenttime </a
Key Dimension	DIM_COMMON_COA_ATTR	DIM_COMMON_COA_ATTR_ <a S_OF_DATE>_<currenttime STAMP></currenttime </a
	DIM_COMMON_COA_B	DIM_COMMON_COA_B_ <as_o F_DATE>_<currenttimesta MP></currenttimesta </as_o



Dimension Type	Actual Table Name	Backup Table Name
	DIM_COMMON_COA_HIER	DIM_COMMON_COA_HIER_ <a S_OF_DATE>_<currenttime STAMP></currenttime </a
	DIM_COMMON_COA_TL	DIM_COMMON_COA_TL_ <as_ OF_DATE>_<currenttimest AMP></currenttimest </as_

Table 4-5 (Cont.) Sample Table Names

4.2.2.2 Instrument and Ledger Data Loaders

After the Data Files are uploaded to the Object Store, the Data Loaders are used to move the data from the files to the standing tables and then to processing tables.

File to Stage

To load the Data to Staging Tables:

- 1. Define a new Batch and save it.
- 2. Add the following Tasks to the above Batch:

Table 4-6 Data Loader – File to Stage Data

Task Code	Task Name	Component	Parameters	
1 *	Custom Task Name *	Stage Data Loader	Table Name: select thestage table name fromthe available list.	
			Data File Specification: select the data file specification definition form the available list. File Name: free text where file name uploaded to the object store to be provided.	
			Vou can also zip the file and then upload. Ensure the file name in the zip file is inline with the Data File Specification	

* Task Code and Task Name in the above table are for illustration purpose only. You can name them as per your requirements.

Execute the Batch for the As-of-Date used in the Data File.

For detailed instructions on Creating a Batch, Defining a Task, Execute the Task, and Schedule a Batch, see Scheduler Services.

Profitability and Balance Sheet Management Cloud Service - Stage to Processing

To load the Data from Staging Tables to Processing:

- 1. Define a new Batch and save it.
- 2. Add the following Tasks to the above Batch:

Task Code	Task Name	Component	Parameters
1 *	Custom Task Name * Select the relevant Component depending on the Data that you		Stage Table: select the stage table name from the available list.
		want to process. The options are:	Data File Specification: select the Data File Specification name from the available list.
	 Instrument Data Loader Ledger Data Loader Transaction Summary Loader 		
		0	
		 Transaction Summary Loader 	

Table 4-7 Data Loader – Stage to Processing Data

Climate Change Analytics Cloud Service - Stage to Processing

CCACS is delivered with out-of-the-box seeded batches to load the data from Staging tables to Processing tables. For the list of seeded batches, see the <MOS page>. The user can define custom batches using the following components.

1. Add the following Tasks to the Batch:

Table 4-8 Data Loader – Stage to Processing Data

Task Code	Task Name	Component	Parameters
1 *	Custom Task Name *	Select the relevant Component depending on the Data that you want to process. The options are:	For CCA Processing Loader: select the stage table name and data file name.
		 CCA Processing Loader 	

4.2.2.3 Generic Data Loader

The Data Loader service allows the user to load the required data by the Cloud Service to enrich the data. In this service, first you upload the data, and then run a batch to propagate the data into the processing layer.

To load the data:



- From the LHS menu, select Data Management Tools, select Data File Administration, and then select File upload and download to display the File Upload/Download screen. The File Upload/Download screen displays the list of files that are uploaded to the Object Store and displays the following details for each file:
 - File ID: The unique file id. This is auto generated during upload.
 - **Prefix**: The prefix added to the file name.
 - **File Name**: The name of the uploaded file.
 - Stripe Name: The unique identifier for storing the files.
 - **Uploaded Date**: The file upload date.
 - **Download File**: Click the Download icon to download a copy of the file.
 - Delete: Click Delete to delete the uploaded file.
- Click Drag and Drop to browse and select a file for upload from the local directory. You can also browse to the local directory from the File Explorer and select file and drop it here.

The File Upload/Download service supports upload of TXT, DAT, and CSV format files.

Name of the data file must follow the format as given below:

- A prefix as **input_yyyymmdd** where the date format is related to the As of Date (i.e., 02-May-2023 becomes 20230502).
- As per the data that you want to upload, upload the relevant data file from the table:

Data	Data File Name	Object Store File Name
Exchange Rates	stg_exchange_rates.dat	input_20230622_stg_exchang e_rates.dat
Behavior Patters	stg_behavior_pattern.dat	input_20230502_stg_behavior _pattern.dat

Table 4-9 Data File

Note:

The file name is case-sensitive.

For more information about File Upload and Download, see File Upload and Download Utility.

The following are the sample files for reference:

- stg_exchange_rates.dat
- input_20230701_bploaderdata.csv
- After selecting the file to upload, click Upload. The UI displays a confirmation message Upload successful.
- 4. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Schedule Batch**.
- 5. Create a new Batch with a new Task with Generic Data Loader as Component.



Table 4-10 Loader Type

Seeded Batch Component	Loader Type Parameter	
Generic Data Loader	Exchange Rates	
Generic Data Loader	Behavior Patterns	

- 6. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Execute Batch**.
- 7. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Monitor Batch**.
- 8. Select the **Batch** and then select the **MISDATE** and the **Batch name**. There may be multiple executions of the Data Loader batch. Select the latest execution and click **Start Monitor**.

The UI displays the status of the batch.

For more details about Scheduler processes, see the Scheduler Services.

4.2.2.4 Interest Rates Loader

The Interest Rates Data Loader allows the users to load the Interest Rate Curves that are consumed by the Oracle Financial Services Cloud Services.

Loading the Interest Rate Data consists of three tasks as follows:

- Stage Loader
- Stage Validator
- Processing Loader

The above three tasks can be executed individually or together under same batch. If created together, then the precedence mapping must be created as follows:

- Stage Validator must be executed after the Stage Loader is executed.
- Processing Loader must be executed after the Stage Loader is executed. Stage Validator is not mandatory.
- If Stage Validator is included, then the Processing Loader must be executed after the Stage Validator is executed.

To upload the Interest Rate Data file:

- 1. From the LHS menu, select **Data Management Tools**, select **Data File Administration**, and then select **File upload and download** to display the File Upload/Download screen.
- Click Drag and Drop to browse and select a file for upload from a local directory. You can also browse to the local directory from the File Explorer, select the file, and drop it. The File Upload/Download service supports uploading CSV format files.

Name of the Data File must follow the format as given below:

- A prefix as **INPUT_YYYMMDD** where the date format is related to the As of Date (i.e., 02-October-2023 becomes 20231002).
- A suffix as **_FILENAME.CSV**.
- An example of Data File Name could be: INPUT_20231002_IRC_<DATAFILENAME>.csv.
 The order of the columns in the input file must be as follows:
 - INTEREST_RATE_NAME



- EFFECTIVE_DATE (Date format: MM-DD-YYYY)
- INTEREST_RATE_TERM
- INTEREST_RATE_TERM_MULT
- INTEREST_RATE
- RATE_DATA_SOURCE_CODE

For more information about File Upload and Download, see File Upload and Download Utility section.

 After selecting the file to upload, click Upload. The UI displays a confirmation message: Upload successful and insert the data into the Stage tables.

At this stage, the Stage Validation begins and performs the following checks:

- **Records in the Stage table**: Stage Validation fails when no records are found in the uploaded file and no execution happens after this point.
- IRC definitions exist: If there are single IRC definitions in the file, the validator passes and displays a warning message along with the Interest Rate Code for which definitions are missing.
- Invalid Terms check (Term details not found): If there are extra terms available in incoming file: A warning message is displayed in the View Logs: Term details not found in the definition: Interest Rate Name: Standard25, Interest RateCd:25, Interest Rate Term: 270 D, 3 M.

Warnings are displayed in the View Log.

If there are multiple rows in the data file and one of the rows does not have the required information or wrong information, the validator leaves that record and proceeds with the remaining records. However, the log displays summary error messages with total number of records, records skipped, records rejected, records read, and records discarded. It does not display which particular records are failed or rejected.

Note:

The As of Date is used to load the file and the Effective Date in the file can be different. The data is loaded based on the Effective Date and if any value exists for corresponding Effective Date, then the loader will update. This also helps to push the IRC History data from on-prem to SaaS, and in the SaaS environments one tenant to other tenant.

- 4. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Create Batch**. For more details, see **Define Batch**.
- 5. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Ceate Task**. For more details, see Define Tasks.
 - a. Task Type: REST
 - b. Component:
 - Stage Loader: IRCLoader Stage Loader
 - Stage Validator: IRCLoader Stage Validator
 - Processing Loader: IRCLoader Processing Loader
 - c. File Name: INPUT_20231002_IRC_<DATAFILENAME>.csv



- 6. Select the seeded batch and click **Edit Parameters**. In the Dynamic Parameters pop-up window, change the date to the relevant As-of-Date, and then save the batch.
- 7. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Execute Batch**.
- 8. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Monitor Batch**. For more information, see Monitor Batch.
- Select the Batch and then select the MISDATE and the Batch name. There may be multiple executions of the Exchange Rate Data Loader batch. Select the latest execution and click Start Monitor. The UI displays the Status of the batch.

4.2.2.5 Generating Holidays for Holiday Calendar using Scheduler

The **Generate Holidays** option on the **Holiday Calendar Definition** page allows you to generate Holiday for a definition at a time. Using the Scheduler Service, you can generate the Holidays for multiple Calendar definitions in bulk.

To execute the batch, navigate to $\ensuremath{\text{Operations}}$ and $\ensuremath{\text{Processes}}$, select $\ensuremath{\text{Scheduler}}$, and then select $\ensuremath{\text{Schedule Batch}}$.

You can also define new batch to execute any Holiday Calendar Generation by the following these steps:

- 1. Navigate to Operations and Processes, select Scheduler, and then select Define Batch.
- 2. Create a new Batch with a new Task with Holiday Generator as Component.

For the selected From to To date parameters, you can generate Holidays for single or multiple calendar definitions.

- 3. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Execute Batch**.
- 4. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Monitor Batch**.
- 5. Select the **Batch** and then select the **MISDATE** and the **Batch name**. There may be multiple executions of the Data Loader batch. Select the latest execution and click **Start Monitor**.

The UI displays the status of the batch.

For more details about Scheduler processes, see the Scheduler Services.

4.2.3 Data File History

The Data File History screen in the OFS Cloud Service allows you to see the data files that are uploaded to the staging tables and their status.

The Data File History summary screen allows you to do the following:

- Search for data files for which the stage data loader batch is already executed.
- Move the data from stage to processing tables.
- Delete the data from the stage or processing tables.
- Scan for invalid members.
- Create invalid members.

To open the Data File History window:



1. Navigate to the **Data Management Tools**, select **Data File Administration**, and then select **Data File History** to display the Data File History summary screen.

Data File History					► EE C
TEL MANAGEMENT, LEDON	ni 012min 01.4Man-2022		Al Parameters]	- -
D tenturo 1	Exchange 1	The Lowest Con. 15	Amorth Lowing 55	Records Reported 15	
MILSTGLIGH0,2022-03-01,1635703511646,1	M.,Fie,Specdet	06-20-2022	157	0	C:
AML_STG_LOAD_2012-05-01_1655580250312_1	ML, Fie Special	06-16-2022	294	0	Ca
MILENLOND,2022-03-01,14553000645,1	ML, File, Special	06-16-2022	294	0	13
ML_576_LOAD_2022-03-01_1635587408522_1	ML,Fie_Special	06-16-2022	254		0
ML3NL10A0,2022-03-01,165570422948,1	Mt, Pie, Special	06-20-2022	19	0	12
MIL, STAGE, LCAD2, 2022-05-01, MISS 725079935, 1	M., File Sove2.dut	06-20-2022	12	0	0

Figure 4-15 Data File History summary screen

The summary screen displays the following information of the data files:

- Batch Run ID: The ID used to run the batch.
- File Name: The data file name.
- File Loaded On: The date on which the data file is loaded.
- **Records Loaded**: The number of records loaded using the data file.
- **Records Rejected**: The number of records that are rejected from the data file.
- View Details (Icon): Select a Batch Run ID and click the details of the data file.

The following illustration is a sample of the data file's details.



Details		8
File Name	ML_File_Spec.dat	
File Loaded By	pft_qauser	
File Loaded On	06-16-2022	
Number of Records Loaded	294	
Number of Records Rejected	0	
File Load Status	Failed	
Task ID	ML_STG_LOAD_TASK	
Table Name	STG_MANAGEMENT_LEDGER	
Stage Load Start Time	06-16-2022 11:50:54	
Stage Load End Time	06-16-2022 11:50:55	
File Promoted to Processing	Ongoing	
Process Load Start Time		
Process Load End Time		
Process Load Initiated By		

- Promote selected files to Processing (button): To promote the selected file or files for processing. This triggers the Batch Scheduler and queues the selected file or files for processing.
- Advanced Actions (button): There are four options in the Advances Actions. The following table explains the four options and the related information that is required to complete the actions:



	As Of Date	Table Name	Data File Specification	File Name(s)	Comments / Notes
Delete Data from Staging	Required	Required	Required	Optional	Required
Delete Data from Processing	Required	Required	Required	Required	Required
Scan for Invalid Members	Required	Required	Required	Optional	Not applicable
Create Invalid Members	Required	Required	Required	Optional	Not applicable

Table 4-11 Advanced Actions

- Click **Delete/Scan/Create** button as applicable.
 - * **Delete Data from Staging**: The staging data uploaded from a data file will be deleted.
 - * **Delete Data from Processing**: The processing data uploaded from a file will be deleted.
 - * **Scan for Invalid Members**: To scan the staging data and identifying the dimension member codes present in the staging table, but not present in the corresponding dimension tables.
 - * **Create Invalid Members**: To populate the dimension tables with members identified in the above scan.
- Help (Button): Click the Help icon to view the Data File History help.

Scan for Invalid Members and Create Invalid Members is also possible using the Scheduler Services.

	Table 4-12	Scan and create Invalid	Members
--	------------	-------------------------	---------

Task Code	Task Name	Component	Parameters
1 *	Scan_Staging_for_Invali Scan_Staging_for_Inval d_Members d_Members	 Table Name Data File Specification: select the Data File Specification name from the available list. 	
		Data File NameFail When Invalid Members	
	Create_Invalid_Members	Create_Invalid_Members	 Table Name Data File Specification: select the Data File Specification name from the available list.
			Data File Name

* Task Code in the above table is for illustration purpose only. You can name them as per your requirements.



Promoting a Data File for Processing

By promoting a Data File for processing, you insert the Data from the staging tables to the processing tables.

To promote a Data File for processing:

- Click on the Table Name icon to display the Category Table Names window. This window displays the Stage Table Names where data is already loaded. The tables are categorized into different groups and are as follows:
 - Transaction Summary
 - Ledger
 - Others
 - Schedule
 - Instruments

Each of the above categories lists the tables available to which the data is loaded. The list of categories is dependent on the Metadata from the seeded tables that come with the various OFS Cloud Services and may differ from that shown above based on the services you have subscribed.

- 2. Select the **Table** for which you want to see the File History from the list.
- 3. Select the relevant **As Of Date** from the drop-down list. This drop-down list displays different As-of-Dates. These dates are based on processed or not processed data loading. For example, if you have already processed some data on a previous date, this drop-down displays that date and displays the current date.
- 4. Click on Promoted to Processing and select the following options:
 - All: To display all the Data Files that are specified on the selected As-of-Date.
 - Yes: To display only the Data Files that are already specified and processed on the selected As-of-Date.
 - **No**: To display only the Data Files that are specified but are in the queue to be processed on the selected As-of-Date.
- 5. Click the **Search** icon to display the Data Files information as per the option you selected in the previous step.
- 6. Select one of more **Batch Run IDs** that you want to promote for processing and click the **Promote selected files to Processing** button. This triggers the Batch Scheduler and schedules the Batch for processing. You can monitor the status using the Monitor Batch screen.

Reloading a Data File

OFS Cloud Services allow you to reload a Data File. For the detailed instructions on Reloading the Data File, see the Scheduler Service section.

Note:

While defining the Task, ensure that you select Delete Data Loader from the Component drop-down list.



4.3 File Upload and Download Utility

The File Upload and Download Utility enables you to upload or download files to the Object Store.

Topics:

- #unique_136
- File Upload and Download Utility
- File Upload Automation
- Generating PAR URL for File Operations

4.3.1 File Upload and Download Utility

The File Upload and Download Utility enables you to upload or download files to the Object Store. Complete the following steps to Upload or Download a file.

- Upload or Download File from Object Store Using Console
- Uploading/Downloading a File Using Utility
- Uploading/Downloading a File Using PAR URL

4.3.1.1 Upload or Download File from Object Store Using Console

- 1. From the left menu, click Common Object Maintenance.
- 2. Click Data Management in the left navigation pane.

The **File Upload and Download** Page is displayed. The Files that are uploaded to the Object Store are listed here. The following details are provided for each File.

- File ID The unique file ID associated with the file. This is auto-generated during the upload.
- **Prefix** The prefix is added to the file name.
- File Name The name of the file that is uploaded. This is automatically updated after you select the file.
- **Stripe Name** The Unique Identifier for storing a collection of files. Collection examples: Project, organization, tenant.
- Uploaded Date The file upload date.
- Download File Click to download a copy of the uploaded file.
- **Delete** Click to delete the file.

Related Topics

- Uploading/Downloading a File Using Utility Complete the following steps to Upload or Download a file using the Utility.
- Uploading/Downloading a File Using PAR URL Complete the following steps to upload or download a file using the PAR URL.

4.3.1.2 Uploading/Downloading a File Using Utility

Complete the following steps to Upload or Download a file using the Utility.

· · · ·	d Deer	Prefix racel			
Crop and Drop +		Beleated File : very-tortect ton			
		Upland Car PMR URL			
	Q				
ie ID Prefts	: File Name	Stripe Name U	Roaded Date	Download File	Delete
	retal/ctors2021.04-13_05-40.05/M log	datauit e	JUL 22 06:32:46 PM		ß

1. Click **Drag and Drop** to browse and select a file for upload from the local directory.

You can also browse to the local directory from the **File Explorer** and select the file and drop it here.

The file name is automatically updated in the **Selected File** field.

2. Enter the Prefix to be added to the file name.

The Prefix is added to the file name. In case, you have two files with the same file name, you can save them with different prefixes. Example: *labc/test.txt* and *ldef/test.txt*. Both these files have the same file name but different Prefixes.

3. Click **Upload** to upload the selected file.

A confirmation message is displayed after successful upload and the file is listed in the Uploaded Files list.

4.3.1.3 Uploading/Downloading a File Using PAR URL

Complete the following steps to upload or download a file using the PAR URL.



4	Drag and Drop Selects file of drop over here	+		fix	Copy URL	Fre ID: 2002
File ID	Prefix	File Name	Stripe Name	Uploaded Date	Download File	Delete
No data to displa	a.					
Pape 1 (0 o	10 mems) K < > X				8	~ ^

1. Click **Drag and Drop** to browse and select a file for upload from the local directory.

You can also browse to the local directory from the File Explorer and select the file and drop it. The file name is automatically updated in the **Selected File** .

- 2. Enter the **Prefix** to be added to the file name.
- Click Get PAR URL, to generate the PAR URL and File ID which are required to upload the file.

You can also generate PAR URL using Rest API. For more information refer to, Calling the API to Generate the URL.

- 4. Copy the PAR URL and note the related File ID.
- 5. Upload the file content referred with the specific PAR URL into the object store using the Console, CLI, or SDK.



To upload using the CLI, enter the following curl command directly in local Gitbash.

curl -X PUT --data-binary '@<local-filename>' <unique-PAR-URL>

You can also use the following command.

curl -T '<Filepath>' -X PUT <PAR URL>

 Scan the file referred with the specific File ID (obtained in Step 3) using Console, CLI, or SDK.

Use the following CURL command, to Scan using CLI:

```
curl -k --location --request PUT 'https://<Host:Port>/<Tenant-ID>/utils-
service/v1/file/scan/<FileID>' \
--header 'ofs_tenant_id: <Tenant-ID>' \
--header 'ofs_service_id: <Service-ID>' \
--header 'ofs_workspace_id: <WorkspaceId>' \
--header 'Authorization: Bearer <Generated Token>'
```

To generate a bearer token, refer to Generate access token.

A confirmation message is displayed after successful upload and the file is listed in the Uploaded Files list.

4.3.2 File Upload Automation

To simplify the file upload process, configure and execute the File Upload automation utility.

File Upload automation can be implemented by completing the following steps in sequence.

- Step 1: Generate Access Token
- Step 2: Generate PAR URL
- Step 3: Upload file to Object Store
- Step 4: Scan the file to ensure Upload was Successful

4.3.2.1 Step 1: Generate Access Token

Generate the Access Token for your Profitability and Balance Sheet Management Cloud Service by:

 Submitting a RESTful API Post Request to your Oracle IAM environment as defined in the Identity Cloud Service User Guide. For information, see OAuth Runtime Tokens REST Endpoints.

Note that a sample code snippet has been provided below using cURL to generate the access token for Basic Authorization and assign it to a variable for use within a script:

```
access_token=`curl -s --insecure -H "Authorization: Basic $ENCODED" -H
"Content-Type: application/x-www-form-urlencoded;charset=UTF-8" --request
POST $IDCS_URL -d
"grant_type=password&username=$USERNAME&password=$PASSWORD&scope=urn:opc:idm:_
myscopes__ urn:opc:resource:expiry=9153600" | python3 -c "import sys, json;
print(json.load(sys.stdin)['access token'])"`
```



4.3.2.2 Step 2: Generate PAR URL

Generate the PAR URL for your Profitability and Balance Sheet Management Cloud Service by:

1. Submitting a RESTful API Post Request to your Cloud Service as defined in the Calling the API to Generate the URL section.

Note a sample code snippet has been provided below using cURL to generate the PAR URL and assign it to a variable for use within a script:

PAR URL Generation Code Snippet

```
curl --location --insecure --request POST "$FILEUPLOADURL" --header
"Authorization: Bearer $access_token" --header 'Content-Type: application/
json' --data-raw "{
    \"fileName\": \"$1\",
    \"fileSize\": \"$2\",
    \"mimeType\": \"$2\",
    \"mimeType\": \"$3\"
}" >> "$HOME"/FILEUPLOAD UTIL/"$1" PARURLresponse.out 2>&1
```

PAR URL Variable Assignment Code Snippet

```
grep -oE '(https)[^]*' "$HOME"/FILEUPLOAD_UTIL/"$1"_PARURLresponse.out >
"$HOME"/FILEUPLOAD_UTIL/"$1"_PARURLresponse1.csv
while IFS="," read -r H1 H2
do
        URLtrim="$H1"
        FinalPAR=${URLtrim::-1}
        echo -e "\n PAR_URL is $FinalPAR"
        done < "$HOME"/FILEUPLOAD_UTIL/"$1" PARURLresponse1.csv</pre>
```

PAR URL Variable Assignment Code Snippet - Used in File Scanning Step

```
grep -oE '(fileId)[^ ]*' "$HOME"/FILEUPLOAD_UTIL/"$1"_PARURLresponse.out >
"$HOME"/FILEUPLOAD_UTIL/"$1"_PARURLresponse2.csv
while IFS="," read -r F1 F2
do
    FILEIDtrim="$F1"
    FINALFILEID=`echo "$FILEIDtrim"| sed -r 's/^.{8}//'`
    echo -e "\n FILE ID is $FINALFILEID"
    done < "$HOME"/FILEUPLOAD_UTIL/"$1"_PARURLresponse2.csv</pre>
```

4.3.2.3 Step 3: Upload file to Object Store

Upload the file to the Object Store of your Profitability and Balance Sheet Management Cloud Service by:

 Submitting a RESTful API Post Request to your Cloud Service as defined in the Uploading/ Downloading a File Using PAR URL topic.



Note a sample code snippet has been provided below using cURL to upload the file:

curl -T "\$HOME"/FILEUPLOAD UTIL/"\$1" -X PUT "\$FinalPAR"

4.3.2.4 Step 4: Scan the file to ensure Upload was Successful

Scan the file that was uploaded to the Object Store of your Profitability and Balance Sheet Management Cloud Service by:

1. Submitting a RESTful API Put Request to your Cloud Service as defined by the code snippet below:

File Scanning Code Snippet - Using File ID from Step 2 - Generate PAR URL

```
if [ $last error -eq 0 ]; then
        echo -e "\n *****Scanning the File *****"
        curl -k --location --request PUT "$SCANURL/$FINALFILEID" --header
'ofs tenant id: $TENANT' --header 'ofs service id: OFS FTP' --header
'ofs workspace id: WS001' --header "Authorization: Bearer $access token"
        last error=$?
        if [ $last error -eq 0 ]; then
            echo -e "\n ***File Upload is Successful please check File
Upload / Download UI***"
        else
            echo "Scan failed"
            exit -2;
        fi
    else
        echo "Upload failed"
        exit -3;
    fi
```

4.3.2.5 Automating the File Upload Process Using File Upload Utility

This section provides the procedure including the script to automate the process of uploading input data files using the File Upload utility.

You can download this script from this MoS Doc ID 2927077.1.

4.3.2.5.1 Executing the File Upload Automation Script

File Upload Automation script assists you to upload the files seamlessly.

Complete the following procedure to execute the file upload automation script.

Python 3.10 is required to access data elements from the API JSON responses.

- 1. Extract the FILEUPLOAD_UTIL.zip file located in the \$HOME directory.
- 2. Copy the Data Loader input file (text file) to the **\$HOME/FILEUPLOAD_UTIL** directory.
- 3. Edit the script **Env_setup.sh** file to update the following environment variables.
 - IAM URL The Service Instance URL to access your IAM console. You can get the IAM URL from the following menu:

Oracle Cloud Infrastructure Console > Identity Cloud.

Syntax: <IAM-url>/oauth2/v1/token



 Encoded - The <OAuth Client ID>:<OAuth Client Secret> encoded using base64encode

To extract and encode the Client ID and Client Secret, refer to the following steps:

- a. Login to Admin Console.
- b. Go to System Configuration tab, and click Component Details tile.
- c. Click OAUTH Creds tab to view and copy the OAUTH Client ID and OAUTH Client Secret details.
- d. Using any base64encode utility, encode <OAUTH Client ID>:<OAUTH Client Secret>.

Example (Input OAUTH Client ID and Client Secret):

ftptenant-prd APPID:99140e14-4d30-4e86-85fb-09501fe45fe0

Example (Encoded OAUTH Client ID and Client Secret): ZnRwcWExMDEyMzEtcHJkX0FQUElEOjBkMmU5MDBiLTlhYjItNGFmOS050WM0LTEwNTYyMDV kYWYwNQ==

• **Username** - The Username to access the application.

Note:

The user should have appropriate roles and privileges. For more information about roles and priveleges, refer to #unique_136.

- **Password** The password to login to the application.
- **Tenant** The tenant associated with the application.
- PBSM Host Details of the PBSM host on which the application is hosted. Sample Env_setup.sh

```
IDCS_URL=https://idcs-xyz123.identity.c9xyz.cc9xyz.com/oauth2/v1/token
ENCODED=ZnRwbWFydXAxNDIyMzEtcHJkX0FQUE1E0jk5MTQwZTE0LTRkMzAtNGU4Ni04NWZi
LTA5NTAxZmU0NWZ1MA==
USERNAME=<user_name>
PASSWORD=<password>
TENANT=<tenant-prd>
PBSMHOST=dc.pbsmcloud.us-xxxxx -1.ocs.oc-test.com
```

- Execute PBSMCS_PAR_fileupload.sh with the following parameters
 - filename The file to be uploaded
 - filesize The file size in Bytes
 - Mimetype The mimetype of the file.

Format: Filename<space>Filesize<space>mimetype

Example: ./PBSMCS_PAR_fileupload.sh input_20150101_filename_example_8007.txt
334 text/plain

This script generates the access token and the PAR URL. It also uploads the file into the object store and scans the file too.



Note:

To upload multiple files, you must execute the script for each file, separately.

Once the script is executed succesfully, the file is uploaded and added to the list of files in the File Upload/Download page. To access the File Upload/Download page refer to Upload or Download File from Object Store Using Console.

4.3.3 Generating PAR URL for File Operations

The PAR URL for File Operations API creates a PAR File that you can use to perform file operations in the Object Store for end-to-end integrations.

4.3.3.1 Generating PAR URL for File Upload

Generate PAR URL for File Upload

You can use this REST API to generate the PAR URL for File Upload. See the following sections for information on how to perform the POST operation.

- End Point Details
- Calling the API to Generate the URL

4.3.3.1.1 End Point Details

- Method POST
- URL https://<HOST_NAME:PORT>/<TENANT>/utils-service/v1/file/uploadfile/ parURL?prefix=<prefix>
- **Content-Type** Application/Json

4.3.3.1.2 Calling the API to Generate the URL

To call the API:

- 1. Open a relevant tool, such as via cURL command.
- 2. Prepare a cURL command with the authentication token and other details. For more information refer to the following code.

Syntax

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/uploadfile/parURL?prefix=' \
--data-raw '{"fileName": "<remote filename>", "fileSize": <file size>,
"mimeType": "<file type>"}' \
--header 'ofs_remote_user: <USERID>' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: <TENANT-ID>' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer <TOKEN>'
```



Example (truncated)

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/uploadfile/parURL?prefix=' \
--data-raw '{"fileName": "idcs log1.txt", "fileSize": 100, "mimeType":
"text/plain"}' \
--header 'ofs remote user: cneadmin' \
--header 'locale: en-US' \setminus
--header 'ofs tenant id: aaitestdev1001-prd' \
--header 'ofs workspace id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer
eyJ4NXQjUzI1NiI6Ildia25rQUR5TUZIMlhlQ1pKcTY1c3o4VzdEVWhKa0s4MldYY0hadk4wWkk
iLCJ4
. . .
. . .
sQXj0iohsSIEmQXVwwjhhqnc4eJNnmCjx8Tb7TXjx1MIQLeOIcfrIj5gkzoMKX94 7USxHv-6Lh
Bzw'
```

4.3.3.1.2.1 Request JSON Parameters

This section provides the list of parameters in the JSON Request.

Name	Туре	Require d	Description	
fileName	STRING	Yes	The name of the file to be uploaded. The following are the conditions for to enter in this field:	
			Must start with an Alphanumeric Character	
			 Allowed characters are alphabets, numbers, and special characters hyphen(-), dot(.), and underscore(_) 	
			Length of characters must not be greater than 255 characters	
fileSize	INTEGE R	Yes	The size of the file (in Bytes) to be uploaded. The size of the file should be greater than 1 Byte and should be less than 10 TB.	
			It is recommended to use multipart upload for uploading files of size more than 100 MB. For more information about uploading large objects and multipart uploads, refer to Working with Pre-Authenticated Requests.	
mimeTyp e	STRING	Yes	The mime type to be uploaded. The following mime types are allowed:	
			Text/CSV	
			• Text/plain	
			• DAT	

Table 4-13 Request JSON Parameters

Request JSON Sample

```
[{
"fileName": "File.csv",
"fileSize": 7654,
"mimeType": "text/csv"
}]
```



4.3.3.1.2.2 Response JSON Parameters

This section provides the list of parameters in the JSON Response.

Table 4-14 POST JSON Response

Name	Туре	Description
fileName	STRING	The name of the file to be uploaded.
uploadURL	STRING	The generated pre-authenticated URL to upload a file.
fileId	INTEGER	The unique File Identifier.

Response JSON Sample

```
{
    "payload": {
        "uploadURL": "https://objectstorage.us-phoenix-1.oraclecloud.com/p/
bdSI-hzigiAoUU01yEKnuk0YGs05L172gt_woZAgqNFYmUFQeexV3BDfT097mhBI/n/
oraclegbudevcorp/b/fsgbu_pbsm_cndevcorp_ftpqa101231-prd_default/o/default/
2023-01-31/jfr/f9ce031f-4a42-471d-b4da-d0577f3eca15",
        "createUser": "user1",
        "stripeName": "default",
        "fileId": 5025,
        "createDate": "2023-01-31T09:14:16",
        "token": "",
        "status": "success"
    }
}
```

4.3.3.1.3 Viewing List of Uploaded Files

Run the following cURL command to generate and view all the files that are uploaded using PAR URL.

Syntax

```
curl -k --location --request GET 'https://<hostname>/<TENANT-ID>/utils-
service/v1/listfiles stripeName=default' \
--header 'locale: en-US' \
--header 'ofs_remote_user: <user id>' \
--header 'ofs_tenant_id: < TENANT-ID >' \
--header 'ofs_workspace_id: WS001' \
--header "Authorization: Bearer <TOKEN>'
```

Example

```
curl -k --location --request GET 'https://dc.pbsmcloud.us-phoenix-1.ocs.oc-
test.com/aaitestdev1001-prd/utils-service/v1/listfiles?stripeName=default' \
--header 'locale: en-US' \
--header 'ofs_remote_user: cneadmin' \
--header 'ofs tenant id: aaitestdev1001-prd' \
```



```
--header 'ofs_workspace_id: WS001' \
--header "Authorization: Bearer ${TOKEN}"
```

Response

4.3.3.2 Generating PAR URL For File Download

You can use this REST API to generate the PAR URL for File Download. See the following sections for information on how to perform the post operation.

- Calling the API to Generate PAR URL for File Download Using File Name
- Calling the API to Generate PAR URL for File Download Using File ID

4.3.3.2.1 Calling the API to Generate PAR URL for File Download Using File Name

To call the API:

- 1. Open a relevant tool, such as via the cURL command.
- 2. Prepare a cURL command with the authentication token and other details. For more information refer to the following code.

Syntax

```
curl -k --location --request GET < 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/download?fileName=<file name>&stripeName=default&prefix=' \
--header 'ofs_remote_user: <userid>' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: <TENANT-ID>' \
--header 'ofs_workspace_id: WS001' \
--header "Authorization: Bearer <TOKEN>"
```

Example

```
curl -k --location --request GET 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/download?fileName=test3GB.xml&stripeName=default&prefix=' \
    --header 'ofs_remote_user: cneadmin' \
    --header 'locale: en-US' \
    --header 'ofs_tenant_id: aaitestdev1001-prd' \
    --header 'ofs_workspace_id: WS001' \
    --header "Authorization: Bearer ${TOKEN}"
```

Response

```
{"payload":{"downloadURL":"https://objectstorage.us-
phoenix-1.oraclecloud.com/p/8R68eVcQAxQjNjK_S04MZjS-
v4BqEbWSILvu0w40kJNrzfKeCB8vWBwugW5XvsK/n/oraclegbudevcorp/b/
fsgbu_pbsm_cndevcorp_aaitestdev1001-prd_default/o/default/2023-01-20/rnz/
```



```
6c023e75-09e2-4265-815e-32cedcd2415e?
httpResponseContentDisposition=ATTACHMENT%3B%20filename%3Dtest3GB.xml"}}
```

4.3.3.2.2 Calling the API to Generate PAR URL for File Download Using File ID

To call the API, follow these steps:

- 1. Open a relevant tool, such as via the cURL command.
- Prepare a cURL command with the authentication token and other details. For more information, refer to the following code.

Syntax

```
curl -k --location --request GET ' 'https://<hostname>/<TENANT-ID> /utils-
service/v1/file/downloadfile/<file id>' \
--header 'ofs_remote_user: <userid>' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: < TENANT-ID> ' \
--header 'ofs_workspace_id: WS001' \
--header "Authorization: Bearer <TOKEN>"
```

Example

```
curl -k --location --request GET 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/downloadfile/9916' \
--header 'ofs_remote_user: cneadmin' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: aaitestdev1001-prd' \
--header 'ofs_workspace_id: WS001' \
--header "Authorization: Bearer ${TOKEN}"
```

Response

```
{"payload":{"downloadURL":"https://objectstorage.us-
phoenix-1.oraclecloud.com/p/
gTxxzhqLEea4Or2TRkBqTqHxt_JogVFa9G_0wtN8NYy_op0Zk4lvKGDxxeXGhLq7/n/
oraclegbudevcorp/b/fsgbu_pbsm_cndevcorp_aaitestdev1001-prd_default/o/
default/2023-01-31/fae/2d63d2fe-2090-4fb7-a4c8-9940d22987db?
httpResponseContentDisposition=ATTACHMENT%3B%20filename%3DIdcs log3.txt"}}
```

4.3.4 Deleting A File

Delete (DELETE) API helps to delete an uploaded file.

For more information about the Delete API, refer to Endpoint Details.

You can delete a file using one of the following methods:

- Using File ID
- Using File Name
- Delete multiple Files using File Names



4.3.4.1 Endpoint Details

Delete (DELETE) API helps to delete an uploaded file.

- HTTP Method Delete
- Header Parameters
 - ofs_remote_user User ID of the user mapped to 'BATCH EXEC' function.
 - locale locale in languageCode-countryCode format. For example, en-US.
 - ofs_tenant_id Tenant ID of the Application
 - ofs_workspace_id Workspace ID of the Application. It is defaulted to WS001 and same should be passed each time.
 - Content-type The media type of the body of the request. The content-type details are required for POST and PUT requests, and the supported types vary with each endpoint. The value is application/json.
 - Authorization Access token required to authenticate the API. If this token is not provided, 401 Unauthorized error is generated. For more information about Bearer token, refer to Generate the Access Token.

4.3.4.2 Deleting a File Using the File ID

Delete a file from the object store, using the file ID as the reference.

To delete a file:

- 1. Open a relevant tool, such as via cURL command.
- 2. Prepare a cURL command with the authentication token and other details. For more information refer to the following code.

Syntax

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/deletefile/{fileId}
--header 'ofs_remote_user: <USERID>' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: <TENANT-ID>' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer <TOKEN>'
```

Example (truncated)

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/deletefile/5
--header 'ofs_remote_user: cneadmin' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: aaitestdev1001-prd' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer
eyJ4NXQjUzI1NiI6Ildia25rQUR5TUZIM1hlQ1pKcTY1c3o4VzdEVWhKa0s4MldYY0hadk4wWkk
iLCJ4
```



```
...
sQXj0iohsSIEmQXVwwjhhqnc4eJNnmCjx8Tb7TXjx1MIQLeOIcfrIj5gkzoMKX94_7USxHv-6Lh
Bzw'
```

Response

```
{"payload":"File Deleted Successfully"}
```

4.3.4.3 Deleting a File Using Filename

Delete a file from the object store, using the file name as the reference.

To delete a file:

- 1. Open a relevant tool, such as via cURL command.
- Prepare a cURL command with the authentication token and other details. For more information refer to the following code.

Syntax

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/deletefilename/{filename}?prefix=<foldername>
--header 'ofs_remote_user: <USERID>' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: <TENANT-ID>' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer <TOKEN>'
```

Note:

Prefix is an optional parameter.

Example (truncated)

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/deletefilename/test.txt?prefix=folder1
--header 'ofs_remote_user: cneadmin' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: aaitestdev1001-prd' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer
eyJ4NXQjUzI1NiI6Ildia25rQUR5TUZIMlhlQ1pKcTY1c3o4VzdEVWhKa0s4MldYY0hadk4wWkk
iLCJ4
...
sQXj0iohsSIEmQXVwwjhhqnc4eJNnmCjx8Tb7TXjx1MIQLeOIcfrIj5gkzoMKX94_7USxHv-6Lh
Bzw'
```



Response

```
{"payload":"File Deleted Successfully"}
```

4.3.4.4 Deleting Multiple Files Using Filenames

Delete multiple files from the object store, using the file names as the reference.

To delete multiple files:

- 1. Open a relevant tool, such as via cURL command.
- 2. Prepare a cURL command with the authentication token and other details. For more information refer to the following code.

Syntax

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/deletefilenames/{filenames}
--data-raw '[filenames]' \
--header 'ofs_remote_user: <USERID>' \
--header 'locale: en-US' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: <TENANT-ID>' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer <TOKEN>'
```

Example (truncated)

```
curl -k --location --request POST 'https://<hostname>/<TENANT-ID>/utils-
service/v1/file/deletefilenames
--data-raw '["filename1.txt","filename2.txt","filename3.txt"]' \
--header 'ofs_remote_user: cneadmin' \
--header 'locale: en-US' \
--header 'locale: en-US' \
--header 'ofs_tenant_id: aaitestdev1001-prd' \
--header 'ofs_workspace_id: WS001' \
--header 'content-type: application/json' \
--header 'Authorization: Bearer
eyJ4NXQjUzI1NiI6Ildia25rQUR5TUZIM1hlQ1pKcTY1c3o4VzdEVWhKa0s4MldYY0hadk4wWkk
iLCJ4
...
sQXj0iohsSIEmQXVwwjhhqnc4eJNnmCjx8Tb7TXjx1MIQLeOIcfrIj5gkzoMKX94_7USxHv-6Lh
Bzw'
```

Response

```
{"payload":"File Deleted Successfully"}
```

4.4 Data Maintenance Interface

Data Maintenance Interface (DMI) helps to design a Data Form in a user-specified format. Further, it allows to perform maintenance activities using the Designed Form.

Topics:



- Data Maintenance Interface
- Data View

4.4.1 Data Maintenance Interface

Data Maintenance Interface (DMI) helps to design a Data Form in a user-specified format. Further, it allows to perform maintenance activities using the Designed Form.

Designer View

The Designer allows the user to design a form to maintain the underlying data.

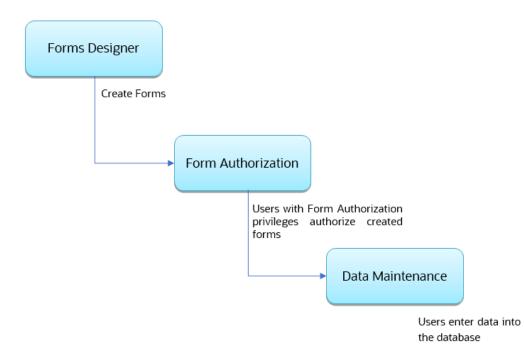
Data View

This allows the user to maintain the data either through the form that has been defined or do a bulk upload using the excel upload mechanism. A strong data governance process is enabled through an approval workflow of the data maintained.

4.4.1.1 Process of DMI Windows

The DMI Process starts with a user creating forms in the Form Designer. After the creation of forms, a user with Authorization Privileges authorizes the forms. The Authorized Forms are then used by users to enter data into the database.

Figure 4-18 DMI Process Flowchart



4.4.1.2 User Role Mapping and Access Rights

User access to the DMI UI and the ability to perform functions in it is dependent on the mapping of the user profile to the roles and the access rights assigned.



To access the DMI features and edit forms, you must be mapped to the following roles:

Role Code	Role Name	Functionality
DMIDSGNREAD	Data Designer Read	Assign this role to the user to access the Configure View menu from Navigation Tree.
		NOTE: The mapping of this role does not allow view, edit, and add actions.
DMIDSGNAUTH	Data Designer Auth	Assign this role to the user to Authorize, Excel Upload, and Designer Summary.
DMIDSGNREJ	Data Designer Reject	Assign this role to the user to Reject, Excel Upload, and Designer Summary.
DMIDGNFORM	Data Designer Form	Assign this role to the user to Create Designer Form Definition.
DMIDGNTEMPLATE	Data Designer Template	Assign this role to the user to Create Excel upload Definition.
DMIDSGNDEL	Data Designer Delete	Assign this role to the user to Delete, Excel upload, and Designer Summary.
DMIDGNVIEW	Data Designer View	Assign this role to the user to Create View Definition.
DMIDSGNWRITE	Data Designer Write	Assign this role to the user to Add, Edit and Copy all kinds of definitions in Designer screen.
DMIDATAREAD	Data Entry Read	Assign this role to the user to access the Data View menu from the Navigation Tree.
		NOTE: The mapping of this role does not allow view, edit, and add actions.
DMIDATAALL	Data All Summary	Assign this role to view the list of all Component Records in Data Entry Screen.
DMIDATAWRTE	Data Entry Write	Assign this role to the user to Add, Edit Records in Data Entry Screen.
DMIDATADEL	Data Entry Delete	Assign this role to the user to Delete a Record Summary Data Entry Screen
DMIDATAAUTH	Data Entry Auth	Assign this role to Authorize a Record Summary in Data Entry Screen.
DMIDATAREJ	Data Entry Reject	Assign this role to Reject a Record Summary in Data Entry Screen.
DMIDGNAUTO	Enable Auto Approve	The user mapped to this function will have access to create Auto Approved Forms
DMIDGNAMND	Enable editing of approved forms	User with this role can edit/ amend approved forms.

 Table 4-15
 User Role Mapping for Data Maintainence Interface



Note:

All the DMI roles are mapped to a single group, Data Maintenance admin group. If a user is mapped to this group all the DMI roles are automatically assigned to the user.

4.4.1.3 Access the Data Maintenance Interface

To access the Data Maintenance Interface (DMI):

- 1. Login to your Oracle Cloud account, with the required credentials to access DMI.
- 2. Select an application, to access the DMI for that application.

Note:

The navigation steps vary for different applications. Refer to the respective application documentation for accessing Data Maintenance Interface.

4.4.1.4 Form Designer Summary Page

Access the list of Form definitions already created in the environment.

The Form Definitions Summary lists all the existing Form Definitions in the application.

You can create forms from the Form Designer View. The forms in the application are created with details configured for data maintenance and require authorization for use after creation. You can also edit, view, and delete forms, from the Forms Definitions Summary, based on the assigned roles and privileges. For more information, refer User Role Mapping and Access Rights.

To view the Form Definitions Summary:

- 1. Click Data Maintenance Interface.
- 2. Click Designer View in the DMI navigation list to access the Form Definitions Summary.

The following details are included the Summary page.

- Name The unique name of the Form Definition
- Description The Form Definition description.
- Type The form definition type:
 - Excel Upload creates form based on uploaded Excel Sheet.
 - **Data Exporter** creates form based on an entity table.
 - Data Entry creates the form based on the entities, attributes and rulesets provided by the user.
- Status The processing status of the form definition. The various processing statuses are:
 - Draft when the form is under development and is yet to be submitted for approval.
 - **Pending Approval** When the approval is pending.
 - **Approved** When the form definition is approved.

- Created By The Username of the logged in User who created the form.
- Actions View, copy or edit or amend a form definition.
- Info The form definition details including:
 - Created Date
 - Last Modified By
 - Authorizer
 - Authorizer comments

Use **Search** to quickly access the required forms or check the Forms tile to view a list of existing forms. To search for a specific Form Definition, input search terms in the **Form Name** or **Description** field, or use a combination of both, and click **Search**. Click **Cancel** to clear the search criteria and view all form records.

Sort the Form Definition based on **Name**, **Description**, and **Created By** fields. You can also sort the page in ascending/descending order.

To filter and view Form definitions with a specific processing status, click the respective status name at the top of the page.

4.4.1.5 Creating New Forms in Form Designer

Form creation involves selecting entities, displaying columns with attributes on the form, and if required, selecting authorization of data. Security settings provide for the creation of specific-user access for the forms and authorization.

To add a form :

- 1. In the DMI Summary page, click Add, to access the Create Forms Definition page.
- 2. Click **Start** and select the form definition type:
 - Excel Upload creates form based on uploaded excel sheet.
 - Data Exporter creates form based on an entity table.
 - Data Emtry creates the form based on the entities, attributes and rulesets provided by the user.

For more information about creating various form definitions :

- Creating Forms Using Excel Upload
- Creating forms using Data Exporter
- Creating Forms Using Data Entry

4.4.1.5.1 Creating Forms Using Excel Upload

Excel Upload Definition Type creates new forms based on the uploaded Excel file that has column names as per the table in the application data source.

While creating forms using Excel Upload, you can also modify the mapping for the attributes. After the new form is approved from the Forms Definition Summary Page, users with the necessary role and permission can perform Data Entry for the records updated by the Excel file.

To create forms using Excel Upload:

- 1. Select Excel Upload in the Create Form Definition page and add the following details.
 - **Code** The unique Form code. This value is auto-generated.

- **Name** The Form Name. You can enter between 3 to 100 characters. Only alphabets, numbers, spaces, and underscores are allowed.
- **Description** The Form Definition description. You can enter between 3 to 100 characters. Only alphabets, numbers, spaces, and underscores are allowed
- **Auto Map Entities** Enable this option to to auto map the attributes in the Excel file with the attributes in the Entity Table.

At any point of time during the form creation, click **Save** to add the new form to the Form Summary. The form is saved in the **Draft** format. Click **Actions** and select **Edit**, to update the form definition.

- 2. Click Continue to access the File Upload tab.
- 3. In the File Upload tab, enter the following details:
 - **Template Name** and **Description** for the excel template.
 - Click **Drag and Drop** and select the excel file to update the required table.

Note:

You can also drag and drop the required excel file to the **Drag and Drop** area.

The excel file is uploaded and a confirmation box is displayed, and the **Mapped Entities Tab** is displayed.

- 4. After entering the **File Upload** information, click **Continue** to access the **Mapped Entities** tab.
- 5. In the **Mapped Entities** tab, select the **Primary Entity** name of the table that needs to be modified.

If the table has Child tables, the Child tables are displayed in the **Mapped Entities** tab. You can select the required child tables for which data should be input during data entry.

- 6. Select **Enable Bulk Authorization** if you want to enable the bulk authorization of all the records when you edit an approved Form from Data Entry.
- 7. Enable **Auto Approve** if you want the Forms Definition to be automatically approved from Forms Definition Summary page and is enabled for data entry.

Alternatively, you can also get the form approved manually. For manual approval, disable the auto approve option.

A user with the required role can then perform the data entry without the need for an approval process. For more information, see User Role Mapping and Access Rights.

- 8. Click **Continue**, to proceed with the **Mapped Attributes** tab.
- 9. Click the drop-down arrow corresponding to the table in the Entity Name.

The source attributes from the table and the mapped attributes from the Excel file are displayed. If the selected table has Child tables, the Child tables that you select from the Mapped Entities tab are also displayed in the **Mapped Attributes** tab. You can configure the attributes for the master table and its child tables here.

- **10.** Click the required mapping in the **Override Mapping Column** and enter the required attribute name if you want to change the default mapping.
- 11. To activate data security, Select the check box next to the **Attribute Name**, in the **Mapped Attributes** Column.



12. Click the **Lock** icon adjacent to a specific attribute name, to configure a specific data security condition.

The condition that you configure is applicable when a user performs the data entry for the table records for each approved Forms Definition from the Data Entry Page. For more information, refer Enabling Data Security for New Form Definitions.

- **13**. Click **Continue** to proceed to the **User Security** tab.
- **14.** Select the user or user groups who can perform data entry to maintain the data in the table.

For more information about adding user security, refer to Enabling User Security for New Form Definitions.

- 15. Click Data Preview to preview the form data.
- Click Save if you want to save the forms definition in draft format. The form is added to the Form Summary with Draft status.
- 17. Click Submit if you want to submit the Forms Definition for manual/auto approval.

For more information refer to Approving and Rejecting New Form Definitions. After approval/auto approval, the form is added to the **Form Definition Summary**.

4.4.1.5.2 Creating Forms Using Data Entry Option

Use the Data Entry option to create a Forms Definition and select the table and attributes that you want to modify.

You can enter the values for the table records in the approved Forms Definition from Data Entry, after the new Forms Definition is approved from the Forms Definition Summary Page.

To create a forms definition:

- 1. Select Data Entry in Create New Form Definition page and enter the required details.
- 2. Enter the following details:
 - **Code** Unique form code. This value is auto-generated.
 - **Name** The form name. You can enter between 3 to 100 characters. Only alphabets, numbers, spaces, and underscores are allowed.
 - **Description** The form definition description. You can enter between 3 to 100 characters. Only alphabets, numbers, spaces, and underscores are allowed.
 - Threshold The maximum number edits allowed per row.
- 3. Click Continue to access the Entities tab.
- 4. Select the table that you want to modify in the **Primary Entity** Field.

If the selected table have child tables, the child tables is also displayed. You can select the required Child tables for which you wish to input the data during data entry.

Note:

You can select up to four child tables only for each master table.

- 5. Select **Enable Bulk Authorization**, if you want to enable the bulk authorization of records while performing data entry.
- 6. Enable **Auto Approve** if you want the Forms Definition to be automatically approved from Forms Definition Summary page and is enabled for data entry.



Alternatively, you can also get the form approved manually. For manual approval, disable the auto approve option.

A user with the required role can then perform the data entry without the need for an approval process. For more information, see User Role Mapping and Access Rights.

- 7. Click **Continue**, to proceed with the **Attributes** tab.
- 8. Select the **Filter** from the existing filters in the drop-down list or click **Filter** to apply a new attribute filter to the form definition.
- 9. Click the drop-down arrow corresponding to the table in the **Entity Name**, to view the attributes in the entity table.

If your table has child tables, the Child tables that you select from the Entities tab also gets displayed in the Attributes tab.

- 10. Select the attributes for which you want to modify the data from the Attribute Name.
- 11. Select Participate in Data Security if you want to configure a specific condition.
- Click the Lock icon adjacent to a specific attribute name, to configure a specific data security condition.

The configured condition is applicable when a user enters data in table for each approved Forms Definition from the Data Entry Page. For more information, refer Enabling Data Security for New Form Definitions.

- 13. Enter Select Columns to search and select specific columns.
- 14. Click Continue to access the Ruleset tab.

The list of attributes associated with the parent and the Child tables are displayed in the Ruleset tab.

- **15.** Assign permission to add data during data entry for those attributes that are set to Editable/Read-only mode. You cannot modify the key fields set in read-only mode.
- 16. Click Continue and proceed to the User Security tab.
- Click User Security to select the user or user groups who can perform data entry to maintain the data in the table.

For more information about adding user security, refer to Enabling User Security for New Form Definitions.

18. Click Submit if you want to submit the Forms Definition for manual/auto approval.

For more information refer to Approving and Rejecting New Form Definitions. After approval/auto approval, the form is added to the **Form Definition Summary**.

4.4.1.5.3 Creating Forms Using Data Exporter

Forms created using Data Exporter are used to export table data to CSV or JSON format.

While creating forms using Data exporter, you can also include filters and dynamic placeholders to view and export specific set of data.

To create forms using Data Exporter:

- 1. Select **Data Exporter** in Create New Form Definition page.
- Enter the following details:
 - Source Select the input source as table/view.
 - **Code** Unique Form Code. This is auto-generated.



- **Name** The name of the form in Form Name. You can enter between 3 to 100 characters. Only alphabets, numbers, spaces, and underscores are allowed.
- **Description** The Form Definition description. You can enter between 3 to 100 characters. Only alphabets, numbers, spaces, and underscores are allowed.
- **Row Limit Per File** The number of maximum table rows allowed per file. The minimum number of rows is 100 and the maximum limit is 100000.

For example, if you have 500 rows in a table and the row limit is set to 100, then the table is split into 5 files.

- 3. Click Continue to proceed with the Entity and Attributes Details tab.
- 4. Select the table that you want to modify in the **Primary Entity** Field.

If the selected table have child tables, the child tables is also displayed. You can select the required Child tables for which you wish to input the data during data entry.

Note:

You can select up to four Child tables only for each Master table.

- 5. Select the **Filter** from the existing filters in the drop-down list or click **Filter** to apply a new attribute filter to the form definition.
- 6. Click Select columns to view only specific columns.
- Enable Auto Approve if you want the Forms Definition to be automatically approved from Forms Definition Summary page and is enabled for data entry.

Alternatively, you can also get the form approved manually. For manual approval, disable the auto approve option.

A user with the required role can then perform the data entry without the need for an approval process. For more information, see User Role Mapping and Access Rights.

8. Click the drop-down arrow corresponding to the table in the **Entity Name**, to view the source attributes from the table and the mapped attributes from the Excel file.

If the selected table has Child tables, the Child tables that you select from the Mapped Entities tab are also displayed in the **Attributes** tab. You can configure the attributes for the master table and its child tables.

- 9. Click Continue to access the Data Preview tab preview the form data.
- 10. Click **Submit** if you want to submit the Forms Definition for manual/auto approval.

For more information refer to Approving and Rejecting New Form Definitions. After approval/auto approval, the form is added to the **Form Definition Summary**.

4.4.1.5.4 Creating Data Filters for New Form Definitions

Filters help to view and export specific set of data from data exporter forms.

Complete the following steps if you want to add filters to the Forms Definition:

- 1. Click Filter, to access the Filter Condition pane.
- 2. Enter/ select the following details.
 - **Column** Select the column from the applying the filter.
 - **Condition** Select one of the following filter conditions, to filter the column data.



- Comparison '=', '!=', '< >', '>', '<', >=, <=, 'IN', 'NOT IN', 'ANY', 'BETWEEN', 'LIKE', 'IS NULL', and 'IS NOT NULL'.
- **Type** Select one of the following filter types.
 - Static Select Static, to enter a value and execute the filter using only one value.
 You cannot change the value at a later point.
 - Dynamic Select Dynamic, to change the filter value when needed.
 After setting the filter type to Dynamic, select the **Placeholder** and set one of the default seeded values, to process the filter.

Note:

Only values that are already seeded in the Database table, are displayed in the Placeholder drop-down list.

• Filter Value - Select/enter the filter value.

Note:

For Language Placeholder the default locale language is displayed and cannot be modified.

3. Click Add to add a new Filter expression. You can add multiple Filter expressions to the same filter.

The filter is added to the list of filters.

Mouse-over the place holder filter, to view more details about the filter.

4. Click Validate to verify the filter condition is valid.

A confirmation is message is displayed, if the filter is valid.

- 5. Click **Apply**, to add the new filter to the filter condition.
- 6. Click Reset, to clear all the filter expressions and create a new expression.
- 7. Click **Delete** to delete an existing filter expression.
- 8. Click Edit to modify a filter expression. After editing the expression, click Validate, to verify if the condition is valid.
- 9. Click Apply to add the filter expression to the form definition.

4.4.1.5.5 Enabling Data Security for New Form Definitions

Data security conditions allows you to apply certain filters when a user performs the data entry for the table records for each approved Forms Definition from the Data Entry page.

Consider that you configure the condition COUNTRY_NAME = 'INDIA' for the reference table **DIM_COUNTRY**. When a user performs the data entry for this Forms Definition from the Forms Definition - Summary Page and enters a country name other than 'INDIA', the record gets rejected by the application when another user approves this record.

Complete the following steps to configure Data Security for the Forms Definition:

1. Select the check box next to the Attribute Name, in the Mapped Attributes Column.

Note:

Data Security information must be configured for each attribute name, separately.

- 2. Click the Lock icon, to access the Data Security page.
- 3. Select the **Reference Table** based on which you want to build your condition from the Reference Table drop-down list.
- 4. Select the required column, condition, and filter value, and build the required expression.
- 5. Click Apply, to enable the data security for the new form definitions.

4.4.1.5.6 Enabling User Security for New Form Definitions

The User Security option helps you to select the users/user groups who can add, edit, delete and/or authorize data entry.

To enable user security:

 Select the required user group or user to assign permissions from the Map Users I Groups, to complete the user security configuration.

When you select the user group or user, the permissions for each approved Forms Definition are displayed. These permissions are the actions that the selected user group or user can perform while performing Data Entry.

Option	Description	
Add /Edit	Add or modify records in an approved Forms Definition	
Delete	Delete records in an approved Forms Definition	
Authorize	Authorize the records in an approved Forms Definition	
Duration From	Optional. Select the start date for which the permissions are available to the user or user group.	
Duration To	Optional. Select the end date for which the permissions are available to the user or user group.	

Table 4-16 Permissions in the Map Users / Groups Pane

Note:

If you select a user group for User Security, you can view the users mapped to that group by clicking the **Users** icon.

4.4.1.6 Approving and Rejecting New Form Definitions

You can validate and approve the new Forms Definition if you have the required role assigned to you.

If the configuration in the Forms Definition is incorrect, you can reject the Forms Definition. The rejected Forms Definition changes into Draft status. You can then request the required user to edit the Forms Definition and submit it for approval again.

You can also view, copy, and edit each Forms Definition from the Forms Definition – Summary page by clicking Menu. These actions are available based on the roles assigned to you. For more information, refer User Role Mapping and Access Rights.

4.4.1.6.1 Approving a Forms Definition

You can approve new forms based on the assigned roles.

To check about the assigned roles, refer User Role Mapping and Access Rights.

To approve a Forms Definition:

- 1. In the Designer View, click **Menu** in the Forms Definition that is in **Pending Approval** status, and then click **Approve**, to access the **Configure page**.
- 2. Click **Approve** and then enter the required description for the approval in the Comments field.
- 3. Click Submit, to approve the form definition and view it in the Data Entry page.

Once the form is approved, you can edit/amend the approved forms if you have **DMIDGNAMND** role assigned.

4.4.1.6.2 Rejecting a Forms Definition

You can reject new forms based on the assigned roles.

To check about the assigned roles, refer User Role Mapping and Access Rights.

To reject a Forms Definition:

- In the Designer View, click Menu in the Forms Definition that is in Pending Approval status, and then click Reject, to access the Configure page.
- 2. Click **Reject** and then enter the required description for the approval in the Comments field.
- 3. Click Submit.

The Forms Definition is rejected, moved to **draft** status. The form definition is displayed in Forms Definition Summary page. You can then edit the Forms Definition in draft status and submit it for approval again.

For more information on editing a Forms Definition, see Editing Form Definitions.

4.4.1.7 Managing Form Definitions

You can view, edit, copy, and delete the existing Form Definitions from the Form Definition Summary Page, based on the assigned roles.

To check about the assigned roles, refer to User Role Mapping and Access Rights.

In the Summary Page, highlight a specific Definition and click **Action**. The following options are displayed:



Action	Description	
View	View the Member details for a specific Member Definition.	
Edit/Amend	Edit/amend the Member details of a form definition.	
Сору	Copy the Member Definition Details and create another Member Definition by changing Alphanumeric Code, Numeric Code and Name.	
Re-Upload	Upload a new Excel sheet for an Excel upload form definition. You need to delete the attached excel sheet before uploading the new data.	
Delete		
Approve	If you have the required role, you can approve a new Form that is in Awaiting Approval status. For more information, refer to Approving a Forms Definition.	
Reject	If you have the required role, you can approve a new Form that is in Awaiting Approval status. For more information, refer to Rejecting a Forms Definition.	

Table 4-17 Action Details

4.4.1.8 Viewing Form Definitions

You can view the form definition details using the View option, based on the assigned roles.

To check about the assigned roles, refer User Role Mapping and Access Rights.

You can view the details of an individual Form Definition:

- 1. Highlight the Form Definition and click Action.
- 2. Click View, to access the Form Definition page with the selected Form definition details.

4.4.1.9 Editing/Amending Form Definitions

You can modify both approved and rejected form definitions, based on the assigned roles.

To check about the assigned roles, refer User Role Mapping and Access Rights. Forms that are already approved cannot be edited. You can amend the approved forms if you have **DMIDGNAMND** role assigned.

Note:

You cannot amend an approved form, if the form has any pending data entry activity.

To edit individual form details:

- **1.** Highlight the form definition and click the **Action**.
- Click Edit, to access the Form Definition page with the details. To modify an approved form, click Amend.
- 3. Update the required information and click **Submit**.



You can also **auto-approve** the form during submission.

The modified form definition is updated in the form design summary.

4.4.1.10 Copying Form Definitions

You can copy individual Definition Details, to recreate another new Definition, if you have assigned roles.

To check about the assigned roles, refer User Role Mapping and Access Rights.

To copy an existing form definition:

- 1. Highlight the Definition and click Action.
- 2. Click Copy, to view the Form Definition Page.
- 3. Edit the unique information and modify details like entity table, attribute filters, user and data security details and click **Save**, to create a new form definition.

4.4.1.11 Re-Uploading Form Definitions

You can attach a new Excel Sheet to an Excel upload form definition and re-upload the form definition, based on the assigned roles.

To check about the assigned roles, refer to User Role Mapping and Access Rights..

To re-upload an Excel upload form definition:

- 1. Highlight the Definition and click **Action**.
- 2. Click **Re-Upload**, to access the **Form Definition page**.
- 3. In the File Upload tab, click Remove, to delete the existing Excel sheet.
- 4. Click Drag and Drop and select the new Excel sheet to be uploaded.

4.4.1.12 Deleting Form Definitions

You can delete the form definitions that are in Draft status, based on the assigned roles.

To check about the assigned roles, refer User Role Mapping and Access Rights.

To delete a form definition :

- 1. Highlight the form definition and click the Action
- 2. click Delete.

The selected form definition is deleted after confirmation.

4.4.2 Data View

The Data View feature of Data Maintenance Interface (DMI) enables you to maintain or modify the table data by using the Forms Definition that is created and approved from Forms Definition Summary page. For more information on Forms Definitions, see Creating Forms Definition.

If the approved Forms Definition is created by using the designer option, a user with the necessary role can add or modify the records in the table as per the configuration in the Forms Definition. These records are then sent to another user with the necessary permission for final approval.



If the approved Forms Definition is created by using an Excel file, a user with the necessary permission can verify and approve the records that are modified with the values from the Excel file. If the records modified by the Excel file are incorrect, the user can reject the records. The rejected record can be modified by a different user with the necessary role and can be sent for the final approval again. The Forms Definitions that are created by using an Excel file are labeled with an Excel file are licentry.

4.4.2.1 Viewing Data Entry

You can view records based on the assigned roles. For more information about the roles, refer to User Role Mapping and Access Rights.

Complete the following steps to view Data entry:

- 1. Login to your Oracle Cloud account, with the required credentials to access DMI.
- 2. Select an application, to access the DMI for that application.

For example, to access DMI for CFECS, select **Cash Flow Engine Cloud Service** (CFECS).

Note:

The navigation steps vary for different applications. Refer to the respective application documentation for accessing Data Maintenance Interface.

3. Click Data Management Tools and click Data Management Interface.

The Navigation List is displayed.

4. Click Data View.

The **Data Entry page** is displayed. All the approved forms are displayed in the Data Entry page. Forms in Draft and Awaiting Approval status can be accessed from the Designer View page.

4.4.2.2 Adding Data to Table – Forms Created Using Data Entry

If the Forms Definition is created using the designer option, the user with the necessary role can add or delete records and also update the values for the table records as per the configuration in the Forms Definition.

These records are then submitted for approval to another user with the necessary role. For more information, refer to User Role Mapping and Access Rights.

To update/delete data in the table records:

- **1**. Highlight the record and click the **Action**.
- 2. Click Edit, to update the records.

The records are classified based on the following Status:

- Draft Records that are created but not submitted. In Draft state, you can add new rows or delete/edit an existing row submitted for auto-approval.
- Ready Records that are approved. You can only edit the records.

For adding/deleting records and editing existing draft or Ready records, refer to the following sections:



Related Topics

- Adding/Editing a Draft Record You can add a record to the table or edit a record set in the Draft status. The added record is set to Draft status.
- Deleting Draft Records

4.4.2.2.1 Adding/Editing a Draft Record

You can add a record to the table or edit a record set in the Draft status. The added record is set to Draft status.

To add or edit a draft record:

- Select Draft from the Status drop-down list, to view all the entity records set to Draft status.
- 2. To add a new record, click Add.

A new entry set to **Draft** status is added to Entity details page. This entry is empty. Edit the record to add the attribute details.

- 3. To edit a record, click Edit next to the record.
- 4. In the **Edit** page, enter the values in the attributes that you want to modify and click **OK**.

You can repeat the steps for all the records for which the data needs to be entered.

- 5. To modify all the entries in a specific column, click Bulk Update.
 - a. Select the column to modify the data.
 - b. Enter the new value and click **OK**.
- 6. Click the modified record in draft status, and then click **Submit for Approval** or **Submit** with Auto Approval.

If the record is submitted with auto approval, it is approved instantaneously.

If the record is submitted for approval, is sent for approval, and is changed to **Awaiting status**. A user with the necessary role can approve these records. For more information, see Approving and Rejecting Records after Data Entry.

After approval, the status is changed from **Draft** to **Ready** status. Refer Editing Approved Records, to edit the records in **Ready** status.

Note:

If the user has configured the **Participate In Data Security** option while creating a Forms Definition, you must enter the value as per the configured condition. If you enter a value that does not meet the condition, then the record is rejected by the application and the approval gets failed. You can view the details of the rejection by using the Audit trail option for each record. For information on the Participate In Data Security option, see Enabling Data Security for New Form Definitions.

4.4.2.2.2 Deleting Draft Records

You can delete the records in Draft status. If the record is approved and moved to Ready status, it cannot be deleted.



1. Select **Draft** from the Status drop-down list.

The entity records with Draft status are displayed for entering data are displayed.

2. Select a record and click Delete.

To delete multiple records, select all the required records and click Delete.

To bulk delete all the records, select the Check box on the Header. All the records are selected. Then, click **Delete**.

4.4.2.2.3 Editing Approved Records

The approved records are set to Ready Status.

When you edit the record, it is moved to Draft Status.

- Select Ready from the Status drop-down list, to view the entity records with Ready status are displayed.
- 2. To edit a record, click Edit next to the record.
- 3. Update the values for the attributes that you want to modify and click **OK**.

You can repeat the steps for all the records for which the data needs to be entered.

- 4. To modify all the entries in a specific column, click Bulk Update.
 - a. Select the column to modify the data.
 - b. Enter the new value and click OK.
- 5. Click the modified record in draft status, and then click **Submit for Approval** or **Submit** with Auto Approval.

To submit multiple records, select all the required records and click Submit.

To bulk submit all the records, select the check-box on the header. All the records are selected. Then, click **Submit**.

If the record is submitted with auto approval, it is approved instantaneously. The record is sent for approval and is changed to Awaiting status. A user with the necessary role can approve these records. For more information, see Approving and Rejecting Records after Data Entry.

Note:

If the user has configured the Participate In Data Security option while creating a Forms Definition, you must enter the value as per the configured condition. If you enter a value that does not meet the condition, then the record is rejected by the application and the approval gets failed. You can view the details of the rejection by using the Audit trail option for each record. For information on the Participate In Data Security option, see Enabling Data Security for New Form Definitions.

4.4.2.3 Forms Created Using Excel Upload

When a Forms Definition created using an Excel file is approved from Forms Definition Summary Page, the table records in the selected table are updated using the data in the Excel file.

The records are set to **Awaiting** status for the approved forms definition in data entry page. You can verify the records modified by the Excel file records and approve them if you are



assigned to the necessary role. If the records modified by the Excel file are incorrect, you can reject the records. The status of the rejected records is changed to Draft. A user with the necessary role can edit the records in draft status and submit them for approval again.

- To approve records, see Approving a Draft Record.
- To reject records, see Rejecting a Record.
- To edit a record in draft status, see Editing a Rejected Record.

4.4.2.4 Approving and Rejecting Records

A user with the necessary role can approve or reject the edited records.

For more information related to user roles, refer to User Role Mapping and Access Rights.

4.4.2.4.1 Approving Draft Records

You can approve the records set to Draft status.

To approve records :

1. In the Data Entry page, select Draft from the Status drop-down list.

The entity records with Draft status are displayed.

2. Select the required record.

You can select multiple records, to perform bulk Approval. Bulk Approval is enabled only if Bulk Authorization is activated during Form Creation.

3. Enter the required comment in the Comments Field, and then click **Approve**.

The record is approved successfully with the values from the Excel file.

4.4.2.4.2 Rejecting a Record

You can reject an record set to Awaiting status.

To reject a record :

- 1. Click Menu in the required Forms Definition from the Data Entry page.
- 2. Click Edit.

The Entity Details page is displayed. The records that are waiting for the final approval are displayed here.

Select the required record, and then click Reject.

You can select multiple records to perform bulk rejection. Bulk rejection is enabled only if Bulk Authorization is activated during Form Creation.

3. Enter the required comment in the Comments field, and then click Reject.

The record is rejected, and the status is changed to **Draft**. A user with the necessary role can now edit the record.

4.4.2.4.3 Editing a Rejected Record

You can edit the records that are in draft status and send them approval to the user with the necessary role.

To edit a record:



- 1. Select **Draft** from the **Status** drop-down list.
- 2. Click Edit in the record that you want to edit.
- 3. Modify the required attributes, and click **OK**.
- 4. Select the record and then click Send for Approval.

The modified record is now moved to **Awaiting** status. A user with the necessary role can approve the record.

Note:

If the user has configured the **Participate In Data Security** option while creating a Forms Definition, you must enter the value as per the configured condition. If an incorrect value is entered, the record gets rejected by the application and the approval is failed. You can view the details of the rejection by using the Audit Trail option for each record. For information on the Participate In Data Security option, see Enabling Data Security for New Form Definitions.

4.4.2.5 Exporting Data Exporter Form Definitions

After creating data exporter form definitions, you can export or download the reports to CSV or JSON format.

To export or download a report:

- In the Data View summary, click Action next to the data exporter form to be exported and select one of the following options
 - Custom Export export the report only for selected attributes. You can also create and apply filter conditions to specific columns to generate customized reports.
 - Export export the report for all the attributes. A complete report including all the records and attributes is generated.

4.4.2.5.1 Custom Exporting Data Exporter Forms

When you create forms using Data Exporter option, you can export the report to .CSV format.

To custom export data exporter forms :

- Click Action next to the form to be exported and click Custom Export, to view the Data Exporter - Configure page.
- 2. Click Start, to access the Entity and Attributes tab.
- 3. Select the attributes to be added to the custom report.
- 4. Click Continue, to view the Filters tab.
- 5. Set the filter conditions for specific columns and click Continue to view the **Data Preview** tab.
- 6. Select the report file format (.CSV or JSON) and also the number of records per page.
- 7. View the list of records to validate the data.
- Click Export to export the report in CSV format.
 - The Data export request will be submitted.
- 9. Proceed to the Data entry page to view the status of the form and download the report.



4.4.2.5.2 Exporting Data Exporter Forms

Forms created using Data Export option can be exported as a .CSV file or a JSON file.

Export Data Exporter forms:

- Click Action next to the form to be exported and click Export. The Data export request is submitted.
- 2. Proceed to the Data entry page to view the status of the form and download the report.

4.4.2.5.3 Viewing Data Exporter Report Status

View the status of all the reports generated based on a Data Exporter form.

To view report status:

• Click **Action** next to the form to be exported and click **Status/Download**, to view the status of all the reports generated for a specific data exporter form.

4.4.2.5.4 Downloading Reports

You can download the reports exported as .CSV file.

To download a report :

1. Click Data View.

The **Data Entry page** is displayed.

- 2. Click Action next to the form to be exported and click Status/Download, to access the Data exporter Report Status page.
- Click the Download icon adjacent to a report to download the report to the local directory in .csv format.

You can also copy the link to download the report. Enter the link in a Web browser, to access the report.

4.4.3 Adding DMI Tasks in Scheduler Service

The Data maintenance Interface is now integrated with the Scheduler services and you can use Scheduler services, to process form definitions created using Data Exporter.

By using Scheduler Services for DMI automation, you can automate and streamline the data processing for form definitions created using the Data Exporter options.

Ensure that you have the assigned roles to perform automated data exporter form download.

To schedule a DMI task for form definitions created using Data Exporter:

- 1. Log in to your Cloud services and access Scheduler Services.
- 2. Select **Define Batch**, to view the list of existing batches.
- 3. In the Define Batch page, click **Create**, to access the **Create Batch** page.
- 4. Enter the generic Batch information (Code, Batch Name, Batch Description, and Batch Parameters), and click Save to create a new Batch and proceed with creating a new Task.
- 5. In the Left Navigation list, select Define Tasks, to access the list of existing tasks.
- 6. In the Define Task page, select the DMI Batch to associate the new task



- 7. Click Add, to Create a new task.
- 8. Enter the generic Task details (Task Code, Task Name and Task Description), and the following DMI specific details:
 - Component Select Data Maintenance Interface, to assign this as a DMI specific task.
 - Report Template Select Pre-defined template, to access the following DMI specific template parameters.
 - App ID The unique application ID of the application utilizing the Scheduler services for task automation.
 - Module Name Select the module required for the DMI tasks, from the list of Seeded modules.
 - Report Code Select the Report code to be added to the generated report.
 - Report Type Set the report type to CSV/JSON.
 - Available Place holders (Optional). Select the placeholder required for the report.
 - Placeholder Values (Optional). Enter the placeholder values to be included in the generated report.
 - Additional Filters (Optional). Enter the filters to be applied to the data, to generate reports with specific information.
 - Report Name Prefix (Optional). Enter the unique prefix to be added to the report name for easy identification of the report.
 - **Report Name** (Optional). Provide a name for the report to be generated.
- 9. Click **Save** to create a new DMI specific task, and proceed with scheduling the batch.
- 10. In the Left Navigation list, select Schedule Batch, to access the list of batches.
- **11.** Select the DMI batch for execution and click **Execute**.
- 12. During batch execution, click Monitor Batch, to check the progress.
- Select the Batch and the Run ID to access the required task, and click Start Monitor to view the task execution progress in the Visualizations tab.
- 14. Click List View to view the task execution details of all the executed tasks.

After the task execution is complete, the generated report is saved to the object store.

- Click View Execution Logs corresponding to the DMI task, to view the execution log information.
- 16. Scroll to the required Batch Run Id and copy the log details to clipboard.
- 17. Paste the copied log information to a notepad, to get the PAR URL for downloading the report.
- 18. Paste the PAR URL in a Web browser, to download the report to the local directory.

4.5 Data Quality Framework

Data Quality Framework consists of a scalable rule-based engine which uses a single-pass integration process to standardize, match, and duplicate information across global data.

Topics:

Introduction to Data Quality Framework



- Roles and Functions for Managing DQ Framework
- Data Quality Rules
- Data Quality Groups
- Adding a DQ Check Task
- Execution Summary

4.5.1 Introduction to Data Quality Framework

Data Quality Framework consists of a scalable rule-based engine which uses a single-pass integration process to standardize, match, and duplicate information across global data.

Data Quality Framework within the Infrastructure system facilitates you to define rules and execute them to query, validate, and correct the transformed data existing in an environment. This framework includes the following components:

- Data Quality Rules Data Quality Rules allows you to create a DQ (Data Quality) definition and perform Data Quality checks using Single column and Multi-column checks.
- Data Quality Groups Data Quality Groups facilitates you to logically group the defined DQ definitions.

4.5.2 Roles and Functions for Managing DQ Framework

The following roles and function are required to create, view and manage the Rules and Groups in DQ Framework.

Role	Action
DQACC - DQ Access	Data Quality Rule Access Role
DQADVND - DQ Advanced	Data Quality Rule Advanced Role
DQAUTH - DQ Authorize	Data Quality Rule Authorize Role
DQAUTOAUTHR - DQ Auto Authorize Rulw	Data Quality Auto Authorize Rule
DQREAD - DQ Read	Data Quality Rule Read-only Role
DQWRITE - DQ Write	Data Quality Rule Write Role

Functions	Action
DQ_SUMM - Data Quality Rule Summary	Access DQ Rule Summary
DQ_GP_EXEC - Execute Data Quality Group	Execute DQ Rule Group
DQ_GP_ADD - Add Data Quality Group	Add DQ group
DQ_ADD - Add Data Quality Rule	Add DQ Rule
DQ_EDT - Data Quality Edit Rule	Edit DQ Rule
DQ_VIW - Data Quality View Rule	View DQ Rule
DQ_GP_VIW - Data Quality View Rule Group	View DQ Rule Group
DQ_GP_DEL - Data Quality Delete Rule Group	Delete DQ Rule Group
DQ_DEL - Data Quality Delete Rule	Delete DQ Rule
DQ_AUTH - Data Quality Authorisation Rule	Authorize DQ Rule
DQ_GP_EDT - Data Quality Edit Rule Group	Edit DQ Rule Group
DQ_GP_ADD -Data Quality Add Rule Group	Add DQ Rule Group
DQAUTOAUTH - Data Quality Auto Authorize	Save the Rule/Group in authorized state
DQ_PURGE - DQ Rule Purge	Purge the DQ Rule

Action	
Access DQ Group Summary	
Execute DQ Rule	
Purge the DQ Group	
Authorize DQ Group	
Access DQ Execution Summary	
Enable Data correction in the execution summary	

4.5.3 Data Quality Rules

Data Quality Rules allows you to create a DQ (Data Quality) definition using data quality checks based on single column or multiple columns of a single base table. The defined Data Quality Rules can be logically grouped and executed together.

4.5.3.1 Data Check Definitions

Data Check definitions included the Data Quality Rules help in performing data quality check and correction.

You can include the following Data quality checks in the DQ Rule.

- Single Column Check You can set the Check Type to Single Column Check during DQ Rule creation. This check will perform Data Quality Check on only one column selected during Rule creation. For more details about the various Single column Checks, refer to Single Column Data Check Definitions.
- **Multi Column Check** -You can set the Check Type to Multi Column Check during DQ Rule creation. This check will perform Data Quality Check on one or more columns of a single base table, selected during Rule creation. For more details about the various Multi-column Checks, refer to Multi Column Data Check Definitions.

4.5.3.1.1 Single Column Data Check Definitions

Single Column Data Checks help to perform data quality check on only one column selected during DQ Rule creation.

You can include the following Data Quality checks in the DQ Rule, if the check type is set to Single Column Check.

- **Range Check** Range Check identifies if the base column data falls outside a specified range of Minimum and Maximum value. Range check can be enabled only if the base column has date or number value.
 - Select the check-box to enable the Range check.
 - Set the warning level to **Severity**, **Warning** or **Information**.
 - If the selected Base Column is of **Date** type, select Minimum and Maximum date range. If the selected base column is of **Number** type, enter the Range value. You can specify numeric, decimal, and negative values for number Data type.
 - Check the Inclusive check-box, to include the specified date/value during the data check.
 - Click Edit to add specific filter expressions, as additional conditions. For more information, refer to Creating Expressions.



- Select the Assignment option. The Assignment option is enabled only if Warning/ Information is selected as the Warning level.
 - * Select the Assignment Type from the drop-down list. For more information, see Assignment Types.
 - * Specify the Assignment Value.
 - * Select the Message Severity as 1 or 2 from the drop-down list.
 - * Select a pre-defined Message to be displayed from the drop-down list. To enter a specific message other than the listed pre-defined messages, select **Custom Message**, in the Message drop-box and enter the required **Custom Message**.
- Null Value Check -Null Value Check checks identifies if there is any null value in the selected column.
 - Select the check-box to enable the Null Value check.
 - Set the warning level to **Severity**, **Warning** or **Information**.
 - Click **Edit** to add specific filter expressions, as additional conditions.
 - Select the Assignment option. The Assignment option is enabled only if Warning/ Information is selected as the Warning level.
 - * Select the Assignment Type from the drop-down list. For more information, see Assignment Types.
 - * Specify the Assignment Value.
 - * Select the Message Severity as 1 or 2 from the drop-down list.
 - * Select a pre-defined Message to be displayed from the drop-down list. To enter a specific message other than the listed pre-defined messages, select **Custom Message**, in the Message drop-box and enter the required **Custom Message**.
- **Blank Value Check** -Null Value Check checks identifies if there is any entry in the selected column is blank.
 - Select the check-box to enable the Blank Value check.
 - Set the warning level to Severity, Warning or Information.
 - Click Edit to add specific filter expressions, as additional conditions.
 - Select the Assignment option. The Assignment option is enabled only if Warning/ Information is selected as the Warning level.
 - * Select the Assignment Type from the drop-down list. For more information, see Assignment Types.
 - * Specify the Assignment Value.
 - * Select the Message Severity as 1 or 2 from the drop-down list.
 - * Select a pre-defined Message to be displayed from the drop-down list. To enter a specific message other than the listed pre-defined messages, select **Custom Message**, in the Message drop-box and enter the required **Custom Message**.
- **Data Length Check** -Data Length Check checks for the length of the base column data using a minimum and maximum value and identifies if it falls outside the specified range.
 - Select the check-box to enable the Data Length check.
 - Set the warning level to **Severity**, **Warning** or **Information**.

- Enter the Minimum and maximum values for validation.
- Click Edit to add specific filter expressions, as additional conditions.
- Duplicate Check Duplicate Check can be used when a combination of column is unique and identifies all the duplicate data of the base table in terms of the columns selected for the duplicate check.
 - Select the check-box to enable the Duplicate Check.
 - Set the warning level to **Severity**, **Warning** or **Information**.
 - Click Edit to add specific filter expressions, as additional conditions.
 - Click Edit and select the required column to be added to the Column List, for duplicate check validation.
- Custom Check/Business Check- Custom Check/Business Check is a valid SQL query to identify the data with the query specified as the Custom/business SQL. You can define the SQL, but the Select clause of the query has to follow the order as specified in the template of the Custom Check panel.

```
Sample Template : "SELECT 'N_COUNTRY_SKEY' PKNAMES, N_COUNTRY_SKEY PK1, null
PK2, null PK3, null PK4, null PK5, null PK6, null PK7, null PK8,
V COUNTRY DESC ERRORCOL FROM DIM COUNTRY WHERE N COUNTRY SKEY >50"
```

- Select the check-box to enable the Custom Check.
- Set the warning level to Severity, Warning or Information.
- Enter the SQL Query to perform the custom check.
- **Column Reference/Specific Value Check** Column Reference / Specific Value Check compares the base column data with another column of the base table or with a specified direct value using the list of pre-defined operators.
 - Select the check-box to enable the Column Reference check.
 - Set the warning level to Severity, Warning or Information. Column reference check can be enabled only if the base column has date or number value.
 - Select the Mathematical Operator from the drop-down list.
 - Select the Filter Type as one of the following:
 - * Select **Specific Value** and specify the Value. You can specify numeric, decimal, and negative values for number Data type.
 - * Select Another Column and select Column Name from the drop-down list.
 - Click **Edit** to add specific filter expressions, as additional conditions.
 - Select the Assignment option. The Assignment option is enabled only if Warning/ Information is selected as the Warning level.
 - * Select the Assignment Type from the drop-down list. For more information, see Assignment Types.
 - * Specify the Assignment Value.
 - * Select the Message Severity as 1 or 2 from the drop-down list.
 - * Select a pre-defined Message to be displayed from the drop-down list. To enter a specific message other than the listed pre-defined messages, select **Custom Message**, in the Message drop-box and enter the required **Custom Message**.



- List of Value List of Value Check verifies the values where a dimension / master table is not present. This check identifies if the base column data is not matching with any value or code specified in a list of values.
 - Select the check-box to enable the List of Value check.
 - Set the warning level to **Severity**, **Warning** or **Information**.
 - Select Input Values and specify the List of Values. You can specify numeric or String values.
 - Click **Edit** to add specific filter expressions, as additional conditions.
 - Select the Assignment option. The Assignment option is enabled only if Warning/ Information is selected as the Warning level.
 - * Select the Assignment Type from the drop-down list. For more information, see Assignment Types.
 - * Specify the Assignment Value.
 - * Select the Message Severity as 1 or 2 from the drop-down list.
 - * Select a pre-defined Message to be displayed from the drop-down list. To enter a specific message other than the listed pre-defined messages, select **Custom Message**, in the Message drop-box and enter the required **Custom Message**.
- **Referential Integrity Check** Referential Integrity Check identifies all base column data which has not been referenced by the selected column of the referenced table. Here, the reference table and columns are user specified.
 - Select the check-box to enable the Referential Integrity Check.
 - Set the warning level to **Severity**, **Warning** or **Information**. Column reference check can be enabled only if the base column has date or number value.
 - Select the **Table** (Referential Integrity Check dimension table) from the drop-down list.
 The base table selected under the Select grid is excluded from the drop-down list.
 - Select the Column from the drop-down list. The list displays those columns that have the same Data Type as that of the Base Column selected under Select grid.
 - Select the Is Composite Key check-box if the base column is part of a Composite Key.
 - Click Edit to add specific filter expressions, as additional conditions.

4.5.3.1.2 Multi Column Data Check Definitions

Multi Column Data Check definitions help in data quality checks and correction of one or more columns of a single table, selected during Rule creation.

4.5.3.1.3 Assignment Types

To populate the Assignment Type details, select any of the below Assignment Type option from the dropdown list and do the following:

- **No Assignment** This assignment is selected by default and does not have any target column update, but the message details are pushed.
- Direct Value Enter the Assigned Value. You can specify number, date or string values, as required.



- Another Column Select the required Column as Assigned Value from the drop-down list.
- **Expression** Specify the required expression in the Specify Expression Page. For more information, refer to Creating Expressions.

4.5.3.2 Creating Expressions

You can define an expression in the Expression Builder to combine two selected tables.

The expression builder includes the following sections:

- Entities consists of the Entities folder with the list of tables that you selected from the Entity Groups folder. Double-click the Entities folder to view the selected dimension tables (Product and Segment tables).
- Functions The 2 types of functions are,
 - Database Functions consists of functions that are specific to databases.
 - User Defined Functions use these functions along with Operators to specify the join condition.
- Operators Consists of the function operators categorized into folders. The various types of operators are,
 - Arithmetic +, -, %, * and /
 - Comparison '=', '!=', '<>', '>', '<', >=, <=,'IN', 'NOT IN', 'ANY', 'BETWEEN', 'LIKE', 'IS NULL', and 'IS NOT NULL'.
 - Logical 'NOT', 'AND' and 'OR'
 - Set UNION, UNION ALL, INTERSECT and MINUS
 - Other The Other operators are 'PRIOR', '(+)', '(' and ')'.

To specify the join condition:

- 1. Select the **Entity** of the fact table to which you want join the dimension entities.
- 2. Select a Function depending on the database type.
- 3. Select the **Operator** you want to use for the join condition.
- 4. Select the **Second Entity** from the Entities pane that you want to join with the first entity. You can also select more than one table and link to the fact table.

The defined expression is displayed in the Expression pane. Click **Reset** to reset the values.

5. Click OK.

The defined expression is validated as per the selected table and entity definition and on successful validation, it is added to the DQ Rule.

4.5.3.3 DQ Rules Summary

The Data Quality Rule Summary page contains the list of user-defined Data Quality Rules with details such as Name, Status, Folder, Is Executed, Version, Is Grouped, Check Type and Base table.

Refer to the following procedure to view DQ Rules Summary and the relevant details:

Click Data Quality Rules, to access the Data Quality Rules Summary.

The Data Quality Rules Summary page with the following details is displayed.



- **Name** The Unique Identifier Name of the Data Quality Rule.
- Status The Approval status of the specific rule.
 - Approval The Rule is approved and ready for execution. The approved rules can be grouped further for execution.
 - Pending for Approval The rule requires approval and can be executed only after approval.
 - Draft A defined rule is set toDraft status until it is submitted for approval by the creator.
 - Rejected The rejected rules are sent back to the creator with the Approver comments.
- Folder The folder associated with the rule.
- Version The current active version of the rule.
 When a new definition is created, it will be saved as version 1 and once it is authorized, it will be in Active status. After you modify any DQ Rule and save, it will be saved with version as highest available version +1. For example, if you modify a DQ Rule of version 2 and the highest version available is 4, after you save the definition, its version becomes 5. Only the latest version will be in Active status.
- Check Type Select one of the following check types:
 - Single Column Check define conditions based on individual checks on a single column. For more information, refer to Single Column Data Check Definitions.
 - Multi Column Check define conditions based on multiple columns of a single base table. These checks are not pre-defined and can be specified (user-defined) as required. For more information, refer to Multi Column Data Check Definitions.
- **Base Table** The base table within the environment, associated with the rule.
- Created By The login name of the user who created the rule.
- **Created Date** The rule creation date.
- Action Click Action, to view, approve, reject edit, or delete the rule.

To search for a particular rule, enter the first few letters of the rule name in the Search column.

You can also sort the rule summary based on the Status, Folder name, check type, record status, Rule name and Select table.

To sort the Summary based on the Status, click **Status** in the Search bar, and select the required status.

4.5.3.4 Creating DQ Rule

You can create a Data Quality Rule Definition by specifying the DQ Definition details along with the entity details and the type of data quality check to be performed on the selected base table. You can also define the required search conditions to query and correct the transformed data.

1. To create a DQ Rule, click **Add Rule** on the DQ Rules Summary.

The Data Quality Rules page with DQ Group Details and DQ Rules Mapping tab is displayed.

- 2. Click **Start**, to enter the following basic details for the new DQ Rule.
 - **Name** The unique identifier name for the rule. The name should start with alphabet and should not be more than 50 characters.

Blank space (), Underscore (_) and Hyphen (-) are allowed as special characters.

- Description The description/details for the rule. The description should start with alphabet and should not be more than 250 characters.
- Folder Select the folder present in the current environment, to be associated with the rule.
- **Check Type** Select one of the following check types for the rule.
 - Single Column Select Single column to perform data quality check only on one column. For more information, refer to Single Column Data Check Definitions.
 - Multi-Column Select Multi-Column to perform data quality check on more than one column in a single table. For more information, refer to Multi Column Data Check Definitions.
- Access-type Select one of the following Access types.
 - **Read-only** only the creator can edit the rule. Other users can only view the rule.
 - Read-Write all users can view, modify any fields (including Access Type), and also delete the DQ Rule.
- Check Auto DQ Group Required option, to create a new DQ group, for this Rule. The new group will be associated only with the created DQ rule. The group name will be set as <DQ_Rule_Name_group>, and this group will have only Read-only access.
- Check Auto Assignment, to execute the rule, and also perform the assignment.

Note:

The Auto Assignment is applicable only to the Auto DQ Group.

- Click Continue to proceed with the Entity Selection page.
- 3. Enter/select the following entities:
 - Table Select the basic table on which the rule is executed.
 - If the rule is a single-column rule, select the Base Column, to be included for the rule execution. Base column will not be present for Multi-Column rule.
 You can search table and columns based on their physical and logical names, using the toggle button.
 - Select the **Identifier Columns** required to execute the rule. The default primary key fields present in the selected entity table are automatically added as identifier columns. They cannot be deleted.
 - To select multiple columns, click Edit.
 - Select the required columns from the Available Members pane and move them to Selected Members pane.
 - Click Edit, to include the filter expression.
 The Specify Expression page is displayed. For more information refer to Creating Expressions.
 - Select the entities to be included in the filter expression and click OK.
- 4. Click Continue, to proceed with the Data Check Definitions.
- 5. Select the required Data Check Definitions, to validate the data.



Enter/select the required information for each Data Check Definition. For more information about each Data check type, refer to Data Check Definitions.

6. Click **Submit**, to submit the new DQ Rule for approval.

The DQ Rule is saved with the status **Pending for Approval**, in the Rules Summary and a confirmation message is displayed.

While creating the DQ Rule, you can also click **Save As Draft**, to save the new incomplete DQ Rule at any point of time and resume the process at a later point. A confirmation message is displayed, after the draft is saved successfully.

The new Rule added to the DQ Rules Summary, and is set to **Draft** Status in the DQ Rules Summary.

Note:

If the user has **DQAUTOAUTH** Role assigned, the Rule will be auto-approved.

4.5.3.5 Editing DQ Rules

You can update all the definition details except for the Definition Name, Check Type, Table, and the Base Column selected.

You can only edit the DQ rules that are set to **Draft, Approved** and **Rejected** status. You cannot edit the rules that are set to **Pending for Approval** status.

To edit the required Data Quality Rule definition details:

- 1. Click Action adjacent to the DQ Rule to be modified.
- 2. Click Edit, to modify the DQ Rule.
- 3. Click Start to edit the DQ Rule Details.
- Modify the description and click Continue to proceed with editing the Entity Selection details.

You can also click **Save as Draft**, to save the changes and proceed with Submission later.

- Modify the Filter expression and click Continue to proceed to Data Check Definitions page.
- 6. Add/remove the data checks required during rule execution and click **Submit**, to submit the modified rule for approval.

The rule is updated and added to the DQ Rules Summary. A confirmation message is displayed.

The Rule is set to **Pending for Approval** state.

Note:

If the user has **DQAUTOAUTH** Role assigned, the Rule will be auto-approved.



4.5.3.6 Approving/Rejecting a Data Quality Rule

An authorizer can approve a user-defined Data Quality Rule definition or reject an inappropriate DQ Definition listed within the Data Quality Rule Summary.

You should be mapped to DQ Authorizer function role to approve or reject a DQ Definition.

Note: You can only approve those DQ Rules that are set to Pending for Approval status. If the user has DQAUTOAUTH Role assigned, the DQ rule will be auto-approved.

To view a Data Quality rule, and approve/ reject Data Quality rule:

- **1**. Click **Action** adjacent to the DQ Rule to be approved/rejected.
- 2. Click **Preview**, to view the DQ Rule.

All the details pertaining to the selected rule is displayed.

- 3. Click **Approve/Reject**, after reviewing the rule.
- 4. Enter valid reason for approval or rejection.
- 5. Click Approve/Reject.

The DQ Rule is approved/rejected and a confirmation message is displayed.

4.5.3.6.1 Bulk Approving/Rejecting Data Quality Rules

An authorizer can approve multiple user-defined Data Quality Rule definitions or reject an inappropriate DQ Definition listed within the Data Quality Rule Summary.

You should be mapped to DQ Authorizer function role to approve or reject a DQ Definition.

Note:

You can only approve those DQ Rules that are set to **Pending for Approval** status. If the user has **DQAUTOAUTH** Role assigned, the DQ rule will be auto-approved.

Note:

When you initiate bulk approval/rejection, all the selected rules are approved/rejected based on the user input. If you want to stop the approval/rejection of one specific rule, cancel the whole process and restart again.

To view several Data Quality rules, and approve/ reject them:

- Filter Rule Summary, to view only the rules with Pending For Approval Status. All the rules that need be approved/rejected are displayed.
- 2. Select the rules for approval/rejection.



You can select all the rules displayed in a page, by clicking the check box next to the **Name** header. To select all the rules in the Summary, with **Pending** Status, select **Click All Rules in Summary** link.

3. Click **View Details**, to view the Rule details of all the selected rules.

All the rule details, and base table for the selected rules are displayed. Review the details and add appropriate comments and click **OK**.

You can also Proceed without Viewing the details.

4. Click Approve/Reject.

The selected DQ Rules are approved/rejected and a confirmation message is displayed.

4.5.3.7 Deleting a Data Quality Rule

You can remove the Data Quality Rule definition(s) that are not grouped in the Data Quality Framework. A grouped and non-executed Data Quality Rule definition can still be deleted by unmapping the same from all the associated group(s).

To delete a DQ Rule:

- 1. Click Action adjacent to the DQ Rule to be approved/rejected.
- 2. Click Delete, to delete the DQ Rule.

The selected rule is set to **Pending for Approval** status and is deleted after approval.

Note:

If the user has DQAUTOAUTH Role assigned, the Rule will be auto-deleted.

4.5.3.8 Purging a Data Quality Rule

You can delete a Data Quality Rule definition permanently from the setup.

You can purge only those DQ Rules that are deleted after approval.

To delete a DQ Rule:

- 1. Click Action adjacent to the deleted DQ Rule.
- 2. Click **Purge**, to delete the DQ Rule from the setup.

The selected rule is is deleted permanently after confirmation.

4.5.4 Data Quality Groups

Data Quality Groups facilitates you to logically group the defined DQ Definitions .

DQ Group Definitions can be executed through Scheduler Services. For more information, refer to Adding a DQ Check Task .



4.5.4.1 DQ Groups Summary

The Data Quality Groups Summary displays the list of user-defined Data Quality Groups with the other details such as Name, Folder, Creation Date, Created By, Last Modification Date, Last Modified By, Last Run Date, and Last Run Status.

You can create and execute DQ Group definitions and view, modify, copy, refresh, or delete DQ Group definitions within the Data Quality Groups Summary.

• Click Data Quality Groups, to access the Data Quality Groups Summary.

The Data Quality Rules Summary with the following details is displayed.

- **Name** The Unique Identifier Name of the Data Quality Group.
- **Status** The Approval status of the specific group.
 - **Approval** The group is approved and ready for execution.
 - **Pending for Approval** The group requires approval and can be executed only after approval.
 - Draft A defined group is set to Draft status until it is submitted for approval by the creator.
 - Rejected The rejected rules are sent back to the user with the Approver comments.
- Version The current active version of the group.
 When a new definition is created, it will be saved as version 1 and once it is authorized, it will be in Active status. After you modify any DQ Group and save, it will be saved with version as highest available version +1. For example, if you modify a DQ Group of version 2 and the highest version available is 4, after you save the definition, its version becomes 5. Only the latest version will be in Active status.
- **Folder** The folder associated with the group.
- **Created Date** The group creation date.
- Created By The login name of the user who created the Group.
- Last Run Date The last date on which the DQ Group was executed.
- Last Run Status The last execution state if the specific DQ Group.
 - Success The last execution of the selected DQ Group was completed successfully.
 - **Failed** The last execution did not complete.
 - NA The DQ Group was not executed.
- Action Click Action, to view, approve, reject, edit, execute or delete the group.

To search for a particular group, enter the first few letters of the group name in the Search column.

You can also sort the groups summary based on the Status, Folder name, record status and group name.



4.5.4.2 Creating DQ Groups

You can create a DQ Group definition by defining the DQ Definition details and mapping the required DQ Rules which are authorized and approved within the system.

The DQ Group definition is flexible and purpose driven. Groups can be created for different subject areas such as Credit and Market or it can be application specific like Basel II, Economic capital.

1. To create a DQ Group, click Add Group in the DQ Group Summary.

The Data Quality Group page with DQ group Details and DQ Rules Mapping tab is displayed.

- 2. Click Start, to enter the following basic details for the new DQ Group.
 - Name The unique identifier name for the groups.
 The name should start with alphabet and should not be more than 50 characters.

Blank space (), Underscore (_) and Hyphen (-) are allowed as special characters.

- **Folder** Select the folder present in the current environment, to be associated with the group.
- Description The description/details for the group.
 The description should start with alphabet and should not be more than 250 characters.
- Check Auto Assignment, to execute the group, and also perform the assignment.
- 3. Click **Continue** to proceed with the Data Rules Mapping page.

The list of available rules are displayed in the Data Rules Mapping page.

- 4. Select the Rules to be added to the new DQ Group.
- 5. Click Submit, to submit the new DQ Group for approval.

The DQ Groups is saved with the status **Pending for Approval**, in the Group Summary and a confirmation message is displayed.

While creating the DQ Group, you can also click **Save As Draft**, to save the new incomplete DQ Group at any point of time and resume the process at a later point. A confirmation message is displayed, after the draft is saved successfully.

The new Group added to the DQ Groups Summary, and is set to **Draft** Status in the DQ Groups Summary.

Note:

If the user has **DQAUTOAUTH** Role assigned, they can save and approve the DQ Group, immediatly after creating it.

4.5.4.3 Editing DQ Groups

You can modify all the details of a saved Data Quality Group Definition, except the Group name.

To edit the required Data Quality Group Definition details:

1. Click Action adjacent to the DQ Group to be modified.



- 2. Click Edit, to modify the DQ Group.
- 3. Click Start to edit the DQ Group Details.
- 4. (Optional). Modify the description and click **Continue** to proceed with adding/deleting the rules associated with the DQ Group.
- 5. Add/remove the DQ Rules associated with the DQ Groups and click **Submit**, to submit the modified group for approval.

The group is updated and added to the DQ Groups Summary. A confirmation message is displayed.

The Group is set to Pending for Approval state.

Note:

If the user has **DQAUTOAUTH** Role assigned, they can save and approve the DQ Group, immediatly after creating it.

4.5.4.4 Approving/Rejecting a Data Quality Group

An authorizer can approve a user-defined Data Quality Group definition for further execution or reject an inappropriate DQ Definition listed within the Data Quality Rule Summary.

You should be mapped to DQ Authorizer function role to approve or reject a DQ Definition.

Note:

You can only approve those DQ Rules that are set to **Pending for Approval** status. If the user has **DQAUTOAUTH** Role assigned, they can save and approve the DQ Group, immediatly after creating it.

To view a Data Quality Group, and approve/ reject it:

- 1. Click Action adjacent to the DQ Groups to be approved/rejected.
- 2. Click Preview, to view the DQ Groups.

All the details pertaining to the selected rule is displayed.

- 3. Click Approve/Reject, after reviewing the groups.
- 4. Enter valid reason for approval or rejection.
- 5. Click Approve/Reject.
- 6. The DQ Group is approved/rejected and a confirmation message is displayed.

4.5.4.4.1 Bulk Approving/Rejecting Data Quality Groups

An authorizer can approve multiple user-defined Data Quality Groups or reject an inappropriate DQ Groups listed within the Data Quality Group Summary.

You should be mapped to DQ Authorizer function role to approve or reject a DQ Definition.



Note:

You can only approve those DQ Groups that are set to **Pending for Approval** status. If the user has **DQAUTOAUTH** Role assigned, the DQ group will be auto-approved.

Note:

When you initiate bulk approval/rejection, all the selected groups are approved/ rejected based on the user input. If you want to stop the approval/rejection of one specific group, cancel the whole process and restart again.

To view several Data Quality groups, and approve/ reject them:

1. Filter Group Summary, to view only the groups with **Pending For Approval** Status.

All the groups that need be approved/rejected are displayed.

2. Select the groups for approval/rejection.

You can select all the groups displayed in a page, by clicking the check box next to the **Name** header. To select all the groups in the Summary, with **Pending** Status, select **Click All Groups in Summary** link.

3. Click View Details, to view the Group details of all the selected Groups.

All the group details, and base table for the selected groups are displayed. Review the details and add appropriate comments and click **OK**.

You can also **Proceed without Viewing** the details.

4. Click Approve/Reject.

The selected DQ groups are approved/rejected and a confirmation message is displayed.

4.5.4.5 Executing DQ Groups

You can execute an approved Data quality group.

To execute a data quality group:

- 1. Click Action adjacent to the DQ Group to be modified.
- 2. Click Execute to access the Execute Group page.
- 3. Enter/select the following details:
 - The **Threshold** percentage for the maximum number of errors permissible during the DQ check. By default, this is set to 100.
 - Set **Fail If Threshold Breaches** to **TRUE**, to abort the job and not include the failure records in the DQ table, when the DQ check errors are more than the set threshold value.

If the **Fail If Threshold Breaches** is set to **FALSE**, the DQ group will be executed and the failure records will be inserted in the DQ Result tables.

 Set Stop Insert on Threshold Breach to Y, to the stop the execution when there is a thereshold breach. The execution will be stopped even if Fail If Threshold Breaches is set to False.



- Enter the Additional Parameters required for the Run DQ Rule filtering criteria for execution in the pattern: Key#Data type#Value; Key#Data type#Value; and so on.
- Set the Rule Execution Connection value. By default this is set to Data.
- Set the **Result Store Connection** value. By default, this is set to **Data**.
- Select As of Date to execute to DQ group.
- 4. After providing the required details, click **Run**, to begin the execution.

4.5.4.6 Deleting a Data Quality Group

You can remove the Data Quality Group definition(s) that are not grouped in the Data Quality Framework. A grouped and non-executed Data Quality Rule definition can still be deleted by unmapping the same from all the associated group(s).

To delete a DQ Group:

- 1. Click Action adjacent to the DQ Group.
- 2. Click **Delete**, to delete the DQ Group.

The selected group is deleted after confirmation.

Note:

If the user has **DQAUTOAUTH** Role assigned, the Group will be auto-deleted.

4.5.4.7 Purging a Data Quality Group

You can delete a Data Quality Group definition permanently from the setup.

To delete a DQ Group:

- 1. Click Action adjacent to the deleted DQ Group.
- 2. Click **Purge**, to delete the DQ Group from the setup.

The selected Group is is deleted permanently after confirmation.

4.5.5 Adding a DQ Check Task

You can add a new DQ check Task in the Scheduler Services and add the task to a Batch Definition, for execution.

For more information about adding a task to the Batch and about Scheduler Services, refer to Scheduler Services documentation.

To add new task using the Define Tasks page in Scheduler Services, perform the following steps:

- 1. Click **Define Tasks** from the Header panel.
- 2. Select the Batch, to add new task.
- 3. Click Add, to add a new DQ task in the Create Task page.
 - Complete all the generic details in the Create Task Page. For more information refer to Adding a Task.
 - Select the Task Type as DQ Task.



- Select the **Group** to perform the DQ check.
- Enter the **Threshold** percentage for the maximum number of errors permissible during the DQ check. By default this value is set to 100.
- Set Fail If Threshold Breaches to TRUE, to abort the job and not include the failure records in the DQ table, when the DQ check errors are more than the set threshold value.

If the **Fail If Threshold Breaches** is set to **FALSE**, the job will proceed further and the failure records will be inserted in the DQ Result tables.

- Enter the Additional Parameters required for the Run DQ Rule filtering criteria for execution in the pattern: Key#Data type#Value; Key#Data type#Value; and so on.
- 4. Click **Save** to add the new DQ task to the selected Batch.

4.5.6 Execution Summary

The Execution Summary provides the consolidated list of executed DQ batches, for the last 30 days .

You can also view the consolidated details related to the total number of records analysed, total number of passed records and the pass percentage and total number of error records and their percentage. The number of error records categorized based on the Data checks is also displayed as a pie chart.

To view the Execution Summary Details:

Click Execution Summary, to access the consolidated Execution Summary.

The Execution Summary page with the following details is displayed.

- Batch ID The Unique Identifier Name of the particular Batch in which the DQ group is added for Data Quality Check.
- Process Instance ID The unique identifier of the execution process.
- **DQ Group** The DQ group associated with the Batch for Data Quality check.
- **DQ Group Desc** The DQ group description.
- **FICMIS Date** FICMIS Date refers to the date with which the data for the execution would be filtered. In case the specified MIS date is not present in the target table, execution completes with the message **No Records found**.
- Execution Date The last execution date of the Batch.
- Scanned Records The total number of records scanned for Data Quality check.
- Erroneous Records The total number of records that failed the Data Quality check.
- Execution Status The DQ Batch execution status.
- Assignment Status The current Assignment status of the DQ Batch.
- Action Click Action, to view the Run Details of the DQ Batch.

To search for a particular Batch, enter the first few letters of the Batch name in the Search column.

You can also sort the Execution summary based on the Execution Date, FICMIS Date, Execution status and Group Name, Assignment Status, Batch Id and Process Instance ID.



4.5.6.1 Viewing Run Details

Execution Details page provides the information related to the Data Quality Rule and the Data Quality Check executed during a Batch Execution.

You can also view the consolidated details related to the total number of records analysed, total number of passed records and the pass percentage and total number of erro records and their percentage.

The number of error records categorized based on the Data checks is also displayed as a pie chart.

- 1. Click Action adjacent to the specific Batch.
- 2. Click View Run Details, to access the Run details of the particular Batch execution.

The Run details of the selected Batch is displayed with the following information.

- **Rule** The Rule name of the executed DQ Rule.
- Entity The Table entity associated with the Rule.
- Column The column associated for Data Quality check
- Check Type The type of check performed on the Data.
- Consolidated Records Scanned The total number of records scanned.
- Error Records The total number of erroneous records.
- Assignment Type The assignment type set during the DQ rule creation.
- 3. Generate and download the report, and perform assignment action based on the report.

Note:

To perform assignment, you must have the DQ_EXE_ASSIGN role assigned.

After the assignment process is completed, the Assignment status of the particular DQ Batch is set to **Success**.

4.6 Data Verification

The Data Verification UI helps you to verify the data that is loaded from the source systems to the Cloud Service's stage and processing tables, make minor corrections/adjustment to the data, and add new data directly into the tables. This UI allows you to add one record at a time and is not recommended for high volume additions as entering data is a lengthy process.

To open the Data Verification screen, from the LHS menu, select **Data Management Tool**, and then select **Data Verification**.



Figure 4-19 Data Verification Dashboard

Processing				
Stage Asset	Stage Liability	Stage Derivative	Stage Loan Commitments	Stage Ledger Instrument
Stage Off Balance Sheet	Stage Fee Based Service	Stage Management Ledger	Stage Account Index History	Stage Account Rate Tiers
Stage Embedded Options Schedule	Stage Payment Schedule			

This screen displays two tabs namely Staging and Processing. The Staging tab displays the tables that are in the staging level where you can select a table, see the data, carry out corrections, or add new data. The Processing tab displays the tables that are at the processing level and you can do all the actions similar to Staging tables.

When you select a table, a new window is displayed with a grid where you can see the selected columns.

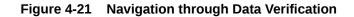
Figure 4-20 Data Verification – Stage Asset (sample Staging table)

ata	Verificati	on - Stage	Asset							
-									-	-
q •	Search: All Text	Columno Ga	Actions +	Edi Saw	Add Boar					0-
		Account Standard	Accessory.	Adjustable Type Code	Accident And Health Insurance Company Code	Carrier Pacifiatarer	Instrument Paper Laster	Caretrey Code	Maturia Deer	tiprie

Navigating through Data Verification

Once you select a table and modify or verify your details, you can navigate back to the Dashboard or a specific Table by clicking the O logo at the bottom-right corner. This takes you to the Ask Oracle screen where the Dashboard and all the tables are listed. You can click on the line item that you want to go to that Dashboard.





Det	- 1/	avificat	ion Dashboa	and Davis	ativa		ී His	tory
Jata	av	erificat	ion Dashboa	ard - Deriv	ative			_
Q •	Se	earch: All Tex	t Columns Go	Actions •	Edit Save Add	Row	™ R	eset
	≡		ID Number	Identity Code	Account Number	As Of Date	Account Type ID	Co
•	≡		SWAP_VS_03	20210930	SWAP_VS_03A	09/30/2021	Off Balance Sheet Receivables	0'
	≡		SWAP_VS_03	20210930	SWAP_VS_03A	09/30/2021	Off Balance Sheet Payable	O
	≡		SWAP_VS_03	20210930	SWAP_VS_03B	09/30/2021	Off Balance Sheet Receivables	Ot
	≡		SWAP_VS_03	20210930	SWAP_VS_03B	09/30/2021	Off Balance Sheet Payable	
1 row	s sele	cted					< 1 2 3 4 5 > > 1 - 10 of	28

Users and Roles

The following roles and functions are required to use the Data Verification UI, edits the data, and add data to the Stage and Processing tables.

Table 4-18 R	Roles and	Role	Names
--------------	-----------	------	-------

Role	Role Name
RLGADMACC	Data Management Access
RLGADMWRITE	Data Management Write
RLGADMREAD	Data Management Read Only
RLGADMPASRN	Data Management PA Access

The access to the users can be restricted up to table level because all the users need not have access to all the tables.

Add a New Record

To add a new record to a selected stage/processing table, click **Add Row**. Enter/populate the mandatory and the relevant columns and then click Save. When you click **Add Row**, you must enter the mandatory key columns first, and then click ellipsis (...) icon. After this your can click the ellipsis (...) icon to open the Edit Table window, fill the relevant details and then save the details.

Delete a Row

To delete a row, select the row and click the hamburger icon to collapse the menu where you can select **Delete Row**.

Duplicate a Row

You can select a row and click **Duplicate Row** from the hamburger menu. This creates duplicate row with the same values in the Data Verification - <Table> screen.

Edit a Record

To edit a record, select a row from the Data Verification window. There are two ways in which you can edit the columns from the table.

- Select a row from the Data Verification grid and click the **Edit** button. This enables the columns that are exposed. You can double-click the entry to edit. Editing the key columns in the table is restricted.
- Select a row from the Data Verification grid and click the ellipsis (...) icon, and then click **Edit**. This opens the Edit Table window. This window displays all the columns from the table. The columns are categorized based on their nature and displayed in different tabs. You can select the relevant columns and edit. After you update the relevant details, click **Save**.

Figure 4-22 Sample Edit Table

dit Stage Asset		
eneral Astributes Balance Cost Expense Fee Dimension Payment Astributes Rate and Repricing	Transfer Price and Add-on Others	
Ar, Orban 11/09/2025	Access Roman 000000	
Account Open Date	Account Close Date	
Common Chart Of Account Code	General Ledger Account Code	•
homover Type Colo Aerouity Contracts	Commery Costs US Dollar	•
Burn I		Percent
Issue Dane	Legal Entity Code	•
Norma Data 05/51/2028	Organization Unit Calin Dedisult Member	•
Report N		Peper
Organization Taxin 11/09/2023	Product Code	2.5
Convert Start Date	Commit Mat Date	Ē
Deta The Servituation M	lead the Same	
		Barris
	Carval O Dalvie @	an B

Actions Menu

The Actions menu displays a list of actions that you can perform on a selected record. Few actions are explained below:

- **Columns**: This displays the Columns window where you reorder the displayed columns, remove form display columns that you don't want to be displayed. If you don't want to display a particular column, select the check-box against the column name, and then click Save.
- **Filter**: This helps you to set a criterion to search a particular record. You can also set a filter by selecting the Search button on the top-left-corner of the grid. This collapses list of all the columns in the selected table. You can select a column and filter the records based on it.



- Data: Displays sorting options.
- **Format**: From here, you can set the number of rows per page to be displayed.
- **Report**: This option allows you to generate and save a report.

View History

This option displays the changes carried out on a selected record. To see the history on a record, select the record, click the ellipsis (...) icon, and then select View History. This displays the history of updates on the selected record with details such as Column Name, New Value, Old Value, Updated Date, and Updated By.

Figure 4-23 History at Record Level

۱ L	Actions *			
turin faithe	Ren Talve	CRI Value	Appleted Cate (J.7	Lipshered Bg
G_BOOK_DAL	486309.1	486309.198	05-DEC-2025 04:29AM	FTP_QAUSER
OMMON_COA_CODE	-4	100	05-DEC-2023-04:294M	FTP_QAUSER
G_BOOK_BAL	406309,198	455309.1	05-DEC-2023-04-29AM	FTP_QAUSER
MMON_COA_CODE	100	-1	05-DEC-2023 04 27AM	FTP, QAUSER
energy Code	Albanian Lak	Indian Stapen	23-NOV-2023 12:50PM	FTP, QAUSER
R PAR BAL	200200	100100	25-NOV-2023 12-50EM	FTP_QAUSER
R.PAR.BAL	100100	456309.1	23-NOV-2023 07 34AM	FTP_QAU/SER
mency Code	Indian Right	US Dellar	25-NOV-2023 07 34AM	FTP_QAUSER

To navigate back to the Dashboard or the selected table's Data Verification screen, you can click on the O logo at the right-bottom corner, and then select Dashboard on the next screen. You can also type the table name for a quick search.

To see the history of all the records on a particular table, select the record and click the History button on the top right-hand corner of the screen. This displays all the updates done on the all the records in the table. A sample screen of the history on the table is as follows:

Action •				
diana Nata	New Value	decision	Opdated Date 27	Spalated By
codent And Health Insurance Company Id	NA .	NULL	05-DEC-2023 04.31AM	FTP_QAUSER
AC, BOOK, BAL	486509.1	480509.198	05-DEC-2025 04:29AM	FTP_QAUSER
OMMON_COA_CODE	-1	100	05-DEC-2025 04 29AM	FTP_QAUSER
MG_BOOK_BAL	485309.198	486309.1	05-DEC-2023 04:29AM	FTP_QAUSER
OMMON_COA_CODE	100	30 C	05-DEC-2025-04-27AM	FTP_QAUSER
urrency Code	Indian Rupee	US Dollar	25-NOV-2023 12:52PM	FTP_QAUSER
UR_PAR_DAL	10000.1	486309.1	25-NOV-2023 12:52PM	FTP_QAUSER
umency Code	Albanian Lek	Indian Rupee	25-M0V-2023 12:50PM	FTP_QAUSER
UR, PAR, BAL	200200	100100	23-NOV-2023 12:50PM	FTP_QAUSER
UR_PAR_BAL	0000011111111	000000000	25-NOV-2025 11 11AM	FTP_DV/USER1
UR, PAR_BAL	100100	486309.1	25-NOV-2025 07.54AM	FTP_QAUSER
surrency Code	Indian Rupee	US Dollar	23-NOV-2023 07 34AM	FTP_QAUSER
NT_PMT_FREQ	,	NULL	25-MOV-2023 05:24AM	FTP_QAUSER
NT_PMT_FREQ	NULL	1	23-NOV-2023 03:23AM	FTP_QAUSER
PUT_FILE_NAME	fest_union_All_Lub	NULL	25-NOV-2023 05-23AM	FTP_QAUSER
ATA_FILE_SPEC_ID	9000003	NULL	25-NOV-2025 05-23AM	FTP_QAUSER
UR_PAR_BAL	140000	NULL	25-MOV-2023 05/20AM	FTP_QAUSER
UR_PAR_BAL	NULL	144000	25-MOV-2025 05:19AM	FTP_QAUSER

Figure 4-24 History at Table Level

4.7 Cash Flow Edits

In this section, you can find the details about all Cash Flow Edits.

- Configure Cash Flow Edit Rules: The Cash Flow Edits Configuration window allows you to configure a new Cash Flow Edits Rule and this rule configuration can be used and executed using Cash Flow Edits Process.
- Cash Flow Edits Process: The Cash Flow Edits Process allows you to verify the accuracy and check the completeness of your Instrument Table Data.

4.7.1 Configure Cash Flow Edits Rule

The Cash Flow Edits Configuration Window allows you to configure a new Cash Flow Edits Rule. Later, this rule configuration can be used and executed using Cash Flow Edits Process UI. 140 rules are seeded as part of OFSA Cloud Service.

Cash Flow Edits Rule Summary

This page is the gateway to all Cash Flow Edits Rules and related functionality. You can navigate to other pages relating to Cash Flow Edits Rules from this point.

Figure 4-25 Cash Flow Edits Summary

ash	Flow E	dits Summary									25 X X A	C, đ	! @
Q			1020-111 <u>5</u> 22	72415-91110-912						0.0001012640	220123333		
Field	Search		51								KS)		
	Rule Id	↓ Rule Name ↑↓	Group ↑↓	Condition Columns	î↓ ↓î	Last Modified By	†↓	Last Modified 1↓ Date	Status ↑↓	ls Editable	ls User ↑ Defined	Actio	n î↓
	1	Original Term > Amort Term	ization Others	AMRT_TYPE_CD#AMRT_TE T_TERM_MULT#ORG_TERM RM_MULT		ADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO		
	2	Current Par Balance = al Par Balance	Origin Others	ORIGINATION_DATE#AS_O CUR_PAR_BAL#ORG_PAR_E	F_DATE# SYS	ADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO	•	•
	3	Deferred Current Balan eferred Original Balanc	ce = D Others	ORIGINATION_DATE#AS_O DEFERRED_CUR_BAL#DEFE G_BAL		ADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO		•
	4	Current Gross Rate < 0) Others	CUR_GROSS_RATE	SYS	ADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO	••	•
	5	Current Net Rate < 0	Others	CUR_NET_RATE	SYS	ADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO	•	•

Search Cash Flow Edits Rule

Prerequisites: Predefined Cash Flow Edits rule

To search for a Cash Flow Edits Rule, follow these steps:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Cash Flow Edits rules that meet the search criteria.

Or

The other method to search a Cash Flow Edits rule is using the **Field Search** option. The Field Search is an inline wildcard UI search that allows you to enter value partially or fully and the rows that match the entered string in any of its column is fetched in the Summary table. Enter the **Code, Name, Description, Dimension, Hierarchy**, and **Folder** of the Cash Flow Edits rule and click **Search**.

The Cash Flow Edits summary displays the following information:

Add: Click Add icon at the top right of the summary page to build a new Cash Flow Edits rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Rule Id: The code of Cash Flow Edits rule.
- **Rule Name:** The Cash Flow Edits Rule's short name.
- **Group:** The Group of Cash Flow Edits Rule.
- Condition Columns: The Columns on which of Cash Flow Edits Rule is made.
- Last Modified By: The user who last modified the Cash Flow Edits Rule.
- Last Modified Date: The Date and Time when the Cash Flow Edits Rule was last modified.
- **Status:** The Status of Cash Flow Edits Rule.
- Is Editable: The editable status of Cash Flow Edits Rule.
- Is User Defined: The user defined status of Cash Flow Edits Rule.
- Action: Click this icon to view a list of actions that you can perform on the Cash Flow Edits Rule.



- **View/Edit:** Based on the user privilege assigned, you can either only view or edit existing Cash Flow Edits rules. To edit a rule, you must have Read/Write privilege.

Note:

You cannot edit out-of-box seeded rules.

- Save As: You can reuse a Cash Flow Edits rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
- Delete: You can delete Cash Flow Edits rules that you no longer require. Note that only Cash Flow Edits Rule owners and those with Read/Write privileges can delete Cash Flow Edits Rules. A Cash Flow Edits Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.

Note:

You cannot delete out-of-box seeded rules.

You must create and run Cash Flow Edits processes on your Instrument Table Data before you submit Cash Flow Engine based rules for processing.

Also See:

- Create Cash Flow Edits Rule
- Cash Flow Edits Process Errors

4.7.1.1 Create Cash Flow Edits Rule

To add a new Cash Flow Edits Rule, follow these steps:

- 1. Navigate to Cash Flow Edits Summary Page.
- 2. Click the Add icon. The Add Cash Flow Edits Rule Window is displayed.

		Add Cash Flo	ow Edit Rule		Save	Cancel
✓ Rule						
Rule Id	Rule Name	Required	Group Name	+	Access Type Read Only Read/Write	
> Condition						
> Update						
> Status						

Figure 4-26 Add Cash Flow Edits Rule

3. Enter the following details:

Rule ID	
	Shows the ID of the Cash Flow Edits Rule. This is an auto generated numeric field. You cannot modify this.
Rule Name	Enter the name of the Cash Flow Edits Rule. This is an alphanumeric field. The maximum length of this field is 1000 characters.
Group Name	Select the Group Name from Group Name drop down list. For example, Cash Flow. You can ado new a Group and Sub Group using Add icon.
	Adding a Sub Group
	To add a Sub Group, follow these steps:
	 Click Add. The Add Group Window is displayed.
	 b. Enter the following details: Group Name: Name of new Group Parent Group: Select Parent Group Group Id is auto populated.
	To add a new Group select the 'Praent Group' switch and enter Group Name.
	These added Group/Sub Group Names will be populated in Cash Flow Edits Details section of Cash Flow Edits Process window.
Access Type	Select the Access Type as Read-Only or Read/ Write.
Condition ID	This field shows the Condition ID. This is an aut generated numeric field. You cannot modify this
Condition Columns	Select the Columns using which you want to define the error condition expression.
Condition Statement	This field allows you to define the expression of rule. You can define condition expression for selected Condition Columns (using the Condition Columns field).
	When you click the Condition Statement Field, the Expression Window is displayed. Define the condition and click Save.
Condition Message	Select the Condition message. You can add a new condition message using Add icon. For more information on Cash Flow Edits messages see the Cash Flow Edits Execution section.
	To add a Condition Message, follow these steps
	 a. Click Add icon. The Add Message Window is displayed. Enter the following details: Message Type: Select as Error, Warning, or Information
	 Message Description: Enter the Message details.
	• Message ID is auto populated.
	b. Click Save.
Update Columns	Select the columns which you want to update if error condition is met

 Table 4-19
 List of fields used for Creating Cash Flow Edits Process



Field	Description
Default Value Column	Select the columns from which you want to update columns selected in Update Columns.
Default Value	Enter the values that you want to update the columns selected in Update Columns.
Update Order	If the same column is getting updated by more than one rule then the order in which each rule applies must be selected here.
Status	Set the status of the rule as Active or Inactive.
User Defined	This field shows the User Defined status as Yes or No. You cannot modify this.
Editable	Set the Editable status of rule as Yes or No.

Table 4-19 (Cont.) List of fields used for Creating Cash Flow Edits Process

4. Click Save.

4.7.1.2 Cash Flow Edits Process Errors

Note:
Error: Engine does not process, however sometimes default value can get used for calculations.
Warning: Engine may use the default value or given wrong data for calculation, results may be incorrect.
Info: Does not impact any processing but results may not be as expected.

• Rule ID: 1

Error Condition	(AMRT_TYPE_CD <> 700 OR (amrt_type_cd = 700 AND amrt_term <> 0)) AND (CASE amrt_term_mult WHEN 'Y' THEN amrt_term * 365 WHEN 'M' THEN amrt_term * 30.41667 ELSE amrt_term END) < (CASE org_term_mult WHEN 'Y' THEN org_term * 365 WHEN 'M' THEN org_term * 30.41667 ELSE org_term END) THEN 'P' ELSE 'F' END
Error Description	Amortization term can only be equal to zero on Non-Amortizing instruments
Assignment	AMRT_TERM = ORG_TERM and AMRT_TERM_MULT = ORG_TERM_MULT
Warning	Original Term > Amortization Term
Error Level	Warning

Rule ID: 2

Error Condition

(ORIGINATION_DATE < AS_OF_DATE and CUR_PAR_BAL is not NULL and ORG_PAR_BAL is not NULL and CUR_PAR_BAL = ORG_PAR_BAL)



Error Description	Instrument has originated in past but Current Pa Balance and Original Par Balance are equal
Assignment	
Warning	Current Par Balance = Original Par Balance
Error Level	Warning
Rule ID: 3	
Error Condition	(ORIGINATION_DATE < AS_OF_DATE and DEFERRED_CUR_BAL is not NULL and DEFERRED_ORG_BAL is not NULL and DEFERRED_CUR_BAL = DEFERRED_ORG_BAL)
Error Description	Instrument has originated in past but Deferred Current Balance and Deferred Original Balance are equal
Assignment	
Warning	Deferred Current Balance = Deferred Original Balance
Error Level	Warning
Rule ID: 4	
Error Condition	(CUR_GROSS_RATE is NULL or CUR_GROSS_RATE < 0)
Error Description	Current gross rate is negative
Assignment	
Warning	Current Gross Rate < 0
Error Level	Info
Rule ID: 5	
Error Condition	(CUR_NET_RATE is NULL or CUR_NET_RATE < 0)
Error Description	Current net rate is negative
Assignment	
Warning	Current Net Rate < 0
Error Level	Info
Rule ID: 6	
Error Condition	(ACCRUAL_BASIS_CD is NULL or ACCRUAL_BASIS_CD <1 or ACCRUAL_BASIS_CD >7)
Error Description	Accrual basis code must be between 1 and 7 inclusively
Assignment	ACCRUAL_BASIS_CD = 3
Warning	Invalid Accrual Basis
Error Level	Warning
Rule ID: 7	
Error Condition	(AMRT_TYPE_CD is NULL or AMRT_TYPE_C not in (100, 400, 600, 700, 710, 800, 801, 802, 820, 840, 850, 10, 20))



Error Description	Amortization type must be a valid OFSAA code
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Amortization Type
Error Level	Warning

Error Condition	(AMRT_TYPE_CD = 20 and (PMT_PATTERN_CD is null or PMT_PATTERN_CD <= 0))
Error Description	Amortization type is Payment Pattern but Payment Pattern Code is invalid
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Payment Pattern
Error Level	Warning

• Rule ID: 9

Error Condition	$(AMRT_TYPE_CD = 20 and$
	PMT_PATTERN_CD is not null and
	PMT_PATTERN_CD > 0 and
	PMT_PATTERN_CD not in (select
	AMRT_TYPE_CD from fsi_payment_pattern))
Error Description	Amortization type is Payment Pattern but
·	Payment Pattern definition does not exist
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Payment Pattern
Error Level	Warning

• Rule ID: 10

Error Condition	(AMRT_TYPE_CD = 10 and (BEHAVIOUR_PATTERN_CD is null or BEHAVIOUR_PATTERN_CD <= 0))
Error Description	Amortization type is Behaviour Pattern but Behaviour Pattern Code is invalid
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Behaviour Pattern
Error Level	Warning

• Rule ID: 11

Error Condition	$(AMRT_TYPE_CD = 10 and$
	BEHAVIOUR_PATTERN_CD is not NULL and
	BEHAVIOUR_PATTERN_CD > 0 and
	BEHAVIOUR_PATTERN_CD not in (select
	PATTERN_CD from
	fsi_behaviour_pattern_master))
Error Description	Amortization type is Behaviour Pattern but Behaviour Pattern definition does not exist
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Behaviour Pattern
Error Level	Warning

Error Condition	(AMRT_TYPE_CD in (800, 801, 802) and NOT
	EXISTS (select 1 from FSI_D_Payment_Schedule WHERE
	FSI_D_Payment_Schedule.ID_NUMBER=SOUR
	CE_TABLE.ID_NUMBER AND
	FSI_D_Payment_Schedule.IDENTITY_CODE =
	SOURCE_TABLE.IDENTITY_CODE AND
	FSI_D_Payment_Schedule.INSTRUMENT_TYP
	$E_{CD} =$
	SOURCE_TABLE.INSTRUMENT_TYPE_CD))
Error Description	Cannot find record with matching ID Number,
	Identity Code and Instrument Type Code in
	Payment Schedule table
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Payment schedule data
Error Level	Warning

Error Condition	(AMRT_TYPE_CD in (800, 801, 802) and
	ORIGINATION_DATE > (select
	max(PAYMENT_DATE) from
	FSI_D_Payment_Schedule WHERE
	FSI_D_Payment_Schedule.ID_NUMBER=SOUR
	CE_TABLE.ID_NUMBER AND
	FSI_D_Payment_Schedule.IDENTITY_CODE =
	SOURCE_TABLE.IDENTITY_CODE AND
	FSI_D_Payment_Schedule.INSTRUMENT_TYP E_CD =
	SOURCE_TABLE.INSTRUMENT_TYPE_CD))
Error Description	Origination Date is greater than highest date in Payment Schedule
Assignment	AMRT_TYPE_CD = 700
Warning	Invalid Payment schedule data
Error Level	Warning

• Rule ID: 14

Error Condition	(AMRT_TERM_MULT is NULL or AMRT_TERM_MULT not in ('D', 'M', 'Y'))
Error Description	Amortization term multiplier must be D, M, or Y
Assignment	AMRT_TERM_MULT = M
Warning	Invalid Amortization Term Multiplier
Error Level	Warning

Error Condition	(AMRT_TYPE_CD = 600 AND (NEG_AMRT_EQ_MULT is NULL or NEG_AMRT_EQ_MULT not in ('D', 'M', 'Y')))
Error Description	Negative Amortization Equalization Frequency multiplier must be D, M, or Y
Assignment	NEG_AMRT_EQ_MULT = M
Warning	Invalid Negative Amortization Equalization Frequency Multiplier
Error Level	Warning



Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_LIMIT is NULL or NEG_AMRT_LIMIT >=200 or NEG_AMRT_LIMIT < 0))
Error Description	Negative Amortization limit value does not fall in a valid range (0 to 200), Applicable to Negative amortization instruments only
Assignment	NEG_AMRT_LIMIT = 0
Warning	Invalid Negative Amortization Limit
Error Level	Warning
Rule ID: 17	
Error Condition	(ORG_TERM_MULT is NULL or ORG_TERM_MULT not in ('D', 'M', 'Y'))
Error Description	Original term multiplier must be D, M, or Y
Assignment	ORG_TERM_MULT= M
Warning	Invalid Original Term Multiplier
Error Level	Warning
Rule ID: 18	
Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_CHG_FREQ is NULL or NEG_AMRT_PMT_CHG_FREQ < 0))
Error Description	Payment Change Frequency cannot be negativ Applicable to Negative amortization instruments only
Assignment	NEG_AMRT_PMT_CHG_FREQ = 0
Warning	Invalid Negative Amortization Payment Change Frequency
Error Level	Warning
Rule ID: 19	
Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_CHG_FREQ_MULT is NUL or NEG_AMRT_PMT_CHG_FREQ_MULT not i ('D', 'M', 'Y')))
Error Description	Negative Amortization Payment Change Frequency Multiplier must be D, M, or Y
Assignment	NEG_AMRT_PMT_CHG_FREQ_MULT = M
Warning	Invalid Negative Amortization Payment Change Frequency Multiplier
Error Level	Warning
Rule ID: 20	
Error Condition	(INT_PMT_FREQ_MULT is NULL or INT_PMT_FREQ_MULT not in ('D', 'M', 'Y'))
Error Description	Interest Payment frequency multiplier must be I M, or Y
Assignment	INT_PMT_FREQ_MULT = M



Warning	Invalid Interest Payment Frequency Multiplier
Error Level	Warning
Rule ID: 21	
Error Condition	(PRIN_PMT_FREQ_MULT is NULL or PRIN_PMT_FREQ_MULT not in ('D', 'M', 'Y'))
Error Description	Principal Payment frequency multiplier must be D, M, or Y
Assignment	PRIN_PMT_FREQ_MULT = M
Warning	Invalid Principal Payment Frequency Multiplier
Error Level	Warning
Rule ID: 22	
Error Condition	(RATE_CHG_RND_CD is NULL or RATE_CHG_RND_CD < 0 or RATE_CHG_RND_CD > 4)
Error Description	Rate change round code must be between 0 and 4
Assignment	RATE_CHG_RND_CD = 0
Warning	Invalid Rate Change Rounding Code
Error Level	Warning
Rule ID: 23	
Error Condition	(ADJUSTABLE_TYPE_CD > 0 and (RATE_SET_LAG_MULT is NULL or RATE_SET_LAG_MULT not in ('D', 'M', 'Y')))
Error Description	Rate Set Lag Multiplier must be D, M, or Y
Assignment	RATE_SET_LAG_MULT = M
Warning	Invalid Rate Set Lag Multiplier
Error Level	Warning
Rule ID: 24	
Error Condition	(ADJUSTABLE_TYPE_CD > 0 and (REPRICE_FREQ_MULT is NULL or REPRICE_FREQ_MULT not in ('D', 'M', 'Y')))
Error Description	Repricing Frequency Multiplier must be D, M, or Y
Assignment	REPRICE_FREQ_MULT = M
Warning	Invalid Repricing Frequency Multiplier
Error Level	Warning
Rule ID: 25	
Error Condition	(RATE_CHG_RND_FAC is NULL or RATE_CHG_RND_FAC < 0 or RATE_CHG_RND_FAC > 1)
Error Description	Rate change round factor must be between 0 and 1
Assignment	$RATE_CHG_RND_FAC = 0$
Warning	Invalid Rate Change Rounding Factor



Error Level	Warning
Rule ID: 26	
Error Condition	(MATURITY_DATE < NEXT_INT_PAYMENT_DATE)
Error Description	Maturity date cannot be before the next interest payment date
Assignment	MATURITY_DATE = (CASE PRIN_PMT_FREQ_MULT WHEN 'Y' THEN ADD_MONTHS(NEXT_PRIN_PAYMENT_DATE ((REMAIN_NO_PMTS -1)* PRIN_PMT_FREQ 12)) WHEN 'M' THEN ADD_MONTHS(NEXT_PRIN_PAYMENT_DATE ((REMAIN_NO_PMTS -1)* PRIN_PMT_FREQ) ELSE NEXT_PRIN_PAYMENT_DATE + ((REMAIN_NO_PMTS -1)* PRIN_PMT_FREQ) END)
Warning	Maturity Date < Next Interest Payment Date
Error Level	Warning

Error Condition	(MATURITY_DATE < NEXT_PRIN_PAYMENT_DATE)
Error Description	Maturity date cannot be before the next principal payment date
Assignment	MATURITY_DATE = (CASE PRIN_PMT_FREQ_MULT WHEN 'Y' THEN ADD_MONTHS(NEXT_PRIN_PAYMENT_DATE, ((REMAIN_NO_PMTS -1)* PRIN_PMT_FREQ * 12)) WHEN 'M' THEN ADD_MONTHS(NEXT_PRIN_PAYMENT_DATE, ((REMAIN_NO_PMTS -1)* PRIN_PMT_FREQ)) ELSE NEXT_PRIN_PAYMENT_DATE + ((REMAIN_NO_PMTS -1)* PRIN_PMT_FREQ) END)
Warning	Maturity Date < Next Principal Payment Date
Error Level	Warning

• Rule ID: 28

Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_EQ_FREQ is NULL or NEG_AMRT_EQ_FREQ < 0))
Error Description	Negative amortization equalization frequency cannot be negative, Applicable to Negative amortization instruments only
Assignment	NEG_AMRT_EQ_FREQ = 0
Warning	Negative Amortization Equalization Frequency < 0
Error Level	Warning

Error Condition	(AMRT_TYPE_CD = 600 and NEG_AMRT_EQ_FREQ is not null and
	NEG_AMRT_EQ_FREQ > 0 and
	NEG_AMRT_EQ_DATE <= greatest(ORIGINATION_DATE, AS_OF_DATE);
Error Description	Negative Amortization equalization date is less than origination date (future origination) or less than the as-of-date (past origination), Applicable
Assignment	to Negative Amortization instruments only NEG_AMRT_EQ_DATE = NEXT_REPRICE_DATE
Warning	Negative Amortization Equalization Date < Origination Date or As of Date
Error Level	Warning
Rule ID: 30	
Error Condition	(AMRT_TYPE_CD = 600 and
	NEG_AMRT_EQ_FREQ is not NULL and NEG_AMRT_EQ_FREQ > 0 and NEG_AMRT_EQ_DATE > MATURITY_DATE)
Error Description	Next interest payment date is less than as-of- date (past origination case), As of Date cannot be greater than the origination date and greater
Assignment	than the next payment date. NEG_AMRT_EQ_DATE = NEXT_REPRICE_DATE
Warning	Negative Amortization Equalization Date > Maturity Date
Error Level	Warning
Rule ID: 31	
Error Condition	(AS_OF_DATE > ORIGINATION_DATE and AS_OF_DATE >= NEXT_INT_PAYMENT_DATE
Error Description	Negative Amortization equalization date is after Maturity Date, Applicable to Negative Amortization instruments only
Assignment	NEXT_INT_PAYMENT_DATE = AS_OF_DATE 1
Warning	Next Interest Payment Date < As of Date
Error Level	Warning
Rule ID: 32	
Error Condition	(AS_OF_DATE > ORIGINATION_DATE and AS_OF_DATE >= NEXT_PRIN_PAYMENT_DATE)
Error Description	Next principal payment date is less than as-of- date (past origination case), As of Date cannot be greater than the origination date and greater than the next payment date.
Assignment	NEXT_PRIN_PAYMENT_DATE= AS_OF_DATE + 1
Warning	Next Principal Payment Date < As of Date
Error Level	Warning

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Rule ID: 33 •

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Error Condition	(ORIGINATION_DATE >= AS_OF_DATE and ORIGINATION_DATE >= NEXT_INT_PAYMENT_DATE)
Error Description	Next interest payment date is less than origination date (future origination case)
Assignment	NEXT_INT_PAYMENT_DATE = ORIGINATION_DATE + 1
Warning	Next Interest Payment Date < Origination Date
Error Level	Warning
Rule ID: 34	
Error Condition	(ORIGINATION_DATE >= AS_OF_DATE and ORIGINATION_DATE >= NEXT_PRIN_PAYMENT_DATE)
Error Description	Next principal payment date is less than origination date (future origination case)
Assignment	NEXT_PRIN_PAYMENT_DATE= ORIGINATION_DATE + 1
Warning	Next Principal Payment Date < Origination Date
Error Level	Warning
Rule ID: 35	
Error Condition	(ORIGINATION_DATE <= AS_OF_DATE and NEXT_REPRICE_DATE <= AS_OF_DATE and REPRICE_FREQ > 0)
Error Description	Next repricing date is less than as-of-date (past origination case)
Assignment	NEXT_REPRICE_DATE = AS_OF_DATE + 1
Warning	Next Reprice Date < As of Date
Error Level	Warning
Rule ID: 36	
Error Condition	(ORIGINATION_DATE > AS_OF_DATE and NEXT_REPRICE_DATE < ORIGINATION_DATE and REPRICE_FREQ > 0)
Error Description	Next repricing date is less than the origination date (future origination case)
Assignment	NEXT_REPRICE_DATE = ORIGINATION_DATE + 1

Rule ID: 37

Warning

Error Level

Error Condition	$(AMRT_TYPE_CD = 600 and$
	ORG_PAYMENT_AMT is NULL or
	ORG_PAYMENT_AMT = 0) and
	NEG_AMRT_PMT_DECR_LIFE > 0)

Warning

Next Reprice Date < Origination Date



Error Description	Payment decrease life is expressed as a percent of a original payment, Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_DECR_LIFE = 0
Warning	Original Payment Amount = 0 and Negative Amortization Payment Decrease Limit (Life) <> 0
Error Level	Warning
Rule ID: 38	
Error Condition	(AMRT_TYPE_CD = 600 and (ORG_PAYMENT_AMT is NULL or ORG_PAYMENT_AMT = 0) and NEG_AMRT_PMT_INCR_LIFE > 0)
Error Description	Payment increase life is expressed as a percent of a original payment, Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_INCR_LIFE = 0
Warning	Original Payment Amount = 0 and Negative Amortization Payment Increase Limit (Life) <> 0
Error Level	Warning
Rule ID: 39	
Error Condition	(ORG_TERM = 0 OR ORG_TERM <> (CASE ORG_TERM_MULT WHEN 'Y' THEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE)*12 WHEN 'M' THEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) ELSE (MATURITY_DATE - ORIGINATION_DATE) END))
Error Description	Original term should equal the time between the origination date and the maturity date
Assignment	ORG_TERM#ORG_TERM_MULT = MONTHS_BETWEEN(MATURITY_DATE, RIGINATION_DATE)#
Warning	Original Term <> Maturity Date - Orgination Date
Error Level	Warning
Rule ID: 40	
Error Condition	(ORIGINATION_DATE is NULL or ORIGINATION_DATE < '1-Aug-1950' or ORIGINATION_DATE > '1-Aug-2099')
Error Description	Origination date must be acceptable
Assignment	ORIGINATION_DATE = 1-Jan-50
Warning	Origination date < 01/01/1950
Error Level	Warning

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Error Condition	(INT_PMT_FREQ > (CASE INT_PMT_FREQ_MULT WHEN 'Y' THEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE)*12 WHEN 'M' THEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) ELSE (MATURITY_DATE - ORIGINATION_DATE) END))
Error Description	Interest Payment frequency cannot be greater than original term
Assignment	INT_PMT_FREQ#INT_PMT_FREQ_MULT = MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE)#
Warning	Interest Payment Freq > Original Term
Error Level	Warning

Error Condition	(PRIN_PMT_FREQ >(CASE PRIN_PMT_FREQ_MULT WHEN 'Y' THEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE)*12 WHEN 'M' THEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) ELSE (MATURITY_DATE - ORIGINATION_DATE) END))
Error Description	Principal Payment frequency cannot be greater than original term
Assignment	PRIN_PMT_FREQ#PRIN_PMT_FREQ_MULT= MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE)#
Warning	Principal Payment Freq > Original Term
Error Level	Warning

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Error Condition	((CUR_PAYMENT is NULL or CUR_PAYMENT < 0 and CUR_PAR_BAL > 0) or (CUR_PAYMENT > 0 and CUR_PAR_BAL < 0))
Error Description	Current payment and current par balance cannot have opposite signs
Assignment	CUR_PAYMENT = 0
Warning	Current Payment and Current Par Balance have opposite signs
Error Level	Warning

Error Condition	(AMRT_TYPE_CD = 600 and NEG_AMRT_PMT_CHG_FREQ > 0 and AS_OF_DATE > NEG_AMRT_PMT_ADJUST_DATE)
Error Description	Negative Amortization Payment Adjustment Date is less than the as-of-date (past origination), Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_ADJUST_DATE=NEXT_REP RICE_DATE

Warning	Negative Amortization Payment Adjustment Date < As of Date
Error Level	Warning
Rule ID: 45	
Error Condition	(AMRT_TYPE_CD = 600 and NEG_AMRT_PMT_CHG_FREQ > 0 and AS_OF_DATE < NEG_AMRT_PMT_ADJUST_DATE and NEG_AMRT_PMT_ADJUST_DATE < ORIGINATION_DATE)
Error Description	Negative Amortization Payment adjustment date is less than origination date (future origination), Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_ADJUST_DATE=NEXT_REP RICE_DATE
Warning	Negative Amortization Payment Adjustment Date < Origination Date
Error Level	Warning

Error Condition	((INT_PMT_FREQ is NULL or INT_PMT_FREQ <= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE > AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE and MATURITY_DATE > ORIGINATION_DATE)))
Error Description	Interest Payment frequency is less than or equal to zero, and both maturity date and origination date are valid dates and can be used to calculate payment frequency.
Assignment	NEXT_INT_PAYMENT_DATE#ORG_TERM#OR G_TERM_MULT#INT_PMT_FREQ#INT_PMT_F REQ_MULT#REMAIN_NO_PMTS=MATURITY_ DATE#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##
Warning	Interest Payment Frequency <= 0
Error Level	Warning
Rule ID: 47	
Error Condition	(PRIN_PMT_FREQ is NULL or

Error Condition	((PRIN_PMT_FREQ is NULL or
	$PRIN_PMT_FREQ \le 0$ and
	((ORIGINATION_DATE <= AS_OF_DATE and
	MATURITY_DATE > AS_OF_DATE) or
	(ORIGINATION_DATE > AS_OF_DATE and
	MATURITY_DATE > ORIGINATION_DATE)))

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Error Description	Principal Payment frequency is less than or equal to zero, and both maturity date and origination date are valid dates and can be used to calculate payment frequency.
Assignment	NEXT_PRIN_PAYMENT_DATE#ORG_TERM#O RG_TERM_MULT#PRIN_PMT_FREQ#PRIN_P MT_FREQ_MULT#REMAIN_NO_PMTS=MATUR ITY_DATE#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE
Warning	Principal Payment Frequency <= 0
Error Level	Warning

Error Condition	((INT_PMT_FREQ is NULL or INT_PMT_FREQ
	<= 0) and ((ORIGINATION_DATE <=
	AS_OF_DATE and MATURITY_DATE <=
	AS_OF_DATE and NEXT_INT_PAYMENT_DATE
	> AS_OF_DATE) or (ORIGINATION_DATE >
	AS_OF_DATE AND MATURITY_DATE <
	NEXT_INT_PAYMENT_DATE > ORIGINATION DATE)))
	_ ///
Error Description	Interest payment frequency is less than or equal to zero and maturity date is invalid, but next
	interest payment date can be used to calculate a
	valid payment frequency
Assignment	MATURITY DATE#ORG TERM#ORG TERM
3	MULT#INT_PMT_FREQ#INT_PMT_FREQ_MUL
	T#REMAIN_NO_PMTS=NEXT_INT_PAYMENT_
	DATE#CASE WHEN
	MONTHS_BETWEEN(MATURITY_DATE,
	ORIGINATION_DATE) < 1 THEN 1 ELSE
	MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN
	MONTHS_BETWEEN(MATURITY_DATE,
	ORIGINATION DATE) < 1 THEN 1 ELSE
	MONTHS_BETWEEN(MATURITY_DATE,
	ORIGINATION_DATE) END##
Warning	Interest Payment Frequency <= 0
Error Level	Warning



Error Condition	((PRIN_PMT_FREQ is NULL or
	$PRIN_PMT_FREQ <= 0)$ and
	((ORIGINATION_DATE <= AS_OF_DATE and
	MATURITY_DATE <= AS_OF_DATE and
	NEXT_PRIN_PAYMENT_DATE > AS_OF_DATE
	or (ORIGINATION_DATE > AS_OF_DATE AND
	MATURITY_DATE < ORIGINATION_DATE and
	NEXT_PRIN_PAYMENT_DATE >
	ORIGINATION_DATE)))
Error Description	Principal payment frequency is less than or equate
	to zero and maturity date is invalid, but next interest payment date can be used to calculate a
	valid payment frequency
Assignment	MATURITY_DATE#ORG_TERM#ORG_TERM_
Assignment	MULT#PRIN_PMT_FREQ#PRIN_PMT_FREQ
	MULT#REMAIN_NO_PMTS=NEXT_PRIN_PAY
	MENT_DATE#CASE WHEN
	MONTHS_BETWEEN(MATURITY_DATE,
	ORIGINATION_DATE) < 1 THEN 1 ELSE
	MONTHS_BETWEEN(MATURITY_DATE,
	ORIGINATION_DATE) END##CASE WHEN
	MONTHS_BETWEEN(MATURITY_DATE,
	ORIGINATION_DATE) < 1 THEN 1 ELSE
	MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##
Warning	Principal Payment Frequency <= 0
Error Level	Warning
Rule ID: 50	
Error Condition	
Error Condition	<= 0) and ((ORIGINATION_DATE <=
Error Condition	<= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <=
Error Condition	= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT
Error Condition	(= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE >
Error Condition	(= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE <
Error Condition	(= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and
Error Condition	(= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE <
	<pre><= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE)))</pre>
	<pre><= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE)))</pre>
	 = 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE))) Interest payment frequency is less than or equal
Error Description	 <= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE +
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE,
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE
Error Description	 (ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT (= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE,
Error Condition Error Description Assignment	 and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT AS_OF_DATE AND MATURITY_DATE < AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE)))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN
Error Description	 and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DATI AS_OF_DATE AND MATURITY_DATE AS_OF_DATE AND MATURITY_DATE ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE ORIGINATION_DATE)))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_P MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN MONTHS_BETWEEN(MATURITY_DATE,
Error Description	 and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT AS_OF_DATE AND MATURITY_DATE < AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE)))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN
Error Description	AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DATI <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_P MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE
Error Description	 and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_INT_PAYMENT_DAT AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_INT_PAYMENT_DATE < ORIGINATION_DATE))) Interest payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past MATURITY_DATE#NEXT_INT_PAYMENT_DAT #ORG_TERM#ORG_TERM_MULT#INT_PMT_ REQ#INT_PMT_FREQ_MULT#REMAIN_NO_F MTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE

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Error Condition	((PRIN_PMT_FREQ is NULL or PRIN_PMT_FREQ <= 0) and ((ORIGINATION_DATE <= AS_OF_DATE and MATURITY_DATE <= AS_OF_DATE and NEXT_PRIN_PAYMENT_DATE <= AS_OF_DATE) or (ORIGINATION_DATE > AS_OF_DATE AND MATURITY_DATE < ORIGINATION_DATE and NEXT_PRIN_PAYMENT_DATE < ORIGINATION_DATE)))
Error Description	Principal payment frequency is less than or equa to zero and all dates which can be used to calculate payment frequency are in the past
Assignment	MATURITY_DATE#NEXT_PRIN_PAYMENT_DATE E#ORG_TERM#ORG_TERM_MULT#PRIN_PM T_FREQ#PRIN_PMT_FREQ_MULT#REMAIN_N O_PMTS=AS_OF_DATE + 1#AS_OF_DATE + 1#CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) END##CASE WHEN MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) < 1 THEN 1 ELSE MONTHS_BETWEEN(MATURITY_DATE, ORIGINATION_DATE) = ND##
Warning	Principal Payment Frequency <= 0
Error Level	Warning
Rule ID: 52	
Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_INCR_CYCLE is NULL or NEG_AMRT_PMT_INCR_CYCLE < 0))
Error Description	Negative Amortization Payment increase limit (cycle) cannot be less than zero, Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_INCR_CYCLE=0
Warning	Negative Amortization Payment Increase Limit (Cycle) < 0
Error Level	Warning
Rule ID: 53	
Error Condition	(RATE_CAP_LIFE < CUR_GROSS_RATE and RATE_CAP_LIFE <> 0 and CUR_GROSS_RATE <> 0 and TEASER_END_DATE < AS_OF_DATE
Error Description	Current gross rate is greater than the rate cap life

Info

Error Level	
Warning	
Assignment	
Error Description	
Error Condition	

Rule ID: 54 .

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Error Condition

Error Description

(RATE_CAP_LIFE < CUR_NET_RATE and RATE_CAP_LIFE <> 0) Current net rate is greater than the rate cap

RATE_CAP_LIFE=CUR_GROSS_RATE

Rate Cap Life < Current Gross Interest Rate

Warning	Rate Cap Life < Current Net Interest Rate
Error Level	Info
Rule ID: 55	
Error Condition	(RATE_CHG_MIN is NULL or RATE_CHG_MIN < 0)
Error Description	Minimum rate change cannot be negative
Assignment	RATE_CHG_MIN=0
Warning	Rate Change Minimum < 0
Error Level	Warning
Rule ID: 56	
Error Condition	(RATE_DECR_CYCLE is NULL or RATE_DECR_CYCLE < 0)
Error Description	Rate decrease limit (cycle) must not be negative
Assignment	RATE_DECR_CYCLE=0
Warning	Rate Decrease Limit (Cycle) < 0
Error Level	Warning
Rule ID: 57	
Error Condition	(RATE_FLOOR_LIFE > CUR_GROSS_RATE and CUR_GROSS_RATE <> 0 and TEASER_END_DATE < AS_OF_DATE)
Error Description	Current gross rate is less than the rate floor
Assignment	
Warning	Rate Floor Life > Currrent Gross Interest Rate
Error Level	Info
Rule ID: 58	
Error Condition	(RATE_FLOOR_LIFE > CUR_NET_RATE)
Error Description	Rate floor life must not be greater than the current net rate
Assignment	RATE_FLOOR_LIFE=CUR_GROSS_RATE
Warning	Rate Floor Life > Currrent Net Interest Rate
Error Level	Info
Rule ID: 59	
Error Condition	(RATE_INCR_CYCLE is NULL or RATE_INCR_CYCLE < 0)
Error Description	Rate increase limit (cycle) cannot be less than (
Assignment	RATE_INCR_CYCLE=0
Warning	Rate Increase Limit (Cycle) < 0
Error Level	Warning
Rule ID: 60	
Error Condition	(REMAIN_NO_PMTS is NULL or REMAIN_NO_PMTS < 1)



Error Description	There has to be at least 1 payment left
Assignment	REMAIN_NO_PMTS=1
Warning	Remaining Number of Payments < 1
Error Level	Warning

Error Condition	(ADJUSTABLE_TYPE_CD > 0 and (RATE_SET_LAG is NULL or RATE_SET_LAG < 0))
Error Description	Rate set lag cannot be negative
Assignment	RATE_SET_LAG=0
Warning	Rate Set Lag < 0
Error Level	Warning

• Rule ID: 62

Error Level	Warning
Warning	Teaser End Date < Origination Date
Assignment	TEASER_END_DATE=ORIGINATION_DATE
·	Date
Error Description	Teaser End Date cannot be before Origination
Error Condition	(TEASER_END_DATE < ORIGINATION_DATE)

• Rule ID: 63

(TEASER_END_DATE > MATURITY_DATE)
Teaser End Date cannot be after Maturity Date
TEASER_END_DATE=MATURITY_DATE
Teaser End Date > Maturity Date
Warning

• Rule ID: 64

Error Condition	(AMRT_TYPE_CD = 710 and ORG_PAR_BAL < CUR_PAR_BAL)
Error Description	Original balance on Rule of 78's instruments should be greater than current balance
Assignment	
Warning	Orginal Par Balance < Current Par Balance
Error Level	Info

• Rule ID: 65

Error Condition	(AMRT_TYPE_CD = 600 and (REPRICE_FREQ is NULL or REPRICE_FREQ = 0))
Error Description	Reprice Frequency cannot be zero for Adjustable Negative Amortization instrument
Assignment	
Warning	Adjustable Negative Amortization instrument has Reprice Frequency = 0
Error Level	Info

Error Condition	(REPRICE_FREQ <> 0 and LAST_REPRICE_DATE > NEXT_REPRICE_DATE)
Error Description	Last repricing date is greater than next repricing date
Assignment	LAST_REPRICE_DATE=(CASE REPRICE_FREQ_MULT WHEN 'Y' THEN ADD_MONTHS(NEXT_REPRICE_DATE, - REPRICE_FREQ*12) WHEN 'M' THEN ADD_MONTHS(NEXT_REPRICE_DATE, - REPRICE_FREQ) ELSE NEXT_REPRICE_DATE - REPRICE_FREQ END)
Warning	Last Reprice Date > Next Reprice Date
Error Level	Warning

Error Condition	(ADJUSTABLE_TYPE_CD in (50, 250) and (INTEREST_RATE_CD is NULL or INTEREST_RATE_CD <= 0))
Error Description	Interest rate code must be valid for adjustable rate instruments
Assignment	ADJUSTABLE_TYPE_CD=0
Warning	Adjustable Rate instrument has invalid Interest Rate Code
Error Level	Warning

• Rule ID: 68

Error Level	Warning
Warning	Invalid Interest Rate Code. Curve Type is not Interest Rate Curve
Assignment	processed as fixed interest rate; ADJUSTABLE_TYPE_CD=0
Error Description	Interest rate code of instrument is not an yield curve. Repricing attributes will be ignored and
Error Condition	(ADJUSTABLE_TYPE_CD > 0 and INTEREST_RATE_CD > 0 and exists (select 1 from fsi_ircs where fsi_ircs.interest_rate_cd = SOURCE_TABLE.interest_rate_cd and fsi_ircs.volatility_curve_flg > 0))

Rule ID: 69

Error Condition	(NET_MARGIN_CD is NULL or
	NET_MARGIN_CD not in (0, 1))
Error Description	Valid net margin codes are 0 or 1.
Assignment	NET_MARGIN_CD=0
Warning	Invalid Net Margin Code
Error Level	Warning

Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_DECR_CYCLE is NULL or NEG_AMRT_PMT_DECR_CYCLE < 0))
Error Description	Payment Decrease Limit (Cycle) cannot be less than zero. Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_DECR_CYCLE=0
Warning	Negative Amortization Payment Decrease Limit (Cycle) = 0
Error Level	Warning
Rule ID: 71	
Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_DECR_LIFE is NULL or NEG_AMRT_PMT_DECR_LIFE < 0))
Error Description	Payment Decrease Limit (Life) cannot be less than zero. Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_DECR_LIFE=0
Warning	Negative Amortization Payment Decrease Limit (Life) = 0
Error Level	Warning
Rule ID: 72	
Error Condition	(AMRT_TYPE_CD = 600 and NEG_AMRT_PMT_DECR_LIFE <> 0 and CUR_PAYMENT < ORG_PAYMENT_AMT * (1 · NEG_AMRT_PMT_DECR_LIFE/100))
Error Description	Current payment is less than the minimum payment amount. Applicable to negative amortization instruments only
Assignment	,
Warning	Current Payment is less than Life Pay Floor
Error Level	Info
Rule ID: 73	
Error Condition	(AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_INCR_LIFE is NULL or NEG_AMRT_PMT_INCR_LIFE < 0))
Error Description	Payment Increase Limit (Life) cannot be less than zero. Applicable to negative amortization instruments only
Assignment	NEG_AMRT_PMT_INCR_LIFE=0
Warning	Negative Amortization Payment Increase Limit (Life) = 0
Error Level	Warning
Rule ID: 74	
Error Condition	(AMRT_TYPE_CD = 600 and NEG_AMRT_PMT_INCR_LIFE <> 0 and CUR_PAYMENT > ORG_PAYMENT_AMT * (1 - NEG_AMRT_PMT_INCR_LIFE/100))



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Error Description	Current payment is greater than the maximum payment amount. Applicable to negative amortization instruments only
Assignment	
Warning	Current Payment is greater than Life Pay Cap
Error Level	Info
Rule ID: 75	
Error Condition	(ISSUE_DATE > ORIGINATION_DATE)
Error Description	Issue date cannot be greater than origination date
Assignment	ISSUE_DATE=ORIGINATION_DATE
Warning	Issue Date > Origination Date
Error Level	Warning
Rule ID: 76	
Error Condition	(REPRICE_FREQ is NULL or REPRICE_FREQ
Error Description	< 0) Repricing frequency must not be negative
Assignment	REPRICE_FREQ=0
Warning	_
Error Level	Reprice Frequency < 0 Warning
Rule ID: 77	
Error Condition	(AMRT_TYPE_CD = 710 and REPRICE_FREQ <> 0)
Error Description	Rule of 78's instruments are implicitly fixed rate.
Assignment	REPRICE_FREQ=0
Warning	Amortization type is Rule of 78's but Reprice Frequency is not 0
Error Level	Warning
Rule ID: 78	
Error Condition	(ORG_PAR_BAL = 0 and (REPRICE_FREQ is NULL or REPRICE_FREQ = 0))
Error Description	For transfer pricing of fixed rate instruments, the original balance should be populated.
Assignment	
Warning	Original Par Balance is 0 for a fixed rate instrument
Error Level	Info
Rule ID: 79	
Error Condition	
Error Condition	(REPRICE_FREQ <> 0 and TEASER_END_DATE > ORIGINATION_DATE and TEASER_END_DATE > AS_OF_DATE and NEXT_REPRICE_DATE > TEASER_END_DATE)
Error Description	Next repricing date is greater than teaser end date.

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Assignment	NEXT_REPRICE_DATE=TEASER_END_DATE
Warning	Next Reprice Date > Teaser End Date
Error Level	Warning
Rule ID: 80	
Error Condition	(ADJUSTABLE_TYPE_CD <> 0 and (LRD_BALANCE is NULL or LRD_BALANCE = 0))
Error Description	The balance as of the last repricing date cannot be equal to 0
Assignment	LRD_BALANCE=CUR_PAR_BAL
Warning	Balance on Last Reprice Date = 0
Error Level	Warning
Rule ID: 81	
Error Condition	(ADJUSTABLE_TYPE_CD <> 0 and (LAST_REPRICE_DATE < ISSUE_DATE or LAST_REPRICE_DATE < ORIGINATION_DATE))
Error Description	Transfer pricing will not occur when the last repricing date is less than the issue date and origination date
Assignment	LAST_REPRICE_DATE=ORIGINATION_DATE
Warning	Last Reprice Date < Issue/Origination Date
Error Level	Info
Rule ID: 82	
Error Condition	(ADJUSTABLE_TYPE_CD = 0 and REPRICE_FREQ > 0)
Error Description	Repricing frequency and adjustable type code are inconsistent
Assignment	REPRICE_FREQ=0
Warning	Reprice Frequency > 0 for fixed rate instrument
Error Level	Info
Rule ID: 83	
Error Condition	(ADJUSTABLE_TYPE_CD <> 0 and (REPRICE_FREQ is NULL or REPRICE_FREQ = 0))
Error Description	Repricing frequency and adjustable type code are inconsistent
Assignment	
Warning	Adjustable Type is not fixed but Reprice Frequency is 0
Error Level	Info
Rule ID: 84	
Error Condition	(AMRT_TYPE_CD = 710 and ADJUSTABLE_TYPE_CD <> 0)



Error Description	Rule of 78's instrument should only have a Fixed
	adjustable type code.
Assignment	ADJUSTABLE_TYPE_CD=0
Warning	Amortization type is Rule of 78's but Adjustable Type is not fixed
Error Level	Warning
• Rule ID: 85	
Error Condition	(AMRT_TYPE_CD = 600 and ADJUSTABLE_TYPE_CD = 0)
Error Description	Negative amortization instruments cannot have fixed adjustable type code
Assignment	AMRT_TYPE_CD=100
Warning	Adjustable Type is fixed rate for Negative amortization instrument
Error Level	Info
• Rule ID: 86	
Error Condition	(LAST_INT_PAYMENT_DATE > NEXT_INT_PAYMENT_DATE and INT_PMT_FREQ > 0)
Error Description	Last interest payment date is greater than next interest payment date and can be calculated using interest payment frequency
Assignment	LAST_INT_PAYMENT_DATE=(CASE INT_PMT_FREQ_MULT WHEN 'Y' THEN ADD_MONTHS(NEXT_INT_PAYMENT_DATE, - INT_PMT_FREQ*12) WHEN 'M' THEN ADD_MONTHS(NEXT_INT_PAYMENT_DATE, - INT_PMT_FREQ) ELSE NEXT_INT_PAYMENT_DATE - INT_PMT_FREQ END)
Warning	
Error Level	Warning
• Rule ID: 87	
Error Condition	(LAST_INT_PAYMENT_DATE > NEXT_INT_PAYMENT_DATE and (INT_PMT_FREQ is NULL or INT_PMT_FREQ <= 0))
Error Description	Last interest payment date is greater than next interest payment date, but cannot be calculated using interest payment frequency.
Assignment	LAST_INT_PAYMENT_DATE=ORIGINATION_D ATE
Warning	
Error Level	Warning
• Rule ID: 88	
Error Condition	(LAST_PRIN_PAYMENT_DATE > NEXT_PRIN_PAYMENT_DATE and PRIN_PMT_FREQ > 0)



Error Description	Last principal payment date is greater than next principal payment date and can be calculated
Assignment	using principal payment frequency LAST_PRIN_PAYMENT_DATE=(CASE PRIN_PMT_FREQ_MULT WHEN 'Y' THEN ADD_MONTHS(NEXT_PRIN_PAYMENT_DATE, -PRIN_PMT_FREQ*12) WHEN 'M' THEN ADD_MONTHS(NEXT_PRIN_PAYMENT_DATE, -PRIN_PMT_FREQ) ELSE NEXT_PRIN_PAYMENT_DATE - PRIN_PMT_FREQ END)
Warning	
Error Level	Warning
Rule ID: 89	
Error Condition	(LAST_PRIN_PAYMENT_DATE > NEXT_PRIN_PAYMENT_DATE and (PRIN_PMT_FREQ is NULL or PRIN_PMT_FREQ <= 0))
Error Description	Last principal payment date is greater than next principal payment date, but cannot be calculated using principal payment frequency.
Assignment	LAST_PRIN_PAYMENT_DATE=ORIGINATION_ DATE
Warning	Last principal payment date > Next principal payment date
Error Level	Warning
Rule ID: 90	
Error Condition	(LAST_INT_PAYMENT_DATE < ORIGINATION_DATE)
Error Description	Last interest payment date cannot be less than the origination date
Assignment	LAST_INT_PAYMENT_DATE=ORIGINATION_D ATE
Warning	Last Interest Payment Date < Origination Date
Error Level	Warning
Rule ID: 91	
Error Condition	(LAST_PRIN_PAYMENT_DATE < ORIGINATION_DATE)
Error Description	Last principal payment date cannot be less than the origination date
Assignment	LAST_PRIN_PAYMENT_DATE=ORIGINATION_ DATE
Warning	Last Principal Payment Date < Origination Date
Error Level	Warning
Rule ID: 92	

Error Condition

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(LAST_INT_PAYMENT_DATE > AS_OF_DATE and ORIGINATION_DATE <= AS_OF_DATE)

Error Description	Last interest payment date cannot be greater than the as-of-date if the instrument originated the past.
Assignment	LAST_INT_PAYMENT_DATE=AS_OF_DATE
Warning	Last interest payment date > As of Date
Error Level	Warning
Rule ID: 93	
Error Condition	(LAST_PRIN_PAYMENT_DATE > AS_OF_DAT and ORIGINATION_DATE <= AS_OF_DATE)
Error Description	Last principal payment date cannot be greater than the as-of-date if the instrument originated the past.
Assignment	LAST_PRIN_PAYMENT_DATE=AS_OF_DATE
Warning	Last principal payment date > As of Date
Error Level	Warning
Rule ID: 94	
Error Condition	(INTEREST_TIMING_TYPE_CD = 2 and AMRT_TYPE_CD in (100, 400, 600, 710, 800, 840, 850))
Error Description	Interest type can only be arrears for conventionally amortizing instruments.
Assignment	INTEREST_TIMING_TYPE_CD=1
Warning	Amortization Type is conventional but interest timing is Advance
Error Level	Warning
Rule ID: 95	
Error Condition	(INTEREST_TIMING_TYPE_CD is NULL or INTEREST_TIMING_TYPE_CD not in (1, 2, 3)
Error Description	Interest type must be a valid OFSAA code.
Assignment	INTEREST_TIMING_TYPE_CD=1
Warning	Invalid interest timing type
Error Level	Warning
Rule ID: 96	
Error Condition	(COMPOUND_BASIS_CD is NULL or COMPOUND_BASIS_CD not in (110, 120, 130 140, 150, 160, 170))
Error Description	Compounding basis code must be a valid OFSAA code
Assignment	COMPOUND_BASIS_CD=160
Warning	Invalid Compounding Basis Code
Error Level	Warning

(ACCRUAL_BASIS_CD IN (1, 4, 5) and (INT_PMT_FREQ_MULT = 'D' or AMRT_TYPE_CD in (800,801, 802)))



Error Condition

Error Description	Accrual basis code cannot have a 30 day month assumption on instruments defined by a payment schedule
Assignment	ACCRUAL_BASIS_CD=3
Warning	Amortization Type / Accrual Basis Error
Error Level	Warning
Rule ID: 98	
Error Condition	(ACCRUAL_BASIS_CD = 7 and (HOLIDAY_CALENDAR_CODE is NULL or HOLIDAY_CALENDAR_CODE <=0 or HOLIDAY_CALC_OPTION_CD is NULL or HOLIDAY_CALC_OPTION_CD not in (1, 2) or HOLIDAY_ROLLING_CONVENTION_CD is NULL or HOLIDAY_ROLLING_CONVENTION_CD not in (2,3,4,5)))
Error Description	Holiday calendar must be give when using Business/252 accrual basis
Assignment	
Warning	Holiday calendar not given for B/252 accrual basis
Error Level	Info
Rule ID: 99	
Error Condition	(AMRT_TYPE_CD = 10 and BEHAVIOUR_TYPE_CD is NULL)
Error Description	Behaviour Type Code is Null, defaulted to 1 (Non-Maturity)
Assignment	BEHAVIOUR_TYPE_CD=1
Warning	Behaviour Type Code is Null
Error Level	Warning
Rule ID: 100	
Error Condition	(AMRT_TYPE_CD = 10 and BEHAVIOUR_TYPE_CD not in (1,2,3))
Error Description	Behaviour Type Code is invalid, defaulted to 1 (Non-Maturity)
Assignment	BEHAVIOUR_TYPE_CD=1
Warning	Invalid Behaviour Type Code
Error Level	Warning
Rule ID: 101	
Error Condition	(AMRT_TYPE_CD = 10 and BEHAVIOUR_TYPE_CD = 2 and (BEHAVIOUR_SUB_TYPE_CD is NULL or BEHAVIOUR_SUB_TYPE_CD not in (201, 202, 203)))
Error Description	Behaviour Sub Type should be 201 or 202 or 203 when Behaviour Type is Non-Performing
Assignment	BEHAVIOUR_SUB_TYPE_CD=201
Warning	Invalid Behavior Sub Type Code



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Error Level	Warning
Rule ID: 102	
Error Condition	(AMRT_TYPE_CD = 10 and BEHAVIOUR_TYPE_CD = 3 and (BEHAVIOUR_SUB_TYPE_CD is NULL or BEHAVIOUR_SUB_TYPE_CD not in (305, 306)))
Error Description	Behaviour Sub Type should be 305 or 306 wher Behaviour Type is Devolvement and Recovery
Assignment	BEHAVIOUR_SUB_TYPE_CD=305
Warning	Invalid Behavior Sub Type Code
Error Level	Warning
Rule ID: 103	
Error Condition	(AMRT_TYPE_CD = 840 and RESIDUAL_AMOUNT < 0)
Error Description	Residual Amount cannot be less than 0 for Lease instrument
Assignment	RESIDUAL_AMOUNT=0
Warning	Invalid Residual Amount for Lease instrument
Error Level	Warning
Rule ID: 104	
Error Condition	(AMRT_TYPE_CD = 840 and RESIDUAL_AMOUNT > CUR_PAR_BAL)
Error Description	Residual Amount cannot be higher than Curren Par Balance for Lease instrument
Assignment	RESIDUAL_AMOUNT=0
Warning	Invalid Residual Amount for Lease instrument
Error Level	Warning
Rule ID: 105	
Error Condition	(AMRT_TYPE_CD = 850 and MATURITY_AMOUNT > 0 and ADJUSTABLE_TYPE_CD > 0)
Error Description	Annuity instrument with maturity amount must have fixed interest rate
Assignment	ADJUSTABLE_TYPE_CD=0
Warning	Invalid Adjustable Type for Annuity with Maturity Amount
Error Level	Warning
Rule ID: 106	
Error Condition	(MOA_EXPECTED_BAL > 0 and (MOA_OFFSET_PERCENT is NULL or MOA_OFFSET_PERCENT < 0))
Error Description	Expected balance is greater than 0 but offset percentage is less than 0
	percentage is less than o

Warning	Invalid offset percent
Error Level	Warning
Rule ID: 107	
Error Condition	((MOA_EXPECTED_BAL * MOA_OFFSET_PERCENT/100) >
Error Description	CUR_PAR_BAL) Calculated Offset Balance is higher than Curren Par Balance
Assignment	
Warning	Calculated Offset Balance > Current Par Balance
Error Level	Info
Rule ID: 108	
Error Condition	(ADJUSTABLE_TYPE_CD = 10 and (REPRICE_PATTERN_CD is NULL or REPRICE_PATTERN_CD <= 0))
Error Description	Invalid reprice pattern code given for instrument
Assignment	ADJUSTABLE_TYPE_CD=0
Warning	Invalid reprice pattern code
Error Level	Warning
Rule ID: 109	
Error Condition	(ADJUSTABLE_TYPE_CD = 10 and REPRICE_PATTERN_CD > 0 and REPRICE_PATTERN_CD not in (select ADJUSTABLE_TYPE_CD from fsi_reprice_pattern))
Error Description	Invalid reprice pattern code given for instrument
Assignment	ADJUSTABLE_TYPE_CD=0
Warning	Invalid reprice pattern code
Error Level	Warning
Rule ID: 110	
Error Condition	(ADJUSTABLE_TYPE_CD = 0 and (ORG_PAYMENT_AMT is NULL or ORG_PAYMENT_AMT <= 0))
Error Description	Original payment amount is required for fixed- rate instruments
Assignment	ORG_PAYMENT_AMT=CUR_PAYMENT
Warning	Invalid Original Payment Amount
Error Level	Warning
Rule ID: 111	
Error Condition	(PERCENT_SOLD < 0 or PERCENT_SOLD > 99)
Error Description	Percent Sold must be greater than or equal to zero and less than 100
Assignment	PERCENT_SOLD=0
Warning	Invalid Percent Sold



Error Level	Warning
Rule ID: 112	
Error Condition	(CUR_PAR_BAL is NULL or CUR_PAR_BAL = 0)
Error Description	Instruments with Current Par Balance zero are not processed.
Assignment	
Warning	Current Par Balance = 0
Error Level	Warning
Rule ID: 113	
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and AMRT_TYPE_CD <> 700)
Error Description	Embedded option is supported only for non- amortizing instrument
Assignment	EMBEDDED_OPTIONS_FLG=0
Warning	Invalid embedded options flag
Error Level	Warning
Rule ID: 114	
Error Condition	(ADJUSTABLE_TYPE_CD = 0 and TP_EFFECTIVE_DATE > ORIGINATION_DATE
Error Description	TP Effective Date must not be after Origination Date for fixed rate instrument
Assignment	
Warning	Invalid TP Effective Date
Error Level	Info
Rule ID: 115	
Error Condition	(ADJUSTABLE_TYPE_CD = 0 and TP_EFFECTIVE_DATE < ORIGINATION_DATE
Error Description	TP Effective Date must not be before Origination Date for fixed rate instrument
Assignment	
Warning	Invalid TP Effective Date
Error Level	Info
Rule ID: 116	
Error Condition	(ADJUSTABLE_TYPE_CD > 0 and TP_EFFECTIVE_DATE > LAST_REPRICE_DATE)
Error Description	TP Effective Date must not be after Last Reprice Date for non-fixed rate instrument
Assignment	
Warning	Invalid TP Effective Date
Error Level	Info

• Rule ID: 117



Error Condition	(ADJUSTABLE_TYPE_CD > 0 and TP_EFFECTIVE_DATE <=
Error Description	NEXT_REPRICE_DATE) TP Effective Date must not equal to Next Reprice Date for non-fixed rate instrument
Assignment	Date for hon-fixed rate instrument
Assignment Warning	Invalid TP Effective Date
Error Level	Info
Rule ID: 118	ino
Error Condition	(TP_EFFECTIVE_DATE is not NULL and TP_EFFECTIVE_DATE < '01-JAN-1970')
Error Description	TP Effective Date is before '01-JAN-1970'
Assignment	TP_EFFECTIVE_DATE=ORIGINATION_DATE
Warning	Invalid TP Effective Date
Error Level	Info
Rule ID: 119	
Error Condition	(TP_EFFECTIVE_DATE > MATURITY_DATE)
Error Description	TP Effective Date is after maturity date
Assignment	TP_EFFECTIVE_DATE=ORIGINATION_DATE
Warning	Invalid TP Effective Date
Error Level	Info
Rule ID: 120	
Error Condition	(ADJUSTABLE_TYPE_CD = 0 and ADJ_EFFECTIVE_DATE > ORIGINATION_DATE)
Error Description	Adjustment Effective Date must not be after Origination Date for fixed rate instrument
Assignment	
Warning	Invalid Adjustment Effective Date
Error Level	Info
Rule ID: 121	
Error Condition	(ADJUSTABLE_TYPE_CD = 0 and ADJ_EFFECTIVE_DATE < ORIGINATION_DATE)
Error Description	Adjustment Effective Date must not be before Origination Date for fixed rate instrument
Assignment	
Warning	Invalid Adjustment Effective Date
Error Level	Info
Rule ID: 122	
Error Condition	(ADJUSTABLE_TYPE_CD > 0 and

ADJ_EFFECTIVE_DATE > LAST_REPRICE_DATE)

Error Level	Info
Warning	Invalid Adjustment Effective Date
Assignment	
Error Description	Adjustment Effective Date must not be after Last Reprice Date for non-fixed rate instrument

• Rule ID: 123

Error Condition	(ADJUSTABLE_TYPE_CD > 0 and ADJ_EFFECTIVE_DATE <= NEXT_REPRICE_DATE)
Error Description	Adjustment Effective Date must not equal to Next Reprice Date for non-fixed rate instrument
Assignment	
Warning	Invalid Adjustment Effective Date
Error Level	Info

• Rule ID: 124

Error Condition	(ADJ_EFFECTIVE_DATE is not NULL and ADJ_EFFECTIVE_DATE < '01-JAN-1970')
Error Description	Adjustment Effective Date is before '01- JAN-1970'
Assignment	ADJ_EFFECTIVE_DATE=ORIGINATION_DATE
Warning	Invalid Adjustment Effective Date
Error Level	Info

• Rule ID: 125

Error Condition	(ADJ_EFFECTIVE_DATE > MATURITY_DATE)
Error Description	Adjustment Effective Date is after maturity date
Assignment	ADJ_EFFECTIVE_DATE=ORIGINATION_DATE
Warning	Invalid Adjustment Effective Date
Error Level	Info

• Rule ID: 10001

Error Condition	(OPTION_RFR_IRC_CD > 0 and exists (select 1 from fsi_ircs where fsi_ircs.RISK_FREE_RATE_FLG is null or fsi_ircs.RISK_FREE_RATE_FLG = 0 and fsi_ircs.INTEREST_RATE_CD=SOURCE_TABL E.OPTION_RFR_IRC_CD))
Error Description	Risk Free Interest Rate Curve is not defined as Risk-Free.
Assignment	
Warning	Invalid Risk Free Interest Rate Curve
Error Level	Error

• Rule ID: 10002

Error Condition	(OPTION_RFR_IRC_CD > 0 and exists (select 1 from fsi_ircs where fsi_ircs.ISO_CURRENCY_CD != SOURCE_TABLE.ISO_CURRENCY_CD and fsi_ircs.INTEREST_RATE_CD=SOURCE_TABL E.OPTION_RFR_IRC_CD))	
Error Description	Currency of risk free Interest Rate Curve is different from currency of instrument record.	
Assignment		
Warning	Invalid Risk Free Interest Rate Curve	
Error Level	Error	
Rule ID: 10003		
Error Condition	(OPTION_VOL_IRC_CD > 0 and exists (select 1 from FSI_VOL_SURFACE_MASTER where FSI_VOL_SURFACE_MASTER.ISO_CURRENC Y_CD != SOURCE_TABLE.ISO_CURRENCY_CD and FSI_VOL_SURFACE_MASTER.VOL_SURFACE _SYS_ID=SOURCE_TABLE.OPTION_VOL_IRC _CD))	
Error Description	Currency of Volatility Surface is different from currency of instrument record.	
Assignment		
Warning	Invalid Volatility Surface	
Error Level	Error	
Rule ID: 10004		
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and STRIKE_TYPE_CD not in (1,2))	
Error Description	Strike Type must be Rate or Price for instruments with embedded options.	
Assignment		
Warning	Invalid Strike Type for Embedded Option	
Error Level	Error	
Rule ID: 10005		
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and EXERCISE_TYPE_CD not in (1,2,3))	
Error Description	Exercise type for instrument with embedded options must be American, Bermudan or European.	
Assignment	·	
Warning	Invalid Exercise Type for Embedded Option	
Error Level	Error	
Rule ID: 10006		
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and EXERCISE_TYPE_CD = 1 and OPTION_START_DATE <= AS_OF_DATE)	
Error Description	Option Start Date for an American option must be after As of Date.	



Assignment Warning	Invalid Option Start Date for American Option	
Error Level	Info	
Rule ID: 10007		
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and OPTION_TYPE_CD not in (1,2))	
Error Description	Option Type must be Call or Put for instrumen with Embedded Option.	
Assignment		
Warning	Invalid Option Type for Embedded Option	
Error Level	Error	
Rule ID: 10008		
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and STRIKE_TYPE_CD = 2 and nvl(STRIKE_IRC_CD,0) < 1)	
Error Description	Strike type is Rate for instrument with Embedded Option but Strike Interest Rate Curve is not available.	
Assignment		
Warning	Invalid Strike Interest Rate Curve for Embedded Option	
Error Level	Error	
Rule ID: 10009		
Error Condition	(EMBEDDED_OPTIONS_FLG = 1 and STRIKE_TYPE_CD = 2 and nvl(RATE_LOOKUP_CD,0) not in (1,2,3,4))	
Error Description	Strike type is Rate for instrument with Embedded Option but Rate Lookup Code is not available.	
Assignment		
Warning	Invalid Rate Lookup Code for Embedded Option	
Error Level	Error	
Rule ID: 10010		
Error Condition	(EXCHG_OF_PRINCIPAL is NULL OR EXCHG_OF_PRINCIPAL not in (0,1))	
Error Description	Invalid Exchange of Principal flag	
Error Description Assignment	Invalid Exchange of Principal flag	
•	Invalid Exchange of Principal flag Invalid Exchange of Principal flag.	
Assignment		
Assignment Warning	Invalid Exchange of Principal flag.	
Assignment Warning Error Level	Invalid Exchange of Principal flag. Warning (ACCOUNT_TYPE in (150, 200, 350, 400, 610,	
Assignment Warning Error Level Rule ID: 10011	Invalid Exchange of Principal flag. Warning (ACCOUNT_TYPE in (150, 200, 350, 400, 610, 620) and AMRT_TYPE_CD not in (10, 820, 801,	



Warning	Invalid Amortization Type for non earning assets and liabilities	
Error Level	Warning	
Rule ID: 10012		
Error Condition	(ACCOUNT_TYPE in (150, 200, 350, 400, 610, 620) and (CUR_NET_RATE <> 0 or CUR_GROSS_RATE <> 0))	
Error Description	Interest Rate of non earning assets and liabilitie must be 0.	
Assignment		
Warning	Invalid Interest Rate for non earning assets and liabilities	
Error Level	Warning	
Rule ID: 10013		
Error Condition	(ACCOUNT_TYPE in (150, 200, 350, 400, 610, 620) and ADJUSTABLE_TYPE_CD <> 0)	
Error Description	Adjustable Type of non earning assets and liabilities must be 0.	
Assignment		
Warning	Invalid Adjustable Type for non earning assets and liabilities	
Error Level	Warning	
Rule ID: 10014		
Error Condition	(ACCOUNT_TYPE in (150, 200, 350, 400, 610, 620) and INTEREST_TIMING_TYPE_CD <> 1)	
Error Description	Interest timing type of non earning assets and liabilities must be Arrears.	
Assignment		
Warning	Invalid Interest timing type for non earning asse and liabilities	
Error Level	Warning	
Rule ID: 10015		
Error Condition	(ADJUSTABLE_TYPE_CD in (50, 250) and not exists (select 1 from fsi_ircs where fsi_ircs.interest_rate_cd = SOURCE_TABLE.interest_rate_cd and nvl(fsi_ircs.volatility_curve_flg,0) = 0))	
Error Description	Interest rate code of instrument does not exist. Repricing attributes will be ignored and processed as fixed interest rate.	
Assignment		
Warning	Wrong Interest Rate Code for adjustable rate instrument	
Error Level	Warning	

• Rule ID: 10016



Error Condition	(ORG_INT_PAYMENT_DATE is NULL OR ORG_INT_PAYMENT_DATE < ORIGINATION_DATE)		
Error Description	Invalid Original Interest Payment Date		
Assignment			
Warning	Invalid Original Interest Payment Date		
Error Level	Warning		
Rule ID: 10017			
Rule ID: 10017 Error Condition	(ORG_PRIN_PAYMENT_DATE is NULL OR ORG_INT_PAYMENT_DATE < ORIGINATION_DATE)		
Error Condition	ORG_INT_PAYMENT_DATE < ORIGINATION_DATE)		
	ORG_INT_PAYMENT_DATE <		
Error Condition Error Description	ORG_INT_PAYMENT_DATE < ORIGINATION_DATE)		

4.7.2 Cash Flow Edits Process

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This module discusses the procedure for validating and cleansing your Instrument Table Data before you process it to generate Cash Flow-based results. The Cash Flow Edits Process allows you to verify the accuracy and check the completeness of your Instrument Table Data.

Cash Flow Edits Process Summary

This page is the gateway to all Cash Flow Edits Process Rules and related functionality. You can navigate to other pages relating to Cash Flow Edits Process Rules from this point.

Figure 4-27	Cash Flow Edits Process Summary Page
-------------	--------------------------------------

rocess Summary	1777 - 1777					D, O (
					Process Id 👻	
Name 🗘	Folder 0	Access Type \Rightarrow	Status 😂	Last Run By 🗘	Last Run Date 😄	Action
New123	ALMSEG	Read/Write	INCOMPLETE			
	Name 🗘	Neme © Folder ©	Name © Folder © Access Type ©	Name O Folder O Access Type O Status O	Name o Folder o Access Type o Status o Last Run By o	Process Id - Name © Folder © Access Type © Status © Last Run By © Last Run Date ©

Search Cash Flow Edits Process

Prerequisites: Predefined Cash Flow Edits Process

To search for a Cash Flow Edits Process, follow these steps:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Cash Flow Edits Process Rules that meet the search criteria.

Or

The other method to search a Cash Flow Edits Process is using the **Field Search** option. The Field Search is an inline wildcard UI search that allows you to enter value partially or fully and the rows that match the entered string in any of its column is fetched in the Summary table. Enter the **Id**, **Name**, **Group**, **Condition Column**, or **Is User Defined** of the Cash Flow Edits Process and click **Search**.



- Add: Click Add icon at the top right of the summary page to build a new Cash Flow Edits Process.
- **Multiple Delete:** Select one or more Rules in the table and then click the **Multiple Delete** icon at the top right of the Summary Page to delete more than one Rule at the same time.

The Cash Flow Edits Process summary table displays the following columns:

- Process ID: Displays the Process ID of Cash Flow Process .
- Name: Displays the Cash Flow Process's short name.
- Folder: Displays the Folder name where the Cash Flow Process is saved.
- Access Type: Displays the access type of Rule. It can be Read-Only or Read/Write.
- Last Run By: Displays the Name of the user who last runs the Cash Flow Process .
- Last Run Date: Displays the Date and Time when Cash Flow Process was run last.
- Status: Displays the status of the Cash Flow Process.
- Action: Displays the following list of actions that can be performed on the selected Cash Flow Edits Process.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Cash Flow Edits Processes. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Cash Flow Edits Process rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Cash Flow Edits Process rules that are no longer required. Click on the Action icon against the Cash Flow Edits Process Name and select Delete to delete an existing Cash Flow Edits Process. A process cannot be retrieved after deletion.

Note:

A Cash Flow Edits Process cannot be retrieved after deletion. Restrictions on deleting Cash Flow Edits Process Rules are:

- * You cannot delete Cash Flow Edits Process Rules if you have only Read privileges. Only users with Read/Write privileges and Cash Flow Edits Process owners can delete Cash Flow Edits Process Rules.
- * You cannot delete a Cash Flow Edits Process that has a dependency.
- Dependency Check: You can check dependencies for rules to know where a
 particular Cash Flow Edits Process has been used. This also prevents accidental
 deletion of rules having dependencies. Click on the Action icon against the Cash Flow
 Edits Process Name and select Dependency Check to generate a report on all Rules
 that utilize your selected Cash Flow Edits Process.

Note:

This is functionality will be released in future.

- Execute: Select Execute to execute an existing Cash Flow Edits Process. After clicking Execute, the Run Parameter Execution window is displayed. Select As of Date (Execution Date) and Legal Entity, and then click Run.
- Execute Details: Select Execute Details to view execution details of the Cash Flow Edits Process.

Also See:

- Create Cash Flow Edits Process
- Execute Cash Flow Edits Process
- View Cash Flow Edits Process Execution Details

4.7.2.1 Create Cash Flow Edits Process

Creating a Cash Flow Edits Process is a one-step process. You define both the attributes that uniquely describe a particular Cash Flow Edits Process and the data to be validated or cleansed by that process on the Create Cash Flow Edits Process Page.

- 1. Navigate to the Cash Flow Edits Process Summary Page.
- 2. Click the Add icon. The Create Cash Flow Edits Process Page is displayed.

As Of Date (09-Oct-2015)	Cash Flow Ec	dits Process	Cancel Apply 🧿
Process Details	Cash Flow Edit Rules	③ Source Data	(4) Freeze Process
Lets give a name and desc Unique Name for the process will help to refer it I	cription later, in case you would like to come back and perform some	operation on the same process.	
Name	Folder CFESEG	•	
		•	
Name Description	CFESEG	•	
	CFESEG	•	

Figure 4-28 Process Details

3. Enter the process details as shown in the following table:

Table 4-20 List of Process details used for Creating Cash Flow Edits Process

Field	Description
Name	Enter the name of the Cash Flow Edits Process.
Description	Enter the description of the Cash Flow Edits Process.
Select to view errors only	Selecting this parameter allows you to view the results of running a Cash Flow Edits Process before the system updates the underlying records in the Instrument tables. The default value of this parameter is checked.
Folder	Enter the Folder details where Cash Flow Edits Process needs to be saved.



Table 4-20(Cont.) List of Process details used for Creating Cash Flow EditsProcess

Field	Description
Access Type	Select the Access Type as Read-Only or Read/ Write.

4. Click **Apply** to navigate to the **Cash Flow Edits Rules** section.

Figure 4-29 Cash Flow Edits Rules

	9			3)	(4)
	s Details	Cash Flow Edit Rules	`	e Data	Freeze Process
Gr	Generation Select Group	Sub Group	Others x Negative Amortiza Interest Timing x Behaviour Mortgage Offset x Embedde		
Rule Id t↓	Rule Name ↑↓	Condition Columns 1	Error Level 1	Description 🔃	Assignment 1
1	Original Term > Amortization Term	AMRT_TYPE_CD#AMRT_TERM# _TERM_MULT#ORG_TERM#ORC M_MULT		Amortization term can only be equal to zero on Non-Amortizing instruments	ORG_TERM#ORG_TERM_MULT
2	Current Par Balance = Original Par Balance	ORIGINATION_DATE#AS_OF_DA UR_PAR_BAL#ORG_PAR_BAL	E#C Warning	Instrument has originated in past but Current Par Balance and Original Par Balance are equal	NA

5. Enter the Cash Flow Edits Rules details shown in the following table:

Table 4-21List of Cash Flow Edits Rules details used for Creating Cash Flow EditsProcess

Field	Description
Group	Select the group of Cash Flow Edits Rules that you want to include in the process. For example, Cash Flow
Sub Group	Select the sub group of Cash Flow Edits Rules that you want to include in the process. The value of this field varies based on the selected Group. The list of Rules with conditions is displayed.

The details of the process for the selected group and sub-group are listed on the screen for reference.

6. Click Apply to navigate to the Source Data section.



Figure 4-30 Source Data

As Of Date (09-Oct-2015)	Cash Flow Ed	Cash Flow Edits Process		
Ø	Ø			
Process Details	Cash Flow Edit Rules	Source Data	Freeze Process	
Please select the data source Select Data Source Data Source Asset × Select Instrument Data Source	e for processing			
Apply Data Filter				
Folder CFESEG	▼ Data Filter	▼ ····		

7. Enter the Source Data details as shown in the following table:

Table 4-22 List of Source Data details used for Creating Cash Flow Edits Process

Field	Description
Data Source	This field allows you to select the Instrument tables that must be included in a Cash Flow Edits Process.
Data Filter Folder	Select the Folder from which you want to apply Data Filter.
Data Filter	This field allows you to select a subset of data for processing by selecting a filter that was previously created. Click Action button next to Data Filter to add, edit or view the Data Filter.

8. Click Apply to navigate to the Freeze Process section.

Figure 4-31 Freeze Process

As Of Date (09-Oct-2015)	Cash Flow Ed	dits Process	Cancel Save 🧿
Process Details	Cash Flow Edit Rules	Source Data	i) Freeze Process
> Process Details			
> Cash Flow Edit Rules			
> Source Data			
> Process Audit Details			

- 9. Click Save on the Freeze Process Window after verifying all the details.
- 10. The Cash Flow Edits Process is saved and the Summary Page is displayed.

4.7.2.2 Executing Cash Flow Edits Process

Execute a Cash Flow Edits Process to check the accuracy and the completeness of your Instrument Table Data. When run in Preview Mode, you can view the results of running a Cash Flow Edits Process by querying the FSI_O_CFE_EDITS_MESSAGES_HIST table for generated errors before the system updates the underlying records in the Instrument tables.

You can execute Cash Flow Edits Process using following methods:

- Cash Flow Edits Process UI
- Scheduler Service

4.7.2.2.1 Using Cash Flow Edits Process UI

To execute the Cash Flow Edits Process, follow these steps:

- 1. Navigate to the Cash Flow Edits Process Summary Page.
- 2. Search for a process.
- Click on the Action icon against the Cash Flow Edits Process Name and select Execute to execute an existing Cash Flow Edits Process. The Run Parameter Execution Window is displayed.
- 4. Select the As of Date (Execution Date) and Legal Entity, and then click Run.

Note:

You can select multiple Legal Entities in list view of hierarchy browser at a time for execution. In hierarchy mode you can select one Legal Entity at leaf or parent level. When parent Legal Entity is selected then data of selected entity along with its child and descendants are processed.

5. The **Cash Flow Edits Run Confirmation** Page is displayed. The status of the process is displayed in the **Status** Column. After completion of the process, you can navigate to the Execution Details Page by selecting the **Execution Details** option under the **Action** Column.

Note:

You can view the results of running a Cash Flow Edits Process before the system updates the underlying records in the Instrument tables, provided you selected Preview Mode while defining it. If the Process runs in Preview Mode, query the FSI_O_CFE_EDITS_MESSAGES_HIST table for any generated errors

4.7.2.2.2 Using Scheduler Service

A batch with following details gets automatically created when Cash Flow Edits Process is saved:

- Code: Process Id of Cash Flow Edits Process
- Name: Name of Cash Flow Edits Process
- **Description:** Description of Cash Flow Edits Process

To execute the batch, navigate to Operations and Processes , select Scheduler, and then select Schedule Batch.

You can also define new batch to execute any Cash Flow Edits Process by following these steps:

- 1. Navigate to **Operations and Processes**, select **Scheduler**, and then select **Define Batch**.
- 2. Define a new batch.



- 3. Enter the Batch Name and Description, and then Save the batch.
- 4. To add a task, navigate to **Define Task**.
- 5. Select the Batch from the Batch drop-down list on the Define Task Window.
- 6. Click the Add button.
- 7. Define the task with below details:
 - Task Code: Must be same as the Process Id of Cash Flow Edits Process
 - Task Name: This can be same a name of the Cash Flow Edits Process or something else
 - **Task Description:** This can be same a name of the Cash Flow Edits Process or something else
 - Task Type: REST
 - **Component:** Cash Flow Edits
 - Process Name: Select one value from the list
 - Legal Entity Hierarchy: Select one value from the list
 - Legal Entity: Select one value from the list
- 8. Save and Execute the batch with Batch ID and MIS Date.

For more information, see the Scheduler Service.

4.7.2.3 Viewing Execution Details of Cash Flow Edits Process

To view the execution details of the Cash Flow Edits Process, follow these steps:

- 1. Navigate to the Cash Flow Edits Process Summary Page.
- 2. Search for a Process.
- 3. Click on the Action icon against the Cash Flow Edits Process Name and select Execution Details. The Execution Details window is displayed.
- Click any Execution ID to view the log details. The Log Viewer Window shows the complete details of process along with Batch Run ID Information.
- Click Download to export the details of cash flow edits in csv format. This will help you to understand errors found in instrument data.
- 6. If process is executed in 'Non-preview' mode, then records which are modified by Cash Flow Edits Process can be identified by looking at columns CF_EDITS_BATCH_RUN_ID and UPDATED BY CF EDITS in instrument processing table.

4.8 ALM Table Cleanup

This module discusses the procedure to delete data from ALM Output Tables. During the delete process, partitions of Output Tables are truncated. The procedure deletes the data from Output Tables permanently and no backup is retained.

Steps

To clean up the ALM Output, follow these steps:

- 1. Navigate to Operations and Processes menu, and select Scheduler.
- 2. Select **Define Batch**. Create a new batch by entering Code, Name and Description.



- 3. Save the batch.
- 4. Navigate to **Define Task**.
- 5. Select the Batch created above from the Batch drop-down list.
- 6. Click the Add button from Actions drop-down.
- 7. Enter the following details in the Task Details Section:
 - **Task Code:** Enter a Code for the task.
 - Task Name: Enter Name for the task. The Task Name must be alphanumeric and must not start with a number. The Task Name must not exceed 60 characters in length. The Task Name must not contain any special characters except underscore (_).
 - Description: Enter the Task Description. Special characters are not allowed in Task Description. Words like Select From or Delete From (identified as potential SQL injection vulnerable strings) should not be entered in the Description.
- 8. Select the Task Type as REST.
- 9. Select Component as Transform Data.
- 10. Select Batch Service URL as DMT_SERVICE.
- Select name as ALM Process Results Data Delete from Name drop-down. This a mandatory Task Parameter.
- 12. Enter the following extra parameters: These are mandatory Task Parameters.
 - **TABLE_GROUP:** Name of the Group ID (1 to 6) of table. The following tables store output from the ALM Engine.

Group_ld	Group_Name	Table_Name
1	Process Output	FSI_ALM_CASHFLOW_OUT PUT_HIST
1	Process Output	FSI_ALM_CASHFLOW_DYN_ MV_OUTPUT_HIST
1	Process Output	FSI_CFA_RESULT_DETAILS
1	Process Output	FSI_CFA_LR_RESULT_DETAI LS
1	Process Output	FSI_CFA_IR_RESULT_DETAI LS
1	Process Output	FSI_CFA_ALM_RESULT_MA STER
1	Process Output	FSI_CFA_ALM_ACCOUNT_S UMMARY
1	Process Output	FSI_CFA_DIMENSION_MAP_ DTL
1	Process Output	FSI_CFA_TIME_BUCKET
1	Process Output	FSI_O_CFE_MESSAGES_HI ST
1	Process Output	FSI_ALM_CFA_FCAST_INST RUMENTS
2	Forecast Rates	FSI_O_FCAST_IRC_RATES_ HIST
2	Forecast Rates	FSI_O_FCAST_IRC_IF_COE FF_HIST



Group_ld	Group_Name	Table_Name
2	Forecast Rates	FSI_O_FCAST_ECO_IND_RA TES_HIST
2	Forecast Rates	FSI_O_FCAST_CCY_RATES _HIST
2	Forecast Rates	FSI_O_FCAST_VOL_RATES_ HIST
4	Cash Flow Edits	FSI_O_CFE_EDITS_MESSA GES_HIST
5	Reporting Table	FSI_BI_ALM_FINANCIAL_RE SULT
5	Reporting Table	FSI_BI_ALM_INTEREST_RAT E_RISK
5	Reporting Table	FSI_BI_ALM_LIQUIDITY_RIS K
5	Reporting Table	FSI_BI_ALM_RESULT_MAST ER
5	Reporting Table	FSI_BI_ALM_ACCOUNT_SU MMARY
5	Reporting Table	FSI_ALM_CASHFLOW_OUT PUT_HIST
5	Reporting Table	FSI_ALM_CASHFLOW_DYN_ MV_OUTPUT_HIST
6	Reporting Table Transposed	FSI_BI_ALM_FINANCIAL_RE SULT_TRANSPOSE
6	Reporting Table Transposed	FSI_BI_ALM_INTEREST_RAT E_RISK_TRANSPOSE
6	Reporting Table Transposed	FSI_BI_ALM_LIQUIDITY_RIS K_TRANSPOSE
6	Reporting Table Transposed	FSI_BI_ALM_RESULT_MAST ER_TRANSPOSE

- EXECUTION_ID_VALUE: Enter the Execution ID of ALM Process
- **13. Use Effective Date:** Select this as YES or NO. This parameter does not impact on ALM Table Cleanup functionality.
- 14. Save the Task.
- 15. Navigate to Schedule Batch and execute the batch created above created batch with Batch ID and MIS Date.

For more information, see the Scheduler Service.

4.9 ALM Output Export

This module discusses the procedure to download the ALM Output details. When you download the data, it moves to Object Store. To export the ALM Output, follow these steps:

- 1. Navigate to **Operations and Processes**, and then select **Scheduler**.
- 2. Select **Define Batch**. Create a new batch by entering Code, Name and Description.
- 3. Save the batch.
- 4. Navigate to Define Task. Select the Batch created above from the Batch drop-down list.
- 5. Click the Add button from Actions drop-down.



- 6. Enter the following details in the Task Details section:
 - Task Code: Enter a code for the task.
 - Task Name: Enter name for the task.

The Task Name must be alphanumeric and must not start with a number. The Task Name must not exceed 60 characters in length. The Task Name must not contain any special characters except underscore (_).

- Description: Enter the Task Description. Special characters are not allowed in Task Description. Words like Select From or Delete From (identified as potential SQL injection vulnerable strings) should not be entered in the Description.
- Select Component as "ALMCS_Process_Results_Output_Data_Export".
- Leave Batch Service URL blank.
- Results Table Category: Select one or more table for the displayed list. This is a Mandatory Task parameter. Below is the list of Results Tables:
 - Process Output
 - Forecast Rates
 - Cash Flow Edits
 - Reporting Table
 - Reporting Table Transposed
- **Execution IDs:** Select one or more execution IDs from displayed list. You may prefer to select only one Execution ID at a time so that separate files get created for each else one file may have data from multiple executions. This is a Mandatory Task parameter.

Save the task and execute the batch with Batch ID and MIS Date. For more information, see the Scheduler Service.

After the batch is completed successfully, navigate to **Data Management Tools**, select the **Data File Administration**, and then select **File Upload and Download**. Download the exported file from object store.

Figure 4-32 ALMCS Output Export

File ID	Prefix	File Name	Stripe Name	Uploaded Date	Download File	Delete
9903	2024-03-14/1705039644443_2015-10-09_1705054768961_1/	FSI_CFA_TIME_BUCKET_0.csv	default	14-MAR-24 04:36:50 AM	Ł	đ
7904		IRC666.zip	default	01-MAR-24 05:18:30 AM	*	曲

If you want to execute more than 10000 records, then part files are created with a suffix number such as _1, _2 and so on and will be added to Name of these files.

The File Name Column shows the name of file with Part number. The Prefix is displayed as a combination of As of Date, Process ID and Run execution ID.

Data can be exported from the following list of tables:

- Process Output
- Forecast Rates
- Cash Flow Edits
- Reporting Table



Reporting Table Transposed

4.10 PBSM Balance Reconciliation

The Profitability and Balance Sheet Management Cloud Service's Balance Reconciliation module helps you to Reconcile the selected processing/instrument/account balances against the Management Ledger. If any differences are found, you will have the flexibility to choose significant differences and create plug entries for those in the Ledger_Instruments table.

Note:

All General Ledger Accounts must mandatorily have a Reconciliation product mapped to them.

You can define the dummy attributes for the Product-Currency combinations, whichever General Ledger Account is used for Reconciliation. Default dummy attributes are auto populated based on the linked product ID and currency selected in Reconciliation dimensions.

Reconciliation is a three-step process.

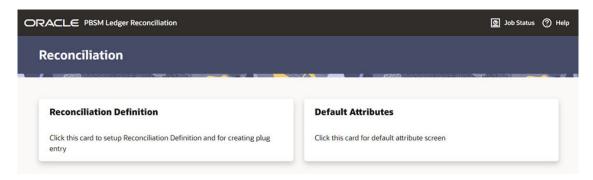
- Reconciliation Definition and Default Attributes setup
- Reconciliation Report verification
- Plug entry creation and writing the Reconciliation differences back to Ledger Instruments table

To access the Balance Reconciliation module, from the LHS Menu, navigate to **Data Management Tools**, and select **Balance Reconciliation**.

The Balance Reconciliation landing screen displays the following two cards:

- Reconciliation Definition
- Default Attributes

Figure 4-33 Reconciliation Landing Screen



4.10.1 Reconciliation Definition

The Reconciliation Definition summary screen allows you to search for any definitions from the displayed list.

The Reconciliation Definition summary screen is as follows:



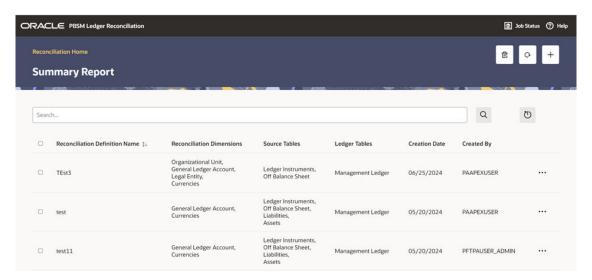


Figure 4-34 Reconciliation Definition Summary Screen

This screen displays the following definition attributes for easy identification:

- Reconciliation Definition Name
- · Reconciliation Dimensions across which reconciliation is performed
- Source Tables against which reconciliation is performed
- Ledger Tables
- Creation Date
- Created By
- Actions icon

4.10.1.1 Adding a New Reconciliation Definition

The Create Reconciliation screen allows you to define a new Reconciliation Definition.

To add a new Reconciliation Definition, click the **Add** button on the summary screen.



Name					
					Requ
Description					
Folder Access T COMMON Read	ýpe	•	Reconcile	Against I Balance	•
L					Requir
Average Balance Required	lan 🕶 Required	Source Tables Assets Liabilities Off Balance Sheet	*	Ledger Tables Management Le fsid_mgmt_ledg ledger_recon-ui_	er_recon
econciliation Dimensions			Required		Requir
Common Chart of Accounts Legal Entity Organizational Unit Product	ال * >	General Ledger Accour Currencies	nt		~
	ś				~ ×
	*				
udit Panel					Requir

Reconciliation Definition set up allows you to choose for which Instrument Table, across which Dimensions and on which Balance Type (Cur Book Bal or Cur Par Bal); you would like to perform reconciliation. For example, you can choose to reconcile against just GL Account ID and Currency or do reconciliation at much granular level by selecting the Org Unit, Legal Entity along with GL Account ID and Currency.

While selecting reconciliation key dimensions, you have the option to choose from activated placeholder dimensions as well along with seeded key dimensions.

Similarly, there is a seeded FSI_D_MANAGEMENT_LEDGER table, which will be used by default for balance reconciliation against selected portfolio of accounts. In case, there are any activated placeholder management ledgers as well, those will also be available for selection and subsequently for balance reconciliation.

4.10.1.2 Reconciliation Balance

Management Ledger stores balance using Financial Elements, while corresponding Cur/Avg Balance can be picked directly from the dedicated columns in the Instrument Tables. So, you have an option to choose if you want to reconcile against 100 (ending balance)/140 (average balance). In the Management Ledger for FE 100, you can further select between CUR_BOOK_BAL/CUR_PAR_BAL from Instrument table. By Default, CUR_PAR_BAL would remain selected. You are allowed to create plug entries only when comparison is done against ending balance. For Average balance, you can only see the difference report but would not be allowed to create plug entries.

You can choose to reconcile in functional or local currency as per the selection made under 'Reconcile Against'; Functional or Entered Currency.

You can do the comparison only for Asset, Liability, or can include Ledger Instrument table also. At run time, the As-of-Date can be passed for which Balance Reconciliation will be performed.

4.10.1.3 Actions Performed on Reconciliation Definition

To delete one or multiple Reconciliation Definitions, you can select the checkboxes against each one of them and press the **Delete** button.

A confirmation message will let you confirm and delete selected definitions.

You can also perform search based on following fields:

- Name
- Reconciliation Dimensions
- · Source tables against which reconciliation is performed
- Folder where the reconciliation definition is stored

The following screen display the **Actions** menu from which the different actions that you can perform on existing Reconciliation Definitions.

Figure 4-36 Actions Icon and Different Actions

earc	h					Q	U
5	Reconciliation Definition Name $\ {\tt l}_{\rm b}$	Reconciliation Dimensions	Source Tables	Ledger Tables	Creation Date	Created By	í.
D	TEst3	Organizational Unit, General Ledger Account, Legal Entity, Currencies	Ledger Instruments, Off Balance Sheet	Management Ledger	06/25/2024	PAAPEXUS	ER
)	test	General Ledger Account, Currencies	Ledger Instruments, Off Balance Sheet, Liabilities, Assets	Management Ledger	05/20/2024	PAAPEXU	Edit Copy
0	test11	General Ledger Account, Currencies	Ledger Instruments, Off Balance Sheet, Liabilities, Assets	Management Ledger	05/20/2024	PFTPAUSI	Execute Execution Details

The following are the actions:

View: Click this action button and view the definition in read only format.



- Edit: Click this action button and edit the definition.
- **Copy**: Click this action button and copy the definition to create another definition with similar parameters.
- **Execute**: Click this action button and perform the reconciliation as per the selected parameters.

As-of-Date is a run time parameter, you can choose for which date reconciliation needs to be performed. After clicking **Process**, the Reconciliation Difference Report will be generated as follows:

Reconciliation Repo	ort		
Name TEst3	10	As Of Date 06/25/2014	ē
Description			
Folder	Access Type Read		Reconcile Against Entered Balance
Ledger Balance Ending Balance	Instrument Balance Current Par Balance	Ledger Instruments, C Balance Sheet	Off Management Ledger
		rquired	
Reconcile whole Balan	ice Sheet		
Reconciliation Dimensions			
	Entity, Currencies, General Led	ger Account	
Audit Comments	35C18000A95D1	Code 1BB87C63A23674E2	E0635C1B000A95D1
Created By PAAPEXUSER		Created Date 06/25/2024	
Modified By	Modified Date	Authorized By	Authorized Date
PAAPEXUSER	06/25/2024	PAAPEXUSER	06/25/2024
			Cancel Proces

Figure 4-37 Reconciliation Report

Report starts with the summary across Balance Sheet categories and difference buckets pie charts, which can help you to get an idea about the reconciliation difference in a quick glimpse.

RACLE Hith Ledger Recarcillation	ACLE MIM Ledger Recordition									
Recordination Defension Reconciliation Difference Report for Test Case when have a property of the second s		Letter Assurt.Conver Ourt of Assur	rh.Product.Lagel Entity.Co	nerclas		Anshi				
Reconciliation Officeness by fishesis theat Category	83) 1			Number of Street in	Suspective Difference Bachets					
					2					
				• •	is 0 1 is 0 entre 0 es					
As of Date: 51 January 2023 Theshold - (Against Ledger Balance)	Q	The element level	0		Belavit Thousands Millio					

Figure 4-38 Reconciliation Difference Report

The detailed report is displayed as follows, where you can filter out insignificant difference using 'Threshold Percentage', also threshold can be applied at each row level or for whole Balance Sheet category level. If threshold is applied at Balance Sheet category level, all the rows that belong to the Balance Sheet category which is less than given percentage will be hidden from the Reconciliation Difference Report. A download button allows you to download the Reconciliation Report.

You can select **Filter at Category Level** toggle switch to apply threshold at 'consolidated difference reports', which is at balance sheet category level OR can directly apply the threshold to each difference row, which is available at the unique combination of selected key dimensions.

You can select the **ID / Code** toggle switch to see the CD data. By default, the toggle switch displays the ID data.

You can also change the unit of balance to thousands or millions.

You can see difference in both percentage and absolute format.

cars	igery 5-					% De	f (Against Ledger 8	(alance)			% Diff (Against Account Balance)		
ASS								\$1.9502				108.0306	
8	Category	GL Account	Currency	Legal Entry	OrgUnit	Common COA	Product	Ledger Balance (Default)	Account Balance (Default)	Reconciliation Difference (Default)	% Diff (Against Ledger Balance)	% Diff (Against Account Balarice)	
8	ASSET	Assets Ledger - 891	USD	NAB Systemy - 111	BENGALURU OTY BRANO1 - 521	Off Balance Sheet - Payable - 3021	Vacation Lown - 1101	4,100,880.35	4,256,527.39	-155,647,04	3.7953	5.65%	
8	ASSET	Assets Ledger - 891	960	NAB Sydney - 111	BENGALURU OTY BRANCH - 521	Off Balance Sheet - Receivable - 3022	Vacation Losen - 1101	4.120.880.35	2,790,468.90	1,540,411.45	32.5273	48.208	
n	ASSET	Assets Ledger - 891	usp	NAB Melbourne - 112	BENGALURU CITY BRANCH - 321	Off Balance Sheet - Receivable - 1022	Vacation Lown - 1101	3,858,995.78	5,971,756.48	-112,740.70	2.9215	2.859	
8	ASSET	Assets Ledgor - 891	USD	NAB Melbourse - 112	MVSURU CITV BRANCH - 522	Off Balance Sheet - Receivable - 3022	Vacation Lown - 1301	9,054,056-04	2.356,604.22	6,697,451,82	75,9718	254.100	
9	ASSET	Assem Ledger - DV1	uso	NAB Sydney - 111	BENGALURU CITY BRANCH - 321	Off Balance Sheet - Payable - 1021	Vehicle Loan	5,730,029.92	2,003,900,96	1,726,128.96	40.2705	86.150	

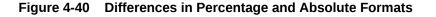
Figure 4-39 Differences in Percentage and Absolute Formats

As a next step to create the plug entries for filtered rows, you can click the **Apply** button in extreme right corner. Following a grid appears, along with default attributes fetched from default product attributes: if you like, you can update any of these attributes before plug entries are created for the selected difference records. You can use the **Edit** and **Save** button to edit the default product attributes like Amortization Type, Interest Rate Code, and



so on. You cannot edit any Code (CD) or VARCHAR attributes. Only attributes like Number, Rates, Dates, Term can be edited. All types of balances like Org balance, Current/Average balance are same as the reconciliation difference.

After you are convinced with the entered values for all the account attributes, you can click Apply. A job will be submitted and plug entries will be created in the FSI D Ledger Instruments table. To differentiate the plug entries from the customer real accounts, Data source CD will be used, with value 3, which signifies the 'Difference balance entries due to reconciliation performed between account and ledger'.



Q.	50	ech: All Text Columns	Ge Actions *	ER See					(1) Fee
							Record Advectory (1994)		
0	1	Company	G. Account	Garrena	Logist Every	Dig Ger	C 004	Protect	lorigio fisturio (lorigio)
		ASSET	Assets Lodger - 891	560	NAB Mellourne - 112	MYSURU CITY BRANCH	Off Belance Sheet - Payable - 1021	Whicle Loen - 1102	9.136.225
0	π	ASSET	Assets Ledger - 891	SGD	NA8 Mebourne - 112	BENGALURU CITY BRANC	Off Balance Sheet - Payable - 1021	Vacation Loan - 1301	5.098,374
D		ASSET	Ausers Ledger - 891	560	NAB Sylmey - 111	MYSURU CITY BRANCH	Off Balance Sheet - Receivable - 1022	Vacation Loan - 1321	1,207,589
0	=	ASSET	Assets Lodger - 891	560	NAB Mebourne - 112	BENGALURU CITY BRANC	Off Balance Sheet - Payable - 1021	Vehicle Loan - 1102	5.152.612
		ASSET	Ausets Ledger - 891	usp	NAB Mebourie - 112	BENGALURU CITV BRANC	Off Balance Sheet - Payable - 1021	Vehicle Liten - 1102	5,324,588
0		ASSET	Assets Lodger - 891	560	NAB Melbourne - 112	MYSURU CITY BRANCH	Off Balance Sheet - Payable - 1021	Vacation Loan - 1201	9.001.517
		ASSET	Assets Ledger - 891	SGD	NAB Melsourne - 112	BENGALURU CITY BRANC	Off Balance Sheet - Receivable - 1022	Vecation Loan - 1101	R.011.501
		ASSET	Assets Lodger - 291	U5D	NAB Sullivery - 111	BENGALURU CITY BRANC	Off Balance Sheet - Payable - 1021	Vacation Learn - 1001	4.100.880

• **Execution Details**: You can click this action button and view all the runs for a selected definition, along with the user information who has triggered the execution.

Figure 4-41 Excution Details

Execution Details Recedenter Defense 149751DA45768288E0633114000A5138						×
Workspace M (),	Object lid	Execution Mode	As Of Date	Execution Status	Executed By	Executed Date
19F8AC52E6928E0DE0633114000A800E	1497510A45768288E0633114000A5138	Append	06/25/2034	Success	PFTPAUSER	06/27/2024
19/8AC52E6928E0DE0653114000A800E	1497510445768288E0633114000A5138	Append	01/31/2021	Success	PFTPAUSER	06/26/2024
19F8AC52E6928E0DE0633114000A800E	1A9751DA45768288E0655114000A5158	Append	01/31/2021	Success	PFTPAUSER	06/12/2024

4.10.2 Duplicate Runs for Same As-of-Date

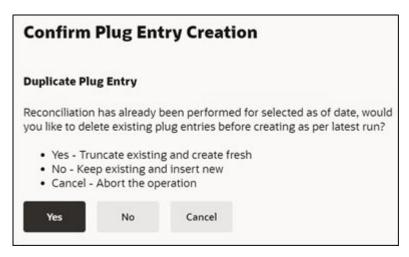
If for a particular As-of-Date plug entries are already created, you have an option to cancel the latest run and exit without creating any plug entries.

You can append to existing entries for same As-of-Date. This case is possible if different reconciliation definitions are being executed for different instrument tables.

You can delete all the existing plug entries for concerned As-of-Date and create all fresh entries. This case is possible if the intermediate day runs took place locally and finally at night a global run took place.



Figure 4-42 Confirm Plug Entry Creation



4.10.3 Historical Difference Report

You can open the Reconciliation Definition in **View** mode and get the Historical Difference Report using the **View Report** button.



View Reconciliatio	on Definition			×
Name Test Case 3				Required
Description Test Case 3				
Folder COMMON	Access Type Read/Write		econcile Against intered Balance	Required
Ledger Balance Ending Balance	Instrument Balance Current Book Balance	Lighilities,Assets	Management Ledger	
Audit Comments				
ID 1A9751DA45768288E0	0633114000A513B	Code 1A9751DA45768288	E0633114000A513B	
Created By PFTPAUSER		Created Date 06/11/2024		
Modified By	Modified Date	Authorized By	Authorized Date	
PFTPAUSER	06/11/2024	PFTPAUSER	06/11/2024	

Here you can give a historical period by selecting the **From Date**, **To Date** and fetch all the reconciliation difference records along with the user comments to get the justification for plug entries creation.

econciliation 0	lefinition									
Historica	l Differe	nces Repo	ort for 1	Test C	lase 3					
erancie Agener intered Balance	Larger Balance Ending Balance	Cur Book Bal	Sinece Table Liabilities,4		econditation Conservation Argumitational Unit,Ger	eral Ledger Accou	nt,Common Chart of Accounts,P	oductLegal EntityCorrenci		
-	-						-			
From Date 01/01/2021			1		Te Date 02/28/2021		8	۹		
Q • Searc	h: All Text Colum	Go	Actions *							O Read
As Of Date	GL Account	Currency	Legitlicity	Org Unit	Commun COA	Product	Total Ledger Balance	Total Account Par Italance	Notal Account Book Balance	Reconciliation Deff
01/31/2021	891	USD	112	322	1021	1102	13,273,197.07	2,328,107.26	2,328,107.26	10,945,089,81
01/51/2021	891	USD	111	321	1022	1101	3,198,995.78	2,133,434.98	2,153,454.98	1,065,560.80
01/51/2021	891	SGD	111	522	1022	1102	6,687,589.18	4,104,974.17	4,104,974.17	2,582,615.01
01/31/2021	891	USD	112	321	1022	1101	3,858,995.78	3,971,736.48	3,971,736.48	-112,740.70
01/31/2021	891	560	111	321	1022	1101	4.120.880.35	2,780,458.90	2,780,468.90	1,540,411,45

Figure 4-44 Historical Differences Report for FUNCT

4.10.4 Default Attributes

The following is the Default Attribute Summary screen, where you can find all the default attributes defined for various Product-Currency combinations.

You can select one or multiple Product-Currency combinations and delete at once, by clicking the **Delete** button.

Figure 4-45	Default	Attributes	Summary
-------------	---------	------------	---------

law)				0
	Product Norre	Greep	Status	
	Default Marriser (- 2)	MD	Complexe	
	Detail Menter (- II	NJ. 503	Sangline	

You can view/edit/copy an existing default attribute using respective button inn the Actions icon as follows.

Figure 4-46 Default Attributes Summary – Actions Column

efault	Attributes Summary			1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 - 1999 -
Seet.				0
	Product Name	Carryiny	Balat	
	Datash Member (-1)	4400	Complete	
8	(behadi Meedae (-1)	AL.000	Congiliele	Vite Ech Copy



4.10.4.1 Creating a New Product-Currency Combination and Default Attributes

To create a new Product-Currency combination and default attributes for that. You can click the **Add** button, and a slide in pop-up will appear with three tabs:

Default Attribute Tree Selection Product Henerchy
 Product Hierarchy COMMON ÷ This product se Filter Tree By Product • = • - B ALL PRODUCT - 9548 · ASSETS - 95481 · 100-9548120 • ₿ CUST_00 - 95481200 00_Company Account Class - 154820003 D 00_Corporate Cardholder Account Class - 154820005 · 0 NOSTRO_00 - 95481240 Nostro Account Class - 154811050 Personal Loan - 9548130 - CORP_LOAN - 95481100 Fixed Rate Mortgage - 154830001 Corporate Term Loan - 154830012 Corporate Revolving Term Loan - 154830025 - ARETAN LOAN - 95481307 Cancel Reset Next

Figure 4-47 Default Attribute Tree Selection

Core Product Attributes Tab: Here you can select one or multiple products and one or multiple currencies and start defining core product attributes as follows:

- Amortization Type
- Adjustable Type
- Interest Rate Code
- Net Interest Rate
- Original Term
- Original Term Type

Figure 4-48	Core	Product	Attributes
-------------	------	---------	------------

Default Attribute Details		×
Currency Code Euro - EUR X Australian Dellar - AUD X Required Product Hierarchy	Core Product Attributes Payment Attributes Adjustable-Rate Attributes Core Product Attributes	Apply
Product Hierarchy	Amortization Type Conventional	Adjustable Type Fixed Rate
Production Selections	Interest Rate Code 👻	Net Rate
NOSTRO_OD - 95481240	Original Term. 1 Required	Original Term Type Days Required
		Close Reset Save

Click **Apply** and move to the Payment Attributes tab.

Payment Attributes Tab: To Define payment attributes, you can select this tab and start filling the following details:

- Payment Frequency
- Payment Frequency Type
- Accrual Basis
- Interest Type
- Compounding Basis
- Payment Amount
- Remaining Number of Payments

Figure 4-49 Payment Attributes

Apply
Requir
•
Requir
•
Ŧ
1



Click **Apply** and move to the Adjustable-Rate Attributes tab, which is applicable only for adjustable rate instruments:

Adjustable-Rate Attributes Tab: Here you can define following attributes:

- Repricing Frequency
- Repricing Frequency Type
- Rate Change Rounding Type
- Net Margin

Click **Apply** and then click **Save**. The Default Product Attribute for the selected Product-Currency combination is saved.

Figure 4-50 Adjustable-Rate Attributes

Default Attribute Details		×
Currency Code Euro - EUR X Australian Dollar - AUD X 🗸	Core Product Attributes Payment Attributes Adjustable-Rate Attributes	
Required Product Hierarchy	Adjustable-Rate Attributes	Αρρίγ
Product Hierarchy	Repricing Frequency	Repricing Frequency Type
Production Selections	Rate Change Rounding Type	Net Margin
NOSTRO_OD - 95481240		
		Close Reset Save

4.10.5 Reconciliation using Batch Process

You can do Reconciliation using the Scheduler Services.

To run the Reconciliation using Batch Process, follow these steps:

- 1. With the Define Batch feature, it is possible to create new batches and review existing ones.
- 2. Click + to create a new batch.
- 3. In the Create Batch screen, enter the following values:
 - a. Code (spaces are not allowed in the code section).
 - b. Batch Name
 - c. Select the Service URL name as RUN_CMD_SERVICE.
 - d. Click Save.
- 4. In the **Define Task** screen, you can define the tasks related to a specific batch.
 - a. Navigate to Define Task.
 - b. Select the name of the batch that has been created for this task.
- 5. Click + to create a new task.



- 6. In the **Create Task** screen, enter the following values:
 - a. Task Code (Spaces are not allowed in the code section). b.
 - b. Task Name.
 - c. Select the task type as **REST**.
 - d. Select the component as RUNCMD.
 - e. Select Batch Service URL as RUN_CMD_SERVICE.
 - f. Click Save.
- 7. In the Task Parameter section, enter the following values:
 - a. Select the Code as RUN CMD RECONCILIATION.
 - b. Select the Execution Venue as NATIVE.
 - c. Select the Optional Parameter as THRESHOLD_OBJECTCODE_OPTION format.
 - d. Select the IP as localhost.

The allowed values for the Option are either 0 or 1.

- **0**: Truncate all existing data for concerned AS_OF_DATE/MIS_DATE for which reconciliation batch is getting executed and insert new data.
- 1: Append data on top of existing data for concerned AS_OF_DATE/MIS_DATE to ledger instrument and reconciliation difference Audit table (Table to retain comments for each plug entry).

Threshold values must be greater than or equal to zero (0), negative values are not supported. Threshold values should be expressed as "threshold ≥ 0 " The threshold will accommodate null values, allowing all data to be inserted into the ledger instrument and reconciliation difference audit tables.

When a threshold is applied, plug entries will be created only for filtered data into the ledger instrument and reconciliation difference audit tables.

Note:

Select the appropriate object code/reconciliation definition to avoid errors in the batch process.

The optional values should be passed in the following format: "THRESHOLD_OBJECTCODE_OPTION"

Example 1: "_F405734331FD795BE053D71A000AD329_0

(Threshold is null, and object code is: F405734331FD795BE053D71A000AD329, option value is 0)

Example1: 12_F405734331FD795BE053D71A000AD329_1

(Threshold is 12, and object code is: F405734331FD795BE053D71A000AD329, option value is 1)

 Schedule the batch using the Schedule Batch screen. Select the Name of the batch that has been created.

You can use the **Edit Parameters** option to review the batch parameters and make any necessary changes to initializing the batch process.



- 9. The following tasks should be performed in a manner similar to what was outlined in point number 7.
 - a. The **MIS Date** is used as the **As of Date** in the Reconciliation UI. Select the appropriate **MIS Date**.
 - b. The values in point 6 are the default values for a specific environment.
 - c. After completing the changes, click **Execute** or **Save**.
 - i. By clicking **Save**, the definition of the batch will be saved, however, the batch will not be executed.
 - ii. By clicking **Execute**, the batch will be executed.

After the batch is executed, an **Execute Status** dialog is displayed, providing information about the executed batch.

After the batch is executed, the information about the executed batch will be available in the **Monitor Batch** screen. Select the following options and check the Batch Status.

Sometimes, a batch may fail. The reason for the batch failure could be as follows:

- Entering an incorrect object code.
- Entering an incorrect option value. Only values of 0 or 1 are supported.
- Entering an incorrect threshold value. Only null or a value >= 0 are supported.

Note:

Following roles mapping to the SKU User group should be present to enable RUNCMD listing and execution.

- RCMDREAD
- RCMDADVND

For detailed instructions for defining, executing, and monitoring a Batch, see the Scheduler Service documentation.



5 Business Rules Administration

This section covers the following topics:

- Reference Data: This section explains about the baseline configurations like interest rate curves, Currencies set up, Economic indicators on which Various rules/assumptions can be defined. These configurations are referred across various modules and used in subsequent calculations.
- Common Rules: This section explains about rules which are common across all multiple applications in Profitability and Balance Sheet Management Cloud Service suite like ALM, CFE, PFT, and FTP.
- 3. Asset Liability Management Cloud Service Specific Rules: This section explains about Asset Liability Management Cloud Service specific modules which are particularly referenced for Asset Liability Management Process calculations.

5.1 Reference Data

This section covers the following topics:

- 1. Currencies: Currencies module allows you to define and maintain the currencies and currency rates.
 - Currencies: Currency module supports the definitions and maintenance of currencies.
 - Currency Rates: Currency Rates module uses the currencies defined and activated in the Currency module to support the creation and maintenance of Historical Exchange Rates.
- 2. Dimension Management: Dimension Management facilitates you to categorize data into a single object as a Member; define levels and aggregate data to form the Hierarchies, and distinguish each member by defining the required Attributes.
 - Members: Dimension Members refer to the individual items that constitute a dimension when data is categorized into a single object such as Product, Organization, Time, and so on.
 - Attributes: Attributes refers to the distinguished properties or qualifiers that describes a Dimension Member.
 - Hierarchies: Hierarchies refer to Dimension Members that are arranged in levels, with each level representing the aggregated total of the data from the level below. One dimension type can have multiple hierarchies associated with it.
- 3. Interest Rate Curve: The Interest Rate Curve in PBSM Cloud Service allows you to define and manage complex Yield Curve definitions using multiple Rate Formats and other Rate Attributes to give you data storage capabilities appropriate to your market. The Interest Rate Curve supports the creation and maintenance of Historical Rate Data for each Yield Curve you define.
- Economic Indicator: An Economic Indicator is any economic statistic such as the Consumer Price Index (CPI), growth rate of the Gross Domestic Product (GDP), unemployment rate, Purchasing Managers Index, indices of consumer confidence, and so on.



- 5. Multi-Dimensional Balance Sheet Structure: The Multi-Dimensional Balance Sheet Structure or MDBSS is a comprehensive, user-defined, multi-dimensional hierarchy. It replaces the single dimension hierarchy for processing and reporting and allows you to incorporate one or more organizational hierarchies into a single concept. This new framework is designed to be a complete system that persists throughout the Application.
- 6. Volatility Curve: The Volatility Curve UI allows you to select the curve. The curve selected will contain volatility rates. If you select this option, all other curve attributes become disabled and the curve is used exclusively for managing volatility details.

5.1.1 Currencies Setup

Currencies module supports the definitions and maintenance of currencies. Currency definitions are fundamental to the definition of both interest rate yield curves and currency exchange rates.

5.1.1.1 Currency Setup

Financial institutions transact business in more than one currency. Transacting business in multiple currencies demands functional capabilities for multi-currency accounting and currency rate management.

Currency module supports the definitions and maintenance of currencies. Currency definitions are fundamental to the definition of both interest rate yield curves and currency exchange rates. A key attribute of every yield curve is the currency with which it is associated, and currency exchange rates can only be established between defined currencies. A comprehensive list of ISO-defined currencies is provided; you can also define and add your user-defined currencies.

Currency Summary

This page is the gateway to all Currencies and related functionality. You can navigate to other pages relating to Currencies from this point.

urr	ency							Reset	Hel
	Q ^{Status: Ad}	ctive 🛞 🛛 Filt	er data						
0	Code ^	III Name ≎	Reference Interest ≎	Reporting	Status ≎	User	Last Modified ≎	Last Modified 🗘	Action
		Indian	Rate Curve	currency	Status	Defined 🎽	By	Date	Action
	INR	Rupee		Yes	Active	No	CFEQA	2024-06-04 12:55:14	•••
	USD	US Dollar	RT-IRC-101	Yes	Active	No	CFEQA	2024-06-04 12:41:10	•

Figure 5-1 Currency Summary

Search Currency

Prerequisites: Predefined Currency



To search for a Currency:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Currencies that meet the search criteria.

Or

An alternative method to search a Currency Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Currency Rule Summary. Enter the **Code, Name, Status, Reporting Currency**, or **User Defined** of the Currency and click **Search**.

The Currency Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Currency Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

Activate: Select one or more currency and click Activate icon to change status to active.

- Code: The 3-letter ISO code of Currency
- Name: The Currency's short name.
- **Reference Interest Rate Curve:** Displays the Reference Interest Rate Curve of Currency
- Reporting Currency: Indicates whether currency is marked for use as Reporting Currency
- Status: Displays the Active or Inactive status of Currency.
- User Defined: Identifies any user-defined currency, that is, a currency not seeded by Cloud Service
- Action: Click this icon to view a list of actions that you can perform on the Currency Rule.
 - **View/Edit:** Based on the user privilege assigned, you can either only view or edit existing Currency Rules. To edit a rule, you must have Read/Write privilege.
 - Delete: You can delete Currency Rules that you no longer require. Note that only Currency Rule owners and those with Read/Write privileges can delete Currency Rules. A Currency Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a
 particular Currency Rule has been used. Before deleting a rule, it is always a good
 practice to do a dependency check to ensure you are not deleting Currency Rules that
 have dependencies. A report of all rules that utilize the selected Currency Rule is
 generated.

Also See:

• Add a Currency

5.1.1.1.1 Add Currency

To add a Currency, follow these steps:

- 1. Navigate to **Reference Data** and select **Currency**.
- 2. Click Add icon on Currency summary page. The Add Currency page is displayed.



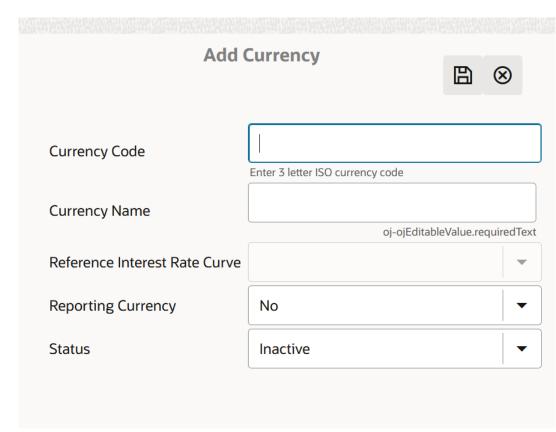


Figure 5-2 Add Currency Page

3. Enter the following details:

Table 5-1 Adding a Currency – Fields and Descriptions

Fields	Description
Currency Code	For seeded currencies, these are ISO Currency Codes. For user-defined currencies, these can be any pure character string (no numbers) up to a length of 3 characters.
Currency Name	For seeded currencies, these are ISO Currency Codes. For user-defined currencies, these can be any string up to a length of 40 characters.
Reference Interest Rate Curve	Reference Interest Rate Curve is the Interest Rate Curve with which currency is associated for exchange rate forecasting purposes. Define multiple yield curves each of which has the same Reference Currency, but a currency can only have one Reference Interest Rate Curve.

Fields	Description			
Reporting Currency	A reporting currency is an active currency to which balances in other currencies can be consolidated to facilitate reporting. Balances in reporting currencies can be, in turn, consolidated to the functional currency. For example, an American multinational bank might consolidate its holdings in Asian currencies to the Japanese yen (Reporting Currency) and its balances in European currencies to the Euro (Reporting Currency) after which it might consolidate these reporting currencies to the U.S. dollar (Functional Currency).			
Status	The status of any currency can be either Active or Inactive. You must Activate a currency before doing the followings:			
	a. Define that currency as a Reference Currency for an Interest Rate curve.			
	b. Enter Exchange Rate data for a currency.			
	c. Define Forecast Rates for that currency.			
	 Define any other business rule like Prepayment, Transfer Pricing for that currency. 			

Table 5-1 (Cont.) Adding a Currency – Fields and Descriptions

Note:

- For the Oracle Financial Services Climate Change Analytics Cloud Service application, select 'Yes' for the Reporting Currency. This supports the Exchange Rate Conversion in the Currency Rate feature.
- The Reference Interest Rate Curve is not applicable for processing and analytical purposes in Oracle Financial Services Climate Change Analytics Cloud Service.
- 4. Click Save.

5.1.1.2 Currency Rates

Currency Rates Module uses the currencies defined and activated in the Currency Module to support the creation and maintenance of Historical Exchange Rates. In the Currency Rate Window, you can manage historical Exchange Rates between currencies.

To Currency defaults to the Initial Currency selection from the Assumption Management defaults in the Active Preferences Window. You can select another To Currency from the dropdown list that displays all Active Currencies.

Editing Exchange Rate Data

Select the check box on the left-hand side of any row to enable the **Edit** icon. After clicking Edit, the row becomes active to edit the **Effective Date** and (or) the **Exchange Rate**. Click **Save** to save the changes.



Viewing Exchange Rate Data

By default, both the Floating Currency Rates Pane and the Fixed Currency Rates Pane display the most recent month of historical Exchange Rate Data. You can control the amount of data displayed by selecting a different value from the **Effective Date Range** drop-down list in the **Currency Selection** Window.

From Date and To Date can also be modified to view relevant Currency Rates.

Deleting Exchange Rate Data

Select one or more check boxes on the left-hand side of any row to enable the **Delete** icon. After clicking Delete, a confirmation message is displayed. Click **Ok**.

5.1.1.2.1 Adding Exchange Rate Data

Based on the Rate Types, you can add the following Exchange Rate Data:

Floating Rates

Floating Exchange Rates, such as those between the US Dollar (USD), the Pound Sterling (GBP), the Japanese Yen (JPY), and the Euro (EUR), are market-driven and can change from day-to-day, hour-to-hour, or minute-to-minute.

Fixed Rates

Some countries, especially smaller countries or countries that have experienced significant inflation in the recent past, can wish to "peg" their currency to a larger, more stable currency such as the US Dollar, Japanese Yen, or Euro.

Currency Rates			Cancel	Actions 🔻	Currency Rate Validation
From Currency					
Homeditelicy					
To Currency US Dollar					
Rate Type Floating Rate	•				
Effective Date Range Last Month	•				
From Date 09-Sep-2015	İ				
To Date 09-Oct-2015					

Figure 5-3 Currency Rates

Adding Floating Rate Data

To add the Exchange Rate Data, follow these steps:

- 1. Select a From Currency.
- 2. Select a To Currency.
- 3. Select Rate Type as Floating Rate (default selection is Floating Rate).
- 4. The RHS pane is displayed as Floating Currency Rates.



- 5. Select Effective Date Range to enter the values in From Date and To Date fields.
- 6. Select the Rate Provider.
- Currency Rate Pane initially displays a single blank row followed by the most recent month's Exchange Rate data (if any such Exchange Rate Data already exists). To enter a single new Exchange Rate Data Point, enter data into the blank row.

Fields	Description
Effective Date	Directly enter a date or select the Calendar icon to choose an effective date for your new Exchange Rate data point.
	Rate Management Stores the Historical Exchange Rate Data. You cannot enter Exchange Rate data for dates greater than the current date.
Exchange Rate	This must be entered as 1 unit of From Currency are converted to n unit of To Currency.
Status	Status is a read-only display that is updated after the Currency Rates Validation has been run.
Data Origin	The Data Origin is displayed read-only and indicates whether the rates were input through the UI or the Data Loader.

Table 5-2 Floating Currency Rates

8. Click Save.

9. Click Add to add additional blank rows to enter the additional Effective Dates and Exchange Rates. After adding the multiple new Exchange Rates, click **Save**.

Adding Fixed Rate Data

To add the Exchange Rate Data, follow these steps:

- 1. Select a From Currency.
- 2. Select a To Currency.
- 3. Select Rate Type as Fixed Rate.
- 4. After selecting a **To Currency** value, the RHS pane is displayed as Fixed Currency Rates.
- 5. Select Effective Date Range to enter the values in From Date and To Date fields.
- 6. Select the Rate Provider.
- Currency Rate Pane initially displays a single blank row followed by the most recent month's Exchange Rate Data (if any such Exchange Rate Data already exists). To enter a single new Exchange Rate Data Point, enter data into the blank row.

Table 5-3 Fixed Currency Rates

Fields	Description	
Effective From Date	Directly enter a date or select the Calendar icon to choose a starting effective date for your new Exchange Rate Data Point.	
Effective To Date	Directly enter a date or select the Calendar icon to choose a ending effective date for your new Exchange Rate Data Point.	

Fields	Description
Currency Exchange Rate	This must be entered as 1 unit of From Currency are converted to n unit of To Currency.
Status	Status is a read-only display that is updated afte the Currency Rates Validation has been run.
Data Origin	The Data Origin is displayed read-only and indicates whether the rates were input through the UI or the Data Loader.

Table 5-3 (Cont.) Fixed Currency Rates

8. Click Save.

9. Click Add to add additional blank rows to enter the additional Effective Start and End Dates and Exchange Rates. After adding the multiple new Exchange Rates, click **Save**.

5.1.1.2.2 Currency Exchange Rate Validation

Exchange Rate Validation has the following features:

- Movement of historical Exchange Rates to the Currency Direct Access Table.
- Calculation of inverse Exchange Rates for Reporting Currencies.
- Calculation of triangulated Exchange Rates where possible.

Features of Exchange Rate Validation

The goal of Exchange Rate Validation is to ensure that Exchange Rates from all active currencies to all reporting currencies are available for processing. Some of these rates can come from the validated direct input, others are calculated based on relationships with other rates. To support triangulation, all fixed Exchange Rates are available for all currencies that make up an exchange that needs to be triangulated. Also, a direct Exchange Rate between each Child Currency and each reporting currency is calculated and supplied to support quick access to Exchange Rates. If a Child currency is a Reporting Currency, then Exchange Rates are calculated for all currencies having an exchange relationship with the Parent Currency.

Validating Exchange Rate Relationships

You must run the Exchange Rate Validation Process after adding or modifying Exchange Rate Data. Run the process immediately or schedule one or more to be run in the future.

Each Exchange Rate has one of the following statuses:

Table 5-4 Details of Exchange Rates

Fields	Description		
Not Yet Validated	The Exchange Rate has been input or loaded but not yet validated.		
Valid	The Exchange Rate has been validated.		
Invalid	The Exchange Rate has violated one or more acceptance rules.		

Only Exchange Rates in valid status are available for processing and they are not subject to future validation unless you edit them. The Rate Validation Status is displayed in the Currency Rates Window of the Rate Management.

Exchange Rate Validation Criteria



In the Rate Validation Process, all Exchange Rate relationships in the database are examined for compliance with the following criteria. Error messages and warnings are displayed if one or more criteria are not met.

- If a currency is defined as a Child in a fixed exchange relationship then it must not be in any floating (standard) Exchange Rate Relationship at the same time. Consequently, all floating Exchange Rates to or from the Child Currency must be defined through the Parent Currency. If this criterion is not met then the following message is displayed: Invalid fixed relationship—Child Currency exists in a standard Exchange Rate within the same time period.
- A Child Currency within a fixed relationship must not be a Child Currency in any other Fixed Relationship during the same time period. If this criterion is not met then the following message is displayed: Invalid fixed relationship—Child Currency already exists in a fixed relationship for the same time period.
- A Circular Relationship must not exist. In other words, a Child Currency cannot link back to its Parent in any other fixed rate Relationship within the same time period. If it does, then the following message is displayed: Invalid fixed relationship creates a circular relationship with other fixed Exchange Rates.
- Regarding new Floating (standard) Exchange Rates, from and To currencies must not exist as Child Currencies within any Fixed Exchange Rate Relationships. If this criterion is not met then the following message is displayed: From/To/Both currency(ies) in the new Exchange Rate already exist in a fixed relationship for the same time period.
- If any Exchange Rate is equal to 0, then a warning message is displayed. Generally speaking, 0 is a valid value. You can use it, for example, to designate an Exchange Rate with a currency of a country that no longer exists.

If two Exchange Rate Relationships fail to meet these criteria then both of them will be labeled Invalid. (Exception, if one of the relationships is already in Valid status, then the other one will be labeled Invalid.) For example, if a currency is defined as a Child in a Fixed Rate Relationship and is also defined as being in a Floating Relationship at the same time, then both Fixed and Floating Rates for that currency will be labeled Invalid.

If there are both direct and Inverse Floating Exchange Rates defined for any two currencies (in other words, one currency is both a To and a From Currency in relation to the other), then both relationships will be marked valid.

Running an Exchange Rate Validation

You can run a validation immediately or schedule one or more for later. The Validation Status is displayed in the **Currency Rates** window.

You can execute the Exchange Rate validation using the Currency Rates Validation option.

To execute the Exchange Rate Validation, follow these steps:

1. Click Currency Rates Validation.



		8
Specify Dates	O Validate For All Dates	
Start Date	End Date 10-Jun-2024	
	Ok Cancel	

Figure 5-4 Currency Rates Validation

- 2. To execute Exchange Rate validation from the **Currency Rates** window, the following options are available:
 - **Specify Dates:** After selecting this option, a Select Dates Pane is displayed to enter or verify the Start Date and End parameters. These dates will be passed to the batch for execution.
 - Validate For All Dates: Select this option to validate all the rates irrespective of dates.
 - Start Date: This defaults to the date of last rate validation.
 - End Date: This defaults to the current date.

Note:

This option will replace all of the validated Exchange Rate History and can be a timeconsuming process depending on the amount of history available to be processed.

5.1.1.2.3 Download

The Download functionality is used to download the Historical Exchange Rates in **.csv** format.

5.1.1.2.4 Importing Currency Rates

To import the Currency Rate, follow these steps:

- **1**. Navigate to the **Currency Rate** page.
- 2. Click Actions drop-down and select Upload Data.
- 3. Select the type of Rate as **Floating** or **Fixed**.
- 4. Click the **Drag and Drop** option to select the file.

Note:

The excel file, you are uploading should be in a specific format. You can download the template using the **Download Template** option. The Templates for Fixed and Floating Rate Types.

Currency rates UI bulk upload supports only YYYY-MM-DD date format

5. Click Upload.

5.1.2 Dimension Management

Dimension Management facilitates you to categorize data into a single object as a Member; define levels and aggregate data to form the Hierarchies, and distinguish each member by defining the required Attributes.

The roles mapped to Dimension Management are as follows:

- Dimension Advanced
- Dimension Authorization
- Dimension Read Only
- Dimension Write

5.1.2.1 Object Security

Object Security helps to secure data and also to decide what each user can access. You can apply Object Security to various object definitions like Hierarchy definitions, Filters, Expressions and Migration definitions.

You can assign specific user roles and functions to user groups, to implement Object Security. To assign user roles and functions, Seeded User Groups and Seeded User Roles are mapped to the User Groups. If you are using the Seeded User Groups, the security to access objects depends on the associated User Groups.

Map your User Group to the folder in case of public or shared folder, for creating/editing/ copying/removing an object in Dimension Management module. You should also be the owner of the folder in case of Private Folder. Additionally, the WRITE role should be mapped to your User Group.

To access the link and the Summary page, map your User Group to ACCESS role. You can view all objects created in Public Folders - Shared Folders to which you are mapped and Private Folders for which you are the owner.

5.1.2.2 Components of Dimension Management

You can create and manage the following Object Definitions using from Dimension Management:

- Members
- Attributes
- Hierarchy



5.1.2.3 Members

Dimension Members refer to the individual items that constitute a dimension when data is categorized into a single object such as Product, Organization, Time, and so on. Members are available within Dimension Management section.

5.1.2.3.1 Member Summary Page

The list of created member definitions are displayed in the Member Summary.

To access the member summary page :

- 1. From the left menu, click **Reference Data**.
- 2. Select Dimension Management and select Member.

The **Member Summary page** containing the following details is displayed.

- Alphanumeric Code- The alphanumeric code assigned to a member.
- **Numeric Code** The numeric code assigned to a member.
- **Name** The unique member name.
- Is Leaf- The leaf node status of the member definition.
 - **Yes-** The member is set as a leaf node in any hierarchy and Child cannot be added to this node.
 - **No-** The member is a not a leaf and can have child nodes.
- **Action-** Click to view, edit, copy or delete a member definition. You can also access the list of objects dependent on this definition.

To filter the summary based on specific search criteria, select and add the required search criteria to the **Search** field and enter/select the specific values.

Note:

Dimension is a default and mandatory search filter. Select the dimension to access the member definitions available in that dimension. By default the first dimension from the **Dimensions** list is added as the search entry.

5.1.2.3.2 Creating Member Definitions

You can add new Member Definitions from the Member Summary page.

To create a member definition :

- 1. To create a member definition, click the Add in the Member Summary page, to access the Add Member Definition page.
- 2. Enter the following Member Details :
 - **Dimension** Select the dimension to be associated with the new Member.
 - Alphanumeric Code- The alphanumeric Code to be assigned to the new Member Definition.

You can enter up to 100 characters and enter only Underscore ("_") as a special character.



Numeric Code- The numeric code to be assigned to the new member definition. You can enter the value between 0 and 999,999,999 manually or click Generate, to auto-generate a unique code.

If you enter the value manually, it is assigned after validation.

- Name- The unique member definition name. You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".
- Description- A brief description about the member definition.
 You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".
- Is Leaf- Check this option if the member is a leaf of another member. By default, it is set to Yes.
 - **Yes-** The member can be used as a leaf node in any hierarchy and child cannot be added to this node.
 - **No-**The member is not set as a leaf and can have child nodes.

Note:

If a member is set as a non-leaf and is associated with child nodes, it cannot be set as a leaf again.

• **Enabled**- This field is set to **Yes** by default. You can modify the **Enabled** status, after creating the member. To edit a member, refer Editing Member Definition Details.

Note:

You can change the option to **No** only when the particular member is not used in any hierarchy. The disabled members will not be displayed in Hierarchy Rules, or utilities which are based on Hierarchies, such as Hierarchy Filters and Hierarchical Assumption Browsers used in applications.

3. (Optional). Click **Copy Attribute Assignment**, to attach an existing attribute to this new member definition.

You can also set the attribute values for a new member definition, manually. Enter/select the attribute values in the **Member Attributes** pane. All the attributes associated with the selected dimension are displayed in the Member Attributes pane.

- 4. Locate the Attribute to be copied and click Move and select Copy, located under Actions.
- 5. Click Save, to create the new Member definition and view it the Member Summary.

Click **Save and Add New**, to create the new member definition and proceed with adding another definition.

5.1.2.3.3 Managing Member Definitions

You can View, Edit, Copy, and Delete the existing Member Definitions from the Member Summary page.

In the members summary page, highlight a specific Member Definition and click the **Action**. The following Options are displayed:

- View- View the Member Details for a specific Member Definition.
- Edit- Edit the Member Details for a specific Member Definition.



- **Copy** Copy the Member Definition Details and create another Member Definition by changing Alphanumeric Code, Numeric Code and Name.
- **Delete** Delete the member definition.
- Check Dependency View the list of objects dependent on this definition.

5.1.2.3.3.1 Viewing Member Definition Details

You can view the details of an individual Member Definition, from Member Summary page.

To view a Member Definition, the Read Only Role should be mapped to your User Group.

You can view the details of an individual Member Definition, using the following procedure:

- **1.** Highlight the Member Definition and click the **Action**.
- 2. Click the View button.

The Member Definition page is displayed with the details Dimension, Alphanumeric Code, Numeric Code, Name, Is Leaf and Enabled status.

5.1.2.3.3.2 Editing Member Definition Details

To edit the existing Member Definition details, the Write role should be mapped to your User Group.

You can edit individual Member Definition Details, using the following procedure:

- 1. Highlight the Member Definition and click the Action.
- 2. Click the **Edit** button.

The Member Definition page is displayed with the details Dimension, Alphanumeric Code, Numeric Code, Name, Is Leaf and Enabled status.

Edit the required information and click **Save**.

5.1.2.3.3.3 Copying Member Definition Details

To copy the Member Definition Details, the Write role should be mapped to your User Group.

You can copy individual Member Definition Details, to recreate another new Member Definition, using the following procedure:

- 1. Highlight the Member Definition and click the Action.
- 2. Click the **Copy** button.

The **Member Definition Page** is displayed with the details Dimension, Alphanumeric Code, Numeric Code, Name, Is Leaf and Enabled status.

Edit the unique information such as Name, Alphanumeric Code, Numeric Code and click **Save**.

5.1.2.3.3.4 Deleting Member Definition Details

To delete a Member Definition, the Write role should be mapped to your User Group.

You can delete individual Member Definition Details, using the following procedure:

- 1. Highlight the Member Definition and click the Action.
- 2. Click the **Delete** button.

The Member Definition is deleted after confirmation.



5.1.2.4 Attributes

Attributes refers to the distinguished properties or qualifiers that describes a Dimension Member. Attributes are applicable to key dimensions only.

5.1.2.4.1 Attribute Summary Page

The list of created attribute definitions are displayed in the Attribute Summary.

To access the attribute summary page :

- 1. From the left menu, click **Common Object Maintenance.**
- 2. Select Dimension Management and select Attribute, to access the The Attribute Summary Page .

The Attribute Summary Page provides the list of attribute Definitions with the following details:

- **Code** The Numeric Code assigned to the Attribute Definition.
- **Name** The unique Attribute Definition Name.
- **Data Type** The Data Type associated with the attribute. The Data Type is set to Date, Dimension, Number or String.
- **Required** Select **Yes** or **No** to make this attribute a mandatory value for the associated dimension.
- Seeded Select Yes, if the attribute is seeded by the service or No if the attribute is created by the user.
- Action Click to view, edit, copy or delete an attribute definition. You can also access the list of objects dependent on this definition.

To filter the summary based on specific search criteria, select and add the required search criteria to the **Search** field and enter/select the specific values.

Note:

Dimension is a default and mandatory search filter. Select the dimension to access the member definitions available in that dimension. By default the first dimension from the **Dimensions** list is added as the search entry.

5.1.2.4.1.1 Navigating Attribute Summary Page

To access records in a Summary page, you can search, sort and navigate to multiple pages.

5.1.2.4.2 Creating Attribute Definition

To create a new Attribute for a dimension, complete the following steps:

1. Click the **Add** in the Attribute Summary Page.

The Add Attribute Definition Page is displayed.

- 2. Enter the following Attribute Details :
 - **Dimension** Select the Dimension for which the new Attribute is getting created.
 - Numeric Code The Numeric Code to be assigned to the new Attribute Definition.

You can enter any number between 0 and 999,999,999, or click **Generate Code**, to auto-generate a unique code. If you enter the value manually, the system will verify if the value is unique and assigns it.

- Name The unique Attribute Definition Name. You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".
- Alphanumeric Field Value The name of physical column name that will be used to store attribute value in the Report Dimension Table. You can enter up to 100 characters. We recommend using only Underscore ("_") as a special character.
- Description A brief description about the Attribute Definition. You can enter up to 100 characters. All characters are allowed except " & ' + @ and ~.
- 3. Click Apply, to proceed to the Attribute Properties page.
- 4. Enter the following Attribute Properties :
 - **Data Type** Set the Data Type as Date, Dimension, Number, or String from the dropdown list.

Note:

If the data type is **Number**, enter a Scale value >= 0. If it equal to 0, only Integers are enabled. To enable decimal entries, the maximum Scale Value must be > 0 and <= the scale defined for NUMBER in the dimension's underlying attribute table. The maximum value of the NUMBER is set to 22.

- **Dimension** (Enabled only for Dimension data type.) Select the Dimension to be associated with the new Attribute Definition.
- **Default Value** The default value is set based on the selected data type. The Maximum characters allowed in Default Value field for String Data Type is 1000. The default value is mandatory if this attribute is set as a required attribute.

Data Type	Default Value
Dimension	Select the Default Value from the drop-down list of members mapped to the selected Dimension
Number Enter a Numeric Value based on the define Scale.	
Date	Set a valid date.
String	Enter the Alphanumeric Value

Table 5-5Data Type and Default Values

- **Required Attribute** Select **Yes**, if this attribute is mandatory for the associated dimension members. To set it as an optional attribute, select **No**.
- Seeded Value Select Yes, only when the attribute is seeded out of box by the Cloud Service. For a new attribute, select No.
- 5. After entering the required information, click **Save**, to create a new attribute.

5.1.2.4.3 Managing Attribute Definitions

You can view, edit, copy and delete the existing Attribute Definitions from the Summary Page.

In the Attribute Summary Page, highlight a specific Attribute Definition and click the **Action**. The following Options are displayed.

- View- View the Attribute Details for a specific attribute definition.
- Edit- Edit the Attribute Details for a specific attribute definition.
- **Copy** Copy the definition details and create another attribute Definition by changing the Alphanumeric Code, Numeric Code and Name.
- **Delete** Delete the Attribute definition.
- Check Dependency View the list of objects dependent on this definition.

Field	Description		
View	View the details for a selected Attribute.		
Edit	Edit theselected Attribute.		
Сору	Copy the Attribute Definition Details and create another Attribute Definition by changing the unique values like Alphanumeric Field Value, Numeric Code and Name.		
Delete	Delete the selected Attribute.		

5.1.2.4.3.1 Viewing Attribute Definition

You can view individual Attribute Definition Details at any given point. The Read Only role should be mapped to your User Group.

To view the existing Attribute Definition details in the Attribute page:

- 1. Highlight the Attribute Definition and click Action.
- 2. Click View .

The **Attribute Definition** Page is displayed with the details Code, Name, Data Type, Required and Seeded status.

5.1.2.4.3.2 Modifying Attribute Definition

Modify the Name, Description, or Default Value fields of an Attribute Definition. The Write role should be mapped to your User Group.

To modify an existing Attribute Definition in the Attributes summary:

- **1**. Highlight the Attribute Definition and click **Action**.
- 2. Click **Edit**, to access the Attribute Definition page.

Edit the required information and click **Save**. You can view the updates in the Attributes summary.

5.1.2.4.3.3 Copying Attribute Definition

The Copy Attribute Definition facilitates you to quickly create a new Attribute Definition based on the existing attributes or by updating the values of the required attributes.

To copy an existing Attribute Definition, the Write role should be mapped to your User Group.

Refer to the following steps, to copy an Attribute Definition.

- **1.** Highlight the Attribute Definition and click **Action**.
- 2. Click Copy.

The Attribute Definition page is displayed with the details: Code, Name, Data Type, Required and Seeded status.

Edit the unique information such as Name, Alphanumeric Field Value, Numeric Code and click **Save**.

5.1.2.4.3.4 Deleting Attribute Definition

You can remove the Attribute Definitions which are not required in the system by deleting from the Attributes Summary.

To delete an attribute definition, the Write role should be mapped to your User Group.

- 1. Highlight the Attribute Definition and click the Menu button.
- 2. Click the **Delete** button.

The Attribute Definition is deleted after confirmation.

Note:

You cannot delete a definition if any dependency like Attribute, Hierarchy or Filter is attached to it. Detach the dependency before deleting the definition.

5.1.2.4.4 Dimensions and Associated Attributes

Dimensions and the associated attributes.

The following tables lists the seeded attributes with the details, associated with each dimension.

Table 5-6 Dimensions and Associated Seeded Attributes

Attribute Name	Data Type	Mandatory					
Dimension - Common Chart of Accounts							
Account Type	Dimension	Yes					
Accrual Basis	Dimension	No					
Rollup Signage	Dimension	Yes					
Dimension - Financial Element							
Weighting Financial Element	Dimension	No					
Account Type	Dimension	Yes					
Column Property	Dimension	Yes					
Rollup Signage	Dimension	Yes					
Dimension - General Ledger Ac	Dimension - General Ledger Account						
Accrual Basis	Dimension	No					
Common Chart of Accounts	Dimension	Yes					
Rollup Signage	Dimension	Yes					
Account Type	Dimension	Yes					
Reconciliation Product	Dimension	Yes					
Dimension - Legal Entity							
Rate Data Source	Dimension	Yes					
Group Company Party	String	Yes					
Dimension - Organizational Uni	t						
Offset Organizational Unit	Dimension	No					
Dimension - Product							



Attribute Name	Data Type	Mandatory
Accrual Basis	Dimension	No
Common Chart of Accounts	Dimension	Yes
Rollup Signage	Dimension	Yes
Account Type	Dimension	Yes
Amenability Rate	Dimension	Yes
Interest Rate Sensitivity	Dimension	Yes
Product Time Value	Number	Yes

Table 5-6 (Cont.) Dimensions and Associated Seeded Attributes

5.1.2.5 Hierarchy

Hierarchies refer to Dimension Members that are arranged in levels, with each level representing the aggregated total of the data from the level below. One dimension type can have multiple hierarchies associated with it. Hierarchies are available within the Dimension Management section.

A Default Hierarchy definition is required to support BI Users to perform multidimensional analysis, in the BI reporting. The hierarchy name of a default hierarchy definitions are suffixed with the term **System Hierarchy**. You can only view the details of the default hierarchy, from the Hierarchy Summary page. All orphan members under their corresponding default hierarchy, are automatically updated, when they are added/deleted to/from the system.

5.1.2.5.1 Hierarchy Summary Page

The list of existing hierarchy definitions are displayed in the Hierarchy Summary.

To access the hierarchy summary page:

- 1. From the left menu, click Reference Data.
- Select Dimension Management and select Hierarchy, to access the Hierarchy Summary page containing list of existing hierarchies with the following details:
 - **Name** The unique Hierarchy Name.

Note:

The name of a default hierarchy is always suffixed with the term **System Hierarchy**.

- Folder Folder in which the hierarchy is stored.
- Dimension Dimension associated with the hierarchy.
- Tag Labels to simplify the data search and locate the required details.
- Action Click to view, edit, copy or delete a hierarchy definition. You can also access
 the list of objects dependent on this definition.

5.1.2.5.1.1 Navigating Hierarchy Summary Page

To access records in a Summary page, you can search, sort and navigate to multiple pages.



5.1.2.5.2 Creating Hierarchy Definitions

To create a Hierarchy Definition in the Hierarchy Summary page, complete the following steps:

 To create a Hierarchy definition, click Add in the Hierarchy Summary page. The Add Hierarchy Definition page is displayed.

Enter the Hierarchy Details as described in the following table:

Table 5-7 Field Description

Field	Description		
Basic Details			
Name	The unique Hierarchy Definition Name.		
	You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".		
Description	A brief description about the Hierarchy Definition		
	 Note: You can enter up to 100 characters. All characters are allowed except " & ' + @ and ~. 		
Hierarchy Sub Type	By default, the sub type is set to Member based and cannot be changed.		
Folder	Select the Folder in which the Hierarchy is to be stored.		
Based On			
Dimension	Select the Dimension to be associated with the new Hierarchy Definition.		
Start Date	The date from which this Hierarchy will be activated. By default the Start Date is set to the current System Date.		
Data Grid	-		
Hierarchy View	The Members associated with the selected Dimension are displayed.		
	You can sort this list in Ascending/Descending order, expand or collapse the list to view in details and search for a specific Member.		
	You can focus on a Member to view the Member Properties.		
	You can add a Child or add a Sibling to an existing Member in the Data Grid.		



Field	Description
Search Results	The search results based on the specific keyword entered to search a Member is populated.

Table 5-7 (Cont.) Field Description

To Add a Child to the Hierarchy:

- a. Right-click in the Hierarchy View tab.
- b. Select Add Child option and the Add Member Page are displayed.
- c. Select the required Member and click **Move**, to move the Member to the Selected Members panel. To select multiple members, press CTRL and select the members. The selected members are added to the **Selected Members** pane.
 - Click Move All to move all Members listed in the Show Members pane, to the Selected Members pane. Click Fetch from DB to select all nodes/ members in the server.
 - Select a member and Click **Remove** to deselect a Member. To remove multiple members, press CTRL and select the members.
 - To remove all the members from the Selected Members pane, click Remove all.
 - You can click **Search** button for the required member using Alphanumeric Code, Numeric Code, Name, Description, Attribute Name, or Attribute Value. Enter the search criteria and Click **Search**, in the Search Panel.
 - You can also click **Search** button to toggle the display of Numeric Code left, right, or name and click button to display Alphanumeric Code left, right, or name.
- d. Click OK. The selected Member is displayed as Child under Data Grid panel in the Hierarchy View tab.
- 2. To add a Sibling to the Child in the Hierarchy Definition:
 - a. Right-click on the Child and select the option Add Sibling. The Add Sibling Page is displayed.
 - Select the required Members and Move, to move the Member to the Selected Members panel.
 The Member is displayed in the Selected Members panel.
 - c. Click **OK**. The selected Member is added as **Sibling** below the **Parent** under Data Grid Panel in the **Hierarchy View** Tab.
- 3. To add a Leaf under a Parent/Child or Sibling:
 - a. Right-click the Parent or Child and select Add Leaf. The Add Member Page is displayed.
 - Select the required Members and click Move, to move the Member to the Selected Members panel.
 The Member is displayed in the Selected Members panel.

The Member is displayed in the Selected Members panel.

- c. Click **OK**. The selected Member is displayed as Leaf below the Parent or Sibling under **Show Hierarchy** Panel in the Hierarchy View Tab.
- 4. To define Level Properties:
 - a. Right-click the Parent or Child and select **Level Properties**. The details are displayed in the Member Properties Panel.
 - b. Enter the valid Name and Description in the respective fields.

c. Click OK and the Levels defined are displayed in the drop-down in Initial Level Display field in Data Grid in Hierarchy View Tab.

5. To cut and paste Child or Sibling:

- a. Right-click on any node and select Cut.
- b. Right-click on any node and Paste as Child or Paste as Sibling.

6. To Delete/Undelete

- a. Right-click on the node to be deleted and select **Delete Node**. The node deleted is struck out.
- b. Right-click and select **UnDelete** to cancel deletion of the node.
- 7. To view the Member Properties and Member Attributes of a node in the **Hierarchy View** Panel:
 - a. Click on a Member.

The properties such as Alphanumeric Code, Numeric Code, Name, Description, Enabled, Is Leaf, Created By, Creation Date, Last Modified By, Last Modification Date, Attribute, and Value of the selected Member are displayed in the Member Properties and Member Attributes Grids.

In the Hierarchies page you can also:

- Click Collapse or Expand, to collapse or expand a branch .
- Click Focus or Unfocus, to focus or unfocus a selected node except the Root Node.
- Click Sort to sort the list in ascending or descending order.

8. Click Save.

The new Hierarchy Definition is created successfully.

5.1.2.5.2.1 Audit Info

The Audit Info section provides details such as Created By and Modified By Users, Creation and Modification Date, and Authorized By user Details. You can add additional information as comments and tags. Tags are labels that help to simplify the data search and locate the required details.

5.1.2.5.3 Managing Hierarchy Definitions

You can View, Edit, Copy, and Delete the existing Hierarchy Definitions from the Hierarchy Summary page.

In the Hierarchy Summary page, highlight a specific Hierarchy Definition and click **Action**. The following options are displayed:

- **View** View the hierarchy details for a specific definition.
- Edit Edit the hierarchy details for a specific definition.
- **Copy** Copy the hierarchy details and create another definition by changing the unique values like name, description and so on.
- **Delete** Delete the hierarchy definition.
- Check Dependency View the list of objects dependent on this definition.

5.1.2.5.3.1 Viewing Hierarchy Definition Details

You can view the details of an individual Hierarchy Definition, using the following procedure:



- 1. Highlight the Hierarchy Definition and click Action (three dots).
- 2. Click View.

The Hierarchy Definition page is displayed with the details Name, Description, Folder, Dimension, Start Date and Hierarchy View details.

5.1.2.5.3.2 Editing Hierarchy Definition Details

You can edit individual Hierarchy Definition Details at any given point.

To edit the existing Hierarchy Definition Details:

- 1. Highlight the Hierarchy Definition and click the Action (three dots).
- 2. Click Edit.

The Hierarchy Definition Page is displayed with the details Name, Description, Folder, Dimension, Start Date and Hierarchy View details.

Edit the required information and click Save.

5.1.2.5.3.3 Copying Hierarchy Definition Details

You can copy individual Hierarchy Definition Details, to recreate another new Member Definition. To copy the Member Definition Details:

- 1. Highlight the Hierarchy Definition and click Action.
- 2. Click Copy.

The Hierarchy Definition page is displayed with the details Name, Description, Folder, Dimension, Start Date and Hierarchy View details.

Edit the unique information such as Name, Description, Folder, Dimension, Start Date and Hierarchy View details and click **Save**.

5.1.2.5.3.4 Deleting Hierarchy Definition Details

To delete a Hierarchy Definition:

- **1.** Highlight the Hierarchy Definition and click **Action**.
- 2. Click Delete.

The Hierarchy Definition is deleted after confirmation.

Note:

You cannot delete a definition if any dependency like Attribute, Hierarchy or Filter is attached to it. Detach the dependency before deleting the definition.

5.1.2.6 Viewing Data in a Summary Page

A Summary page will contain a list of definitions associated with a specific Dimension Data, Filters, Batch or Schedules.

You can search, filter and customize the view to access the required data faster.

5.1.2.6.1 Searching Summary

Search for a specific Definition based on the following criteria. Select/Enter one or more unique values/tag or Leaf and Enabled status associated with the definition and click **Search**.

5.1.2.6.2 Sorting a Summary Page

Sort the list of definitions, to view a specific definition, in a definition Summary .

To sort the various Definitions list:

- **Sort By**: Group the based on the following fields:
 - Member Summary Dimension, Name, Alphanumeric Code, Numeric Code, Enabled and Is Leaf Status, Attribute Name (if the selected Dimension has Dimension Type Attribute) and Attribute Value.
 - Attribute Summary Branch, Name, Code and Data Type.
 - Hierarchy Summary Dimension, Name, Tag and Folders.
 - Filter Summary Name, Folder and Filter Type.
- **Sort Order**: Sort the Complete list in Ascending/Descending order.

5.1.2.6.3 Setting Number of Records per Page

Customize the number of records per page, to access the required record easily.

At the bottom of the page, you can enter the number of entries that are available on a single page in the **Records** box. By default, this value is set to 8. You can increase or decrease the number of entries that are displayed using the up and down arrows.

To access a particular page, enter that page number in the Page Box located at the bottom of the page.

To navigate between pages:

- Use First page to view the entries in the first page.
- Use the Previous page, to view the entries in the previous page.
- Use the **Next page**, to view the entries in the next page.
- Use the Last page, to view the entries in the last page.

5.1.3 Interest Rates

The quality and availability of Interest Rate information vary throughout the world. In many markets, gathering comprehensive rate information is a challenge because of insufficient security types, inconsistent quoting conventions, and lack of liquidity. The Interest Rate Curve in Cloud Service allows you to define and manage complex Yield Curve definitions using multiple Rate Formats and other Rate Attributes to give you data storage capabilities appropriate to your market. The Interest Rate Curve supports the creation and maintenance of Historical Rate Data for each Yield Curve you define.

Historical Interest Rate Data is utilized in the Cloud Service to generate the Transfer Rates, add-On Rates, rates for market value calculations, Option Costs, and Forecasted Interest Rate Scenarios.



Interest Rate Rule Summary

This page is the gateway to all Interest Rate Rules and related functionality. You can navigate to other pages relating to Interest Rate Rules from this point.

Intere	est Rate Curve								@
Q			arabentaran <mark>117</mark> - 1894			1×16 10×10×10			
Field S	earch		>						
	Interest Rate Codes 💲	Name 🗘	Structure Type 💲	Currency 🗘	Created By ≎	Creation Date 🗘	Last Modified By 🗘	Last Modified Date 💲	Action
	12	IRC	Standard	USD	ALMUSER	2023-11-21	almqa	2023-12-12	
	13	Afghan IRC	Standard	AFA	almqa	2023-11-30	almqa	2023-11-30	
	101	RT-IRC-101	Standard	USD	CFETEST	2023-07-20	CFETEST	2023-09-15	
	102	SaveAsAPI_102	Standard	USD	almqa	2023-06-13	almqa	2023-06-13	
	201	RT-IRC-201	Standard	USD	CFETEST	2023-07-20	almqa	2023-11-15	

Figure 5-5 Interest Rate Curves Summary

Search Interest Rate Rule

Prerequisites: Predefined Interest Rate Rule

To search for an Interest Rate Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Interest Rate Rules that meet the search criteria.

Or

An alternative method to search an Interest Rate Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Interest Rate Rule Summary. You can enter the **Interest Rate Code**, **Name**, **Currency**, **Rate Format**, and **Structure Type** of the Interest Rate Rule and click **Search**.

The Interest Rate Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Interest Rate Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

Download: Enables you to download the Interest Rate Summary report in .csv format.

- Interest Rate Code: The Interest Rate Curve's Code. The code is a unique number in the range of 1 to 9999999. Hover on a row in the pane to display the Interest Rate Curve's detailed description.
- Name: The Interest Rate Curve's short name.
- Structure Type: The Structure Type (Standard, Hybrid) of the Interest Rate Curve.
- **Currency**: The Currency (Reference Currency) for which Interest rate curve is defined.
- Created By: The Name of the user who created the Interest Rate Curve.
- Creation Date: The Date and Time when Interest Rate Curve was created.
- Last Modified By: The user who last modified the Interest Rate Rule.
- Last Modified Date: The Date and Time when the Interest Rate Rule was last modified.



- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Interest Rate Rule.
 - **View/Edit:** Based on the user privilege assigned, you can either only view or edit existing Interest Rate Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse an Interest Rate Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Interest Rate Rules that you no longer require. Note that only Interest Rate Rule owners and those with Read/Write privileges can delete Interest Rate Rules. An Interest Rate Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a
 particular Interest Rate Rule has been used. Before deleting a rule, it is always a good
 practice to do a dependency check to ensure you are not deleting Interest Rate Rules
 that have dependencies. A report of all rules that utilize the selected Interest Rate Rule
 is generated.

Note:

This is functionality will intended for a future release.

Also See:

Create Interest Rate Rule

5.1.3.1 Creating an Interest Rate Curve

To create an Interest Rate Curve, perform the following steps:

- 1. Click Add from the Interest Rate Curve Summary page.
- 2. Enter the following information in the Interest Rate Curve Details window.
 - Interest Rate Code: When constructing a new Yield Curve, you must specify an Interest Rate Code between 1 and 99999999. Interest Rate Codes are used internally to uniquely identify Yield Curves. When working with Cloud service, you reference Yield Curves by Name, not by Interest Rate Codes. Interest Rate Codes are embedded within your instrument data (for example, the INTEREST_RATE_CD columns within the Instrument Data are populated with Interest Rate Codes). After you have saved a Yield Curve, you cannot modify its Interest Rate Code.
 - **Name**: Provide a unique Name for the Interest Rate Curve.
 - **Description**: You can enter a description for the Interest Rate Curve. You can modify this description at any time using the Edit action.
 - **Display for All Currencies**: This flag allows you to designate certain Interest Rate Curves to make them available for assumption mapping to any currency. Assumption Rules filter the list of Interest Rate Codes based on the currency when defining assumptions for a specific Product/Currency combination. When this option is enabled, the Interest Rate Curve appears in assumption rules for all currencies.
 - Reference Currency: Select a Reference Currency for your Interest Rate Curve. You
 can change the Reference Currency for previously saved Interest Rate Curves though



such changes are unlikely. An Interest Rate Curve's Reference Currency is the currency for which your market rates are valid. For example, the Reference Currency for a Prime Rate Yield Curve would be US Dollars. The Reference Currencies drop-down list displays only Active currencies. For more information on Active and Inactive currencies, see the Currency Documentation.

- **Date Based Term Points**: This toggle switch is applicable only for Standard Structure Type. If you select Structure Type as Hybrid, the toggle switch is disabled. When you select the Date Based Term Points, and add a Term Point, the Historical Rates Tab allows you to define a Custom Date and Rate for each Term Point. By default, the Date is inserted based on the Term that you define. You can change the Date to a custom Date and define the Rate.
- Risk-Free: (Optional) This flag is for tagging the Interest Rate Curve as risk-free. That
 is Edit Table in new and Edit Modes. It is available for Non-Hybrid Curves and Hybrid
 Curves.
- **Structure Type**: This attribute is required for each Yield Curve. Structure Type supports Standard, Hybrid Yield Curve, and Managed Rates Definitions. Hybrid Yield Curves are re-expressions of one or more pre-existing Standard Yield Curves. For more information, see Hybrid Term Structure. Managed Rates are free form, user-defined formula, that is, equation based objects. For more information, see Managed Rates. Standard Interest Rate Curves are used to define the Yield Curve and to add, edit, or delete Historical Interest Rate Data. After you have saved the Yield Curve, you cannot change the selected Structure Type.
- The Interest Rate Curve Tabs are:
 - Terms & Attributes
 - Historical Rates
 - Parameters
 - Hybrid Term Structure
 - Managed Rates

For new Yield Curves, you must begin with the Terms & Attributes tab. After you have selected the term structure and attributes for a Yield Curve, you cannot edit them. After assigning the attributes, navigate to the Terms tab to define a term structure for your Yield Curve, for example, an overnight rate, a one-month rate, a three-month rate, and so on. Click Apply after defining the term structure and attributes to the Interest Rate Curve.

Note:

You must specify an Interest Rate Code and Name in the Interest Rate Curve Details Window before navigating to the Terms & Attributes Tab.

The first time you navigate to the Terms & Attributes Tab, an initial 1-month term point is provided, but even if this is the only term point you want for the curve, you must click **Apply** to finish term structure specification. In future revisions to the Curve's Definition, navigate directly to the **Historical Rates** Tab, but if you modify the term structure, you must always click **Apply** on the **Terms & Attributes** Tab before navigating to the **Historical Rates** Tab.

The **Historical Rates** Tab is used to input historical interest rate data. This Tab is used for maintaining the Interest Rates Database. To navigate to the Historical Rates Tab,

either click **Apply** on the **Terms & Attributes** Tab or select the **Historical Rates** Tab if you have already defined your term structure.

Note:

You must specify the following before navigating to the **Historical Rates** Tab:

- An Interest Rate Code, Name, and Reference Currency in the Interest Rate Code Details Window.
- A term structure in the **Terms & Attributes** Tab.

5.1.3.1.1 Terms & Attributes

The Terms & Attributes Tab displays the following fields:

 Adding New Term Points: Click Add to add a new row. (New term points by entering a Term value and selecting a Multiplier (such as 7 days, 2 months, 5 years, and so on). Rate Format, Compounding Basis, and Accrual Basis can be selected for the term point. Zero Coupon Yield, Annual, Actual/Actual are the pre-selected values in UI which you can modify.

One Yield Curve can have two combinations of attributes. For example, first 3 term points have Zero Coupon Yield, Annual, Actual/Actual attributes and remaining term points are Yield to Maturity, Annual and 30/360.

 Tern	ns & Attributes	Historical Rates		Hybrid Term Structure	
				۲	8≣ ▼ ⊗
Term	Multiplier	Rate Format	Compounding Basis	Accrual Basis	Actions
1	Months	Zero Coupon Yield	Annual	Actual/Actual	
2	Months	Zero Coupon Yield	Annual	Actual/Actual	⊕
3	Months	Zero Coupon Yield	Annual	Actual/Actual	€
6	Months	Zero Coupon Yield	Annual	Actual/Actual	€
1	Years	Zero Coupon Yield	Annual	Actual/Actual	€
2	Years	Zero Coupon Yield	Annual	Actual/Actual	€

Figure 5-6 Terms and Attributes Tab

Click "+" at the term point where you want to modify attributes. Rate Format, Compounding Basis, and Accrual Basis fields are enabled for modification.

- **Rate Format**: You should select either the Zero Coupon Yield or Yield to Maturity Rate Format. Rates entered in the Historical Rates Tab are always entered in the nominal form, such as 5.125% or 6.875%, not as discount factors.
- Compounding Basis: Select a Compounding Basis for the term point:
 - Daily
 - Monthly
 - Quarterly
 - Semiannual



- Annual
- Simple
- Continuous
- At Maturity
- Accrual Basis: Select an Accrual Basis for the Yield Curve.
 - 30/360
 - Actual/360
 - Actual/Actual
 - 30/365
 - 30/Actual
 - Actual/365
 - Business/252
- Deleting Existing Term Points: To delete an existing term, select the term point (or terms), and click Delete.

You can also click **Add Multiple Rows** to select the number of multiple rows that you want to add.

You can construct the Yield Curve's Term Structure. You can specify as many Yield Curve Terms from the 1 day to 100 years range. However, the UI allows only two combinations of Rate Format, Compounding Basis, and Accrual Basis per one Interest Rate Curve Definition.

The Interest Rate Curve Definition Module automatically selects the combination of Rate Format, Compounding Basis, and Accrual Basis when a new Term Point is greater than the already defined Term Points. For example, if you define two Term Points with 15 Days, one Month Multipliers, and another Term Point with 2 Years Multiplier. When you define a new Term Point with 45 Days Multiplier, the Interest Rate Curve Definition Module automatically selects the combination of Rate Format, Compounding Basis, and Accrual Basis that is selected for the first two Term Points. Similarly, if you define a Term Point, which is greater than the 2 Years Multiplier, then the module selects the combination of Rate Format, Compounding Basis, and Accrual Basis that is selected for the 2 Years Term Point.

5.1.3.1.2 Parameters Tab

Fixed income instruments are used for forecasting and simulating the Cash Flows. The Cash Flow Engine needs interest rate models to simulate the evolution of interest rates. The Cash Flow Engine uses these models as part of the stochastic engine. You can enter the parameters for these models in the following ways:

- System-generated calculations through Parameter Estimation
- Direct input into the UI
- Excel Import
- Data Loader

The following interest rate models are available:

- Extended Vasicek
- Ho and Lee
- Merton



Vasicek

Parameter Estimation

This section explains the procedure to calculate the estimated parameters.

Conditions for Parameter Estimation

If the following conditions are met, you can calculate parameters for any Term Structure Model for a given Effective Date, based on your relative look back term and a sufficient number of observations (available historical rates) for the IRC. If you rerun with a different look-back term, it will overwrite the existing parameters for the selected Term Structure Model on that IRC's Effective Date.

- Term point: Underlying historical rates must be available for a 30-Day or 1-Month term point.
- Minimum Number of historical rates: A total of at least 10 historical rates (observations) are required, on appropriate look-back dates.
- Lookback Dates: Historical rates must be available on dates looking back from the Parameter's Effective Date (the End Date), in 30-day intervals moving backward from End Date to Start Date, for a minimum of 10 intervals.
 For example: If the first rate's Effective Date is 1 Jan. 2013, then the second rate's date must be 2 Dec. 2012 (1 Jan. 2013, 30 days = 2 Dec. 2012), and so on. If a rate is not found for the required date, the engine looks for a rate within the neighborhood of 5 days up or down (therefore a total range of 10 days), searching iteratively starting with Date -1, then Date +1, through Date +5, then Date -5. The next rate lookup would be 60 days before the End Date, and so on.

The minimum relative term for all lookbacks must be at least 300 Days (that is, to accommodate a minimum of ten 30-day intervals). Using the above logic, if a rate is not found for the lookup date (or date within the neighboring range), an error will be logged in FSI_PROCESS_ERRORS with ID_Number to identify the Interest Rate Code, and the parameter estimation Engine will exit.

To define the Parameter Estimation, follow these steps:

1. Navigate to Parameters tab of Interest Rate Curve.

Figure 5-7 Parameters Tab on Interest Rate Curve window

	Terms & Attributes Historical Rates		Parameters Hybri		rid Term Structure	Managed Rates		
								⊕ ≣ • ⊗
	Effective Date Range	Last Month	-		Term Structure Model		-	
	From Date	2024-02-11	Ē		To Date	2024-03-11	Ē	
_								
	Effective Date	Term Structure Model	Mean Reversion	n Speed	Long Run Rate	Volatility	Rate Data Source	
No d	lata to display.							
				Apply				

- 2. Enter the Effective Date Range filter.
- After clicking Add, default parameters for the Extended Vasicek Model are displayed for one Effective Date (the System Date on which the Interest Rate Code was created). You can edit these parameters or add new parameters using Add.
- 4. Enter the Effective Date. Note that the Effective Date cannot be greater than the Current System Date.
- Select the Model from the Term Structure Model drop-down list. Effective Date and Term Structure Model combination must be unique within this IRC.



- 6. The following term structure models of interest rates:
 - Extended Vasicek
 - Ho and Lee
 - Merton
 - Vasicek
- 7. The following parameters needed by the models:

Table 5-8List of supported parameters for Models Term structure models inInterest Rate

Model	Parameter 1	Parameter 2 Parameter 3
Extended Vasicek	Volatility	Mean Reversion Speed
Ho and Lee	Volatility	
Merton	Volatility	
Vasicek	Volatility	Mean Reversion Speed Long Run Rate

 Enter values for Long Run Rate and Volatility in percentages. For example, a Long Run Rate of 5% is displayed as 5.000. To maintain the integrity of data, Rate Management restricts the accepted input values. The valid range and the default setting for each parameter.

Table 5-9 Valid Range and Default Values of Interest Rate Parameters

Parameter	Valid Range	Default Value	
Volatility	0% to 500%	0.01	
Mean reversion speed	0.00 to 500	0.0	
Long run rate	0.00% to 500%	0.0	

9. Click Apply.

5.1.3.1.3 Historical Rates

Use the Historical Rates Tab to define, modify, or view Interest Rate Data. Enter data in simple percentages (such as 5.125, 4.875, and so on).

The **Rate Data Source** Column shows from where the rates are taken from, they are either entered through the User Interface, loaded through the Data Loader, or generated using the Generate Rates of Hybrid IRC.

You can perform the following tasks:

- Add Historical Rates
- Excel Import or Export
- Deletion of Historical Rates

5.1.3.1.3.1 Add Historical Rates

By default, the **Historical Rates** Tab displays Interest Rate Data for the past month (for example, for the 30 days leading up to the current date). Click the **Effective Date Range** dropdown list to expand your view to the last 3 months, 6 months, one year, 3 years, 6 years, or all rate data.



5.1.3.1.3.2 Deletion of Historical Rates

To delete Historical Rates entered, select one or more rows and then click Delete.

5.1.3.1.3.3 Excel Import or Export

To aid in data entry, use the Excel Import or Export functionality to add or edit rate data to Historical Rates. This is an optional step.

Excel Export:

To export the data, perform the following steps:

 Click Export to export data for the chosen selected effective date range. Within the same block, select Export to Excel, which launches the Excel application and displays the Data Window including headers.

Excel Import:

The excel file exported above can be used as a template to import the Historical Rates.

Note:

Ensure that the date format is yyyy-MM-dd in the excel file. For example, 2022-06-13.

- 1. On the Interest Rates toolbar, click the **Import** icon. Select the file containing the Historical Rates.
- 2. Data from the file is displayed on the UI. If appending data that pre-existed for the same effective date, the import will overwrite existing data.
- 3. Add or edit data if required.
- 4. Click Apply to save.

5.1.3.1.4 Hybrid Interest Rate Curves

Hybrid Term Structures allows you to specify the following types of Hybrid Yield Curves:

- Merge
- Spread
- Moving Average
- Custom Weighted Average

Hybrid Yield Curves are built up from either one or more Standard Yield Curves. When you add, modify, or delete any historical rate data from a Standard Yield Curve, the data associated with any related Hybrid Yield Curve must be updated. After defining, the Hybrid Yield Curves can be used like any other Interest Rate Curve in the system. You can reference these curves within the Cloud Service Business Rules that allow the selection of an Interest Rate Code.

Hybrid Curve Type Spread: A Spread Hybrid Yield Curve is defined as the difference between two standard yield curves. The Spread type of hybrid yield curve is useful in establishing liquidity risk or basis risk yield curves.

• **Merge**: Merge hybrid yield curves represent a blending of two or more underlying yield curves. In constructing a Merge type of Hybrid Yield Curve, specify the percentage weighting applied to each of the underlying Standard Hybrid Yield Curves.



- Spread: A Spread hybrid yield curve is defined as the difference between two standard yield curves. The Spread type of Hybrid Yield Curve is useful in establishing liquidity risk or basis Risk Yield Curves.
- Moving Average: Moving average Hybrid Yield Curves represent moving average data of a single underlying Standard Yield Curve. These curves are used in Funds Transfer Pricing.
- **Custom Weighted Average**: Custom Weighted Average Rate is the sum of weighted rates as per the defined Custom Weights for the Historical Rates.

5.1.3.1.4.1 Define Hybrid Curve

Defining a Hybrid Curve supports the following different definitions based on the Hybrid Curve Type:

- Hybrid Curve Type as Merge
- Hybrid Curve Type as Spread
- Hybrid Curve Type as Moving Average
- Hybrid Curve Type as Custom Weighted Average

5.1.3.1.4.1.1 Defining a Hybrid Curve with Hybrid Curve Type as Merge To define a Hybrid Curve, perform the following steps:

- 1. Select the **Structure Type** as **Hybrid**, and then select the **Hybrid Curve Type** as **Merge**.
- 2. Select the **Interest Rate Curves** for the hybrid type and click **Apply**. You must select at least two Interest Rate Curve Definitions.

The screen displays the Hybrid Term Structure Weights for the selected Interest Rate Curves and the Merge type Hybrid Curve.

- 3. By default, all the Term Points are selected and displayed. You can uncheck one or more Term Points.
- You can click on the icon next to the Selected Term Structure to see the Term Points for the Interest Rate Curve. A box displays the Term and Multiplier for the select Interest Rate Curve.
- 5. Enter the Weights for the selected Terms.
- 6. Click **Apply** to save the Weights in the grid.

5.1.3.1.4.1.2 Defining a Hybrid Curve with Hybrid Curve Type as Spread

To define a Hybrid Curve, perform the following steps:

- 1. Select the Structure Type as Hybrid, and then select the Hybrid Curve Type as Spread.
- 2. Select the **Interest Rate Curves** for the hybrid type and click **Apply**. Only two Interest Rate Curves are allowed for selection.
- 3. Click the **Swap** icon to re-order the Interest Rate Curves.

The screen displays the Hybrid Term Structure Weights for the selected Interest Rate Curves and the Merge type Hybrid Curve.

- 4. By default, all the Term Points are selected and displayed. You can uncheck one or more Term Points.
- 5. Click Apply to save the selected Terms.

5.1.3.1.4.1.3 Defining a Hybrid Curve with Hybrid Curve Type as Moving Average

To define a hybrid curve, perform the following steps:



- 1. Select the **Structure Type** as **Hybrid**, and then select the **Hybrid Curve Type** as **Moving Average**.
- 2. Select the **Interest Rate Curves** for the hybrid type and click **Apply**. Only one Interest Rate Curve Definition is allowed for selection.

The screen displays the Hybrid Term Structure Weights for the selected Interest Rate Curves and the Merge type Hybrid Curve.

- **3.** By default, all the Term Points are selected and displayed. You can uncheck one or more Term Points.
- 4. Enter the Terms and Multipliers for each of the selected Terms.

OR Optionally, you can select the **Moving Average Term** toggle switch to define the Terms and Multipliers for the selected terms at once.

- 5. Click Apply to save the Terms in the grid.
- 5.1.3.1.4.1.4 Defining a Hybrid Curve with Hybrid Curve Type as Custom Weighted Average

To define a Hybrid Curve, perform the following steps:

- 1. Select the Structure Type as Hybrid, and then select the Hybrid Curve Type as Custom Weighted Average.
- 2. Select the **Interest Rate Curves** for the Hybrid Type and click **Apply**. Only one Interest Rate Curve Definition is allowed for selection.

The screen displays the Hybrid Term Structure Weights for the selected Interest Rate Curves and the Merge type Hybrid Curve.

- **3.** By default, all the Term Points are selected and displayed. You can uncheck one or more Term Points.
- 4. Enter the Terms and Multipliers for each of the selected Terms.

OR Optionally, you can select the **Moving Average Term** toggle switch to define the Terms and Multipliers for the selected terms at once.

- 5. Enter the Weights for the each term and respective Historical Effective Dates. By default, all the Weights are zero. You can change the values as per your requirement.
- 6. Click **Apply** to save the Terms in the grid.

5.1.3.1.4.2 Generate Hybrid Rates

After a Hybrid Curve is defined, generate the Historical Rates as far back as the Rate Source Curves allow. The Generate Frequency determines the frequency of the historical rates populated with the Generate function. If you select the Generate Frequency as monthly, it generates month-end values only. If you select daily, it generates the maximum number of Historical Values. By default, the Interpolation is selected as Linear and you cannot change it.

To generate the rates, perform the following steps:

- Select the Generate Frequency (Daily, Weekly, Bi-Weekly, or Monthly) and enter the Specific Date Range (From Date and To Date). For Custom Weighted Average Hybrid Curve Type, you need to select only the From Date.
- 2. Click **Generate**. The rates will be populated and you will be directed to the Historical Rates Tab to view the results.

Generating Hybrid Rates using Scheduler

You can also generate the Hybrid rates using the Scheduler Service.



To generate the Hybrid rates:

- 1. From the LHS menu, navigate to Operations and Processes, select Scheduler, and then select Create Batch. For more details, Define Batch.
- 2. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Ceate Task**. For more details, see Define Tasks.
 - a. Task Type: REST
 - b. Component: IRC Hybrid Scheduler
- **3.** Select the seeded batch and click **Edit Parameters**. In the Dynamic Parameters pop-up window, change the date to the relevant As-of-Date, and then save the batch.
- 4. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Execute Batch**.
- 5. From the LHS menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Monitor Batch**. For more information, see Monitor Batch.
- 6. Select the **Batch** and then select the **MISDATE** and the **Batch name**. There may be multiple executions of the Hybrid rates batch. Select the latest execution and click **Start Monitor**.

The UI displays the Status of the batch.

5.1.3.1.5 Managed Rates

Managed rates are IRC objects that are based on a logical and/or mathematical formula instead of being based on a yield curve. This is useful if you do not have a straight forward application function that generates a rate based on a formula. Managed Rates are formuladriven IRC (interest rate curve or yield curve) objects. The Managed Rates UI provides the following functionalities:

- Allows to create a managed rates formula with the help of equation builder.
- You can create a managed rates formula by using existing IRC, Currency, Economic Indicator objects and combining it with various mathematical operators.
- Execute managed rates using Scheduler Service

Managed Rate Formulas

Managed Rates are free form, user-defined formula, that is, equation based objects. You can use a variety of mathematical, logical, or reference functions to define a Managed Rate. Regardless of the complexity of the function, it always return only one numerical value every time when it is evaluated.

For example, there are three basic inputs for Market Rates formulas:

Numerical and mathematical values, including embedded functions (for example, "SUM" or "AVERAGE").

Existing Rate Management objects such as interest rate curves, economic indicators, and foreign currencies

Reference in time specification, that is, a relative or absolute reference in time either in the past, present, or future.



Note:

Formulas are statements. These can be mathematical, logical, or reference one or more Application objects, but it returns a *single* numerical value.

For example:

Formula input: 1+1

Returns: 2

It is not mandatory to include the "=" symbol in the expression as this is already implied.

There is no nominal value of the rate, that is, it cannot be an accrual, day count, compounding, or other rate identities; it is simply a number.

Basic syntax is required if other service objects are reference, then you must specify three distinct components:

- 1. Object type code or name
- 2. Object ID
- 3. Tenor
- 4. Place in time in the forecast

[Object type code].[Object ID].[Tenor if IRC, 0 if anything else].[Place in time]

For example, suppose you want a formula that refers to an interest rate curve's 1 month tenor on a current basis, then its syntax would look something like this:

Figure 5-8 Example of Managed Rate

Terms & Attributes	Historical Rates	Parameters	Hybrid Term Structure	Managed Rates
Q. Search The search Interest Rates Curve The Too.T-USD		IRC(IRC_202,1M,0)		
▼ 🔁 202-IRC_202-USD				
E 1M				

Here,

[IRC_202] is the IRC code (Object ID)

[1M] is the Term.

[0] is time. This calculates Past, present or future dates/rates with ease for any term/ tenor and forecast method definition. The default value is 0. [0] means the now. [-1] refers to back one period. [\$] refers to constrained time period.



Note:

If the time value falls outside of provided numbers, the Application will refer to the closest matching value. If no value can be retrieved or if the value is null, then the Managed Rate formula will not be evaluated.

Managed Rate Processes

When you validate Managed Rates, it is processed under two conditions:

1. Managed Rates for Historical Values

You can use the entered managed rate to derive one or more historical values as specific points in time at or before the current As-of Date.

Function is executed at the Rate Management level for Managed Rate functions. Specify one or more historical dates that you want to processed and then execute a batch to derive the associated values. All historical values would be stored in a managed rate historical table.

If a Managed Rate formula has time references that are constrained, the formula will default to the last available value provided. If no value is provided (e.g. value cannot be retrieved or is null), then no rate will be provided for that historical date.

2. Managed Rates for Forecasted Values

For forecasted values in an ALM process as established in Forecast Rates. Managed Rates will be forecasted using the forecasted base objects like IRC, Currency and Economic Indicator.

For more information, see Interest Rate Forecast Methods.

To define Managed Rate, follow these steps:

- 1. Select Structure Type as Managed Rates.
- 2. Navigate to Managed Rates tab.

Note:

This tab will be active only when Structure Type is selected as Managed Rates.

- Select the Function type as Interest Rate Curve, Currency, or Economic Indicator to define a formula.
- 4. Double-click the Function code to move it to Formula section.
- 5. Update the formula. Use arithmetical operator from Operator to define formula if required.



Figure 5-9 Formula section

Terms & Attributes Histo	rical Rates	Parameters	Hybrid Term Structure	Managed Rates
Q Search > Interest Rates Curve Currency Economic Indicators > Operator 	IRC(RT-IRC-101,11M	(,0)+IRC(RT-IRC-101,1Y,0)		

Interest Rate Curve

This function evaluates rate of selected term point of Interest Rate Curve, in the past, present or future

IRC(Name, Term_Point, Time_Reference)

- Name: Must be an existing IRC
- Term Point: Must be an existing term point of named IRC
- **Time_Reference**: Time_Reference indicates the rate to be forward or backward looking. This should be zero or positive/negative whole number. If left null, replace with zero. 0 indicates current period, positive value indicate forward time and negative value indicates prior period. It can also be relative (moving) or absolute (fixed). Use '\$' symbol for absolute Term Reference.

Currency

This function evaluates exchange rate of selected currency pair in the past, present or future

CCY(From_Currency, To_Currency, Time_Reference)

- From_Currency: Three letter code of active currency
- **To_Currency**: Three letter code of reporting currency
- **Time_Reference**: Time_Reference indicates the rate to be forward or backward looking. This should be zero or positive/negative whole number. If left null, replace with zero. 0 indicates current period, positive value indicate forward time and negative value indicates prior period. It can also be relative (moving) or absolute (fixed). Use '\$' symbol for absolute Term Reference.

Economic Indicator

This function evaluates value of selected Economic Indicator in the past, present or future

ECOIND(Name,Time_Reference)

- Name: Must be an existing Economic Indicator
- **Time_Reference**: Time_Reference indicates the rate to be forward or backward looking. This should be zero or positive/negative whole number. If left null, replace with zero. 0 indicates current period, positive value indicate forward time and negative value indicates prior period. It can also be relative (moving) or absolute (fixed). Use '\$' symbol for absolute Term Reference.

Aggregate

This includes the following functions:

ORACLE

Menu	Description
Average	Calculates the average (mean) value of an expression in a result set.
	AVG(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Max	Calculates the maximum value (highest numeric value) of an expression in a result set.
	MAX(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Min	Calculates the minimum value (lowest numeric value) of an expression in a result set. MIN(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Median	Calculates the median (middle) value of an expression in a result set.
	MEDIAN(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
StdDev	Returns the standard deviation for a set of values.
	STDDEV(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Sum	Calculates the sum obtained by adding up all values satisfying the numeric expression argument.
	SUM(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Geometric Mean	Calculates the the geometric mean of an array or range of positive numeric data. GEOMEAN(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.

Note:

At least two values/expression are required to calculate above aggregate functions.

Math

Menu

Description



A ha	Coloulates the checkute value of a sumarical
Abs	Calculates the absolute value of a numerical expression.
	ABS(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Log	Calculates the natural logarithm of an expression.
	LOG(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Log10	Calculates the base 10 logarithm of an expression.
	LOG10(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.
Mod	Divides the first numerical expression by the second numerical expression and returns the remainder portion of the quotient.
	MOD(expr, divisor)
	<i>expr</i> is any expression that evaluates to a numerical value.
	<i>divisor</i> is any expression or number by which you want to divide
Power	Takes the first numerical expression and raises it to the power specified in the second numerical expression.
	POWER(expr, power)
	<i>expr</i> is any expression that evaluates to a numerical value.
	<i>power</i> is the exponent, to which the base expression or number is raised
Round	Rounds a numerical expression to n digits of precision.
	ROUND(expr, num_digits)
	<i>expr</i> is any expression that evaluates to a numerical value.
	<i>num_digits</i> is the number of digits to which you want to round. Negative rounds to the left of the decimal point; zero or omitted, to the nearest integer.
Round Down	Rounds down a number to either a decimal place or a whole number.
	ROUNDDOWN(expr, num_digits)
	<i>expr</i> is any expression that evaluates to a numerical value.
	<i>num_digits</i> is the number of digits to which you want to round. Negative rounds to the left of the decimal point; zero or omitted, to the nearest integer.



Round Up	Rounds up a number to either a decimal place or a whole number.
	ROUNDUP(expr, num_digits)
	<i>expr</i> is any expression that evaluates to a numerical value.
	<i>integer</i> is any positive integer that represents the number of digits of precision.
Sqrt	Calculates the square root of the numerical expression argument.
	SQRT(expr)
	<i>expr</i> is any expression that evaluates to a nonnegative numerical value.
Product	Multiplies all numerical expressions given as arguments and returns the product.
	PRODUCT(expr1, expr2)
	<i>expr</i> is any expression that evaluates to a numerical value.
Quotient	Returns one numerical expression divided by numerical expression, without the remainder.
	QUOTIENT(expr1, expr2)
	<i>expr</i> is any expression that evaluates to a numerical value.
	Example: QUOTIENT(5,2). This will return 2, unlike division which returns 2.5
Exponent	Calculates e raised to the power of the numerical expression argument.
	EXP(expr)
	<i>expr</i> is any expression that evaluates to a numerical value.

Expression

Menu	Description
Case(If)	This form of the Case statement evaluates each WHEN condition and if satisfied, assigns the value in the corresponding THEN expression. If none of the WHEN conditions are satisfied, it assigns the default value specified in the ELSE expression. If no ELSE expression is specified, the system will automatically add an ELSE NULL.
	CASE WHEN request_condition1 THEN expr1 ELSE expr2 END
	exprs is any valid expression.

- 6. Click Validate. A successful formula validation message is displayed.
- 7. After defining and verifying the Managed Rates, execute the IRC using scheduler service.

Executing Managed Rates using Scheduler

To execute the batch, navigate to Operations and Processes and select Scheduler. Select Schedule Batch and search for **Historical Managed Rates** and execute.

OR

You can also define new batch to execute the Managed Rates by the following these steps:

- 1. Navigate to Operations and Processes, select Scheduler, and then select Define Batch.
- 2. Create a new Batch with a new Task with Component as IRC Managed Rates.
- From the LHS menu, navigate to Operations and Processes, select Scheduler, and then select Schedule Batch to execute the batch. Select the batch and click Execute. For more details about Scheduler processes, see the Scheduler Services.
- 4. From the LHS menu, navigate to Operations and Processes, select Scheduler, and then select Monitor Batch. There may be multiple executions of the batch. Select the latest execution and click Start Monitor. The UI displays the status of the batch.

5.1.3.2 IRC Data Migration

On-prem to SaaS Migration

Data Export from On-prem

Users have to connect to the database and export the data in the prescribed CSV format. Name of the Data File must follow the format as given below:

- A prefix as INPUT_YYYMMDD where the date format is related to the As of Date (i.e., 02-October-2023 becomes 20231002).
- A suffix as _FILENAME.CSV.
- An example of Data File Name could be: INPUT_20231002_IRC_<DATAFILENAME>.csv. The order of the columns in the input file must be as follows:
 - INTEREST_RATE_NAME
 - EFFECTIVE_DATE (Date format: MM-DD-YYYY)
 - INTEREST_RATE_TERM
 - INTEREST_RATE_TERM_MULT
 - INTEREST_RATE
 - RATE_DATA_SOURCE_CODE

Data Import to SaaS

For more information on importing the data, see Interest Rates Loader.

SaaS to SaaS Migration

Data Export from SaaS

Users have to export data using the Data Maintenance Interface and select the VW_FSI_IRC_RATE_HIST view. For more information about how to export data using the Data Maintenance Interface, see Data Maintenance Interface.

Data Import to SaaS

For importing the data, see Interest Rates Loader.

5.1.4 Economic Indicators

An Economic Indicator is any economic statistic such as the Consumer Price Index (CPI), growth rate of the Gross Domestic Product (GDP), unemployment rate, Purchasing Managers



Index, indices of consumer confidence, and so on. Such macroeconomic statistics tell us how well the economy has behaved in the past. Some economic indicators are referred to as lagging indicators while others are classified as leading indicators. Leading indicators can provide insights into the future direction of the economy.

Economic Indicators Module allows you to define and store such historical indicators. It provides baseline from which forecasts of future values can be generated that can affect cash flow calculation for Inflation Indexed Instruments, new business or other modeling assumptions.

To view the Economic Indicators, navigate to Maintenance and then select Economic Indicators, an empty window is displayed. After you have defined one or more Economic Indicators, the Economic Indicators Summary Page shows all the Economic Indicators that you have previously defined.

Economic Indicator Rule Summary

This page is the gateway to all Economic Indicator Rules and related functionality. You can navigate to other pages relating to Economic Indicator Rules from this point.

Figure 5-10 Economic Indicator Summary

conomic Indic	ator							C. 🕸
۹								
Field Search								
□ Name ≎	Country \$	Frequency 0	Value Type 🗘	Created By \$	Created Date 🗘	Last Modified By 🗘	Last Modified Date 🗘	Action

Search Economic Indicator Rule

Prerequisites: Predefined Economic Indicator Rule

To search for an Economic Indicator Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Economic Indicator Rules that meet the search criteria.

Or

The other method to search an Economic Indicator Rule is using the **Field Search** option. The Field Search is an inline wildcard UI search that allows you to enter value partially or fully and the rows that match the entered string in any of its column is fetched in the Summary table. Enter the **Code, Name, Description,** and **Country** of the Economic Indicator Rule and click **Search**.

The Economic Indicator Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Economic Indicator Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Code: The Economic Indicator Rule's code.
- Country: The Country of for which Economic Indicator has been defined.
- **Frequency:** The Frequency at which value of Economic Indicator is expected to be updated.



- **Hierarchy:** Hierarchy that is used to define Economic Indicator Rule.
- Value Type: The Value Type of an Economic Indicator.
- Created By: The Name of the user who created the Economic Indicator
- Created Date: The Date and Time at which the Economic Indicator was created
- Last Modified By: The user who last modified the Economic Indicator Rule.
- Last Modified Date: The Date and Time when the Economic Indicator Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Economic Indicator Rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Economic Indicator Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse the Economic Indicator Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Economic Indicator Rules that you no longer require. Note that only Economic Indicator Rule owners and those with Read/Write privileges can delete Economic Indicator Rules. A Economic Indicator Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular Economic Indicator Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Economic Indicator Rules that have dependencies. A report of all rules that utilize the selected Economic Indicator Rule is generated.

Also See:

• Add Economic Indicator Rule

5.1.4.1 Add an Economic Indicator

To add an Economic Indicator, follow these steps:

- 1. Navigate to the Economic Indicator Summary Page.
- Click Add. The Economic Indicator Page is displayed.



12 Code Description Weekly • Frequency Nam • • Country Argentina Numeric Value Type Economic Indicators - Historical Data Last Month • From Date 09/09/2015 iiii To Date 10/09/2015 t Effective Date Range + @ ≔ ± Start Date End Date Valu

Figure 5-11 Economic Indicator Details Page

3. Enter the following information in the **Economic Indicator Details** section as tabulated.

Fields	Description
Code	Enter the Code of Economic Indicator. You can click Generate Code Option in Code field to generate the code automatically.
Name	The name to your Economic Indicator is how you will subsequently refer to your rule within other the PBSM Services. You cannot rename existing Economic Indicators during Edit.
Description	Enter the Description of Economic Indicator. This field allows maximum 300 characters. Do not enter special characters \sim , \cdot , $\&$, +, $@$.
Country	Select a country to which your Economic Indicator applies from the Country drop-down list. The value set of Countries is drawn from the seeded Country dimension. PBSM is seeded with over 70 country values, and you can add user-defined countries.
Frequency	The frequency of your Economic Indicator must match the frequency which with the indicator's data is made public. Unemployment statistics, for example, are generally released on a monthly frequency. Select a frequency from the Frequency drop-down list. Available frequencies are Weekly, Monthly, Quarterly, Semi-Annually, and Annually.
Value Type	Select a Value Type from the Value Type drop- down list. Available Value Types are Numeric, Percentage, and Amount.
	Numeric 0-999999
	Percentage -100 to +100
	Amount 0-999999

 Table 5-10
 Economic Indicator Window – Fields and Descriptions

4. To build out your Historical Data, enter data within the Economic Indicators – Historical Data Section. The Economic Indicators – Historical Data Section displays a single blank row followed by the most recent period's data (if data has previously been stored in the database).



 Enter the following information in the Economic Indicators – Historical Data Section as tabulated:

Fields	Description
Start Date and End Date	Select the Calendar icon immediately adjacent to the Start Date to choose a starting date for your Economic Indicator data point. The application will automatically populate the End Date based on the Economic Indicator's frequency. For example, if your Economic Indicator is an unemployment statistic that has a monthly frequency, select an start date that is the first day of the month that the unemployment rate describes. In this example, the application will automatically populate the End Date with the last day of the month you have selected.
Value	Enter the value for your Economic Indicator (such as the unemployment rate).
Adding a Data Points	Click Add to add a blank row into which you can enter additional Economic Indicator Data.
Adding Multiple Data Points	Click Add to add multiple blank rows into which you can enter additional Economic Indicator Data.
Deleting Data Points	Select one or more check boxes on the left-hand side of any row to enable the Delete icon. After clicking Delete, a confirmation message is displayed to delete the selected rows.
Download Excel	Excel export functionality is used to download the Economic Indicator information in xlsx format. Click Download Excel Option.
	After downloading, you can modify the value and paste back in the displayed data grid.
	Note: The date format in the Excel File should be same as provided in Global Preferences. For more information, see the Global Preference Section.

Table 5-11 Economic Indicator window – Fields and Descriptions

5.1.5 Multi Dimensional Balance Sheet Structure

The Multi-Dimensional Balance Sheet Structure or MDBSS is a comprehensive, user-defined, multi-dimensional hierarchy. It replaces the single dimension hierarchy for processing and reporting and allows you to incorporate one or more organizational hierarchies into a single concept. This new framework is designed to be a complete system that persists throughout the Application. This flexible structure supports the following functionalities:

- Organize the balance sheet with nodes and leafs of one or more dimensions
- Distribute parent dimension attributes down to descendant nodes, including currency
- Slot existing data at any node, not just the leaf level
- Place rules at any level with automatic inheritance
- Assign Forecast Methods (including balances and pricing) at any level
- Report on processing results with dimensional identity for both existing and new business



The MDBSS allows you the maximum flexibility to create, organize, plan, and report with your preferred balance sheet according to the key and simple dimensions (and other attributes) inherent in your data.

Note:

For MDBSS Migration, Dimension migration is pre-req step for Hierarchy migration.

List of supported Dimensions and Hierarchies

Following are the supported dimensions and hierarchies that you can use in defining a Multi Dimensional Balance Sheet Structure:

- Adjustable type
- Amortization type
- Common Chart of Accounts*
- Credit Rating
- Currencies
- Customer Type
- General Ledger Account
- Geographic Location
- Legal Entity
- Market Segment Code
- Organization Unit
- Product
- Product Amenability Category

*Signifies a Key Processing Dimension which supports user-defined hierarchies.

Key Features:

Existing Data Slotting in the Multi Dimensional Balance Sheet Structure

The Multi Dimensional Balance Sheet Structure allows you to load your organization's existing data throughout its framework. Unlike standard single-dimension hierarchies, the MDBSS can support the loading and placement of data at any node. The hierarchical relationship of data between parent and child nodes is preserved depending on the organizational parameters you define. This means that at the reporting level, a parent node will include its own and all its child balances if "collapsed" to that level of detail. No data will ever occupy more than one node, though depending upon how your MDBSS is configured not all data will necessarily be loaded.

The placement of data in an MDBSS depends on several factors, including the number of unique dimension members and their spatial organization with each other. You can consider each MDBSS node as a unique criteria for data placement. Usually, the more unique dimension members in an MDBSS means fewer records per MDBSS node, and vice versa. You can determine what the appropriate level of detail required and organize the MDBSS accordingly. An important feature of the MDBSS is that the same data may slot differently in two different MDBSS, even if they use the same dimension members, depending on how the MDBSS dimension members are organized. This feature allows you to determine what is best given your processing and reporting objectives. As a general rule



it is usually best to construct the MDBSS so that most data slots at or near the terminal nodes (or lowest level) of the Structure.

When loading data, the Application takes the specified MDBSS and, starting at the lowest levels of the structure first, work its way up the Structure, placing existing data in every qualifying node. Existing data will never be placed at more than one node anywhere in the MDBSS. Once the data loading process reaches the highest node or nodes, the data loading process ends and existing data will be evaluated accordingly (depending on whether it is a static or dynamic forecast). The Application performs this data loading routine every time a process is executed so that any changes in the underlying data are always represented. All nodes do not need to have existing data slotted to them.

Organizational Rules for the Multi Dimensional Balance Sheet Structure

You can create and organize a Multi Dimensional Balance Sheet Structure according to your organizational objectives, created from one or more of your existing dimensions and hierarchies. There are rules and guidelines for creating and maintaining an MDBSS so that it preserves data integrity and processing efficiency.

Following are the main rules for the MDBSS:

- 1. The first dimension type placed is the "anchor dimension" and all sibling nodes on this first level must also be the same dimension type.
- 2. The parent-child relationship of the source hierarchy must also be preserved when placing these dimension members in the MDBSS.
- 3. On a single MDBSS branch each unique dimension type must be kept adjacent.

Rule Placement for the Multi Dimensional Balance Sheet Structure The Multi Dimensional Balance Sheet Structure allows you to place rules like

The Multi Dimensional Balance Sheet Structure allows you to place rules like Discount Methods or Prepayment & Early Redemption on any of its nodes. If a rule is placed on an MDBSS node that has child nodes then those child nodes will automatically inherit the parent node's rule. You can always modify or remove these inherited rules.

Currency Nodes in the MDBSS

Currency Nodes in the MDBSS are done with single dimension hierarchies. Rules are assigned on the MDBSS node and currency as a page filter of the rule. If your MDBSS also has a currency node, then that node and all of its children will retain this identity regardless of the page filter currency of the rule. For example, if an MDBSS node is a currency type JPY and the rule's page filter currency is INR, then the JPY node of the MDBSS will gray out and not be eligible for modification. The currency of the MDBSS node and the currency of the active page filter currency must be the same (or default currency).

Dynamic Forecasting for the Multi Dimensional Balance Sheet Structure

The Multi Dimensional Balance Sheet Structure allows you to define, price, and forecast dynamic new business at any level of detail in any currency under any contractual features you specify. The balance behaviors of child nodes will be taken into consideration at higher nodes for certain Forecast Method types so that accurate targets are always achieved. All Forecasting rules intended to be used in a Dynamic process must use the same MDBSS.

Reporting for the Multi Dimensional Balance Sheet Structure

The Multi Dimensional Balance Sheet Structure allows you to report both existing and new business with all associated reporting output available. New business results inherits the dimensionality given in the MDBSS at every level of detail, thus reducing the amount of dimensional ambiguity that existed in a single dimension hierarchy. Expanding or collapsing the Structure will automatically calculate the sums and averages of all reporting values.



Multi Dimensional Balance Sheet Structure Rule Summary

The Multi Dimensional Balance Sheet Structure is a way to visualize your organization's balance sheet and execute processing and reporting at any level of detail needed by using the dimensions and hierarchies already defined in the Application and your data. The MDBSS has more features and functions than previous single dimension hierarchies and is the only supported hierarchy object in Oracle ALMCS for Dynamic Forecasting. The MDBSS represents a single, end-to-end balance sheet solution that is used for all Application requirements including loading enterprise data, rule placement, forecasting, processing, and reporting.

The MDBSS works by taking its structure from one or more existing hierarchies whether they are nodes or leafs and organizing them together to represent your balance sheet at any level of detail. Both your existing data and your new business forecast data will inherit this implied dimensionality, thus reducing the dimensional ambiguity at the reporting level. In the MDBSS there is no longer a concept of hierarchical "Node" or "Leaf" as there is with a single dimension hierarchy, instead, all members of an MDBSS are considered nodes that can retain data, hold rules, and project forecast balances, all with full reporting structural integrity.

This page is the gateway to all Multi Dimensional Balance Sheet Structure Rules and related functionality. You can navigate to other pages relating to Multi Dimensional Balance Sheet Structure Rules from this point.

Figure 5-12	Multi Dimensional Balance Sheet Summary
-------------	---

Mul	Multi Dimensional Balance Sheet Summary								
Q	Q Folder: ALMSEG ®								
Field	Field Search								
	Name 0	Folder 🗘	Last Modified By \Rightarrow	Last Modified Date \Rightarrow	AccessType 🗘	Action			
	MDBSS All	ALMSEG	ALMQA	22/05/2023 13:01:46	Read/Write				
	MDBSS	ALMSEG	ALMQA	18/05/2023 09:00:04	Read/Write				

Search Multi Dimensional Balance Sheet Structure Rule

Prerequisites: Predefined Multi Dimensional Balance Sheet Structure Rule

To search for a Multi Dimensional Balance Sheet Structure Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Multi Dimensional Balance Sheet Structure Rules that meet the search criteria.

Or

An alternative method to search a Multi Dimensional Balance Sheet Structure Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Multi Dimensional Balance Sheet Structure Rule Summary. You can enter the **Name, Description,**, and **Folder** of the Multi Dimensional Balance Sheet Structure Rule and click **Search**.

The Multi Dimensional Balance Sheet Structure Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Multi Dimensional Balance Sheet Structure Rule.



- Name: The Multi Dimensional Balance Sheet Structure Rule's short name.
- **Folder:** The Folder name where the Multi Dimensional Balance Sheet Structure Rule is saved.
- Last Modified By: The user who last modified the Multi Dimensional Balance Sheet Structure Rule.
- Last Modified Date: The Date and Time when the Multi Dimensional Balance Sheet Structure Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Multi Dimensional Balance Sheet Structure Rule.
 - Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Multi Dimensional Balance Sheet Structure Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Multi Dimensional Balance Sheet Structure Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Multi Dimensional Balance Sheet Structure Rules that you no longer require. Note that only Multi Dimensional Balance Sheet Structure Rule owners and those with Read/Write privileges can delete Multi Dimensional Balance Sheet Structure Rules. A Multi Dimensional Balance Sheet Structure Rule that has a dependency cannot be deleted.
 - Dependency Check: You can perform a dependency check to know where a particular Multi Dimensional Balance Sheet Structure Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Multi Dimensional Balance Sheet Structure Rules that have dependencies. . A report of all rules that utilize the selected Multi Dimensional Balance Sheet Structure Rule is generated.

Note:

This is functionality will intended for a future release.

Also See:

- Create Multi Dimensional Balance Sheet
- Examples of Multi Dimensional Balance Sheet Structure
- Viewing Autobalancing Assignments

5.1.5.1 Create Multi Dimensional Balance Sheet Summary

Before creating a new Multi Dimensional Balance Sheet Structure, you need to first consider your organization's goals. This will help you realize the full potential of the MDBSS system and achieve your objectives. You can create more than one MDBSS, with each designed to achieve a specific objective.



Note:

Different MDBSS structures will slot existing data differently, even if they all use the same dimensions. While an MDBSS can place your organization's data at any node, this does not mean all data will necessarily be placed successfully depending upon the MDBSS organization. You should always carefully evaluate what organization data will and will not be included in a particular MDBSS. Ongoing maintenance of your MDBSS is highly recommended.

The MDBSS has organizational rules in place that allow you to maximize its full potential and prevent the possibility of duplicate data being loaded into the Structure.

To create the Multi Dimensional Balance Sheet, do the following:

- 1. Navigate to the Multi Dimensional Balance Sheet summary page.
- 2. Click Add icon. The Multi Dimensional Balance Sheet page is displayed.

Figure 5-13 MDBSS Rule

	Multi Dimer	nsional Balan	ce Sheet			Save	Cancel	?
Name Test Dimension Product	Description Folder ALMSEG		Folder ALMSEG Hierarchy Hier_Product	•	Access Type	Read/Write		
Dimension Name Image: Total Rollup [10999] Image: Total Rollup [10999] Image: Total Assets [100] Image: Total Liabilities [200] Image: Equity [300] Image: Total Off-Balance Sheet [400]	1	Source (1) 👻	Test No Data to Start adding node by dra			Target (0) ♥ C	hob †	

3. Enter the following details:

Table 5-12 Create MDBSS Rule

Fields	Description
Name	Enter the name of the Multi Dimensional Balance Sheet Rule.
Description	Enter the description of the Multi Dimensional Balance Sheet Rule. This is an optional field.
Folder	Select the Folder where the Multi Dimensional Balance Sheet Rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.
Dimension	Select the Dimension of the Multi Dimensional Balance Sheet Rule.
Folder	Select the Hierarchy Folder of the Multi Dimensional Balance Sheet Rule.



Fields	Description
Hierarchy	Select the Hierarchy of the Multi Dimensional Balance Sheet Rule.

Table 5-12 (Cont.) Create MDBSS Rule

Note:

Based on the selected Dimension from Dimension drop-down list, the Dimension Source selection options will vary. For example,

• If Dimension is selected as "Product", then Product Folder and Product Hierarchy fields will be available.

Figure 5-14 MDBSS Rule

ame est	Description		Folder ALMSEG	•	Access Type	Read/Write	
imension roduct	Folder ALMSEG	•	Herarchy Product	•			
Product All Products [1] 2 Asset Products [2]		Source (1) 💌	Test No Data to Display Start adding node by dragging from left side				Target (0) 👻 Drop 👃
Liability Products [3] Off Balance Sheet Products [4] Other Residual Products [17]							
Auto Balancing [24] ····							

• If Dimension is selected as "Adjustable Type", then only list of Adjustable Types will be available.

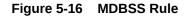
Figure 5-15 MDBSS Rule

me St	Description		Felder ALMSEG	Access Type Read Only	Read/Write	
rension ijustable Type						
😪 Adjustable Type		Source (0) 💌	Test		Terg	et (0) 👻 Drop \downarrow
Fixed Rate [0] •••			No Data to Display Start adding node by dragging from left side			
Repricing Pattern [10] •••			sourcessing more by snapping near set and			
Floating Rate (50) ····						
Other Adjustable [250] •••						
Tiered Balance Interest Rate [300] ····						
None [-1] •••						

- 4. Select the Source of Dimension from **Dimension** drop-down list. You can click **Source** option to **Select All** or **Unselect All**.
- 5. Select the Target Node of Dimension. Here, You can select more than one Nodes at a time.



- 6. Click **Drop**. You can use **Revert** option to reverse the selection.
- 7. Click Target option to Select All or Unselect All.
 - When you select a Node from Source section, then following options are available:



Single node and all its descendants
Single node and its first-generation child nodes
Single node and all of its siblings

- Single node and all its descendants: Allows to select node itself along with its descendants.
- Single node and its first-generation child nodes: Allows to select node itself along with its child nodes
- Single node and all of its siblings: Allows to select node itself along with its siblings nodes
- When node is moved to Target section, then following options are available:

Figure 5-17	MDBSS Rule	
Single node and	all its descendants	
Single node and i	its first-generation chil	d nodes
Single node and	all of its siblings	
Autobalancing Le	eaves Setup	•

- Single node and all its descendants: Allows to select node itself along with its descendants.
- Single node and its first-generation child nodes: Allows to select node itself along with its child nodes
- Single node and all of its siblings: Allows to select node itself along with its siblings nodes
- Autobalancing Leaves Setup: Allows you to setup the Autobalancing for selected node as Asset, Liability, or Retained Earning.
- 8. Click Save.



Note:

If you are using a DRM loader in ALMCS for MDBSS, follow these mandatory steps:

- 1. Complete all the steps mentioned in DRM Loader. For more information, see the DRM loader section.
- 2. Navigate to Operations and Process from LHS, then select Scheduler.
- 3. Create a Batch, and then click **Define Task**.
- 4. Define DRM loader task(s).



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← → C O A ē ² https://dc.pbsmcloud.us-phoenix-1.ocs.oc	-test.com/dashboard-ui/main/home.jsp	90% 🖒	
i Getting Started			
ORACLE [®] Asset Liability Management Cloud Service	2	🕕 🍰 US-English 🔻 alr	niutuser admin 🔻
	View Task	146.646	111-11
Scheduler Service Define Iask	Task Type	REST	-
Batch V MDBSS_DRM_LOADER	Component*	MDBSS_Hierarchy_Refresh	-
Q	Batch Service URL		
Page 1 of 1 (1 of 1 items) K ← 1 → 2 7	Task Service Url	alm-mdbss-service/mdbss/v1/refreshMdbssTable	
(b) 135792468 Name: Parent Task: NA	✓ Task Parameters	5	
	\$BATCHDATE\$	Batch Date	
	\$BATCHRUNID\$	BATCHRUNID	

- Create two tasks with Components as MDBSS_Hierarchy_Refresh and Member_Browser_Refresh to refresh the member Hierarchy data created by AMHM.
- 6. Click Ok.
- 7. Execute the Batch. For more information, see the Scheduler Service.

5.1.5.2 Examples of Multi Dimensional Balance Sheet Structure

List of Examples:

 The first dimension type placed is considered an "anchor dimension" on level 1, or the highest parent node. This first dimension type can be of any supported dimension or hierarchy member, but once placed all sibling branches on level 1 must be the same dimension type. For example, if you place a Product dimension member (node or leaf), then every new node placed on the first level must also be a Product dimension member.



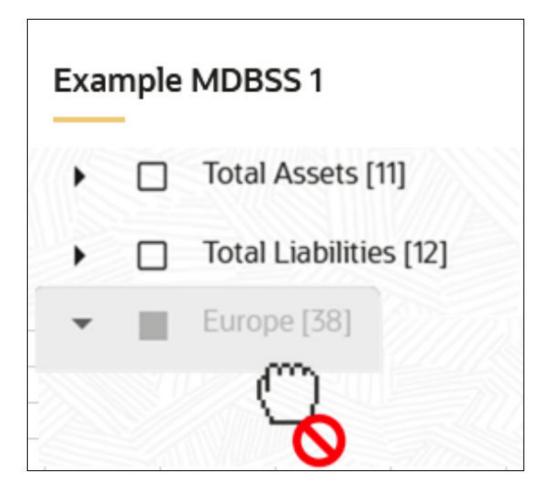
Figure 5-19 Example 1

Exam	Example MDBSS 1				
Q	Sear	ch			
	_		Total Assets [11] Total Liabilities [12]		

a. The node "Total Assets" is a Product member and its sibling "Total Liabilities" must also be a Product member.



Figure 5-20 Example 2



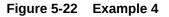
- b. The Legal Entity dimension "Europe" cannot be made a sibling of "Total Assets" and "Total Liabilities" since they have been placed first and are a Product dimension.
- 2. The parent-child relationship of the source hierarchy must be preserved when placing in the MDBSS.

Figure 5-21 Example 3

Example MDBSS 1
Total Assets [11]
Total Liabilities [12]



- a. Node "Total Liabilities" is a sibling of "Total Assets" in the source hierarchy. This means that "Total Liabilities" cannot be made a child of "Total Assets" in an MDBSS since that would violate its parent-child relationship established in the source hierarchy.
- 3. Nonadjacent dimensions of the same type on a single branch is not allowed. Once a branch of a dimension has been added it cannot be reintroduced again on that same branch.



Example MDBSS 1
▼ □ C Total Assets [11]
 Cash and Equivalents [1103]
🗆 👌 Europe [38]
▼ ☑ Cash [110]

- a. The node "Cash" cannot be made a child of node "Europe" (a Legal Entity member) since it is not adjacent to the other Product hierarchy members on the same branch.
- 4. The MDBSS can be constructed of dimension hierarchy nodes, leafs, or both. Using a source hierarchy node implies that all its children are also included in the MDBSS.



Figure 5-23 Example 5

General Ledger Hierarchy	Example MDBSS 1
← GL Cash and Equiv [41010]	GL Cash and Equiv [41010]
A101 [410101]	
A102 [410102]	

- a. You can place the node "GL Cash and Equiv" from its source hierarchy and it is implied that its children "A101" and "A102" will also be included in the MDBSS.
- 5. A source hierarchy branch does not need every member included in the MDBSS as long as it preserves the parent-child relationship of the source branch.

Figure 5-24 Example 6

Legal Entity	Example MDBSS 1
✓ □ Europe [38]	▼ 🗌 👌 Europe [38]
▼ □ East [381]	🔲 👌 German Bank Co AG [3811]
German Bank Co AG [3811]	

a. Every member of the branch from hierarchy Legal Entity does not need to be included in the MDBSS as long as the overall parent-child relationship ("German Bank" is a descendant child of node "Europe").

Using these guidelines you can create as many Structures as needed. You can add, move, or delete nodes as long as the placement guidelines are followed.



Once a Static or Dynamic process is completed using a specific MDBSS then that Structure is locked and cannot be modified. This is required to preserve reporting integrity.

5.1.5.3 Viewing Autobalancing Assignments

To view autobalancing on Multi-Dimensional Balance Sheet, follow these steps:

- Navigate to the Reference Data and select Multi Dimensional Balance Sheet.
- Search for a Rule.

 Click on the action icon against the required Multi Dimensional Balance Sheet Name and select Autobal Assignment. The Autobalancing Leaves Assignment window displays the Type of Leaf along with mapped Node ID and Leaf Description.

utobalance Leaves As	signment	
Type of Leaf	Node Id	Leaf Description
Assets	6043	Asset Products
Liabilities		
Retained Earnings		

Figure 5-25 Autobalancing Assignments

Displays following auto balancing leaves mapped to MDBSS:

Asset

Liability

Retained Earnings

Note:	
Here, Product characteristics of the parent node are used if definition of Autobalancing leaf (asset, liability) is not found.	

5.1.6 Volatility Surface

The Volatility Curve UI allows you to select the curve. The curve selected will contain volatility rates. If you select this option, all other curve attributes become disabled and the curve is used exclusively for managing volatility details.

Note:

For FTP Volatility, both the Terms tab and Historical Rates tab are available with this option. Volatility curves are used in FTP to calculate the Rate Lock Option Costs.

For ALM Volatility, only the Historical Rates tab is available. After you have saved the Yield Curve, you cannot change the selected Volatility Curve.

ALM Volatility is used to evaluate embedded options for the Black 76 market valuation.

For more information, see the Cash Flow Engine Reference Guide.

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Volatility Surface Rule Summary

This page is the gateway to all Volatility Surface Rules and related functionality. You can navigate to other pages relating to Volatility Surface Rules from this point.

Figure 5-26 Volatility Surface Rule Summary

Action

Search Volatility Surface Rule

Prerequisites: Predefined Volatility Surface Rule

To search for a Volatility Surface Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Volatility Surface Rules that meet the search criteria.

Or

An alternative method to search a Volatility Surface Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Volatility Surface Rule Summary. You can enter the **Code, Name, Currency**and **Description,** of the Volatility Surface Rule and click **Search**.

The Volatility Surface Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Volatility Surface Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Volatility Surface Rule's short name.
- Currency: The Volatility Surface Rule's currency.
- Created By: The Name of the user who created the Volatility Surface.
- Created Date: The Date and Time at which the Volatility Surface was created.
- Last Modified By: The user who last modified the Volatility Surface Rule.
- Last Modified Date: The Date and Time when the Volatility Surface Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Volatility Surface Rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Volatility Surface Rules. To edit a rule, you must have Read/Write privilege.



- Save As: You can reuse a Volatility Surface Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
- Delete: You can delete Volatility Surface Rules that you no longer require. Note that only Volatility Surface Rule owners and those with Read/Write privileges can delete Volatility Surface Rules. A Volatility Surface Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
- Dependency Check: You can perform a dependency check to know where a particular Volatility Surface Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Volatility Surface Rules that have dependencies. A report of all rules that utilize the selected Volatility Surface Rule is generated.

Also See:

Create Volatility Surface Rule

5.1.6.1 Create Volatility Surface Rule

To create a Volatility Surface Rule, follow these steps:

- 1. Navigate to the Volatility Surfaces Rule Summary page.
- 2. Click Add. The Volatility Surface Rule page is displayed.

Figure 5-27 Volatility Surface Rule

As Of Date : 10-09-2015		Volatility Surface		Save Cancel (
Code	Required		Description	
Name	Required		Currency US Dollar	
 Volatality Surface - Historical Data 				
Existing Effective Dates		Strike Rate No.Of Buckets Required	Expiration Date No.Of Buckets Required	

3. Enter the following details: Table: Volatility Surface Details

Fields	Description
Code	Enter the code of the Volatility Surface Rate Rule.
Name	Enter the name of the Volatility Surface Rate Rule.
Description	Enter the description of the Volatility Surface Rule. This is an optional field.
Currency	Select the currency of the Volatility Surface Rate Rule.

4. Navigate to Volatility Surface Historical Data section.



Figure 5-28 Volatility Surface Section

✓ Volatality Surface - Historical Data					
Existing Effective Dates	Add Effective Date		Strike Rate	Expiration Date	
	▼ 02/02/2023	Ē	2	3	Generate

5. Enter the following details: Table: Volatility Surface sections

Fields	Description		
Existing Effective Dates	Select the existing Effective Dates.		
Add Effective Dates	Select the As of Date as Effective Dates using Add Effective Dates field.		
Strike Rate	This is the Vertical Axis dimension of historical rates for an ALM Volatility Surface		
Expiration Date	This is the Horizontal Axis dimension of historica rates for an ALM Volatility Surface. Select the desired Expiration Term from the drop-down list to complete the Volatility Matrix		

6. Click **Generate**. Enter the Strike Rate and Expiration Date in Bucket Definition section. Effective Dates must be entered for each Expiration Term.

Figure 5-29 Bucket Definition

Bucket Definition			(2) Volatility Rates	Next
✓ Bucket Definition				
	Strike Rate	Expiration Date		
	2	02/03/2023	1	
	4	02/03/2023	1	
		02/09/2023	1	
		02/09/2023	1	

- 7. Click Next.
- Enter the breakpoints for Strike Rate and Expiration Date in Volatility Rates section. For Strike Rate, enter values in ascending order. For Expiration Date, enter values in ascending order with values greater than the currently specified As of Date. At every intersection of Strike Rate and Expiration Date, enter a volatility amount in percent (that is, 25 = 25%).

0 Bucket Definition		C Volatility Rates	Аррі
Volatility Rates			ا
Strike Rate		Expiration Date	
	2023-02-03	2023-02-04	2023-02-09
4			

Figure 5-30 Volatility Rates



- 9. Click Apply.
- 10. Click Save.

5.2 Common Rules

This section covers the following topics:

- **1.** Preferences: This section covers the procedures to set the Global Preference Settings and User Preference Settings.
- 2. Behavior Pattern: User Defined Behavior Patterns allow you to define Principal Amortization Schedules for Non-Maturity Products in your portfolio.
- **3.** Repricing Pattern: User Defined Repricing Patterns provide a mechanism to capture Instrument Repricing Patterns that are too complex to be accommodated through the use of the Standard Account Table Fields.
- 4. Payment Pattern: User defined payment patterns allow you to define custom repayment patterns for products in your portfolio.
- 5. Holiday Calendar: A Holiday is a day designated as having special significance for which individuals, a government, or some religious groups have deemed that observance is warranted and thus no business is carried on this day.
- 6. Management Ledger Configuration: This section covers the procedure to define the Functional Currency and the Fiscal Year Start Month for each registered Management Ledger Table.
- 7. Ledger Load History: Ledger Load History allows you to review the Runtime History of a Management ledger Load.
- 8. Filters: Filters allow you to select data using the defined expressions.

5.2.1 Setup Preferences

This section discusses the procedure to define and maintain the ALM Application, User, and Global Preference Settings.

Topics:

- Select Preference For
- Configure Global Preference
- Configure Application Preference
- Configure User Preference

5.2.1.1 Select Preferences For

To setup the Preferences, follow these steps:

1. Navigate to Maintenance and select Preferences.

Figure 5-31 Select Preferences For section

✓ Select Preferences For

2. Select the user from Show Preferences For drop-down list. This has following options:



- All User: If you have Administrator Privileges, you can define preferences for the All User Group and their individual account, which may be the same or different from the All User settings. The Administrator can also designate the All User preferences as Editable or Non-editable on a row by row basis. If the individual preference is selected as is Editable, then End Users can update or override the Administrator's default value for their own individual account. If the Is Editable box is deselected, then End Users cannot change the default for their individual account.
- **End-User:** If you do not have Administrator Privileges, then certain preference items are pre-set by the Administrator, and you may not be allowed to change the value. All Application Preference Settings are displayed, regardless of the access privilege.

5.2.1.2 Global Preference

Global Preferences items are used to configure your User Interface (UI).

To update the Global Preferences, follow these steps:

- 1. Navigate to Maintenance and select Preferences.
- 2. Select Global Parameters.

Figure 5-32 Global Preference

✓ Global Parameters				
Property Name	Property Value	Is Editable		
Date Format	MM-dd-yyyy 👻			
Pagination Count	20			
Group Company Legal Hierarchy	· ·			
Currency Rate Provider	Default ~			
Functional Currency	US Dollar 👻			

3. Enter following values as described in table:



Fields	Description
Date Format	Select one value from the available list.
	dd-MMM-yy
	yyyy/MM/dd
	MM/dd/yyyy
	dd.MM.yyyy
	MM-dd-yyyy
	yyyy.MM.dd
	yyyy/MMM/dd
	dd-MMM-yyyy
	dd/MMM/yyyy
	yyyy.MMM.dd
	dd/MM/yyyy
	MM.dd.yyyy
	dd-MM-yyyy
	yyyy-MM-dd
	dd.MMM.yyyy
	yyyy-MMM-dd
Pagination Count	Pagination Records determine how many rows are displayed on summary and other screens. If you select Pagination Records to be 25 records then any screen displaying results in a tabular format displays a maximum of 25 records.
Group Company Legal Hierarchy	This displays list of Legal Entity Hierarchies tha have been configured in Dimension Management. Select one hierarchy that must be used to identify internal (part of same financial group) customers of the institutions.
Currency Rate Provider	This displays list of providers of Currency Exchange Rate. Value "Default" is seeded and selected as default.
	If you load exchange rates from more than one source like Reuters and Bloomberg ,then select one which you want the engine to use during processing.
	Members of Dimension Rate Data Source are displayed in the drop-down list.
Functional Currency	A common functional currency is required whicl can be set here. This is required to consolidate the accounts' balances or charges at multiple hierarchy levels. This is used in Ledger Reconciliation module.

Table 5-13 Global Preference

- 4. Is Editable status cannot be turned on since individual users are not expected to modify these parameters.
- 5. Click **Save** to confirm the changes.

Reset to Default option enables the factory settings to default.

5.2.1.3 User Preference

User Preference items are used to configure the User Settings.

To update the Asset Liability Management User Preferences, follow these steps:

- 1. Navigate to the **Maintenance** and select **Preferences**.
- 2. Click the **User** tab.

Figure 5-33 User Preference section

User Application				
✓ Parameters - General				
Property Name	Property Value	Is Editable		
As-Of-Date	10/9/2015			
Legal Entity	Default Member			
Disable Legal Entity Run Parameter				
Assumption Management Defaults				
Property Name	Property Value	Is Editable		
Default Folder	ALMSEG -			
Access Type	○ Read Only ● Read/Write			
Initial Currency	US Dollar 🗸			
 Dimensions and Hierarchies 				
Property Name	Property Value	Is Editable		
Product Dimension	Product -			
Default Product Hierarchy	ProductHierarchy -			
Organizational Unit Dimension	Organizational Unit			
Hierarchy Members Navigation Size	100			

3. Enter following values as described in table.

Table 5-14 User Preference	Table 5	-14 U	ser Pr	eference
----------------------------	---------	-------	--------	----------

Fields	Description
Parameters – General	-
As of Date	All processes reference this date at Runtime to determine the data to include in the process. The As-of-Date value you set in Application Preferences applies to interactive job execution (that is, when you choose to execute a rule directly from a Summary window). For batch processing, the As-of-Date is derived from the Information Date. As-of-Date is also referenced by some assumptions UI's to display relevant information therein.

Fields	Description	
Legal Entity	Similar to As-of-Date, all processes reference Legal Entity at Runtime to determine the data to include in the process. The value of the Legal Entity you set in Application Preferences applies to interactive job execution (that is, when you choose to execute a process directly from a Summary window) and Batch Processing.	
	NOTE: Legal Entity is designed to support implementations that require multi-entity or multi tenant functionality. If your implementation does not require this functionality, you may utilize the Default Legal Entity in all your processes.	
	Default implies -1 code.	
	The default value for the Legal Entity Dimension Column in the instrument data is -1	
Disable Legal Entity Run Parameter	This parameter lets you display or hide the Lega Entity Run parameter on the Static Deterministic Process and Dynamic Deterministic Process UIs	
Assumption Management Defaults		
Default Folder	This parameter allows you to define the default folder selection. The folder selection for all rule types is defaulted to this selection within the summary page search window and when creating a new rule. This selection acts as the starting value for convenience only and users can change to any other available value at their discretion.	
Access Type	This parameter allows you to set the default access type. Selections include Read / Write an Read Only. This selection acts as the starting value for convenience only and users can change at their discretion.	
Initial Currency	This parameter allows you to select the starting currency to be displayed within all Business Rules. This selection is made for convenience and can be changed within all business rules at the users' discretion.	
Dimensions and Hierarchies		
Product Dimension	Oracle PBSM requires users to declare one of the "Product Type" dimensions as the ALM Product Dimension. The model is seeded with the possible selections as follows:	
	Product	
	Common Chart of Accounts	
	General Ledger Account	
Default Product Hierarchy	The list of values for Default Product Hierarchy i based on the Default Product Dimension Selection. The hierarchy selected here is a default hierarchy selection in all business rules that support node-level assumptions. This selection acts as the starting value for convenience only and users can change at their discretion within each business rule.	

Table 5-14 (Cont.) User Preference



Fields	Description
Organizational Unit Dimension	Organizational Unit ID is the standard organizational dimension in the OFSAA relational data model and is intended to equate to the organizational dimension found in the General Ledger (for example, Cost Center, Responsibility Center, Department, and so on). Unless Users have defined additional Organizational dimensions, the Organizational Unit Dimension is set by default to Organizational Unit ID. If Users have defined additional Organizational dimensions, then they may select any Org type dimension to serve as their Organizational Unit Dimension.
Hierarchy Members Navigation Size	This parameter allows you to specify the maximum number of members that a parent node within a Hierarchy or Assumption Browser can show at a given time. When you expand a branch in a Hierarchy or Assumption Browser and the number of members in that branch exceeds the specified Navigation Size, it provides "More" and "Previous" options to enable you to navigate through the member list. Recommended values for Navigation Size are 50 to 100. Higher value settings could impact screen refresh performance. The UI allows you to enter a value up to 10000.

Table 5-14(Cont.) User Preference

4. Click **Save** to confirm the changes.

5.2.1.4 Application Preference

Application Preferences UI allow Administrators and End Users to establish default values, manage other Core Application Parameters that affect the way Business Rules are created and the way Cash Flow Processes are run.

To update the Cash Flow Engine Application Preferences, follow these steps:

- 1. Navigate to Maintenance and select Preferences.
- 2. Click the Application tab.
- 3. Enter the following values in Application tab as described in table:

Figure 5-34 Processing-ALM General section of Application Preference

✓ Processing - ALM General			
Property Name	Property Value	Is Editable	
Debugging Level	Information -		
View Logs Level	Information -		



Fields	Description
Debugging Level	The debugging output level determines the amount of SQL that will be written to the processing log. There are eight levels available:
	 Trace: Designates finer-grained informational events than the DEBUG.
	b. All: All levels including custom levels.
	 Error: Designates error events that might st allow the application to continue running.
	 Information: Designates informational messages that highlight the progress of the application at coarse-grained level.
	 Debug: Designates fine-grained informational events that are most useful to debug an application.
	 Fatal: Designates very severe error events that will presumably lead the application to abort.
	g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level.
	 Off: The highest possible rank and is intended to turn off logging.
	Note: A log request of level p in a logger with level q is enabled if $p \ge q$. This rule is at the heart of log4j. It assumes that levels are ordered For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF.

Table 5-15 Processing-ALM General section of Application Preference



Fields	Description	
View Logs Level	This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log.	
	 Trace: Designates finer-grained informational events than the DEBUG. 	
	b. All: All levels including custom levels.	
	 Error: Designates error events that might sti allow the application to continue running. 	
	 Information: Designates informational messages that highlight the progress of the application at coarse-grained level. 	
	 Debug: Designates fine-grained informational events that are most useful to debug an application. 	
	Fatal: Designates very severe error events that will presumably lead the application to abort.	
	g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level.	
	 Off: The highest possible rank and is intended to turn off logging. 	

Table 5-15 (Cont.) Processing-ALM General section of Application Preference

Figure 5-35 Processing-ALM Process section of Application Preference

✓ Processing - ALM Process			
Property Name	Property Value	Is Editable	
ALM Process Batch Size	5000		
ALM Process Parallel Threads	15		
ALM Process Parallel Nodes	3		

Table 5-16 Processing- ALM Process section of Application Preference

Fields	Description
ALM Process Batch Size	Number of Account or Instruments that must be processed in a single batch.
	Default Value of 5000 is seeded by the service, and you can modify it as needed



Fields	Description
ALM Process Parallel Threads	Number of threads created by the executor for each batch. This is a performance tuning parameter for ALM Cloud Service. This defines how much memory can be used by the different components of the process such as the stack, data and text segments.
	Default Value of 15 is seeded by the service, and you can modify it as needed
ALM Process Parallel Nodes	Number of nodes created by the executor for each batch. Default Value of 3 is seeded by the service, and you can modify it as needed

Table 5-16 (Cont.) Processing- ALM Process section of Application Preference

Figure 5-36 Processing-Cash Flow General section of Application Preference

✓ Processing - Cash Flow General			
Property Name	Property Value	Is Editable	
Debugging Level	Information •		
View Logs Level	Information 💌		



 amount of SQL that will be written to the processing log. There are eight levels available: a. Trace: Designates finer-grained informational events than the DEBUG. b. All: All levels including custom levels. c. Error: Designates error events that might stil allow the application to continue running. d. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. e. Debug: Designates finer-grained informational events that are most useful to debug an application. f. Fatal: Designates very severe error events that will presumably lead the application to abort. g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. h. Off: The highest possible rank and is intended to turn off logging. intended to turn off logging. intended is anabled if p >= q. This rule is at the heart of log4j. It assumes that tevels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. 	Fields	Description
 informational events than the DEBUG. All: All levels including custom levels. Error: Designates error events that might still allow the application to continue running. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. Debug: Designates fine-grained informational events that are most useful to debug an application. Fatal: Designates very severe error events that will presumably lead the application to abort. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. Off: The highest possible rank and is intended to turn off logging. Note: A log request of level p in a logger with levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log meases of the application at coarse-grained level. Information: Designates information telling you how important a given log mease gives of the application at coarse-grained level. 	Debugging Level	amount of SQL that will be written to the
 c. Error: Designates error events that might stil allow the application to continue running. d. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. e. Debug: Designates fine-grained informational messages that highlight the progress of the application. f. Fatal: Designates very severe error events that will presumably lead the application to abort. g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. h. Off: The highest possible rank and is intended to turn off logging. intended to turn off logging. intended to turn off logging. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates of level p in a logger with level g is enabled if p >= q. This rule is at the heart of log4i, it assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates informational message and provide an application. c. Off: The highest possible rank and is 		
 allow the application to continue running. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. Debug: Designates fine-grained informational events that are most useful to debug an application. Fata: Designates very severe error events that will presumably lead the application to abort. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. Off: The highest possible rank and is intended to turn off logging. ✓ Note: A log request of level p in a logger with level g is enabled if p >= q. This rule is at the heart of log4i, it assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: Information: Designates informational messages that highlight the progress of the application to coarse-grained level. 		b. All: All levels including custom levels.
 messages that highlight the progress of the application at coarse-grained level. e. Debug: Designates fine-grained informational events that are most useful to debug an application. f. Fatal: Designates very severe error events that will presumably lead the application to abort. g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. h. Off: The highest possible rank and is intended to turn off logging. intended to turn off logging. intended to turn off logging. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates are most useful to debug an application. c. Off: The highest possible rank and is 		
 informational events that are most useful to debug an application. f. Fatal: Designates very severe error events that will presumably lead the application to abort. g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. h. Off: The highest possible rank and is intended to turn off logging. Note: A log request of level p in a logger with level q is enabled if p >= q. This rule is at the heart of log4j, It assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates fine-grained information and messages that highlight the progress of the application. c. Off: The highest possible rank and is 		messages that highlight the progress of the
 that will presumably lead the application to abort. 9. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level. h. Off: The highest possible rank and is intended to turn off logging. Note: A log request of level p in a logger with level q is enabled if p >= q. This rule is at the heart of log4j. It assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates fine-grained information application. c. Off: The highest possible rank and is 		informational events that are most useful to
 messages that highlight the progress of the application at coarse-grained level. h. Off: The highest possible rank and is intended to turn off logging. Note: A log request of level p in a logger with level q is enabled if p >= q. This rule is at the heart of logdj. It assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: Information: Designates informational messages that highlight the progress of the application at coarse-grained level. Debug: Designates fine-grained informational events that are most useful to debug an application. Off: The highest possible rank and is The highest possible rank and is Off: The highest possible rank and is Defug: Designates fine-grained informational events that are most useful to debug an application. Off: The highest possible rank and is Defug: Dessible rank and is 		that will presumably lead the application to
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 A log request of level p in a logger with level q is enabled if p >= q. This rule is at the heart of log4j. It assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR < FATAL < OFF. View Logs Level This shows the severity of the information telling you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. Debug: Designates fine-grained informational events that are most useful to debug an application. C. Off: The highest possible rank and is 		
 you how important a given log message is. This shows the View level of the Log. There are three levels available: a. Information: Designates informational messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates fine-grained informational events that are most useful to debug an application. c. Off: The highest possible rank and is 		A log request of level p in a logger with level q is enabled if p >= q. This rule is at the heart of log4j. It assumes that levels are ordered. For the standard levels, we have ALL < DEBUG < INFO < WARN < ERROR <
 messages that highlight the progress of the application at coarse-grained level. b. Debug: Designates fine-grained informational events that are most useful to debug an application. c. Off: The highest possible rank and is 	View Logs Level	you how important a given log message is. This shows the View level of the Log. There are three
informational events that are most useful to debug an application. c. Off: The highest possible rank and is		messages that highlight the progress of the
		informational events that are most useful to

Table 5-17 Processing-Cash Flow General section of Application Preference



 Processing - Cash Flow Process 		
Property Name	Property Value	Is Editable
Cash Flow Process Batch Size	1000	
Cash Flow Process Parallel Requests	2	
Cash Flow Process Parallel Threads	5	
Cash Flow Process Flush Batch Size	500	

Figure 5-37 Processing-Cash Flow Process section of Application Preference

Table 5-18 Processing-Cash Flow Process section of Application Preference

Fields	Description
Cash Flow Process Batch Size	Number of Account or Instruments that must be processed in a single batch. This is used by Cash Flow Engine for performance tuning.
	Default Value of 1000 is seeded by the service, and you can modify it as needed
Cash Flow Process Parallel Requests	Number of Parallel batches executed by each executor. This is a performance tuning parameter for Cash Flow Engine Cloud Service. Default Value of 2 is seeded by the service, and you can modify it as needed
Cash Flow Process Parallel Threads	Number of threads created by the executor for each batch. This is a performance tuning parameter for Cash Flow Engine Cloud Service. This defines how much memory can be used by the different components of the process such as the stack, data and text segments.
	Default Value of 5 is seeded by the service, and you can modify it as needed
Cash Flow Process Flush Batch Size	Number of records that gets saved or updated in a batch during Cash Flow Process execution. This is used by Cash Flow Engine for performance tuning.
	Default Value of 500 is seeded by the service, and you can modify it as needed

Figure 5-38 Processing-Cash Flow Edits section of Application Preference

Processing - Cash Flow Edits						
Property Name	Property Value	Is Editable				
Cash Flow Edits Batch Size	1000					
Cash Flow Edits Flush Batch Size	500					



Fields	Description
Cash Flow Edits Batch Size	Number of Account or Instruments that must be processed in a single batch. This is used by Cash Flow Edits Engine for performance tuning.
	Default Value of 1000 is seeded by the service, and you can modify it as needed
Cash Flow Edits Flush Batch Size	Number of records that gets saved or updated in a batch during Cash Flow Process execution. This is used by Cash Flow Engine for performance tuning.
	Default Value of 500 is seeded by the service, and you can modify it as needed

Table 5-19 Processing-Cash Flow Edits section of Application Preference

Figure 5-39 Processing - Export Results

 Processing - Export Results 		
Property Name	Property Value	Is Editable
Export File Row Count	10000	

Table 5-20	Processing - Export Results section of Application Preference
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Fields	Description				
Export File Row Count	Number of records to be included in one file when cash flow output is exported from database to Object Storage. You must enter value greater than zero				
	Default Value of 1000 is seeded by the service, and you can modify it as needed				

- 4. Turn-on the Is Editable status.
- 5. Click **Save** to confirm the changes.

5.2.2 Behavior Patterns

PBSM (Profitability and Balance Sheet Management) Cloud Service's User Defined Behavior Patterns allow you to define Principal Amortization Schedules for Non-Maturity Products in your portfolio. You can utilize a Behavior Pattern to generate Cash Flows by entering the Amortization Type Code as "Behavior Pattern" along with the actual Behavior Pattern Code for the relevant Instrument Records.

Behavior Pattern Summary

This page is the gateway to all Behavior Patterns and related functionality. You can navigate to other pages relating to Behavior Patterns from this point.



Figure 5-40 Behavior Pattern Summary

Beha	avior Pattern				C, 应 4	. G Ø
٩						
	Code ≎	Name O	Behavior Type	Last Modified By 🗘	Last Modified Date 💲	Action
	88855	CASA BP 01	Non Maturity	ALMQA	07/11/2023 11:59:23	
	88866	CASA BP 02	Non Maturity	ALMQA	07/11/2023 11:59:25	
	88877	CASA BP 03	Non Maturity	ALMQA	07/11/2023 11:59:26	
	88888	CASA BP 04	Non Maturity	ALMQA	07/11/2023 11:59:27	

Search Behavior Pattern

Prerequisites: Predefined Behavior Pattern

To search for a Behavior Pattern:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Behavior Patterns that meet the search criteria.

Or

An alternative method to search a Behavior Pattern is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Behavior Pattern Summary. You can enter the **Code, Name, Description** or **Pattern Type** of the Behavior Pattern and click **Search**.

The Behavior Pattern Summary displays the following information:

Add: Click the Add icon on the page header to build a new Behavior Pattern.

- **Name:** The Behavior Pattern's short name.
- **Dimension:** The Dimension the Behavior Pattern belongs to.
- Hierarchy: Name of the Hierarchy that is used to define Behavior Pattern.
- Folder: The Folder name where the Behavior Pattern is saved.
- Last Modified By: The user who last modified the Behavior Pattern.
- Last Modified Date: The Date and Time when the Behavior Pattern was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Behavior Pattern.
 - Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Behavior Patterns. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Behavior Pattern by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Behavior Patterns that you no longer require. Note that only Behavior Pattern owners and those with Read/Write privileges can delete Behavior Patterns. A Behavior Pattern that has a dependency cannot be deleted.



 Dependency Check: You can perform a dependency check to know where a particular Behavior Pattern has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Behavior Patterns that have dependencies. A report of all rules that utilize the selected Behavior Pattern is generated.



Also See:

• Creating a Behavior Pattern

5.2.2.1 Creating Behavior Patterns

You create Behavior Patterns to capture the principal run-off behavior of product types that do not have contractual maturities.

To create a Behavior Pattern, perform the following:

- 1. Navigate to the **Behavior Pattern Summary** Page.
- 2. Click Add to display the Behavior Pattern Details Page.

		Behavior Pattern		© & 4
✓ Behavior Pattern				
Code		Behavior Type	•	
Name	Required		Required	
Description	Required			

Figure 5-41 Behavior Patterns Details Page

- 3. Enter a unique Numeric Code for the new Behavior Pattern. The code is must be mapped the appropriate instrument record's AMRT_TYPE_CD and BEHAVIOUR_PATTERN_CD to connect the instrument to the appropriate pattern.
- 4. Enter the Name and a Description for the pattern.
- 5. Select the Behavior Pattern Type from the following options:
 - Non Maturity
 - Non-Performing
 - Devolvement and Recovery.
- 6. Define the Behavior Pattern Tenor Specifications for the Maturity Branches.
- The selection of the Behavior Pattern Type made in the previous step determines the information you must provide to successfully define that Pattern Type. For more information, see:
 - Defining Non-Maturity Behavior Patterns



- Defining Non-Performing Behavior Patterns
- Defining Devolvement and Recovery Behavior Patterns

The Behavior Pattern Details Page above displays the specifications associated with the Non Maturity Pattern Type. Should you change this value for one of the other two alternatives, Non Performing or Devolvement and Recovery, the payment specifications section corresponding to the new Pattern Type get refreshed. Although you can change your selection of the Pattern Type at any point in this procedure, sometimes this might result in loss of data related to any prior selection.

5.2.2.1.1 Defining Non-Maturity Behavior Patterns

Non-Maturity Behavior Patterns are commonly used for deposit products like Checking, Savings, and Money Market Accounts as well as for Credit Card Accounts. These account types are similar in that they do not have Contractual Cash Flows because Customers have the option to deposit or withdraw any amount at any time (up to any established limits).

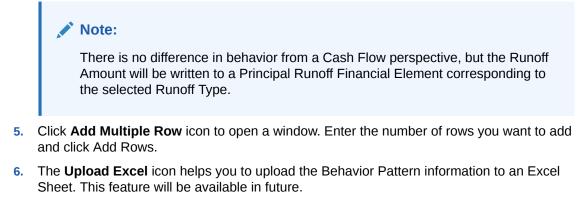
When working with Non-Maturity Behavior Patterns, your percentage weights, assigned to maturity terms must add up to 100%.

To define a Non-Maturity Behavior Pattern, follow the Manual Method.

For Manual Model, you can perform the following steps:

- 1. In the Behavior Pattern Details Page, select Non Maturity as the Behavior Pattern Type.
- 2. Select Non-Maturity Products Profile Method as Manual.
- Enter or select the following details:
 - Tenor: Used to specify the maturity term for the particular row. For example, if "1 Day" is defined, then the applicable percentage of the balance will runoff (mature) on the Asof-Date + 1 Day.
 - Multiplier: The unit of time applied to the tenor. The choices are as follows:
 - Days
 - Months
 - Years
 - Allocation Input Type: This field has a default value of Percentage for each maturity tier.
 - Percentage: The outstanding balance indicating how much of the outstanding balance will mature on the specified term. Enter a number 0 and 100.
 - Type: This allows you to classify the Runoff based on the appropriate type. If you select Percentage under 'Allocation Input Type', this allows you to select Core or Volatile.
- Click the Add icon to add additional payment strips to the Pattern. After defining the initial strip as Volatile, subsequent strips are usually classified as Core with varying maturity terms assigned.





- 7. To delete a row, select the check box corresponding to the row you want to remove and click the Delete icon.
- 8. Click Save.

5. 195	Behavior Pattern											
∽ Bel	havior Pattern											
	Code	845			Behavior Type	Non N	aturity 👻					
	Name	BP845			Profile Method	Manua	· · ·					
	Description	BP845										
✓ No	n Maturity								土面位土			
	Tenor î↓		Multiplier 🔱		Allocation Input Type 1		Percentage 1	Туре 1↓				
	1		Month	•	Percentage	•	10.000000	Core	-			
	6		Month	•	Percentage	•	12.500000	Volatile	•			
					Total 22.500000							

Figure 5-42 Behavior Pattern Type as Non-Maturity

The Behavior Pattern is saved and the Behavior Pattern Summary Page is displayed.

5.2.2.1.2 Defining Non-Performing Behavior Patterns

Non-Performing Behavior Patterns are commonly used for balances that are classified as nonearning assets. These balances are typically sourced from the Management Ledger as aggregate balances. Users can assign expected maturity profiles to these balances classifying them into appropriate categories of Sub Standard, Doubtful, or Loss.

To define the Non-Performing Behavior Patterns, perform the following steps:

- 1. In the Behavior Pattern Details Page, select Non-Performing as the Behavior Pattern Type.
- 2. Click the Add icon to open the Non-Performing Behavior Patterns Summary Page.

Behavior Pattern											
Ƴ Be	havior Pattern										
	Code	455		Behavior Type	Non Performing	•					
	Name	BH455									
	Description	BH455									
Ƴ No	on Performing							Ŧ	争战	⊥	
	Tenor î↓		Multiplier ↑↓	Percentage	¢↓	Туре ↑↓					
	1		Days 🔻	10.000000		Substanda	rd		•		
	1		Month 👻	5.000000		Doubtful			•		
	1		Year 🔻	2.000000		Loss			•		

Figure 5-43 Behavior Pattern with Type as Non-Performing

- 3. Enter or select the following details:
 - Tenor: Specify the maturity tenor for the first maturity strip. For example, if "1 Day" is defined, then the applicable percentage of the balance will runoff (mature) on the Asof-Date + 1 Day.
 - **Multiplier:** The unit of time applied to the Tenor. The choices are:
 - Days
 - Months
 - Years
 - **Percentage:** The relative amount of the Principal Balance that will mature on the date specified by the Tenor + Multiplier. The percentage amounts can exceed 100% for Non-Performing Patterns.
 - **Type:** This allows you to classify the Runoff based on the appropriate type. The options are:
 - Substandard
 - Doubtful
 - Loss

There is no difference in behavior from a Cash Flow perspective, but the Runoff Amount will be written to a Principal Runoff Financial Element corresponding to the selected Runoff Type.

- 4. Click the **Add** icon to add additional payment strips to the Pattern and define appropriate assumptions for each strip.
- 5. To delete a row, select the check box corresponding to the row(s) you want to remove and click the **Delete** icon.
- 6. Click Save.



The Behavior Pattern is saved and the Behavior Pattern Summary Page is displayed.

5.2.2.1.3 Defining Devolvement and Recovery Behavior Patterns

Devolvement and Recovery Behavior Patterns are commonly used for estimating Cash Flows associated with Letters of Credit and Guarantees. These product types are categorized as Off-Balance-Sheet Accounts. Users can assign expected maturity profiles to the related balances classifying them into appropriate categories of Sight Devolvement and Sight Recovery or Usance Devolvement and Usance Recovery. Sight Devolvement and Recovery are the most common types.

To define the Non-Performing Behavior Patterns, perform the following steps:

- 1. In the **Behavior Pattern Details** Page, select **Devolvement and Recovery** as the Behavior Pattern Type.
- 2. Click the **Add** icon to open the Non-Performing Behavior Patterns Summary Page.

			vior Pattern		
Behavior Pattern					
Code	455		Behavior Type Devolvement and Recovery	•	
Name	BH455				
Description	BH455				
	very	Multiplier ^{†↓}	Percentage 14	Type 12	
□ Tenor 1↓	very	Multiplier 1↓ Month ▼	Percentage 11 10.00000		□ @ . •
□ Tenor 1↓ □ 1	very			Type 1↓	
1	very	Month 🔻	10.00000	Type 11 Sight Devolvement	•
□ Tenor 13 □ 1	very	Month 🔻	10.00000	Type 11 Sight Devolvement Sight Recovery	•
□ Tenor 13 □ 1	very	Month 🔻	10.00000	Type 11 Sight Devolvement Sight Recovery Sight Devolvement	•

Figure 5-44 Behavior Pattern with Type as Devolvement and Recovery

- 3. Enter or select the following details:
 - Tenor: Specify the maturity tenor for the first maturity strip. For example, if "1 Day" is defined, then the applicable percentage of the balance will Runoff (mature) on the Asof-Date + 1 Day.
 - Multiplier: The unit of time applied to the Tenor. The choices are:
 - Days
 - Months
 - Years
 - **Percentage:** The relative amount of the Principal Balance that will mature on the date specified by the Tenor + Multiplier. The percentage amounts can exceed 100% for devolvement and recovery patterns.
 - **Type:** This allows you to classify the Runoff based on the appropriate type. The options are:
 - Sight Devolvement: indicates the Beneficiary is paid as soon as the Paying Bank has determined that all necessary documents are in order. This is the preferred approach.

- Sight Recovery
- Usance Devolvement: Usance: is a period, which can be between 30 and 180 days after the bill of Lading Date.
- Usance Recovery

There is no difference in behavior from a Cash Flow perspective, but the Runoff Amount will be written to a Principal Runoff Financial Element corresponding to the selected Runoff Type.

- Click the Add icon to add additional payment strips to the Pattern and define appropriate assumptions for each strip.
- 5. To delete a row, select the check box corresponding to the row(s) you want to remove and click the **Delete** icon.
- 6. Click Save.

The Behavior Pattern is saved and the Behavior Pattern Summary Page is displayed.

5.2.3 Repricing Patterns

User Defined Repricing Patterns provide a mechanism to capture Instrument Repricing Patterns that are too complex to be accommodated through the use of the Standard Account Table Fields. You can utilize a Repricing Pattern to generating Cash Flows by entering the Adjustable Type Code as "Repricing Pattern" along with actual Repricing Pattern Code for the relevant Instrument Records.

The procedure for working with and managing Repricing Patterns is, similar to that of other Oracle Business Rules.

Repricing Pattern Summary

This page is the gateway to all Repricing Patterns and related functionality. You can navigate to other pages relating to Repricing Patterns from this point.

Q		Net Company	mezophinana)	SAMES ZOMERS		San	2010/2220
	Search						
	Name 14	Pattern type 14	Created By 14	Created Date 14	Last Modified By 11	Last Modified Date 14	Action
	Chedk	Absolute	CFETEST	2022-09-15 11:17:30	CFETEST	2022-09-15 11:17:30	
	RP_504	Relative	CFETEST	2022-09-13 11:11:57	CFETEST	2022-09-13 11:11:57	
	RP_501	Relative	CFETEST	2022-09-13 11:11:32	CFETEST	2022-09-13 11:11:32	
	RP_600	Absolute	CFETEST	2022-09-13 11:10:09	CFETEST	2022-09-13 11:10:09	

Figure 5-45 Repricing Summary

Search Repricing Pattern

Prerequisites: Predefined Repricing Pattern

To search for a Repricing Pattern:



Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Repricing Patterns that meet the search criteria.

Or

An alternative method to search a Repricing Pattern is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Repricing Pattern Summary. You can enter the **Code, Name, Description** or **Pattern Type** of the Repricing Pattern and click **Search**.

The Repricing Pattern Summary displays the following information:

Add: Click the Add icon on the page header to build a new Repricing Pattern.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Repricing Pattern's short name.
- **Pattern Type:** The Repricing Pattern Type, such as Absolute or Relative.
- Created By: The Name of the user who created the Repricing Pattern.
- Created Date: The Date and Time at which the Repricing Pattern was created.
- · Last Modified By: The user who last modified the Repricing Pattern.
- Last Modified Date: The Date and Time when the Repricing Pattern was last modified.
- Action: Click this icon to view a list of actions that you can perform on the Repricing Pattern.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Repricing Patterns. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Repricing Pattern by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Repricing Patterns that you no longer require. Note that only Repricing Pattern owners and those with Read/Write privileges can delete Repricing Patterns. A Repricing Pattern that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular Repricing Pattern has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Repricing Patterns that have dependencies. A report of all rules that utilize the selected Repricing Pattern is generated.

Also See:

Create a Repricing Pattern

5.2.3.1 Create Repricing Patterns

You create Repricing patterns to capture the Repricing Behavior of instruments whose rates change according to complex schedules.

To create the Repricing Pattern, follow these steps:

1. Navigate to Repricing Pattern Summary Page.



- 2. Click Add icon. The Add Repricing Pattern Page is displayed.
- 3. Enter a Numeric Code Value for the new Repricing Pattern. You can also click Generate Code Option in Code field to generate the code automatically.
- 4. Enter the name of the pattern.
- 5. Type a brief description for the pattern.
- 6. Select the Repricing Pattern Type: Absolute or Relative. The selection of the Repricing Pattern type determines the fields that are displayed in the Repricing Events Table and the information you must provide to successfully define that pattern type. See:
 - Defining Absolute Repricing Patterns
 - Defining Relative Repricing Patterns
- 7. Click Save.

5.2.3.1.1 Define Absolute Repricing Patterns

The Absolute Repricing Pattern is used for instruments that are date dependent. Each specific date is a separate event. You need to enter the month and day for each event, except for the initial event.

Figure 5-46 Define Absolute Repricing Pattern

As Of Date : 09-Oct-2015		Repricing Pat	tern		Update	Save As	Cancel	0
	26 6 26 2 A V8		an an an ann. I - an ann a' a' ann a' a		0.910			1.22
Code			Pattern Type	Absolute	•			
Name	RP_611_RB_RELATIVE_FLAT		Description					
✓ Repricing Events - Absolute								
							+	
Month	Day	Repricing Method	Balance Tier Type	Definition Status				
 Initial 		Flat 👻	Reducing Balance 🔹	Defined	Edi	it		

Prerequisites

Selecting Absolute as the pattern type.

Procedure

This table describes key terms used for this procedure.

Table 5-21 Key Terms used in Absolute Repricing Pattern

Key Terms	Description
Add Row	Allows you to add one or more Repricing Events.
Add Multiple Rows	Allows you to add more Repricing Events.
Define	Add detail for each Repricing Event.



Key Terms	Description
Delete	Allows you to delete specific rows in the Repricing Events Table.
Month	In conjunction with the Day field, this drop-down menu, allows you to specify a unique month-day combination for a Repricing Event.
Day	In conjunction with the Month drop-down menu, this field allows you to specify a unique month-day combination for a Repricing Event.

 Table 5-21
 (Cont.) Key Terms used in Absolute Repricing Pattern

To define Absolute Repricing Pattern, perform the following:

- 1. Select Pattern Type as Absolute.
- 2. Specify the required month-day combination for the event. You cannot specify a month-day combination for the first event as this row is reserved for the initial period.
- Select the Repricing Type: Flat or Indexed. The default is flat. If you select Indexed, the system automatically changes the fields available for entry.

Note:

You can change your selection of the Repricing Type at any point in this process. Sometimes it may cause a loss of data.

For more information on Flat Repricing Type, see Repricing Event is Flat Repricing.

For more information on Index Repricing Type, see Repricing Event is Index Repricing.

- Select Balance Tier option:
 - None: If selected, the Balance Tiered Pricing is not applied.
 - Current Balance: Users can define balance tiers and associate different rates with the corresponding balance tier level. Balance tier in this case is decided using the principal balance of instrument on As of Date. Thus, even when actual balance goes down due to repayment, the instrument continues to be in original balance tier.
 - Reducing Balance: If the Balance Type is selected as Reducing Balance, then the repricing rate will be calculated using principal balance as on Repricing Date. Thus, the balance tier applicable to instrument range over its life due to repayment.
- 4. Click Define.

Repricing Event is Flat Repricing

Flat Rate: A Flat Rate is a specific rate—it is directly input.

To define a Flat Rate Event, follow these steps:

 Select the Flat option from Repricing Method drop-down list for the event you are going to define. Notice the bottom half of the screen refreshes, displaying the required inputs. Complete the following steps on the Add Repricing Events Page:



- 2. Enter the Net Rate.
- 3. Enter the Gross Rate.
- 4. Enter the Transfer Rate.

The Transfer Rate functionality will be released in future.

You must enter a valid value for at least one of these rate fields.

5. Click Apply.

The Event Summary Page is displayed. At this point, you have the option of defining additional events or saving. To add an additional event, repeat Click Add Row. You can edit the details of Defined Event.

Repricing Event is Indexed Repricing

An Indexed Rate is a set of parameters used to calculate a rate.

To define an Indexed Rate Event, follow these steps:

- Select the Indexed option from Repricing Method drop-down list for the event you are going to define. Notice the bottom half of the screen refreshes, displaying the required inputs. Complete the following steps on the Add Repricing Events Page:
- 2. Select the Interest Rate Curve.
- 3. Select the Transfer Price Curve.

Note:

The Transfer Price Curve functionality will be released in the future.

- 4. Enter the Yield Curve Term and select the appropriate Multiplier.
- 5. Enter the Net Margin.
- 6. Enter the Gross Margin.
- 7. Enter the Transfer Price Margin.
- 8. Enter the Rate Cap Life.
- 9. Enter the Rate Floor Life.
- **10.** Enter the Rate Set Lag and select the appropriate Multiplier.
- **11.** Click **Apply**. The Event Summary Page is displayed.
- **12.** At this point, you have the option of defining additional events or saving. To add an additional event, repeat Click **Add Row**.
- 13. Click Save.

The Repricing Pattern is saved and the Repricing Pattern Summary Page is displayed.

5.2.3.1.2 Define Relative Repricing Patterns

The Relative Repricing Pattern is used for instruments where the repricing is determined by the elapsed time since origination. Defining a Relative Repricing Pattern involves the definition of a



series of repricing events applicable to a specific Repricing Pattern Code. You need to specify the length of each Repricing Period and the number of times that event should occur before calculating the next event in the pattern.

s Of Da	ate : 09-Oct-201	15				Repricin	g Pattern	No		Update	Save As	Cancel	?
		Code	611	510022.074				Pattern Type	Relative	•	0702010		
		Name	RP_611_R	B_RELATIVE_FLAT				Description					
∽ Re	epricing Events - Re	lative										+	
	Frequency	Multipl	ier	Repeat	Repricing Method		Balance Tier Type		Definition Status			(T)C	
•	Initial				Flat	•	Reducing Balance	•	Defined	Edit			
•	15	Days	•	5	Flat	-	Current Balance	•	Undefined	Defin		Delete	

Figure 5-47 Define Relative Repricing Pattern

Prerequisites

Selecting Relative as the pattern type.

Procedure:

This table describes key terms used for this procedure.

Table: Key Terms used in Relative Repricing Pattern

Key Terms	Description
Add Row	This allows you to Add one or more Repricing Events.
Add Multiple Rows	Allows you to add more Repricing Events.
Delete	This allows you to delete specific rows in the Repricing Events Table. You need to specify the following parameters in the Repricing Events Table for a Relative Repricing Pattern:
Frequency	In conjunction with the Multiplier drop-down menu, this field allows you to specify how often Repricing occurs.
Multiplier	The unit of time applied to the frequency. The choices are:
	Days
	Months
	Years
Repeat	This allows you to specify the number of times a repricing event should be repeated.
Repricing Method	A drop-down list, it displays the Repricing Type, Flat Rate or Indexed Rate, associated with a particular event.

The steps to create relative Repricing Patterns are similar to Creating Absolute Repricing Patterns.



The only difference is that the fields in the Repricing Events Table are different.

Select Pattern Type as Relative and follow the steps mentioned in Creating Absolute Repricing Patterns section.

5.2.4 Payment Patterns

User defined payment patterns allow you to define custom repayment patterns for products in your portfolio. You can include a payment pattern while generating cash flows by entering the payment pattern code for the instrument.

This chapter describes the procedure for capturing instrument payment patterns that are too complex to be accommodated in the standard fields of Instrument tables.

The procedure for working with and managing Payment Patterns is, similar to that of other Oracle assumption rules.

Payment Pattern Summary

This page is the gateway to all Payment Patterns and related functionality. You can navigate to other pages relating to Payment Patterns from this point.

Figure 5-48 Payment Summary

Payr	ment Pattern Summary	(1997-1997) 🐧 🌂 🔺	N20.				C. 🗟 (
Q							
Field	l Search						
	Name 14	Pattern type 1	Created By 14	Created Date 14	Last Modified By 1↓	Last Modified Date 11	Action
	Check	Absolute	CFETEST	2022-09-15 11:16:00	CFETEST	2022-09-15 11:16:00	
	S17_Rel_LP_17004	Relative	mbalakrishna	2022-09-15 03:53:25	mbalakrishna	2022-09-15 03:53:25	
	S23_ABS_LP_23003	Absolute	mbalakrishna	2022-09-15 03:52:07	mbalakrishna	2022-09-15 03:52:07	
	S31_SPLIT_ABS_REL_31003	Split	mbalakrishna	2022-09-15 02:16:04	mbalakrishna	2022-09-15 02:18:40	

Search Payment Pattern

Prerequisites: Predefined Payment Pattern

To search for a Payment Pattern:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Payment Patterns that meet the search criteria.

Or

An alternative method to search a Payment Pattern is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Payment Pattern Summary. You can enter the **Code, Name, Description** or **Pattern Type** of the Payment Pattern and click **Search**.

The Payment Pattern Summary displays the following information:

Add: Click the Add icon on the page header to build a new Payment Pattern.

• Name: The Payment Pattern's short name.



- **Pattern Type:** The Payment Pattern Type, such as Absolute or Relative.
- Created By: The Name of the user who created the Payment Pattern.
- Created Date: The Date and Time at which the Payment Pattern was created.
- Last Modified By: The user who last modified the Payment Pattern.
- Last Modified Date: The Date and Time when the Payment Pattern was last modified.
- Action: Click this icon to view a list of actions that you can perform on the Payment Pattern.
 - Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Payment Patterns. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Payment Pattern by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Payment Patterns that you no longer require. Note that only
 Payment Pattern owners and those with Read/Write privileges can delete Payment
 Patterns. A Payment Pattern that has a dependency cannot be deleted. A rule cannot
 be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular Payment Pattern has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Payment Patterns that have dependencies. A report of all rules that utilize the selected Payment Pattern is generated.

Also See:

Creating Payment Patterns

5.2.4.1 Create Payment Patterns

You create payment patterns to capture the repayment behavior of instruments that are too complex to be accommodated through the use of the standard instrument table fields.

To create the payment pattern, do the following:

- 1. Navigate to the **Payment Pattern** summary page.
- 2. Click Add icon. The Add Payment Pattern page is displayed.
- **3.** Enter a Code value for the new payment pattern. You can also click Generate Code Option in Code field to generate the code automatically.

Note:

The code value you assign to the new pattern must be unique. Also, the code must be mapped to the appropriate instrument records (PMT_PATTERN_CD field) to connect the instrument to the appropriate pattern.

- 4. Enter the Name for pattern.
- 5. Enter a brief Description for the pattern.
- 6. Select the Pattern Type: Absolute, Relative, or Split.

7. Select the Payment Type: Conventional, Level Principal, or Non-amortizing.

Note:

The Payment Type option is not available for Split Payment Pattern type.

The selection of the payment pattern type made in the previous step determines the information you must provide to successfully define that pattern type. See:

- Defining Absolute Payment Patterns
- Defining Relative Payment Patterns
- Defining Split Payment Patterns
- 8. Click Save.

5.2.4.1.1 Define Absolute Payment Patterns

Absolute payment patterns are commonly used for instruments that are on a seasonal schedule, such as agricultural or construction loans that require special payment handling based on months or seasons.

When working with absolute payment patterns, it is sufficient to define payments for one calendar year. Once the term exceeds a year, the payment schedule will loop until the instrument matures.

Prerequisites

Selecting Absolute as the pattern type.

As Of Date :	10/09/2	015			Payment Pattern		Si	ive Cancel
	Code	333	12	Description		Pattern Type	Absolute	•
	Name	New				Payment Type	Conventional	•
✓ Absolut	te Pattern	Definition						
							·	+ @ ≡ ₹
		Month	D	ay	Cash Flow Type	Payment Method	Value	
		· ·			Principal and Interest		-	

Figure 5-49 Absolute Payment Patterns

To define absolute payment pattern, do the following:

- 1. In the Payment Patterns page, select Pattern Type as Absolute.
- Select the Payment Type from the drop-down list: Conventional, Level Principal, or Non-Amortizing. The Payment Type determines the type of information required to successfully define the Payment Phase.
- 3. Define the **Payment Phases**. A Payment Phase is a set of payment characteristics that defines the timeline of the instrument's amortization.



- a. Define the following parameters:
 - **Month:** This drop-down list allows you to select the month of the payment phase being defined.
 - Day: Used to specify the day of the month the payment is due.
- Select the Cash Flow Type. The available types depends on the Payment Type. This do not apply to the Non-Amortizing Payment Type.
 Table: Relationship between Cash Flow Type and Payment Types

	Level Principal	Non-Amortizing	Conventional
Principal and Interest	Yes		Yes
Principal Only	Yes		
Interest Only	Yes	Yes	

- c. Select the **Payment Method**. The available Payment Methods depend on the Payment Type. For more information, see: Relation between Payment Method and Payment Types. Payment Methods do not apply to the Non-Amortizing Payment Type.
- d. Enter the Value for the Payment Method you selected in the previous step for applicable Payment Types.
 If you selected the Interest Only Payment Method in the previous step, the Value field does not apply.
- 4. Click the **Add** icon to add additional Payment Phases to the Pattern. Click Delete icon corresponding to the rows you want to delete.
- 5. Click Add Multiple Row icon to enter the number of rows you want to add and click Go.
- 6. The **Download Excel** icon helps you to export payment information, modify and paste back in the UI.

A Payment Pattern must have at least one valid Payment Phase to be successfully defined. The system raises a warning if you try to save a Payment Pattern with an incomplete Payment Phase.

7. Click Apply and Save.

The Payment Pattern is saved and the Payment Pattern summary page is displayed.

The following table describes the relationship between Payment Phase properties and Payment Types.

Relationship between Payment Phase Properties and Payment Types

	Level Principal	Non-Amortizing	Conventional
Month	Yes	Yes	Yes
Day	Yes	Yes	Yes
Payment Method	Yes		Yes
Value	Yes		Yes

The following table describes the relationship between Payment Method and Payment Types.

Relationship between Payment Methods and Payment Types



Payment Method	Level Principal	Non-Amortizing	Conventional
Percentage of Original Balance	Yes		
Percentage of Current Balance	Yes		
Percentage of Original Payment	Yes		Yes
Percentage of Current Payment	Yes		Yes
Absolute Payment	Yes		Yes
Interest Only	Yes		Yes

5.2.4.1.2 Define Relative Payment Patterns

You create Relative Payment patterns for instruments that have irregular scheduled payments.

Prerequisites

Selecting Relative as the pattern type.

Figure 5-50 Relative Payment Patterns

of Date	: 10/09/2015		Payment F	Pattern		21-11-21-5-	Save	Cancel	24
	Code 333	E	Description		Pattern Type	Relative		•	
	Name New				Payment Type	Conventional		•	
Relati	ve Pattern Definition								
r Relati	ve Pattern Definition						+ t	t ≔	₹
Relati	ve Pattern Definition Frequency	Multiplier	Repeat	Cash Flow Type	Payment Meti	hod	+ t Value	t = [₹

To define a relative payment pattern, follow these steps:

- 1. In the Payment Patterns page, select Pattern Type as Relative.
- Select the Payment Type from the drop-down list: Conventional, Level Principal, or Non-Amortizing. The Payment Type determines the type of information required to successfully define the Payment Phase. The payment type determines the available characteristics for defining the payment amount.
- 3. Define the Payment Phase.

The payment type determines the type of information required to successfully define the payment phase. For more details, see: Relation between Payment Phase Attributes and Payment Types.

- a. Enter the **Frequency** for each payment phase.
- b. Select the appropriate Multiplier for each payment phase from the following options:



- Days
- Months
- Years
- c. Enter the number of times each Payment Phase should be repeated in the Repeat column.
- d. Select the Cash Flow Type. The available types depend on the Payment Type. This do not apply to the Non-Amortizing Payment Type. Table: Relationship between cash Flow Type and Payment Types

	Level Principal	Non-Amortizing	Conventional
Principal and Interest	Yes		Yes
Principal Only	Yes		
Interest Only	Yes	Yes	

e. Select the Payment Method.

The available payment methods depend on the payment type. For more details, see Relation between Payment Method and Payment Types. Payment Methods do not apply to the Non-Amortizing Payment Type.

- f. Type the Value for the Payment Method you selected in the previous step for applicable Payment Types.
- Click the Add icon to add additional Payment Phases to the Pattern. Click Delete icon corresponding to the rows you want to delete.
- 5. Click Add Multiple Row icon to enter the number of rows you want to add and click Go.
- 6. The **Download Excel** icon helps you to export payment information, modify and paste back in the UI.

Note:

A Payment Pattern must have at least one valid Payment Phase to be successfully defined. The system raises a warning if you try to save a Payment Pattern with an incomplete Payment Phase.

7. Click Apply and Save.

The payment pattern is saved and the Payment Pattern home page is displayed.

It is not necessary to set up relative payment patterns for the complete term of an instrument. The payment pattern automatically repeats until the maturity date. Suppose a payment pattern is created to make monthly payments for the first year and quarterly payments for the next three years. If you apply this pattern to an instrument record with an original term of five years, the payment pattern wraps around and the fifth year is scheduled for monthly payments.

An easy way to set up payment patterns for instruments with varying original terms is to use the repeat value of 999 in the last row of the payment pattern. For example, a payment pattern that pays monthly for the first year and quarterly thereafter, can be set up with two rows. The first row shows 12 payments in one month. The second row shows 999 payments in three months. When this payment pattern is processed it repeats the three-month payment frequency until the maturity date is reached.

The following table describes the relationship between payment phase attributes and payment types.

Payment Phase Attri- butes	Payment Types: Level Principal	Payment Types: Non- Amortizing	Payment Types: Con- ventional
Frequency	Yes	Yes	Yes
Multiplier	Yes	Yes	Yes
Repeat	Yes	Yes	Yes
Payment Method	Yes		Yes
Value	Yes		Yes

Relationship between Payment Phases and Payment Types

5.2.4.1.3 Define Split Payment Patterns

You can use a Split payment pattern for financial instruments that make principal payments along with two concurrent amortization schedules. Split patterns may be a combination of Absolute and Relative Payment Patterns for example, and contain multiple sets of payment phases under a single amortization code. These patterns could further use a combination of Conventional, Level Principal, and Non-Amortizing Payment Types.

As Of Date : 10/09/2			Payment Pa	ittern	412040	Save Cancel ⑦
Code	333	U	Description	Pattern Type	Split	•
Name	New			Payment Type	Conventional	Ŧ
✓ Split Pattern Defin	nition					
Pattern Sub	Туре	Payment Type	Percent	Definition Status		+ =
 Absolute 		▼ Conventional	▼ 100	Undefined	Define	Delete

Figure 5-51 Split Payment Patterns



To define a split payment pattern, follow these steps:

- 1. In the Payment Patterns page, select Pattern Type as Split.
- 2. Define Split Pattern definition.
 - a. Select the required **Pattern Sub Type** for each leg.
 - Absolute
 - Relative
 - b. Select the Payment Type for each Payment Phase or Split.
 - c. Enter the Percent value to indicate the percentage weight of the timeline being defined for the individual payment phases (each row). The sum of the percentage weights must total 100%.

Note:

The payment pattern term specifications for different payment phases or splits vary depending on whether you select the Absolute or Relative Pattern Type. You can define the term specifications for the splits following the steps described previously for defining payment phases for these patterns. See:

- Define Absolute Payment Patterns
- Define Relative Payment Patterns
- 3. Select one of the legs and then select **Define** button to enter pattern details for the leg.
- 4. Select one of the legs and then select **Delete** button to delete pattern details for the leg.
- 5. Click the Add icon to add additional Payment Phases to the Pattern.
- 6. Click Add Multiple Row icon to enter the number of rows you want to add and click Go.
- 7. Click Apply and Save.

The Split payment pattern is saved and the Payment Pattern summary page is displayed.

5.2.5 Holiday Calendars

This section discusses the procedure to create a Holiday Calendar and generate a list of the weekend and holiday dates. Individual Cloud Service may consume the Holiday Calendar events in different ways.

A Holiday is a day designated as having special significance for which individuals, a government, or some religious groups have deemed that observance is warranted and thus no business is carried on this day. The Holiday Calendar Code can range from 1 to 99999.

The **Generate Holiday Calendar** option on the **Holiday Calendar Definition** page allows you to generate the maximum 80 Holiday Calendar definitions at a time. Using the Scheduler Service, you can generate the Holiday Calendar definitions in bulk. For more information, see the Data Loader section.

Holiday Calendar Summary

This page is the gateway to all Holiday Calendars and related functionality. You can navigate to other pages relating to Holiday Calendars from this point.



Figure 5-52 Holiday Calendar Summary

lolic	liday Calendar						C; @	0
								Q
	Search		8					
	Code 1↓	Name ↑↓	Created Date 1↓	Created By 1↓	Modified Date 1	Modified By ↑↓	Status	Action
	1001	HCAL1001	01/06/2022 05:13:02	CFETEST	01/06/2022 05:13:03	CFETEST	Processed	
	1002	hc_test	03/06/2022 07:34:58	CFETEST	03/06/2022 07:34:59	CFETEST	Processed	

Search Holiday Calendar Rule

Prerequisites: Predefined Holiday Calendar

To search for a Holiday Calendar:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Holiday Calendars that meet the search criteria.

Or

An alternative method to search a Holiday Calendar rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Holiday Calendar Summary. You can enter the **Code, Name,** and **Description** of the Holiday Calendar and click **Search**.

The Holiday Calendar rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Holiday Calendar rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- **Code:** The code of Holiday Calendar
- Name: The Holiday Calendar's short name.
- Created Date: The Date when Holiday Calendar was created.
- Created By: The Name of the user who created the Holiday Calendar
- Last Modified By: The user who last modified the Holiday Calendar rule.
- Last Modified Date: The Date and Time when the Holiday Calendar rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Holiday Calendar rule.
 - **View/Edit:** Based on the user privilege assigned, you can either only view or edit existing Holiday Calendar rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Holiday Calendar rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Holiday Calendar rules that you no longer require. Note that only Holiday Calendar rule owners and those with Read/Write privileges can delete



Holiday Calendar rules. A Holiday Calendar rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.

Dependency Check: You can perform a dependency check to know where a
particular Holiday Calendar rule has been used. Before deleting a rule, it is always a
good practice to do a dependency check to ensure you are not deleting Holiday
Calendar rules that have dependencies. A report of all rules that utilize the selected
Holiday Calendar rule is generated.

Also See:

Create Holiday Calendar

5.2.5.1 Create a Holiday Calendar

You create Holiday Calendars to capture holidays for a given date range for any organization. It is possible to create and use multiple Holiday Calendars.

To create a new Holiday Calendar Rule, follow these steps:

- 1. Navigate to the Holiday Calendar Summary Page.
- 2. Click Add icon. The Holiday Calendar Details Page is displayed. This page is divided into following sections:
 - Holiday Calendar
 - Holiday Details
 - Generate Holidays And Exceptions

Figure 5-53 Holiday Calender Details Page

Holiday Calendar					Save Cancel ⑦
Y Holiday Calendar					
	Holiday Code(Hint 1 - 99 Required			Description	
	Name	Required			
	Weekend Days 🗌 Tuesda Monday 📄 Tuesda Friday 📄 Saturday	y 🗌 Wednesday 📄 Thursday	Required		
					⇔
✓ Holiday Details					
Holiday Details		4	- 8 8		
Show Holidays Between	iii And	i			
Name	Date	Holiday Type			
No data to display.					⇔
✓ Generate Holidays And Exce	ptions				
Generate Holidays	From 06/06/1982	To 06/06/2062			



3. Enter details in above sections and Click **Save**.

Holiday Calendar section

- **1.** Navigate to Holiday Calendar section.
- 2. Enter the following details:
 - Holiday Code: Enter a code value for the new Holiday Calendar. The code is a Numeric Identifier for the Holiday Calendar. The Code Value must be a number between 1 and 99999. The Code Value you assign to the new Holiday Calendar must be unique.
 - **Name:** Enter the name and a brief description for the Holiday Calendar. The name you assign to the Holiday Calendar must be unique. The name can hold a maximum of 30 characters.
 - **Description:** Enter the description of Holiday Calendar Rule.
 - Weekend Days: In the Holiday Weekend Days checkboxes, select not more than two weekend days.
- 3. Click Next to navigate to Holiday Details section.

Holiday Details section

- 1. Enter the following details in Holiday Details Section:
- 2. Click **Add** icon. Define the Holiday details for any period within the Holiday range. Enter the following details in Holiday Calendar Grid:
 - Name: Name of Holiday
 - **Date:** The date of Holiday
 - **Holiday Type:** Type of Holiday. Two types of holidays can be defined: Fixed and Moving.

A Fixed Holiday is deemed as a Holiday for every year in the Holiday Period, for that particular day.

Example

25th December – Christmas, is a fixed Holiday.



To define a Fixed Holiday, input the Holiday Date for the first occurrence in the date range. For example, if your Date Range runs from 01-JAN-2000 to 31-DEC-2050, you should input the fixed holiday, Christmas, as 25-DEC-2000. The Holiday Calendar Procedure will populate all subsequent 25-DEC entries in the holiday list table (FSI_HOLIDAY_LIST). A HOLIDAY_TYPE code = 0 is a Fixed type holiday, code = 1 is a Moving type Holiday, and code = 2 is a weekend. The Holiday Calendar Procedure will also ensure that Holiday and Weekend entries are not duplicated. For example, if weekends are defined as Saturday/ Sunday and Christmas falls on a weekend day, there will be only one entry in the FSI_HOLIDAY_LIST table. The PREVIOUS_WORKINGDAY and NEXT_WORKINGDAY fields designate the valid prior and following working days, respectively.

A Moving Holiday is deemed as a Holiday only for that particular date and year, and not for every year in the Holiday Period. All occurrences of a Moving Holiday must be input manually.

Example

10th April 2020 is a Moving Holiday for Good Friday.

- You can add more Holiday Periods using **Add** icon. Add Multiple icon allows you to add multiple Holiday Periods.
- Click Next to navigate to Generate Holidays And Exceptions section.

Generate Holidays And Exceptions Section

This section is used to execute a Holiday Calendar Definition to generate the Calendar Dates listing the various types of holidays for a given Holiday Period.

- **1.** Enter the following details in Generate Holidays And Exceptions Section:
 - **Generate Holidays:** Enter the Holiday Period in Generate Holidays Section. The Holiday Period can be defined for a range of up to 40 years less than the Current Date and 40 years greater than the Current Date, totally spanning a maximum of 80 years.
- 2. Holiday List for Holiday ID #1 generated successfully message appears (where #1 is the Holiday Calendar Code).
- **3.** The status of a Holiday Calendar where Holiday Dates have been generated displays as Processed in the Status column in the Summary Page.

In case you do not want to Generate Calendar Dates immediately, you can select that particular Holiday Calendar anytime later from the Summary Page with its status defined, and then click the Generate button to execute the selected Holiday Calendar.

The generated holiday list is no longer valid if:

- There is a change in the definition of the Holiday Calendar.
- There is any update or modification to the Holiday Exceptions defined for that Holiday Calendar.

In such a case, you will get a message "This Holiday Calendar has been modified, Please generate the holiday list again." and the Holiday Calendar state will be changed to defined until the Holiday list is regenerated with the new definition.



5.2.5.2 Holiday Exceptions

You can specify exceptions to Holidays. As a prerequisite, a Holiday Calendar should have been properly defined and the status of the Holiday Calendar on the Summary Page should be Processed. Generating the Holiday list will populate the Holidays (weekends, fixed, and moving) along with the working days. Then, the Exceptions button is enabled. Any changes in the Holiday Definition will disable the Exceptions Button. You must generate the Holiday List again to define or view the exceptions.

1. Click Exceptions in the Generate Holidays And Exceptions section. The Holiday Exceptions window opens.

Holiday Exception	5								Save	Cancel	0
					W. B. BHT 1			<u>vanasan</u>			
✓ Search										Q	Q
		۲	From Years 2020	•		To Year 2024	•				
			Fixed Holidays	•		Moving Holidays	•	Include 1	Weekends		
		0	Holiday Date								
			All Exceptions								
✓ Holiday Exception	ons										
Holiday Name	Holiday Type	Holiday Date	Exception Type		Shift To			Notes			
HCAL	Fixed	18-06-2020		•							
HCAL	Fixed	18-06-2021		•							

Figure 5-54 Holiday Exceptions Page

- 2. The search section in the Holiday Exceptions window has the following fields:
 - **From and To:** Denotes the range of years which is a subset out of the Holiday List generated, for which exceptions are required to be defined.
 - Fixed Holidays: You can filter the list of holidays by the type of Fixed Holidays.
 - **Moving Holidays:** You can filter the list of holidays by the type of Moving Holidays.
 - Holiday Date: For a particular known Holiday Date, exceptions can be defined.
 - All Exceptions: This check box when selected lists all the exceptions, if already defined, for the holidays within the From, To Date Range.
- 3. The search result gives the list of all holidays based on the selection of the above search criteria fields.
 - In the Holiday Exceptions section, there are two types of exceptions that can be defined: Not a Holiday and Shift to.
 - Any Holiday can be marked as not a Holiday, in which case that day is removed from the Holiday List. If you select Not a Holiday from the Exception Type dropdown, then the Shift to date field is disabled.
 - Spring earlier considered as a Holiday in the Holiday Calendar can be marked as Not a Holiday in the Holiday Exceptions Window. You can write your comments or remarks in the Notes next to the Exception Type drop-down list.
 - Any Holiday can be shifted to another day, in which case the earlier declared Holiday is removed from the Holiday List, while the shifted today is included as a Holiday.



• Once the Holiday Calendar Definition is saved, its status in the Holiday Calendar Summary Page is marked as Defined.

5.2.6 Management Ledger Configuration

This screen enables you to define the Functional Currency and the Fiscal Year Start Month for each registered Management Ledger Table.

To configure the Management Ledger:

1. From the LHS menu , select Maintenance, and then select Management Ledger Configuration.

This UI displays the details for each registered Management Ledger. You can modify the Functional Currency and the Start Month Information for each registered Management Ledger Table, but cannot delete the details for an activated Management Leger Table.

By default, the UI displays a single row corresponding to the OOTB Regular Management Ledger Table (FSI_D_MANAGEMENT_LEDGER). As and when any Placeholder Management Ledger Table is registered, the UI displays an additional row corresponding to the Registered Management Ledger. On registering and activating of all the Management Ledger Tables, the UI displays six rows pertaining to – one row for the OOTB Management Ledger Table and five rows for the registered five placeholder Management Ledger Tables.

Figure 5-55 Management Ledger Configuration

Management Ledger Configurati				8 500 0
 Management Ledger Configuration 				
Table Name	Functional Currenty		Start Month	
fanagement Ledger	Australian Dollar	•	February	•
41,02	US Dollar		January	

2. Select the following details:

Functional Currency: This field allows to select the functional currency that is applicable to the ledger table.
Accounts and Instruments can be defined across various currencies, but to consolidate the accounts at multiple hierarchy Levels, across units, a common currency is required which you can set here. This currency can be the currency used in the primary economic environment where an entity operates, or in other words, the main currency used by a business unit.

The default value of Functional Currency for any Management Ledger table is set as 'US Dollar'.

- **Start Month**: The field is used to select the start month of the fiscal year. The default value of Start Month for any Management Ledger table is set as 'January'.
- **Table Name**: This field displays the logical name of the Management Ledger table for which you want to input the details. The physical name of the Management Ledger table is displayed in a toolkit on mouse-hover over the logical name of the table.
- 3. Click Save.



5.2.7 Ledger Load History

Ledger Load History allows you to review the Runtime History of a Management ledger Load. You may see the order in which Ledger Loads are executed, and you may select any Ledger Load row and Undo the Ledger Load.

The screen presents a table that lists the Ledger Loads sorted by As-of-Date and by Load End Time. You may sort on any column you choose by clicking on the column header upward/ downward arrows, but the results are sorted first by As-of-Date and second by the Column, you have chosen.

Navigation in Ledger Load History

When you first enter the Ledger Load History screen, your results are shown for all As-of-Date values for which a ledger load was executed, with the Executed As-of-Dates displaying value "All As of Dates". You may select a different As-of-Date from a drop-down list as required.

With the 'All As of Dates' selected, the Ledger Load History Table will display the load names sorted in descending order based on the As of Date and the Load End Time.

Figure 5-56 Ledger Load History Screen

	ution History									0 0
	600 EPPC/000 PHD									Q
	e As Of Dates Of Dates		Currulian Statue All	•					Q Real	45 040
0	As Of Date	Load Name 11	Output Table 11	Execution Status	u	Records Loaded T&	Executed By TL	Load Start Time 15	Load End Time 12	Load Time
0	01-01-2016	ML1Load%/64	FSI, D, MANAGEMENT, LEDGER	Successful		4	PFT_QAUSER	08-30-2022 11:05:18	08-30-2022 11:05:34	00:00:16

The title bar of the Screen displays several actions for the user. They are:

- **Refresh**: Click Refresh to refresh the Ledger Load History Page.
- Help: Click Help to view the Ledger Load History Help Page.

The Ledger Load History screen can be divided under three sections – the Search section, the Inline section and the Table section.

5.2.7.1 Navigation in Ledger Load History

When you first enter the Ledger Load History screen, your results are shown for all As-of-Date values for which a ledger load was executed, with the Executed As-of-Dates displaying value "All As of Dates". You may select a different As-of-Date from a drop-down list as required.

With the 'All As of Dates' selected, the Ledger Load History Table will display the load names sorted in descending order based on the As of Date and the Load End Time.



Figure 5-57 Ledger Load History Screen

	ution History									0 0
Allocat	tion Execution Hist	ery Ledger Load	d History							Q
	e As Of Dates Of Dates	٠	Execution Status All	•					Q Real	45 040
0	As Of Dute	Load Name 51	Output Table 11	Execution Status	u	Records Loaded Ta	Executed By TL	Load Start Time 15	Load (nd Time 15	Load Tim
0	01-01-2016	ML1Load%/64	FSI_D_MANAGEMENT_LEDGER	Successful		4	PFT_QAUSER	08-30-2022 11:05:18	08-30-2022 11:05:34	00:00:16

The title bar of the Screen displays several actions for the user. They are:

- **Refresh**: Click Refresh to refresh the Ledger Load History Page.
- Help: Click Help to view the Ledger Load History Help Page.

The Ledger Load History screen can be divided under three sections – the Search section, the Inline section and the Table section.

5.2.7.1.1 Search Section

The Search pane is used to specify the search criteria that will reduce the number of rule executions that gets displayed in the Allocation Execution History table.

To search the Allocation Rules, perform the following steps:

- 1. Click the **Search** icon on the Search Pane to display the Criteria Window.
- Enter the Allocation Rule Name, Allocation Model Name, Batch, Executed By, Execution End Time, or the Output Scenario and click Search to display the Allocation Rules that match the criteria.
- 3. Click **Cancel** to remove the filter criteria on the Search Window and refresh the Window.
- 4. Click Search after entering the Search Criteria.

ADDIN EXECU	tion History Ledger Load History			
	Allocation Name		Allocation Model	
	Batch		Executed By	
	Execution and Tame - Time Prom	68	Execution End Time - Time To	8
	Output Scenario	•		

Figure 5-58 Allocation Execution History – Criteria Window



The screen displays the search results that meet the Search Criteria in a table containing all the Allocation Rules.

You may search based on the following parameters:

- Allocation Name: Performs a wild card search on Allocation Rule Name. You can execute the search when you select the Search button.
- Allocation Model: Performs a wild card search on Allocation Model Name under which different Allocation Rules are grouped together. You can execute the search when you select the Search button.
- **Batch**: Performs a wild card search on Batch Name. You can execute the search when you select the Search button.
- **Executed By**: Performs a wild card search on the logged-in username that has executed the rule when rule execution happened through Allocation Summary. While it performs a wild card search on the username that has been passed as a parameter in the batch when rule execution happened through batch method.
- **Execution End Time**: Restricts the number of rules displayed on the Allocation Execution History summary screen based on a user's specification of a single execution date and a no earlier than Execution End Time Time From and a no later than Execution End Time Time To. You can execute the search when you select the Search button.
- **Output Scenario**: Performs a wild card search on the Output scenario for any Allocation Rule. You can execute the search when you select the Search button.

5.2.7.1.2 Inline Section

The Inline section contains two additional filters as follows:

- Executed As-of-Dates with default value as 'All As of Dates'.
- Execution Status with default value as 'All'.

The following statuses occur when an Allocation Execution is initiated:

- **Processing**: Allocation Engine updates this status when rule execution is started.
- Successful: Allocation Engine updates this status when rule execution is successful.
- Failed: Allocation Engine updates this status when rule execution is failed.

An Undo operation on any Allocation Execution can lead to one of the following statuses:

- **Undo in Progress**: Undo engine updates this status when it picks up a record for Undo so that another process does not pick up the same record.
- Undo Failed: Undo engine updates this status when the Undo is failed.
- Undo Rolled Back: When one of the rules as part of a Batch or an Allocation Model, is
 processed for Undo and fails, the status of the rule is marked as 'Undo Failed'.

All the previous rules in the Batch/Model that were successfully processed for Undo before the point of failure, will be rolled back, and the status of those records will be updated as 'Undo Rolled Back'.

User can apply these two filters to select the execution rows he wants to see in the Allocation Execution History Table.

This section also offers several controls that allow the user to perform different functions when an Allocation Rule is selected. You can select multiple Allocation Rules at a time, but this may disable some of the icons.



The following are the controls in the Inline section:

- **Reset**: Resets the search criteria and also refreshes the Allocation Execution History table. 'Reset' applies to all fields under the Criteria Window but not to the Inline filters.
- View: On choosing a single row of the Allocation Execution History table, select View to drill into an audit trail for the currently selected rule. The View icon is disabled if no rows have been selected or if multiple rows have been selected.
 See the Allocation Execution Audit Functionality section for details.
- **Undo**: You can use this icon to UNDO or reverse one or more allocation runs. For details, see the UNDO Functionality section.

5.2.7.1.3 Table Section

The following columns categorize each Allocation Execution row in the table:

You can sort any of these columns by clicking on the text in the column header.

- **As of Date**: Displays the As-of-Date when the Allocation Rule was executed.
- Allocation Name: Displays the Allocation Rule's short name. A "mouse over" on the Rule's name displays the Rule's long description as well as the Identity Code generated or used by that allocation. You can use Identity Codes in queries against the database to identify rows generated by the rule.
- **Output Table**: This denotes the target table name in the database where the Allocation is either posted or updated records. For example, Management Ledger, Assets, and so on.
- **Output Column**: This denotes the target column name in the database where the Allocation is either posted or updated records.
- **Output Scenario**: This denotes the scenario value configured in the Output Configuration of the executed Allocation Rule.
- **Execution Status**: Denotes the status of each allocation execution. See the Inline section for more details.
- **Record Loaded**: Displays the record count of the Allocation Execution, meaning the count of inserts or updates that has taken place.
- **Executed By**: Displays the username that has executed the Allocation Rule.
- **Execution Start Time**: Displays the date and time at which each Allocation Rule has been started.
- **Execution End Time**: Displays the date and time at which each Allocation Rule is completed.
- **Execution Time**: Displays the elapsed time required for each Allocation Rule to complete, shown in hours, minutes & seconds.
- Folder: Displays the name of the Folder to which the Allocation Rule belongs.
- **Batch**: Displays the Batch name under which each Allocation Rule was executed. For rules executed directly from the Allocation Specification user interface, the system automatically generates synthetic batch names.
- Allocation Model Name: Displays the allocation model name under which the Allocation Rule is grouped. The Allocation Model consists of a list of individual Allocation Rules that can be executed as a single unit.



Allocation Model Name column remains blank for any Allocation Rule that was not executed from within an Allocation Model.

5.2.7.2 Ledger Load UNDO Functionality

A Ledger Load Undo operation reverses the effect of the Ledger Load process meaning it deletes the rows that were inserted into a Management Ledger as part of the Ledger Load process.

Figure 5-59 Ledger Load History - Undo

									Q
	d As Of Dates Of Dates		Constructions All	•				Q Real	65 the
0	Air Of Date 11	Load Name 15	Curpet Table 11	Execution Status	14 Records Loaded 11	Executed By 11	Load Start Time 11	Load End Time 11	Load Tim
	01-11-2022	LEDGER	FSI_D_MANASEMENT_LEDGER	Successful	10	PFT_QAUSER	09-15-2022 11:22:48	09-15-2022 11:23:05	00:00:17
	01-11-2022	LEDGER	FSLD_MANAGEMENT_LEDGER	Successful	10	PFT_QAUSER	09-14-2022 07:46:21	09-14-2022 07:46:39	00:00:18
0	02-21-2021	LEDGER	FSLD_MANAGEMENT_LEDGER	Successful	4	PFT_GAUSER	08-30-2022 11:04:31	08-30-2022 11:04:50	00:00:19
	02-20-2020	LEDGER	FSI_D_MANAGEMENT_LEDGER	Successful	4	PFT_QAUSER	08-30-2022 11:06:02	08-30-2022 11:06:19	00:00:17
	02-19-2019	LEDGER	FS_D_MANAGEMENT_LEDGER	Successful	4	PFT_QAUSER	08-30-2022 11:07:16	08-30-2022 11:07:32	00:00:16

The Undo icon is enabled whenever you select one or more rows from the table.

For details on restricting action to Undo functionality, see User Preferences section. This functionality works only if the Enable Undo for Ledger Load option in the User Preferences is set to Yes.

5.2.8 Filters

Filters allow you to view and select data using the defined expressions.

5.2.8.1 Filter Definition Types

Filter definitions are created based on the different object types.

The following filter definition types are supported:

- Attribute Filter filters based on one or more Dimension Type Attributes. For each attribute, you can select one or more values.
- Data element filter -filters the columns based on specific data constraint. These filters are
 used within other rule types such as Allocation Rules, Transfer Pricing Rules, Asset and
 Liability Management Rules.



- Group filter combined filter containing multiple Data element filters logically connected using the AND operator.
- Hierarchy filter filters using Rollup Nodes within a Hierarchy and exclude or include data within an OFSAA Rule.

5.2.8.2 Filter Summary

The Filters Summary Page shows the list of available filters.

• To access the Filter Summary page, click **Maintenance** and select **Filter**.

The Filter Summary Page provides the list of already created Filter definitions with the following details.

- **Name** The unique Filter Name. You can mouse-over the filter name to view more details such as the description of the filter.
- Folder The folder in which the Filter Definition is stored.
- **Filter Type** One of the following Filter Types associated with the Filter Definition. The filter type is selected based on the type of the object that needs to filtered.
 - Attribute Filter
 - Data element filter
 - Group filter
 - Hierarchy filter
- **Modified By** The login name of the User who has modified the Filter Definition.
- Modification Date The date of modification.
- Action Using Action (three dots), you can perform the following tasks on a selected filter definition.
 - View View the details of selected filter definition.
 - Edit Edit a filter definition.
 - Copy Copy a filter definition.
 - Delete Delete a filter definition.
 - View SQL View the SQL statement for a filter definition.
 - Check Dependency Check the dependent objects associated with the filter definition.

To filter the summary based on specific search criteria, select and add the required search criteria to the **Search** field and enter/select the specific values.

5.2.8.2.1 Searching Summary

You can search for a specific Definition based on the following criteria. Select/Enter one or more unique values/tag associated with the definition and click **Search**.

- **Name** Enter unique filter name, to search for a specific definition based on the entered name,
- Folder Select a specific folder to view the definitions stored in that folder.
- Filter Type Select the Filter type, to view all the definitions associated with it.



 Description - Enter one or more keywords, to view the definitions containing those keywords.

5.2.8.2.2 Sorting a Summary Page

Sorting helps to view/group the filter definitions sequentially based on the selected criteria

You can sort/group the Definitions based on the following parameters:

- Filter Type
- Folder
- Name

5.2.8.3 Creating Filter Definitions

To create a Filter definition, complete the following steps:

1. To create a Filter Definition, click the Add in the Filter Summary.

The Add Filter Definition Page with the following details is displayed.

• Name - The unique Filter Definition Name.

Note:

You can enter up to 120 characters. All allowed characters are **blank space** (), Underscore (_),comma (,), dot (.) and " hyphen (-).

- Folder Select the Folder, to save the Filter definition.
- **Description** A brief description about the Filter Definition.

Note:

You can enter up to 250 characters. All characters are allowed except " & ", "+ ", "@" and "~".

- Read-Only Select this option to give other users the access to only view the Filter Definition.
- **Filter Type** Select one of the following filter types, based on the type of the object that needs to filtered. For more information about creating a filter based on the filter type refer, to the respective sections.
 - Attribute Filter
 - Data Element filter
 - Group filter
 - Hierarchy filter
- 2. After including all the filters, Click **Save**.

The new Filter Definition is created successfully and added to the Filter Summary.



5.2.8.3.1 Defining an Attribute Filter

Attribute Filters are created using defined Attributes. Attribute filters facilitates you to filter on one or more Dimension Type Attributes.

For each attribute, you can select one or more values.

- 1. Select the Filter Type as Attribute.
- 2. Select the required **Dimension** from the drop-down list.
- 3. Select the associated Attribute from the drop-down list.

Only those attributes associated with the selected Dimension are displayed.

- 4. In the Attributes Value pane, click Search. The list of attribute values associated with the selected Attribute are displayed.
- 5. Click the **Action** adjacent to the attribute to be added and click **Copy**.

The selected Attribute value is added the Attribute Values pane.

6. After adding the required filters, click **Save**, to add the Filter definition to the Filter Summary page.

The filter definition is added and a confirmation message is displayed.

To Delete a Filter, highlight the filter and click **Delete**.

To view the SQL Query for a filter, highlight the filter and click View SQL.

5.2.8.3.2 Defining a Data Element Filter

Data Element Filter is a stored rule that expresses a set of constraints.

Data Element Filters can access most instrument columns and most columns in the Management Ledger. Data Element Filters are used within other rule types such as Allocation Rules, Transfer Pricing Rules, Asset and Liability Management Rules.

Only columns that match the data type of your Data Element selection are displayed in the drop-down list. For example, Balances between 10,000 and 20,000 Accounts opened in the current month Loans with amortization terms greater than 20 years.

Refer to the following steps, to create a Data Element filter:

- 1. Select the required database table from the Table Name drop-down list.
- Select one or more columns from the Column Name to be included in the filter for viewing specific values.

The columns that are present in the selected Database table are only listed.

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

The Data elements are listed as a combination of the selected Database table and the selected column

- 4. Select one of the following Filter Methods to be applied to each data element, add the filter conditions based on the selected method.
 - Specific Values Filter
 - Ranges Filter
 - Another Element Filter
 - Expressions Filter



5. After adding the required filters, click **Save**, to add the Filter definition to the Filter Summary page.

The filter definition is added and a confirmation message is displayed.

To Delete a Filter, highlight the filter and click **Delete**.

To view the SQL Query for a filter, highlight the filter and click **View SQL**.

5.2.8.3.2.1 Specific Values Filter

You can match a selected database column to a specified value or values, using the Specific Value filter.

You may either include or exclude Specific Values, to view the data.

To create a specific value filter, proceed with the following steps, after selecting the Database table name, column name and the Data element.

- 1. Select **Specific Values** in the Filter Methods.
- 2. Enter the required filter value in the Values column.
 - When comparing Specific Values for a date type column, select the date using the Calendar control.
 - When comparing Specific Values for a character type column, enter only Character strings.
- 3. To add another row click Add (Plus sign) on the right hand side corner of the **Specific Values** pane. Repeat the previous step, to enter multiple values.
- 4. To include or exclude the specific values, in the results:
 - To view the results containing the entered specific value, select the value and select **Include**. Click **Add** to add the expression to the filter condition.
 - To view the results without the entered specific value, select the value and select **Exclude**. Click **Add** to add the expression to the filter condition.
- 5. To delete a value, select the value by clicking the check-box adjacent to the value. Click **Delete**.
- 6. To view the SQL statement for the specific value, select the value and click View SQL.

5.2.8.3.2.2 Ranges Filter

You can match a selected database column to a specified range/ranges of values or to ranges of values.

You may either include or exclude Specific Values, to view the data.

To create a Ranges filter, proceed with the following steps, after selecting the Database table name, column name and the Data element.

- 1. Select Ranges in the Filter Methods.
- 2. Refer to the following steps, and create a range or multiple ranges, view require data.

You can use Ranges for data types - Term, Frequency, Leaf, Code, Identity, Date, Numeric and Varchar.

- a. Select the From Operator (> or >=), to include the lower limit of the range.
- b. Enter the Value From which the Range begins.



- c. Select the **To Operator** (< or <=), to indicate whether to include the specified value in the higher limit of the range.
- d. Enter the **Value To** , to include the higher limit of that range.
- 3. To include or exclude the specific range, in the results:
 - To view the results containing the entered specific range, select the range and select **Include**. Click **Add** to add the range to the filter condition.
 - To view the results without the entered specific range, select the range and select **Exclude**. Click **Add** to add the range to the filter condition.
- 4. To delete a range, select the range by clicking the check-box adjacent to the value. Click **Delete**.
- 5. To view the SQL statement for the specific range, select the range and click **View SQL**.

5.2.8.3.2.3 Creating Another Element Filter

You can match a selected database column to another database column.

When creating an Another Data Element Filter Method, you may only compare a column to other columns that you have already selected (the Data Element drop-down list box will only contain columns that you have already selected).

To create an Another Element filter, proceed with the following steps, after selecting the Database table name, column name and the Data element.

- 1. Select Another Element in the Filter Methods.
- 2. Select a Table Column, that needs to be compared with the Data Element Column.
- 3. Select one of the following mathematical operators for comparison.
 - = Equal to
 - <> = Not equal to
 - < Lesser than
 - > Greater than
 - <= Lesser than or equal to
 - >= Greater than or equal to
- 4. Select a **Data Element**, that needs to be compared with the Table Column.
- 5. Click Add to add the expression to the filter condition.

To edit an existing Another Element Filter entry, select the entry listed in the **Filter Condition** pane. Modify the expression in the Another Element Pane and click **Update**.

5.2.8.3.2.4 Expressions Filter

Expressions filters help to include calculated conditions in filters.

To create an Expression filter, proceed with the following steps, after selecting the Database table name, column name and the Data element.

Refer to the following steps, to create a Expressions filter:

1. Select Expressions in the Filter Methods.



- 2. Refer to the following steps, to include an expression and filter the data based on the calculated output.
 - a. Select one of the **Operator** (> or >=), to process the data in the specific column.
 - = Equal to
 - <> Not equal to
 - < Lesser than
 - > Greater than
 - <= Lesser than or equal to
 - >= Greater than or equal to
 - b. Select the Expression for comparing the data in the selected table column.
- 3. Click Add to add the expression to the filter condition.

To edit an existing Expression Filter entry, select the entry listed in the **Filter Condition** pane. Modify the expression in the Expressions pane and click **Update**.

- 4. To delete a range, select the range by clicking the check-box adjacent to the value. Click **Delete**.
- 5. To view the SQL statement for the specific range, select the range and click **View SQL**.

5.2.8.3.3 Defining Group Filter

Group Filters can be used to combine multiple Data Element Filters with a logical "AND".

For each attribute, you can select one or more values.

- **1.** Select the Filter Type as **Group**.
- Select the checkbox(s) adjacent to the required Data Element Filters in the Available Filters pane, and click Move Selected Available Filters to Selected Filters, to move them to Selected Filters pane.

To select all the filters, click Select All.

To search for a specific filter, enter the few letters from the filter name, and click the **Search**

- 3. To remove a filter from the **Selected Filters** pane, select the filter and click **Move Selected Filters to Available Filters**. Click Select All to move all the selected filters.
- After adding the required filters, click Save, to add the Filter definition to the Filter Summary page.

The filter definition is added and a confirmation message is displayed.

5.2.8.3.4 Defining Hierarchy Filter

Hierarchy Filter allows you to utilize Rollup Nodes within a Hierarchy to help you exclude (filter out) or include data within an OFSAA Rule.

For each attribute, you can select one or more values.

- **1.** Select the Filter Type as **Hierarchy**.
- 2. Select the required **Dimension** from the drop-down list.
- 3. Select the required Folder from which you want to select the Hierarchy.
- 4. Select the **Hierarchy** from the list of Hierarchies displayed based on the selected Folder.



 Click Launch Hierarchy Browser, access the Hierarchy Browser and select/unselect the Child/Sibling Members to be included in the Filter.

For more information about Hierarchy browser, refer Hierarchy Browser .

6. After adding the required filters, click **Save**, to add the Filter definition to the Filter Summary page.

The filter definition is added and a confirmation message is displayed.

5.2.8.3.4.1 Hierarchy Browser

The Hierarchy Browser contains the list of available Members associated with the selected Hierarchy.

You can view the list of available members and the child nodes associated with the members, in the **Show Hierarchy** tab.

• To select a Member, click the check-box adjacent to the member.

Note:

When a Member is selected, all the associated child members are also included in the Hierarchy filter. To include only a specific child member, expand the node and selected the required child member.

- To search for a specific member, click Search. Enter the keyword in the Search Value and click Search adjacent to the Search box.
 The searched members are displayed in the Search Results tab.
- You can view a selected tree member in a flat list, in the Show Members tab.
- To navigate through the list of available members.
 - Click Expand/Collapse to expand/collapse all the nodes. You can also click Node next to a member, to expand or collapse a Member node.
 - Click Sort Ascending/Descending, to view the list Members in alphabetical order.
 - In Search Results tab, click Focus/Unfocus, to select/deselect any specific node.

5.2.8.4 Managing Filter Definitions

You can view, edit, copy, delete and view SQL for the existing Filter Definitions from the Filter Summary.

In the Filter Summary Page, highlight a specific Filter Definition and click the **Action** (three dots). The following Options are displayed.

- View View the details of selected filter definition.
- Edit Edit a filter definition.
- Copy Copy a filter definition
- Delete Delete a filter definition.
- View SQL View the SQL statement for a filter definition.
- Check Dependency Check the dependent objects associated with the filter definition.



5.2.8.4.1 Viewing Filter Definition Details

You can view the details of an individual Filter Definition, using the following procedure:

- 1. Highlight the Filter Definition and click Action (three dots).
- 2. Click View .

The Filter Definition page is displayed with the details such as Name, Description, Folder, Filter Type, Filter Conditions and Audit Info.

5.2.8.4.2 Editing Filter Definition Details

You can edit individual Filter Definition details at any given point. To edit the existing Filter Definition details:

- 1. Highlight the Filter Definition and click Action (three dots).
- 2. Click Edit.

The Filter Definition Page is displayed with the details: Name, Description, Folder, Filter Type, Filter Conditions and Audit Info. Edit the required information and click **Save**.

5.2.8.4.3 Copying Filter Definition Details

You can copy individual Filter Definition Details, to recreate another new Member Definition. To copy the Member Definition Details as follows:

- 1. Highlight the Filter Definition and click Action (three dots).
- 2. Click Copy button.

The Filter Definition Page is displayed with the details Name, Description, Folder, Filter Type and Filter Conditions.

Edit the unique information such as Name, Description, Folder, Filter Type and Filter Conditions, and click **Save**.

5.2.8.4.4 Deleting Filter Details

To delete a Filter Definition:

- 1. Highlight the Filter Definition and click **Action** (three dots).
- 2. Click Delete .

The Filter Definition is deleted after confirmation.

Note:

You cannot delete a definition if any dependency like Attribute, Hierarchy or Filter is attached to it. Detach the dependency before deleting the definition.

5.2.8.4.5 Checking Dependencies

To check the dependencies of a Filter Definition from the Filters Summary:

- 1. Click Action adjacent to the filter definition.
- 2. Click the Check Dependency .

The list of Dependent Objects is displayed with Object ID, Name, and ID Type of the dependent Objects.

5.2.8.4.6 View SQL

To view SQL of a Filter Definition, perform the following steps:

- 1. Highlight the Filter Definition and click Action .
- 2. Click the View SQL button.

The SQL statement of Filter Definition is displayed.

5.3 Application Specific Rules

This section covers the following topics:

- Product Characteristic: Product Characteristic Rules are used to define payment, pricing, and repricing characteristics for new business. These Product Characteristics are rules that are placed on MDBSS nodes to be used in Forecasting that instruct the Application on what key new business contractual and behavioral features are to be included, such as amortization, adjustable type, compounding, day count, and other key features.
- Currency Gain/Loss: Currency Gain/Loss occurs when an entity buys/sells goods or services in a foreign currency, and that currency fluctuates relative to their Local currency, this can create differences in value of the monetary Assets and Liabilities.
- 3. Time Bucket: The Time Bucket module describes the procedure for working with and managing Time Bucket rules. The Time Bucket Rules allow users to create the time bucket definitions used for computing and outputting aggregated cash flows across time. The Time Bucket Rules determine the granularity of cash flow output and can be set at any frequency through a combination of daily, monthly, and yearly buckets.
- 4. Prepayment Rules: A Prepayment Rule contains methodologies to model the prepayment behavior of various amortizing instruments and quantify the associated Prepayment Risk.
- Prepayment Models: Prepayment Models can be referenced by a Prepayment Rule to Model Prepayment Behavior of instruments based on a range of instrument level attributes.
- 6. Behavior Pattern Rules: The Behavior Pattern Rule UI allows you to group Behavior Pattern codes (behavioral assumptions) together in a set at the Product/Currency level which then can be rotated to select a value on a combination.
- 7. Volatility Curve: The Volatility Curve UI allows you to select the curve. The curve selected will contain volatility rates. If you select this option, all other curve attributes become disabled and the curve is used exclusively for managing volatility details.
- IRRBB Standardized Approach : The IRRBB Standardized Approach UI allows you to view, edit, and delete currencies, shocks, or other parameters currently stored in the IRRBB Standardized Approach shocks table FSI_IRC_STDAPRCH_SHOCKS as well as the Standardized Approach Prepayment/Early Redemption scalars table FSI_IRC_STDAPRCH_CPRER.
- 9. Forecast Rates: Forecast Rate scenario assumptions allow you to define future interest rates, future economic indicators, and future currency exchange rates. Use interest rate forecasts to project cash flows, including pricing new business, re-pricing existing business, calculating prepayments, and determining discount methods. Use Economic Indicator forecasts to include in behavioral modeling and scenario/stress analysis. Use currency exchange rate forecasts to account for the effects of currency fluctuations on income.



- **10.** Discount Methods: This module describes the procedure for working with and managing Discount Method Rules. Discount Method Rules allow users to define the method for discounting projected Cash Flows for market value and duration calculation purposes.
- **11.** Pricing Margin: The Pricing Margin Rules allow users to define pricing margins (or spreads) for your products. Pricing margins are defined period by period based on your active Time Bucket definition, for each product and, potentially, each currency. Pricing margins work together with an underlying base interest rate curve to determine note rate pricing for new business volumes defined through Forecast Balance Rules.
- 12. Forecast Balance Rules: The Forecast Balance rules module discusses modeling of new business activity through the Forecast Balance rules. Included are assumption setup and processing. Within a Forecast Balance rule, you specify the amount of new activity generated per modeling bucket on each MDBSS node within each active currency. To create a new business assumption, you select from following available forecasting methods.
- 13. Transaction Strategy Rules: With the Transaction Strategy Rules you can test the impact of various hedging strategies that are integrated with basic scenario modeling assumptions. This functionality supports you to test the alternative strategies and their incremental impact on results.
- 14. Static Deterministic Process: This module discusses the procedure for creating and executing a Static Deterministic Process (existing business only). When all the required assumptions are defined, The processing performs the Static Cashflow Calculations and generates an aggregated result set.
- **15.** Dynamic Deterministic Process: Dynamic Deterministic processing generates output based on a set of user-defined forecast rate scenarios and includes new business assumption rules in the process flow.

5.3.1 Other Rules

This section covers the following topics:

- 1. Prepayment Rules: A Prepayment Rule contains methodologies to model the prepayment behavior of various amortizing instruments and quantify the associated Prepayment Risk.
- 2. Prepayment Models: Prepayment Models can be referenced by a Prepayment Rule to Model Prepayment Behavior of instruments based on a range of instrument level attributes.
- 3. Behavior Pattern Rules: The Behavior Pattern Rule UI allows you to group Behavior Pattern codes (behavioral assumptions) together in a set at the Product/Currency level which then can be rotated to select a value on a combination.
- 4. Time Bucket: The Time Bucket module describes the procedure for working with and managing Time Bucket rules. The Time Bucket Rules allow users to create the time bucket definitions used for computing and outputting aggregated cash flows across time. The Time Bucket Rules determine the granularity of cash flow output and can be set at any frequency through a combination of daily, monthly, and yearly buckets.
- 5. Forecast Rates: Forecast Rate scenario assumptions allow you to define future interest rates, future economic indicators, and future currency exchange rates. Use interest rate forecasts to project cash flows, including pricing new business, re-pricing existing business, calculating prepayments, and determining discount methods. Use Economic Indicator forecasts to include in behavioral modeling and scenario/stress analysis. Use currency exchange rate forecasts to account for the effects of currency fluctuations on income.



- 6. Discount Methods: This module describes the procedure for working with and managing Discount Method Rules. Discount Method Rules allow users to define the method for discounting projected Cash Flows for market value and duration calculation purposes.
- 7. Currency Gain/Loss: Currency Gain/Loss occurs when an entity buys/sells goods or services in a foreign currency, and that currency fluctuates relative to their Local currency, this can create differences in value of the monetary Assets and Liabilities.
- IRRBB Standardized Approach : The IRRBB Standardized Approach UI allows you to view, edit, and delete currencies, shocks, or other parameters currently stored in the IRRBB Standardized Approach shocks table FSI_IRC_STDAPRCH_SHOCKS as well as the Standardized Approach Prepayment/Early Redemption scalars table FSI_IRC_STDAPRCH_CPRER.

5.3.1.1 Prepayment Rules

One of the major business risks faced by financial institutions engaged in the business of lending and borrowing is prepayment and early redemption risk. Prepayment risk is the possibility that borrowers might choose to repay part or all their loan obligations before the scheduled due dates. Prepayments can be made by either accelerating principal payments or refinancing. Prepayments cause the actual cash flows from a loan to a financial institution to be different from the cash flow schedule drawn at the time of loan origination. A prepayment rule contains methodologies to model the prepayment behavior of various amortizing instruments and quantifies the associated prepayment risk.

Search Prepayment Rule

Prerequisites: Predefined Prepayment Rule

To search for a Prepayment Rule:

On the Prepayment Summary, enter your search criteria in the search box and click **Search**. The Prepayment Rules meeting your search criteria are displayed.

Or

An alternative method to search a Prepayment Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Prepayment rule Summary. You can enter the **Code, Name, Description, Dimension, Hierarchy**, and **Folder** of the Prepayment Rule, partially or fully, and click **Search**.

Prepayment Rule Summary

Prepayment Rules allow you to specify methodologies to model the loan prepayment and deposit, early redemption behavior of products in your portfolio, and quantify the associated prepayment risk in monetary terms.

For more information, see Defining Prepayment Methodologies section.



Figure 5-60 Prepayment Rule Summary

Prep	ayment Rule Summary		A 960				C.	<u>d</u> (
Q	Folder : CFESEG 🛞	192910520	2022512222916	5297038		1381178918579	<i>6012331102222</i> 10	152/
Field	Search							
	Name 1	Dimension 1	Hierarchy ^{↑↓}	Folder 14	Last Modified Date 1	Last Modified By 14	Access Type 1	Action
	Check	Product	Dim_product_hier	CFESEG	15/09/2022 10:54:52	CFETEST	Read/Write	
	PPM-Set4-PSA	Product	Dim_product_hier	CFESEG	13/09/2022 07:35:36	CFETEST	Read/Write	
	CFE_QA_Set3-Arctangent	Product	Dim_product_hier	CFESEG	13/09/2022 07:35:28	CFETEST	Read/Write	

The Prepayment Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new prepayment rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- **Name**: The Prepayment Rule's short name.
- Dimension: The Dimension to which the Prepayment Rule belongs.
- **Hierarchy**: Name of the hierarchy that is used to define the prepayment rule.
- Folder: The folder where the prepayment rule is saved.
- Last Modified By: The user who last modified the prepayment rule.
- Last Modified Date: The Date and Time when the prepayment rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the prepayment rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing prepayment rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a prepayment rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete prepayment rules that you no longer require. Note that only
 prepayment rule owners and those with Read/Write privileges can delete prepayment
 rules. A Prepayment Rule that has a dependency cannot be deleted. A rule cannot be
 retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular prepayment rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting prepayment rules that have dependencies. A report of all rules that utilize the selected prepayment rule is generated.

You can totally or selectively copy product assumptions within a prepayment rule from one currency to another currency or a set of currencies, or from one product to another product or a set of products.

Also See:

- Create Prepayment Rules
- Defining Prepayment Methodologies



- Defining the Constant Prepayment Method
- Defining the Prepayment Model Method
- Defining the PSA Prepayment Method
- Defining the Arctangent Calculation Method

5.3.1.1.1 Create Prepayment Rules

You create a Prepayment Rule to define prepayment assumptions for new products.

To create a new Prepayment Rule, follow these steps:

- Click Add icon from the top of the Prepayment Rule Summary Page.
- Enter the following Details.
 - Name: Enter the name of the Prepayment Rule.
 - Description (optional): Enter the description of the Prepayment Rule.
 - Folder: Select the Folder where the Prepayment Rule needs to be saved.
 - Access Type: Select the Access Type as Read-Only or Read/Write.
- Select the Hierarchy Type as Product or MDBSS

Note:

MDBSS is enabled only in ALM Cloud Service. If any member is a currency in the MDBSS hierarchy (for example, INR) and selected currency is different (for example USD), then the member and its children nodes cannot be defined.

If you select Hierarchy Type as MDBSS, then following options are available:

Figure 5-61 Hierarchy Type as MDBSS

As Of Date : 09-Oct-2015 Prepay		Prepayment Rule	/ment Rule			Cancel		
	1 200			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
Name		Folder	ALMSEG 👻	Hierar	rchy Type			
	Required				Product 🚺 MDBSS	; Currency	US Dollar	•
Description		Access Type	O Read Only ● Read/W					
				Folder	ALMSEG	 MDBSS 	New Add MDBSS	•
nber Tree Search Re	sults						D.	D D t
nber Tree Search Re	sults	Member			Method	Status	C. Activ	
iber Tree Search Re	sults	Member			Method	Status		on
iber Tree Search Re	Sheet Products	Member			Method	Status	Acti	on •

- **1.** Select a **Currency**.
- 2. Select a MDBSS Folder and MDBSS.
- Select MDBSS Node(s) from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results



Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

Figure 5-62 Member Tree

Expand self, child and descendants
Expand selected member/branch
Select UnDefined self, child
Select UnDefined self, child and descendants
Select Defined self, child
Select Defined self, child and descendants
UnSelect self, child and descendants

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- * **Expand self, child and descendants:** Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- * Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- * Select Defined self, child: Allows to select the selected node itself along with its child.
- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- * Add
- * Edit
- * View
- Delete
- * Сору

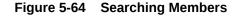


- * Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member , follow these steps:
 - a. Navigate to **Assumption Browser** section of the Rule Definition page.
 - b. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-63 Search Criteria

					×
Member Id			Name	asset	
Status	~		ls Leaf	0	
	Si	Search Reset			

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser



Q × Hame asset					
Member Tree	e Search Results				
i≡ ≡i (B. B. B. B. B.	
Ξ	Member	Behavior Pattern Name	Status	Action	
•	Asset Products				
• • • •	Asset-Prepay Loan				

Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

– If you select Hierarchy Type as Product, then following options are available:

Figure 5-65 Hierarchy Type as Product

As Of Date : 09-Oct-2015		Prepayi	ment Rule			Save	Cancel
Name Requirec		ALMSEG Read Only Read/Write	Hierarc	hy Type Product MDBSS	Currency	US Dollar	•
		0	Folder	ALMSEG 👻	Hierarchy	Product	•
2							
ember Tree Search Results							
ŧ≡ ≡ŧ						C	000
	Member			Method	Status	Ac	tion
All Products							



- **1.** Select a **Currency**.
- 2. Select a Product Folder and Product Hierarchy.
- 3. Select **Product** from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

Figure 5-66 Member Tree

Expand self, child and descendants
Expand selected member/branch
Select UnDefined self, child
Select UnDefined self, child and descendants
Select Defined self, child
Select Defined self, child and descendants
UnSelect self, child and descendants

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- * **Expand self, child and descendants:** Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- * Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- * Select Defined self, child: Allows to select the selected node itself along with its child.
- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

* Add



- * Edit
- * View
- * Delete
- Copy
- * Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member , follow these steps:
 - a. Navigate to **Assumption Browser** section of the Rule Definition page.
 - **b.** Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-67 Search Criteria

				×
Member Id		Name	asset	
Status		Is Leaf		
		Search Reset		

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-68 Searching Members

Q X Name: asset Member Tree Search Results				
i= =i 💼				
Θ	Member	Behavior Pattern Name	Status	Action
Asset Products				
Asset-Prepay Loan				

Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- Click Add from Assumption Browser Section. For more information, see the Defining Prepayment Methodologies.
- Click Save.



5.3.1.1.2 Defining Prepayment Methodologies

The assignment of prepayment assumptions is part of the Create or Edit Prepayment Rule Process where assumptions about loan prepayments or deposit early redemptions are made for product-currency combinations. When you click Save in the Create Prepayment Rules Process, the Rule is saved and the Prepayment Rule Summary Page is displayed. However, prepayment assumptions have not yet been defined for any of your products at this point. Typically, you would start defining your prepayment assumptions for product-currency combinations before clicking Save.

The Prepayment Rule supports the definition of prepayment assumptions for combinations of two dimensions: Product and Currency.

Once you have created a Prepayment Rule, you can assign prepayment methodologies to product-currency combinations using Node Level Assumption. For more information, see Defining Prepayments Using Node Level Assumptions section.

5.3.1.1.2.1 Defining Prepayments Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the Product Dimension Hierarchy. The Product Dimension supports a hierarchical representation of your chart of accounts, so you can take advantage of the parent-child relationships defined for the various nodes of your product hierarchies while defining Rules. Children of Parent nodes on a hierarchy automatically inherit the assumptions defined for the Parent nodes. However, assumptions directly defined for a Child take precedence over those at the Parent level.

Prerequisites

Performing basic steps for creating or editing a Prepayment Rule.

Procedure

This table describes key terms used for this procedure.

Terms	Description
Calculation Method	The method used to model prepayment behavior of instruments. You can choose from four prepayment calculation methods: Constant, Prepayment Model, PSA, and Arctangent.
Cash Flow Treatment	Allows you to specify one of the following two ways in which prepayments are made.
	 Refinance: This is the most used option. Select refinance to keep payment amounts after prepayment consistent with a portfolio- based assumption. This reduces the scheduled payment amount on each loan and maintains the same maturity term. Curtailment: Select curtailment to change the periodic payment amounts due. The prepayments are treated as accelerated payments, with a payoff earlier than the originally scheduled term.
Prepayment Date	You can select when to calculate prepayment, either on normal payment dates or user-defined tenor.

Table 5-22 Key Terms used for Prepayment Rules



Terms	Description	
Payment Event Type	When prepayment is calculated on payment dates then this option allows you to specify type of even when prepayment occurs. By default, "Principal a Interest" is selected.	
Market Rate	The market rate is defined as the sum of the Inde (the Yield Curve Rate as described by the Interes Rate Code) and the Spread (the difference between the customer rate and market rate).	
Associated Term	Allows you to define the term for the point on the yield curve selected in the Market Rate Definition that will be used in obtaining the market rate.	
	 Remaining Term: The number of months remaining until the instrument matures. Reprice Frequency: The frequency with which the instrument reprices. This defaults to the original term for a fixed-rate instrument. Original Term: The number of months that was the originally scheduled life of the instrument. 	
Prepayment Rate Definition	This table allows you to specify the constant annual prepayment rate, or the associated factors, that you want to apply to the instruments having origination dates in a particular date range.	
Seasonality	This table allows you to specify seasonality adjustments. Seasonality refers to changes in prepayments that occur predictably at given times of the year.	
	Seasonality adjustments are based on financial histories and experiences and should be modeled when you expect the amount of prepayments made for certain types of instruments to increase or decrease in certain months.	
	The default value for seasonality factors is 1, which indicates that no seasonality adjustment is made for a month. Changing the seasonality factors is optional. You can change the seasonality factors for none, one, or multiple months.	
	To make seasonality adjustments, you need to enter a value between 0.00 and 99.9999 for the seasonality factors associated with each month. Seasonality factors less than 1 mean that prepayments are decreased for a particular month. Seasonality factors greater than 1 indicate that prepayments are increased for a particular month.	

Table 5-22 (Cont.) Key Terms used for Prepayment Rules

- 1. Navigate to the Prepayment Assumption Details Page after selecting a Currency and one or more products from the hierarchy.
- 2. Select a Cash Flow Treatment type, Refinance or Curtailment.
- **3.** Refinance is the most used method.
- 4. Select a Calculation Method as Constant, Prepayment Model, PSA, or Arctangent.

Note:

The default value for the Calculation Method drop-down list is Constant. If you select "Do not calculate" as the calculation method, no prepayment assumptions will be assigned to the particular product-currency combination. This is a particularly useful option when using node-level assumptions because it allows you to exclude a particular Child from inheriting a Parent assumption.

5. Define the parameters and annual prepayment rates for the selected Calculation Method as Constant, Prepayment Model, PSA or Arctangent.

Note:

The parameters displayed on the Prepayment Methodology page vary depending on the Calculation Method (Constant, Prepayment Model, PSA, or Arctangent) that you have selected. For more information, see:

- Defining the Constant Prepayment Method
- Defining the Prepayment Model Method
- Defining the PSA Prepayment Method
- Defining the Arctangent Calculation Method

6. Click Apply.

The Assumption Browser Definition Page is displayed.

At this point you can:

- Continue defining additional methodologies for other product-currency combinations by repeating the above procedure.
- Complete the process by clicking **Save**.

When you click Save, the prepayment assumptions are saved and the **Prepayment Rule Summary** Page is displayed.

5.3.1.1.2.1.1 Defining Constant Prepayment Method

Use this procedure to define prepayment assumptions using the Constant Prepayment Method. The Constant Prepayment Method calculates the prepayment amount as a flat percentage of the current balance. You can create your own origination date ranges and assign a particular prepayment rate to all the instruments with origination dates within a particular Origination Date range.

Figure 5-69	Constant Prepayment Method
-------------	-----------------------------------

Prepayment Date	Use Payment Dates	Payment Event Type Principal and Interest	•
			+ •
	Start Origination Date	End Origination Date	Percent
	01-01-1900	31-12-2499	0



Prerequisites

Performing basic steps for creating or updating a Prepayment Rule.

Procedure

Users also have two options for determining the timing of the Constant Prepayment assumption. The options include:

- **Use Payment Dates:** This is the default option. If this option is selected, then Constant Prepayment Runoff will occur on scheduled payment dates only.
- User Defined Prepayment Tenors: If this option is selected, users can specify any runoff timing. For example, users might choose to define the prepayment to the Runoff on the first day of the forecast.

The above options will be available only for Asset Instrument types.

To define constant prepayment within the Prepayment Rule, follow the steps given in below sections:

- Use Payment Dates
- User Defined Prepayment Tenors

Use Payment Dates

- 1. Select the Use Payment Dates Option.
- 2. Select the Payment Event Type Option.
- Select the Start Origination Date using the date picker. Alternatively, you can enter the Start Origination Date in the space provided.
 The first cell in the Start Origination Date Column and all the cells in the End Origination Date Column are read-only. This ensures that all possible origination dates must support reference values when Prepayment assumption lookups occur.

Each row in the End Origination Date Column is filled in by the system when you click **Add Row** or save the Rule.

The first Start Origination Date (in row 1) has a default value of January 1, 1900. When you enter a Start Origination Date in the next row, the system inserts a date that is a day before the previous End Origination Date Field.

- 4. Enter the Annual Prepayment Rate Percent that you want to apply to the instruments having origination dates in a particular Start Origination-End Origination Date range.
- 5. The **Percent** column represents the actual annualized prepayment percentage that the system uses to generate the principal runoff during the Cash Flow calculations.
- Click Add Row to add additional rows and click the corresponding Delete button to delete a row.
- 7. You can add as many rows as possible in this table using **Add Multiple Row** Option. However, you need to enter relevant parameters for each new row.
- 8. You can also use the **Download Excel** feature to export the Prepayment rate information that is displayed on screen, modify, and copy-paste it back in the grid.
- **9.** Define Seasonality assumptions if required to model date-specific adjustments to the annual prepayment rate. Inputs act as a multiplier, For Example, an input of 2 will double the prepayment rate in the indicated month.

User Defined Prepayment Tenors



- Select the User Defined Prepayment Tenors Option. This option allows you to specify the term and multiplier to the Prepayment Date for the row. The term is used to derive Prepayment Dates with reference to As of Date.
- 2. You can calculate the prepayment rate based on Current/Reducing Balance and Annual/De-annual Prepayment Rate.
- 3. Select the Balance Type as Current Balance or Reducing Balance.
 - If the Balance Type is selected as Current Balance, then the prepayment amount will be calculated using Principal Balance on As of Date. That is, without reducing the balance by any payment/prepayment that may have occurred between as of the date and prepayment date.
 - If the Balance Type is selected as Reducing Balance, then the prepayment amount will be calculated using balance as on Prepayment Date. That is, after reducing the Principal Balance by any payment/prepayment that may have occurred between as of date and prepayment date.
- 4. Select the Prepayment Rate Type as Annual Prepayment Rate or De-annual Prepayment Rate.

When the Annual Prepayment Rate is selected then the prepayment rate entered in the screen is directly used.

In the other case, the rate entered in the screen is de-annualized before calculating the prepayment amount.

- 5. Enter the **Start Origination Date** and **End Origination Date** ranges, add additional ranges as required using the Add Row button.
- 6. Enter the term to Runoff Tenor and Multiplier for each of the date ranges.
- 7. Enter the Annual Prepayment Rate Percent for each of the date ranges.
- 8. Enter 'Repeat' if you want the same prepayment to occur multiple times. By default, it is set to 1.
- Click Add Row to add additional runoff % rows and click the corresponding Delete button to delete a row.
 You can add as many rows as possible in this table using Add Multiple Row Option.

However, you need to enter relevant parameters for each new row.

10. Define Seasonality assumptions as required to model date specific adjustments to the annual Prepayment Rate. Inputs act as a multiplier, for example, an input of 2 will double the Prepayment Rate in the indicated month.

5.3.1.1.2.1.2 Defining Prepayment Model Method

Use this procedure to define prepayment assumptions using the Prepayment Model Calculation method. The Prepayment Model Method allows you to define more complex prepayment assumptions compared to the other Prepayment Methods. Under this method, prepayment assumptions are assigned using a custom Prepayment Model. You can build a Prepayment model using a combination of up to three Prepayment Drivers and define Prepayment Rates for various values of these drivers. Each driver maps to an attribute of the underlying transaction (age/term or rate) so that the Cash Flow Engine can apply a different Prepayment Rate based on the specific characteristics of the record. Note: All Prepayment Rates should be input as annual rate.



Figure 5-70 Prepayment Model Method

		Prepayment Model	e LOOKUP(dimension x, dimension y, dim	ension z)				
Prepay	rment Date Use	Payment Dates	▼ Payme	nt Event Type Princ	oal and Interest	•		
								+ @ ≡ ⊻ ◎
	Start Orig	ination Date	End Origination Date	Coeffic	ent		Prepayment Model	
	01-0	1-1900	31-12-2499	1				-
> Market F	Rate Definition							
> Seasonal	lity							
				Apply Cano	1			

Prerequisites

- Prepayment Model must be created.
- Performing basic steps for creating or updating a Prepayment Rule.

Procedure

Users also have two options for determining the timing of the Prepayment Model assumption. The options include:

- **Use Payment Dates:** This is the default option. If this option is selected, then Prepayment Model Runoff will occur on scheduled payment dates only.
- User Defined Prepayment Tenors: If this option is selected, users can specify any runoff timing. For example, users might choose to define the Prepayment to the Runoff on the first day of the forecast.

The above options will be available only for Asset Instrument Types.

To define Prepayment Model within the Prepayment Rule, follow the steps given in below sections:

- Use Payment Dates
- User Defined Prepayment Tenors

Use Payment Dates

- 1. Select the Use Payment Dates Option.
- 2. Select the Payment Event Type Option.
- Select the Start Origination Date using the date picker. Alternatively, you can enter the Start Origination Date in the space provided.
 The first call in the Start Origination Date Calumn and all the calls in the End Origination

The first cell in the Start Origination Date Column and all the cells in the End Origination Date Column are read-only. This ensures that all possible origination dates must support reference values when Prepayment assumption lookups occur.

Each row in the End Origination Date Column is filled in by the system when you click Add Row or save the Rule.

The first Start Origination Date (in row 1) has a default value of January 1, 1900. When you enter a Start Origination Date in the next row, the system inserts a date that is a day before the previous End Origination Date field.



- 4. Enter the Coefficient (if needed) by which the Prepayment Rate should be multiplied and select a predefined prepayment model that you want to apply to the instruments having origination dates in a particular Start Origination-End Origination Date range
- 5. Click Add Row to add additional rows and click the corresponding Delete Button to delete a row.
- 6. You can add as many rows as possible in this table using **Add Multiple Row** Option. However, you need to enter relevant parameters for each new row.
- 7. You can also use the **Download Excel** feature to export the Prepayment rate information that is displayed on screen, modify, and copy-paste it back in the grid.
- 8. Define Market Rate Definition.
- 9. Define the source for the Market Rate by Selecting an Index (Interest Rate Code) from the list of values.
- **10.** Enter the Spread. The spread is added to the rate from the underlying interest rate curve to determine the market rate.
- **11.** Select an **Associated Term** as Remaining Term, Reprice Frequency, or Original Term.
- **12.** Define Seasonality assumptions if required to model date-specific adjustments to the annual prepayment rate. Inputs act as a multiplier, For Example, an input of 2 will double the prepayment rate in the indicated month.

User Defined Prepayment Tenors

- 1. Select the **User Defined Prepayment Tenors** Option. This option allows you to specify the term and multiplier to the prepayment date for the row.
- 2. You can calculate the Prepayment Rate based on Current/Reducing Balance and Annual/De-annual Prepayment Rate.
- 3. Select the Balance Type as Current Balance or Reducing Balance.
 - If the Balance Type is selected as Current Balance, then the Prepayment Amount will be calculated using CUR_PAR_BAL on As of Date. That is, without reducing the balance by any payment/prepayment that may have occurred between as of the date and prepayment date.
 - If the Balance Type is selected as Reducing Balance, then the prepayment amount will be calculated using balance as on Prepayment Date. That is, after reducing the CUR_PAR_BAL by any payment/prepayment that may have occurred between As of Date and Prepayment Date.
- 4. Select the **Prepayment Rate Type** as **Annual Prepayment Rate** or **De-annual Prepayment Rate**.

When the Annual Prepayment Rate is selected then the prepayment rate entered in the screen is directly used.

In the other case, the rate entered in the screen is de-annualized before calculating the Prepayment Amount.

- 5. Specify the Prepayment Model Parameters.
- 6. Select the Start Origination Date using the date picker. Alternatively, you can enter the Start Origination Date in the space provided.
- Enter the Coefficient (if needed) by which the Prepayment Rate should be multiplied. This multiple is applied to the instruments for which the Origination Date lies in the range defined in the Start Origination Date-End Origination Date fields.
- 8. Select a predefined prepayment model from the Prepayment model Rule list of values. Click the View Prepayment Model icon to preview the selected Prepayment Model.



The system uses the Prepayment Model assumptions to calculate the Prepayment Amounts for each period. You need to associate a prepayment model for every Start Origination-End Origination Date range.

- 9. Click Add Another Row to add additional rows and click the corresponding Delete button to delete a row.
- **10.** You can add as many rows in this table using **Add Multiple Row** Option. However, you need to enter relevant parameters for each new row.
- **11.** You can also use the **Download Excel** feature to export the Prepayment Rate Information that is displayed on screen, modify, and copy-paste it back in the grid.
- **12.** Enter the term to runoff tenor and multiplier for each of the date ranges.
- Enter 'Repeat' if you want the same prepayment to occurs multiple times. By default, it is set to 1.
- 14. Define the source for the Market Rate by Selecting an Index (Interest Rate Code) from the list of values.
- **15.** Enter the Spread. The spread is added to the rate from the underlying Interest Rate Curve to determine the Market Rate.
- **16.** Select an **Associated Term** as Remaining Term, Reprice Frequency, or Original Term.
- **17.** Define Seasonality assumptions as required to model date specific adjustments to the annual Prepayment Rate. Inputs act as a multiplier, for example, an input of 2 will double the Prepayment Rate in the indicated month.

5.3.1.1.2.1.3 Defining PSA Prepayment Method

Use this procedure to define Prepayment Assumptions using the PSA Prepayment Method. The PSA Prepayment method (Public Securities Association Standard Prepayment Model) is a Standardized Prepayment Model that is built on a single dimension, expired term. The PSA Curve is a schedule of prepayments which assumes that prepayments will occur at a rate of 0.2 percent CPR in the first month and will increase an additional 0.2 percent CPR each month until the 30th month and will prepay at a rate of 6 percent CPR thereafter ("100 percent PSA"). PSA Prepayment Speeds are expressed as a multiple of this base scenario. For example, 200 percent PSA assumes Annual Prepayment Rates will be twice as fast in each of these periods - 0.4 percent in the first month, 0.8 percent in the second month, reaching 12 percent in month 30 and remaining at 12 percent after that. A zero percent PSA assumes no prepayments. You can create your own Origination Date ranges and assign a particular PSA Speed to all the instruments with origination dates within a particular Origination Date range. PSA Speed inputs can be between 0 and 1667.



Prepaym	ent Date	Use Payment Dates	▼ Payme	ent Event Type Principal and Interest	•	
						+ ⊞ ≡ ⊻
	Start	t Origination Date	End Origination Date	PSA Speed	Prepayment Model	
		01-01-1900	31-12-2499	100	PSA MODEL	

Prerequisites



Performing basic steps for creating or updating a Prepayment Rule.

Procedure

Prepayment under this method occurs on Payment Dates only.

- 1. Select the Payment Event Type option.
- 2. Select the **Start Origination Date** using the date picker. Alternatively, you can enter the Start Origination Date in the space provided.

The first cell in the **Start Origination Date** Column and all the cells in the **End Origination Date** Column are Read-Only. This ensures that all possible Origination Dates have supporting reference values when Prepayment Assumption Lookups occur. Each row in the End Origination Date Column is filled in by the system when you click Add Row or save the Rule.

The first Start Origination Date (in row 1) has a default value of January 1, 1900. When you enter a Start Origination Date in the next row, the system inserts a date that is a day before the previous End Origination Date Field.

3. Enter the PSA Speed that you want to apply to the instruments having Origination Dates in a particular Start Origination-End Origination Date range. The PSA Method is based on a standard PSA curve. You can view the seeded model by selecting the View Prepayment Model icon.

The default value is 100 PSA and inputs can range from 0 to 1667.

 Click Add Row to add additional rows and click the corresponding Delete Option to delete a row.

You can add as many rows as possible in this table using Add Multiple Row Option. However, you need to enter relevant parameters for each new row.

- 5. You can also use the **Download Excel** Feature to export the Prepayment Rate Information that is displayed on screen, modify, and copy-paste it back in the grid.
- 6. Define Seasonality Assumptions as required to Model Date specific adjustments to the Annual Prepayment Rate. Inputs act as a multiplier, For example, an input of 2 will double the Prepayment Rate in the indicated month.

5.3.1.1.2.1.4 Defining the Arctangent Calculation Method

The Arctangent Calculation Method uses the Arctangent Mathematical Function to describe the relationship between Prepayment Rates and spreads (coupon rate less Market Rate). Use this procedure to define Prepayment Assumptions using the Arctangent Calculation Method.

Figure 5-72	Arctangent Calculation Method	

			N (k3 * (-C/M + k4)))				
Prepay	yment Date	Use Payment Dat	es 🔻	Payment Event Type Pri	ncipal and Interest	•	
							+ ₪ ≔
	Start Orig	ination Date	End Origination Date	Coefficient K1	Coefficient K2	Coefficient K3	Coefficient K4
	01-0	01-1900	31-12-2499	0	0	0	0
	01-0	01-1900	31-12-2499	0	0	0	0
	01-0 Rate Definitio		31-12-2499	0	0	0	0



Prerequisites

Performing basic steps for creating or updating a Prepayment Rule.

Procedure

Prepayment under this method occurs on Payment Dates only.

- 1. Select the Payment Event Type Option.
- 2. Select the Start Origination Date using the date picker. Alternatively, you can enter the Start Origination Date in the space provided.
- 3. Enter the values for the Arctangent Parameters (columns K1 through K4) for each Start Origination Date in the table. The valid range for each parameter is -99.9999 to 99.9999.

4. Click Add Another Row.

You can add as many rows as possible in this table using **Add Multiple Row** Option. However, you need to enter relevant parameters for each new row.

- 5. You can also use the **Download Excel** Feature to export the Prepayment Rate Information that is displayed on screen, modify, and copy-paste it back in the grid.
- 6. Define the source for the Market Rate by Selecting an Index (Interest Rate Code) from the list of values.
- Enter the Spread. The spread is added to the rate from the underlying Interest Rate Curve to determine the Market Rate.
- 8. Select an Associated Term as Original Term, Reprice Frequency, or Remaining Term.
- 9. Define the Seasonality Assumptions as required to model date specific adjustments to the Annual Prepayment Rate. Inputs act as a multiplier, For example, an input of 2 will double the prepayment rate in the indicated month.

5.3.1.1.3 Associating Conditional Assumptions with Prepayment Rules

The Prepayment Rule UI provides the setup and maintenance of assumptions by integrating the conditional logic (optional) into the setup of prepayment methods. You can define prepayment methodologies using IF-THEN-ELSE logic based on the underlying characteristics of your financial instruments, such as dates, rates, balances, and code values.

The conditional logic is defined through use of Data Filters. These existing objects provide the building blocks for defining Conditional logic. For example, each Data Filter can provide the logic for a specific condition. In the example below, the where clause is "Adjustable Type Code = 'Adjustable Rate'''. This type of Data Filter can be selected within the Conditional Assumption section.

The logic included in a Conditional Assumption determines the specific Prepayment assumption or Adjustment Rule that the system will assign to each individual instrument record at run time.

The Conditional Assumption section allows users to select explicit conditions (from Data Filters) and apply methods and rule selections to each condition directly. The Filter Conditions are processed by the engine in the order that they appear on the section. As soon as a condition is satisfied, the related assumption is applied.

If an instrument record does not meet any of the conditions, then the rule logic reverts to the standard assumption that is directly assigned to the Product/Currency combination.



Note:

For Cash Flow Engine Cloud Service, this is applicable only for Product/Currency combination.

Conditional Assumptions can be applied only to detailed account records (data stored in the Instrument Tables).

To define conditional assumption, follow these steps:

1. Navigate to Conditional Assumptions section.

Figure 5-73 Conditional Assumption

✓ Conditional Assumption				
Folder ALMSEG Se	lect Filters	Folder ALMSEG	al Groups 🗸 Go	
				Create Group Delete
Condition	Cash Flow Treatment	Calculation Method	Action	Status
No data to display.				
		Apply Cancel		

Figure 5-74 Conditional Assumption

Product Asset Produc	ts 🔻	Currency	US Dollar				
Product Definition							
older ALMSEG 👻 S	elect Filters	•	Go	Folder ALMSEG	Conditional Groups	→ Go	
							ate Group Delete
		Condition		Cash Flow Treatment	Calculation Method	Action	Status
Product = Asset Products and Curre	ncy = US Dollar			Refinance 👻	Constant 👻	Define	

- 2. Select the Filter Folder and Filter, then click **Go**. The condition is displayed based on selected filter.
- **3.** Here, you can select either group of conditions using **Conditional Group** or Individual condition using the filter section.
 - You can select the conditional groups from the **Conditional Group** drop-down. You can create a new condition group using the **Create Group** button. To create a new condition group, follow these steps:
 - a. Select filters using the Filter drop-down list.

Note:

You must select more than 2 filters to define a condition group.

b. Select the conditions (filters) using the corresponding check-boxes.



- c. Click Create Group .
- d. The Save Condition Group window is displayed. Provide the Group Name and select the Folder where you want to save the condition group. Click Save in Save Condition Group window. You can use this saved group from Condition Group down-down.
- Else, select Individual condition using the corresponding check-box.
- 4. Select **Cash Flow Treatment** as Curtailment or Refinance.
- 5. Select Calculation Method as Constant, Prepayment Model, PSA, or Arctangent..
- 6. Click **Define**.

▼ Select Filt								
	irs	Go	Folder	•	Condit	tional Groups 👻	Go	
	Condition			Cash Flow Treat	ment	Calculation Met	Create Group	
-0083_IRCAP_LVL_004_A/	MRT_ADJ_30/360_ARR_SC1_MMMM_1','S7 :ONV_ADJ_30/365_ARR_SC1_YMMM_1','S7		ARR_SC1_YYYD_1','					
_SC1_DDDD_1,S44_TC036_BE	ALANCE_SHEET.ACCOUNT_NUMBER IN (S HPATDR_FIX_A/365_ARR_SC5_MMMY_1) INT_NUMBER IN (S68_TCO06_BEHPATDR_ HPATDR_FIX_A/365_ARR_SC5_MMMY_1)			Refinance	•	Constant	▼ Define	1
_SC1_DDDD_1,S44_TC036_BE	HPATDR_FIX_A/365_ARR_SC5_MMMY_1') / INT_NUMBER IN ('S68_TC006_BEHPATDR_ HPATDR_FIX_A/365_ARR_SC5_MMMY_1')			Refinance Refinance	•	Constant Constant	Define Define	

Figure 5-75 Conditional Assumption

Use **Delete** button to delete the defined condition(s)

7. Define Prepayment rule and Seasonality, and then click **Apply**. The status of condition assumption is updated as **Defined**.



8. Click **Save**. The status of conditional assumption is also updated in Assumption Bro

Figure 5-76	Status	of Conditional	Assumption
-------------	--------	----------------	------------

2				
mber Tree Search Results				
E =1				D. D. D. I
Member	Method	Conditional Assumption	Status	Action
▼ □ All Products :				
Asset Products		Yes	Defined	
Liability Products				
Off Balance Sheet Products				
Other Residual Products				



5.3.1.2 Prepayment Models

This module describes the procedure to build Prepayment Models. These Prepayment Models can be referenced by a Prepayment Model rule to Model Prepayment Behavior of instruments based on a range of instrument level attributes.

The Prepayment Model consists of the Prepayment Dimensions and the Bucket Values for these Dimensions. To define the Prepayment Model Structure, you can select a maximum of three prepayment dimensions. After the dimensions and the number of buckets (tiers) are defined, you need to assign values to the buckets.

Prepayment Model Rule Summary

This page is the gateway to all Prepayment Model Rules and related functionality. You can navigate to other pages relating to Prepayment Model Rules from this point.

Figure 5-77 Prepayment Model Summary

Prep	ayment Model Sur	nmary					C. 🖻 🕐
٩	Folder: CFESEG ®					运行组织的	
Field	Search						
	Name 14	Rate Calculation Type 1	Folder 14	Last Modified By 1	Last Modified Date 14	AccessType 1↓	Action
	RT2-Prepayment	Manual	CFESEG	CFETEST	13/09/2022 09:44:10	Read/Write	

Search Prepayment Model Rule

Prerequisites: Predefined Prepayment Model Rule

To search for a Prepayment Model Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Prepayment Model Rules that meet the search criteria.

Or

An alternative method to search a Prepayment Model Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Prepayment Model rule Summary. Enter the **Code, Name, Description,**, and **currency** of the Prepayment Model Rule and click **Search**.

The Prepayment Model rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Prepayment Model rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Prepayment Model Rule's short name.
- Rate Calculation Type: The Prepayment Model type, such as Manual .
- Folder: The Folder where the Prepayment Model Rule is saved.
- Last Modified By: The user who last modified the Prepayment Model rule.



- Last Modified Date: The Date and Time when the Prepayment Model rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Prepayment Model rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Prepayment Model rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Prepayment Model rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Prepayment Model rules that you no longer require. Note that only Prepayment Model rule owners and those with Read/Write privileges can delete Prepayment Model rules. A Prepayment Model rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular Prepayment Model rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Prepayment Model rules that have dependencies. A report of all rules that utilize the selected Prepayment Model rule is generated.

Also See:

Create Prepayment Models

5.3.1.2.1 Create Prepayment Models

Creating a Prepayment Model comprises the following sub procedures:

- 1. Creating Prepayment Models
- 2. Defining the structure of the Prepayment Model.
- 3. Assigning Node Values

You can create Prepayment Models with following Rate Calculation options:

- Creating Prepayment Model with Rate Calculation as Manual
- Creating Prepayment Model with Rate Calculation as External Model

5.3.1.2.1.1 Creating Prepayment Model with Rate Calculation as Manual

To create a Prepayment Model Rule, follow these steps:

- **1.** Navigate to the **Prepayment Model Summary** Page.
- 2. Click Add. The Prepayment Model Details Page is displayed.



Date : (10/09	/2015)		Prepayment Mod	iel		Save	Cancel
Name	new11	Rate Calculation	Manual	•	Folder	CFESEG •	
Description					Access Type	O Read Only	
	0						
	Dimensions		Bucket Definition			Matrix Definition	
∽ Dime	nsions						
	Dimensions	Position		Lookup Method		Bucket	
		Row					
	•	Column		•			
	•	Page		•			
			Apply Cancel				
udit Trail							

Figure 5-78 Prepayment Model

- 3. Enter the following details:
 - **Name:** Enter the name and a brief description for the Prepayment Model. The name you assign to the Prepayment Model must be unique. The name can hold a maximum of 30 characters.
 - **Rate Calculation:** Select the Prepayment Model Rate Calculation Method as Manual. Using Manual Method, you can select maximum of three Prepayment Dimension and assign prepayment rates manually to selected dimension.
 - Folder: Select the Folder
 - **Description:** Enter the description of Prepayment Model Rule.
 - Select Access Type.
- 4. Follow below steps: Defining the Structure of the Prepayment Model Using Dimensions section

Modifying the Table Structure Using Bucket Definition section

Prepayment Rates Using Matrix Definition

5.3.1.2.1.1.1 Defining the Structure of the Prepayment Model Using Dimensions section

This page consists of the Prepayment Dimensions and the Bucket Values for these Dimensions which you select on this page. To define the Prepayment Model Structure, you can select a maximum of three Prepayment Dimensions. After the dimensions and the number of buckets (tiers) are defined, you need to assign values to the buckets.



Note: You can use the analogy of a three-dimensional table to understand how to deal with the Prepayment Dimensions. The first dimension you select would resemble the row (X-axis). The second dimension would act as the column (Y-axis). The final third dimension will be the page (Z-axis).

Figure 5-79 Dimensions section

Dimensions	Position	Lookup Method	Bucket
•	Row	•	
•	Column	•	
•	Page	•	

- **1**. Enter the following details in Dimension section:
 - Dimensions: Select the Dimension, such as Repricing Term, Rate Ratio, and others. The Dimension Section Influences the Prepayment Behavior of an instrument. You can build a Prepayment Model using up to three Prepayment Dimensions. Each dimension maps to an attribute of the underlying transaction (For example, age/term or rate and so on) so the Cash Flow Engine can apply a different Prepayment Rate based on the specific characteristics of the instrument.
 - Position: Shows the position of dimension as Row, Column or Page.
 - Lookup Method: Select the Lookup Method for selected Dimension. It is used to calculate Prepayment Rates for the Prepayment Dimension Values that do not fall exactly on the defined Prepayment Dimension Nodes. Oracle Asset Liability Management offers the following Lookup Methods:
 - Interpolation: Under this method, the Prepayment Rates are determined by calculating an exact value on an axis. This method assumes that Prepayment Speeds change on a straight-line basis between the two nodes and calculates accordingly.
 - Range: Under this method, the prepayment rates are determined by calculating a range of values on an axis. This method assumes that the Prepayment Speed will remain the same for the entire range.
 The following example explains the differences between these two Lookup Methods.

The following lists show the age and corresponding Prepayment Rates of instruments.

- Age
- 12
- 24
- 36
- 60
- **Prepayment Rates**



- 5
- 10
- 15
- 20

Under the Interpolation method, the Prepayment Speeds increase gradually. In this example, the Interpolated Prepayment Rate of an instrument aged 30 months is 12.5%.

This is exactly halfway between the 10% and 15% rate. However, the Range Method, the Prepayment Speeds increase in steps. Using the Range method, the Prepayment Rate is 10%, as this rate percentage would apply to the range from 24 months to 35.9999 months.

- Bucket: Enter the number of Buckets for the Dimension. This number may vary from dimension to dimension. Exact points for each dimension where attribute information has been defined.
- 2. If required, repeat the previous three steps for up to two additional Dimensions.

Note:

There are certain restrictions while defining Dimensions:

- You must select the Dimension type for a row and define the values for that dimension.
- You cannot define the second (row) dimension until you have defined the first (row) dimension. Similarly, the third dimension cannot be defined until you have defined the first two dimensions.

The Define Dimensions Page is refreshed. You can now assign the Bucket Values for each dimension. At this point, you can also modify the structure of the table, if required.

5.3.1.2.1.1.2 Modifying the Table Structure Using Bucket Definition section

The Bucket Definition section is used to perform following tasks:

- To add more buckets to a particular Dimension, update the number of buckets for the Dimension and click **Apply**.
- To delete buckets from a particular Dimension, reduce the number of buckets to the desired value and click **Apply**.

To change the Lookup Method of a particular Dimension, select the required method from the corresponding list of methods from the Dimensions Tab.



Figure 5-80 Bucket Definition Section

✓ Bucket Definition	
Repricing Term (in months)	
	Apply Cancel

- 1. Assign values for each of the buckets.
- 2. Click Apply. The Prepayment Model, Prepayment Dimensions, and Buckets are saved.

5.3.1.2.1.1.3 Prepayment Rates Using Matrix Definition

1. Enter the Prepayment Rates in the Prepayment Model.

Bucket Values for the row and column dimensions are displayed as a table, while the bucket values for the page dimensions (if selected) are shown in the drop down list.

Figure 5-81 Matrix Definition Section

~ 1	Matrix			T
	Repricing Term (in months)			
	10	0.0000		
		0.0000		
	30	0.0000		
	Ν	lote: Please click apply on every pa	e to save the Rates.	

5.3.1.2.1.2 Creating Prepayment Model with Rate Calculation as External Model

To create a Prepayment Model Rule, follow these steps:

- **1.** Navigate to the **Prepayment Model Summary** Page.
- 2. Click Add. The Prepayment Model Details Page is displayed.

	New11	Rate Calculation	External Model	•	Folder	ALMSEG -
Description					Access Type	O Read Only
	0 Dimensions	Define Equation		Bucket Definition		(4) Matrix Definition
√ Dime	ensions					
√ Dime	nsions Dimensions	Position		Lookup Method		Bucket
↓ Dime		Position		Lookup Method	•	Bucket
→ Dime	Dimensions			Lookup Method	•	Bucket

Figure 5-82 Prepayment Model

- 3. Enter the following details:
 - **Name:** Enter the name and a brief description for the Prepayment Model. The name you assign to the Prepayment Model must be unique. The name can hold a maximum of 30 characters.
 - **Rate Calculation:** Select the Prepayment Model Rate Calculation Method as External Model. When you select External Model, Define Equation button will get activated to use External Prepayment Model. This is useful, when you want to do Prepayment Modeling outside PBSM and use the model equation to calculate Prepayment Rates.
 - Folder: Select the Folder
 - **Description:** Enter the description of Prepayment Model Rule.
 - Select Access Type.
- Follow below steps: Defining the Structure of the Prepayment Model Using Dimensions section

Defining Equation using Define Equation section

Modifying the Table Structure Using Bucket Definition section

Prepayment Rates Using Matrix Definition

5.3.1.2.1.2.1 Defining the Structure of the Prepayment Model Using Dimensions section

This page consists of the Prepayment Dimensions and the Bucket Values for these Dimensions which you select on this page. To define the Prepayment Model Structure, you can select a maximum of three Prepayment Dimensions. After the dimensions and the number of buckets (tiers) are defined, you need to assign values to the buckets.



Note:

You can use the analogy of a three-dimensional table to understand how to deal with the Prepayment Dimensions. The first dimension you select would resemble the row (X-axis).

The second dimension would act as the column (Y-axis). The final third dimension will be the page (Z-axis).

Figure 5-83 Dimensions section

Dimensions	Position	Lookup Method	Bucket
•	Row	•	
-	Column	-	
•	Page	•	

- 1. Enter the following details in Dimension section:
 - Dimensions: Select the Dimension, such as Repricing Term, Rate Ratio, and others. The Dimension Section Influences the Prepayment Behavior of an instrument. You can build a Prepayment Model using up to three Prepayment Dimensions. Each dimension maps to an attribute of the underlying transaction (For example, age/term or rate and so on) so the Cash Flow Engine can apply a different Prepayment Rate based on the specific characteristics of the instrument.
 - Position: Shows the position of dimension as Row, Column or Page.
 - Lookup Method: Select the Lookup Method for selected Dimension. It is used to calculate Prepayment Rates for the Prepayment Dimension Values that do not fall exactly on the defined Prepayment Dimension Nodes. Oracle Asset Liability Management offers the following Lookup Methods:
 - Interpolation: Under this method, the Prepayment Rates are determined by calculating an exact value on an axis. This method assumes that Prepayment Speeds change on a straight-line basis between the two nodes and calculates accordingly.
 - Range: Under this method, the prepayment rates are determined by calculating a range of values on an axis. This method assumes that the Prepayment Speed will remain the same for the entire range.
 The following example explains the differences between these two Lookup Methods.

The following lists show the age and corresponding Prepayment Rates of instruments.

- Age
- 12
- 24
- 36
- 60

Prepayment Rates



- 5
- 10
- 15
- 20

Under the Interpolation method, the Prepayment Speeds increase gradually. In this example, the Interpolated Prepayment Rate of an instrument aged 30 months is 12.5%.

This is exactly halfway between the 10% and 15% rate. However, the Range Method, the Prepayment Speeds increase in steps. Using the Range method, the Prepayment Rate is 10%, as this rate percentage would apply to the range from 24 months to 35.9999 months.

- Bucket: Enter the number of Buckets for the Dimension. This number may vary from dimension to dimension. Exact points for each dimension where attribute information has been defined.
- 2. If required, repeat the previous three steps for up to two additional Dimensions.

Note:

There are certain restrictions while defining Dimensions:

- You must select the Dimension type for a row and define the values for that dimension.
- You cannot define the second (row) dimension until you have defined the first (row) dimension. Similarly, the third dimension cannot be defined until you have defined the first two dimensions.

The Define Dimensions Page is refreshed. You can now assign the Bucket Values for each dimension. At this point, you can also modify the structure of the table, if required.

5.3.1.2.1.2.2 Defining Equation using Define Equation section

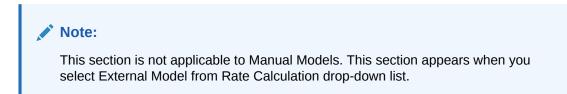


Figure 5-84 Define Equation Section

 Define Equation 			+
Operator	Coefficient	Dimension	Power
+ •		Intercept	



To define Equation, perform the following steps:

- 1. Click Define Equation. Enter following details:
 - Operator: Select operator as +, -, *, or /
 - Coefficient: Enter the value of Coefficient
 - **Dimension:** Select the Dimension
 - **Power:** Enter the power for selected Dimension. For Example:

Equation becomes:

2 + 1.5 * original Term ^ 2 + 3 * Rate Diff ^ 2

Note:

Before defining equation, you must select dimensions and accordingly dimensions drop-down will display values along with Intercept. For example, if you have already chosen Original term and Rate Difference as dimensions, then Dimension drop-down list would displays the following three values:

- Intercept
- Original Term
- Rate Difference

After defining all coefficients, Power, operators, click Equation to get the model equation.

A confirmation message is displayed.

- 2. Click **Ok** to use the same for Prepayment Rate Calculations.
- 3. You can add new row for each term using Add Row. Multiple rows can be added using Add Multiple Rows.
- 4. Click Apply.

5.3.1.2.1.2.3 Modifying the Table Structure Using Bucket Definition section

The Bucket Definition section is used to perform following tasks:

- To add more buckets to a particular Dimension, update the number of buckets for the Dimension and click **Apply**.
- To delete buckets from a particular Dimension, reduce the number of buckets to the desired value and click **Apply**.

To change the Lookup Method of a particular Dimension, select the required method from the corresponding list of methods from the Dimensions Tab.



Figure 5-85 Bucket Definition Section

✓ Bucket Definition	
Repricing Term (in months)	
Apr	Dly Cancel

- 1. Assign values for each of the buckets.
- 2. Click Apply. The Prepayment Model, Prepayment Dimensions, and Buckets are saved.

5.3.1.2.1.2.4 Prepayment Rates Using Matrix Definition

1. Enter the Prepayment Rates in the Prepayment Model.

Bucket Values for the row and column dimensions are displayed as a table, while the bucket values for the page dimensions (if selected) are shown in the drop down list.

Figure 5-86 Matrix Definition Section

✓ Matrix	t.		T
R	epricing Term (in months)		
	10	0.0000	
		0.0000	
	30	0.0000	

5.3.1.3 Behavior Pattern Rules

The Behavior Pattern (BP) functionality works similarly to amortization types. The Behavior Pattern code is assigned at the detail instrument level, and these designations are evaluated by the cash flow engine (CFE) for calculations. However, Behavior Patterns are portfolio level property rather than instrument level. Generally, a bank processes aggregated data for non-maturing products. In this case, the Behavior Pattern is assigned effectively at the portfolio level. If you are using CFE with any other service, then data is required at the instrument level and BP is also assigned accordingly.

In this case, you must track the changes to Behavior Patterns and assign appropriate codes to affected instruments. Due to this, only one BP can be used by the CFE in the CFE processes for current business. If you want to model multiple types of BP under varying scenarios, then you can use a Behavior Pattern Rule.

The Behavior Pattern Rule UI allows you to group Behavior Pattern codes (behavioral assumptions) together in a set at the Product/Currency level which then can be rotated to select a value on a combination. You can select which behavior assumption pattern to use and the underlying Behavior Pattern in that set will affect the data on processing



Behavior Pattern Rule Summary

This page is the gateway to all Behavior Pattern Rules and related functionality. You can navigate to other pages relating to Behavior Pattern Rules from this point.



ς	Folder: CFESEG	8						
ield	l Search							
	Name 1	Dimension 14	Hierarchy 14	Folder 14	Last Modified Date 14	Last Modified By	Access Type 14	Action

Search Behavior Pattern Rule

Prerequisites: Predefined Behavior Pattern Rule

To search for a Behavior Pattern Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Behavior Pattern Rules that meet the search criteria.

Or

An alternative method to search a Behavior Pattern rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Behavior Pattern rule Summary. You can enter the **Code, Name, Description, Dimension, Hierarchy**, and **Folder** of the Behavior Pattern Rule and click **Search**.

The Behavior Pattern rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Behavior Pattern rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: Displays the Behavior Pattern Rule's short name.
- Dimension: Displays the Dimension the Behavior Pattern Rule belongs to.
- Hierarchy: Name of Hierarchy that is used to define Behavior Pattern Rule.
- Folder: Displays the Folder name where the Behavior Pattern Rule is saved.
- Last Modified By: Displays the Name of the user who last modified the Behavior Pattern Rule.
- Last Modified Date: Displays the Date and Time when Behavior Pattern Rule was modified last.
- Access Type: Displays the access type of Rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Behavior Pattern rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Behavior Pattern rules. To edit a rule, you must have Read/Write privilege.



- Save As: You can reuse a Behavior Pattern rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
- Delete: You can delete Behavior Pattern rules that you no longer require. Note that only Behavior Pattern rule owners and those with Read/Write privileges can delete Behavior Pattern rules. A Behavior Pattern rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
- Dependency Check: You can perform a dependency check to know where a particular Behavior Pattern rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Behavior Pattern rules that have dependencies. A report of all rules that utilize the selected Behavior Pattern rule is generated.

Also See:

- Create Behavior Pattern Rule
- Defining Behavior Pattern Rule

5.3.1.3.1 Create Behavior Pattern Rules

You create behavior pattern rules to capture the principal run-off behavior of product types that do not have contractual maturities.

Figure 5-88 Behavior Pattern Rule Page

s Of Date : 09	9-Oct-2015		Behavior Pattern Rule					Save Cancel		
Name Description	New test	Folder Access Type	© Read/Write O Read Only	•	Product Folder Hierarchy		Currency	US Dollar	•	
		Assumption Browser					Assumption List			
l≡ ≡l									\oplus \otimes	1
	Product		Method		Condition	nal Assumption	Stat	us	Action	
All Proc	ducts									
> Audit Trail										

To create a Behavior Pattern rule, follow these steps:

- 1. Click Add icon from the top of the Behavior Pattern Rule Summary Page.
- 2. Enter the following Details.

Table 5-23 Create Behavior Pattern Rule

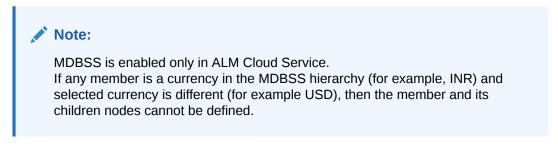
Fields	Description
Name	Enter the name of the Behavior Pattern Rule.
Description	Enter the description of the Behavior Pattern Rule. This is an optional field.



Fields	Description
Folder	Select the Folder where the Behavior Pattern Rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.

Table 5-23 (Cont.) Create Behavior Pattern Rule

3. Select the Hierarchy Type as **Product** or **MDBSS**



• If you select Hierarchy Type as MDBSS, then following options are available:

Figure 5-89 Hierarchy Type as MDBSS

Of Date : 09-Oct-2015		ehavior Pattern Rule		Save Cancel
Name Required	Folder ALMSEG •	Hierarchy Type Product Discussion Discussio	Currency US Dollar	•
Description	Access Type	Folder ALMSEG •	MDBSS New Add M	DBSS 👻
ber Tree Search Results				
ber Tree Search Results	Member	Behavior Pattern Narr	ne Status	C: D: D: Action
nber Tree Search Results	Member	Behavior Pattern Nan	ne Status	
= =1	Mamber	Behavior Pattern Narr	ne Status	Action

- a. Select a Currency.
- b. Select a MDBSS Folder and MDBSS.
- c. Select**MDBSS Node(s)** from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.



Figure 5-90Member TreeExpand self, child and descendantsExpand selected member/branchSelect UnDefined self, childSelect UnDefined self, child and descendantsSelect Defined self, childSelect Defined self, child and descendantsUnSelect self, child and descendants

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- * **Expand self, child and descendants:** Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- * Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- * Select Defined self, child: Allows to select the selected node itself along with its child.
- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member, follow these steps:
 - i. Navigate to **Assumption Browser** section of the Rule Definition page.
 - ii. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-91 Search Criteria

						×	
Member Id				Name	asset		
Status	•			ls Leaf	0		
		Search	Reset				

iii. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-92 Searching Members

Q X Hone asset							
Behavior Pattern Name	Status	Action					
	Behavior Pattern Name	Ethnoise Pattern Nerme Suitus Image: I					

Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

• If you select Hierarchy Type as Product, then following options are available:

s Of Date : 09-Oct-2015		Behavior Pat	ttern Rule		Save	Cancel
Name R		ALMSEG	Herarchy Type Product D MDBSS Folder ALMSEG V	Currency US Dolla Hierarchy Product	• •	
Q mber TreeSearch Results					D. (5 6
	Member		Behavior Pattern Name	Status	Action	

Figure 5-93 Hierarchy Type as Product

a. Select a Currency.



- b. Select a Product Folder and Product Hierarchy.
- c. Select **Product** from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

Figure 5-94 Member Tree

Expand self, child and descendants
Expand selected member/branch
Select UnDefined self, child
Select UnDefined self, child and descendants
Select Defined self, child
Select Defined self, child and descendants
UnSelect self, child and descendants

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- * **Expand self, child and descendants:** Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- * Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- * Select Defined self, child: Allows to select the selected node itself along with its child.
- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- * Add
- Edit



- * View
- * Delete
- Copy
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member, follow these steps:
 - i. Navigate to **Assumption Browser** section of the Rule Definition page.
 - ii. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-95 Search Criteria

				×
Member Id		Name	asset	
Status	•	Is Leaf		
		Search Reset		

iii. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-96 Searching Members

Q X Name: asset				
# # =				
	Member	Behavior Pattern Name	Status	Action
Asset Products				
Asset-Prepay Le	San (

Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- 4. Click Add from Assumption Browser section.
- 5. Click Save.

5.3.1.3.2 Defining Behavior Pattern Rule

The definition of a Behavior Pattern rule is part of the Create or Edit Behavior Pattern rule process. When you click **Save** in the Create Behavior Pattern Rule process, the rule is saved and the **Behavior Pattern Rule Summary** page is displayed.



However, Behavior Pattern assumptions have not yet been defined for any of your products at this point. Typically, you would start defining your Behavior Pattern assumptions for product-currency combinations before clicking Save.

5.3.1.3.2.1 Defining Behavior Pattern Rule Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the Product dimension Hierarchy. The Product dimension supports a hierarchical representation of your chart of accounts, so you can take advantage of the parent-child relationships defined for the various nodes of your product hierarchies while defining rules. Children of parent nodes on a hierarchy automatically inherit the assumptions defined for the parent nodes. However, assumptions explicitly defined for a child take precedence over those at the parent level.

Note:

Using the default currency to setup assumptions can save data input time. At run time, the calculation engine uses assumptions explicitly defined for a product currency combination. If assumptions are not defined for a currency, the engine uses the assumptions defined for the product and the default currency. If the assumptions are the same across some or all currencies for a specific product, you can input assumptions for the default currency. Be careful using this option on screens where an Interest Rate.

Prerequisites

Performing basic steps for creating or editing a Behavior Pattern rule.

Procedure

To define Behavior Pattern Rule using Node Level Assumptions, follow these steps:

- 1. Navigate to the Behavior Pattern Rule Assumption Details Page.
- 2. Define the Conditions. For more information see Conditional Assumptions section.
- 3. After defining the conditions, select the Behavior Pattern from Behavior Pattern drop-down list. Here, the Behavior Pattern drop-down list shows the list of existing Behavior Patterns.



FIL_1708580777000		
Behavior Pattern	•	۲
	Required	

Click below icon to view the details of selected Behavior Pattern.

Figure 5-98 View Behavior Pattern



You can select only one Behavior Pattern at a time.



4. Click Apply.

When you click Save, the Behavior Pattern Rule assumptions are saved and the Behavior Pattern Rule Summary Page is displayed.

5.3.1.3.3 Associating Conditional Assumptions with Behavior Pattern Rules

The Behavior Pattern Rule UI provides the setup and maintenance of assumptions by integrating the conditional logic (optional) into the setup of Behavior Pattern Rules. You can define Behavior Pattern Rule logies using IF-THEN-ELSE logic based on the underlying characteristics of your financial instruments, such as dates, rates, balances, and code values.

The conditional logic is defined through use of Data Filters. These existing objects provide the building blocks for defining Conditional logic. This type of Data Filter can be selected within the Conditional Assumption section.

The logic included in a Conditional Assumption determines the specific Behavior Pattern Rule assumption that the system will assign to each individual instrument record at run time.

The Conditional Assumption section allows users to select explicit conditions (from Data Filters) and apply methods and rule selections to each condition directly. The Filter Conditions are processed by the engine in the order that they appear on the section. As soon as a condition is satisfied, the related assumption is applied.

If an instrument record does not meet any of the conditions, then the rule logic reverts to the standard assumption that is directly assigned to the Product/Currency combination.

Conditional Assumptions can be applied only to detailed account records (data stored in the Instrument Tables).

To define conditional assumption, follow these steps:

1. Navigate to Conditional Assumptions section.

Figure 5-99 Conditional Assumption

Behavior Pattern Selector					
Folder ALMSEG	Select Filters	₹ Go	Folder ALMSEG	✓ Conditional Groups	; Go Create Group Delet
0		Condition		Action	Status
Product = -1 and Currency =	= -1			Define	

- 2. Select the Filter Folder and Filter, then click **Go**. The condition is displayed based on selected filter.
- **3.** Here, you can select either group of conditions using **Conditional Group** or Individual condition using the filter section.
 - You can select the conditional groups from the **Conditional Group** drop-down. You can create a new condition group using the **Create Group** button. To create a new condition group, follow these steps:
 - a. Select filters using the Filter drop-down list.

Note: You must select minimum 2 filters to define a condition group.



- b. Select the conditions (filters) using the corresponding check-boxes.
- c. Click Create Group .
- d. The Save Condition Group window is displayed. Provide the Group Name and select the Folder where you want to save the condition group. Click Save in Save Condition Group window. You can use this saved group from Condition Group down-down.

Figure 5-100 Condition Group

Condition Group					
Group Name			Folder	ALMSEG	•
SI_D_ASSET.ACCOU] = FSI_D_ASSET.ACCOUNT_NUM NT_NUMBER IN ('SC48PPMUDP_' 8_TEASELEVEL_ADJ_A/A_ARR_S	TC011_CONVSC_ADJ_30/365_A			
FIL_1708666561240]	= FSI_D_ASSET.AMRT_TYPE_CD	IN ('10')			
		Save	Close		

- Else, select Individual condition using the corresponding check-box.
- 4. Click Define.

Behavior Pattern Selector

Figure 5-101 Conditional Assumption

Folder	EG Select Filters Conditional Groups Conditional Groups	Go			
		Create Group	Delete		
•	Condition	Action	Status		
Pro	luct = -1 and Currency = -1	Define			
	FIL_T70B5807777000] = FSLD_ASSET.ACCOUNT_NUMBER IN (SC48PPMUDP_TC071_BP_NP_ADJ_S0/365_ARR_SC1_MMMD_487) AND FSLD_ASSET.ACCOUNT_NUMBER IN (SC48PPMUDP_TC071_BP_NP_ADJ_S0/365_ARR_SC1_MMMD_487) AND FSLD_ASSET.ACCOUNT_NUMBER IN (SC48PPMUDP_TC078_TEASELEVEL_ADJ_AA_ARR_SC1_DDDD_487)				
	(FIL_1708666561240) = FSL_D_ASSET.AMRT_TYPE_CD IN (10')	Define			

Use **Delete** button to delete the defined condition(s)

 Define Behavior Pattern Rule, and then click Apply. The status of condition assumption is updated as Defined.



- 6. Define Behavior Pattern rule. For more information, see the Defining Behavior Pattern Rule Using Node Level Assumptions
- 7. Click Save. The status of conditional assumption is also updated in Assumption Browser.

Member Tree Search Results				
i≡ ≡i			[1000
Member	Behavior Pattern Name	Conditional Assumption	Status	Action
Asset Products				
Liability Products I		Yes	Defined	
✓ Off Balance Sheet Products IIII				
Other Residual Products				

Figure 5-102 Status of Conditional Assumption

5.3.1.4 Time Buckets

The Time Bucket Rules allow users to create the time bucket definitions used for computing and outputting aggregated cash flows across time. The Time Bucket Rules determine the granularity of cash flow output and can be set at any frequency through a combination of daily, monthly, and yearly buckets. Time Buckets can be defined for the following types of ALM output:

Income Simulation

Income Simulation Buckets allow you to specify the time periods used for storing and reporting results. These bucket definitions set the modeling horizon for date-related business rule assumptions. When you change the number or frequency of the modeling buckets, existing business rules are affected.

Be cautious when changing Time Bucket definitions when known dependencies exist.

You can specify any combination of days, months, and years when setting up the buckets. Although all Oracle ALM cash flows are generated daily, they are aggregated into defined income simulation buckets when results are stored. Reports access information from the income simulation buckets and let you aggregate buckets. For example, you can define monthly income simulation buckets but generate a quarterly income statement. On the other hand, you cannot generate a weekly balance sheet if all income simulation buckets are monthly.

If you want to use different configurations of income simulation buckets, such as all monthly or all quarterly, you should create a separate Time Bucket rule for each and use an appropriate naming convention to identify these characteristics. All date-related assumption rules should be defined and used in the context of a single set of Income Simulation buckets or a single Time Bucket Rule.

Income Simulation Bucket definitions are referenced by all bucket based forecast business rules, including Forecast Rates, Forecast Balances, Pricing Margins and Maturity Mix Rules, and also by ALM Deterministic Processes during ALM Engine processing.

Interest Rate GAP

Interest Rate GAP Buckets allow you to define Interest Rate (repricing) GAP buckets including a catch all bucket to move reprice gap output for Non Interest Rate Sensitive products. From this screen, you can also define Dynamic Start Dates (as of date is always the initial start date), which allows you to generate both static and dynamic GAP simulations.

With this Dynamic Start Date capability, users can also define forward start dates for computing dynamic market valuations. The Dynamic Start Date capability allows you to consider the amortization of existing business and any new business assumptions that are applicable between the current as of date and the future dated – Dynamic Start Date. You must set up Income Simulation Buckets before defining Interest Rate GAP Buckets.

Only Interest Rate GAP financial elements are impacted by the Interest Rate GAP bucket definitions. The Interest Rate GAP financial elements range from FE660 to FE700.

Liquidity GAP

Liquidity GAP Buckets are similar to Interest Rate GAP Buckets. The only difference is that Liquidity Bucket definitions impact only the Liquidity Runoff financial elements, which range from FE 1660 to 1717.

This module describes the procedure for working with and managing the Time Bucket Rules.

Time Bucket Rule Summary

This page is the gateway to all Time Bucket Rules and related functionality. You can navigate to other pages relating to Time Bucket Rules from this point.

Figure 5-103 Time Bucket Summary

Q Folder: ALMSEG ®							
Field Search							
□ Name 1↓	Time Bucket Convention 1↓	Created By ↑↓	Created Date 14	Last Modified By 1	Last Modified Date 1↓	Folder 🔱	Action
Liquidity mixed bucket	Relative to Prior	Sreedutt	2022-08-19 01:58:17	Sreedutt	2022-08-19 03:57:15	ALMSEG	
Timing_Pos_Multipliers	Relative to Prior	mbalakrishna	2022-08-18 13:51:29	mbalakrishna	2022-08-18 13:53:24	ALMSEG	
TIMING_PVD_MULTIPLIERS	Relative to Prior	mbalakrishna	2022-08-18 10:29:15	mbalakrishna	2022-08-18 11:04:56	ALMSEG	
TIMING_PVD_Montly	Relative to Prior	mbalakrishna	2022-08-17 10:40:23	mbalakrishna	2022-08-17 12:29:25	ALMSEG	
Liquidity Bucket	Relative to As-of Date	ALMQA	2022-08-16 14:03:42	Sreedutt	2022-08-16 14:10:47	ALMSEG	
Timing_Pos_Monthly	Relative to Prior	mbalakrishna	2022-08-16 12:17:08	mbalakrishna	2022-08-16 12:17:08	ALMSEG	
eleven	Relative to Prior	Sreedutt	2022-08-16 07:43:18	Sreedutt	2022-08-16 07:43:18	ALMSEG	
ten ten	Relative to Prior	Sreedutt	2022-08-16 07:41:19	Sreedutt	2022-08-16 07:41:19	ALMSEG	
Nine	Relative to Prior	Sreedutt	2022-08-16 07:40:28	Sreedutt	2022-08-16 07:40:28	ALMSEG	

Search Time Bucket Rule

Prerequisites: Predefined Time Bucket Rule

To search for a Time Bucket Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Time Bucket Rules that meet the search criteria.

Or

An alternative method to search a Time Bucket Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Time Bucket Rule Summary. You can enter the **Code, Name, Description,** and **Folder** of the Time Bucket Rule and click **Search**.

The Time Bucket Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Time Bucket Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Time Bucket Rule's short name.
- Time Bucket Convention: The Time Bucket Convention.



- Created By: The Name of the user who created the Time Bucket.
- Created Date: The Date and Time at which the Time Bucket was created.
- Last Modified By: The user who last modified the Time Bucket Rule.
- Last Modified Date: The Date and Time when the Time Bucket Rule was last modified.
- Folder: The Folder where the Time Bucket Rule is saved.
- Action: Click this icon to view a list of actions that you can perform on the Time Bucket Rule.
 - **View/Edit:** Based on the user privilege assigned, you can either only view or edit existing Time Bucket Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Time Bucket Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Time Bucket Rules that you no longer require. Note that only Time Bucket Rule owners and those with Read/Write privileges can delete Time Bucket Rules. A Time Bucket Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a
 particular Time Bucket Rule has been used. Before deleting a rule, it is always a good
 practice to do a dependency check to ensure you are not deleting Time Bucket Rules
 that have dependencies. A report of all rules that utilize the selected Time Bucket Rule
 is generated.

Also See:

- Create Time Bucket
- Define Time Bucket

5.3.1.4.1 Creating Time Bucket Rules

You create Time Bucket Rules to specify the time periods used for storing and reporting ALM results. To create a new Time Bucket Rule, follow these steps:

- 1. Navigate to the Time Buckets Summary page.
- 2. Click Add to create a new Time Bucket Rule.

ame	Required	Folder	SEG 👻		Access Type	Read Only Read/Write	
escription		Time Bucket Convention	ive to Prior 🔻		Preview As-of Date	10/09/2015	<u>ت</u>
Income Simulatio	on	Interest Rate (iap			Liquidity Gap	
							+ ₪ ≔
	Serial Number	Frequency	Multiplier		Start Date	End	Date
	1	0	Months	Ŧ	10-Oct-2015	9-Oc	
	2	0	Months	Ψ.	10-Oct-2015	9-00	
		Apply Cancel					

Figure 5-104 Creating Time Bucket Rule

3. Enter the Name and Description of Time Bucket.



- 4. Select the Folder and Access Type.
- 5. Select Time Bucket Convention as Relative to Prior or Relative to As-of Date option.
 - **Relative to Prior:** This convention means that all time bucket points are relative to the period that preceded them, with the first time bucket relative to the currently active asof date. This convention supports the stub-to feature for time buckets.
 - **Relative to As-of-Date:** This convention means that all time bucket points are relative to the currently active As-of Date. This means that each new time bucket point entered must be greater in time than the one preceding it by at least one day. The stub-to time bucket feature is not available with this convention.
- 6. You must have an Active Time Bucket Rule at all times. If you wish to Activate a particular Time Bucket Rule, then select **Relative to As-of- Date** option.
- 7. You can Preview As-of Date by using **Preview As-of Date** option.
- 8. Define the Time Bucket Rule. For more information, see Defining Time Bucket Rules

5.3.1.4.2 Defining Time Bucket Rules

The definition of a Time Bucket Rule is part of the Create or Edit Time Buckets Rule Process. When you click Save in the Create Time Buckets Rule Process, the rule is saved and the Time Buckets Rule Summary page is displayed. However, Time Bucket assumptions may not have been defined at this point. You must define the Time Bucket assumptions before clicking Save.

In the Time Bucket Details screen, you have three tabs available for creating Time Bucket definitions.

- Income Simulation Buckets (required)
- Interest Rate GAP Buckets, including Non Interest Rate Sensitive Bucket (required only if Repricing Gap is selected during processing). For Non Interest Rate Sensitive Bucket, both Repricing Gap and Include Non Rate Sensitive Bucket are required selections.)
- Liquidity GAP Buckets (required only if Liquidity Gap is selected during processing)

Note:

When the number of IR and LR buckets are less than IS, many new cash flows are excluded from aggregation.

For example, if there are 5 buckets in IR and 10 in IS, New business generation and aggregation takes place one bucket at a time. When the 6th IS bucket is reached, IR aggregation has already stopped which understates IR Gap in the 5th bucket.

Prerequisites

Performing basic steps for creating or editing a Time Bucket rule. For more information, see the Creating Time Bucket Rules

To define the Time Bucket Rule, follow these steps:

1. In the **Income Simulation** tab, follow these steps:



Figure 5-105 Income Simulation Buckets

Income Simulation		Interest Rate Ga	Interest Rate Gap		
					+ 🖻 😑 🛓
	Serial Number	Frequency	Multiplier	Start Date	End Date
	1	24	Months	10-Oct-2015	9-Oct-2017
	2	36	Months	10-Oct-2017	9-Oct-2020
		Apply Cancel			

- a. Click Add Rows and enter the desired number of rows corresponding to the number of Income Simulation Buckets required to create.
 You can select a pre-defined number of rows from the list. For example, 3, 5, 10, or you can enter the exact number of rows required to add. The maximum number of buckets you have under any tab is 240.
- **b.** Under Frequency, enter a numeric value. For example 1. The Frequency column displays the duration of the multiplier. The frequency in conjunction with the multiplier displays the duration of the buckets. The frequency can be any number from 1 to 999.
- c. Under Multiplier, select an appropriate value from the list. The Multiplier column includes Daily, Monthly, Yearly, or stub-to (Relative to Prior convention) options.

Note:

Limit the definition of Income Simulation buckets to the date range that is relevant to your reporting requirement. It is not necessary to create catch all buckets at the end of the series. When large buckets are created, for instance, 99 Years, this can result in the following error:

INSERT Oracle Error: ORA- 01426: numeric overflow

Driver

Function: drv_oci::Execute()

You may also select a Stub-to time bucket breakpoint in months or years when the time bucket convention is Relative to Prior. When applying a stub-to month or stub-to year it is not necessary to specify a time bucket frequency or multiplier as the application will automatically calculate the amount of time necessary to close the period.

Note:

Whenever the currently active as-of date changes this may also automatically change the size of any stub-to time buckets. These changes may impact processing output.

- d. Continue adding frequencies and multipliers as needed. After you fill in the frequencies and multipliers, the start and end dates are calculated automatically based on the Asof-Date, defined in your Application Preference settings.
- e. Select **Save** if you are finished.
- Otherwise, navigate to the Interest Rate GAP Buckets tab. After defining Income Simulation buckets, navigate to the Interest Rate GAP Buckets tab. This tab provides two



important inputs. The first is the ability to define Interest Rate GAP Buckets and optionally add a Non Interest Rate Sensitive Bucket for Non Rate Sensitive products. The second capability allows you to define one or more Dynamic Start Dates. The following steps explain how to complete each of these setup tasks.

Note:

The Interest Rate GAP Bucket can be defined from Bucket count 1 till Bucket count 239 in all dynamic start dates. The last time series time bucket in all Dynamic Start Dates will default to 99 years as a catch all bucket. This is used to verify the total runoff for reporting requirements.

In the Interest Rate GAP Buckets tab, follow these steps:

	Income Simulation		Interest Rate Gap		Liquidity Gap
		Frequency	Multiplier	Start Date	
•	Dynamic Start Date (Default)	0	Months	v 09-0ct-2015	Define
					+====±
	Serial Number	Frequency	Multiplier	Start Date	End Date
		Non Interest Rate Sensitive Bucket			
	1	99	Years 👻	10-Oct-2015	9-Oct-2114
			Apply Cancel Add Dynamic Row		

Figure 5-106 Interest Rate GAP Buckets

a. Click Add Rows corresponding to the Default Dynamic Start Date and enter the desired number of rows for your Interest Rate GAP Buckets.

Note:

The product dimension Attribute Interest Rate Sensitivity Category identifies products as Interest Rate sensitive or Non Interest Rate sensitive. Once a product is mapped as Non Interest Rate sensitive, you must enable Include Non Interest Rate Sensitive Bucket in Process Rules. This moves reprice gap output from Non Interest Rate Sensitive products into Non Interest Rate Sensitive Bucket.

- b. Follow steps a— d described above under Income Simulation Buckets, to complete the setup of your Interest Rate GAP Buckets and Non Interest Rate Sensitive Bucket for the default Dynamic Start Date.
- c. If you would like to define additional forward dated, Dynamic Start Dates, Click Add Dynamic Start Date to add one or more parent nodes to the bucket hierarchy.
- d. For each additional Dynamic Start Date row, enter the Frequency and Multiplier to determine future start date(s).
- e. Click Add Rows corresponding to each new Dynamic Start Date and repeat the Interest Rate GAP Bucket definition steps previously described to complete the setup.
- 3. After defining Interest Rate GAP Buckets, navigate to the Liquidity Buckets tab. This tab has the same structure as the Interest Rate GAP Buckets tab. It allows you to define the



Liquidity GAP Buckets for the Default Dynamic Start Date and also allows you to add one or more additional Dynamic Start Dates. The use of Dynamic Start Dates will allow you to forecast your liquidity position as of some future point in time, considering all relevant assumptions, including amortization, prepayments, early withdrawals, and rollovers.

Note:

By default, the last time series time bucket in all Dynamic Start Dates will default to 99 years as a catch all bucket. This is used to verify the total runoff for reporting requirements.

In the Liquidity Buckets tab, follow these steps:

Figure 5-107 Liquidity Buckets

	Income Simulation		Interest Rate Gap		Liquidity Gap
		Frequency	Multiplier	Start Date	
•	Dynamic Start Date (Default)	0	Months		Define
					+==+=
	Serial Number	Frequency	Multiplier	Start Date	End Date
		10	Years 🚽	10-Oct-2015	9-Oct-2025

- a. Click Add Rows corresponding to the Default Dynamic Start Date and input the desired number of rows for your Liquidity Buckets.
- **b.** Follow steps b– d described under Income Simulation Buckets, to complete the setup of your Liquidity Buckets for the Default Dynamic Start Date.
- c. If you would like to define additional forward dated, Dynamic Start Dates, Click Add Dynamic Start Date to add one or more parent nodes to the bucket hierarchy.
- d. If needed, enter the Frequency and Multiplier for the new Dynamic Start Date to determine the future start date.
- e. Click Add Rows corresponding to the new Dynamic Start Date and repeat the Liquidity GAP Bucket definition steps previously described.
- f. Click Save once you have completed the setup for all bucket types.

Note:

Each time you change the As of Date in your Application Preferences window, all Time Bucket Rule Buckets Start Date and Bucket End Date updated automatically.

Excel Export functionality is used for adding/editing time bucket information.

5.3.1.5 Forecast Rates

Forecast Rate Scenario Assumptions allow you to define future interest rates, future economic indicators, future currency exchange rates, future interest rate volatility, and select Forecast



Rate rule for cash flow calculation. Interest rate forecasts are used to project cash flows, including pricing new business, repricing existing business, calculating prepayments, and determining discount methods. Interest rate volatility forecast are used for option valuation. Economic Indicator forecasts are used to calculate cash flow for inflation-indexed instruments, included in Behavioral Modeling and scenario or stress analysis. Currency Exchange Rate Forecasts are used to account for the effects of currency fluctuations on income.

The Forecast Rate Assumptions use interest rate curve, volatility surface, economic indicator, active and reporting currencies, and Forecast Rate rule.

This module describes how to create a Forecast Rates Assumption Rule to forecast Cash Flows and, if you work with multiple currencies, to model relationships between Interest Rates and Exchange Rates.

Forecast Rate Rule Summary

This page is the gateway to all Forecast Rate Rules and related functionality. You can navigate to other pages relating to Forecast Rate Rules from this point.

Figure 5-108	Forecast Rate Summary
--------------	-----------------------

ore	cast Rate Su	mmary							D.	虚 : (
Q	Folder: CFESEG @		SINS10720		15220059	22712		889.952 <i>99</i> 9	2102230	22/
Field	Search							Page 1 of 1 (1-3 of 3 it	ems) < 4 1	>
	Code 1↓	Name 11	Reporting Currency 1	IRRBB Shock 1	No Of Scenarios 14	Folder 1↓	Last Modified By 1	Last Modified Date 🕮	Access Type 1	Actio
	1652098876066	FCAST101	US Dollar	NO	1	CFESEG	CFETEST	12/05/2022 09:03:25	Read/Write	
	1653910996271	Test	US Dollar	NO	1	CFESEG	CFETEST	30/05/2022 11:43:16	Read/Write	
П	1652359692629	test123	US Dollar	NO	4	CFESEG	CFETEST	12/05/2022 12:48:12	Read/Write	

Search Forecast Rate Rule

Prerequisites: Predefined Forecast Rate Rule

To search for a Forecast Rate Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Forecast Rate Rules that meet the search criteria.

Or

An alternative method to search a Forecast Rate Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Forecast Rate Rule Summary. You can enter the **Code, Name, Description, Dimension, Hierarchy**, and **Folder** of the Forecast Rate Rule and click **Search**.

The Forecast Rate Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Forecast Rate Rule.

- Code: The System ID of Forecast Rate Rule.
- Name: The Forecast Rate Rule's short name.
- **Reporting Currency:** The Reporting Currency selected in the Forecast Rates Rule.
- **IRRBB Shock:** Displays Yes if IRRBB (Interest Rate Risk in Banking Book) scenario type is defined in the Forecast Rates Rule, Otherwise No is displayed.



- No. of Scenarios: The number of scenarios defined in the Forecast Rates Rule
- Folder: The Folder name where the Forecast Rate Rule is saved.
- Last Modified By: The user who last modified the Forecast Rate Rule.
- Last Modified Date: The Date and Time when the Forecast Rate Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Forecast Rate Rule.
 - Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Forecast Rate Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Forecast Rate Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Forecast Rate Rules that you no longer require. Note that only
 Forecast Rate Rule owners and those with Read/Write privileges can delete Forecast
 Rate Rules. A Forecast Rate Rule that has a dependency cannot be deleted.
 - Dependency Check: You can perform a dependency check to know where a particular Forecast Rate Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Forecast Rate Rules that have dependencies. A report of all rules that utilize the selected Forecast Rate Rule is generated.

Note:

This is functionality will intended for a future release.

Also See:

Create Forecast Rate Rule

5.3.1.5.1 Create Forecast Rate Rule

To create a new Forecast Rate Rule, follow these steps:

- 1. Navigate to Forecast Rates Summary Page.
- 2. Click Add icon. The Forecast Rates Details Page is displayed.
- 3. Enter the following Details

Table 5-24 Forecast Rate Rule – Fields and Descriptions

Field	Description
Name	Enter the name of the Forecast Rate Rule.
Description	Enter the description of the Forecast Rate Rule. This is an optional field.
Folder	Select the Folder where the Forecast Rate Rule needs to be saved.



Field	Description
Access Type	Select the Access Type as Read-Only or Read/ Write.
IRRBB Shock	Select this checkbox if you want to define IRRBB Scenario. This option is available only in Asset Liability Management Cloud Service. If selected, IRRBB standardized and enhanced approach scenario types can be created.
Reporting Currency	Currencies that were marked as 'Reporting Currency' in Rate Management appear for selection here. Select one Reporting Currency.

Table 5-24 (Cont.) Forecast Rate Rule – Fields and Descriptions

- 4. Scenario 1 is selected by default. You can change the name of scenario. Click + to add more scenario, if needed. More than one scenario can be created only in Asset Liability Management Cloud Service.
- 5. Scenario Type is 'None' by default. When IRRBB Shock is enabled then you can select one of the available values from second scenario onwards.
- 6. Click **Save**, if you want to save the Forecast Rate Rule and update it later.

5.3.1.5.1.1 Interest Rate Forecast Methods

The IRCs for all active currencies are listed under Interest Rate Curve section. The options under Interest Rate Curve Forecast Method provide multiple ways to model the effects on portfolio Cash Flows due to Interest Rate changes.

of Date : 25-Jun-20	115				<u> </u>	Forecast Rat	e			-	Up	date Save	As Cancel
Name	FR_SAVE_AS				Folder	ALMSEG	•		IRRBB Sho	ocks			
Description	descriptio			Access Type		O Read Only		Reporting Currency US		Dollar 👻			
Scenario ↑ Name	TL	Scenario Type	+ 💼 .	Interest Rate C	urve	Currenc	y	Economic Indic	ator	Volatility Surfa	ce	Behaviou	ır Pattern Rule
Scenari	p1	None		Search		۵				Define	Copy Acros	s Restore [Default View
				IRC Code Filter					IRC Name Filter				
				□ Code 11	Name †∔	Curre	ncy î⊨ Curve Type	†↓ Forecast	Method î	Interpolation M		Minimum †↓ Rate	Definition Status
				 Code ↑↓ 101 	Name 14 RT-IRC-101				Method 14 ed Chan 💌	Interpolation M	ethod 14		

Figure 5-109 Interest Rate Curve Forecast Rates

You can define Interest Rate Forecast for the following methods:

Method	Description					
Flat	Forecast no change in the Interest Rate for all dates beginning with the As-of Date.					
Direct Input	Type Interest Rates directly for any modeling period or Interest Rate term.					
Structured Change	Forecast exchange rates as an incremental change from the previous period. Forecast rate changes in terms of absolute or percent change, for any modeling period or interest rate term, such as:					
	+100 basis points on Day 1					
	-200 basis points over the first 6 months					
	Yield curve rotation (short point decreasing, long point increasing).					
	This option is available only in Asset Liability Management Cloud Service.					
Implied Forward	Forecast interest rates based on the yield-curve interest rates in effect at the as-of date and consistent with the modeling bucket definitions.					
	This option is available only in Asset Liability Management Cloud Service.					
Yield Curve Twist	Flatten or steepen the yield curve around a specific point on the curve. This option is available only in Asset Liability Management Cloud Service.					
Change from Base	Make incremental changes to an existing forecast scenario.					
	This option is available only in Asset Liability Management Cloud Service.					
IRRBB Standardized Approach Shocks	Forecast an interest rate shock according to one of the BCBS IRRBB Standardized Approach shock specifications (Scenario-level specification).					
	This option is available only in Asset Liability Management Cloud Service					
IRRBB Enhanced Approach Shocks	Forecast an interest rate shock according to user specifications that will flow into IRRBB Table B reporting.					
	This option is available only in Asset Liability Management Cloud Service.					
Formula	Hybrid and Managed Rate IRC can be forecasted using the formula defined in Managed Rate/ Hybrid section of IRC.					
	Note:					
	Formula method is applicable to Hybrid and Managed Rates IRC.					

Table 5-25 Forecast Rate rule – Methods and Descriptions



For more information, see the Cash Flow Engine Reference Guide.

The following Interpolation Methods are available.

Table 5-26 Forecast Rate Rule – Interpolation Methods and Descriptions	Table 5-26	Forecast Rate Rule – Interg	polation Methods and Desc	riptions
--	------------	-----------------------------	---------------------------	----------

Method	Description
Linear Interpolation	Linear interpolation uses Linear Yield Curve smoothing. Linear Yield Curves are continuous but not smooth; at each knot point, there is a kink in the yield curve. You may not want to use a Linear Yield Curve with a model that assumes the existence of a continuous Forward Rate Curve, due to the nonlinear and discontinuous knot points of a Linear Yield Curve.
Cubic Spline of Yields	A cubic spline is a series of third-degree polynomials that have the form:
	$y = a + bx + cx^2 + dx^3$
	These polynomials are used to connect the dots formed by observable data. The polynomials are constrained so they fit together smoothly at each knot point (the observable data point.) This means that the slope and the rate of change in the slope with respect to time to maturity have to be equal for each polynomial at the knot point where they join. I this is not true, there is a kink in the yield curve and they are continuous but not differentiable.
	Two more constraints make the Cubic Spline Curve unique. The first restricts the zero-maturity yield to equal the 1-day interest rate. The second restricts the yield curve at the longest maturity to be either straight (y "=0) or flat (y '=0).
Quartic Spline	Quartic interpolation requires a minimum of 4 knot points. The quartic interpolation equation can be represented as:
	$Y = a + bX + cX^2 + dX^3 + eX^4$
	The end knot points satisfy equations for one curve and all intermediate points satisfy two curves. Therefore, in a scenario with a minimum number of knot points, there are 6 equations. For n number of knot points, the number of equations is $2n-2$. If n is the number of points to be interpolated, the order of the matrix to be formed is $5^{*}(n-1) \times 5^{*}(n-1)$. The matrix is formed according to the following logic:
	The second derivative at the endpoints and the first derivative of the last point is Zero. At the points other than the endpoints, the value of the first derivatives, second derivatives, and the third derivatives of the function are equal.

In looking up the Forecast Rates, the Cash Flow Engine (where necessary) performs an interpolation between yield curve term points. For example, in determining a three-month rate from a yield curve that contains only a one-month rate and a six-month rate, the Cash Flow Engine performs an interpolation to determine the implied three-month rate. The Interpolation method used is defined by the selected interpolation method for the Interest Rate Curve.

Forecast rates for 360 calendar months starting from As-of-Date are generated.



Following options are available for Interest Rate Curve Forecast Rule:

- Define
- Copy Across
- Restore Default
- View

Define

- Flat Method
 - 1. Select Interest Rate Curve using corresponding checkbox and select **Forecast Method** as **Flat**.
 - 2. Select the Interpolation method.
 - 3. Input Minimum Rate, if required.
 - 4. Click **Define**. The status of the Interest Rate Curve is changed to **Defined**.
- Direct Input
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Select the Interpolation Method.
 - 3. Input Minimum Rate, if required.
 - Click Define. The Direct Input window is displayed:

orecast Period	1M	2M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	20Y
0	1.136	2.0544		3.264	4.04	4.1704	4.2808	4.9768	5.168		6.0344
1											
4											
6											
8											
9											

Figure 5-110 Direct Input

- 5. Enter data and click **Apply**. Right click on data grid and select 'Export to Excel' to save visible data to excel file. You can also copy directly from the grid and paste data from an excel file to the grid.
- 6. The status of the Interest Rate Curve is changed to **Defined**.
- Structured Change
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Structured Change .
 - 2. Select the Interpolation Method.
 - 3. Input Minimum Rate, if required.
 - 4. Click Define. The Structured Change window is displayed:



Figure 5-111 Structured Change



- 5. Select the Shock Type as Rate or Percent. Shock Type as Rate designates to absolute rate change and Shock Type as Percent designates to percent rate change.
- 6. Enter a shock amount to apply to the IRC in absolute rate or percentage change. Enter Start and End period from 1 to 360 months and corresponding shock amount to apply to the IRC. Right click on data grid to all more rows or delete rows. Use the Excel Import or Export feature to add the interest rate changes.
- 7. Click Apply to save.
- 8. The status of the Interest Rate Curve is changed to **Defined**.
- Implied Forward
 - Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Implied Forward.
 - 2. Select the Interpolation Method.
 - 3. Input Minimum Rate, if required.
 - 4. Click **Define**. The Implied Forward window is displayed:

Figure 5-112 Implied Forward

IRC-101: Implied	C-101: Implied Forward Shock Type © Rate O Percent													
	1M	2M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	20Y			
Base Rate	1.136	2.0544		3.264	4.04	4.1704	4.2808	4.9768	5.168		6.0344			
Shock Rate														

- 5. Select the Shock Type as Rate or Percent. Shock Type as Rate designates to absolute rate change and Shock Type as Percent designates to percent rate change.
- 6. Enter a shock amount to apply to the IRC in absolute rate or percentage change. If no change is required to the base curve, leave at 0.0, and click **Apply**.
- 7. The status of the Interest Rate Curve is changed to Defined.
- Yield Curve Twist
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Yield Curve Twist.
 - 2. Select the Interpolation Method.
 - 3. Input Minimum Rate, if required.
 - Click Define. The Yield Curve Twist window is displayed:



Figure 5-113 Yield Curve Twi

T-IRC-101: Yield Cur	-09-2015				10	recast Rate					ave Cancel	
Forecast Period	1M	2M	3M	6M	1Y	2Y	3Y	5Y	7Υ	10Y	20Y	
	1.136	2.0544		3.264	4.04	4.1704	4.2808	4.9768			6.0344	
		Short Poi	nt T				Shock Amount					

- 5. Select Start and End Period. Start Period must 1 or higher while highest End Period can be 360.
- 6. Select the tenors using the Short Point, Mid Point, and Long Point.
- 7. Add the required shock amounts for each tenor. At runtime and display time, the rate changes are added to the As-of-Date rates to create a future scenario.
- Click Apply. The status of the Interest Rate Curve is changed to Defined.
- Change From Base

Note: This method is available from second scenario onwards.

1. Select Scenario 2 or higher as Scenario.

Figure 5-114 Change From Base

		+ 🗊	Interest Rate C	lurve	Currency	Econor	mic Indicator	Volatility Surface	Behaviour	Pattern Rule
Scenario	↑ Name 1↓	Scenario Type 🛝								
1	Scenario 1	None	Search	0				Define Copy Acros	ss Restore De	fault View
2	Scenario 2	EA - Short Do 🝷	IRC Code Filter				IRC Name Filte	r		
			☐ Code 1↓	Name 1∔	Currency 11	Curve ↑↓ F Type	Forecast Method 👎	Interpolation Method 📫	Minimum 1↓ Rate	Definition Status
			101	RT-IRC-101	USD	Standard	Change From Ba 🔻	Linear Interpolation 👻	0.0000	Defined
			102	SaveAsAPI_102	USD	Standard	Change From Ba 🝷	Linear Interpolation 👻	0	UnDefined

- 2. Select Interest Rate Code using corresponding checkbox and select Forecast Method as Change from Base.
- 3. Select the Interpolation Method.
- 4. Input Minimum Rate, if required.
- 5. Click Define. The Change From Base window is displayed.

Figure 5-115 Change From Base

As Of Date : 10				Forecast Rate								
T-IRC-101: Change F	rom Base						Scenario 1	•				
Forecast Period	1M	2M	3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	20Y	3(
0	1.136	2.0544	2.8712	3.264	4.04	4.1704	4.2808	4.9768	5.168	5.5168	6.0344	6
1												



- 6. Scenario 1 is used as base scenario.
- Enter the Forecast Period from 1 to 360 months and the corresponding change amount to apply to the base forecasts IRC. Right click on data grid to all more rows or delete rows. Use the Excel Import or Export feature to add the interest rate changes.
- 8. The status of the Interest Rate Curve is changed to Defined.

Standardized Approach Shocks

Standardized Approach shocks are different than other Interest Rate Rules as these are applied at the scenario level instead of at the IRC level. When you create a new Forecast Rates rule, update the IRC Forecast Method for IRRBB Shocks Scenarios.

- In Forecast Rates window, select the IRRBB Shocks. This allows you to define either Standardized or Enhanced Approach Scenarios, or both for a single Forecast Rates Rule. Once a forecast rates rule is designated as IRRBB Shocks, this checkbox cannot be unselected unless there are no defined scenarios as either Standardized or Enhanced Approach scenario type.
- 2. To apply a Standardized Approach scenario, click the Add Scenario.
- **3.** In the Add Forecast Rates Scenario section, select the Scenario Type to apply the scenario. The following are the shock scenarios:
 - Standardized Approach Shock Parallel UP
 - Standardized Approach Shock Parallel DOWN
 - Standardized Approach Shock Short UP
 - Standardized Approach Shock Short DOWN
 - Standardized Approach Shock Flattener
 - Standardized Approach Shock Steppener
- 4. Only one Standardized Approach shock can be applied to a single scenario, and no two SA shocks of the same type may be applied to the same Forecast Rates rule. All qualifying IRCs will inherit this SA shock and cannot be changed except for their interpolation method and minimum rate.
- 5. Click Apply to make scenario as Standardized Approach shock.

Enhanced Approach Shocks

Like Standardized Approach shocks, Enhanced Approach shocks are scenario-level rules. When you create a new Forecast Rates rule, update the IRC Forecast Method for IRRBB Shocks Scenarios. However, unlike Standardized Approach shocks, the Forecast method for each IRC is not pre-established. This means that users must define the Forecast method, interpolation method and minimum rate for all Interest Rates in each scenario. Once defined and processed, the results will flow through into the Table B reporting.

- In the Forecast Rates window, select the IRRBB Shocks. This allows you to define either Standardized or Enhanced Approach scenarios, or both for a single Forecast Rate rule. After a Forecast Rate rule is designated as IRRBB Shocks, this checkbox cannot be unselected unless there are no defined scenarios as either Standardized or Enhanced Approach Scenario Type.
- 2. To apply an Enhanced Approach scenario, click the Add Scenario. The following are the shock scenarios:
 - a. Enhanced Approach Shock Parallel UP
 - b. Enhanced Approach Shock Parallel DOWN
 - c. Enhanced Approach Shock Short UP
 - d. Enhanced Approach Shock Short DOWN



- e. Enhanced Approach Shock Flattener
- f. Enhanced Approach Shock Steppener
- 3. Only one Enhanced Approach shock can be applied to a single scenario, and no two EA shocks of the same type can be applied to the same Forecast Rates rule. All IRCs in this scenario remain fully editable for the Forecast method, Interpolation method, and Minimum Rate.
- 4. Click Apply to make the scenario as Enhanced Approach shock.
- Formula

Note:

This method is applicable for Hybrid and Managed Rate IRC definitions. For Hybrid and Managed Rate IRC definitions, following methods are applicable: Flat, Formula, and Direct Method.

- Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Formula.
- 2. Select the Interpolation Method.
- 3. Input Minimum Rate, if required.
- 4. Click **Define**.
- 5. The status of the Interest Rate Curve is changed to **Defined**.

Copy Across

This allows you to copy Forecast Method and related details from one IRC to another.

For example, if you have 10 IRCs enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled IRCs, instead of having to input 10 full sets, thereby saving a significant amount of input time.

Note:

You must select a defined IRC to Copy Across. For more information, see the Define section of Interest Rate Curve.

Flat Method

- Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Flat.
- 2. Click Copy Across.
- 3. Click Apply Copy Across.
- 4. You can click **Cancel Copy Across** to cancel the Copy Across function.
- Structured Change
 - Select Interest Rate Curve using the corresponding checkbox and select Forecast Method as Structured Change.
 - 2. Click Copy Across.



- 3. Click Apply Copy Across.
- 4. You can click **Cancel Copy Across** to cancel the Copy Across function.
- Implied Forward
 - Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Implied Forward.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.

Change From Base

- **1.** Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Change From Base.
- 2. Click Copy Across.
- 3. Click Apply Copy Across.
- 4. You can click Cancel Copy Across to cancel the Copy Across function.
- Formula

Note:

This method is applicable for Hybrid and Managed Rate IRC definitions. For Hybrid and Managed Rate IRC definitions, following methods are applicable: Flat, Formula, and Direct Method.

- 1. Select Interest Rate Curve using corresponding checkbox and select **Forecast Method** as **Formula**.
- 2. Click Copy Across.
- 3. Click Apply Copy Across.
- 4. You can click **Cancel Copy Across** to cancel the Copy Across function.

Restore Default

Use this action to reset previously entered details to Undefined status.

- Flat Method
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click Restore Default.
 - 3. The status of the Interest Rate Curve is changed to **Undefined**.
- Direct Input
 - Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click Restore Default.
 - 3. The status of the Interest Rate Curve is changed to **Undefined**.
- Structured Change



- 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Structured Change**.
- 2. Click Restore Default.
- 3. The status of the Interest Rate Curve is changed to Undefined.
- Implied Forward
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Implied Forward**.
 - 2. Click Restore Default.
 - 3. The status of the Interest Rate Curve is changed to Undefined.
- Yield Curve Twist
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Yield Curve Twist**.
 - 2. Click Restore Default.
 - 3. The status of the Interest Rate Curve is changed to Undefined.
- Change From Base
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Change From Base**.
 - 2. Click Restore Default.
 - 3. The status of the Interest Rate Curve is changed to Undefined.
- Formula

Note:

This method is applicable for Hybrid and Managed Rate IRC definitions. For Hybrid and Managed Rate IRC definitions, following methods are applicable: Flat, Formula, and Direct Method.

- 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Formula.
- 2. Click Restore Default.
- 3. The status of the Interest Rate Curve is changed to **Undefined**.

View

After defining Forecast Method and other parameters for an IRC you can view the forecasted interest rates by clicking this button.

- Flat Method
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click View to see the output table.
- Direct Input
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as Direct Input.



- 2. Click **View** to see the Output Table.
- Structured Change
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Structured Change**.
 - 2. Click View to see the Output Table.
- Yield Curve Twist
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Yield Curve Twist**.
 - 2. Click View to see the Output Table.
- Implied Forward
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Implied Forward**.
 - 2. Click View to see the Output Table.
- Change From Base
 - 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Change From Base**.
 - 2. Click View to see the Output Table.
- Formula

Note:

This method is applicable for Hybrid and Managed Rate IRC definitions. For Hybrid and Managed Rate IRC definitions, following methods are applicable: Flat, Formula, and Direct Method.

- 1. Select Interest Rate Curve using corresponding checkbox and select Forecast Method as **Formula**.
- 2. Click View to see the Output Table.

5.3.1.5.1.2 Define Currency Forecast Methods

The following Currency Forecast methods are available when you select a currency (other than the reporting currency) from the **Currency Codes** list. Currency forecast methods is available in Asset Liability Management Cloud Service only.



Figure 5-116 Currency Forecast Methods

As Of Date : 25-Jun-2015	Forecast Rate	Update Save As Cancel ⑦
Name FR_SAVE_AS	Folder ALMSEG	hocks
Description	Access Type O Read Only	ng Currency US Dollar 👻
	-1	
+ Scenario ↑ Name 14 Scenario Type	Interest Rate Curve Currency Economic Indicator	Volatility Surface Behaviour Pattern Rule
1 Scenario1 None	Search 🛛 🔊	Define Copy Across Restore Default View
	FX Code Filter Name Filter	
	Code 14 Name 14 Forecast Method 14 Mini	mum Rate 11 Definition Status 11
	AED United Arab Emirates Dirham No Arbitrage • 0	Defined
	USD US Dollar Flat 0	Undefined

Table 5-27	Currency Forecast Methods
------------	---------------------------

Method	Description
Flat	Forecast no change in the exchange rate for all dates beginning with the as-of date.
Structured Change	Forecast exchange rates as an incremental change from the previous period.
Direct Input	Type exchange rates to use in forecasting.
Parity	Forecast the exchange rate between two currencies based on forecasted interest rate associated with the currencies. The parity method can be used only if both the reporting currency and the selected currency have a Reference IRC. If reference IRC is not available for both or any one currency then flat method is used.
No Arbitrage	Forecast the exchange rate required to maintain a no-arbitrage condition between two currencies. The No Arbitrage method can be used only if both the reporting currency and the selected currency have a Reference IRC. If reference IRC is not available for both or any one currency then flat method is used.

Following options are available for Currency Forecast Rule:

- Define
- Copy Across
- Restore Default
- View

Define

- Flat Method
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Input Minimum Rate, if required.



- 3. Click Define.
- 4. The status of the Currency Code is changed to **Defined**.
- Direct Input
 - Select Currency Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Input Minimum Rate, if required.
 - 3. Click Define. The Direct Input window is displayed:

Figure 5-117 Direct Input window

As Of Date : 25-Jun-2015	F	precast Rate		Update S	ave As	Cancel	0
Jnited Arab Emirates Dirham: Direct Input							
Forecast Period		Ri	ate Value				
0			0				
1							
3							
4							
5							
6							
8							
9							
14							

- Right click on data grid and select 'Export to excel' to save visible data to excel file. You can also copy directly from the grid and paste data from an excel file to the grid. Enter data and click Apply.
- 5. The status of the Currency Code is changed to **Defined**.
- Structured Change
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Structured Change**.
 - 2. Input Minimum Rate, if required.
 - 3. Click Define. The Structured Change window is displayed:

Figure 5-118 Structured Change window

C-101: Structu	red Change					Shock Type					
						Land .	O Percent				
Start Period	End Period	From Date	To Date	1M	2M	3M	6M	1Y	2Y	3Y	5Y
				1.136	2.0544	2.8712	3.264	4.04	4.1704	4.2808	4.9768
1	1										

- 4. Select the Shock Type as Rate or Percent. Shock Type as Rate designates to absolute rate change and Shock Type as Percent designates to percent rate change.
- Enter Start and End period from 1 to 360 months and corresponding shock amount to apply to the Currency. Right click on data grid to all more rows or delete rows. Use the Excel Import or Export feature to add the interest rate changes. Click Apply.
- 6. The status of the Currency Code is changed to **Defined**.
- Parity



- 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Parity**.
- 2. Input Minimum Rate, if required.
- 3. Click Define.
- 4. The status of the Currency Code is changed to **Defined**.
- No Arbitrage
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as No Arbitrage.
 - 2. Input Minimum Rate, if required.
 - 3. Click Define.
 - 4. The status of the Currency Code is changed to **Defined**.

Copy Across

This allows you to copy Forecast Method and related details from one Currency to another.

For example, if you have 10 Currency codes enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled Currency codes, instead of having to input 10 full sets, thereby saving a significant amount of input time.

You must select a defined Currency to use Copy Across. For more information, see the Define section of Currency.

- Flat Method
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.
- Structured Change
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Structured Change**.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.
- Parity
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Parity**.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.
- No Arbitrage
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as No Arbitrage.
 - 2. Click Copy Across.



- 3. Click Apply Copy Across.
- 4. You can click **Cancel Copy Across** to cancel the Copy Across function.

Restore Default

Use this action to reset previously entered details to Undefined status.

- Flat Method
 - Select Currency Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click Restore Default.
 - 3. The status of the Currency Code is changed to Undefined.
- Direct Input
 - Select Currency Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click Restore Default.
 - 3. The status of the Currency Code is changed to **Undefined**.
- Structured Change
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Structured Change**.
 - 2. Click Restore Default.
 - 3. The status of the Currency Code is changed to **Undefined**.
- Parity
 - Select Currency Code using corresponding checkbox and select Forecast Method as Parity.
 - 2. Click Restore Default.
 - 3. The status of the Currency Code is changed to Undefined.
- No Arbitrage
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as No Arbitrage.
 - 2. Click Restore Default.
 - 3. The status of the Currency Code is changed to **Undefined**.

View

After defining Forecast Method and other parameters for a Currency you can view the forecasted Currency by clicking this button.

- Flat Method
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click View to see the output table.
- Direct Input
 - Select Currency Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click View to see the Output Table.



- Structured Change
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Structured Change**.
 - 2. Click **View** to see the Output Table.
- Parity
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as **Parity**.
 - 2. Click **View** to see the Output Table.
- No Arbitrage
 - 1. Select Currency Code using corresponding checkbox and select Forecast Method as No Arbitrage.
 - 2. Click View to see the Output Table.

5.3.1.5.1.3 Define Economic Indicator Forecast Rule

The Economic Indicators (EI) defined previously are listed under EI Section. The options under EI Forecast Method provide multiple ways to model the effects on Portfolio Cash Flows due to changes in inflation index and other micro or macro-economic parameters.

The following Economic Indicator Methods are available.

Method	Description
Flat	Forecast no change in the EI rate for all dates beginning with the As-of Date.
Direct Input	Type-specific Economic Index Rates to use in forecasting.
Structured Change	Forecast the economic index as an incremental change from the previous period. This option is available only in Asset Liability Management Cloud Service.

Table 5-28 Forecast Rate Rule – Economic Indicator Methods and Descriptions

Figure 5-119	Economic Indicator Forecast Rates
--------------	-----------------------------------

As Of Date : 25-Jun-20	15			Forecast Rate		146 In 10	Update	Save As Canc	icel ⑦
Name	FR_SAVE_AS		Folder	ALMSEG	•	IRRBB Shocks			
Description	descriptio		Access Type	○ Read Only ● Rea	l/Write	Reporting Currency	US Dollar	•	
Scenario ↑ Name 1 Scenario	Type	TI -	Interest Rate Curve	Currency	Economic Ind			Behaviour Pattern Ru Restore Default	ule View
			El Code Filter	ne î↓ Forecast	Method 1↓	El Name Filter Minimum Rate 14	Definitio	n Status 1↓	
			203101 EIA	PITest Flat	•	0.25	Defined		



Following options are available for Economic Indicator Forecast Rule:

- Define
- Copy Across
- Restore Default
- View

Define

- Flat Method
 - 1. Select Economic Indicator Code using corresponding checkbox, select Forecast Method as Flat and enter minimum rate.
 - 2. Click Define. The status of Economic Indicator Code is changed to Defined.
- Direct Input
 - 1. Select Economic Indicator Code using corresponding checkbox, select Forecast Method as **Direct Input** and enter minimum rate.
 - 2. Click **Define**. The **Direct Input** window is displayed:

Figure 5-120 Direct Input window

EAPTRest: Direct Input Forecast Reviod 0 1	Rate Value 237.945	
0	237.945	
1		
3		
4		
5		
6		
8		
9		
14		

- 3. Right click on data grid and select 'Export to Excel' to save visible data to excel file. You can also copy directly from the grid and paste data from an excel file to the grid. Enter data and click **Apply**.
- 4. The status of Economic Indicator Code is changed to **Defined**.
- Structured Change
 - 1.
 - 2. Select Economic Indicator Code using corresponding checkbox, select Forecast Method as **Structured Change** and enter minimum rate.
 - 3. Click **Define**. The **Structured Change** window is displayed:

Figure 5-121	Structured Change window
--------------	--------------------------

APITest: Structured Change		Shock Ty Rate	/pe O Percent		
Start Period	End Period	From Date	To Date	Total Rate Change	
0	0			237.945	
1	1		11-09-2015		



- 4. Enter Start and End period from 1 to 360 months and corresponding shock amount to apply to the Currency. Right click on data grid to all more rows or delete rows. Use the Excel Import or Export feature to add the interest rate changes. Enter data and click Apply.
- 5. The status of Economic Indicator Code is changed to Defined.

Copy Across

This allows you to copy Forecast Method and related details from one Economic Indicator Code to another.

For example, if you have 10 Economic Indicator Codes enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled Economic Indicator Codes, instead of having to input 10 full sets, thereby saving a significant amount of input time.

Note:

You must select a defined Economic Indicator Code to use Copy Across. For more information, see the Define section of Economic Indicator.

Flat Method

- 1. Select Economic Indicator Code using corresponding checkbox and select Forecast Method as Flat.
- 2. Click Copy Across.
- 3. Click Apply Copy Across.
- 4. You can click **Cancel Copy Across** to cancel the Copy Across function.
- Direct Input
 - 1. Select Economic Indicator Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.

Structured Change

- 1. Select Economic Indicator Code using corresponding checkbox and select Forecast Method as **Structured Change**.
- 2. Click Copy Across.
- 3. Click Apply Copy Across.
- 4. You can click Cancel Copy Across to cancel the Copy Across function.

Restore Default

Use this action to reset previously entered details to Undefined status.

- Flat Method
 - 1. Select Economic Indicator Code using the corresponding checkbox and select **Forecast Method** as **Flat**.



- 2. Click Restore Default.
- 3. The status of the Economic Indicator Code is changed to **Undefined**.
- Direct Input
 - Select Economic Indicator Code using the corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click Restore Default.
 - 3. The status of the Economic Indicator Code is changed to Undefined.
- Structured Change
 - Select Economic Indicator Code using the corresponding checkbox and select Forecast Method as Structured Change.
 - 2. Click Restore Default.
 - 3. The status of the Economic Indicator Code is changed to Undefined.

View

After defining forecast method and other parameters for an Economic Indicator Code you can view the forecasted interest rates by clicking this button.

- Flat Method
 - 1. Select Economic Indicator Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click View to see the output table.
- Direct Input
 - 1. Select Economic Indicator Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click View to see the output table.
- Structured Change
 - 1. Select Economic Indicator Code using corresponding checkbox and select Forecast Method as Structured Change.
 - 2. Click **View** to see the output table.

5.3.1.5.1.4 Define Volatility Surface Forecast Methods

The following Volatility Surface Forecast methods are available when you select a Volatility Surface from the **Volatility Surface Codes** list. Volatility Surface forecast method is available in Asset Liability Management Cloud Service only.



Update Save As Cancel 0 IRRBB Shocks Name FR_SAVE_AS ALMSEG • Folder descriptio Description Reporting Currency US Dollar • + 🗎 Interest Rate Curve Currency Economic Indicator Volatility Surface Behaviour Pattern Rule Scenario Type Scenario ↑ Name ↑ †↓ 0 Define Copy Across Restore Default View Search Scenario1 VS Code Filter VS Name Filter □ Code 14 Name 14 Forecast Method 1↓ Currency ↑↓ Shock Percentage 1 Definition Status 14 11001 Volatility_Test Flat Defined

Figure 5-122 Volatility Surface Forecast Methods

Table 5-29 Volatility Surface Forecast Methods

Method	Description
Flat	Forecast no change in the exchange rate for all dates beginning with the as-of date.
Global Shock	Single shock rate is defined and applied to base volatility matrix
Detail Shock	Shock rate is defined for every intersection of Strike & Expiry Date
Direct Input	Implied volatility is given as input for every intersection of Strike & Expiry Date

Following options are available for Volatility Surface Forecast Rule:

- Define
- Copy Across
- Restore Default
- View

Define

- Flat Method
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click Define.
 - 3. The status of the Volatility Surface Code is changed to Defined.
- Global Shock
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Global Shock.
 - 2. Input Shock Percentage, if required.
 - 3. Click Define.
 - 4. The status of the Volatility Surface Code is changed to Defined.
- Detail Shock



- 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Detail Shock.
- 2. Click Define. The Detail Shock window is displayed:

Figure 5-123 Detail Shock window

As Of Date : 25-Jun-2015	Forecast Rate		Update	Save As	Cancel	0
11001 (Volatility_Test): Detail Shock						
Strike Rate	23-Oct-2015	30-Nov-2015				
4						
5						
6						

- 3. Right click on data grid and select 'Export to Excel' to save visible data to excel file. You can also copy directly from the grid and paste data from an excel file to the grid. Enter data and click Apply.
- 4. The status of the Volatility Surface Code is changed to Defined.
- Direct Input
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click Define. The Direct Input window is displayed:

Figure 5-124 Direct Input window

	Forecast Rate			
001 (Volatility_Test): Direct Input				_
Strike Rate	23-Oct-2015	30-Nov-2015		
4				
5				
6				

- 3. Enter a shock amount to apply to the Volatility Surface. Right click on data grid and select 'Export to Excel' to save visible data to excel file. You can also copy directly from the grid and paste data from an excel file to the grid.
- 4. Click Apply.
- 5. The status of the Volatility Surface Code is changed to Defined.

Copy Across

This allows you to copy Forecast Method and related details from one Volatility Surface to another.

For example, if you have 10 Volatility Surface codes enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled Volatility Surface codes, instead of having to input 10 full sets, thereby saving a significant amount of input time.

You must select a defined Volatility Surface to use Copy Across. For more information, see the Define section of Volatility Surface.

Flat Method

- 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Flat.
- 2. Click Copy Across.



- 3. Click Apply Copy Across.
- 4. You can click Cancel Copy Across to cancel the Copy Across function.
- Global Shock
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Global Shock.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.

Detail Shock

- 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Detail Shock.
- 2. Click Copy Across.
- 3. Click Apply Copy Across.
- 4. You can click Cancel Copy Across to cancel the Copy Across function.
- Direct Input
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click Copy Across.
 - 3. Click Apply Copy Across.
 - 4. You can click Cancel Copy Across to cancel the Copy Across function.

Restore Default

Use this action to reset previously entered details to Undefined status.

- Flat Method
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click Restore Default.
 - 3. The status of the Volatility Surface Code is changed to Undefined.
- Global Shock
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Global Shock.
 - 2. Click Restore Default.
 - 3. The status of the Volatility Surface Code is changed to Undefined.
- Detail Shock
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Detail Shock.
 - 2. Click Restore Default.
 - 3. The status of the Volatility Surface Code is changed to Undefined.
- Direct Input
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Direct Input.



- 2. Click Restore Default.
- 3. The status of the Volatility Surface Code is changed to Undefined.

View

After defining Forecast Method and other parameters for a Volatility Surface you can view the forecasted Volatility Surface by clicking this button.

- Flat Method
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Flat.
 - 2. Click View to see the output table.
- Global Shock
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Global Shock.
 - 2. Click View to see the Output Table.
- Detail Shock
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Detail Shock.
 - 2. Click View to see the Output Table.
- Direct Input
 - 1. Select Volatility Surface Code using corresponding checkbox and select Forecast Method as Direct Input.
 - 2. Click View to see the Output Table.

5.3.1.5.1.5 Map Behavior Pattern Rule

The Behavior Pattern Rule section allows you to map an existing Behavior Pattern Rule to current forecast scenario.

The BP Rule drop-down list shows the list of existing Behavior Pattern Rule. Select any behavior pattern rule to map with the current forecast scenario. To map a Behavior pattern to all the forecast scenarios, use the Apply to All Scenarios check box (applicable only to Asset Liability Management Cloud Service). For more information about the Behavior Pattern Rule, see the Behavior Pattern Rule section.

To map Behavior Pattern Rule with Forecast Scenario, follow these steps:

- 1. Navigate to Forecast Rate Summary Page.
- 2. Navigate to the Behavior Pattern Rule section.
- Select Behavior Pattern Rule from BP Rule To Be Applied To Current Scenario dropdown list. Enable Apply to All Scenarios check box if you want to apply the selected Behavior Pattern Rule to all scenarios.



Figure 5-125 Map Behavior Pattern Rule

As Of Date : 25-Jun-20)15	1942 B			Forecast Ra	ate		<u> </u>		Update	Save As	Cancel	0
Name	FR_SAVE_AS			Folder	ALMSEG	•		IRRBB Shocks					
Description	descriptio			Access Type	O Read Only	Read/Write		Reporting Currency	US Dollar		•		
Scenario † Name 1 Scenario		Scenario Type None	+ 1	Interest Rate Curve BP Rule To Be Applied To Curre	Curre nt Scenario		Economic Indicator All Scenario	Volatility	r Surface	B	ehaviour Pat	tern Rule	-
				Apply									

4. Click Apply.

5.3.1.6 Discount Methods

This module describes the procedure for working with and managing Discount Method Rules. Discount Method Rules allow users to define the method for discounting projected Cash Flows for market value and duration calculation purposes. For each combination of product and currency, you can choose one of the following discount methods:

- Spot Input
- Spot Interest Rate Code
- Forecast (Original Term)
- Forecast (Remaining Term)

The following table describes the methods and rate choices:

Table 5-30 List of Discount Methods

Method	Single Rate	Yield Curve
Spot Input	Discounts all cash flows by the Input Rate	Not applicable
Spot Interest Rate Code	Not applicable	Discounts each Cash Flow period by the equivalent term rate on the base Yield Curve chosen (the Yield Curve as of the start date). The term is defined by the remaining term of the cash flow. Refer Note
Forecast (Original Term)	Not applicable	Discounts each Cash Flow period by the Forecasted Value of the point on the yield curve corresponding to each transaction record's original term (fixed rate instrument) or repricing term (variable rate instrument). Refer Note



Method	Single Rate	Yield Curve
Forecast (Remaining Term)	Not applicable	Discounts each Cash Flow period by the Forecasted Value of the point on the Yield Curve corresponding to the remaining term until each cash flow.
		Refer Note
Effective Interest Rate	Effective Interest Rate (EIR) of account is used as discount rate.	Not applicable

Table 5-30 (Cont.) List of Discount Methods

Note:

In the case of Spot Interest Rate Code, if term point is not available, engine will use linear interpolation to determine the interest rate to discount cashflows.

When Discounting method of Forecast (Original Term) and Forecast (Remaining Term) is used, if term point is not available, engine will use Interpolation method defined for Interest rate code within Forecast Rate Rule. If Interpolation method defined in Forecast rate rule is Linear, engine will use Linear Interpolation. If Interpolation Method is cubic, engine will use Cubic Interpolation to determine interest rate to discount Cash Flows.

Discount Method Rule Summary

This page is the gateway to all Discount Method Rules and related functionality. You can navigate to other pages relating to Discount Method Rules from this point.

Figure 5-126 Discount Method Rule Summary

Disc	count Method I	Rule Summa	iry	077					D. 🖻
Q	Folder: CFESEG ®								
Field	d Search						Page 1 of 1 (1-2	of 2 items) I< 4	I > >I
	Code 1↓	Name 1	Dimension 14	Hierarchy 1	Folder ^{†↓}	Last Modified Date 14	Last Modified By 🛝	Access Type 1	
	coue iii	Ivanie iv	Difference	,	ronaci	Last Mounied Date 1+	Last mounted by	Access Type 10	Action
-	1654239491554	Dis	Product	Dim_product_hier	CFESEG	03/06/2022 06:58:11	CFETEST	Read/Write	Action

Search Discount Method Rule

Prerequisites: Predefined Discount Method Rule

To search for a Discount Method Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Discount Method Rules that meet the search criteria.

Or

An alternative method to search a Discount Method rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code,



name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Discount Method Summary. You can enter the **Code, Name, Description, Dimension, Hierarchy**, and **Folder** of the Discount Method Rule and click **Search**.

The Discount Method rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Discount Method rule.

- Code: The Code of Discount Method Rule.
- Name: The Discount Method Rule's short name.
- **Dimension:** The Dimension the Discount Method Rule belongs to.
- **Hierarchy:** Name of Hierarchy that is used to define Discount Method Rule.
- Folder: The Folder where the Discount Method Rule is saved.
- Last Modified By: The user who last modified the Discount Method Rule.
- Last Modified Date: The Date and Time when the Discount Method Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Discount Method rule.
 - Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Discount Method rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Discount Method rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Discount Method rules that you no longer require. Note that only Discount Method rule owners and those with Read/Write privileges can delete Discount Method rules. A Discount Method rule that has a dependency cannot be deleted.
 - Dependency Check: You can perform a dependency check to know where a particular Discount Method rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Discount Method rules that have dependencies. A report of all rules that utilize the selected Discount Method rule is generated.

Note:

This is functionality will intended for a future release.

You can copy, in total or selectively, the product assumptions contained within the Discount Method Rules from one currency to another currency or a set of currencies or from one product to another product or a set of products.

Also See:

Create Discount Method Rule



5.3.1.6.1 Create Discount Method Rule

You create a Discount Methods rule to assign Discounting Methods to your products. To create a Discount Method Rule, follow these steps:

- 1. Navigate to the **Discount Methods Rule** Summary page.
- 2. Click Add. The Discount Method Rule page is displayed.
- 3. Enter the following details:

Table 5-31Discount Method Details

Fields	Description
Name	Enter the name of the Discount Method Rule.
Description	Enter the description of the Discount Method Rule. This is an optional field.
Folder	Select the Folder where the Discount Method Rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.

4. Select a Product Hierarchy. You can define methodologies at any level of the hierarchical product dimension. The hierarchical relationship between the nodes allows inheritance of methodologies from Parent Nodes to Child Nodes. Enter the following details for Product Hierarchy selection:

Table 5-32 Product Hierarchy Details section

Fields Description		
Folder	Select the Folder where Product Hierarchy is previously created	
Hierarchy	Select the Hierarchy of the product	
Currency	Select the Currency.	

5. Select the Hierarchy Type as Product or MDBSS

Note:

MDBSS is enabled only in ALM Cloud Service. If any member is a currency in the MDBSS hierarchy (for example, INR) and selected currency is different (for example USD), then the member and its children nodes cannot be defined.

If you select Hierarchy Type as MDBSS, then following options are available:



Discount Method Rule Name Folder ALMSEG • Hierarchy Type US Dollar Product
MDBSS Currency Access Type O Read Only

Read/Write Folder ALMSEG • New Add MDBSS • MDBSS Q 4ember Tree Search Result 10 E D. D. D. D. Statu ▶ 📄 ♣ Off Balance Sheet Products A Liability Products Asset Products

Figure 5-127 Hierarchy Type as MDBSS

- a. Select a Currency.
- b. Select a MDBSS Folder and MDBSS.
- c. Select**MDBSS Node(s)** from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

Figure 5-128 Member Tree

Expand self, child and descendants				
Expand selected member/branch				
Select UnDefined self, child				
Select UnDefined self, child and descendants				
Select Defined self, child				
Select Defined self, child and descendants				
UnSelect self, child and descendants				

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- * **Expand self, child and descendants:** Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.

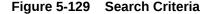
- * Select Defined self, child: Allows to select the selected node itself along with its child.
- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- * Add
- * Edit
- * View
- * Delete
- Copy
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member , follow these steps:
 - i. Navigate to Assumption Browser section of the Rule Definition page.
 - ii. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.



				×
Member Id		Name	asset	
Status	•	Is Leaf		
		Search Reset		

iii. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-130 Searching Members

Q X Name: asset				
Member Tree Search Results				
ii ii 💼				C. D. C. M.
Θ	Member	Behavior Pattern Name	Status	Action
Asset Products				
Asset-Prepay Loan				

Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- Delete



* Copy

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

If you select Hierarchy Type as Product, then following options are available:

Figure 5-131 Hierarchy Type as Product

As Of Date : 09-Oct-2015		Discount I	Method Rule			Save	Cancel	0
Name Required	Folder	ALMSEG •	Hiera	chy Type Product MDBSS	Currency	US Dollar	•	
Description	Access Type	e _ Read Only _ ● Read/Write	Folder ALMSEG •	ALMSEG •	Hierarchy	Product	•	
Q ember Tree Search Results								
E =						C		Ū.
	Member			Method	Status	Ac	tion	
All Products								

- a. Select a Currency.
- b. Select a Product Folder and Product Hierarchy.
- c. Select **Product** from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

Figure 5-132 Member Tree

Expand self, child and descendants
Expand selected member/branch
Select UnDefined self, child
Select UnDefined self, child and descendants
Select Defined self, child
Select Defined self, child and descendants
UnSelect self, child and descendants

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:



- * **Expand self, child and descendants:** Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- * Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- * Select Defined self, child: Allows to select the selected node itself along with its child.
- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member , follow these steps:
 - i. Navigate to Assumption Browser section of the Rule Definition page.
 - ii. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-133 Search Criteria



iii. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-134 Searching Members

Q X Nume see					
ii i 💼					
	Member	Behavior Pattern Name	Status	Action	
Asset Products					
Asset-Prepay Loa	n				



Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- * Delete
- * Copy

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- 6. Click Add from Assumption Browser section.
- 7. Define Conditions for Product Definitions. For more information see Conditional Assumptions section.
- 8. After defining the conditions, navigate to **Discount Method** section.

Figure 5-135 Discount Method section

	Method			Cash Flow Details	
Discount Method	Spot Input 👻		Cash Flow Type	Principal and Interest -	0
Discount Rate	10		Interest Type	Net Rate 👻	Ū
Interest Rate Curve	v		Mature At Repricing	NO 👻	0
Spread Source	· · ·	0	Ignore Origination Cash Flows	NO 👻	0
Spread		0	Use principal for market value calculations	NO	0

9. Enter the following details:

Table 5-33 Discount Method Section

Fields	Description
Discount Method	Select the Discount Method from Discount Method List.
Discount Rate	Enter Discount Rate if Spot Input Method is selected.
Interest Rate Curve	From Interest Rate Code List, select an appropriate Interest Rate Code.
	The list of Interest Rate Codes depends on the selected currency. If the selected currency is the default currency, all Interest Rate Codes appear. For other currency selections, the list of interest rate codes includes only interest rate codes whose reference currency is the same as the selected currency.



Fields	Description
Spread Source	You can optionally choose to add a spread of margin over the Interest Rate derived from IRC. Spread can be defined in the Discount Method Rule or it can be given along with Instrument record.
	You can select source of the spread as Discount Rule or Account Data is method is Spot IRC, Forecast (Original Term) and Forecast (Remaining Term).
Spread	When Discount Rule is selected as Spread Source then you can specify the amount of spread/margin here.
	Spread field is enabled when spread Source is given as Account Data.
	Type the percentage difference (+ or -) between the selected rate index and the value you want to use for the discount rate(s) within market value calculations.
	Input a Rate Spread, type 1.0000.
	A spread of 1% returns a discount rate of 1.00% above the reference interest rate. Type a negative number for a spread below the reference interest rate.

Table 5-33 (Cont.) Discount Method Section

Note:

You can use negative product IDs when defining the Discount Method Rule.

- Navigate to Cash Flow Details section. The Cash Flow Definition Details section is used in unique instances to specify the portion of the Cash Flow that is used to calculate a Market Value.
- **11.** Enter the following details:

Table 5-34 Cash Flow Details Section

Fields	Description
Fields	Description
Cash Flow Type	a. Interest Only : ignores all principal runoff for market value purposes. Use this option for Off-balance sheet items where principal is equal to Notional Principal and is therefore not a true Cash Flow.
	 b. Principal & Interest : calculates principal and interest both for Market Value purposes.
	c. Principal Only : ignores all interest rate Runoff for market value purposes.

Fields	Description
Interest Type	The Cash Flow Interest Type determines which interest component is included in the cash flow definition. The Cash Flow Interest Type can be one of three values:
	Net Rate
	 Gross Rate For typical processing, you will use the Net Rate for the interest component of the cash flow. Special processing objectives, such as valuation of the funding center, may require you to use the other cash flow interest types.
Mature at Repricing	Calculates a market value and YTM for a given transaction up to the repricing date. For market value and YTM purposes the transaction is assumed to mature on the repricing date. Duration is always calculated to the next reprice date, not to maturity, regardless of the mature at repricing selection.
Ignore Origination Cash Flows for Forward- Starting Instruments	This feature allows the cash flow engine to ignore the origination Principal Cash Flows of any forward-starting instrument. The corresponding market value, duration, convexity and yield calculations will not reflect the Origination Amount. Origination principal Cash Flow will still be reported.
Use Principal in Market Value Calculations (Off- Balance Sheet Only)	This feature allows the Cash Flow Engine to consider principal in the calculation of market value, duration, convexity and yield calculations, even if principal is not actually exchanged.

Table 5-34 (Cont.) Cash Flow Details Section

12. Click Apply.

13. Click Save.

5.3.1.6.2 Discount Method Examples

The following examples assume the Interest Rate has a format of zero-coupon yield with annual compounding. The instrument used in each example is an annual-pay, 2-year instrument originated on the As_of_Date. See the Oracle Financial Services Cash Flow Engine Reference Guide for details on discount factor derivation used in Cash Flow Calculations.

- Spot Input
- Spot Interest Rate Code
- Forecast Remaining Term
- Forecast Original Term

5.3.1.6.2.1 Spot Input

In the Spot Input Method, the discount factor does not vary with Forecast Rate - interest rate scenarios. The discount factor calculations assume the input interest rate to reflect a format of zero coupon yield, annual compounding, and actual/actual accrual basis.

Spot Input Rate = 6.00%



The formula for the market value of the account, for any rate scenario, is:

Market Value = Cash Flow1/ (1 + 0.06) + Cash Flow 2 / $((1 + 0.06)^2)$

Cash Flow1 is the cash flow at the end of year 1. Cash Flow2 is the Cash Flow at the end of year 2.

5.3.1.6.2.2 Spot Interest Rate Code

(Required) <Enter a short description here.>

In the Spot Interest Rate Code Method, the discount factor depends on the term of the Cash Flow, but does not vary with interest rate scenario.

Interest Rate Code = Treasury Yield Curve

The formula for the Market Value of the account, for any rate scenario, is:

Market Value = Cash Flow1/ (1 + 1 Year Treasury) + Cash Flow2/ ((1 + 2 Year Treasury)^2)

Cash Flow1 is the Cash Flow at the end of year 1. Cash Flow2 is the Cash Flow at the end of year 2. The values for 1 Year Treasury and 2 Year Treasury reflect the values from the Historical Interest Rate Data, beginning with the As_of_Date.

5.3.1.6.2.3 Forecast Original Term

The Forecast Original Term Method uses the forecasted Interest Rate Data to determine the discount factor.

Interest Rate Code = Treasury Yield Curve

The formula for the market value of the account is:

Market Value = Cash Flow1/ (1+ 2 Year Treasury Rate at the 1 year point in the forecast) + Cash Flow2/ ((1+ 2 Year Treasury Rate at the 2 year point in the forecast)^2)

Cash Flow1 is the Cash Flow at the end of year 1. Cash Flow2 is the cash flow at the end of year 2. Note that Cash Flow1 is discounted at the 2 year Treasury rate. The 2 Year rate is used with this method, because the Forecast Original Term method always uses the term equivalent to the original term of the instrument.

5.3.1.6.2.4 Forecast Remaining Term

The Forecast Remaining Term Method uses forecasted Interest Rate Data to determine the discount factor.

Interest Rate Code = Treasury Yield Curve

The formula for the market value of this account is:

Market Value = Cash Flow1/ (1+ 1Year Treasury Rate at the 1 year point in the forecast) + Cash Flow2/ ((1+ 2 Year Treasury Rate at the 2 year point in the forecast)^2)

Cash Flow1 is the Cash Flow at the end of year 1. Cash Flow2 is the cash flow at the end of year 2. The values for 1 Year Treasury and 2 Year Treasury reflect the scenario specific values from the forecast rates - interest rate data. Cash Flow1 is discounted at the 1 year Treasury rate, from the 1 year point of the forecast and Cash Flow2 is discounted at the 2 year Treasury rate, from the 2 year point of the forecast.



5.3.1.6.3 Associating Conditional Assumptions with Discount Methods

The Discount Method UI provides the setup and maintenance of assumptions by integrating the conditional logic (optional) into the setup of discount methods. You can define discount methodologies using IF-THEN-ELSE logic based on the underlying characteristics of your financial instruments, such as dates, rates, balances, and code values.

The conditional logic is defined through use of Data Filters. These existing objects provide the building blocks for defining Conditional logic. This type of Data Filter can be selected within the Conditional Assumption section.

The logic included in a Conditional Assumption determines the specific discount method assumption that the system will assign to each individual instrument record at run time.

The Conditional Assumption section allows users to select explicit conditions (from Data Filters) and apply methods and rule selections to each condition directly. The Filter Conditions are processed by the engine in the order that they appear on the section. As soon as a condition is satisfied, the related assumption is applied.

If an instrument record does not meet any of the conditions, then the rule logic reverts to the standard assumption that is directly assigned to the Product/Currency combination.

Conditional Assumptions can be applied only to detailed account records (data stored in the Instrument Tables).

To define conditional assumption, follow these steps:

1. Navigate to Conditional Assumptions section.

Figure 5-136 Conditional Assumption

Ider LMSEG - Sele	ect Filters	Go	Folder ALMSEG	Conditional Groups 🗸	Go •••
					Create Group Dele
9		Condition		Action	Status

- 2. Select the Filter Folder and Filter, then click **Go**. The condition is displayed based on selected filter.
- **3.** Here, you can select either group of conditions using **Conditional Group** or Individual condition using the filter section.
 - You can select the conditional groups from the **Conditional Group** drop-down. You can create a new condition group using the **Create Group** button. To create a new condition group, follow these steps:
 - a. Select filters using the Filter drop-down list.



- 5 1
- b. Select the conditions (filters) using the corresponding check-boxes.



- c. Click Create Group .
- d. The Save Condition Group window is displayed. Provide the Group Name and select the Folder where you want to save the condition group. Click Save in Save Condition Group window. You can use this saved group from Condition Group down-down.
- Else, select Individual condition using the corresponding check-box.
- 4. Click Define.



Pro	luct Definition			
Folder ALMS	EG	•	Go	
			Create Group	Delete
Ξ	Condition		Action	Status
Pro	luct = All Products and Currency = USD		Define	
	[FIL_1701929255575] = FSI_D_ASSET.ACTUAL_ACCOUNT_NUMBER IN ('CF-SC-0024')		Define	
	[FIL_1703671828483] = F5L_D_ASSET_ACCOUNT_NUMBER IN ('CF-SC-0024_NAMRT_EMBOPT_FIX_002_ARR_PRICE')		Define	

Use **Delete** button to delete the defined condition(s)

5. Define Discount Method, and then click **Apply**. The status of condition assumption is updated as **Defined**.



6. Click Save. The status of conditional assumption is also updated in Assumption Browser.

Figure 5-138 Status of Conditional Assumption

٩				
Member Tree Search Results				
1= =)				D. D. D. É
Member	Method	Conditional Assumption	Status	Action
All Products				
Asset Products		Yes	Defined	
Liability Products				
Off Balance Sheet Products				
Cother Residual Products I				

5.3.1.7 Currency Gain/Loss

Currency Gain/Loss occurs when an entity buys/sells goods or services in a foreign currency, and that currency fluctuates relative to their Local currency, this can create differences in value of the monetary Assets and Liabilities.

If the value of the home currency increases after the conversion, the seller of the goods will have made a foreign currency gain, however, if the value of the Local currency declines after



the conversion, the seller will have incurred a foreign exchange loss. Further these transactions can be accounted as below mentioned.

Realized Gains/Losses

Realized gains are the price of an asset/investment that is higher than its carrying amount, however realized loss refers to the price that has dropped since the purchase of an asset/ investment.

Unrealized Gains/Losses

Unrealized gains or losses are the gains or losses that the seller expects to earn when the invoice is settled, but the customer has failed to pay the invoice by the close of the accounting period. The seller calculates the gain or loss that would have been sustained if the customer paid the invoice at the end of the accounting period.

Currency Gain or Loss Basis determines how exchange rate fluctuations are reflected in financial element results for each product and currency combination. This provides the flexibility to use any specific exchange rate for Consolidation purposes the choices are:

- Temporal
- Historical Basis
- Current Rate

Consolidation categories allows Financial Elements that can be used as aggregating output drivers within the Currency Gain/Loss methods. The below table shows the relationship between Consolidation output to FE number and Output column base values by default, upon selection there is a drop down facility which enables user to choose drivers based users preference.

Currency Gain/Loss Basis			୦ ୯ ୦ ଘ ଣ
Search Consolidation Category			
Consolidation Category	Temporal Basis ↑↓	Historical Basis 斗	Current Rate 11
BEGINNING BALANCE	Previous Bucket	Origination Rate	✓ Previous Bucket
ENDING BALANCE	Current Bucket	▼ Origination Rate	✓ Current Bucket
AVERAGE BALANCE	Current Bucket	✓ Origination Rate	✓ Current Bucket ✓
REPRICING and RUNOFF	Current Bucket	✓ Origination Rate	✓ Current Bucket ✓
INTEREST	Current Bucket	✓ Origination Rate	✓ Current Bucket
ACCRUED INTEREST	Current Bucket	✓ Origination Rate	✓ Current Bucket ✓
DEFERRED BEGINNING BALANCE	Origination Rate	✓ Origination Rate	✓ Origination Rate
DEFERRED AVERAGE BALANCE	Origination Rate	Origination Rate	Origination Rate

Figure 5-139 Currency Gain/Loss Basis

lcon	Description	
Edit	Edit TEMPORAL BASIS using corresponding drop- down list. This field has following values: Origination Rate As of Date Current Bucket Previous Bucket Edit HISTORICAL BASIS using corresponding drop-down list. This field has following values: Origination Rate As of Date Current Bucket Previous Bucket Edit CURRENT RATE using corresponding drop-down list. This field has following values: Origination Rate As of Date Current Bucket Previous Bucket Edit CURRENT RATE using corresponding drop-down list. This field has following values: Origination Rate As of Date Current Bucket Previous Bucket 	
Save	After modifying values, click Save icon.	
Cancel	After modifying values, user can click Cancel icon to undo the changes before saving.	
Reset to Default	The Reset to Default icon enables you to bring the configuration back to factory setting at anytime.	
Help	Click this to open help file.	

Table 5-35 Currency Gain/Loss Basis

Topics:

- List of Consolidation Categories
- Editing of Consolidation Categories

5.3.1.7.1 List of Consolidation Categories

The following is the list of Consolidation Categories:

- Beginning Balance
- Ending Balance
- Average Balance
- Repricing and Runoff
- Interest
- Accrued Interest
- Deferred Beginning Balance
- Deferred Average Balance
- Deferred Ending Balance
- Deferred Runoff
- Non Interest



- Market Value
- IR Gap
- LR Gap

Table 5-36 Mapping between Consolidation Categories and FEs

FE NAME	TARGET COLUMN	CONSOLIDATION	Remarks
Beginning Balance	BEG_PRINCIPAL_BAL	BEGINNING BALANCE	Balance
Beginning Gross Rate	BEG_GROSS_RATE	BEGINNING BALANCE	Balance
Beginning Net Rate	BEG_NET_RATE	BEGINNING BALANCE	Balance
Ending Balance	END_PRINCIPAL_BAL	ENDING BALANCE	Balance
Ending Gross Rate	END_GROSS_RATE	ENDING BALANCE	Balance
Ending Net Rate	END_NET_RATE	ENDING BALANCE	Balance
Average Bal	AVG_PRINCIPAL_BAL	AVERAGE BALANCE	Balance
Average Gross Rate	AVG_GROSS_RATE	AVERAGE BALANCE	Balance
Average Net Rate	AVG_NET_RATE	AVERAGE BALANCE	Balance
Inflation Adjustment to Principal	INFLATION_ADJ_PRIN CIPAL	REPRICING and RUNOFF	Balance
Inflation Adjustment to Interest	INFLATION_ADJ_INTER EST	REPRICING and RUNOFF	Balance
Prepayment Runoff Positive	PREPAYMENT_RUNOF F	REPRICING and RUNOFF	Balance
Timing of Prepay Runoff Positive	TIMING_PREPAY_RUN OFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Prepayment Runoff Negative	PREPAYMENT_RUNOF F_NEG	REPRICING and RUNOFF	Balance
Timing of Prepay Runoff Negative	TIMING_PREPAY_RUN OFF_NEG	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
MOA Prepay Runoff	MOA_PREPAYMENT_R UNOFF	REPRICING and RUNOFF	Balance
Timing of MOA Prepay Runoff	TIMING_MOA_PREPAY _RUNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Writeoff Positive	WRITE_OFF	REPRICING and RUNOFF	Balance
Timing of Writeoff Positive	TIMING_WRITE_OFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Writeoff Negative	WRITE_OFF_NEG	REPRICING and RUNOFF	Balance
Timing of Writeoff Negative	TIMING_WRITEOFF_N EG	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Payment Runoff Positive	PRINCIPAL_RUNOFF	REPRICING and RUNOFF	Balance
Timing of Payment Runoff Positive	TIMING_PRINCIPAL_R UNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Payment Runoff Negative	PRINCIPAL_RUNOFF_N EG	REPRICING and RUNOFF	Balance

Timing of Payment Runoff Negative	TIMING_PRINCIPAL_R UNOFF_NEG	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Index Factor	NOT APPLICABLE	NOT APPLICABLE	NOT OUTPUT IN AGGREGATION
Maturity Runoff Positive	MATURITY_RUNOFF	REPRICING and RUNOFF	Balance
Timing of Maturity Runoff Positive	TIMING_MATURITY_RU NOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Maturity Runoff Negative	MATURITY_RUNOFF_N EG	REPRICING and RUNOFF	Balance
Timing of Maturity Runoff Negative	TIMING_MATURITY_RU NOFF_NEG	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Non Maturity - Core Runoff	NON_MAT_CORE_RUN OFF	REPRICING and RUNOFF	Balance
Timing of Non Maturity - Core Runoff	TIMING_NON_MAT_CO RE_RUNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Non Maturity - Volatile Runoff	NON_MAT_VOL_RUNO FF	REPRICING and RUNOFF	Balance
Timing of Non Maturity - Volatile Runoff	TIMING_NON_MAT_VO L_RUNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Accumulated Devolvement Amount	ACCUMULATED_DEVO LVEMENT_AMT	REPRICING and RUNOFF	Balance
Devolvement Runoff	DEVOLVEMENT_RUNO FF	REPRICING and RUNOFF	Balance
Timing of Devolvement Runoff	TIMING_DEVOLVEMEN T_RUNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Recovery Runoff	RECOVERY_RUNOFF	REPRICING and RUNOFF	Balance
Timing of Recovery Runoff	TIMING_RECOVERY_R UNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Non Performing Asset Runoff	NON_PERF_RUNOFF	REPRICING and RUNOFF	Balance
Timing of Non Performing Asset Runoff	TIMING_NON_PERF_R UNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Total Runoff - Positive	TOTAL_PRINCIPAL_RU NOFF	REPRICING and RUNOFF	Balance
Timing of Total Runoff - Positive	TIMING_TOTAL_RUNO FF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Total Runoff - Negative	TOTAL_PRINCIPAL_RU NOFF_NEG	REPRICING and RUNOFF	Balance
Timing of Total Runoff - Negative	TIMING_TOTAL_RUNO FF_NEG	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT

Table 5-36 (Cont.) Mapping between Consolidation Categories and FEs



Total Call Runoff Amount	CALL_RUNOFF	REPRICING and RUNOFF	Balance
Timing of Call Runoff Amount	TIMING_CALL_RUNOF F	NOT APPLICABLE	OUTPUT WOULD BE ir WEIGHTED TIME FORMAT
Total Put Runoff Amount	PUT_RUNOFF	REPRICING and RUNOFF	Balance
Timing of Put Runoff Amount	TIMING_PUT_RUNOFF	NOT APPLICABLE	OUTPUT WOULD BE in WEIGHTED TIME FORMAT
Strike Rate - Rate Based Approach	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT	Balance
Total Runoff Gross Rate	TOTAL_RUNOFF_GRO SS_RATE	NOT APPLICABLE	OUTPUT WOULD BE ir RATE FORMAT
Prepay Runoff Gross Rate	PREPAY_RUNOFF_GR OSS_RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Total Runoff Net Rate	TOTAL_RUNOFF_NET_ RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Prepay Runoff Net Rate	PREPAY_RUNOFF_NET _RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Repricing Balance	BEG_REPRICE_BALAN CE	REPRICING and RUNOFF	Balance
Repricing Balance At End	END_REPRICE_BALAN CE	REPRICING and RUNOFF	Balance
Before Repricing Gross Rate	BEFORE_REPRICE_G ROSS_RATE	NOT APPLICABLE	OUTPUT WOULD BE ir RATE FORMAT
After Repricing Gross Rate	AFTER_REPRICE_GRO SS_RATE	NOT APPLICABLE	OUTPUT WOULD BE ir RATE FORMAT
Before Repricing Net Rate	BEFORE_REPRICE_NE T_RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
After Repricing Net Rate	AFTER_REPRICE_NET _RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Fully Indexed Gross Rate	FULL_INDEX_NET_INT EREST_RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Fully Indexed Net Rate	FULL_INDEX_GROSS_I NTEREST_RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Interest Cash Flow	INTEREST_CASH_FLO W	INTEREST	Balance
Interest Cash Flow Gross	INTEREST_CASH_FLO W_GROSS	INTEREST	Balance
Interest Cash Flow Without Offset	INTEREST_WOUT_OFF SET	INTEREST	Balance
Interest Cash Flow Gross Without Offset	INTEREST_GROSS_W OUT_OFFSET	INTEREST	Balance
Interest Accrued	NET_INTEREST_ACCR UED	ACCRUED INTEREST	Balance
Accrued Interest (Without offset)	ACCRUED_INT_NET_W OUT_OFFSET	ACCRUED INTEREST	Balance
Interest Accrued Gross	GROSS_INTEREST_AC CRUED	ACCRUED INTEREST	Balance
Accrued Interest Gross (Without offset)	ACCRUED_INT_GROS S_WOUT_OFFSET	ACCRUED INTEREST	Balance

Table 5-36 (Cont.) Mapping between Consolidation Categories and FEs



Accumulated Interest CF ACCUMULATED_NET_I INTEREST Balance Net NTEREST_AMT INTEREST Balance Accumulated Interest CF ACCUMULATED_GROS INTEREST Balance Yandow NON INTEREST_INCO NON INTEREST Balance Non Interest Income NON_INTEREST_INCO NON INTEREST Balance Option Exercise Market OPTION_EXERCISE_M MARKET VALUE Balance Option Exercise Gain OPTION_EXERCISE_R NOT APPLICABLE OUTPUT WOULD BE in RATE FORMAT Option Exercise Gain OPTION_EXERCISE_G REPRICING and RUNOFF Balance Interest Credited INTEREST_CAPITALIZE INTEREST Balance Discount Rate IS DISCOUNT_RATE NOT APPLICABLE OUTPUT WOULD BE in RATE FORMAT Discount Factor NOT APPLICABLE NOT APPLICABLE NOT OUTPUT IN AGGREGATION Discount Factor Term NOT APPLICABLE NOT APPLICABLE NOT OUTPUT IN AGGREGATION NARM WARM NOT APPLICABLE NOT APPLICABLE NOT OUTPUT IN AGGREGATION Annual Prepayment Rate ANNUAL_PREPAYMEN NARM NOT APPLICABLE OUTPUT WOULD BE in WARM FORMAT Deferred Beg Balance DEFERRED_ROB_BAL DEFERRED BEGINNING BALANCE Balance Deferred Runoff D		11 5	····· 3 ·····	
GrossS.INTEREST.AMTNon Interest IncomeNON_INTEREST_INCONON INTERESTBalanceNon Interest ExpensesNON_INTEREST_EXPENON INTERESTBalanceOption Exercise MarketOPTION_EXERCISE_MMARKET VALUEBalanceOption Exercise RateOPTION_EXERCISE_RNOT APPLICABLEOUTPUT WOULD BE in RATE FORMATOption Exercise GainOPTION_EXERCISE_GREPRICING and RUNOFFBalanceInterest CreditedINTEREST_CAPITALIZEINTERESTBalanceDiscount Rate ISDISCOUNT_RATENOT APPLICABLEOUTPUT WOULD BE in RATE FORMATDiscount FactorNOT APPLICABLEOUTPUT WOULD BE in RATE FORMATOUTPUT WOULD BE in RATE FORMATDiscount FactorNOT APPLICABLENOT APPLICABLENOT OUTPUT IN AGGREGATIONDiscount Factor Term DaysNOT APPLICABLENOT APPLICABLENOT OUTPUT IN AGGREGATIONMARMWARMNOT APPLICABLEOUTPUT WOULD BE in WARM FORMATMarkeMARMNOT APPLICABLENOT OUTPUT IN AGGREGATIONWARMWARMNOT APPLICABLEOUTPUT WOULD BE in WARM FORMATBalanceT_RATEBalanceBalanceDeferred Beg BalanceDEFERRED_REPAYMEN T_RATEREPRICING and BalanceBalanceDEFERRED_BAL_BEG_BAL BEGINNING BALANCEBalanceDeferred AverageDEFERRED_RUNOFFDEFERRED ENDING BAL_BEFORE_PREPAY RUNOFFBalanceDeferred AverageDEFERRED_RUNOFFDEFERRED RUNOFFBalanceDeferred AverageDE			INTEREST	Balance
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_RATERATE FORMATPeriod Cap Effect - AmountPERIOD_CAP_EFFECT INTEREST _AMTBalanceLife Cap BalanceLIFE_CAP_BALANCEINTERESTBalanceLife Cap Effect - RateLIFE_CAP_EFFECT_RANOT APPLICABLE RATE FORMATOUTPUT WOULD BE in RATE FORMATLife Cap Effect - AmountLIFE_CAP_EFFECT_AINTERESTBalance	Period Cap Balance		INTEREST	Balance
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Life Cap Effect - Rate LIFE_CAP_EFFECT_RA_NOT APPLICABLE OUTPUT WOULD BE in Life Cap Effect - Amount LIFE_CAP_EFFECT_A_INTEREST Balance	-		INTEREST	Balance
TE RATE FORMAT Life Cap Effect - Amount LIFE_CAP_EFFECT_A INTEREST Balance	Life Cap Balance	LIFE_CAP_BALANCE	INTEREST	Balance
•	Life Cap Effect - Rate		NOT APPLICABLE	
	Life Cap Effect - Amount		INTEREST	Balance

Table 5-36 (Cont.) Mapping between Consolidation Categories and FEs



Tease Balance	TEASE_BALANCE	INTEREST	Balance
Tease Effect - Rate	TEASE_EFFECT_RATE	NOT APPLICABLE	OUTPUT WOULD BE in RATE FORMAT
Tease Effect - Amount	TEASE_EFFECT_AMT	INTEREST	Balance
Neg-Am Balance	NEG_AMRT_BALANCE	INTEREST	Balance
Neg-Am Interest	NEG_AMRT_INTEREST	INTEREST	Balance
Market Value	MARKET_VALUE	MARKET VALUE	Balance
Option Market Value	OPTION_MARKET_VAL UE	MARKET VALUE	Balance
Present Value of Principal Cash Flows	MARKET_VALUE_PRIN CIPAL	MARKET VALUE	Balance
Present Value of Interest Cash Flows	MARKET_VALUE_INTE REST	MARKET VALUE	Balance
DURATION	DURATION	NOT APPLICABLE	OUTPUT WOULD BE in DURATION FORMAT
DV01	DOLLAR_DURATION	MARKET VALUE	Balance
Modified Duration	MODIFIED_DURATION	NOT APPLICABLE	OUTPUT WOULD BE in MODIFIED DURATION FORMAT

Table 5-36 (Cont.) Mapping between Consolidation Categories and FEs

5.3.1.7.2 Editing Consolidation Category

To edit a Consolidation Category, perform the following steps:

- 1. Navigate to the Maintenance and select Currency Gain/Loss Basis.
- 2. Click Edit icon.
- 3. Select Consolidation Category Row.
- 4. After updating the category, click **Save** icon.

5.3.1.8 IRRBB Standardized Approach

This module allows you to view, add, or delete currencies (or related shocks and parameters) to the Standardized Approach shocks table or to the IRRBB Standardized Approach Prepayment/Early Redemption scenario scalars.

The IRRBB Standardized Approach UI allows you to view, edit, and delete currencies, shocks, or other parameters currently stored in the IRRBB Standardized Approach shocks table FSI_IRC_STDAPRCH_SHOCKS as well as the Standardized Approach Prepayment/Early Redemption scalars table FSI_IRC_STDAPRCH_CPRER. This UI allows you to add, edit, or remove a currency along with its required parameters used in the Standardized Approach.

Allow Forecast Rates rules that are enabled for IRRBB forecasting to flag, highlight or otherwise signify that an IRC's currency is or is not presently defined in the above Standardized Approach table if the scenario is defined as a Standardized Approach shock.

5.3.1.8.1 Currency Shocks

The Standardized Approach specifies that yield curves of specific currencies must be shocked in differing manners. There are 14 predefined currencies, however it is expected that these default values may be modified or that new currencies may be added/removed at the client's discretion.

Here, you can search, sort, and filter a Currency. "Defined Status" can only sort capability.

This section is divided into two blocks:

- The top block shows the list of available currencies.
- The bottom block allows you to View/Edit The Standardized Approach settings for this currency.

Figure 5-140 Currency Shocks

rrency Shocks Prepayment Scalar		
✓ Currencies		
Currency Search		
Currency 0	Shock Status 🗢	
Afghanistan Afghani	Not Defined	
Albanian Lek	Defined	
Andorran Peseta	Not Defined	
Armenia Dram	Not Defined	
Australian Dollar	Defined	
Cuban Peso	Defined	
Euro	Defined	
IndianRupee	Defined	

The top block lists all active, defined currencies as defined in Rate Management (FSI_CURRENCIES).

The status of Currency Shock is also displayed as Defined or Undefined. If the Currency details are matches to the IRRBB Standardized Approach table (FSI_IRC_STDAPRCH_SHOCKS), then the status of currency is "Defined" . Else, the status of currency is "Undefined".

When you click Undefine button, a confirmation message is displayed: "The active currency will be permanently removed from IRRBB Standardized Approach Shocks. Continue?". Once you confirm, the active currency is deleted from the standardized Approach table FSI_IRC_STDAPRCH_SHOCKS and its status becomes "Undefined".

5.3.1.8.1.1 Editing of Currency Shocks

You can edit only one Currency Shock at a time.

- 1. Select a Currency Shock. The bottom block will display the details of the selected Currency Shock.
- 2. Edit the details of Active Currency Shock.

Figure 5-141 Editing of Currency Shocks

arallel Shock Amount (Basis Points)	200	Steepener Coefficient for Long End	0.9000
hort-End Shock Amount (Basis Points)	300	Steepener Coefficient for Short End	-0.6500
ong-End Shock Amount (Basis Points)	150	Flattener Coefficient for Short End	0.8000
(-decay rate (Percent)	4.00	Flattener Coefficient for Long End	-0.6000

3. Click Apply.

The **Restore To Default** button will restore the currency to the original Basel Committee definition.



5.3.1.8.2 Prepayment Scalar

The Prepayment Scalar window allows you to view and edit the Standardized Approach prepayment and deposit early redemption scalars as stored in table FSI_IRC_STDAPRCH_CPRER. These values are Standardized Approach scenario dependent and not dependent on currency. The Conditional Prepayment Rate column holds a scaling value for prepayments for each Standardized Approach scenario. The Term Deposit Redemption Rate or early redemption holds a scaling value for Term Deposit Redemption for each Standardized Approach scenario.

5.3.1.8.2.1 Editing of Scenario Shocks

To edit a Scenario Shock, follow these steps.

- 1. Select Conditional Prepayment Rate field.
- 2. Edit the Conditional Prepayment Rate value.

Scenario Numer Shok Conditional Prepayment Rate Term Deposit Redemption Rate 1 Sho. A Conditional Prepayment Rate Term Deposit Redemption Rate 2 Sh - Parallel Down 1.000 0.6000 3 Sh - Short Up 6.000 1.000

1.2000

Figure 5-142 Editing of Scenario Shocks

For Scenario Shocks, the input Conditional Prepayment Rate limit for is between 0 to 999.999999.

0.8000

1.1000

- Edit the Term Deposit Redemption Rate value. For Scenario Shocks, the input limit for Term Deposit Redemption Rate is between 0 to 999.999999.
- 4. Click Apply.

5.3.2 Forecasting Rules

This section covers the following topics:

SA - Short Dow

SA - Flatter

Note: All changes impact all Standardized Ap

- 1. Product Characteristic: Product Characteristic Rules are used to define payment, pricing, and repricing characteristics for new business. These Product Characteristics are rules that are placed on MDBSS nodes to be used in Forecasting that instruct the Application on what key new business contractual and behavioral features are to be included, such as amortization, adjustable type, compounding, day count, and other key features.
- 2. Forecast Balance Rules: The Forecast Balance rules module discusses modeling of new business activity through the Forecast Balance rules. Included are assumption setup and processing. Within a Forecast Balance rule, you specify the amount of new activity generated per modeling bucket on each MDBSS node within each active currency. To create a new business assumption, you select from following available forecasting methods.



- 3. Pricing Margin: The Pricing Margin Rules allow users to define pricing margins (or spreads) for your products. Pricing margins are defined period by period based on your active Time Bucket definition, for each product and, potentially, each currency. Pricing margins work together with an underlying base interest rate curve to determine note rate pricing for new business volumes defined through Forecast Balance Rules.
- 4. Maturity Mix: Maturity Mix rules allow you to define the term distribution of new businesses that are added during each forecast period. Maturity Mix assumptions are set at the product and currency levels.
- 5. Rate Dependency Pattern: Rate Dependency Patterns allow you to set up relationships between the level of Interest Rates, Economic Indicators, or Rate Spreads and ALM forecast assumption rules.
- 6. Transaction Strategy Rules: With the Transaction Strategy Rules you can test the impact of various hedging strategies that are integrated with basic scenario modeling assumptions. This functionality supports you to test the alternative strategies and their incremental impact on results.

5.3.2.1 Product Characteristics

Product Characteristic Rules are used to define payment, pricing, and repricing characteristics for new business. These Product Characteristics are rules that are placed on MDBSS nodes to be used in Forecasting that instruct the Application on what key new business contractual and behavioral features are to be included, such as amortization, adjustable type, compounding, day count, and other key features.

The new business assumptions are based on the MDBSS structure and ALMCS key features. In ALMCS, Product Characteristics is for new business forecasting only and does not include any existing business assumptions.

As part of creating and editing Product Characteristic Rules, you assign product attribute assumptions to applicable products from the product hierarchy.

Note:

Oracle Asset Liability Management Cloud provides the option to copy, in total or selectively, the product assumptions contained within ALM business Rules from one currency to another currency or a set of currencies or from one product to another product or a set of products.

Product Characteristic Rule Summary Page

This page is the gateway to all Product Characteristic Rules and related functionality. You can navigate to other pages relating to Product Characteristic Rules from this point.



Figure 5-143 Product Characteristics Summary

Proc	duct Characteristic	s Summary	Y ANY TANKA AT 10 MAY				D. d. Ø
Q	Folder: ALMSEG 🛞						
Field	l Search						
	Name 🗘	MDBSS Hierarchy 🗘	Folder 🗘	Last Modified Date 😄	Last Modified By 💲	Access Type \Rightarrow	Action
	char prod	MDBSS	ALMSEG	18/05/2023 13:26:31	ALMQA	Read/Write	
	prod char100	MDBSS	ALMSEG	18/05/2023 13:23:45	ALMQA	Read/Write	
	prod char1	MDBSS	ALMSEG	18/05/2023 13:22:12	ALMQA	Read/Write	
	prod	MDBSS	ALMSEG	18/05/2023 09:24:55	ALMQA	Read/Write	

Search Product Characteristic Rule

Prerequisites: Predefined Product Characteristic Rule

To search for a Product Characteristic Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Product Characteristic Rules that meet the search criteria.

Or

An alternative method to search a Product Characteristic Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Product Characteristic Rule Summary. You can enter the **Code**, **Name, Description, Hierarchy**, and **Folder** of the Product Characteristic Rule and click **Search**.

The Product Characteristic Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Product Characteristic Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Product Characteristic Rule's short name.
- MDBSS Hierarchy: Name of Hierarchy that is used to define Product Characteristic Rule.
- **Folder:** The Folder where the Product Characteristic Rule is saved.
- Last Modified By: The user who last modified the Product Characteristic Rule.
- Last Modified Date: The Date and Time when the Product Characteristic Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Product Characteristic Rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Product Characteristic Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Product Characteristic Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.



- Delete: You can delete Product Characteristic Rules that you no longer require. Note that only Product Characteristic Rule owners and those with Read/Write privileges can delete Product Characteristic Rules. A Product Characteristic Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
- Dependency Check: You can perform a dependency check to know where a particular Product Characteristic Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Product Characteristic Rules that have dependencies. A report of all rules that utilize the selected Product Characteristic Rule is generated.

Also See:

Create a Product Characteristic Rule

5.3.2.1.1 Create Product Characteristic Rules

You create a Product Characteristics Rule to assign attributes to the products.

Figure 5-144 Product Characteristics Page

				Product Char	acteristics				Save	Cancel
Name	Regulared	Folder	ALMSEG	•	MDBSS Folder	ALMSEG	•	MDBSS Hierarchy	New Add MDBSS	1020
Description		Access Type	● Read & Write	O Read Only	Currency	Default Currency	•	6		
er Trag Conveb Donuite										
									Ľ,	. [2 [2 1
			Member					Status		. D D 1
	oducts 🗎		Member					Status		
=: ::			Member					Status		Action

To create a new Product Characteristics Rule, follow these steps:

- 1. Click Add icon from the top of the Product Characteristics Summary Page.
- 2. Enter the following Details.

Table 5-37 Create Product Characteristics Rule

Fields	Description
Name	Enter the name of the Product Characteristics Rule.
Description	Enter the description of the Product Characteristics Rule. This is an optional field.
Folder	Select the Folder where the Product Characteristics Rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.
MDBSS Folder	Select the MDBSS folder



Fields	Description
Currency	Select the currency for Product Characteristics Rule
MDBSS Hierarchy	Select the MDBSS hierarchy

Table 5-37 (Cont.) Create Product Characteristics Rule

Note:

If any member is a currency in the MDBSS hierarchy (for example, INR) and selected currency is different (for example, USD), then the member and its children nodes can not be defined.

- 3. Select MDBSS node(s) from Member Tree tab of Assumption Browser. Assumption Browser has two tabs: Member Tree and Search Results.
 - **Member Tree:** Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

5
Expand self, child and descendants
Expand selected member/branch
Select UnDefined self, child
Select UnDefined self, child and descendants
Select Defined self, child
Select Defined self, child and descendants
UnSelect self, child and descendants

Figure 5-145 Member Tree Selection

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants.
- Expand selected member/branch: Allows to expand the selected node
- Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- Select Defined self, child: Allows to select the selected node itself along with its child.
- Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.

 UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.

You can perform the following tasks on the selected node(s):

- a. Add
- b. Edit
- c. View
- d. Delete
- e. Copy

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Search Results: You can also search the members based on the filters. This section shows the searched node(s).

To search a member, follow these steps:

- a. Navigate to Search Results tab of Assumption Browser section.
- b. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-146 Searching Member

				×
Member Id		Name	əsset	
Status	-	Is Leaf		
		Search Reset		

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser.

Figure 5-147 Search Results

Q X Name: asset						
endor Tree Search Results						
Member	Behavior Pattern Name	Status	Action			
Asset Products						
Asset-Prepsy Loan						

You can perform the following tasks on the searched node(s):

- a. Add
- b. Edit
- c. View
- d. Delete
- e. Copy

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.



- 4. Click Add from Assumption Browser section.
- 5. Click Save.

Note:

During provisioning in case the PC admin role is missed in the ALM admin group and user not able to save the product characteristics, then follow the below steps to map the role:

- 1. Access the admin console from the ALMCS application
- 2. Navigate to Identity Management
- 3. Click the Groups
- 4. Select ALM Administrator User Group
- 5. Navigate to mapped roles
- 6. Click the New Mapping
- 7. Select the PC admin role
- 8. Click Map.
- 9. After Mapping authorize the mapping.

5.3.2.1.2 Defining Product Characteristic Rules

The definition of a Product Characteristics Rule is part of the **Create** or **Edit** Product Characteristics Rule process. When you click **Save** in the Create Product Characteristics Rule process, the Rule is saved, and the **Product Characteristics Rule** summary page is displayed. However, Product Characteristic assumptions have not yet been defined in the products at this point. Start defining the Product Characteristic assumptions for MDBSS before clicking **Save**.

Defining Product Characteristics Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the MDBSS Hierarchy. The MDBSS supports a hierarchical representation of the chart of accounts to take advantage of the parent-child relationships defined for the various nodes of the MDBSS hierarchies when defining Rules. Children of parent nodes on a hierarchy automatically inherit the assumptions defined for the parent nodes. However, assumptions explicitly defined for a child take precedence over those at the parent level.

Prerequisites

Performing basic steps for creating or editing a Product Characteristics Rule.

To define a Product Characteristic Rule, follow these steps:

- From the Assumption Browser window, select the MDBSS Node (or MDBSS Nodes) to define the Product Characteristics. Click Add + icon to launch the Product Characteristic Details window.
- 2. Select the Currency.



Note:

To define assumptions for all currencies with the selected product, select **Default Currency**.

Note:

Using the default currency to setup assumptions can save data input time. At runtime, the calculation engine uses assumptions explicitly defined for a product currency combination. If assumptions are not defined for a currency, the engine uses the assumptions defined for the product and the default currency. If the assumptions are the same across some or all currencies for a specific product, you can input assumptions for the default currency. Be careful when using this option on UI where an Interest Rate Code is a required input. In most cases, you will want to use a currency-specific interest rate curves for pricing instruments within each specific base currency. The Default Currency option, if used will apply a selected Interest Rate Code across all currencies.

- 3. The **Product Characteristic Details** window shows the Active Node, Currency, and Product Profile details. You can modify Active Node and Product Profile details. Based on the selected Product Profile, Attribute values are automatically populated in the **ProductCharacteristic Details** window . The **Product Characteristic Details** window has the following input tabs:
 - Core Attributes
 - Payment Attributes
 - Rate Attributes
 - Other Attributes
- 4. After defining attributes, click Apply.

5.3.2.1.2.1 Core Attributes

This section describes the new business fields used in the **Core Attributes** tab of the Product Characteristics Rule.



Core Attributes	Payment Attributes	Rate Attributes	Other Attributes
Account Type	Earning Assets	Amortization Type	Behavior Pattern 👻
Adjustable Type	Fixed Rate	Interest Rate Curve	•
Original Term	0 Months +	Amortization Term	0 Months
Lease Residual Value	%	Inflation Indexed Instrument	
Behavior Pattern	VC_NextGen_NM_01	Behavior Pattern Type	Non Maturity
Behavior Pattern Subtype	▼	Payment Pattern	Ť
Reprice Pattern	•	Original Deferred Amortization Percent	0 %
Amortization Method For Premium, Discounts, Costs and Fees	Level Yield		
		Apply Cancel	

Figure 5-148 Core Attributes Tab to Define the Product Characteristic Rule

Table 5-38Fields to add the Core Attributes for Product Characteristic Rule and theirDescriptions

Field	Description
Account Type	Select the account type.

Figure 5-149 Account Type

Earning Assets
Equity
Interest-Bearing Liabilities
Off Balance Sheet Payable
Off Balance Sheet Receivables
Other Asset
Other Liabilities

Field	Description		
Amortization Type	Method of amortizing principal and interest. The choices consist of all standard OFSAA codes and all additional user-defined codes created through the Payment Pattern and Behavior Pattern interfaces, as follows:		
	Figure 5-150 Amortization Type		
	Behavior Pattern		
	Conventional		
	Lease		
	Level Principal Payments		
	Non Amortizing		
	Payment Pattern		
	Rule of 78s		
Adjustable Type	business record. The standard OFSAA codes are as follows: Fixed-Rate Floating Rate		
	Other Adjustable		
Interest Rate Curve	Repricing Pattern Defines the pricing index to which the instrument interest rate is contractually tied. The interest rate codes that appear as a selection option depending on the choice of currency. The interest rate code list is restricted to codes that have the selected currency as the Reference Currency. If the default currency is chosen, all interest rate codes are available as a selection.		
Original Term	The contractual term at origination date in units (days, months, or years).		
Amortization Term	Term upon which amortization is based in units (days, months, years). This field is not editable if the Derivative Type is selected as FX Contract and subtype is selected as Spot or Forward		
Lease Residual Value	For Lease instruments, this value specifies the residual amount as a percent of the par balance.		
Inflation Indexed Instrument	Select this check box to enable the Inflation		

Table 5-38 (Cont.) Fields to add the Core Attributes for Product Characteristic Rule andtheir Descriptions



Field	Description
Behavior Pattern	Lists all user-defined behavior patterns created through the user interface.
Behavior Pattern Type	Displays the type of selected user-defined behavior pattern.
Behavior Pattern Subtype	Lists the subtype of user-defined behavior patterns created through the user interface.
Payment Pattern	Lists all user-defined payment patterns defined through the user interface.
Repricing Pattern	Lists all user-defined reprice patterns created through the user interface.
Amortization Method for Premiums, Discounts, Costs and Fees	Determines the method used for amortizing premiums, discounts, or fees. The available codes are:
	Level Yield
	Straight Line
Original Deferred Amortization Percent	The initial deferred balance expressed as a percent of original par balance.

Table 5-38 (Cont.) Fields to add the Core Attributes for Product Characteristic Rule and
their Descriptions

5.3.2.1.2.2 Payment Attributes

This section describes the new business fields used in the **Payment Attributes** tab of the Product Characteristics Rule.

Figure 5-151 Payment Attributes Tab to Define the Product Characteristic Rule

Interest Payment Frequency	0 Months •	Principal Payment Frequency	0 Months
Interest Timing Type	Interest In Arrears -	Interest Credited	
Accrual Basis	30/360 🗸	Compounding Basis	Annual
		Apply Cancel	

Table 5-39Fields to add the Payment Attributes for Product Characteristic Rule and
their Descriptions

Field	Description
Interest Payment Frequency	Frequency of Interest payment .
Principal Payment Frequency	Frequency of Principal payment.



Field	Description
Interest Timing Type	Determines whether interest is calculated in arrears or advance or if the rate is set in arrears. There are three interest types:
	Interest in Arrears
	Interest in Advance
	Set in Arrears
	For conventional amortization products, interest in arrears is the only valid choice.
Interest Credited	This option allows interest payments to be capitalized as principal on simple or non- amortizing instruments.
Accrual Basis	The basis on which the interest accrual on an account is calculated. The choices are as follows:
	30/360
	30/365
	30/Actual
	Actual/360
	Actual/365
	Actual/Actual
	Business/252 *
Compounding Basis	Determines the number of compounding periods per payment period. The choices are as follows:
	Annual
	Continuous
	Daily
	Monthly
	Quarterly
	Semiannual
	Simple

Table 5-39 (Cont.) Fields to add the Payment Attributes for Product Characteristic Ruleand their Descriptions

Note:

* A Holiday Calendar selection is required if **Business/252 Accrual Basis** is selected. **Business/252 Accrual Basis** is only applicable to the recalculate option of the Holiday Calendar Rule. If the user selects the shift payment dates, the payment will still be recalculated for the non-holiday or weekend date.

5.3.2.1.2.3 Rate Attributes

This section describes the new business fields used in the **Rate Attributes** secondary tab of the Product Characteristics Rule.

0 Months 👻	Lag 0	Rate Set Lag			Months	0	Repricing Frequency
%	ount	Tease Discount		~	Months	0	Tease Period
%	loor	First Reset Floor					First Reset Cap
%	Life	Rate Floor Life					Rate Cap Life
%	riod	Rate Decrease Period					Rate Increase Period
%	ctor	Rate Change Rounding Factor					Minimum Rate Change
			•		ing	No Round	Rate Change Rounding Type

Figure 5-152 Rate Attributes Tab to define the Product Characteristic Rule

Table 5-40Fields to add the Rate Attributes for Product Characteristic Rule and theirDescriptions

Field	Description	
Repricing Frequency	Contractual frequency of rate adjustment.	
Rate Set Lag	Period by which the rate lookup lags the repricing event date	
Tease Period	The tease period is used to determine the length of the tease period.	
Tease Discount	The tease discount is used in conjunction with the original rate to calculate the tease rate. The tease rate is the original rate less than the tease discount.	
First Reset Cap	This indicates the maximum delta between the initial rate and the first reset for mortgage instruments that have a tease period. This rate will be applicable at the tease end period, before the first reset. After this, the periodic and lifetime cap value will be applied. The value of this field will be automatically populated from the Product Profile window if the product is mapped to Product Profile and value is defined for First Reset Cap.	
	For example:	
	Current Rate = 3.5% (from the instrument record)	
	Margin = 0.3 %	
	First Reset Cap = 0.5% (from the instrument record)	
	First Reset Floor = 0.1% (from the instrument record)	
	Scenario 1: If New Forecasted Rate = 5.1% (Forecast Rates Assumption)	
	The fully indexed rate (after applying minimum rate change, rounding effects) is higher than the (Current Rate + First Reset Cap). So, the new rate assigned will be $3.5\% + 0.5\% = 4.0\%$	

Field	Description	
First Reset Floor	This is the initial minimum value for mortgage instruments that have a tease period. This floor rate will be applicable at the tease end period, before the first reset. After this, the periodic and lifetime floor value will be applied. The value of this field will be automatically populated from the Product Profile window if the product is mapped to Product Profile and value is defined for First Reset Floor.	
Rate Cap Life	The maximum rate for the life of the instrument.	
Rate Cap Floor	The minimum rate for the life of the instrument.	
Rate Increase Period	The maximum interest rate increase allowed during the cycle on an Adjustable Rate instrument.	
Rate Decrease Period	The maximum amount rate can decrease during the repricing period of an Adjustable Rate instrument.	
Minimum Rate Change	The minimum required change in rate on a repricing date.	
Rate Change Rounding Factor	Percent to which the rate change on an adjustable instrument is rounded.	
Rate Change Rounding Type	The method used for rounding of interest rate codes. The choices are as follows:	
	No Rounding	
	Truncate	
	Round Up	
	Round Down	
	Round Nearest	

Table 5-40 (Cont.) Fields to add the Rate Attributes for Product Characteristic Rule and
their Descriptions

5.3.2.1.2.4 Other Attributes

The assumptions made on the **Other Attributes** tab apply to both current position data and new business balances.

The common Product Characteristic fields listed on the **Other Attributes** tab are as follows.

Figure 5-153 Other Attributes Tab to Define the Product Characteristic Rule

Model with Gross Rates		Net Margin Flag	None
Pay Equivalent Compounding Convention	None	Holiday Calender	•
Rolling Convention	•	Interest Calculation logic	Shift Dates Only Recalculate Payment O Missing
Discount Rate Margin Type		Discount Rate Margin	0
Option Adjusted Spread	%	Currency Gain/Loss Basis	None •
Percent Taxable	0 %		
		Apply Cancel	



Fields	Behavior
Model with Gross Rates	If the institution has outsourced loan serving rights for some of the assets (most typically mortgages), the rates paid by customers on those assets (gross rates) will be greater than the rates received by the bank (net rates). For these instruments, both a net and gross rate will be calculated within the cash flow engine and both gross and net rate financial elements will be output. The gross rate is used for prepayment and amortization calculations. The net rate is used for income simulation and the calculation of retained earnings in the auto- balancing process.
Net Margin Flag	The setting of the net margin flag affects the calculation of the Net Rate. This drop-down is activated only when Model with Gross Rates check-box is enabled. The settings are:
	Net Rate is constant Spread to Gross - the net rate reprices in conjunction with the gross rate, at a value net of fees.
	Net Rate is Fixed - the net rate equals a fixed fee equal to the net margin.
	None
pay equivalent Compounding Convention	Inmost cases, interest rates are not adjusted for
	the differences in pay-basis between the quote basis of the pricing index and the payment frequency of the account to which the index is assigned. Some instruments, notably Canadian Mortgages, follow a convention that the interest rates are adjusted. In this case, the Pay- Equivaler Compounding Convention must be set to Semi- Annual Quoting Convention. For other accounts, the convention must be set to Do Not Adjust.
	Do Not Adjust
	• None
Helider Oslandar	Semi-Annual Quoting Convention The default-series Directory of Each and This
Holiday Calendar	The default value is Blank and is Enabled. This drop-down list contains the list of all holiday calendar definitions defined in the Holiday Calendar window.

Table 5-41Fields to define the attributes for Product Characteristic Rule and theirDescriptions



Fields	Behavior
Rolling Convention	The default value is Unadjusted and is Enabled, only when Holiday Calendar is selected in the preceding field. This drop-down list contains the following values:
	Unadjusted
	Payment on an actual day, even if it is a non- business day.
	Following business day
	The payment date is rolled to the next business day.
	Modified following business day*
	The payment date is rolled to the next business da unless doing so would cause the payment to be ir the next calendar month, in which case the payment date is rolled to the previous business da
	Previous business day
	The payment date is rolled to the previous busine day.
	Modified previous business day*
	The payment date is rolled to the previous busines day unless doing so would cause the payment to be in the previous calendar month, in which case the payment date is rolled to the next business da
	*Many institutions have month-end accounting procedures that necessitate this.
Interest Calculation Logic	There are two options:
-	Shift Dates Only
	Recalculate Payment
Discount Rate Margin Type	Rate Spread
	Price of instrument per 100
Discount Rate Margin	Enter the Discount Rate Margin value; range is 0 100.
Option Adjusted Spread	The Option Adjusted Spread is used during stochastic processing only. It is an adjustment to the stochastic discount factor used in calculating market value and value at risk. Valid values for thi spread are between -5.000% and 5.000%, but the value of less than 2.00% is recommended for the best results. For more information about the calculation of discount factors, see the Oracle Financial Services Cash Flow Engine ReferenceGuide.

Table 5-41 (Cont.) Fields to define the attributes for Product Characteristic Rule and
their Descriptions

ORACLE

Fields	Behavior
Currency Gain or Loss Basis	Currency Gain or Loss Basis determines how exchange rate fluctuations are reflected in financial element results for each product and currency combination. The choices are:
	Temporal
	Historical Basis
	Current Rate
	For more information on the cash flow calculations associated with currency gain or loss recognition techniques, see the Oracle Financial Services Cash Flow Engine Reference.
Percent Taxable	Percent Taxable specifies the percent of income or expense that is subject to the tax rates defined in the active Time Bucket Rule. This is used with the Auto-balancing option in the ALM Process Rules. Percent taxable must be set up for each product and reporting currency or product and default currency combination.

Table 5-41 (Cont.) Fields to define the attributes for Product Characteristic Rule andtheir Descriptions

Note:

The Holiday Calendar attributes can be applied directly to the instrument records for an existing business. If they are not applied to the records, the engine will use the definition from the **Other Attributes** tab to apply **Holiday Calendar** for existing and New Business.

5.3.2.1.2.5 Inflation Adjustment Attributes

Select the **Inflation Indexed Instrument** check box on the **Define Core Product Attributes** secondary tab to enable the Define Inflation Adjustment Attributes secondary tab. .

Note:

To enable the **Define Inflation Adjustment Attributes** secondary tab, select the **Adjustment Type** as **Conventional Adjust, Conventional Fixed, Level principal**, or **Non-Amortizing**.

Figure 5-154	Inflation Adjustment Attributes tab to define the Product Characteristic
Rule	

Core Attributes	Payment Attributes	Rate Attributes	Other Attributes	Inflation Index
Index Name	EIAPITest 🗸	Index A	Adjustment Type Principal and Interest	•
Capital Protection Category	No Floor 👻			
		Apply Cancel		



Field	Behavior
Index Name	Lists all Economic Indicators defined through the user interface.
Index Adjustment Type	Determines the type of Index Adjustment. Available options are:
	Principal and Interest
	Principal Only
	Interest Only
Capital Protection Category	Determines capital protection to be provided to Inflation Indexed Instruments. Available options are:
	No Floor: Does not provide any downside protection.
	Floor of 1: Protects the downside movement.
	Max during Life: Gives maximum advantage using maximum Index factor for calculation.

Table 5-42Fields to add the Index Adjustment attributes for New Businesses and theirDescriptions

5.3.2.1.3 Copying Assumptions Across Currencies and Products

This functionality provides the option to copy, in total or selectively, the product assumptions contained within the ALM assumption Rules from one currency to another currency or a set of currencies, or from one product to another product or set of products.

Copy of assumptions enhances the usability of Oracle Asset Liability Management in a multicurrency environment. For example, if you have 10 currencies enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled currencies, instead of having to input 10 full sets, thereby saving a significant amount of input time.

This functionality also reduces the risk associated with data input errors as you must audit inputs for a set of assumptions before executing the copy procedure. The Copy Across Currencies process requires users to select a replacement yield curve for each target currency. These currency-specific IRCs replace the IRC selection made for each product in the source currency selection set. It is possible to edit the target assumptions after the initial copy processes have been completed.

Prerequisite

Define ALM Rule related product assumptions

Overview of Product Characteristic Rules

Overview of Discount Method Rules

Overview of Prepayment Rules

Creating a Forecast Balance Rule

Overview of Pricing Margin Rules

To copy the assumptions across Currencies and Products, follow these steps:

- 1. Navigate to the appropriate ALM Business Rule Assumption Browser.
- 2. Define assumptions for the source currency product set.



- **3. Save** the assumptions.
- Select the defined product assumptions using the check boxes corresponding to each product (or Node on the hierarchy) that you want to include in the copy process.
- 5. Select Copy Definition to another currency button next to the Currency field.

Figure 5-155 Copy Across

	V82/2012/2012/00 10 10	A 100	Product Cha	racteristics				Save Cancel
Name	Required	Folder	ALMSEG •	MDBSS Folder	ALMSEG	•	MDBSS Hierarchy	New Add MDBSS
Description		Access Type	Read & Write Read Only	Currency	Default Currency	•	6	
er Tree Search Results								L D L
≣₿			Member				Status	Li Lø Lø
Gff Balance Sheet I	Products 🔳							
Liability Products	≣							

 On the Currencypage, select the listed currencies either individually, or select all the currencies using select all.

Currency	Interest Rate Curve
United Arab Emirates Dirham	-
Albanian Lek	•
US Dollar	•
Armenia Dram	•
Netherlands Antillian Guilder	•
Afghanistan Afghani	•
IndianRunee	-

Figure 5-156 Currency page

Specify an Interest Rate Code for each selected currency. This is necessary because each interest rate code is specific to a single currency. When copying product assumptions across currencies, you must define the interest rate code for each target currency to replace the Interest Rate Code used for the source currency assumptions.

 While defining a Rule if the Interest Rate Code is required, then Copy Across (currency) window will have an option to select the Interest Rate Code. For example,



Product Characteristic, Discount Methods, and Prepayments windows, the Copy Across (Currency) window will have an option for IRC selection.

- While defining a Rule if the Interest Rate Code selection is not required, then Copy Across (Currency) window will have the Interest Rate Code selection option disabled. For example, Forecast Balances and Pricing Margin windows, the Copy Across (Currency) window will not have an option for IRC selection.
- If a Rule does not require the Interest Rate Code selection and RDP selection is required (for, Forecast Balances and Pricing Margin), then Copy Across (Currency) will not have an option to select the IRC.
- 7. Click **Apply** to initiate the copy process and to return to the **Assumption Browser** page.
- 8. Review the results of the copy process from the Assumption Browser window by selecting a different currency and following the usual navigation to view or edit assumptions. The application displays new assumptions for each product included in the source selection. The copy process replaces pre-existing assumptions for any product-currency combination that is included in the target selection.
- 9. Click **Save** on the **Assumption Browser** window to save the assumptions to the database.

5.3.2.2 Forecast Balance Rules

This module discusses about the modeling of new business activities through the Forecast Balance rules. These rules are included in assumption setup and processing.

Within a Forecast Balance rule, you specify the amount of new activity generated per modeling bucket on each MDBSS node within each active currency. To create a new business assumption, you can select the available forecasting methods. You can further tailor the new business assumptions to meet your expectations of future originations, including the effect of interest rates on new business amounts.

Note: All forecast rules and dynamic processing in ALMCS use the Multi Dimensional Balance Sheet Structure (MDBSS) instead of a single dimension hierarchy, like Product. Forecast rules that are intended to be processed together must all share a common MDBSS.

For more information on the MDBSS, see Multi Dimensional Balance Sheet Structure

Forecast Balance Rule Summary

This page is the gateway to all Forecast Balance Rules and related functionality. You can navigate to other pages relating to Forecast Balance Rules from this point.

orecast Balance	es Summary					C. 🖻
Q Folder: ALMSEG	8)					
ield Search						
□ Name ≎	MDBSS Hierarchy 🗘	Folder 🗘	Last Modified Date 😂	Last Modified By 🗘	Access Type 🗘	Action
		ALMSEG	19/05/2023 06:18:03	ALMOA	Read/Write	

Figure 5-157	Forecast Balance Summary Page
--------------	-------------------------------



Search Forecast Balance Rule

Prerequisites: Predefined Forecast Balance Rule

To search for a Forecast Balance Rule, follow these steps:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Forecast Balance Rules that meet the search criteria.

Or

The other method to search a Forecast Balance Rule is using the **Field Search** option. The Field Search is an inline wildcard UI search that allows you to enter value partially or fully and the rows that match the entered string in any of its column is fetched in the Summary table. Enter the **Code, Name, Description, MDBSS Hierarchy**, and **Folder** of the Forecast Balance Rule and click **Search**.

The Forecast Balance Rule summary table displays the following columns:

- Name: Displays the Forecast Balance Rule's short name.
- **MDBSS Hierarchy:** Name of MDBSS Hierarchy that is used to define Forecast Balance Rule.
- **Folder:** Displays the Folder name where the Forecast Balance Rule is saved.
- Last Modified By: Displays the Name of the user who last modified the Forecast Balance Rule.
- Last Modified Date: Displays the Date and Time when Forecast Balance Rule was modified last.
- Access Type: Displays the access type of Rule. It can be Read-Only or Read/Write.
- **Action:** Displays the following list of actions that can be performed on the selected Forecast Balance Rule.
 - Add: Click Add icon at the top right of the summary page to build a new Forecast Balance Rule.
 - Multiple Delete: Select one or more Rules in the table and then click the Multiple
 Delete icon at the top right of the Summary Page to delete more than one Rule at the same time.
 - View/Edit: You can view existing Forecast Balance Rule, and you can edit existing
 Forecast Balance Rules, provided you have read/write privileges. View/Edit to view or
 edit the contents of a Forecast Balance Rule in Read/Write format. Depending on user
 privileges the Rule will open in either View or Edit mode.
 - Save As: You can copy Forecast Balance Rules to avoid having to enter data multiple times. This saves time and effort and reduces mistakes. Click on the Action icon against the Forecast Balance Rule Name and select Save As to create a copy of an existing Forecast Balance Rule.
 - Delete: You can delete Forecast Balance Rules that are no longer required. Click on the Action icon against the Forecast Balance Rule Name and select Delete to delete an existing Forecast Balance Rule.



Note:

A Forecast Balance Rule cannot be retrieved after deletion. Restrictions on deleting Forecast Balance Rules are:

- You cannot delete Forecast Balance Rules if you have only Read privileges. Only users with Read/Write privileges and Forecast Balance Rule owners can delete Forecast Balance Rules.
- * You cannot delete a Forecast Balance Rule that has a dependency.
- Dependency Check: You can check dependencies for rules to know where a
 particular Forecast Balance Rule has been used. This also prevents accidental
 deletion of rules having dependencies. Click on the Action icon against the Forecast
 Balance Rule Name and select Dependency Check to generate a report on all Rules
 that utilize your selected Forecast Balance Rule.

Note:

This is functionality will be released in future.

Also See:

- Forecasting Methods
- Creating a Forecast Balance Rule

5.3.2.2.1 Forecasting Methods

The new business methods within the Forecast Balance rule determine how new business assumptions are applied per MDBSS node within each active currency. They consist of:

- No New Business
- Target Growth Percent
- New Add Balance
- Target End
- Target Average
- Rollover

All forecast methods use the Distributed timing option.

Distributed Timing Option: Solves for the origination date of the new business account to reach an expected average balance, assuming even distribution of new business throughout the modeling bucket. For each modeling bucket, this calculation results in an average balance amount that is midway between the beginning balance and the ending balance.

For the Target Average method, the system automatically determines the timing of new originations to ensure that the user-input target is achieved. For Rollover business, the system assumes that the rollover occurs at the time of runoff of existing accounts.



Note:

For distributed originations of Target Growth and Target End balances, Transaction Strategies and future origination in the current position may impact the distributed originations calculation. Because the origination date on Transaction Strategy and current position accounts cannot be modified, the timing algorithm may not be able to find an origination date for the remaining new business which achieves the expected average balance.

The application of each new business method, including how different timing options are applied, is described below:

Forecasting at a Mid-Branch Node

Forecast Methods can be assigned at any node on the MDBSS. When assigning a Forecast Method to a non-terminal MDBSS node it may require the Application to consider the balance effects of all the child nodes. For example, when using Target Growth Percent at a non-terminal node, that target node will consider the balances of its child nodes when calculating the forecast amount. The target node's new business originations will occur on the target node.

Forecast Methods that must consider the balances of any child nodes:

• Target Growth Percent

Because the MDBSS can retain balances on any node at any level, the forecasting at a parent node must account for the consolidated balances of its child nodes. These balances in aggregation will be taken into consideration when computing the amount of new originations needed at the target node. All child balances includes both existing and new business originations.

Child nodes may also use any forecast method supported. If one or more child nodes of the target nodes contains a forecast method then those new originations will be computed first and, working up the branch, will be included when the parent node is reached.

In this hypothetical MDBSS branch, all planning and evaluation starts at node "L4" first, then systematically works its way up the branch to L1 which will be evaluated last. Each node's existing new business originations, if any, are evaluated in this manner.

For all target types there is only one timing option to indicate when new business for a new account should be originated.

• **Distributed:** Solves for the origination date of the new business account to reach an expected average balance, assuming even distribution of new business throughout the modeling bucket. For each modeling bucket, this calculation results in an average balance amount that is midway between the beginning balance and the ending balance.

Forecasting from an MDBSS Currency Node

In the MDBSS one or more nodes may be of the currency dimension. Any currency dimension member and all of its child nodes inherit this identity for all forecasting. For example, if an MDBSS node is currency member "GBP" then all forecast balances placed on this node (or its child nodes, if any) will also be GBP. If the currency of the Forecast Balances page filter is not the same as the MDBSS node currency then that node or its child nodes cannot be modified.



No New Business

No New Business (forecasting zero changes in balances) is the default method for the Forecast Balance rule. This method allows runoff without replacement of the paid-down balances.

Target Growth Percent

Use the Target Growth Percent method to define the expected percentage change in the balance over each modeling bucket, expressed as a percent of the bucket's initial balance. Target Growth can be used to model flat balance sheet by assuming a growth rate of 0%.

This method can be placed on any node of the MDBSS, even if that node has no existing balances for itself. If the method is placed at a node that has one or more child nodes then the balances of those child nodes are taken into account when calculating the amount of new originations. The new business generated will appear on that node and not on its child nodes. If the target node and all of its child nodes have no new or existing balances then the target node will return no new business.

The new origination amount and the timing of origination are determined during processing, as described below:

New Origination Amount

The new origination amount per bucket depends upon whether the MDBSS node has one or more child nodes.

MDBSS Node with no child nodes:

(Beginning Balance * Target Growth Percent + Total Runoff - Transaction Strategy

MDBSS Node with one or more child nodes:

(Sum(Beginning Balance * Target Growth Percent) + Sum(Total Runoff) - Sum(Transaction Strategy) - Sum(Current position originations + child New Add balances)

New Business Timing

For all forecast methods, only the distributed originations is supported

Distributed: The new origination amount is added on the calculated date(s) which allow the average balance to equal the beginning balance plus the ending balance divided by two. This calculation accounts for timing of runoff and other originations occurring during the modeling bucket.

New Add Balance

The New Add Balance method defines the absolute amount of new business that is added within a bucket. This forecast method can be placed on any node in the MDBSS. The new origination amount and the timing of origination are determined during processing, as described below:

- New Origination Amount The new origination amount is equal to the user-input new add balance.
- New Business Timing

For all forecast methods, only the distributed originations is supported.

Distributed: The new origination amount is added at the mid-point of the modeling bucket. If the modeling bucket contains an uneven number of days, the origination is apportioned evenly over the two days in the middle of the bucket.



Target End Balance

Use the Target End Balance method to define the total expected balance by the end of each modeling bucket. The new origination amount and the timing of originations within each modeling bucket are determined during processing, as described below:

New Origination Amount

The new origination amount per bucket is calculated as: Target Ending Balance -Beginning Balance + Total Runoff - Transaction Strategy Originations - Current Position Originations

New Business Timing

For all forecast methods, only the distributed originations is supported.

Distributed: The new origination amount is added on the calculated date(s) which allow the average balance to equal the beginning balance plus the ending balance divided by two, accounting for timing of runoff and other originations occurring during the modeling bucket.

Target Average Balance

Use the Target Average Balance method to define the expected average balance per modeling bucket. The new origination amount and the timing of originations within each modeling bucket are determined during processing, as described below:

New Origination Amount

The new origination amount per bucket is calculated as:

2 * (Target Average Balance - Bucket Beginning Balance) + Total Runoff - Transaction Strategies Originations - Current Position Originations

If MDBSS node has child node:

2 * (Target Average Balance - sum (Beginning Balance)) + sum (Total Runoff) - sum (Trans Start) - sum (Cur Pos Orig)

- sum (Foreign node rollover) - sum (Child New Add)

New Business Timing

The new origination amount is added on the calculated date(s), which allow the average balance to equal the user-input target average. This calculation accounts for the timing of runoff and other originations occurring during the modeling bucket.

Note:

Here, Target Average formula is a general statement that helps users understand how Target Average Balance calculations are made and to validate output. Given the complexities of formula inputs, external detail calculation results may vary.

When you are using Target Average, it is recommend that only Target Average Balance is reported as other financial elements may fluctuate widely to achieve average targets from period to period.

Rollover

Use the Rollover method to base the amount of new business on the rollover (reinvestment of principal on a given or like products) of existing business. You can roll any combination of prepayments, maturing balances, and principal runoff from a product into itself or into another



product. For multiple currency processing, rollover processing occurs within each individual currency. Rollover cannot occur between two currencies. The new origination amount into a particular target leaf member and the timing of that origination are described below.

New Origination Amount

For a single target leaf member within a single currency, the new origination amount depends on the rollover sources, which are product leaves of the same currency whose runoff drives the amount of new business generated into the target leaf member. For each rollover source, you must also define the components of principal runoff you would like to roll over. Your choices are:

- **Total:** Total runoff includes runoff from all three categories of run-off: scheduled principal payments, prepayments, and maturing balances.
- **Prepay:** Prepay includes runoff from prepayments, early repayment of principal balances.
- **Maturity:** Maturity incorporates payment of principal on the maturity date, above that incorporated in the scheduled principal payment. Balloon payments and final principal repayment of non-amortizing instruments are included in this category.
- **Payment:** Payment runoff includes scheduled principal payment on an amortizing instrument.

For each combination of source leaf and runoff type, you can input a different rollover percent. The new origination amount within a modeling bucket equals the runoff amounts multiplied by the percentage rollover for all source leaves.

Timing of Rollover

All runoff from sources are added as new business into the target leaf with the proper currency at the average time of runoff.

The average time of runoff is calculated by taking an average of the runoff date weighted by the amount of runoff for all instruments which make principal payments during the modeling bucket.

Note:

Rollover of runoff components, prepayment, payment, or maturity requires that those components exist in the output data set. In a Dynamic Deterministic Process rule, you must select those financial elements from the Calculation Elements block. Otherwise, no new business is generated from those runoff components.

Account Types and New Business

All MDBSS nodes may use all available Forecast Methods regardless of the Account Type attribute.

5.3.2.2.2 Creating a Forecast Balance Rule

To create a new Forecast Balance rule, complete the following steps:



Figure 5-158 Create Forecast Balance Rule

As Of Date : 10	0-09-2015		Forecast B	alances			Save	Cancel
Name Description	Required	Folder ALMSI		Time Bucket Folder	ALMSEG ALMSEG US Dollar	MDBSS Hierarchy	New Add MDBSS	•
٩								
Member Tree	Search Results							
8≡ ≡8							D, D	6 B
	Member		Method		Rate Dependency Patter	n	Status	Action

- 1. Click the Add on the Forecast Balances summary page to add a new rule.
- 2. Enter the following Details.

Table 5-43 Create Forecast Balance Rule

Fields	Description
Name	Enter the name of the Forecast Balance Rule.
Description	Enter the description of the Forecast Balance Rule. This is an optional field.
Folder	Select the Folder where the Forecast Balance Rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.
MDBSS Folder	Select the MDBSS folder
MDBSS Hierarchy	Select the MDBSS hierarchy
Time Bucket Folder	Select the Folder from which you want to apply Time Bucket Rule.
Time Bucket Rule	Select the time horizon/aggregation for rule. Assumptions that you define when creating a forecast balance are based on a specific modeling horizon, which is defined in the Time Buckets. Example
	If you define a forecast balance based on a Time Bucket with a monthly modeling horizon, your results are calculated in monthly time periods.
	If you redefine that same forecast balance, using a different time bucket with a weekly modeling horizon, your results are calculated in weekly time periods. If assumptions in your Forecast Balance are based on a modeling horizon that is different from the horizon defined in the active time bucket, inaccurate data will result. You should verify that date-sensitive rules are consistent with the active Time Bucket.
Currency	Select the currency for Forecast Balance





- 3. Select the MDBSS node(s) from Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Use the Member Tree tab to view the hierarchical structure and define rules by selecting the node members from the browser. Select Node and click the menu icon next to it to view the available options. Select Node and Click Menu icon next to it to view the available options.

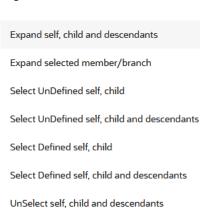


Figure 5-159 Member Tree

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants.
- Expand selected member/branch: Allows to expand the selected node
- Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- Select Defined self, child: Allows to select the selected node itself along with its child.
- Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.



Here, you can perform the following tasks on the selected node(s):

- Add
- Edit
- View
- Delete
- Сору
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member, follow these steps:
 - a. Navigate to Assumption Browser section of the Rule Definition page.
 - b. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-160 Search Criteria

				×
Member Id		Name	asset	
Status	•	Is Leaf		
		Search		

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-161 Searching Members

	K Name asset			
1≡ =	ž 🔲			D. D. D. L. 创
Ξ	Member	Behavior Pattern Name	Status	Action
8	Asset Products			
	Asset-Prepay Loan			

Here, you can perform the following tasks on the searched node(s):

- Add
- Edit
- View
- Delete
- Сору

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- 4. Select Forecast Balance Method from Method drop-down.
- Select the predefined Rate Dependency Pattern from Rate Dependency Pattern dropdown. Else, click corresponding Action button to create new Rate Dependency Pattern, edit Rate Dependency Pattern, or view Rate Dependency Pattern.



- 6. Click Add from Assumption Browser section.
- 7. Click Save

5.3.2.2.3 Defining Forecast Balance Rule

When you click Save in the Create Forecast Balance Rules Process, the Rule is saved and the Forecast Balance Rule Summary Page is displayed. However, Forecast Balance assumptions have not yet been defined for any of your MDBSS at this point. Typically, you would start defining your Forecast Balance assumptions for MDBSS before clicking Save.

The Forecast Balance Rule supports the definition of Forecast Balance assumptions for MDBSS.

For more information, see Defining Forecast Balance Using Node Level Assumptions section.

5.3.2.2.3.1 Defining Forecast Balances Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the Multi Dimensional Balance Sheet Structure (MDBSS) hierarchy. The MDBSS supports a hierarchical representation of your chart of accounts, so you can take advantage of the parent-child relationships defined for the various nodes of your MDBSS hierarchies while defining rules. Children of parent nodes on an MDBSS automatically inherit the assumptions defined for the parent hose at the parent level.

Prerequisites

Performing basic steps for creating or editing a Forecast Balance Rule.

Procedure

To define Forecast Balance, follow these steps:

- 1. Navigate to Forecast Balance page.
- Select Forecast Balance Method. Based on the selected Method, Forecast Balance page will be displayed.
 - New Add

Figure 5-162 Forecast Balance-New Add

Currency	US Dollar			Time Bucket	TimebucketSynthetic		
				Bucket Number	1	2	3
				Start Date	10-10-2015	04-10-2016	06-10-2016
MDBSS Node	Forecast Balance Method	Rate Volume Relationship	Rate Dependency Pattern	End Date	04-09-2016	06-09-2016	06-09-2017
Off Balance Sheet Products	New Add 🚽	No Relationship			0	0	0
			Apply Cancel				

- Enter Balance values for Buckets.
- Click **Apply**.

You can also use the Excel Export feature to download the data in Excel format.

• Target Average



Figure 5-163 Forecast Balance-Target Average

Currenc	y US Dollar			Time Bucket	TimebucketSynthetic		
						2	
				Bucket Number	1	2	3
				Start Date	10-10-2015	04-10-2016	06-10-2016
MDBSS Node	Forecast Balance Method	Rate Volume Relationship	Rate Dependency Pattern	End Date	04-09-2016	06-09-2016	06-09-2017
				1	0	0	0
	T 14		0001	2	0	0	0
Asset Products	Target Average -	Rate-Level Dependent	RDP test	5	0	0	0
				7	0	0	0

- Enter Balance values for Buckets.
- Click Apply.

You can also use the Excel Export feature to download the data in Excel format.

• Target End

Figure 5-164 Forecast Balance-Target End

							6
				Bucket Number	1	2	3
				Start Date	10-10-2015	04-10-2016	06-10-2016
MDBSS Node Forec	cast Balance Method	Rate Volume Relationship	Rate Dependency Pattern	End Date	04-09-2016	06-09-2016	06-09-2017
				1	0	0	0
	Target End 🚽	Rate-Level Dependent	RDP test	2	0	0	0
II Balance Sneet Products	Target End 🚽	kate-Level Dependent	RDP test	5	0	0	0
			1	7	0	0	0

- Enter Balance values for Buckets.
- Click Apply.

You can also use the Excel Export feature to download the data in Excel format.

• Target Growth Percent

Figure 5-165	Forecast Balance-Target Growth Percent
--------------	--

Currency	US Dollar			Time Bucket	imebucketSynthetic		
,					,,		
				Bucket Number	1	2	3
				Start Date	10-10-2015	04-10-2016	06-10-2016
MDBSS Node	Forecast Balance Method	Rate Volume Relationship	Rate Dependency Pattern	End Date	04-09-2016	06-09-2016	06-09-2017
				1	0	0	0
Off Balance Sheet Products		Rate-Level Dependent	RDP test	2	0	0	0
on Balance Sheet Products	Target Growth Percent 👻	Rate-Level Dependent	RDP test	5	0	0	0
				7	0	0	0
			Apply Cancel				

- Enter Balance values for Buckets.
- Click Apply.

You can also use the Excel Export feature to download the data in Excel format.



Rollover

Figure 5-166 Forecast Balance-Rollover

ctive	Node Time deposit	•	Forecast Balance Method	Roll Over		Currency	US Dollar		Time Bucket	TimebucketSynth	etic
	alation Rate-Spread De	pendent	RDP	RDP_Rate_Spre	ead						
		Select Targets a	nd Assign Runoff Catego	ories				Define Time Buckets	and Percentages		
lect	Targets and Assign Runoff	Categories									8
	Member Name	Total	Prepay	Maturity	Payment	Core	Volatile	Devolvement	Recovery	NPA	NPA
No da	ata to display.										
					Apply	Cancel					

- Click **Create** button to select a Target node. The Hierarchy page will appear.
- Select the MDBSS node for the rollover and click Ok.

Note:
You can use Search functionality to search a MDBSS node. The searched node will display in Search Results tab.

 The selected MDBSS node(s) will appear in Define Time Buckets and Percentage section of Select Target and Assign Runoff Categories.

Figure 5-167 Forecast Balance-Rollover

Active Node	Time deposit	Forecast Balance Method	Roll Over	Currency	US Dollar	Time Bucket	Timebucke	tSynthe	tic
ate Volume Relation	Rate-Spread Dependent	RDP	RDP_Rate_Spread						
		0				0			
	Select large	ets and Assign Runoff Categor	les		Denne Time i	Buckets and Percentages			
efine Time Bu	uckets and Percentages								
efine Time Bu Time Bucket	uckets and Percentages								
ïme Bucket			Start Date	End Date	Rollover Target	Runoff Type	1	4	8 12
îme Bucket			Start Date 10-10-2015	End Date 04-09-2016	Rollover Target	Runoff Type	1	4	8 12
Time Bucket					Rollover Target	Runoff Type	1	4	8 12

- Select the desired runoff type (Total, Prepay, Maturity, Payment, Core, Volatile, Devolvement, Recovery, or NPA).
- Click Apply to navigate to Define Time Buckets and Percentages
- Define the input bucket ranges. You only need to define multiple bucket ranges if you want to vary rollover assumptions by modeling buckets. The bucket ranges defined here only apply to rollover occurring from the source leaf to the target leaf. You must have at least one bucket range defined. Typically, you define a bucket range from the first modeling bucket to the last modeling bucket, covering the entire modeling horizon. To define a bucket range, perform below steps:

- * Add Time Bucket using + icon. Default bucket is 1 and you cannot delete this.
- * Select a Time Bucket. Based on selected Time Bucket, start bucket date and end bucket date will display.

Active Node Liability Products	alance Roll Over		Currency US Dollar		Time Bucket	TimebucketBI
Select Targets and Assign Runoff Categ	pories				teets and Percentages	
fine Time Buckets and Percentages						
ime Bucket +						
Time Bucket	Start Date	End Date	Rollover Target	Runoff Type	Percentage	
• 🗆 1	10-10-2015	10-10-2015				
			Kerala	Maturity	0	
			Kerala	Payment	0	N
			Kerala	Core	0	
2	10-11-2015	07-10-2040				

- * Continue adding time buckets until all desired ranges have been defined. Expand the Time Bucket to add percentage.
- Enter the percentage rollover for the given Target.
- Click Apply.

You can also use the Excel Export feature to download the data in Excel format.

5.3.2.3 Pricing Margin

The Pricing Margin Rules allow you to define pricing margins (or spreads) for your new business originations. As with all forecasting rules, Pricing Margins are based on the Multi Dimensional Balance Sheet Structure (MDBSS). Pricing margins are defined period by period using your selected Time Bucket definition for each MDBSS node and, potentially, each currency. Pricing margins work together with an underlying base Interest Rate Curve (specified in Product Characteristics) to determine note rate pricing for new business volumes. New business assumptions are defined based on the combined inputs from the following forecast related business Rules:

- Product Characteristics
- Pricing Margins
- Forecast Balance

All forecast Rules use the MDBSS. Rules intended to be processed together must share a common MDBSS.

When you require more complex definitions of pricing margins to model unique account pricing details, user-defined repricing patterns can be used.

Pricing Margin Rule Summary

This page is the gateway to all Pricing Margin Rules and related functionality. You can navigate to other pages relating to Pricing Margin Rules from this point.



Figure 5-169 Pricing Margin Summary

Pricing Margin Summary						D. O. ()
Q Folder: ALMSEG ®		0226-2.2.	A CONTRACTOR OF A CONTRACT OF			1402221
Field Search						ES)
Name MDBSS Name Time Bucket	Rate Dependency Relationship \Rightarrow	Folder 🗘	Access Type 😄	Last Modified By 🗘	Last Modified Date \Rightarrow	Action
No data to display.						

Search Pricing Margin Rule

Prerequisites: Predefined Pricing Margin Rule

To search for a Pricing Margin Rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Pricing Margin Rules that meet the search criteria.

Or

An alternative method to search a Pricing Margin Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Pricing Margin Rule Summary. You can enter the **Name, MDBSS Name,**, and **Folder** of the Pricing Margin Rule and click **Search**.

The Pricing Margin Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Pricing Margin Rule.

- **Name:** The Pricing Margin Rule's short name.
- MDBSS Name: The instrument table selection for processing of data.
- Time Bucket: The Time Bucket of Pricing Margin Rule.
- **Rate Dependency Relationship:** The Rate Dependency Relationship of Pricing Margin Rule.
- Folder: The Folder where the Pricing Margin Rule is saved.
- Last Modified By: The user who last modified the Pricing Margin Rule.
- Last Modified Date: The Date and Time when the Pricing Margin Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Pricing Margin Rule.
 - Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Pricing Margin Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Pricing Margin Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Pricing Margin Rules that you no longer require. Note that only
 Pricing Margin Rule owners and those with Read/Write privileges can delete Pricing



Margin Rules. A Pricing Margin Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.

 Dependency Check: You can perform a dependency check to know where a particular Pricing Margin Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Pricing Margin Rules that have dependencies. A report of all rules that utilize the selected Pricing Margin Rule is generated.

Also See:

- Create Pricing Margin Rule
- Define Pricing Margin Rule

5.3.2.3.1 Create Pricing Margin

To create the Pricing Margin, do the following:

- 1. Navigate to the Pricing Margin summary page.
- 2. Click Add icon. The Add Pricing Margin page is displayed.

Figure 5-170 Pricing Margin Page

As Of Date: 09-Oct-	2015					Pricir	ng Margin					Save C	ancel 🥝	D
		109101 N		7 . 1 . 7 1							1.1.1	714		323
Name			Folder	ALMSEG		•	MDBSS Folder	ALMSEG	•	MDBSS Hierarchy			•	
_		Required											Required	3
Description			Access Type	Read Only	Read/Write		Time Bucket Folder	ALMSEG	•	Time Bucket			•	
													Required	ł
							Currency	US Dollar	-	6				
Q														
Member Tree Search	Results													
8≡ ≡8		C, C, C, C, C												
Member	Status	Action												
Initializing														
Initializing														

3. Enter the following Details.

Table 5-44 Create Pricing Margin Rule

Fields	Description
Name	Enter the name of the Pricing Margin Rule.
Description	Enter the description of the Pricing Margin Rule. This is an optional field.
Folder	Select the Folder where the Pricing Margin Rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.
MDBSS Folder	Select the MDBSS folder
MDBSS Hierarchy	Select the MDBSS hierarchy
Time Bucket Folder	Select the Folder from which you want to apply Time Bucket Rule.
Time Bucket Rule	Select the time horizon/aggregation for rule.
Currency	Select the currency for Pricing Margin.



Fields	Description
Copy Definition to another Currency	This functionality provides the option to copy, in total or selectively, the product assumptions contained within the PBSM assumption Rules from one currency to another currency or a set o currencies, or from one product to another product or set of products. Copy of assumptions enhances the usability of PBSM Cloud in a multi- currency environment. For example, if you have 10 currencies enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled currencies, instead of having to input 10 full sets, thereby saving a significant amount of input time. This functionality also reduces the risk associated with data input errors as you must audit inputs for a set of assumptions before executing the copy procedure.
	This process requires you to select a replacement yield curve for each target currency. These currency-specific IRCs replace the IRC selection made for each product in the source currency selection set. It is possible to edit the target assumptions after the initial copy processes have been completed. To use this functionality, follow these steps:
	 Click Copy Definition to another Currency icon next to Currency field. The Currency window is displayed.
	Figure 5-171 Copy Definition to another Currency

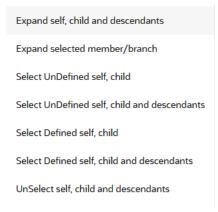
Table 5-44 (Cont.) Create Pricing Margin Rule

-	Currency	
	Afghanistan Afghani	
	Albanian Lek	
~	Canadian Dollar	
	Cuban Peso	
	Default Currency	
	IndianRupee	

b. Select Currency(ies) and click **Apply**.

- 4. Select the MDBSS node(s) from Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results
 - Member Tree: Use the Member Tree tab to view the hierarchical structure and define rules by selecting the node members from the browser. Select Node and click the menu icon next to it to view the available options. Select Node and Click Menu icon next to it to view the available options.

Figure 5-172 Member Tree



Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants.
- **Expand selected member/branch:** Allows to expand the selected node
- Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- Select Defined self, child: Allows to select the selected node itself along with its child.
- Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- Add
- Edit
- View
- Delete
- Сору
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member , follow these steps:
 - a. Navigate to **Assumption Browser** section of the Rule Definition page.
 - b. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.



Figure 5-173 Search Criteria

						×
Member Id				Name	asset	
Status	•			ls Leaf		
		Search	Reset			

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-174 Searching Members

k X Name asser new Time Search Results			口口口
- Member	Behavior Pattern Name	Status	Action
Asset Products			
Asset-Prepay Loan			

Here, you can perform the following tasks on the searched node(s):

- Add
- Edit
- View
- Delete
- Сору

Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- 5. Click Add from Assumption Browser section.
- 6. Click Save

5.3.2.3.2 Defining Pricing Margin Rule

When you click Save in the Create Pricing Margin Rules Process, the Rule is saved and the Pricing Margin Rule Summary Page is displayed. However, Pricing Margin assumptions have not yet been defined for any of your products at this point. Typically, you would start defining your Forecast Balance assumptions for MDBSS before clicking Save.

The Pricing Margin Rule supports the definition of Forecast Balance assumptions for MDBSS.

Once you have created a Pricing Margin Rule, you can assign Pricing Margin to MDBSS using Node Level Assumption. For more information, see Defining Pricing Margin Using Node Level Assumptions section.

5.3.2.3.2.1 Defining Pricing Margins Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the Multi Dimensional Balance Sheet Structure (MDBSS) hierarchy. The MDBSS supports a hierarchical



representation of your chart of accounts, so you can take advantage of the parent-child relationships defined for the various nodes of your MDBSS hierarchies while defining rules. Children of parent nodes on an MDBSS automatically inherit the assumptions defined for the parent nodes. However, assumptions directly defined for a child take precedence over those at the parent level. In an income simulation scenario, you may want to price new business for an account at a margin above or below a market interest rate code. For example, you can model a premium paid on CDs in relation to a market yield curve by adding a pricing margin to the interest rate code assigned to the product in the Product Characteristics rule. If you want a rate that is 25 bps above the market yield curve, you will type "0.25" as the pricing margin for the appropriate modeling period. The Pricing Margin rule uses the modeling period defined in the "active" Time Bucket rule. You should always verify that your modeling horizon and related assumptions are consistent with the As of Date and active Time Bucket rule before processing.

Prerequisites

Performing basic steps for creating or editing a Pricing Margin Rule.

Procedure

To define Pricing Margin Rule, follow these steps:

1. Navigate to Pricing Margin Rule page.

Figure 5-175 Pricing Margin Rule section

mber Tree Search Results			Margin Ty Rate C		Active	iode Ieposit	-	Currency		Rate Dependency Pattern		
EI	D. D	C É	Pricing Term	Percent	Pricing Multipli			* Rate Tier	US Dollar	Ŧ	RDP Edit and view	•
Member	Status	Action	10		Month		•	3	•			
Off Balance Sheet Products I												+ 🖻 = .
▼ 🗋 🏝 Liability Products 📷			~									
▶ ■ ▲ Time deposit :=						Bucket Number Sta	t	Bucket Number End	Start Date	End D	ate Net Margin	Gross Ma
				1		1	~		2015-10-10	2016-0	4-09	
-				2		2	÷	3	2016-04-10	2016-0	5-09 10	20
A Savings Account												
Asset Products												

2. Enter following details:

Table 5-45 Pricing Margin

Select Margin Type as Rate or Percent.
Shows the name of the selected Active Node
Rate Dependency Patterns allow you to establish relationships between the level of interest rates, economic indicators or rate spreads and ALM forecast assumption rules. Select the pre-defined Rate Dependency Pattern.
Enter Pricing Term. In conjunction with the Multiplier, this field allows you to specify the value for the Term, for a given lookup tier.
The unit of time applied to the Term. The choices are: Days, Months, Years.



Fields	Description
Rate Tier	Select the Rate Tier. Rate Tiers reflect the Rate Dependency Pattern details from the selected Rate Dependency Pattern. Define Pricing Margin assumptions for each rate tier. The application will automatically determine which set of assumptions to apply for a given scenario based on the relationship between the Rate Tier and the related Forecast Rate assumption value.
Bucket Number Start and Bucket Number End	The bucket number input allows you to select a range of buckets over which the pricing margin assumption will apply. Start Date and End Date values are updated automatically based on the Bucket Number input for each row.
Start Date and End Date	When the Pricing Margins detail page opens, the Start Date (min value) and End Date (max value) columns are automatically populated and are read-only values. The date ranges represent the Income Simulation Date buckets as defined in the "active" Time Bucket rule. Any new business originated within these dates is modeled using the pricing margins defined in the Pricing Margin rule. New business added for each date bucket will have the same net and gross margin for its life. The margins for a particular instrument will not change as the instrument ages.
Net Margin	The Net Rate is affected by setting the Net Margin Flag in the Product Characteristics rule. If Net Margin Flag is set to Floating Net Rate, then Net Rate is equal to the Interest Rate Code plus the Net Margin specified here. If the Net Margin Flag is set to Fixed Net Rate, then Net Rate is equal to Net Margin.
Gross Margin	The Gross Margin you define is added to the Interest Rate Code specified in the Product Characteristics rule to define the gross rate on new business.

Table 5-45 (Cont.) Pricing Margin

- 3. You can add more Rows using the Add Row icon. You can add multiple rows at a time using the Add Multiple Row icon.
- You can also use Apply Defined Buckets to all Rate Tiers option. This option allows you to copy the bucket setup from one page to all other Rate Tiers when using Rate Dependent assumptions.
- 5. Click Apply.

You can also use the Excel Export feature to download the data in Excel format.

5.3.2.4 Maturity Mix

Maturity Mix rules allow you to define the term distribution of new businesses that are added during each forecast period. Maturity Mix assumptions are set at the product and currency levels. For new volumes generated during a simulation run, you will define the maturity and amortization terms applied to the balances originated in each period, as well as specify a maturity distribution for the volumes originated. For example, mortgage originations may be divided into 25% - 5 Year Term or 30 Year Amortization, 25% - 7 Year Term or 30 Year

Amortization, and 50% - 30 Year Term or 30 Year Amortization. You attach the set of maturity assumptions to apply to all new volumes within a Dynamic ALM Process by selecting the appropriate Maturity Mix Rule. New business assumptions are defined based on the combined inputs from the following four forecast related Business Rules:

- Product Characteristics
- Forecast Balance rules
- Pricing Margins
- Maturity Mix

Maturity Mix Rule Summary Page

This page is the gateway to all Maturity Mix rules and related functionality. You can navigate to other pages relating to Maturity Mix rules from this point.

Figure 5-176 Maturity Mix Summary

Mat	turity Mix Sเ	ummary					D, 🞰
Q	Folder: ALMSE						1.1.1.11
				NK(C278) 2227.		121222818838	
Field	d Search						
	Name 🗘	MDBSS Hierarchy 🗘	Folder 🗘	Last Modified Date 🗘	Last Modified By 💲	Access Type 🗇	Action

Search Maturity Mix Rule

Prerequisites: Predefined Maturity Mix rule

To search for a Maturity Mix rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Maturity Mix rules that meet the search criteria.

Or

Alternatively, search for a Maturity Mix rule through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Maturity Mix Summary. You can enter the **Code, Name, Description, MDBSS Hierarchy**, and **Folder** of the Maturity Mix rule and then click **Search**.

The Maturity Mix Summary page displays the following information:

Add: Click the Add icon on the page header to build a new Maturity Mix rule.

Multiple Delete: This enables you to select and delete one or multiple rules in the table simultaneously.

- **Name:**The Maturity Mix rule's short name.
- MDBSS Hierarchy: Name of Hierarchy that is used to define Maturity Mix rule.
- Folder: The Folder in which the Maturity Mix rule is saved.
- Last Modified By: The user who last modified the Maturity Mix rule.
- Last Modified Date: The Date and Time when the Maturity Mix rule was last modified.



- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the Maturity Mix rule.
 - **View/Edit:** Based on the user privilege assigned, you can either only view or edit existing Maturity Mix rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Maturity Mix rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Maturity Mix rules that you no longer require. Note that only Maturity Mix rule owners and those with Read/Write privileges can delete Maturity Mix rules. A Maturity Mix rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular Maturity Mix rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure that you are not deleting Maturity Mix rules that have dependencies. A report of all rules that utilize the selected Maturity Mix rule is generated.

Also See:

Create a Maturity Mix Rule

5.3.2.4.1 Creating Maturity Mix Rules

You create Maturity Mix Rules to define the maturity and amortization term for new business volumes. Maturity Mix Rules use the modeling period defined in the **Active** Time Bucket Rule to set up the date range over which these assumptions can be defined.

Note: Maturity Mix is an optional rule and the default maturity is given in the node's Product Characteristics.

To create a new Maturity Mix Rule, follow these steps:

As Of Date : 10-09-2015				1000	**		Matu	rity Mix				Save	Cancel	?
Name	Requir	Fold		r AL	ALMSEG		•	MDBSS Fol	der ALMSE	G	 MDBSS Hierarchy 		11.5520	•
Description	negoreo		Access Typ	e O ^R	O Read Only ● Read/Write		ite	Time Buo Fol	ket ALMSE	G	▼ Time Bucket	TimebucketBl		•
								Curre	ncy Defaul	Currency	•			
۹					Active			Rate Dependency T No Relationship	/pe 🔻	Rate Depende 👻 😶				
ember Tree Search Results	Ľ,	66			Rate Ti		uired							
Member		Status	Action											
Off Balance Sheet Pro	ducts 🔳			Time	Bucket				Start Date	End Date	Maturity Term	Multiplier	Amortiz Term	zatio
				No da										

Figure 5-177 Maturity Mix Page



To create a new Maturity Mix Rule, follow these steps:

- 1. Click the Add icon from the top of the Maturity Mix Summary Page.
- 2. Enter the following Details.

Table 5-46 Create Maturity Mix Rule

Fields	Description
Name	Enter the name of the Maturity Mix rule.
Description	Enter the description of the Maturity Mix rule. This is an optional field.
Folder	Select the Folder where the Maturity Mix rule needs to be saved.
Access Type	Select the Access Type as Read-Only or Read/ Write.
MDBSS Folder	Select the MDBSS folder
MDBSS Hierarchy	Select the MDBSS hierarchy
Time Bucket Folder	Select the Folder from which you want to apply Time Bucket rule.
Time Bucket	Select the time horizon/aggregation for process
Currency	Select the currency for the Maturity Mix rule

Note:

If any member is a currency in the MDBSS hierarchy (for example, INR) and selected currency is different (for example, USD), then the member and its children nodes can not be defined.

- Select MDBSS node(s) from Member Tree tab of the Assumption Browser. Assumption 3. Browser has two tabs: Member Tree and Search Results.
 - Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click **Menu** icon next to it to view the available options.

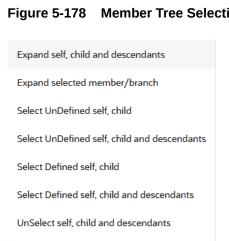


Figure 5-178 Member Tree Selection



The status of the node is also displayed in the **Member Tree** section, for example Selected, and so on. To select member hierarchy, following options are available:

- **Expand self, child and descendants:** This allows you to expand the selected node itself along with its child and descendants.
- Expand selected member/branch: This allows you to expand the selected node
- Select UnSelect self, child: This allows you to unselect the selected node itself along with its child
- Select UnSelect self, child and descendants: This allows you to unselect the selected node itself along with its child and descendants.
- Select Defined self, child: This allows you to select the selected node itself along with its child.
- Select Defined self, child and descendants: This allows you to select the selected node itself along with its child and descendants.
- **UnSelect self, child and descendants:** This allows you to unselect the selected node itself along with its child and descendants.

You can perform the following tasks on the selected node(s):

- a. Add
- b. Edit
- c. View
- d. Delete
- e. Copy

Use the **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use the **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Search Results: You can also search the members based on the filters. This section shows the searched node(s).

To search for a member, follow these steps:

- a. Navigate to the Search Results tab of Assumption Browser section.
- b. Enter the Member ID, Name, Status, or Is Leaf in the Search Criteria.

Figure 5-179 Searching Member

Member Id	Name	asset
Status	 Is Leaf	
	Search Reset	

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser.



Figure 5-180 Search Results

	X Name: asset									
i≡	臣 目 🚺 🚺									
Ξ	Member	Behavior Pattern Name	Status	Action						
	Asset Products									
	Asset-Prepay Loan									

You can perform the following tasks on the searched node(s):

- a. Add
- b. Edit
- c. View
- d. Delete
- e. Copy

Use the **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use the **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- Click Add from Assumption Browser section.
- 5. Click Save.

5.3.2.4.2 Defining Maturity Mix Rule

When you click Save in the Create Maturity Mix Rules Process, the Rule is saved and the Maturity Mix Rule Summary Page is displayed. However, Maturity Mix assumptions have not yet been defined for any of your products at this point. Typically, you would start defining your Forecast Balance assumptions for MDBSS before clicking Save.

The Maturity Mix Rule supports the definition of Forecast Balance assumptions for MDBSS.

Once you have created a Maturity Mix Rule, you can assign Maturity Mix to MDBSS using Node Level Assumption. For more information, see Defining Maturity Mix Using Node Level Assumptions section.

5.3.2.4.2.1 Defining Maturity Mix Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the Multi Dimensional Balance Sheet Structure (MDBSS) hierarchy. The MDBSS supports a hierarchical representation of your chart of accounts, so you can take advantage of the parent-child relationships defined for the various nodes of your MDBSS hierarchies while defining rules. Children of parent nodes on an MDBSS automatically inherit the assumptions defined for the parent nodes. However, assumptions directly defined for a child take precedence over those at the parent level. In an income simulation scenario, you may want to price new business for an account at a margin above or below a market interest rate code. For example, you can model a premium paid on CDs in relation to a market yield curve by adding a Maturity Mix to the interest rate code assigned to the product in the Product Characteristics rule. If you want a rate that is 25 bps above the market yield curve, you will type "0.25" as the Maturity Mix for the appropriate modeling period. The Maturity Mix rule uses the modeling period defined in the "active" Time Bucket rule. You should always verify that your modeling horizon and related assumptions are consistent with the As of Date and active Time Bucket rule before processing.

Prerequisites

Performing basic steps for creating or editing a Maturity Mix Rule.

Procedure

To define the Maturity Mix rule, follow these steps:

1. Navigate to the Maturity Mix rule page.

Figure 5-181 Maturity Mix Rule section

۹			Active Node Rate Depend No Relation	nship - Rat	e Depende 👻 🚥			
Search Results			Required					
I≣ ≣I Member	Status	Action						
A Off Balance Sheet Products			Time Bucket	Start Date	End Date	Maturity Term	Multiplier	Amortizat Term
🖉 🍓 Retained Earning 🛛 🗮			No data to display.	_				
► 🗋 💩 Asset Products 🛛 🗮				Apply			Apply Defined Bucke	ts to all Rate T
▶ 🔲 💩 Liability Products 🛛 🗮								

2. Enter the following details:

Table 5-47 Maturity Mix

Fields	Description				
Active Node	Shows the name of the selected Active Node				
Rate Dependency Pattern	 Rate Dependency Patterns allow you to establish relationships between the level of interest rates, economic indicators or rate spreads and ALM forecast assumption rules. There are four rate dependency options to choose from: No Relationship Rate Level Dependent Rate Spread Dependent Economic Indicator Dependent The following options are available when you click Action button next to Rate Dependency Pattern: View Edit New 				
Rate Tiers	You must define rate tiers. Select Rate Tier from drop-down to add the number of Rate Tiers to include in your pattern. Input the appropriate Rate Level for each Rate Tier.				
Bucket Number Start and Bucket Number End	The bucket number input allows you to select a range of buckets over which the Maturity Mix assumption will apply. Start Date and End Date values are updated automatically based on the Bucket Number input for each row.				



Fields	Description
Start Date and End Date	When the Maturity Mix detail page opens, the Start Date (min value) and End Date (max value) columns are automatically populated and are read-only values. The date ranges represent the Income Simulation Date buckets as defined in the "active" Time Bucket rule. Any new business originated within these dates is modeled using the Maturity Mix defined in the Maturity Mix rule. The new business added for each date bucket will have the same net and gross margin for its life. The margins for a particular instrument will not change as the instrument ages.
Maturity Term	In conjunction with the Multiplier, this field allows you to specify the value for the Term, for a given lookup tier.
Multiplier	The unit of time applied to the Maturity Term. The options are: Days, Months, and Years.
Amortization Term	Enter the Amortization Term. Term upon which amortization is based in units (days, months, years).
Multiplier	The unit of time applied to the Amortization Term. The options are: Days, Months, and Years.

Table 5-47 (Cont.) Maturity Mix

- 3. You can add more Rows using the **Add Row** icon. You can add multiple rows at a time using the **Add Multiple Row** icon.
- 4. Click Apply.

You can also use the Excel Export feature to download the data in Excel format.

5.3.2.4.3 Copying Assumptions Across Currencies

This functionality provides the option to copy, in total or selectively, the assumptions contained within the ALM assumption Rules from one currency to another currency or a set of currencies, or from one product to another product or set of products.

Copy of assumptions enhances the usability of Oracle Asset Liability Management in a multicurrency environment. For example, if you have 10 currencies enabled in the application and you must input only one set of assumptions, then copy those assumptions across all enabled currencies, instead of having to input 10 full sets, thereby saving a significant amount of input time.

To copy the assumptions across Currencies, follow these steps:

- **1**. Navigate to the Create Maturity Mix page.
- 2. Define assumptions for the source currency product set.
- 3. Save the assumptions.
- 4. Select the defined product assumptions using the check boxes corresponding to each product (or Node on the hierarchy) that you want to include in the copy process.
- 5. Select Copy Definition to another currency button next to the Currency field.

Figure 5-182 Copy Across Currency

Name	Test	Folder	ALMSEG		•	MDBSS Folder	ALMSEG	-	MDBSS Hierarchy	CA_MDBSS	•
Description		Access Type	O Read Only	Read/Write		Time Bucket Folder	ALMSEG	•	Time Bucket	RDP_TB	•
						Currency	Default Currency	•			

6. On the **Currency**page,select the listed currencies either individually, or select all the currencies using **select all**.

Figure 5	-183 C	urrency	page
----------	--------	---------	------

Currency	
US Dollar	
Afghanistan Afghani	
IndianRupee	

- 7. Click **Apply** to initiate the copy process and to return to the **Assumption Browser** page.
- 8. Review the results of the copy process from the Assumption Browser window by selecting a different currency and following the usual navigation to view or edit assumptions. The application displays new assumptions for each product included in the source selection. The copy process replaces pre-existing assumptions for any product-currency combination that is included in the target selection.
- Click Save on the Assumption Browser window to save the assumptions to the database.

5.3.2.5 Rate Dependency Patterns

Rate Dependency Patterns allow you to set up relationships between the level of Interest Rates, Economic Indicators, or Rate Spreads and ALM forecast assumption rules. After defining Rate Dependency Patterns, you can attach these patterns to ALM forecast business rules. ALM assumption rules with Rate Dependency Patterns, work together with your Forecast Rate scenarios to determine assumptions applicable to each specific scenario within your simulation. The following rule types support Rate Dependent assumptions:

Forecast Balances



- Maturity Mix
- Pricing Margins
- Transaction Strategies

When Rate Dependency Patterns are attached to an ALM business rule, you will be able to input multiple versions of each assumption type within a single assumption rule. The ALM engine dynamically retrieves the assumptions which apply to the scenario being processed.

Rate Dependency Pattern Summary Page

This page is the gateway to all Rate Dependency Pattern rules and related functionality. You can navigate to other pages relating to Rate Dependency Pattern rules from this point.

Figure 5-184 Rate Dependency Pattern Summary

Rate	e Depende	ency Pattern Summary							D. 🖻
٩	Folder : COMN	MON®							
Field S	Search								
	Name 🗘	Rate Dependency Type 💲	FolderName 🗘	Access Type 🗘	Created By 🗘	Created Date 0	Modified By \$	Modified Date 🗘	Action \$
No dat	ta to display.								

Search Rate Dependency Pattern Rule

Prerequisites: Predefined Rate Dependency Pattern rule

To search for a Rate Dependency Pattern rule:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Rate Dependency Pattern Rules that meet the search criteria.

Or

An alternative method to search a Rate Dependency Pattern rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Rate Dependency Pattern Summary. You can enter the **Code**, **Name**, **Pattern Type**, and **Folder** of the Rate Dependency Pattern rule and click **Search**.

The Rate Dependency Pattern Summary page displays the following information:

Add: Click the Add icon on the page header to build a new Rate Dependency Pattern rule.

Multiple Delete: This enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Rate Dependency Pattern Rule's short name.
- Rate Dependency Type: Type of the Rate Dependency Pattern rule.
- Folder: The Folder where the Rate Dependency Pattern rule is saved.
- Last Modified By: The user who last modified the Rate Dependency Pattern rule.
- Last Modified Date: The Date and Time when the Rate Dependency Pattern rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.



- Action: Click this icon to view a list of actions that you can perform on the Rate Dependency Pattern rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Rate Dependency Patterns. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Rate Dependency Pattern by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Rate Dependency Pattern rules that you no longer require. Note that only Rate Dependency Pattern owners and those with Read/Write privileges can delete Rate Dependency Patterns. A Rate Dependency Pattern rule that has a dependency cannot be deleted. A Rate Dependency Pattern cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a
 particular Rate Dependency Pattern has been used. Before deleting a rule, it is always
 a good practice to do a dependency check to ensure you are not deleting Rate
 Dependency Pattern Rules that have dependencies. A report of all rules that utilize the
 selected Rate Dependency Pattern Rule is generated.

Also See:

Create a Rate Dependency Pattern Rule

5.3.2.5.1 Creating Rate Dependency Patterns

You can create Rate Dependency Patterns to attach to forecast business rules. Follow these steps:

- 1. Navigate to the Rate Dependency Pattern Summary page.
- 2. Enter a Name and a brief description of the pattern. Select the Folder and Access Type.
- 3. Select the Rate Dependency Pattern Type from Rate Dependency Pattern Type dropdown: Rate-Level Dependent, Rate-Spread Dependent, or Economic Indicator Dependent.
- 4. Select the Lookup Method.

Figure 5-185 Rate Dependency Pattern Page to Create a New Rate Dependency Pattern Rule

Rate Dependency	Patter	n							2	Save	Cancel	0
			1.11		an an anns a' san an anns a' san a			18.54/988/95954/9596			11	11
	Name	Name				Folder	COMMON		•			
			Require	1								
Des	cription	Description			Acc	essType	O Read Only	Read/Write				
				J								
~												
Rate Dependency Type	Rate-Lev	el Dependent 🗸			Lookup Method	Interpol	ation	-				
Base Rate												
Interest Rate Code	Interest I	Rate Code 🗸	1					Add Delete				
Term			,		Rate Tiers							
lerm	1	Months •										
Rate Lag					0							
have Edg	0	Months -										



The selection of the Rate Dependency Pattern type determines the information you must provide to successfully define that pattern type. See:

- Defining Rate-Level Dependent Rate Dependency Patterns
- Defining Rate-Spread Dependent Rate Dependency Patterns
- Defining Economic Indicator Dependent Rate Dependency Patterns

5.3.2.5.1.1 Defining Rate-Spread Dependent Rate Dependency Patterns

With the **Rate-Spread Dependent Relationship**, you can input assumptions for different spreads between two indicator interest rates. You define the first indicator interest rate, the Base Interest Rate, as described previously. The second indicator **Interest Rate**, the **Alternate Interest Rate**, also requires the selection of an **Interest Rate Code**, a **Term Selection**, and a **Rate Lag**.

Figure 5-186 Rate Dependency Pattern Rule after selecting Rate-Spread Dependent option

Rate Dependency Type	Rate-Spread Dependent	•	Lo	ookup Method	Interpolation		•
Base Rate							
Interest Rate Code	Interest Rate Code	•				Ad	ld Delete
_		[Rate Tiers			
Term	1	Months -		0			
Rate Lag	0	Months -					
Alternate Rate							
Interest Rate Code	Interest Rate Code	•					
Term	1	Months					
Rate Lag	0	Months -					

The rate spread equals to Alternate Interest Rate - Base Interest Rate

1. Enter the following details:

Fields Description Interest Rate Code The Interest Rate Code identifies the reference yield curve or rate index whose forecasted value determines the assumptions to reference. You can select the Interest Rate Code from all available interest rate codes, as defined within Rate Management. **Term Selection** If the selected Interest Rate Code is a yield curve, you must also select a term. Your term choices depend on the definition of the Interest Rate Code within Rate Management. Note that the selection automatically defaults to the shortest available term.

Table 5-48Form Fields to Create a New Rate-Level Dependent Rate DependencyPattern Rule



Fields	Description
Rate Lag	If you want the base interest rate calculation to perform a look back function, you can input a rate lag. The new business assumption lookup uses the forecasted interest rates as of a date within the current modeling bucket less the rate lag. If the timing of the new business is End of Bucket, the Lookup function uses the last day o the bucket less the rate lag. For all other cases, the mid-point of the bucket less the rate lag is used.
Lookup Method	The lookup method determines which new business assumption is selected from the input values when the forecasted interest rate falls between two rate tiers. There are two methods t choose from:
	Interpolate: If you select Interpolate , the assumption is an interpolated value, using straight line interpolation, calculated from the assumptions associated with the two nearest interest rate tiers. The interpolation uses a simple straight-line interpolation formula.
	Range: If you select Range , Oracle ALM select the new business assumption as the closest assumption associated with the rate tier which is less than or equal to the forecasted interest rate
	Note: Range method is always used to interpret maturity mix forecast assumption.
	Note: When the lookup method is "range" and the retrieved value is less than the lowest tier, then no rule is applied.

Table 5-48 (Cont.) Form Fields to Create a New Rate-Level Dependent RateDependency Pattern Rule

Fields	Description
Rate Tiers	You must define rate tiers. Rate Tiers provide the lookup values for which different assumptions can be input.
	Select Add Rows to add the number of Rate Tiers to include in your pattern.
	Input the appropriate Rate Level for each Rate Tier.
	You must enter minimum 2 tiers. The
	maximum limit is 10.

Table 5-48(Cont.) Form Fields to Create a New Rate-Level Dependent RateDependency Pattern Rule

- 2. Define the Alternate Interest Rate details. These fields are the same as the Base Rate section.
- 3. Select Save.

5.3.2.5.1.2 Defining Rate-Level Dependent Rate Dependency Patterns

The **Rate-Level Dependent Relationship** allows you to define assumptions for different values of a single indicator interest rate. The indicator interest rate, referred to as the Base Interest Rate, is defined by an Interest Rate Code, a term selection, and a rate lag.

Figure 5-187 Rate Dependency Pattern Rule after selecting Rate-Level Dependent option

Rate Dependency Type	Rate-Level Dependent	•]	I	Lookup Method	Interpolation	•	
ase Rate								
Interest Rate Code	Interest Rate Code	•					Add	Delete
_					Rate Tiers			
Term	1	Months -			0			
Rate Lag	0	Months -						

1. Enter the following details:

Table 5-49Form Fields to Create a New Rate-Level Dependent Rate DependencyPattern Rule

Fields	Description
Interest Rate Code	The Interest Rate Code identifies the reference yield curve or rate index whose forecasted value determines the assumptions to reference. You can select the Interest Rate Code from all available interest rate codes, as defined within Rate Management .



Fields	Description
Term Selection	If the selected Interest Rate Code is a yield curve, you must also select a term. Your term choices depend on the definition of the Interest Rate Code within Rate Management . Note that the selection automatically defaults to the shortest available term.
Rate Lag	If you want the base interest rate calculation to perform a look back function, you can input a rate lag. The new business assumption lookup uses the forecasted interest rates as of a date within the current modeling bucket less the rate lag. If the timing of the new business is End of Bucket, the Lookup function uses the last day of the bucket less the rate lag. For all other cases, the mid-point of the bucket less the rate lag is used.
Lookup Method	The lookup method determines which new business assumption is selected from the input values when the forecasted interest rate falls between two rate tiers. There are two methods t choose from:
	Interpolate: If you select Interpolate , the assumption is an interpolated value, using straight line interpolation, calculated from the assumptions associated with the two nearest interest rate tiers. The interpolation uses a simple straight-line interpolation formula.
	Range: If you select Range , Oracle ALM select the new business assumption as the closest assumption associated with the rate tier which is less than or equal to the forecasted interest rate
	Note: Range method is always used to interpret maturity mix forecast assumption.
	Note: When the lookup method is "range" and the retrieved value is less than the lowest tier, then no rule is applied.

Table 5-49 (Cont.) Form Fields to Create a New Rate-Level Dependent RateDependency Pattern Rule

Fields	Description				
Rate Tiers	You must define rate tiers. Rate Tiers provide the lookup values for which different assumptions can be input.				
	Select Add Rows to add the number of Rate Tiers to include in your pattern.				
	Input the appropriate Rate Level for each Rate Tier.				
	Note: You must enter minimum 2 tiers. The maximum limit is 10.				

Table 5-49 (Cont.) Form Fields to Create a New Rate-Level Dependent RateDependency Pattern Rule

2. Select **Save** to complete the definition.

5.3.2.5.1.3 Defining Economic Indicator Dependent Rate Dependency Patterns

With the **Economic Indicator Dependent Relationship**, you can input assumptions for different levels of a selected **Economic Indicator**. The only required selection for this method is the type of **Economic Indicator**. You can select the **Economic Indicator** from all available **Economic Indicators** for the selected **Currency**, as defined.

Figure 5-188 Rate Dependency Pattern Rule after selecting Economic Indicator option

Rate Dependency Type	Economic-Indicator Dependent	Lool	kup Method	Interpolation		•
Economic Indicator	Economic Indicator				Add	Delete
		🗌 Ra	ate Tiers			
			0			

1. Enter the following details:

Table 5-50Form Fields to Create a New Rate-Level Dependent Rate DependencyPattern Rule

Fields	Description
Economic Endicator	Select the Economic Indicator.



ields	Description
okup Method	The lookup method determines which new business assumption is selected from the input values when the forecasted interest rate falls between two rate tiers. There are two methods to choose from:
	Interpolate: If you select Interpolate , the assumption is an interpolated value, using straight line interpolation, calculated from the assumptions associated with the two nearest interest rate tiers. The interpolation uses a simple straight-line interpolation formula.
	Range: If you select Range , Oracle ALM selects the new business assumption as the closest assumption associated with the rate tier which is less than or equal to the forecasted interest rate.
	Note: Range method is always used to interpret maturity mix forecast assumption.
	Note: When the lookup method is "range" and the retrieved value is less than the lowest tier, then no rule is applied.
ate Tiers	You must define rate tiers. Rate Tiers provide the lookup values for which different assumptions can be input. Select Add Rows to add the number of Rate Tiers to include in your pattern. Input the appropriate Rate Level for each Rate Tier.
	You must enter minimum 2 tiers. The maximum limit is 10.

Table 5-50 (Cont.) Form Fields to Create a New Rate-Level Dependent RateDependency Pattern Rule

2. Select **Save** to complete the definition.

5.3.2.6 Transaction Strategy Rules

With the Transaction Strategy Rules you can test the impact of various hedging strategies that are integrated with basic scenario modeling assumptions. This functionality supports you to test the alternative strategies and their incremental impact on results. The testing is facilitated by the separation of transaction strategies from basic scenario assumptions allows you to easily view the results with and without the incremental transaction(s). Use this Rule to add specific instrument records to a processing run without changing the actual instrument data. A transaction is either positive or negative and can be defined for any product leaf member. A Transaction Strategy Rule is made up of any number of individual transactions.

Search Transaction Strategies Rule

Prerequisites: Predefined Transaction Strategies Rule

To search for a Transaction Strategies Rule:

On the Transaction Strategies Summary, enter your search criteria in the search box and click **Search**. The Transaction Strategies Rules meeting your search criteria are displayed.

Or

An alternative method to search a Transaction Strategies Rule is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as code, name, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Transaction Strategies Rule Summary. You can enter the **Code**, **Name, Description, Hierarchy**, and **Folder** of the Transaction Strategies Rule, partially or fully, and click **Search**.

Transaction Strategies Rule Summary

This page is the gateway to all Transaction Strategies Rules and related functionality. You can navigate to other pages relating to Transaction Strategies Rules from this point.

Figure 5-189 Transaction Strategies Rule Summary

Transaction Strate	gies Summary					D. 🖻 C
Q ALMSEG ®						
Field Search						
□ Name ≎	MDBSS Hierarchy 😂	Folder 0	Last Modified Date 🗘	Last Modified By 🗘	Access Type 🗘	Action
lo data to display.						

The Transaction Strategies Rule Summary displays the following information:

Add: Click the Add icon on the page header to build a new Transaction Strategies Rule.

Multiple Delete: Enables you to select and delete one or multiple rules in the table simultaneously.

- Name: The Transaction Strategies Rule's short name.
- **Hierarchy**: Name of the hierarchy that is used to define the Transaction Strategies Rule.
- Folder: The folder where the Transaction Strategies Rule is saved.
- Last Modified By: The user who last modified the Transaction Strategies Rule.



- Last Modified Date: The Date and Time when the Transaction Strategies Rule was last modified.
- Access Type: The access type of the rule. It can be Read-Only or Read/Write.
- Action: Click this icon to view a list of actions that you can perform on the selected Transaction Strategies Rule.
 - View/Edit: Based on the user privilege assigned, you can either only view or edit existing Transaction Strategies Rules. To edit a rule, you must have Read/Write privilege.
 - Save As: You can reuse a Transaction Strategies Rule by saving it under a new name thus saving time and effort in entering data multiple times; it also leads to reduced data entry errors.
 - Delete: You can delete Transaction Strategies Rules that you no longer require. Note that only Transaction Strategies Rule owners and those with Read/Write privileges can delete Transaction Strategies Rules. A Transaction Strategies Rule that has a dependency cannot be deleted. A rule cannot be retrieved after deletion.
 - Dependency Check: You can perform a dependency check to know where a particular Transaction Strategies Rule has been used. Before deleting a rule, it is always a good practice to do a dependency check to ensure you are not deleting Transaction Strategies Rules that have dependencies. A report of all rules that utilize the selected Transaction Strategies Rule is generated.

Also See:

Create Transaction Strategies Rules

5.3.2.6.1 Create Transaction Strategy Rules

You create a Transaction Strategy Rule to define Transaction Strategy assumptions.

To create a new Transaction Strategy Rule, follow these steps:

• Click Add icon from the top of the Transaction Strategy Rule Summary page. The Transaction Strategies window is displayed:

Figure 5-190 Transaction Strategy Rule

s Of Date : 10-09-2015						Transa	ction Strategies				Sav	e Cancel
Name		equired		Fold	der	ALMSEG 👻	MDBSS Folder	ALMSEG	•	MDBSS Hierarchy	MDBSS_Autobal	
Description	H	equired	Acce	ss Ty	pe	C Read Only Read/Write	Product Characteristics Folder	ALMSEG	•	Product Characteristics	Prodchar_AutoBal	
Q ember Tree Search Results					ī	Active Node	Required No.	ode Account Type				
I= =I	D,	D C	i di			Attributes Source	Trans	action Template		Currency		Definition Status
Member		Status	Action		No d	ata to display.						
& Off Balance Sheet Products												
🗌 🍓 Retained Earning 🛛 📰												
▶ 🔲 🍓 Asset Products 📰												

- Enter the following Details.
 - Name: Enter the name of the Transaction Strategy Rule.



- Description (optional): Enter the description of the Transaction Strategy Rule.
- Folder: Select the Folder where the Transaction Strategy Rule needs to be saved.
- Access Type: Select the Access Type as Read-Only or Read/Write.
- Select a MDBSS Folder and MDBSS.
- Select Product Characteristics Folder and Product Characteristics.
- Select **MDBSS Node(s)** from Member Tree of Assumption Browser. The Assumption Browser has following two tabs: Member Tree and Search Results.

Note:

MDBSS is enabled only in ALM Cloud Service. If any member is a currency in the MDBSS hierarchy (for example, INR) and selected currency is different (for example USD), then the member and its children nodes cannot be defined.

 Member Tree: Member Tree tab shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.

Figure 5-191 Member Tree

Expand self, child and descendants Expand selected member/branch Select UnDefined self, child Select UnDefined self, child and descendants Select Defined self, child and descendants UnSelect self, child and descendants

Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:

- Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants.
- * Expand selected member/branch: Allows to expand the selected node
- * Select UnSelect self, child: Allows to unselect the selected node itself along with its child
- * Select UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
- * Select Defined self, child: Allows to select the selected node itself along with its child.

- * Select Defined self, child and descendants: Allows to select the selected node itself along with its child and descendants.
- * **UnSelect self, child and descendants:** Allows to unselect the selected node itself along with its child and descendants.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

Here, you can perform the following tasks on the selected node(s):

- * Add
- * Edit
- * View
- * Delete
- Copy
- Search Results: You can also search the members based on the filters. This section shows the searched node(s). To search a member, follow these steps:
 - 1. Navigate to **Assumption Browser** section of the Rule Definition page.
 - 2. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Figure 5-192 Search Criteria

				×
Member Id		Name	asset	
Status	•	Is Leaf		
		Search Reset		

3. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-193 Searching Members

Q X Kann and Menther Tire Search Results					
i= = =	愈 幻 幻				
•	Member	Behavior Pattern Name	Status	Action	
Asset F	Yoducts				
Ass	et-Prepay Loan				

Here, you can perform the following tasks on the searched node(s):

- * Add
- * Edit
- * View
- * Delete
- Copy



Click **Show Parentage icon** to view the Parent-child Node level hierarchy details of selected Node.

Use **Show Numeric Code Values (Left)** icon to view the code value left to the Node name.

Use **Show Numeric Code Values (Right)** icon to view the code value right to the Node name.

- Click Add from Assumption Browser Section. For more information, see the Defining Transaction Strategy Methodologies.
- Click Save.

5.3.2.6.2 Defining Transaction Strategy Rule

The definition of a Transaction Strategy rule is part of the Create or Edit Transaction Strategy rule process. When you click **Save** in the Create Transaction Strategy Rule process, the rule is saved and the **Transaction Strategy Rule Summary** page is displayed.

However, Transaction Strategy assumptions have not yet been defined for any of your products at this point. Typically, you would start defining your Transaction Strategy assumptions for product-currency combinations before clicking Save.

5.3.2.6.2.1 Defining Transaction Strategy Rule Using Node Level Assumptions

Node Level Assumptions allow you to define assumptions at any level of the Product dimension Hierarchy. The Product dimension supports a hierarchical representation of your chart of accounts, so you can take advantage of the parent-child relationships defined for the various nodes of your product hierarchies while defining rules. Children of parent nodes on a hierarchy automatically inherit the assumptions defined for the parent nodes. However, assumptions explicitly defined for a child take precedence over those at the parent level.

Note:

Using the default currency to setup assumptions can save data input time. At run time, the calculation engine uses assumptions explicitly defined for a product currency combination. If assumptions are not defined for a currency, the engine uses the assumptions defined for the product and the default currency. If the assumptions are the same across some or all currencies for a specific product, you can input assumptions for the default currency. Be careful using this option on screens where an Interest Rate.

Prerequisites

Performing basic steps for creating or editing a Transaction Strategy rule.

Procedure

To define Transaction Strategy Rule using Node Level Assumptions, follow these steps:

- Click Add Row button on Create Transaction Strategy page. This section also displays the selected Active Node and Node Account Type.
- 2. Select Attribute Source as Product Characteristics or Detail Data Record. Based on selected Attribute Source, Transaction Template drop-down gets updated.

- If you select Attribute Source as Product Characteristics, then select the Product Characteristics definition from Transaction Template and click Define Transaction Attribute. You can change currency also if required.
- If you select Attribute Source as Detail Data Record, then search Data Record using Search button and click Define Transaction Attribute. You can change currency also if required.
- 3. After selecting Transaction Template and clicking **Define Transaction Attribute**, the Define Transaction Attribute window is displayed. The **Define Transaction Attribute** window has following sections:
 - Core Attribute
 - Behavior Specifications
 - Pricing Attributes
 - Payment Attributes
 - Rate Attribute
 - Inflation Indexed Instrument Attributes^{*}
 - Embedded Option Attributes^{**}

Note:

* This section is activated when you select **Inflation Indexed Instrument Attributes** check-box from **Core Attribute** section. ** This section is activated when you select **Embedded Option Flag** check-box from **Core Attribute** section.

5.3.2.6.2.1.1 Core Attributes

This section describes the new business fields used in the **Core Attributes** section of the Transaction Strategy Rule.

Core Attributes	(2) Behavior Specification	Oricing Attributes	Payment Attributes	(5) Rate Attributes	() Inflation Indexed Instrument Attributes
Please define the transaction's core a you can choose the balance, maturity and other basic contractual fear					
Adjustabl	Type Fixed Rate		Amortization Type	Behavior Pattern 💌	
Rate Pricing	Assigned During Pricing		Interest Rate Curve	IRC03 •	
Use Specific Interest Rate Curve	Tenor	٣	Balance	Parguined	
Deffered B	lance		Amortization Method for Premium, Discounts, Costs and Fees	Level Yield 👻	
Originatio	Date		Issue Date	Pequired	
Origine	Term 1 Months	•	Amortization Term	1 Months	•
Original Deferred Amortization P	ercent 5	6	Inflation Indexed Instrument	0	
Embedded Optic	n Flag				

Figure 5-194 Core Attributes



Field	Description
Adjustable Type	Determines the repricing characteristics of the new business record. The standard OFSAA codes are as follows:
	Fixed-Rate
	Floating Rate
	Other Adjustable
	Repricing Pattern
	Tired Balance Interest Rate
Amortization Type	Method of amortizing principal and interest. The choices consist of all standard OFSAA codes and all additional user-defined codes created through the Payment Pattern and Behavior Pattern interfaces, as follows:
	Figure 5-195 Amortization Type
	Behavior Pattern
	Payment Pattern
	Conventional
	Non Amortizing
	Lease
Rate Pricing Option	This drop-down list has following two Rate Pricing options: Direct Input: This option allows you to input rates
	for new business in the Transaction Strategy. Assign During Processing: This option uses the Origination Date and Interest Rate Code (IRC) specified in the Transaction Strategy and pulls the corresponding rate from the Forecast Rates Assumption, that is, it is priced dynamically during the simulation
Interest Rate Curve	Defines the pricing index to which the instrument interest rate is contractually tied. The interest rate codes that appear as a selection option depending on the choice of currency. The interest rate code list is restricted to codes that have the selected currency as the Reference Currency. If the default currency is chosen, all interest rate codes are available as a selection.
Use Specific Interest Rate Curve Tenor	Allows you to select a specific Interest Rate Curve
	Tenor

Table 5-51Fields to add the Core Attributes for Transaction Strategy Rule and theirDescriptions

ORACLE

Field	Description
Deferred Balance	Current Unamortized Deferred Balance associated with Instrument (such as, Premium, Discount, Fees, and so on.)
Amortization Method for Premiums, Discounts, Costs and Fees	Determines the method used for amortizing premiums, discounts, or fees. The available codes are:
	Level Yield
	Straight Line
Origination Date	The date of the origination for the transaction account. This day can be in the future or the past
Issue Date	The Issue date for the transaction account.
Original Term	The contractual term at origination date in units (days, months, or years).
Amortization Term	Term upon which amortization is based in units (days, months, years). This field is not editable if the Derivative Type is selected as FX Contract and subtype is selected as Spot or Forward
Original Deferred Amortization Percent	The initial deferred balance expressed as a percent of original par balance.
Inflation Indexed Instrument	Select this check box to enable the Inflation Indexed tab

Table 5-51 (Cont.) Fields to add the Core Attributes for Transaction Strategy Rule and their Descriptions

5.3.2.6.2.1.2 Behavior Specification

This section describes the new business fields used in the **Behavior Specification** section of the Transaction Strategy Rule.

Figure 5-196 Behavior Specification

Core Attributes	Behavior Specification	(3) Pricing Attributes	Payment Attributes		Inflation Indexed Instrument Attributes
You can select what behavioral pattern, pricing Payment P	pattern, or lease reasidual value here.	÷	Behavior Pattern	VC_NextGen_NM_01	•
Behavior Pattern Su	Core	•	Repricing Pattern		-
Lease Residual	Value	%			

Table 5-52 Fields to add the Behavior Specification and their Descriptions

Field	Description
Payment Pattern	Lists all user-defined payment patterns defined through the user interface.
Behavior Pattern	Lists all user-defined behavior patterns created through the user interface.



Field	Description
Behavior Pattern Subtype	Lists the subtype of user-defined behavior patterns created through the user interface.
Repricing Pattern	Lists all user-defined reprice patterns created through the user interface.
Lease Residual Value	The residual value of a lease in the percentage of the original balance.

Table 5-52 (Cont.) Fields to add the Behavior Specification and their Descriptions

5.3.2.6.2.1.3 Pricing Attributes

This section describes the new business fields used in the **Pricing Attributes** section of the Transaction Strategy Rule.

Figure 5-197 Pricing Attributes

Core Attributes Be	avior Specification	Pricing Attributes	Payment Attributes	Rate Attributes	Inflation Indexed Instrument Attributes
Please define the transaction's pri	-				
Gross Rate		%	Net Rate		*
Margin Type	Rate O Percent				
Gross Margin			Net Margin		
Model with Gross Rates			Additional Discount Rate Spread		*

Table 5-53	Fields to add the Pricing Attributes for Transaction Strategy Rule and their
Description	S

Field	Description
Gross Rate	Gross rate on the instrument (such as, paid by the customer).
Net Rate	The nominal interest rate on instrument owed to or paid by, the financial institution.
Margin Type	The Margin Type can be selected as Rate or Percentage. Rate- By default, Rate is selected. This is a fixed spread.
	Percent- Margin is calculated using the provided margin (as percent) and forecast rate. For example, if the forecast rate is 5% and the margin is 10%, then the margin calculated will be 10% of the forecasted rate.
Gross Margin	Contractual spread over interest rate code used in the calculation of the gross rate
Net Margin	The contractual margin over the interest rate code used in computing net rate. Gross margin minus any fees.



Field	Description
Model with Gross Rates	If the institution has outsourced loan serving rights for some of the assets (most typically mortgages), the rates paid by customers on those assets (gross rates) will be greater than the rates received by the bank (net rates). For these instruments, both a net and gross rate will be calculated within the cash flow engine and both gross and net rate financial elements will be output. The gross rate is used for prepayment and amortization calculations. The net rate is used for income simulation and the calculation of retained earnings in the auto- balancing process
Additional Discount Rate Spread	Enter Additional Discount Rate Spread in percentage.

Table 5-53 (Cont.) Fields to add the Pricing Attributes for Transaction Strategy Rule and their Descriptions

5.3.2.6.2.1.4 Payment Attributes

This section describes the new business fields used in the **Payment Attributes** section of the Transaction Strategy Rule.

Figure 5-198 Payment Attributes section to Define the Transaction Strategy Rule

1 Core Attributes	2 Behavior Specification	3 Pricing Attributes	Payment Attributes	(5) Rate Attributes	Inflation Indexed Instrument Attributes
Please define the tran	saction's payment attribute	25			
Interest Payment	Frequency 1 Days	•	Principal Payment Frequency	1 Months	
Interest T	iming Type Interest In Arrears	•	Accrual Basis	30/360	
Compour	Daily	•	Net Margin Flag	Net Rate is constant Spread to Gros	
Holida	Holiday_1001	•	Rolling Convention	Unadjusted	
Interest Calcu	lation logic	calculate Payment			

Table 5-54Fields to add the Payment Attributes for Transaction Strategy Rule and theirDescriptions

Field	Description
Interest Payment Frequency	Frequency of Interest payment.
Principal Payment Frequency	Frequency of Principal payment.



Field	Description
Interest Timing Type	Determines whether interest is calculated in arrears or advance or if the rate is set in arrears. There are three interest types:
	Interest in Arrears
	Interest in Advance
	Set in Arrears
	For conventional amortization products, interest in arrears is the only valid choice.
Accrual Basis	The basis on which the interest accrual on an account is calculated. The choices are as follows:
	30/360
	30/365
	30/Actual
	Actual/360
	Actual/365
	Actual/Actual
	Business/252 *
Compounding Basis	Determines the number of compounding periods per payment period. The choices are as follows: Annual
	Continuous
	Daily
	Monthly
	Quarterly
	Semiannual
	Simple
Net Margin Flag	The setting of the net margin flag affects the calculation of the Net Rate. This drop-down is activated only when Model with Gross Rates check-box is enabled. The settings are:
	Net Rate is constant Spread to Gross - the net rate reprices in conjunction with the gross rate, at a value net of fees.
	Net Rate is Fixed - the net rate equals a fixed fee equal to the net margin.
Holiday Calender	The default value is Blank and is Enabled. This drop-down list contains the list of all holiday calendar definitions defined in the Holiday Calendar window.

Table 5-54 (Cont.) Fields to add the Payment Attributes for Transaction Strategy Ruleand their Descriptions



Field	Description
Rolling Convention	The default value is Unadjusted and is Enabled, only when Holiday Calendar is selected in the preceding field. This drop-down list contains the following values:
	Unadjusted
	Payment on an actual day, even if it is a non- business day.
	Following business day
	The payment date is rolled to the next business day.
	Modified following business day*
	The payment date is rolled to the next business da unless doing so would cause the payment to be in the next calendar month, in which case the payment date is rolled to the previous business da
	Previous business day
	The payment date is rolled to the previous busines day.
	Modified previous business day*
	The payment date is rolled to the previous busines day unless doing so would cause the payment to be in the previous calendar month, in which case the payment date is rolled to the next business da
	*Many institutions have month-end accounting procedures that necessitate this.
Interest Calculation Logic	There are two options:
-	Shift Dates Only
	Recalculate Payment

Table 5-54 (Cont.) Fields to add the Payment Attributes for Transaction Strategy Ruleand their Descriptions

Note:

* A Holiday Calendar selection is required if **Business/252 Accrual Basis** is selected. **Business/252 Accrual Basis** is only applicable to the recalculate option of the Holiday Calendar Rule. If the user selects the shift payment dates, the payment will still be recalculated for the non-holiday or weekend date.

5.3.2.6.2.1.5 Rate Attributes

This section describes the new business fields used in the **Rate Attributes** section of the Transaction Strategy Rule.



Figure 5-199 Rate Attributes section

Core Attributes	Behavior Specification	3 Pricing Attributes	Payment Attributes	6 Rate Attributes	Inflation Indexed Instrument Attributes
Reprici	ing Frequency	•	Tease Period	•	
т	ease Discount	%	First Reset Cap	%	
Fir	rst Reset Floor	%	Rate Cap Life	%	
	Rate Floor Life	%	Rate Increase Period	%	
Rate De	ecrease Period	%	Minimum Rate Change	%	
	Rate Set Lag	~	Rate Change Rounding Factor	%	
Rate Change R	tounding Type	•			

Table 5-55Fields to add the Rate Attributes for Transaction Strategy Rule and theirDescriptions

Field	Description
Repricing Frequency	Contractual frequency of rate adjustment.
Tease Period	The tease period is used to determine the length of the tease period.
Tease Discount	The tease discount is used in conjunction with the original rate to calculate the tease rate. The tease rate is the original rate less than the tease discount.
First Reset Cap	This indicates the maximum delta between the initial rate and the first reset for mortgage instruments that have a tease period. This rate will be applicable at the tease end period, before the first reset. After this, the periodic and lifetime cap value will be applied. The value of this field will be automatically populated from the Product Profile window if the product is mapped to Product Profile and value is defined for First Reset Cap.
	For example:
	Current Rate = 3.5% (from the instrument record)
	Margin = 0.3 %
	First Reset Cap = 0.5% (from the instrument record)
	First Reset Floor = 0.1% (from the instrument record)
	Scenario 1: If New Forecasted Rate = 5.1% (Forecast Rates Assumption)
	The fully indexed rate (after applying minimum rate change, rounding effects) is higher than the (Current Rate + First Reset Cap). So, the new rate assigned will be $3.5\% + 0.5\% = 4.0\%$



Field	Description
First Reset Floor	This is the initial minimum value for mortgage instruments that have a tease period. This floor rate will be applicable at the tease end period, before the first reset. After this, the periodic and lifetime floor value will be applied. The value of this field will be automatically populated from the Product Profile window if the product is mapped to Product Profile and value is defined for First Reset Floor.
Rate Cap Life	The maximum rate for the life of the instrument.
Rate Floor Life	The minimum rate for the life of the instrument.
Rate Increase Period	The maximum interest rate increase allowed during the cycle on an Adjustable Rate instrument.
Rate Decrease Period	The maximum amount rate can decrease during the repricing period of an Adjustable Rate instrument.
Minimum Rate Change	The minimum required change in rate on a repricing date.
Rate Set Lag	Period by which the rate lookup lags the repricing event date
Rate Change Rounding Factor	Percent to which the rate change on an adjustable instrument is rounded.
Rate Change Rounding Type	The method used for rounding of interest rate codes. The choices are as follows:
	No Rounding
	Truncate
	Round Up
	Round Down
	Round Nearest

Table 5-55 (Cont.) Fields to add the Rate Attributes for Transaction Strategy Rule andtheir Descriptions

5.3.2.6.2.1.6 Inflation Adjustment Attributes

Select the **Inflation Indexed Instrument** check box on the **Core Attributes** section to enable the Inflation Adjustment Attributes section.



Index Name EIAPTTest Index Adjustment Type Not applicable	Inflation Indexed Instrument Attributes
Capital Protection Category No Floor Base Index Value	



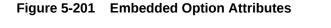
Field	Behavior
Index Name	Lists all Economic Indicators defined through the user interface.
Index Adjustment Type	Determines the type of Index Adjustment. Available options are:
	Principal and Interest
	Principal Only
	Interest Only
Capital Protection Category	Determines capital protection to be provided to Inflation Indexed Instruments. Available options are
	No Floor: Does not provide any downside protection.
	Floor of 1: Protects the downside movement.
	Max during Life: Gives maximum advantage using maximum Index factor for calculation.
Base Index Value	Base Index Value can either be entered into field Base Index Value or left blank. If it is blank, the engine will obtain Base Index Value from the forecasted Economic Indicator for defined Transaction Strategy Origination Date. This date is looked up into the forecasted Time Bucket, and the respective index data of that Time Bucket is obtained. If the Base Index Value is entered, the engine will consider it for calculation.

Table 5-56 Fields to add the Index Adjustment attributes and their Descriptions

5.3.2.6.2.1.7 Embedded Option Attributes

An option is a contract between a buyer and a seller in which the buyer has the right, but not the obligation, to purchase (in the case of a call option) or sell (in the case of a put option) a specified underlying asset at a specified price during or at the end of a specified period. The option seller, or writer, grants this right in return for the option price, or premium. The option buyer is long the contract; the seller is short.

Select the **Embedded Option Flag** check box on the **Core Attributes** section to enable the Embedded Option Attributes section.



Embedded Option Attribu	Rate Attributes	Payment Attributes	Pricing Attributes	or Specification	ites Beha	Core Attribu
	Price	Strike Type			Option Type	
	European 👻	Excercise Type		emaining Term 🔻	Rate Lookup Type	
	IRC03 ~	Strike Interest Rate Curve			Option Start Date	
				Strike Value	Option Expiry Date	
				I		



Field	Behavior
Option Type	This attribute stores the option type of the embedded option. The list of valid values is 1 (Call) and 2 (Put).
Strike Type	This attribute stores the strike type code of the embedded option. A strike type of price assumes that the price of the instrument is used as the strike. A strike type of rate assumes that the interest rate of the instrument is used as the strike. The list of valid values is 1 (Price) and 2 (Rate).
Rate Lookup Type	This attribute stores the rate lookup code. Depending upon the rate lookup, the rate of the appropriate term is compared against the strike rate. For instance, if the rate lookup code is Payment Frequency, the Strike IRC term point of payment frequency is compared against the strike rate. List of valid values is 1 (Remaining Term), 2 (Original Term), 3 (Payment Frequency), and 4 (Reprice Frequency).
Execerise Type	This attribute stores the exercise type code or option style of the embedded option. The list of valid values is 1 (American), 2 (Bermudan), 3 (European).
Option Start Date	This attribute stores the options start date and is valid for the American style of options.
Strike Interest Rate Curve	This attribute stores the coded value of the interest rate curve which is linked to the strike.
Option Expiry Date	This attribute stores the expiry date of the option.
Strike Value	This attribute stores the strike rate (for example, entering "3.56" equals 3.56%) or price (for example, 102.15) depending on the strike type of the option.

Table 5-57 Fields to add the Embedded Option attributes and their Descriptions

5.3.3 Processes

This section covers the following topics:

- 1. Static Deterministic Process: This module discusses the procedure for creating and executing a Static Deterministic Process (existing business only). When all the required assumptions are defined, The processing performs the Static Cashflow Calculations and generates an aggregated result set.
- 2. Dynamic Deterministic Process: Dynamic Deterministic processing generates output based on a set of user-defined forecast rate scenarios and includes new business assumption rules in the process flow.

5.3.3.1 Static Deterministic Process

This module discusses the procedure for creating and executing a Static Deterministic Process (existing business only). When all the required assumptions are defined, the processing performs the Static Cashflow Calculations and generates an aggregated result set. This process allows you to perform the following tasks:

• Determine the source data that you want to process and the modeling horizon



- Specify the calculation elements; Valuation, Income Simulation, Interest Rate and Liquidity Gaps
- Include the market rate forecast and behavioral assumptions
- Define your output dimensions for aggregation, and/or output raw cashflows
- Execute the Cash Flow Process and generate results.

Static Deterministic Process Summary

This page is the gateway to all Static Deterministic Process Rules and related functionality. You can navigate to other pages relating to Static Deterministic Process Rules from this point.

Figure 5-202 Static Deterministic Process Summary

tat	ic Deterministic Pro	cess Summary					Ф. [) 🖻
-								
ג	Folder: ALMSEG ®							
ield	l Search							
כ	Name 🔃	Balance Sheet Source 1	Last Run Date 🗈	Last Run By 🗈	Reporting Currency 1	Folder 11	Status ↑L	Action
	Name 11 aggregation execution	Balance Sheet Source 11 Data Table	Last Run Date 11 2023-01-04 14:23:30	Last Run By 11	Reporting Currency 11	Folder 11	Status 11 FAILED	Action
5								
	aggregation execution	Data Table	2023-01-04 14:23:30	ALMQA	US Dollar	ALMSEG	FAILED	
	aggregation execution Consolidation Process	Data Table Data Table	2023-01-04 14:23:30	ALMQA	US Dollar US Dollar	ALMSEG ALMSEG	FAILED	

Search Static Deterministic Process

Prerequisites: Predefined Static Deterministic Process

To search for a Static Deterministic Process, follow these steps:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Static Deterministic Process Rules that meet the search criteria.

Or

The other method to search a Static Deterministic Process is using the **Field Search** option. The Field Search is an inline wildcard UI search that allows you to enter value partially or fully and the rows that match the entered string in any of its column is fetched in the Summary table. Enter the **Name, Folder, Description**, and **Reporting Currency** of the Static Deterministic Process and click **Search**.

Add: Click **Add** icon at the top right of the summary page to build a new Static Deterministic Process.

Multiple Delete: Select one or more Rules in the table and then click the **Multiple Delete** icon at the top right of the Summary Page to delete more than one Rule at the same time.

The Static Deterministic Process summary table displays the following columns:

- Name: Displays the Static Deterministic Process's short name.
- Balance Sheet Source: Displays the instrument table selection for processing of data.
- Last Run Date: Displays the Date and Time when Static Deterministic Process was run last.



- Last Run By: Displays the Name of the user who last runs the Static Deterministic Process.
- Reporting Currency: Displays the currency for consolidated results to be aggregated.
- Folder: Displays the Folder name where the Static Deterministic Process is saved.
- Status: Displays the status of the Static Deterministic Process.
- Access Type: Displays the access type of Rule. It can be Read-Only or Read/Write.
- Action: Displays the following list of actions that can be performed on the selected Static Deterministic Process.
 - View/Edit: You can view existing Static Deterministic Process, and you can edit existing Static Deterministic Process Rules, provided you have read/write privileges. View/Edit to view or edit the contents of a Static Deterministic Process in Read/Write format. Depending on user privileges the Rule will open in either View or Edit mode.
 - Save As: You can copy Static Deterministic Process Rules to avoid having to enter data multiple times. This saves time and effort and reduces mistakes. Click on the Action icon against the Static Deterministic Process Name and select Save As to create a copy of an existing Static Deterministic Process.
 - Delete: You can delete Static Deterministic Process Rules that are no longer required. Click on the Action icon against the Static Deterministic Process Name and select Delete to delete an existing Static Deterministic Process.

Note:

A Static Deterministic Process cannot be retrieved after deletion. Restrictions on deleting Static Deterministic Process Rules are:

- * You cannot delete Static Deterministic Process Rules if you have only Read privileges. Only users with Read/Write privileges and Static Deterministic Process owners can delete Static Deterministic Process Rules.
- * You cannot delete a Static Deterministic Process that has a dependency.
- * A rule cannot be retrieved after deletion.
- Dependency Check: You can check dependencies for rules to know where a
 particular Static Deterministic Process has been used. This also prevents accidental
 deletion of rules having dependencies. Click on the Action icon against the Static
 Deterministic Process Name and select Dependency Check to generate a report on all
 Rules that utilize your selected Static Deterministic Process.
- Run: Select Run to execute an existing Static Deterministic Process. After clicking Run, the Run Parameter Execution window is displayed. Select As of Date (Execution Date) and Legal Entity, and then click Ok. For more information, see Executing Static Deterministic Process section.
- Execution Details: Select Execution Details to view execution details of the Static Deterministic Process.

Also See:

- Create Static Deterministic Process
- Execute Static Deterministic Process



5.3.3.1.1 Create Static Deterministic Process

To create a new Static Deterministic Process, perform the following steps:

- 1. Navigate to the **Static Deterministic Process** Summary page.
- 2. Click Add . The Create Static Deterministic Process page is displayed.
- 3. Enter the details in the **Process Details** section.

Figure 5-203 Static Deterministic Process

0	②	③			
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Process
Description					
cess Type	Repoi Non	ting Currency	•		

Table 5-58 List of process details used for Creating Static Deterministic Process

Parameter	Description
Name	Enter the name of the Static Deterministic Process.
Folder	Select the Folder where the Static Deterministic Process needs to be saved.
Description	Enter the description of the Static Deterministic Process.
Access Type	Select the Access Type as Read-Only or Read/ Write.
Reporting Currency	Select the currency for consolidation of results
Currency Provider	This field will be active once you select Reporting Currency. Select the Currency Provider as Default.

4. Click **Apply** to navigate to the **Balance Sheet Selection** section.

Figure 5-204 Balance Sheet Selection

Ø	0	(3)		(5)	(6)
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Process
ease select a balance s	sheet structure				
	sheet structure how you want to arrange your balance sheet for processing	You can also apply additional filters.			
ose your balance sheet time periods and h		. You can also apply additional filters.			
ease select a balance s nose your balance sheet time periods and h ect Time Bucket Rule alder LMSEG		You can also apply additional filters.	icket		•
iose your balance sheet time periods and h ect Time Bucket Rule			icket		• Required



5. Enter the Balance Sheet Structure details as shown in the following table:

Table 5-59List of Balance Sheet Structure details used for Creating StaticDeterministic Process

Parameter	Description
Time Bucket Rule Folder	Select the Folder from which you want to apply Time Bucket Rule.
Time Bucket Rule	Select the time horizon/aggregation for process
Balance Sheet Source	Select the Balance Sheet Source as MDBSS, Hierarchy or Data Table from Balance Sheet Source drop-down list.

After selecting the Balance Sheet Source, Source details block is activated.

• If Balance Sheet Source is selected as **Data Table**, then following fields are available:

Figure 5-205 Data Source details of Balance Sheet Selection



Enter the Data Source details of Balance Sheet.

Parameter	Description
Data Source	This field allows you to select the Instrument tables that must be included in a Static Deterministic Process. For example, Asset, Derivative, and so on.
Data Filter Folder	Select the Folder from which you want to apply Data Filter.
Data Filter	This field allows you to select a subset of data for processing by selecting a filter. You can select a filter that was previously created, or define a new filter on the fly.
Currency Filter	Optionally apply a currency filter on the selected data.

Table 5-60 Data Source details used for Creating Static Deterministic Process

• If Balance Sheet Source is selected as MDBSS, then following fields are available:



Figure 5-206 MDBSS details

0		3		(5	
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Proce
lect a Balance Sheet Source					
4DBSS		•			
elect and activate the no	des of a Multi-Dimentional Balance She	eet Structure (MDBSS)			
Q			MDBSS Folder ALMSEG • Ne	BSS Hierarchy w Add MDBSS	
Member Tree Search Results					
			Apply Data Filter		
≡ ∃			Folder ALMSEG	▼ Filter	•
	Member	Status	Apply Currency Filter		
	Products		Currency Filter	•	
 A Off Balance Sheet 					
	=				

Enter the MDBSS details.



Parameter	Description
Member Tree	This shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.
	Figure 5-207 Member Tree Selection
	Expand self, child and descendants
	Expand selected member/branch
	Select self, child
	Select self, child and descendants
	UnSelect self, child and descendants
	Status of node is also displayed in Member Tree section, for example Selected, and so or To select member hierarchy, following options are available:
	 Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants. Expand selected member/branch: Allows to expand the selected node
	 Select self, child: Allows to select the selected node itself along with its child.
	 Select self, child and descendants: Allows to select the selected node itself along with its child and descendants. UnSelect self, child and descendants:
	Allows to unselect the selected node itse along with its child and descendants.
	Here,you can perform the following tasks on the searched node(s):
	– Add – Edit
	– View
	– Delete
	 Copy You can also search the members based on the filters.
	To search a member , follow these steps:
	 a. Navigate to Assumption Browser section of the Rule Definition page.
	 Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Table 5-61 MDBSS Details



Parameter	Description		
	Figure 5-208 Search Criteria		
	Note 0 Ann ant State • Note 0 • State • Note 0 •		
	c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser .		
	Figure 5-209 Searching Members		
	Image: Section of a section of a field Section of Balance Section of Balance Section of Balance Section of Balance Section of		
	Click Show Parentage icon to view the Parent-child Node level hierarchy details of selected Node. Use Show Numeric Code Values (Left)		
	icon to view the code value left to the Node name.		
	icon to view the code value left to the Node name.		
	icon to view the code value left to the Node name. Use Show Numeric Code Values (Righ icon to view the code value right to the Node name.		
	icon to view the code value left to the Node name. Use Show Numeric Code Values (Righ icon to view the code value right to the Node name. Here, you can perform the following tasks on the searched node(s): - Add - Edit - View - Delete		
	icon to view the code value left to the Node name. Use Show Numeric Code Values (Righ icon to view the code value right to the Node name. Here, you can perform the following tasks on the searched node(s): - Add - Edit - View		
Assumption Browser	icon to view the code value left to the Node name. Use Show Numeric Code Values (Righ icon to view the code value right to the Node name. Here, you can perform the following tasks on the searched node(s): - Add - Edit - View - Delete		
Assumption Browser MDBSS Folder	icon to view the code value left to the Node name. Use Show Numeric Code Values (Right icon to view the code value right to the Node name. Here, you can perform the following tasks on the searched node(s): - Add - Edit - View - Delete - Copy Select the MDBSS Node from Assumption		
	icon to view the code value left to the Node name. Use Show Numeric Code Values (Righ icon to view the code value right to the Node name. Here, you can perform the following tasks on the searched node(s): - Add - Edit - View - Delete - Copy Select the MDBSS Node from Assumption Browser and click Add under Action option.		

Table 5-61 (Cont.) MDBSS Details



Parameter	Description
Data Filter	This field allows you to select a subset of data for processing by selecting a filter. You can select a filter that was previously created, or define a new filter on the fly.
	Note: Data filter defined on PORTFOLIO table only can be used in Balance Sheet selection.
Currency Filter	Optionally apply a currency filter on the selected data.

Table 5-61 (Cont.) MDBSS Details

• If Balance Sheet Source is selected as **Hierarchy**, then following fields are available:

Figure 5-210 Product Hierarchy details

⊘ Process Details	2 Balance Sheet Selection	Calculation Elements	(4)	(3)	6) Freeze Process
Select a Balance Sheet Source Hierarchy Select and activate the no	des of a single dimension hierarchy	•			
Q Member Tree Search Results			Hierarchy Folder Hierarchy Folder Prov ALMSEG Apply Data Filter Folder Folder	edy v duct v Filter	
	=	Status	ALMSEG Apply Currency Filter Currency Filter	• Filter	

Enter the Product details of Balance Sheet.



Parameter	Description
Member Tree	This shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.
	Figure 5-211 Member Tree Selection
	Expand self, child and descendants
	Expand selected member/branch
	Select self, child
	Select self, child and descendants
	UnSelect self, child and descendants
	 Status of node is also displayed in Member Tree section, for example Selected, and so on To select member hierarchy, following options are available: Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants. Expand selected member/branch: Allows to expand the selected node Select self, child: Allows to select the selected node itself along with its child. Select self, child and descendants: Allows to select the selected node itself along with its child and descendants: Allows to select the selected node itself along with its child and descendants. UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants. Hows to unselect the selected node itself along with its child and descendants.
	the searched node(s): - Add - Edit
	– View – Delete
	– Сору
	You can also search the members based on the filters.
	To search a member , follow these steps:
	 a. Navigate to Assumption Browser section of the Rule Definition page.
	 Enter the Member ID, Name, Status, or Is Leaf in Search Criteria.

Table 5-62 Product Details



Parameter	Description
	Figure 5-212 Search Criteria
	Node of Node
	c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser .
	Figure 5-213 Searching Members
	Image: Control of the basis of a black to base of the time of time of the time of th
	Click Show Parentage icon to view the Parent-child Node level hierarchy details of selected Node. Use Show Numeric Code Values (Left) icon to view the code value left to the Node name.
	Use Show Numeric Code Values (Right icon to view the code value right to the Node name.
	I laws were say any the following tools
	on the searched node(s):
	on the searched node(s): - Add - Edit - View
	on the searched node(s): – Add – Edit
Assumption Browser	on the searched node(s): - Add - Edit - View - Delete
	 Add Edit View Delete Copy Select the Product from Assumption Browser
Assumption Browser Folder Hierarchy	on the searched node(s): Add Edit View Delete Copy Select the Product from Assumption Browser and click Add under Action option.

Table 5-62 (Cont.) Product Details



Parameter	Description
Data Filter	This field allows you to select a subset of data for processing by selecting a filter. You can select a filter that was previously created, or define a new filter on the fly. Note: Data filter defined on PORTFOLIO table only can be used in Balance Sheet selection.
Currency Filter	Optionally apply a currency filter on the
	selected data.

Table 5-62(Cont.) Product Details

6. Click Apply to navigate to the Calculation Elements section.

Figure 5-214 Calculation Elements

Ø	Ø		🕑	📀	📀
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Process
	you want to calculate. ne Simulation, Interest Rate Gap, or Liquidity Ga	p calculation elements.			
larket Valuation					
Market Value, YTM, Duratic	Folder ALMSEG	•	Discount Method CA_DM_MDBSS_data	• …	
Calculate Option I	Market Value 🗌 Do not calcu	late undefined members			
nterest Rate and Repr	icing Gap				
Repricing Gap					
Include Non-Rate	Sensitive Bucket				
Calculate margin cash flow	s after initial reprice				
iquidity Gap					
Liquidity Gap					
ther Calculation Elem	ents				
Enable Holiday Calendar					
] Embedded Option Decision					

7. Enter the **Calculation Elements** details as shown in the following table:

Table 5-63List of Calculation Elements details used for Creating StaticDeterministic Process

Parameter	Description
Market Valuation	Select the Market Value, YTM, Duration, DV01/ PV01 option if you want to perform present value (MV) calculations. Discount method is required. You can select from predefined rules, or create one on the fly.
Discount Method Folder	Select the folder from where discount rules are saved.



Description
Select Discount Method you want to be applied to the process. refer to Discount Method sectior to set up Discount Method Rules. Also, following options are available when you click Action button next to Discount Method.
Figure 5-215 Discount Method
View
Edit
□ D New
Puts, Caps (caplets) and Floors (floorlets). This option will be enabled only if Market Value, YTM Duration, DV01/PV01 option is also selected. For example, When Calculate Option Market Value check-box is selected and RATE_CAP_LIFE has data filled (that is, holds a non-null value greater than 0), then Embedded CAP Option MV will be calculated.
is selected and RATE_FLOOR_LIFE has data
filled (that is, it is non-null value greater than 0 o it is less than RATE_CAP_LIFE and RATE_CAP_LIFE is greater than 0), then Embedded FLOOR Option MV will be calculated
is selected and RATE_FLOOR_LIFE has data filled (that is, it is non-null value greater than 0 c it is less than RATE_CAP_LIFE and RATE_CAP_LIFE is greater than 0), then

Table 5-63 (Cont.) List of Calculation Elements details used for Creating StaticDeterministic Process



Parameter	Description
Include Non- Rate Sensitive Bucket	Include Non Rate Sensitive Bucket check-box gets enabled when 'Repricing Gap' is selected. The Attribute of product dimension 'Interest Rate Sensitivity Category' identifies products as Interest Rate sensitive or Non Interest Rate sensitive. Once 'Include Non Rate Sensitive Bucket' is enabled, reprice gap output of Products which are mapped as Non Interest Rate sensitive, would move into Non Interest Rate Sensitive bucket.
	For more information on Non Interest Rate Sensitive Bucket, see Time Buckets. If 'Include Non Rate Sensitive Bucket' is not enabled, engine will ignore 'Interest Rate Sensitivity Category' product attribute, and would treat all products as Interest Rate Sensitive. Reprice Gap output would move into respective Reprice Gap buckets.
Calculate Margin Cash Flow After Initial Reprice	If 'Calculate Margin cashflows as After Initial Reprice' is enabled, the engine will use the margin of adjustable rate instruments to continue generating interest cash flows after a gap repricing event up until total runoff occurs.
Liquidity Gap	Select the Liquidity Gap if you want to include liquidity gap risk measures. Note, this requires a time bucket with LR gap buckets defined.
Enable Holiday Calendar	If you enable Holiday Calendar cash flow dates falling on a holiday, it gets adjusted as per defined conventions. Holiday calendar criteria is defined on the instruments.

Table 5-63 (Cont.) List of Calculation Elements details used for Creating StaticDeterministic Process

Description
If your processed data contains fixed rate bonds with embedded options, you can select the behavior of the option to force it to maturity of the instrument, force it to first option expiry date, or let it be rate path dependent. This drop-down has following options:
Figure 5-216 Embedded Option Decisioning
None
Cashflow to Maturity
Cashflow to First Expiry Date
Rate Path Dependent

Table 5-63 (Cont.) List of Calculation Elements details used for Creating Static **Deterministic Process**

8. Click Apply to navigate to the Markets and Behaviors section.

Figure 5-217 Markets and Behaviors

0	Ø	Ø	••••••	(5	
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Process
ease select Markets and prepayment.	nd Behaviors 'early Redemption behaviors to apply; you can also create a n	iew rule if you want.			
recast Rates					
older ALMSEG	▼ Please Select a Forecast Rate	•			
		Required View			
epayments and Early Rede	mptions	Lo			

9. Enter the **Calculation Elements** details as shown in the following table:



Parameter	Description
Forecast Rates	Select the Folder and Forecast Rates Rule you want to be applied to the process. See Forecast Rate Scenarios to define rate scenarios.
	Figure 5-218 Forecast Rates
	C View
	Z Edit
	New New
Prepayment Rules and Early Redemptions	Select the Folder and Prepayment Rule you want to be applied during cash flow calculation. See Prepayment, to set up Prepayment Methods. This is an optional step.
	Figure 5-219 Prepayment Rules
	C View
	🔀 Edit
	▶ New

Table 5-64List of Market and Behavior details used for Creating StaticDeterministic Process

10. Enter the following details in **Other Behavioral Characteristics** sub-section of **Market and Behaviors** section.



aner ben	avioral Characteristics							
ierarchy (Folder		•	Hierarchy			•	ß
							Add	Delete
Prod	luct 1i	Currency 11	Model With Gross Rates 11		Interest Credited 11	Currency Gain/Loss 1	Add	Delete



Parameter	Description
Product Hierarchy Folder	You can specify additional processing parameters at a product-currency level.
	Select the Folder from the Product Hierarchy Folder list.
Product Hierarchy	Select the Product Hierarchy on which you want to specify parameters. To add a Product Hierarchy, follow these steps:
	 Click Open Hierarchy Browser button nex to the Hierarchy field.
	 Select one or more products using the corresponding check-box and click Done.

Table 5-65Product Characteristics details used for Creating Static DeterministicProcess

11. After clicking **Add**, the list of product is displayed with the following details:

Parameter	Description
Product	Shows the selected product details.
Currency	Shows the currency of the selected product.
Interest Credited	Yes or No status of Interest Credited. This option shows the interest payments to be capitalized as principal on simple or non-amortizing instruments.
Model With Gross Rates	If the institution has outsourced loan serving rights for some of the assets (most typically mortgages), the rates paid by customers on those assets (gross rates) are greater than the rates received by the bank (net rates). For these instruments, both a net and gross rate is calculated within the cash flow engine and both gross and net rate financial elements are the output. The gross rate is used for prepayment and amortization calculations. The net rate is used for income simulation and the calculation of retained earnings in the auto-balancing process.
Currency Gain/Loss	If you are consolidating to a reporting currency, select one of the following methods. Historical Tomporal
	Temporal Currency Rate
	See Currency Gain Loss Basis for more details.

Table 5-66 Product details used for Creating Static Deterministic Proce

12. Click **Apply** to navigate to the **Output Preferences** section.



Figure 5-221 Output Preferences

	O		O	Ø	
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Process
	and processing specifications to receive from market data as well as other spe				
Other output					
Detailed Cash Flows	Number of instruments	to be output () All			
		0			
	Interest Rates	Exchange Rates	Economic Indicators		
Forecast Rates					
	Select IRCs				

13. Enter the **Output Preferences** details shown in the following table.

Parameter	Description
Detailed Cash Flow	Check the box to record the instrument detail cash flows occurring for the desired number of records processed. For each record, daily cashflow and market value results are written to the FSI_ALM_CASHFLOW_OUTPUT_HIST and FSI_ALM_CASHFLOW_DYN_MV_OUTPUT_HIST tables.
	Select the desired number of Records in the dialog box or select all records to be output.
	Note: The number of records output directly impact processing time. It is recommend to use this as an audit function only, with few records chosen.
Forecast Interest Rates	Select the Interest Rate Curves for which you want the engine to write forecasted interest rates in the database table.
Forecast Exchange Rate	Select the Exchange Rates for which you want the engine to write forecasted exchange rates in the database table.
Forecast Economic Indicators	Select the Economic Indicators for which you want the engine to write forecasted interest rates in the database table.

Table 5-67List of Output Preferences details used for Creating Static DeterministicProcess

14. Click **Apply** to navigate to the **Freeze Process** section.



S	8	3	v	v	S
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Output Preferences	Freeze Proces
Review your Process ou can save the changes you've made	e so far or cancel all changes and return to th	e main screen.			
Process Details	Balance S	Sheet Selection	Calculation Elements	Markets and Beh	aviors
Process Name	Time Bucket		Market Valuation	Forecast Rates	
SDP run execution	timebucket	t	Discount method	FR_SAVE_AS	
Description	Balance She	et Source	Repricing Gap	Prepay and Early Rede	mptions
SDP run execution	Data Table		Repricing Gap With Non-Rate	prepayment rule	
Created by	Source Name	e	Sensitive Bucket;	Other Behavioral Chara	cteristics
SREEDUTT	Asset,Deriv	vative,Liability,Off	Calculate Margin Cashflows	Defined	
Access Type:	Balance Sh	eet	Yes		
Read/Write			Liquidity Gap		
			Yes		
			Other Calculation Elements		
	U	"	U		0
Output Preferences					
Output Dimensions					
Multiple					
Detailed Cash Flows					
No					
Number of Records					
0					
Forecast Rates					
No					
Interest Rates Code					
None					
Evolution Option					

Figure 5-222 Freeze Process

15. Verify the changes and click **Save**.

5.3.3.1.2 Executing Static Deterministic Process

You can execute the Static Deterministic process using the following methods:

- Static Deterministic Process UI
- Scheduler Service

5.3.3.1.2.1 Using Scheduler Service

To execute the Static Deterministic Process, follow these steps:

- 1. Navigate to Operations and Processes menu, and select Scheduler.
- 2. Define a new batch.
- 3. Enter the Batch Name and Description, and then Save the batch.
- 4. To add a task, navigate to **Define Task**.
- 5. Select the Batch from Batch drop-down list on Define Task window.
- 6. Click the **Add** button.
- 7. Define the task with below details:
 - Task Code: This can be same as the Process ID of ALM Static Deterministic Process or something else.
 - Task Name: This can be same as name of the ALM Static Deterministic Process or something else.
 - Task Description: This can be same a name of the ALM Static Deterministic Process or something else.
 - Task Type: REST
 - Component: ALM Static Deterministic Process



- Process Name: Select one value from the list.
- Legal Entity Hierarchy: Select one value from the list.
- Legal Entity: Select one value from the list.
- 8. Save and Execute the batch with Batch ID and MIS Date.

For more information, see the Scheduler Service.

5.3.3.1.2.2 Using Static Deterministic Process UI

To execute the Static Deterministic process, follow these steps:

- 1. Navigate to the Static Deterministic Process Summary page.
- 2. Search for a Static Deterministic Process.
- Click on the Action icon against the Process Name and select Run to execute an existing Static Deterministic Process. The Run Parameter Execution window is displayed.
- 4. Select the As of Date (Execution Date) and Legal Entity, and then click Ok.

Note:

You can select multiple Legal Entities in list view of hierarchy browser at a time for execution. In hierarchy mode you can select one Legal Entity at leaf or parent level. When parent Legal Entity is selected then data of selected entity along with its child and descendants are processed.

5. The Static Deterministic Run Confirmation page is displayed. The status of the process is displayed in the Status column. After completion of the process, you can navigate to the Execution Details page by selecting the Execution Details option under the Action column.

5.3.3.1.3 View Static Deterministic Process Log

To view the execution details of the Static Deterministic Process, follow these steps:

- 1. Navigate to the Static Deterministic Process Summary page.
- 2. Search for a Static Deterministic Process.
- Click on the Action icon against the Process Name and select Execution Details. The Execution Details window is displayed.
- Click any Execution ID to view the log details. The Log Viewer window shows the complete details of process along with Batch Run ID information.

5.3.3.2 Dynamic Deterministic Process

This module discusses the procedure for creating and executing a Dynamic Deterministic Process.

Dynamic Deterministic process generates output based on a set of user-defined forecast rate scenarios and includes new business assumption rules in the process flow.

This process allows you to perform the following tasks:

• Determine the source data that you want to process, and the modeling horizon



- Specify the calculation elements; Valuation, Income Simulation, Interest Rate and Liquidity Gaps
- Include the market rate forecast and behavioral assumptions
- Define your output dimensions for aggregation, and/or output raw cashflows
- Execute the Cash Flow Process and generate results.

Dynamic Deterministic Process Summary

This page is the gateway to all Dynamic Deterministic Process Rules and related functionality. You can navigate to other pages relating to Dynamic Deterministic Process Rules from this point.

Figure 5-223 Dynamic Deterministic Process Summary

Dynamic Deterministic Pr	ocess Summary					C	D.	虛 (
		A 180 - 7 - 7 - 7 - 1 - 7 - 7	CALL OF AN ALL AND A COMPANY			V	-	668.9393
Q Folder: ALMSEG ®								
Field Search	1							
□ Name ≎ Balance	Sheet Source 🗘	Last Run Date \Rightarrow	Last Run By 😂	Reporting Currency \Rightarrow	Folder 🗘	Status 🗇	Ac	tion
No data to display.								

Search Dynamic Deterministic Process

Prerequisites: Predefined Dynamic Deterministic Process

To search for a Dynamic Deterministic Process, follow these steps:

Click **Search** after entering the search criteria. The search results are displayed in a table containing all the Dynamic Deterministic Process Rules that meet the search criteria.

Or

The other method to search a Dynamic Deterministic Process is using the **Field Search** option. The Field Search is an inline wildcard UI search that allows you to enter value partially or fully and the rows that match the entered string in any of its column is fetched in the Summary table. Enter the **Name, Folder, Description**, and **Reporting Currency** of the Dynamic Deterministic Process and click **Search**.

The Dynamic Deterministic Process summary table displays the following columns:

- Name: Displays the Dynamic Deterministic Process's short name.
- Balance Sheet Source: Displays the instrument table selection for processing of data.
- Last Run Date: Displays the Date and Time when Dynamic Deterministic Process was run last.
- Last Run By: Displays the Name of the user who last runs the Dynamic Deterministic Process.
- Reporting Currency: Displays the currency for consolidated results to be aggregated.
- Folder: Displays the Folder name where the Dynamic Deterministic Process is saved.
- Status: Displays the status of the Dynamic Deterministic Process.
- Access Type: Displays the access type of Rule. It can be Read-Only or Read/Write.



- Action: Displays the following list of actions that can be performed on the selected Dynamic Deterministic Process.
 - Add: Click Add icon at the top right of the summary page to build a new Dynamic Deterministic Process.
 - Multiple Delete: Select one or more Rules in the table and then click the Multiple
 Delete icon at the top right of the Summary Page to delete more than one Rule at the same time.
 - View/Edit: You can view existing Dynamic Deterministic Process, and you can edit existing Dynamic Deterministic Process Rules, provided you have read/write privileges. View/Edit to view or edit the contents of a Dynamic Deterministic Process in Read/Write format. Depending on user privileges the Rule will open in either View or Edit mode.
 - Save As: You can copy Dynamic Deterministic Process Rules to avoid having to enter data multiple times. This saves time and effort and reduces mistakes. Click on the Action icon against the Dynamic Deterministic Process Name and select Save As to create a copy of an existing Dynamic Deterministic Process.
 - Delete: You can delete Dynamic Deterministic Process Rules that are no longer required. Click on the Action icon against the Dynamic Deterministic Process Name and select Delete to delete an existing Dynamic Deterministic Process.

Note:

A Dynamic Deterministic Process cannot be retrieved after deletion. Restrictions on deleting Dynamic Deterministic Process Rules are:

- * You cannot delete Dynamic Deterministic Process Rules if you have only Read privileges. Only users with Read/Write privileges and Dynamic Deterministic Process owners can delete Dynamic Deterministic Process Rules.
- * You cannot delete a Dynamic Deterministic Process that has a dependency.
- Dependency Check: You can check dependencies for rules to know where a particular Dynamic Deterministic Process has been used. This also prevents accidental deletion of rules having dependencies. Click on the Action icon against the Dynamic Deterministic Process Name and select Dependency Check to generate a report on all Rules that utilize your selected Dynamic Deterministic Process.

Note:

This is functionality will be released in future.

- Run: Select Run to execute an existing Dynamic Deterministic Process. After clicking Run, the Run Parameter Execution window is displayed. Select As of Date (Execution Date) and Legal Entity, and then click Ok. For more information, see Executing Dynamic Deterministic Process section.
- Execution Details: Select Execution Details to view execution details of the Dynamic Deterministic Process.

Also See:

- Create Dynamic Deterministic Process
- Execute Dynamic Deterministic Process

5.3.3.2.1 Create Dynamic Deterministic Process

To create a new Dynamic Deterministic Process, perform the following steps:

- **1.** Navigate to the **Dynamic Deterministic Process** Summary page.
- 2. Click Add . The Create Dynamic Deterministic Process page is displayed.
- 3. Enter the details in the **Process Details** section.

Figure 5-224 Dynamic Deterministic Process

1 Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Process
	ame and do access r ccess will help to refer it later, in case y		perform some operation on the sam	e process.		
Name	Require	Folder ALMSEG	•			
Description						
Access Type O Read Only	Read/Write	Reporting Currency None	•			

Table 5-68List of process details used for Creating Dynamic DeterministicProcess

Parameter	Description
Name	Enter the name of the Dynamic Deterministic Process.
Folder	Select the Folder where the Dynamic Deterministic Process needs to be saved.
Description	Enter the description of the Dynamic Deterministic Process.
Access Type	Select the Access Type as Read Only or Read/ Write.
Reporting Currency	Select the currency for consolidation of results
Currency Provider	This field will be active once you select Reporting Currency. Select the Currency Provider as Default.

4. Click Apply to navigate to the Balance Sheet Selection section.



Figure 5-225 Balance Sheet Selection

Ø	2	(3)	\bigcirc		(6)	(7)
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Process
Please select	t a balance sheet str	ucturo				
	a buildince sheet sti	ucture				
hoose your balance sh	eet time periods and how you want to		processing. You can also apply addit	tional filters.		
,	eet time periods and how you want to		processing. You can also apply addi	ional filters.		
Select Time Bucket	eet time periods and how you want to			tional filters.		
Select Time Bucket	eet time periods and how you want to		Time Bucket	tional filters.		•
Select Time Bucket	eet time periods and how you want to			iional filters.	R	• lequired
Select Time Bucket	eet time periods and how you want to			ional filters.	R	• lequired

5. Enter the Balance Sheet Structure details as shown in the following table:

Table 5-69List of Balance Sheet Structure details used for Creating DynamicDeterministic Process

Parameter	Description
Time Bucket Rule Folder	Select the Folder from which you want to apply Time Bucket Rule.
Time Bucket Rule	Select the time horizon/aggregation for process
Balance Sheet Source	Select the Balance Sheet Source from Balance Sheet Source drop-down list.

After selecting the Balance Sheet Source, Data Source details block is activated.

Figure 5-226 Data Source details of Balance Sheet Selection

Sheet Structure (MD	BSS)				
	MDBSS Folder ALMSEG	•	MDBSS Hierarchy New Add MDBSS	-	
	Apply Data Filter				
	Folder ALMSEG	-	Filter	-	
Status	Apply Currency Filter				
	Currency Filter	•			
		ALMSEG Apply Data Filter Folder ALMSEG Status Apply Currency Filter	ALMSEG Apply Data Filter Reder ALMSEG Status Apply Currency Filter	MDBSS Herardry ALMSEG MDBSS Herardry New Add MDBSS Apply Data Filter Filter Status Apply Currency Filter	MDBSS Fidder ALMSEG MDBSS Herarchy New Add MDBSS Apply Date Filter Fidder ALMSEG Status Apply Currency Filter

Enter the Data Source details of Balance Sheet.



neter	Description
	This shows the hierarchical structure and allows you to define rules by selecting the node members from the browser. Select Node and Click Menu icon next to it to view the available options.
	Figure 5-227 Member Tree Selection
	Expand self, child and descendants
	Expand selected member/branch
	Select self, child
	Select self, child and descendants
	UnSelect self, child and descendants
	Status of node is also displayed in Member Tree section, for example Selected, and so on. To select member hierarchy, following options are available:
	 Expand self, child and descendants: Allows to expand the selected node itself along with its child and descendants.
	 Expand selected member/branch: Allows to expand the selected node
	 Select self, child: Allows to select the selected node itself along with its child.
	 Select self, child and descendants: Allows to select the selected node itself along with its child and descendants.
	 UnSelect self, child and descendants: Allows to unselect the selected node itself along with its child and descendants.
	Here, you can perform the following tasks on the searched node(s):
	• Add
	• Edit
	• View
	Delete Comu
	 Copy You can also search the members based on the filters.
	To search a member , follow these steps:
	a. Navigate to Assumption Browser section of the Rule Definition page.

Table 5-70 Data Source details used for Creating Dynamic Deterministic Process

Process Parameter Description b. Enter the Member ID, Name, Status, or Is Leaf in Search Criteria. Figure 5-228 Search Criteria Name anat States c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser . Figure 5-229 Searching Members MERCE Handley New Add MDRSS ALMSEG . Member Tree Search Results Apply Data Filter • Ffor Apply Carrency Filter . → 🗆 ▲ LiolityProtects 🚍 🕨 🗆 🛎 Asset Products 🛛 🔳 ► □ ▲ Of Balance Sheet Produc Click Show Parentage icon to view the Parent-child Node level hierarchy details of selected Node. Use Show Numeric Code Values (Left) icon to view the code value left to the Node name. Use Show Numeric Code Values (Right) icon to view the code value right to the Node name. Here, you can perform the following tasks on the searched node(s): Add • Edit • View Delete • Copy Assumption Browser Select the Product from Assumption Browser and click Add under Action option. MDBSS Folder Select the MDBSS folder Select the MDBSS hierarchy **MDBSS Hierarchy** Data Filter Folder Select the Folder from which you want to apply Data Filter.

(Cont.) Data Source details used for Creating Dynamic Deterministic **Table 5-70**

ORACLE

Parameter	Description	
Data Filter	This field allows you to select a subset of data for processing by selecting a filter. You can select a filter that was previously created, or define a new filter on the fly.	
	Note: Data filter defined on PORTFOLIO table only can be used in Balance Sheet selection.	
Currency Filter	Optionally apply a currency filter on the selected data.	

Table 5-70(Cont.) Data Source details used for Creating Dynamic DeterministicProcess

6. Click Apply to navigate to the Calculation Elements section.

Figure 5-230 Calculation Elements

Ø	O		🕑	🕗		Ø
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Proces
Please select w	what you want to calcu	ulate.				
Market Valuation		·				
Market Value, YTM, I	Duration, DV01/PV01	Folder	✓ Discount Me	thod -		
			Required	Requ	ired	
Calculate C	ption Market Value	Do not calculate undefined member	ers			
Interest Rate and	Repricing Gap					
Repricing Gap						
Include No	n-Rate Sensitive Bucket					
Calculate margin cas	h flows after initial reprice					
Liquidity Gap						
Liquidity Gap						
Other Calculation	Elements					
Enable Holiday Caler	ndar					
Embedded Option D	ecisioning		•			
			•			

7. Enter the **Calculation Elements** details as shown in the following table:

Parameter	Description
Market Valuation	Select the Market Value, YTM, Duration, DV01/ PV01 option if you want to perform present value (MV) calculations. Discount method is required. You can select from predefined rules, or create one on the fly.
Discount Method Folder	Select the folder from where discount rules are saved.
Discount Method	Select Discount Method you want to be applied to the process. See Discount Method section to set up the Discount Method Rules. Also, following options are available when you click Action button next to Discount Method field
	Figure 5-231 Discount Method
	□ View
	🔀 Edit
	New New
Calculate Option Market Value	The Calculate Option Market Value option is used to calculate the Market Valuation (MV) for certain embedded and stand-alone (bare) options. Supported embedded options are Calls Puts, Caps (caplets) and Floors (floorlets). This option will be enabled only if Market Value, YTM Duration, DV01/PV01 option is also selected. For example, When Calculate Option Market Value check-box is selected and RATE_CAP_LIFE has data filled (that is, holds a non-null value greater than 0), then Embedded CAP Option MV will be calculated.
	When Calculate Option Market Value check box is selected and RATE_FLOOR_LIFE has data filled (that is, it is non-null value greater than 0 o it is less than RATE_CAP_LIFE and RATE_CAP_LIFE is greater than 0), then Embedded FLOOR Option MV will be calculated
Do not Calculate undefined members	Enable this option, if undefined members are no required in calculation.
Repricing Gap	Select Repricing Gap check-box if you want to include Interest Rate gap risk measures. Note, this requires a time bucket with IR Gap buckets defined.

Table 5-71List of Calculation Elements details used for Creating DynamicDeterministic Process

Parameter	Description		
Include Non- Rate Sensitive Bucket	Include Non Rate Sensitive Bucket check-box gets enabled when 'Repricing Gap' is selected. The Attribute of product dimension 'Interest Rate Sensitivity Category' identifies products as Interest Rate sensitive or Non Interest Rate sensitive. Once 'Include Non Rate Sensitive Bucket' is enabled, reprice gap output of Products which are mapped as Non Interest Rate sensitive, would move into Non Interest Rate Sensitive bucket.		
	For more information on Non Interest Rate Sensitive Bucket, see Time Buckets. If 'Include Non Rate Sensitive Bucket' is not enabled, engine will ignore 'Interest Rate Sensitivity Category' product attribute, and would treat all products as Interest Rate Sensitive. Reprice Gap output would move into respective Reprice Gap buckets.		
Calculate Margin Cash Flow After Initial Reprice	If 'Calculate Margin cashflows as After Initial Reprice' check-box is enabled, the engine will use the margin of adjustable rate instruments to continue generating interest cash flows after a gap repricing event up until total runoff occurs.		
Liquidity Gap	Select the Liquidity Gap if you want to include liquidity gap risk measures. Note, this requires a time bucket with LR gap buckets defined.		
Enable Holiday Calendar	Enable the Holiday Calendar cash flow dates falling on a holiday to adjust as per defined conventions. Holiday calendar criteria is defined on the instruments.		

Table 5-71 (Cont.) List of Calculation Elements details used for Creating DynamicDeterministic Process

Description
If your processed data contains fixed rate bonds with embedded options, you can select the behavior of the option to force it to maturity of the instrument, force it to first option expiry date, or let it be rate path dependent. This drop-down has following options:
Figure 5-232 Embedded Option Decisioning
None
Cashflow to Maturity
Cashflow to First Expiry Date
Rate Path Dependent

Table 5-71 (Cont.) List of Calculation Elements details used for Creating Dynamic Deterministic Process

Figure 5-233 Markets and Behaviors

Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Process
Choose what forecast rates an	arkets and Behaviors d prepayment/early Redemption behavi	ors to apply; you can also create a r	ew rule if you want.			
Forecast Rates	← Please Select a	Forecast Rate 👻 😶				
Prepayments and E	arly Redemptions	Required				

9. Enter the Markets and Behaviors details as shown in the following table:



Parameter	Description			
Forecast Rates	Select the Folder and Forecast Rates Rule you want to be applied to the process. See Forecast Rates to define rate scenarios. You can select a Forecast Rates Rule that was previously created or define a new rule on the fly.			
	Figure 5-234 Forecast Rates			
	Co View			
	Edit			
	▶ New			
Prepayment Rules and Early Redemptions	Select the Folder and Prepayment Rule you wan to be applied during cash flow calculation. See Prepayment Methods to set up Prepayment Methods. This is an optional step. You can selec a Prepayment Rule that was previously created, or define a new rule on the fly.			
	Figure 5-235 Prepayment Rules			
	C View			
	Z Edit			

Table 5-72List of Market and Behavior details used for Creating DynamicDeterministic Process

10. Enter the following details in **Other Behavioral Characteristics** sub-section of **Market and Behaviors** section.

Figure 5-236 Other Behavioral Characteristics

Othe	r Behavioral Characterist	cs				
Hiera	rchy Folder		-	Hierarchy		ب
						Add Delete
	Product 14	Currency 11	Model With Gross Rates 11		Interest Credited 11	Currency Gain/Loss 11
No	data to display.					



Parameter	Description		
Product Hierarchy Folder	You can specify additional processing parameters at a product-currency level.		
	Select the Folder from the Product Hierarchy Folder list.		
Product Hierarchy	Select the Product Hierarchy on which you want to specify the parameters. To add a Product Hierarchy, follow these steps:		
	 Click Open Hierarchy Browser button next to the Hierarchy field. 		
	 Select one or more products using the corresponding check-box and click Done. 		

Table 5-73Product Characteristics details used for Creating DynamicDeterministic Process

Figure 5-237 Product details

ther Bel	navioral Characteristi	cs									
Hierarchy	Folder ALMSEG				•	Hierarchy Hier_Product				•	۵
										Add	Delet
- Proc	duct 🗘		Currency 🗘		Model With Gross	Rates 🗘	Interest Credited	٥	Currency Gain/Loss	٥	
Tot	tal Liabilities	•	Default Currency	•	No	-	No	-	Current Rate		-

11. After clicking **Add**, the list of products is displayed with the following details:

Table 5-74	Product details used for Creating Dynamic Deterministic Process
------------	---

Parameter	Description		
Product	Shows the selected product details.		
Currency	Shows the currency of the selected product.		
Interest Credited	Yes or No status of Interest Credited. This option shows the interest payments to be capitalized as principal on simple or non-amortizing instruments.		
Model With Gross Rates	If the institution has outsourced loan serving rights for some of the assets (most typically mortgages), the rates paid by customers on those assets (gross rates) are greater than the rates received by the bank (net rates). For these instruments, both a net and gross rate is calculated within the cash flow engine and both gross and net rate financial elements are the output. The gross rate is used for prepayment and amortization calculations. The net rate is used for income simulation and the calculation of retained earnings in the auto-balancing process.		



Parameter	Description			
Currency Gain/Loss	If you are consolidating to a reporting currency, select one of the following methods Historical Temporal Currency Rate See Currency Gain Loss Basis for more details.			

Table 5-74 (Cont.) Product details used for Creating Dynamic DeterministicProcess

12. Click **Apply** to navigate to the **Forecast Assumptions** section.

Figure 5-238 Forecast Assumptions

Ø			Ø		Ø	📀	📀
Process Details	Balance She	et Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Process
roduct Characte	ristics						
Folder ALMSEG	•	Please Select a Pro	duct Characteristic				
orecast Balances							
Folder ALMSEG	•	Please Select a Fore FB	cast Balance				
Pricing Margins							
Folder ALMSEG	•	Please Select a Price PM	ing Margin 👻				
ransaction Strate	egies						
Folder ALMSEG	•	Either Forecast	Balance or Transaction Stra 👻				
laturity Mix							
		Please Select a	Maturity Mix 👻				

13. Enter the **Forecast Assumptions** details as shown in the following table:



Parameter	Description
Product Characteristics	Select the Folder and Product Characteristics Rule you want to be applied to the process. See Product Characteristics to define the Product Characteristics rules.
	Figure 5-239 Product Characteristics
	Co View
	🗹 Edit
	□ New
Forecast Balances	Select the Folder and Forecast Balance Rule you want to be applied to the process. See Forecast Balances to define the Forecast Balance rules.
	Figure 5-240 Forecast Balances
	[₽ View
	🗹 Edit
	□ New
Pricing Margins	Select the Folder and Pricing Margin Rule you want to be applied to the process. See Pricing Margins to define the Pricing Margin rules.
	Figure 5-241 Pricing Margins
	C View
	🗹 Edit
	□ • New

Table 5-75List of Forecast Assumptions details used for Creating DynamicDeterministic Process

Parameter	Description
Transaction Strategies	Select the Folder and Transaction Strategy Rule you want to be applied to the process. See Transaction Strategies to define the Transaction Strategy rules.
	Figure 5-242 Transaction Strategies
	🕒 View
	🖸 Edit
	New New
Maturity Mix	Select the Folder and Maturity Mix Rule you want to be applied to the process. See Maturity Mix to define the Maturity Mix rules.
	Figure 5-243 Maturity Mix
	S View
	🗹 Edit
	▶ New
Autobalancing	Select Apply Autobalancing check-box to enable the Autobalancing. Use autobalancing to maintain a balanced balance sheet, and generate retained earnings. Product leaf members used during the autobalancing process must be defined within your Application Preferences, including: Assets Liabilities Retained.
	If you do not completely define the required autobalancing leaves in Application Preferences, an error message is generated during processing.

Table 5-75 (Cont.) List of Forecast Assumptions details used for Creating DynamicDeterministic Process

14. Click Apply to navigate to the Output Preferences section.

Ø	<u></u>			Sector 10 (19)	O	Ø
Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Proc
	It and processing spec	ifications as other specific balance sheet data to process				
Other output						
Detailed Cash Flows - Ex	isting Business N	umber of records to be output				
	-	All				
	C					
Detailed Cash Flows - Netailed Cash Flows	ew Business N	umber of records to be output	Select MDBSS N	odes to be output		
	۲	All				
	C					
	Interest Rat	es Exchange Ra	es Economi	Indicators		
 Forecast Rates 	-					
	RT-IRC-101 x	C_202 x USD Treasury Rates 01 x	USD Treasury Rates 02 × RT-IR	C-201 x		
	SaveAsAPI_102 ×					

Figure 5-244 Output Preferences

15. Enter the **Output Preferences** details shown in the following table.

Parameter	Description			
Detailed Cash Flow - Existing Business	Check the box to record the instrument detail cash flows occurring for the desired number of records processed. For each record, daily cashflow and market value results are written to the FSI_ALM_CASHFLOW_OUTPUT_HIST and FSI_ALM_CASHFLOW_DYN_MV_OUTPUT_HIST tables. Enter desired number of Records in the box or select all records to be output.			
	Note: The number of records output directly impact processing time. It is recommended to use this as an Audit function only, with few records chosen.			

Table 5-76List of Output Preferences details used for Creating DynamicDeterministic Process

Parameter	Description			
Detailed Cash Flow - New Business	Check the box to record the instrument detail cash flows occurring for the desired number of records processed. For each record, daily cashflow and market value results are written to the FSI_ALM_CASHFLOW_OUTPUT_HIST and FSI_ALM_CASHFLOW_DYN_MV_OUTPUT_HIST tables. Enter the desired number of Records in the boo or select all records to be output.			
	Note: The number of records output directly impact processing time. It is recommended to use this as an audit function only, with few records chosen.			
	Youcan also select the specific MDBSS node to record the instrument detail cash flows occurring for the desired number of records processed from the Select MDBSS Nodes to be output list. The number of new business records created depends on new business definition and can range from few to many for a specific MDBSS node.			
	For example, forecast balance method of Rollover with multiple Maturity Mix Terms, defined for many modeling time buckets, can createmany number of new business records, whereas for forecast balance method of New Add with single Maturity Mix Term, defined for few modeling time bucket, will create few business records.			
Forecast Interest Rates	Select the Interest Rate Curves for which you want the engine to write forecasted interest rate in the database table.			
Forecast Exchange Rate	Select the Exchange Rates for which you want the engine to write forecasted exchange rates ir the database table.			
Forecast Economic Indicators	Select the Economic Indicators for which you want the engine to write forecasted interest rate in the database table.			

Table 5-76 (Cont.) List of Output Preferences details used for Creating DynamicDeterministic Process

16. Click **Apply** to navigate to the **Freeze Process** section.

Process Details	Balance Sheet Selection	Calculation Elements	Markets And Behaviors	Forecast Assumptions	Output Preferences	Freeze Proce
Review your Pro	CESS I've made so far or cancel all changes	and return to the main screen.				
Process Details Process Name synthetic DDP Description synthetic DDP Created by ALMQA Access Type: Read/Write		Balance Sheet Selection Time Bucket TimebucketSynthetic Balance Sheet Source MDBSS Muti-Dimensional Balance Sheet Source New Add MDBSS	Market Valu None Repring G Ves Calculate M Yes Liquidity Ga Yes	argin Cashflows	Markets and Behaviors Forecast Rates ForecastRateAPI Prepay and Early Redemptions None Other Behavioral Characteristics None	
	1	1		1		1
Forecast Assumpt Product Characteristics ProdChar_SyntheticR Forecast Balances forecast_Balance_syn Pricing Margin Marginal Price Auto Balancing No	tecord	Output Preferences Detailed Cash Flows - Existing Yes Number of Records- Existing All Detailed Cash Flows - New Yes Number of Records - New All Forecast Rates Yes				

Figure 5-245 Freeze Process

17. Verify the changes and click **Save**.

5.3.3.2.2 Executing Dynamic Deterministic process

You can execute the Dynamic Deterministic Process using the following methods:

- Dynamic Deterministic Process AI
- Scheduler Service

5.3.3.2.2.1 Using Dynamic Deterministic Process UI

To execute the Dynamic Deterministic process, follow these steps:

- 1. Navigate to the Dynamic Deterministic process Summary page.
- 2. Search for a Dynamic Deterministic Process.
- 3. Click on the Action icon against the Process Name and select **Run** to execute an existing Dynamic Deterministic process. The **Run Parameter Execution** window is displayed.
- 4. Select the As of Date (Execution Date) and Legal Entity, and then click Ok.

Note:

You can select multiple Legal Entities in list view of hierarchy browser at a time for execution. In hierarchy mode you can select one Legal Entity at leaf or parent level. When parent Legal Entity is selected then data of selected entity along with its child and descendants are processed.

5. The Dynamic Deterministic Run Confirmation page is displayed. The status of the process is displayed in the **Status** column. After completion of the process, you can navigate to the

Execution Details page by selecting the **Execution Details** option under the **Action** column.

5.3.3.2.2.2 Using Scheduler Service

To execute the Dynamic Deterministic process, follow these steps:

- 1. Navigate to Operations and Processes menu, and select Scheduler.
- 2. To define a new batch, navigate to **Define Batch**.
- 3. Enter the Batch Name and Description, and then save the batch.
- 4. To add a task, navigate to Define Task.
- 5. Select the Batch from Batch drop-down list on **Define Task** window.
- 6. Click the **Add** button.
- 7. Define the task with below details:
 - Task Code: This can be same as the Process ID of ALM Dynamic Deterministic process or something else.
 - Task Name: This can be same as name of the ALM Dynamic Deterministic process or something else.
 - **Task Description:** This can be same a name of the ALM Dynamic Deterministic process or something else.
 - Task Type: REST
 - Component: ALM Dynamic Deterministic process
 - **Process Name:** Select one value from the list.
 - Legal Entity Hierarchy: Select one value from the list.
 - Legal Entity: Select one value from the list.
- 8. Save and Execute the batch with Batch ID and MIS Date.

For more information, see the Scheduler Service.

5.3.3.2.3 View Dynamic Deterministic process Log

To view the execution details of the Dynamic Deterministic process, follow these steps:

- 1. Navigate to the Dynamic Deterministic process Summary page.
- 2. Search for a Dynamic Deterministic process.
- 3. Click on the Action icon against the Process Name and select Execution Details. The **Execution Details** window is displayed.
- Click any Execution ID to view the log details. The Log Viewer window shows the complete details of process along with Batch Run ID information.



6 Operations

This chapter covers the following topics:

- 1. Scheduler Services: The Scheduler Service is a service that automates behind-the-scenes work that is necessary to sustain various enterprise applications and functionalities. This automation helps the applications to control unattended background jobs program execution.
- 2. Object Migration: Object Migration is the process of defining, exporting and importing objects across environments (prod and non-prod)/instances. This feature also facilitates to migrate within the same setup or different setups.

6.1 Scheduler Services

Scheduler Services automates behind-the-scenes work that is necessary to sustain various enterprise applications and their operations. Using Scheduler Services, applications can control unattended background jobs program execution.

Scheduler Service operations:

- Define Batch A Batch contains a group of background tasks that are executed together, on a specific date and time during which the resources are available for batch processing.
- **Define Task** A batch job is a piece of a program meant to meet specific and businesscritical functions. The program is a REST API used in a batch.
- Schedule Batch Schedule batch jobs, to automate tasks that are processed on a regular basis but do not need to occur during the day or require human intervention. Jobs that happen on a regular basis are incorporated into batch schedules. You can also edit preconditions for batch group execution and pause scheduled executions.
- Monitor Batch Track and access the real-time feedback on the status of the current encoding job and lists the jobs pending in the batch. You can also **Cancel** or **Restart** the service when required.
- Scheduler Service Dashboard The Scheduler Service Dashboard gives the complete status of the Executed Runs, Successful Runs, Failed Runs, Ongoing Runs, Interrupted Runs, and the Upcoming Runs.

6.1.1 Accessing Scheduler Services

Using the Scheduler Services, you can create and execute batches and schedules to run various tasks and also monitor them.

To access Scheduler Services :

 Log in to the Service Console and from the left Navigation pane in the Service console, click



6.1.2 User Roles and Functions

You require specific user roles and functions, to use Scheduler Services, and to create and manage batches and tasks.

6.1.3 Define Batch

You can use batch and batch groups to group a set of background tasks to be executed together.

A Batch contains a group of background tasks that are executed together, on a specific date and time during which the resources are available for batch processing.

Batch Groups consist of batches that need to be executed together. Batch groups help to process date and time-based background tasks based on a defined period when resources are available for batch processing.

To access the **Scheduler Service Summary (Define Batch)** page, from the left Navigation pane in the application console, click > **Scheduler** > **Define Batch**.

To access the list of existing batches and batch groups click **Batch** or **Batch Group** tab respectively. You can also view following details related to each batch/batch group.

- Batch ID The unique alphanumeric code assigned to a specific batch/batch group.
- **Name** The unique batch/batch group name.
- Description The brief description of the batch/batch group.
- Last Modified The last modified By user, date and time details.

To search for a specific batch/batch group, enter the keywords in the **Search** field and click **Search**. You can search based on **Name**, **Code**, and **Description**. You can also sort the batch/ batch group list based on **Code**, **Name**, **Created Date**, and **Last Modified Date**.

Perform one of the following operations, to manage batch/batch group, from the **Scheduler Service (Define Batch)** page.

- Create New Batch/Batch Group
- Edit a Batch/Batch Group
- Copy a Batch/Batch Group
- Delete a Batch/Batch Group

6.1.3.1 Creating a Batch/Batch Group

Create a batch/batch group, to execute a group of background tasks together, on a specific date and time, when the resources are available for batch processing.

To create a batch/batch group from the Scheduler Service (Define Batch):

- 1. In the Create Batch page, enter the following Batch Details:
 - Code Enter a unique alphanumeric code for the new batch/batch group. The code must start with alphabets, should not contain any spaces, and must not exceed 60 characters. Special characters are not allowed except underscore (_).
 - **Name** Enter a unique name for the new batch/batch group.



The name should start with alphabets, should not contain any spaces, and must not exceed 60 characters. Special characters are not allowed except **underscore** (_).

- Description The description/details for the batch/batch group.
 The description should start with an alphabet and must not exceed 250 characters.
- Select Batch to create a new batch or Batch Group to create a new batch group.
- For new batch groups, select the Batches to be added to the batch group.
- 2. For new batches, after entering the Batch Details, provide the following batch parameters.

From the **Batch Parameters** pane, click **Add** to add a new batch parameter, in the following format.

- Parameter Name A valid parameter name for the new Batch parameter.
- **Parameter Value** A valid parameter value required for Batch execution.

Note:

Enclose the parameter Value for a Run time with \$ symbol. For example, \$paramName\$.

Note:

\$RUNSKEY\$ parameter is added only if you are creating a new batch or copying from an existing batch. It is not supported for existing batches.

To delete a batch parameter, click **Delete** next to that parameter details.

 Click Save. The new batch/batch group is created and displayed in the Scheduler Services (Define Batch) page.

6.1.3.2 Editing a Batch/Batch Group

Edit the batch/batch group details such as **Description** and also add new **Batch Parameters** to a batch, along with adding new **batches** to the batch group.

Seeded batches cannot be edited.

To modify a batch/batch group:

- In the Scheduler Services (Define Batch) page, click Edit corresponding to the batch/ batch group you want to modify.
- 2. Modify the required details, in the Edit Batch page.
- 3. Click **Save** to save the edited batch/batch group.

The edited batch will be updated in the Scheduler Services (Define Batch) page.

6.1.3.3 Copying a Batch/Batch Group

Copy a batch/batch group that you want to clone to create a new batch/batch group.

To copy a batch/batch group:



- In the Scheduler Services (Define Batch) page, click Copy corresponding to the batch that you want to copy.
- 2. In the **Copy Batch** page, modify the required **Batch** details to create a new batch/batch group.
- 3. Click Save to add the copied batch to the Scheduler Services (Define Batch) page.

6.1.3.4 Deleting a Batch/Batch Group

Delete a batch/batch group that is no longer required in the system from the Define Batch page.

Note: You cannot delete seeded batches.

To delete a batch/batch group:

- 1. From the **Scheduler Services (Define Batch)** page, click **Delete** corresponding to the batch/batch group you want to delete.
- 2. Click OK to confirm deletion.

Note:

After confirmation, any active schedules associated with the batch will also be deleted.

6.1.4 Define Tasks

The Define Tasks page lists tasks associated with a specific Batch Definition. You can create new tasks, and edit or delete existing tasks.

To access the Define Task page:

- 1. From the left menu, click > Scheduler and select Define Task.
- Select Batch/Batch Group from the drop-down list and select the particular batch/batch group to access the list of tasks associated with it.

You can view the following details related to each task:

- Task ID The unique identifier for the task.
- Name The name of the task..
- **Parent Task** The parent task associated with the task.
- Component The seeded/custom component associated with the task.
- Created Date The task creation date.
- Last Modified The last modification date.

To search for a specific task, enter the keywords in the **Search** field and click **Search**. You can search based on the **Task Name**, **Code** and **Description**. You can also sort the Task list based on **Code**, **Name**, **Precedence**, **Component**, **Created Date**, and **Last Modified Date**.



Using the **Preview** option, you can view the complete task execution sequence for a specific batch/batch group.

Perform the following operations to manage a Task, from the **Scheduler Service (Define Task)** page.

- Add a task
- Modify a task
- Define a task precedence
- Delete a task

6.1.4.1 Adding a Task

Add new tasks to a selected Batch Definition.

To add new task:

- In the Scheduler Service (Define Task), select the Batch for which you want to add a new task from the drop-down list.
- 2. Enter the following details:
 - **Task Code** Enter a unique alphanumeric code for the new task. The code must begin with letters, should not include spaces, and has a maximum limit of 60 characters. Special characters except **underscore** (_) are not allowed.
 - **Task Name** Enter a unique name for the new task. The name should start with letters, not contain spaces, and have a maximum limit of 60 characters. Special characters except **underscore** (_) are not allowed.
 - **Task Description** The description/details for the task. The description should begin with a letter and not exceed 250 characters. Avoid using phrases like "Select From" or "Delete From" in the description.
 - Task Type Select the task type from the drop-down list.
 - Component Select the custom or the seeded component associated with the task.

Note:

Refer to the respective component guide for information related to the component specific parameters.

3. By default, all Batch Level Parameters are added and enabled as task parameters in the **Task Parameters** pane.

Note:

You can edit the parameters only for custom components.

- a. Enter the Parameter name in the **Param Name** field.
- b. Enter the Parameter value in the **Param Value** field.

To delete a parameter, click on **Delete** next to the respective parameter.

4. Click **Save** to add the new task to task summary in the **Define Task** page.

Note:

Sync task will remain active if execution time is more than 15 minutes at target service and till acknowledge status is generated from target API after the execution.

6.1.4.2 Modifying a Task

Modify details such as Task Description and Task Type in existing tasks.

You can also add a new task parameter and enable or disable existing task parameters.

To modify a task:

- 1. From the **Define Task** page, select the Batch to modify the task details from the drop-down list.
- 2. Click Edit corresponding to the Task you want to modify.
- 3. Modify the required Task Details, in the Edit Task page.
- 4. Click Save to update the changes.

The modified task is added to the **Define Task** page.

6.1.4.3 Define Task Precedence

Task Precedence indicates the execution-flow of a batch. Task Precedence Value helps to determine the order in which the specific tasks of a batch are executed.

For example, consider a Batch consisting of four tasks. The first three tasks lack define precedence and hence will be executed simultaneously during batch execution. However, Task 4 has a precedence value as Task 1, indicating that Task 4 is executed only after the successful completion of Task 1.

You can set Task Precedence between Tasks or define to run a Task after a set of other tasks. While, multiple tasks can be executed simultaneously, cyclical execution is not permitted. Tasks without defined precedence execute immediately upon Batch Execution.

Note:

The Task Precedence option is disabled if a batch has only one associated task.

To define task precedence:

- Click Add or Remove Precedence corresponding to the task requiring precedence, to access the Precedence Mapping list.
 - a. Select a batch to execute before the current task, from the **Available Tasks** pane and click **Move Selected**.

To move all the batches, click **Move All**.

b. To remove a batch from the task precedence sequence, select the task from the **Selected Tasks** pane and click **Remove**.

To remove all the selected batches, click **Remove All**.

Click Save to update Task Precedence in the batches.



3. Click **Preview** to view the precedence information.

6.1.4.4 Deleting a Task

Remove any tasks that that are no longer required in the system, from a Batch Definition.

To delete a task:

- 1. From the **Define Task** page, select the Batch from the drop-down list.
- 2. Click **Delete** corresponding to the Task you want to delete.
- 3. Click **OK** in the confirmation dialog to confirm deletion.

6.1.5 Managing Batch/Batch Group Executions

Schedule Batch enables users to manage batch/batch group executions.

To access Schedule Batch page, from the left menu, click and then select Schedule Batch.

All the batch/batch group schedules are listed. You can sort this list based on code, name, Task Precedence, Components, and dates, to access a specific schedule.

From the **Schedule Batch** page, you can perform the following operations related to the execution and scheduling of batches/batch groups

- Execute batch/batch groups instantaneously
- Edit dynamic parameters
- Automate batch/batch group executions using the various scheduling options
- Re-run a batch/batch group execution
- Re-start a batch/batch group execution

6.1.5.1 Execute Batch/Batch Group

Use the Execute Batch to run a batch/batch group instantaneously.

To execute a Batch/Batch Group:

- 1. In the Schedule Batch page, select Batch or Batch Group to execute from the dropdown list.
- 2. Select the **Batch /Batch Group** for execution.
- 3. Click **Execute** to access the **Execution Schedule** page.
- 4. Click Exclude Tasks to add/remove tasks from the execution list.
- 5. Click Hold Tasks to pause/release tasks during execution.
- 6. Click Edit Dynamic Parameters to modify the dynamic parameters.
- 7. Click **Execute**.

The Batch is executed, and the associated unique Run ID is displayed in the format

SBATCH_CODE>_<MIS_DATE>_<ITERATION-COUNT>.

You can always click preview to view the PMF process sequence used to execute the selected batch/batchgroup.



6.1.5.2 Adding Pre-Conditions For Batch Group Execution

Pre-conditions help to execute batches associated with a batch group, on specific days, based on the set frequency and selected days.

You can set pre-conditions for a batch group, to execute specific batches on selected days based on the set frequency interval. This enables to wisely use the available resources for execution.

To set pre-conditions for batch group execution:

- 1. Click Schedule from the Header panel.
- 2. In the Schedule Batch page, select Batch Group and the Batch Group Name.
- 3. Click **Pre-Conditions** to set the pre-conditions for task execution.
- 4. Select the **Batch** to set the pre-condition.
- 5. Set the execution frequency to Weekly, Monthly, or specific interval and set one of the following conditions:
 - Weekly Select the weekdays to execute the batch. You can select multiple days.
 - **Monthly** Select the days of the month to execute the batch. You can select multiple days.
 - **Interval** Select the recurrence frequency to execute the batch.
- 6. Click Add to add another pre-condition.
- 7. After adding all the required pre-conditions, Click **Save**.

The pre-conditions are saved and the batch group will be executed based on the set preconditions.

Note:

The batch group is always get executed based on the pre-condition and any schedule associated with the batch group will not be considered for processing.

6.1.5.3 Edit Dynamic Parameters

Modify the dynamic parameters set for a batch/batch group.

You can modify the batch parameters, batch header parameters, task parameters, and the task header parameters associated with a batch/batch group.

To edit the dynamic parameters from the **Schedule Batch** page:

- 1. Select Batch/Batch group and then select the specific batch/batch group.
- 2. Click Edit Parameters to access the Edit Dynamic Params page.

You can also edit the dynamic parameters while configuring the scheduling options.

- 3. Click the batch/batch group name to access all the parameters.
- 4. Set the **\$BatchDate\$** to set the batch execution date: :
 - Set the batch date to SYSDATE (system date). The batch execution date is set to SYSDATE by default.

- Toggle and select MISDATE to select a particular batch execution date.
- 5. Enter **\$BATCHRUNID\$** to set the batch run ID in the format: <BATCH CODE> <MIS DATE> <ITERATION-COUNT>.
- 6. Edit the batch header parameters and the task parameters.
- 7. Click **Save** to update the batch/batch group parameter values.
- 8. After updating the changes, execute the batch/batch group or configure the scheduling settings.

6.1.5.4 Scheduling and Automating Batch/Batch Group Execution

Automate batch/batch group execution.

Using the various scheduling options, you can automate batch/batch group execution to run based on the specified scheduling parameters.

To automate batch/batch execution:

- 1. Click **Schedule** from the Header panel.
- 2. In the Schedule Batch page, select from the following options:
 - Once Run only once.
 - Daily Run daily.
 - Weekly Run weekly on selected days and time.
 - Monthly Run monthly on selected days and time.
 - **Quarter** -Run every quarter on selected days and time.
 - Cron Expression A Cron Expression is a string comprising of six or seven fields separated by white space. Fields can contain any of the allowed values, along with various combinations of the allowed special characters for that field. To execute a batch/batch group using a Cron expression, enter the Cron Expression for your schedule. For more information about the Cron Expression, click Information next to the Cron Expression field.
- 3. Enter the following generic information and the parameters:
 - Batch/Batch Group Batch/batch group for execution.
 - Batch/Batch Group Name The specific batch/batch group to be executed.
 - Schedule Name The unique schedule name.
- 4. Provide the following scheduling parameters based on the selected schedule option.

For Cron Expression based scheduling, enter the required Cron expression.

Table 6-1 Scheduling Options

Details	Once D		Weekly	Monthly	Quarter		
Start Date to begin execution.	Yes	Yes	Yes	Yes	Yes		
End Date to stop the execution	No	Yes	Yes	Yes	Yes		
Run Time to execute the batch/ batch group	Yes	Yes	Yes	Yes	Yes		
Days of the week you want to execute the batch/batch group. You can select multiple days.			Yes	Yes	Yes		



Details	Once	Daily	Weekly	Monthly	Quarter
Months of the Year you want to execute the batch/batch group. You can select multiple months.				Yes	Yes
Day of the Month to execute batch/batch group				Yes	Yes
First Months of the Year to calculate the year beginning and each quarter beginning.					Yes
Select Quarters to execute batch/batch group You can select multiple quarters.					Yes
Days of Quarter - Select the days to execute the batch/batch group. You can select first day, mid day, last day, First N days, or last N days					Yes
No. of Days - If you select first N days or last N days, select the number of days to execute the batch/batch group at the beginning or end of the selected quarter					Yes

Table 6-1 (Cont.) Scheduling Options

- 5. Exclude Tasks to add/remove tasks from the execution list.
- 6. Hold Tasks to pause/release tasks during execution.
- 7. Click Edit Dynamic Parameters to modify the dynamic parameters.
- 8. Click **Schedule** to add the new schedule for execution.

You can set pre-conditions to process batch groups. When a batch group has an associated pre-condition, the execution schedule will not be considered for processing.

- 9. To manage schedules associated with a specific batch:
 - a. In the **Select Batch** page, select **Batch** and select the **Batch Name** to view the associated schedules.
 - b. Click View Schedule to access the list of all the schedules associated with the batch.

You can perform the following tasks:

- Click Edit to modify the schedule.
- Click Pause and enter the Start Date and End Date to pause the schedule from execution. Click Add to apply the pause.
 To remove the pause, click Delete next to the specific pause.

6.1.5.5 Re-run Batch/Batch Group

Re-running a batch/batch group facilitates you to run the batch/batch group irrespective of the previous execution state.

When you re-run a batch/batch group that has been previously executed, a new Run ID is generated, and the batch/batch group is executed as if it were a new run.

To re-run a batch::



- 1. Click Schedule Batch from the Header panel.
- 2. In the Schedule Batch page, select the Re-run tab.
- 3. Select Batch/Batch Group.
- 4. Select the Batch or Batch group Name you want to re-run.
- 5. Select the Batch Run ID.
- 6. Click Re-run.

6.1.5.6 Re-start Batch/Batch Group

Re-start a batch/batch group that has not executed successfully or has been explicitly interrupted, canceled, or put on hold during the execution process.

Restarting a batch/batch group enables you to continue execution directly from the point of interruption or failure, allowing you to complete executing the remaining tasks.

Note:

Before restarting a batch/batch group, ensure to provide the complete cleanup URL and also to enable invoking the cleanup URL before restarting the execution.

To re-start a batch/batch group:

- 1. Click Schedule Batch from the Header panel.
- 2. From the Schedule Batch page, select the Re-start tab.
- 3. Select Batch/Batch Group.
- Select the Batch or Batch group you want to schedule daily from the drop-down list.
- 5. Select the Batch Run ID.
- 6. Click Re-start.

6.1.6 Monitor Batch/Batch Group

Using Monitor Batch/Batch Group, you can view the status of executed batches/batch groups, along with the tasks details.

Monitoring enables users to track and identify issues at regular intervals, ensuring smoother batch execution. Both a visual representation and a tabular view of the status of each task in the batch are available.

To monitor a batch/batch group:

- 1. Click Monitor Batch from the Header panel.
- Select the Batch/Batch Group and the Batch/Batch Group Name to monitor the execution.
- 3. Set Refresh Frequency Time Interval and duration in seconds.

By default, the refresh interval is set to **5 seconds** and duration is set to **5 minutes**. This indicates that the monitor progress will be refreshed every 5 seconds for the next 5 minutes.

The refresh interval ranges between 5 to 60 seconds and the duration ranges between 5 to 180 seconds.



- 4. Select the **MISDATE** to view the list of Batch Run IDs executed on a specific date.
- 5. Select the Batch Run ID you want to monitor.
- 6. Click Start Monitor to view the results in Visualization and List View tabs.

The **Visualization** tab displays execution status graphically, while the **List View** tab provides the details in a tabular form, including:

 Status: Task execution status - Not-Started, On-going, Aborted, Successful, Failed, Interrupted, Excluded and Undefined.

Note:

When the task execution status is **Aborted**, the batch execution will still be **On-going**. The task status will be set to **Ongoing**, when it is triggered again.

- **Start Time**: Task execution start time.
- End Time: Task execution end time.
- Task Details: Mouse-over the task to display its status and details.
- 7. At any point, select **Stop Monitor**, to stop monitoring.

You can download the task execution summary in PDF or Excel, with or without the task logs, from the **Monitor Task** page.

8. (Optional). To rerun, restart, or interrupt execution, click **Actions** and select the required option.

You can also reset the search criteria using Actions.

 (Optional). Click View Execution Parameters adjacent to a batch/batch group, to access the list of tasks and task parameters such as Runskey ID, Misdate, associated with that batch/batch group.

6.1.7 Scheduler Service Dashboard

View the task executions based on the execution status in the Scheduler Service Dashboard.

You can access the following details related to batch/batch group execution from the Dashboard:

- The batches/batch groups are categorized based on their execution status Executed Runs, Successful Runs, Failed Runs, Ongoing Runs, Interrupted Runs, and Upcoming Runs tabs. Click the respective tab to view the details of the batches/batch groups based on their execution status. For example, click Ongoing Runs to view the details of the batches that are currently running.
- The run time, schedule name and the MISDATE associated with each batch/batch group.
- The batch execution summary for all the batches executed in the last 7, 30 and 120 days. The summary is displayed in the form of a color-coded bar graph with legend for the various execution statuses.
- To view the list of all task executions associated with a specific batch/batch group, select the required execution status tab, select Batch/Batch Group and select the required batch/ batch group.
- To view the task executions within a specific date range, select the required execution status tab, select Batch/Batch Group and select the required batch/batch group. Specify both the start and end dates.



6.2 Object Migration

Object Migration is the process to define, export and import objects across environments (prod and non-prod)/instances. This feature also facilitates to migrate within the same setup or different setups.

Objects refer to the various metadata definitions defined for various domains. You may want to migrate objects for several reasons such as manage global deployments on multiple environments or to create multiple environments so that you can separate the development, testing, and production processes.

For example, you can use the object migration feature to define PMF process object such as balance computation on your testing environment. After successful testing, you can use this feature to export the object to production/non-production environment.

You can migrate the following object types:

- **Schedule** Schedule provides the instruction to schedule the execution of defined processes. When a schedule is migrated, the associated batch is also migrated.
- **Batch** Batch is a group of jobs that are scheduled to automatically execute at a preset interval of time, without any user's intervention. When a batch is migrated, the batch and the associated pipeline information are also migrated.
- **Batch_Group** A set of individual batches are consolidated to form a single Batch_Group. When we migrate a Batch_Group all the batches, tasks and pipeline information associated with that Batch_Group are also migrated.
- **Pipeline** A pipeline is an embedded data processing engine that runs inside the application to filter, transform, and migrate data on-the-fly. Pipelines are a set of data processing elements called widgets connected in series, where the output of one widget is the input to the next element.
- Threshold The threshold limit associated with set variables values for scenarios in FCCM Cloud Service. These threshold values are set when scenarios are created or installed and can be changed, if required.
- **Job** Jobs provide set of instructions to execute Workflow Pipelines, based on the set threshold values.
- **Roles** Roles are used to map functions to a defined set of groups to ensure user access system security.
- **Groups** Groups are used to map Roles. Specific User Groups can perform only set of functions associated with that group.
- **CM_ADMIN** The CM_ADMIN object type refers to all the case management related admin screens. Under this object type, you can export case management related admin metadata and settings for Business Domain, Case Actions/Statuses, Case Priority, Case Rules, Case System Parameters, Case Types, Jurisdictions and Security Mapping.

6.2.1 Migration Object Types

You can create Object Export and Import definitions for the following object types using Object Export/Import feature.

The Migration object types are categorized as follows:



Asset Liability Management

- Standardized_IRRBB_Shock
- Static_deterministic_process
- Time_bucket
- Dynamic_deterministic_process
- Forecast_balances
- Multi_dimensional_balance_sheet
- Pricing_margin
- Product_characteristics
- Behaviour_pattern_rule
- Discount_methods
- Forecast_rates
- Prepayment_model
- Prepayment_rules
- Transferring_Price_Rules

Cash Flow Edits

- Cash_flow_edits_rule
- Cash_flow_edits

Cash Flow Engine

Cashflow_Process

Common Objects

Batch

Note:

Ensure to have BATCH_SUMM, BATCH_VIEW and BATCH_ADD riles to view, export and import batches.

Batch_group

Note:

Ensure to have BATCH_SUMM, BATCH_VIEW and BATCH_ADD riles to view, export and import batches.

- Currency
- Datamodel_extension_dimension
- Data_file_specification



Dimensions

Note:

Dimension definitions should be migrated before migrating the dependent object definitions. The source and the target dimension of the dependent objects should be the same.

- Expressions
- Filters
- Folder
- Hierarchy

Note:

Dimension definitions should be migrated before migrating the Hierarchy associated with it. The Dimension should be the same in both source and target environments.

- Holiday_calendar
- Job
- Pipeline
- Schedule

Note:

Ensure to have BATCH_SUMM, BATCH_VIEW and BATCH_ADD riles to view, export and import batches.

Slowly Changing Dimensions

Funds Transfer Pricing

- Add-on Rate Rule
- Alternate_Rate_Output_Mapping
- Replicating Portfolio
- Standard_Process

Identity Management

- Groups For more information, refer to Groups Summary in Admin Console.
- Roles For more information, refer to Roles Summary in Admin Console

Patterns

- Behaviour_pattern
- Payment_pattern



Reprice_pattern

Profitability Management

- Allocation Model
- Lookup Table
- Allocation Specification
- Static_Table

Profitability Analytics

- Financial Element Mapping
- Segmentation Mapping
- Line Item Display Order
- Geography Mapping

Rate Management

- Interest Rates
- Economic_indicator
- Volatility_surface

6.2.2 Accessing Object Export and Object Import Features

Using the Object Export and Import features, you can create Export and Import Object definitions.

To access the Object Export and Import feature, from the left Navigation pane in the PBSM Console, click **Operations and Processes > Object Administration**.

- To access Object Export feature, click Export Object.
- To access Object Import feature, click Import Object.

6.2.3 Object Export Definitions

Object Export Definition is a collection of objects that can be exported across environments.

You can view the list of object export definitions that are already created in the **Object Export Summary**. You can also view the following details about each object definition.

- Name The unique name assigned to the collection when the export definition was created.
- Object Migration Status The export status of a specific object definition.
 - Success Indicates that the export is completed successfully.
 - Failed Indicates that the export was not successful. You can reintiate the migration of the specific object definition.
 - Saved Indicates that the object definition is created successfully and is yet to be exported.
 - In Progress -Indicates that the export is in progress. Once the export is complete, the status will change to Success/Failed.



• Last Modified By - The ID of the Last Modified by user who has modified the definition. On mouse over, the Last Modified Time and Date are displayed.

To filter the list and view specific Object Definition, use one of the following search options:

- To search for a specific Export Object Definition, type the first few letters of the export definition that you want to search in the Search Box and click **Search**. The search results display the names that consist of your search string in the list of available definitions.
- Enter the number of records to be viewed in a single page, in the **Records** box, at the bottom of the page. You can increase or decrease the number of entries that are displayed using the up and down arrows.
- You can navigate between pages in the **View** bar, use the navigation buttons present at the bottom of the page.

6.2.3.1 Creating Export Definitions

You can create export Meta data objects using the System Configuration tab in Admin Console.

For more information about the supported object types, refer to Migration Object Types. Refer to the following steps, to create a migration export object.

- 1. Click Add in the Object Export Summary Page to view the Migration Definition page.
- 2. Enter the following details, in the Migration Definition page.
 - **Migration Name**: Enter the code of the export of objects to be migrated definition. This is a unique identifier.
 - **File Name**: The system auto-creates the file name of the objects that can be used to export the definition in the following format:
 - For Business Objects: Migration Name_BO_Time Stamp (MMDDYYY HHMMSS)
 - For Identity Objects: Migration Name_IDM_Time Stamp (MMDDYYY HHMMYY)
- 3. Click **Apply** to save the details and view the **Object Selection** Page.
- 4. Click Add to include Migration objects to the definition.
- 5. select the required **Object Type** from the Object Types drop-down list.
- 6. Select the objects to be added to the Migrate Definition and click **Save**, to create a new migration object.

A confirmation message is displayed, when the definition is saved successfully. The new migration definition is listed in the Object Export Summary Page and the status is set to **Saved**.

You can also click **Export**, to export the object.

6.2.3.2 Editing Export Object Definitions

You can edit the Export Object definitions that are not exported and their status is **Saved** or **Failed**.

If the definitions is already exported and the status is set to **Success**, you cannot edit that definition.

To edit an Export Object definition, follow these steps.

1. In the Object Export Summary page, highlight the definition and click **Menu**, and select **Edit**.



The **Object Selection** page is displayed.

- 2. Modify the following details, if required, and click **Save** to changes.
 - Select the required **Object Type** from the Object Types drop-down list.
 - Select the objects to be added to/deleted from the definition.
- 3. After adding/deleting all the required objects, click **Save**.

The Export definition is saved successfully and a confirmation message is displayed. The new definition is listed in the Object Export Summary page and the status is set to **Saved**.

4. If you want to Save and Export the Definition, click Export.

6.2.3.3 Exporting Object Definition

After creating the object definitions, you can export them for migrating between environments, using Object Migration (Export) feature.

You can export object definitions in **Saved** or **Failed** state from the object Summary page.Refer to the following steps, to export definitions.

- 1. In the Object Summary Page, highlight the migration definition and click **Menu**.
- 2. Select **Export** from the menu.

After you export, the following Export status types are displayed:

- Success Indicates that the definition is exported successfully.
- Failed Indicates that the definition was not exported. Right-click and select Export, to reintiate the export process.
- **In Progress** -Indicates that the export is in progress. Once the export is completed, the status will change to Success/Failed.

6.2.3.4 Viewing Export Object Details

Using the **View** option, you can view the list of objects and the dependancies added to an Object definition. You can also view the object details.

- 1. Highlight the Export definition and click **Menu**.
- 2. Select **View**. The object types, list of objects and the dependent objects added to the export definition are listed in the left pane.
- 3. Double-click an object to view the object attribute details.

6.2.3.5 View Object Definition Export Log Details

View log facilitates you to view the export log information of the object definition with the migration status.

Note:

The View Log page for an object definition with status **Saved** will be empty.

To view the log details of object with migration status **Success** or **Failed**, follow these steps.

1. In the Object Export Summary page, mouseover the object definition and click **Menu**.



2. Select View Log from the drop-down menu, to access the View Log page.

The migration status of the objects with following details is displayed.

- Object Migration ID The migration ID associated with the definition.
- **Object Type** The object type of the definition.
- **Object Code** The object code associated with the definition.
- **Creation Date** The date of creation of the definition.
- Created By The User Id of the User who created the definition.
- **Status** The migration status of the definition.
 - Success Indicates that the export migration was completed successfully.
 - Failed Indicates that the export migration did not complete.
 - **Export Status Message** The complete export status message.

Note:

Export status message currently not supported for GL reconcilation.

3. Click **OK** to close the page, after viewing the log details.

6.2.3.6 Downloading Dump File

You can download the export dump file for exported definitions to a local directory, using Download Dump file option.

The downloaded export dump file can be used to upload objects to a different environment.

Note:
This option is enabled, only if the definition is exported successfully and the Migration Status is set to Success .

To download a export dump file, refer to the following procedure.

- 1. Mouseover a migrated object and select Menu.
- Select Download Dump File from the drop-down menu, to download the associated dump file and store it to the local directory.

6.2.3.7 Deleting Export Object Definition

You can delete only definitions that are set to **Saved** or **Failed** status.

To delete a export object definition, follow these steps.

- In the Object Export Summary page, mouseover the definition to be deleted and click Delete.
- 2. Click Yes to confirm and proceed with the deletion.



6.2.4 Object Import Definitions

Object Import Definitions is a collection of objects that can be imported across environments. .

You can view the list of Object Import Definitions that are already created in the **Object Import Summary**. You can also view the following details about each Object definition.

- **Name** The unique name assigned to the collection when the Import definition was created.
- Object Migration Status The import status of a specific Object definition.
 - Success Indicates that the import is completed successfully.
 - Failed Indicates that the import was not successful. You can reintiate the migration of theSpecific Object Definition.
 - Saved Indicates that the Object Definition is created successfully and is yet to be imported.
 - In Progress -Indicates that the import is in progress. Once the import is complete, the status will change to Success/Failed.
- Last Modified By The ID of the Last Modified by user who has modified the definition. On mouse over, the Last Modified Time and Date are displayed.

To filter the list and view Specific Object Definition, use one of the following search options.

- To search for a Specific Import Object definition, type the first few letters of the Import definition that you want to search in the Search box and click **Search**. The search results display the names that consist of your search string in the list of available definitions.
- Enter the number of records to be viewed in a single page, in the **Records** box, at the bottom of the page. You can increase or decrease the number of entries that are displayed using the up and down arrows.
- You can navigate between pages in the **View** bar, use the navigation buttons present at the bottom of the page.

6.2.4.1 Creating Object Import Definitions

You can create Import definitions and add Import Objects using the Object Migration (Import) feature.

- 1. Click Add in the Object Import Summary page to view the Migration Definition page.
- 2. Enter the following details, in the Migration Definition page.
 - ID The Unique Name for the New Import Object definition. The migration ID should not contain any space and exceed 30 characters. Underscore (_) and hyphen (-) are allowed.
 - **Dump File** -Select the .DMP file to be uploaded for creating the Import definition.



Alignation to MI_99807712, import All ALL NODES ARE	SILECTED BY DEFAULT			Migration Definitio		
Summary / Object Selection	troport During File	 Save import Definition	Trigger Import	Migration id	MI_99807712	
				100.00100.0001	O Object Store	
					Local Machine	
					Drag and Drop Select a life or drop one here	
				Import All	Yes	
				Fail on Error	Yes.	
				Overwrite	Yes	
				1 million 1		

Figure 6-1 Importing Dump File

You can select the dump file using one of the following options:

- Select the option Object Store, to select the dump file (.DMP file) from the list of dump files available in the same environment.
- Select the option Local Machine and click Drag and Drop, to add a .DMP file, from the local directory. You can only Add Dump file that are downloaded using Download Dump file option.

Note:

- Uploading a dmp file either created or edited locally will generate an error.
- You can rename the .DMP file, if required. Ensure to follow the naming convention. For more information, refer to File Naming Conventions for Migrate Objects.
- Import All Select an option to import the objects that are associated with the selected object type. You can edit this option if required, in the Object Selection page.
 - Yes Imports all the objects that are included in the dump file.
 - No Imports only those objects that you can select in the Object Selection page.
- Fail on Error Select an option to proceed with the definition creation in case of an error. You can edit this option if required, in the **Object Selection** page.
 - **Yes** Stops the creation process, if error is generated.
 - No Creates the import definition even when error is generated. The object with the error is not included in the object creation.
- Overwrite Select an option to overwrite the existing definition. You can edit this option if required, in the Object Selection page.
 - **Yes** Replaces the existing Import definition.



- **No** Creates a new Import definition.
- 3. Click Apply to save the details.

The Import definition is created and **Object Selection** page is displayed. You can add objects to this import definition.

- 4. Click Add to include objects to the definition.
- 5. Select the required Object Type from the Object Types drop-down list.

Objects that are defined in the environment with respect to the selected object type are are listed. For example, if Schedule is selected as the Object Type, all the Objects defined with respect to Schedule, in the environment are only listed.

You can also enter the first few letters of the object name in the Search Field, to narrow down the search.

- Click the check box adjacent to each object, to include the objects associated with a specific object type, to the import definition.
- 7. Repeat steps 4, 5 and 6, to include objects associated with various object types.
- 8. After adding all the required objects, click Save.

The Import definition is saved successfully and a confirmation message is displayed. The new definition is listed in the Object Import Summary page and the status is set to **Saved**.

9. If you want to Save and Export the Definition, click Import.

6.2.4.2 Editing Import Definitions

You can edit the Import definitions that are not imported and their status is Saved or Failed.

If the definitions is already imported and the status is set to **Success**, you cannot edit that definition.

To edit an Import definition, follow these steps.

1. In the Object Import Summary page, highlight the definition and click **Menu**, and select **Edit**.

The **Object Selection** page is displayed.

- 2. Edit the following details, if required, and click Save to changes.
 - Select the required Object Type from the Object Types drop-down list.
 - Select the objects to be added to/deleted from the definition.
- 3. After adding/deleting all the required objects, click **Save**.

The import definition is saved successfully and a confirmation message is displayed. The new definition is listed in the Object Import Summary page and the status is set to **Saved**.

- 4. Click Save to update the changes.
- 5. If you want to Save and import the Definition, click Import.

6.2.4.3 Importing Object Definitions

After creating the object definitions, you can export them for migrating between environments, using Object Migration (Import) feature.

You can import object definitions in **Edited** state from the object Summary page. Refer to the following steps to import Object definitions.



Note:

Comments and Documents attached to an Issue/Action will not be migrated.

- 1. In the Object Summary Page, mouse-over the definition and click Menu.
- 2. Select Import from the drop-down menu.

After you import, the following Import status types are displayed:

- Success Indicates that the definition is imported successfully.
- Failed Indicates that the definition was not imported. Right-click and select Import, to restart the import process.
- In Progress -Indicates that the import is in progress. Once the import is completed, the status will change to Success/Failed.

6.2.4.4 Viewing Import Object Details

Using the **View** option, you can view the list of objects and the dependancies added to an Object definition. You can also view the object details.

- 1. Mouseover the migration definition and click Menu.
- 2. Select **View**. The object types, list of objects and the dependent objects added to the export definition are listed in the left pane.
- 3. Double-click an object to view the object attribute details.

6.2.4.5 Viewing Object Import Log Details

View log facilitates you to view the log information of the object definition with the migration status.

Note:

The View Log page for a definition with migration status **Saved** will be empty.

To view the log details of definition with migration status Success or Failed, follow these steps.

- 1. In the Object Import Summary window, mouseover the migration definition and click **Menu**.
- 2. Select View Log from the drop-down menu, to access the View Log page.

The migration status with following details is displayed.

- Object Migration ID The migration ID associated with the import object.
- Object Type The object type of the import object.
- **Object Code** The object code associated with the import object.
- Creation Date The date of creation of the import object.
- Created By The User Id of the User who created the import object.
- Status The import status of the specific object.
 - Success Indicates that the specific object was imported successfully.



- Failed Indicates that the specific object was not imported.
- Import Status Message The complete import status message.

Note:

Import status message currently not supported for GL reconcilation.

3. Click **OK** to close the page, after viewing the log details.

6.2.4.6 Deleting Import Definition

You can delete only definitions that are set to **Saved** or **Failed** status.

To delete an import definition, follow these steps.

- In the Object Import Summary page, mouseover the definition to be deleted and click Delete.
- 2. Click **Yes** to confirm and proceed with the deletion.



7 Reports & Analytics

This section covers the following topics:

 Asset Liability Management Cloud Reports & Analytics: 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.

7.1 Asset Liability Management Cloud Reports

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.

7.1.1 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**.



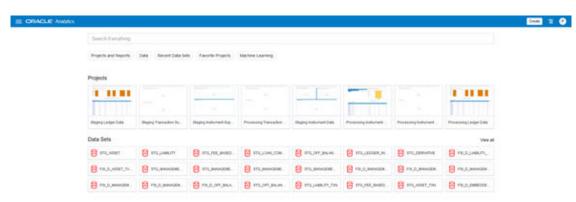


Figure 7-1 Analytics Home Page

7.1.2 Creating Adhoc Reports and Analysis

The Profitability and Balance Sheet Management Ad-hoc Analysis is provided inside a Shared Folder. Users can use this folder for saving any ad-hoc reports which need to be shared across respective teams. When any patch is applied these reports will not be replaced or purged.

7.1.2.1 Amend Out-of-the-Box Reports

A user with DV Content Author privileges will have access to amend and save the out-of-thebox reports.

To amend and save the reports:

 To open the ORACLE Analytics page, from the Home Page, select Home Page, and then from the Page Menu on the top-right corner, select Open Classic Home. A new window will open with Classic Home.

Figure 7-2 Classic Home Page

= ORACLE' Analytics	Create I W
	Import Workbook/Flow
Search Everything	Dataset Management
	Register ML Model
(Workbooks and Reports) (Data) (Recent Datasets) (Favorite Workbooks) (Machine Learning)	Open Classic Home
	Customize Home Page

2. Click Catalog.



Figure 7-3 Catalog

ORACLE Analytics			Home Catalog Favorites + Dashboards + Create + Open + @
Create Analysis and Interactive Reporting Analysis and Interactive Reporting Analysis Calebased Home * Report Report Job More * Actionable Intelligence Actionable I	Recent Others Profitability longits Profitability longits Coments Marce Coments for Marce Coments for Advance Coments Marce Coments for Marce	Image: Conserve Professionty Open More + Image: Conserve Professionty Open More + Image: Conserve Professionty Open More + Image: Open More + Open More +	Grande and Rabin Grande And Rabin Grande Marce Meril Constructions Constructi

3. Navigate to **Shared Folders** and select the dashboard and subsequently the report from the available list that you want to edit and right click on your mouse. You will find the Copy option as indicated in the below illustration.

Figure 7-4 Copy Option

Catalog	X man	146	ne Catalog	Fasterites + Dashb	oards • Create •	Open •
th • O ta 🐂 🤇 in •		Location /Shered Felders/Operational Analysis			Show Hidden ib	••••• •
a Folders E: Ka	Type All =0	• A-Z • Show More Details				
My Folders More Shared Folders More Shared Folders More Cash Flow Engine Analytic More Fund Transform Fixing Analytic More Transform Fixing Analytic More Transform Fixing Analytic	Curre to Add to Favorites Open Data : Open Data : Open to Add to Favorites Open to Add to A	10/27/2023 2:14:40 PM Owner				
 PESMCS Ad hoc Analysis 	Groug Open Mare *	3fied 10/27/2023 2:14:41 PM Owner				
a Tasks	Interest Rates Curves	ast Modified 10/27/2025 2:14:42 PM Owner				
Coperational Analysis Coperational Analysis Coperate Shortcut Coperate Shortcut Coperate Shortcut Coperate Shortcut Coperations Copen Mare *	ons Registry Last Mudified 10/27/2023 2:14:43 PM Owner					
	> Preview					

Figure 7-5 Folders

III Catalog		Home Catalog Favorites + Dashboards + Create + Open + 🧕
User View 🔻 🎼 👻 🤂 🖬 👻 🗮 🖉 🛅 🗮 🖉	🖴 v 🕐 v 🗙 🏚 🛍 Location /Shared Falders/Profitability Analytics	▼ Show Hidden Items
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⊿ Tasks		
Profitability Analytics		
Expand P Create Shortcut RSS Archive X Delete Unarchive		
Copy opy	> Preview	

4. Navigate to My Folders.



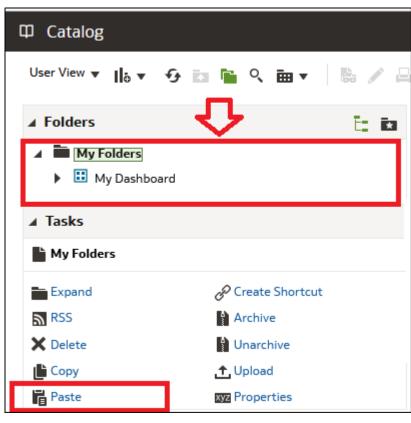


Figure 7-6 My Folders

5. Paste the report. You will be able to edit the Report which is saved inside My Folder.

7.1.2.2 Ad-hoc Analysis Folder

This Folder can be used by the customers to share the reports across the organization.

Figure 7-7 Ad-hoc Analysis folder

-		₽					
Туре	Name		Description		Owner	Modified v	
	Raw Data Analysis				not availa	Dec 21, 2023	3
	Asset Liability Management Analytics				not availa	Dec 21, 2023	3
	Profitability Management				not availa	Dec 21, 2023	3
	Cash Flow Engine Analytics				not availa	Dec 21, 2023	3
	Profitability Analytics				not availa	Dec 21, 2023	3
	Fund Transfer Pricing Analytics				not availa	Dec 21, 2023	3
	Operational Analysis				not availa	Dec 21, 2023	3
Ľ	PBSMCS Ad-hoc Analysis				not availa	Nov 17, 202	3
	<u>x</u>						



The out-of-the-box reports can be edited and saved inside Adhoc analysis folder. The reports inside these folders will not be updated or refreshed when any provisioning happens.

7.1.2.3 Working with Out-of-the-Box Subject Area

A user with DV Content Author credentials will have access to create new reports. The DV Consumer will have Read Only access.

To work with OOTB Subject Area:

- 1. To open the ORACLE Analytics page, from the Home Page, select Home Page.
- 2. Click the **Create** button and select **Workbook** as shown below.

Figure 7-8 Create

		Create
Create		
Workbook	Dataset	>>> Data Flow
WORKDOOK	Dataset	Data Plow
	¢	
Sequence	Connection	

This opens the Add Dataset window.

3. Select the Subject Areas tab. You will find all the relevant subject areas listed as follows.

Figure 7-9 Subject Areas

Add Data	aset				Create Dataset
Datasets Subject Areas				Search	۹ 🗰 🗄
1	Ľ	<u>ل</u>	[]	[]]	[]
ALM Cas	hflow	ALM Market Value	Customer Account Income Statement	Customer Life Time Value	Financial Results
Ţ	C	[0]	D	[D]	[]
Forecast	Rates	Income Statement	Instrument Analysis	Instrument Geo Mapping	Instrument Reporting
1	Ľ	〕	[]	[]]	[]
Instrur Segmen		Interest Rate Risk	Liquidity Risk	Management Ledger Analysis	Management Reporting
г	a	r	r		
				Cancel	Add to Workbook



4. You can double click to select a particular Subject Areas and a new canvas will open up with the elements of the selected subject area.

÷	🛃 New Workbook		Data	Visualize Prese	ent	S	CJ	8	□ -	۵	8 •
Sea	± [®] ~ ³	Olick here or drag data to add a filter									;
)))	Instrument Analysis Dimensions Facts My Calculations Value Labels	Select Visualization to View Details			Drop Visualizations or Data Here						
	Select data or visual to display properties										

Figure 7-10 New Workbook

5. Expand the **Dimensions** and **Facts** and drop the relevant items on to the canvas. By default the best visualization/ chart type for the given data is displayed.

7.1.3 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:

 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.

Create Data Set From a File, Subject Area, or Connection The so dick to browse Create Connection
Figure 7-11 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.

< 🔋 Test ASSET Data	_										• • Daniel	tord P
₿ •	Add Data Set	fest ASSET Data		1						Cancel		
Search O	Click here to add	d a filler										
Add Data Set	OFSAA Analytics - Publ	lic .				Select Columns	Enter SQL		Nama	Test ASSET Data		
Results All steps combined	Search			Q						External Data Set		
ED All steps combined					_							
	몸권	물급	82	22	83	몸권		2		OFSAA Analytics - Public		
	APEX_200200	CTXSYS	GSMADMIN_INTER NAL	LBACSYS	MDSYS	OFSAA_ANALYTIC S_PUB				Automatic Caching		*
									New Data Indicator	Select Column		*
	83	82	86	86	83	88			Owner	pft_qauser		
	OFSAAMETA	OLAPSYS	ORDDATA	ORDSYS	PBSMDD	PUBLIC			Created On	In Progress		
									Modified On	In Progress		
	71	01	51	51					Refreshed	Never		
	STS STS	SYSTEM	WINSYS	XDB								
Apply Script												
						Select columns	to include in t	his Data Set				
Select data or visual to display properties												
											0 Data Elements 🦿	3

Figure 7-12 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.

< 🛿 Test ASSET Data						n a Costi Prost	P
8 0	Add Data Set Test ASSET Data				Cancel Acd		
Search O	Click here to add a filter						
Add Data Set	OFSAA Analytics - Public > OFSAA_ANALYTICS_PUB		Select Columns e Enter SQL	Name	Test ASSET Data		
Results All steps combined	Search Q	Selections		Description	External Data Set		
	E FSI_D_ACCOUNT_INDEX_HIST	î		Connection	OFSAA Analytics - Public		
	E FSLD_ACCOUNT_RATE_TIERS			Data Access	Automatic Caching		*
	E FOLD_ASSET			New Data Indicator	Select Column		*
	E FSI_D_ASSET_TIONS			Owner	pt_qauser		
	E FSI_D_DERNATIVE	1 4		Created On	In Progress		
	FSI_D_EMBEDDED_OPTIONS_SCH			Modified On	In Progress		
	E FSLD_FEE_BASED_SERVICE			Refreshed	Never		
	E FSLD_FEE_BASED_SERVICE_TXNS						
	E FSLD_LEDGER_INSTRUMENT						
	E FSLD_LIABILITY						
	E FSI_D_LIABILITY_TINS						
	FSLD_LOAN_COMMITMENTS						
		×.					
Apply Screet							
			Select columns to include in I	this Data Set			
Select data or visual to display properties							
						0 Data Elementa 🦪 😋 📘	1 🖩

Figure 7-13 Add Data Set – Search from the List

Or

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

						n e Daarbaa	•
8 0	Add Data Set Test ASSET Data				Cancel	a	
Search O	Click here to add a filter						
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Ageny Script Select data or visual to display properties			Select columns to include in t	Phs Data Set			
						0 Data Elements 🦸 🖓	

Figure 7-14 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.



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	Add Deta Set Net x1007 Deta				Cantar		
	C Ciel Inera Its add a Mur						
	0754 AMERIC FURS + 0754, 4407523, F/B + FB, 5, 45827		• Teorizone • frectio.	Tierie 7	ker Addit/1 Oyea		
	The second secon	Selecters		Description	Econol Data Set		
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	T cre'usc'aano						
	E craitec'here's						
	¥ 0.4,19,99,40						
	T DOP,MARK						
	*						

Figure 7-15 Add Data Set – Search Columns

6. Add the Database Object Column as required.

Figure 7-16	Add Data Set – Adding the Database Object Column
-------------	--

K 🗐 Test ASSET Data						n a 💷	inani P
8 0	Add Data Set Test ASSET Data				Cancel Acc		
Search O	Click here to add a filter						
🔿 Add Data Set	OFSAA Analytics - Public > OFSAA_ANALYTICS_PUB > FS <mark>LD_ASSET</mark>	-	Select Columns Enter SQL	Name	Test ASSET Data		
Results At steps combined	Search Q Add All Add Selected	Selections (3/614)	Remove All Remove Salacted	Description	External Data Set		
	III CUR_EFFECTIVE_INTEREST_RATE	A B OFSM_ANALYTICS_PUB		Connection	OFSAA Analytics - Public		
	III CUR_GROSS_RATE	# 🖽 FSI_D_ASSET		Data Access	Automatic Caching		
	III CUR_MARKET_VALUE	ACCOUNT_NUMBER	2	New Data Indicator	-		
		III AS_OF_DATE			pf_gauser		
	III CUR_DAS	I CUR_PAR_BAL			In Progress		
	I CUR_OAS_ALT	-			In Progress		
				Refreshed			
	III CUR_PRIMENT			Ketteshed	Tvever .		
	I CUR_STATIC_SPREAD						
	III CUR_STATIC_SPREAD_ALT						
	I CUR_TP_PER_ADB						
	III CUSP_NUMBER						
	ACCOUNT_NUM AS_OF_DATE CUR_PAR_BAL	e					
Apply Script							
			Get Preview Data				
			0				
Select data or visual to display properties							
					0 Data Element	s 🕫 O 📘 Prev	riew 3 columns 📑

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

0	Add Data Set	Test ASSET Data						Cani	el Add	
	Click here to	add a filter								
	Union more no									
	OFSAA Analytics -	Public > OFSAA_ANALYTICS_PUB >	FSI_D_ASSET		 Select Columns 	Enter SQL	Name	Test ASSET Data		
	Search	Q Add A	II Add Selected	Selections (3/614)	Remove All		Description	External Data Set		
	III CUR_EFF	ECTIVE_INTEREST_RATE	^	# 25 OFSAA_ANALYTICS_PU	8			OFSAA Analytics - Public		
	III CUR_GR	DSS_RATE		# E FSI_D_ASSET						
	III CUR,MA	NET VALUE					Data Access	Automatic Caching		
				I ACCOUNT_NUMBER			New Data Indicator	Select Column		
	III CUR_NET_RATE			III AS_OF_DATE	(II) AS_OF_DATE			pft_qauser		
	∭ CHR_ONS_ULT ∭ CHR_ONS_ULT			III CUR_PAR_BAL	II CUR_PAR_BAL			In Progress		
							Modified On	In Progress		
							Refreshed	Never		
	III) CUR_PAY	MENT								
	III CUR_STA	TIC_SPREAD								
	III CUR_STA	TIC_SPREAD_ALT								
	III CUR_TP_	PER_ADB								
	III CUSP_N	UMBER								
	A ACCOUNT_N	S AS_OF_DATE	CUR_PAR_BAL							
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	CARDS_10	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS_10	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS_2A	09/30/2021 12:00:00:000 AM	1,500,000,00							
	CARDS_28	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS_2C	09/30/2021 12:00:00.000 AM	1,500,000.00							
	CARDS_2D	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS_3A	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS_38	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS 3C	09/30/2021 12:00:00:000 AM	1,500,000,00							
	CARDS_3D	09/30/2021 12:00:00.000 AM	1,500,000.00							
	CARDS_4A	09/30/2021 12:00:00:000 AM	1,500,000.00							
	CARDS_48	09/30/2021 12:00:00:000 AM	1,500,000.00							
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Figure 7-17 Data Results

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

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	Click here to	add a filter							
				• Set	ect Columns	N	ame Test ASSET Data		
	Statement								
	select ACCOU	NT_NUMBER, AS_OF_DATE, C	UR_PAR_BAL from OFS	AA_ANALYTICS_FUB.FSI_D_ASSET		Descrip	tion External Data Set		
						Connec	tion OFSAA Analytics - Public		
						Data Acc	Automatic Caching		*
						New Data Indic	ator Select Column		v
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	A ACCOUNT_N	AS OF DATE	CUR_PAR_BAL						
	CARDS_1A	09/30/2021 12:00:00.000 AM	1,500,000.00						^
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	CARDS_1C	09/30/2021 12:00:00.000 AM	1,500,000.00						
	CARDS_1D	09/30/2021 12:00:00.000 AM	1,500,000.00						
	CARDS_2A	09/30/2021 12:00:00.000 AM	1,500,000.00						
	CARDS_28	09/30/2021 12:00:00.000 AM	1,500,000.00						
	CARDS_2C	09/30/2021 12:00:00.000 AM	1,500,000.00						
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	CARDS_3C	09/30/2021 12:00:00.000 AM	1,500,000.00						
Select data or visual to	CARDS_3D	09/30/2021 12:00:00.000 AM	1,500,000.00						
	CARDS_30 CARDS_4A	09/30/2021 12:00:00:000 AM	1,500,000.00						
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	ALLAN IN	ARRANDA (100 ARAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAAA	A F 55 555 56					3 Data Elements	0.0.0

Figure 7-18 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:

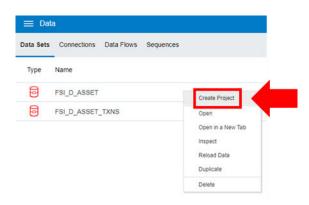


Figure 7-19 Data Set Options

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

7.1.4 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.

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_DERIVATI VE STG_FEE_BAS ED_SERVICE STG_LOAN_C OMMITMENTS STG_OFF_BAL ANCE_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

Table 7-1 Raw Data Analysis Reports

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Instrument	Instrument Supplementary	STG Staging	STG_ACCOUN T_INDEX_HIST	Stage Account Index History	Account Index History
Supplementary Data			STG_ACCOUN T_RATE_TIERS	Stage Account Rate Tiers	Account Rate Tiers
			STG_EMBEDD ED_OPTIONS_ SCH	Options	Embedded Options Schedule
			STG_PAYMENT _SCHEDULE	Schedule Stage Payment Schedule	Payment Schedule
Staging Ledger Data	Ledger	STG Staging	STG_MANAGE MENT_LEDGE R STG_MANAGE MENT_LEDGE	Stage Management Ledger Stage Placeholder	Management Ledger Management Ledger 01 Management
			R_01 STG_MANAGE MENT_LEDGE R_02 STG_MANAGE MENT_LEDGE R_03 STG_MANAGE MENT_LEDGE R_04	Management Ledger 01 Stage Placeholder Management Ledger 02 Stage Placeholder Management Ledger 03	Ledger 02 Management Ledger 03 Management Ledger 04 Management Ledger 05
			STG_MANAGE MENT_LEDGE R_05	Stage Placeholder Management Ledger 04	
				Stage Placeholder Management Ledger 05	
Staging Transaction Summary Data	Transaction Summary	STG Staging	STG_ASSET_T XN STG_LIABILITY _TXN	Transaction Summary Stage Liability	Assets Transaction Summary Liabilities
			STG_FEE_BAS ED_SERVICE_	Transaction Summary	Transaction Summary
			TXN STG_OFF_BAL ANCE_SHEET_ TXN		Fee Based Services Transaction Summary Off Balance Sheet Transaction Summary

Table 7-1 (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_LIABILI TY FSI_D_DERIVA TIVE FSI_D_FEE_BA SED_SERVICE FSI_D_LOAN_ COMMITMENT S FSI_D_OFF_B ALANCE_SHE ET FSI_D_LEDGE R_INSTRUMEN T		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_ACCOU NT_INDEX_HIS T FSI_D_ACCOU NT_RATE_TIE RS FSI_D_EMBED DED_OPTIONS _SCH FSI_D_PAYME NT_SCHEDUL E	History Account Rate Tiers Embedded Options Schedule	Account Index History Account Rate Tiers Embedded Options Schedule Payment Schedule
Processing Ledger Data	Ledger	FSI Processing	FSI_D_MANAG EMENT_LEDG ER FSI_D_MANAG EMENT_LEDG ER_01 FSI_D_MANAG EMENT_LEDG ER_02 FSI_D_MANAG EMENT_LEDG ER_03 FSI_D_MANAG EMENT_LEDG ER_04 FSI_D_MANAG EMENT_LEDG ER_05	Ledger Placeholder	Management Ledger Management Ledger 01 Management Ledger 03 Management Ledger 04 Management Ledger 05

Table 7-1	(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_LIABILI TY_TXNS FSI_D_FEE_BA SED_SERVICE	Transaction Summary Liability	Assets Transaction Summary Liabilities Transaction Summary
			_TXNS FSI_D_OFF_B ALANCE_SHE ET_TXNS	Fee Based and Other Services Transaction Summary	Fee Based Services Transaction Summary
			_	Off Balance Sheet Transaction Summary	Off Balance Sheet Transaction Summary

Table 7-1 (Cont.) Raw Data Analysis Reports

7.1.4.1 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:

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_DERIVATI VE STG_FEE_BAS ED_SERVICE STG_LOAN_C OMMITMENTS STG_OFF_BAL ANCE_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

7.1.4.1.1 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.

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Figure 7-20 Staging Instrument Data - Assets

7.1.4.1.2 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.



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Figure 7-21 Staging Instrument Data - Liabilities

7.1.4.1.3 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.



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Figure 7-22 Staging Instrument Data – Derivative Contracts

7.1.4.1.4 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.

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Figure 7-23 Staging Instrument Data – Fee Based Services

7.1.4.1.5 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.



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Figure 7-24 Staging Instrument Data – Loan Commitments

7.1.4.1.6 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.



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Figure 7-25 Staging Instrument Data – Off Balance Sheet Items

7.1.4.1.7 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.



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Figure 7-26 Staging Instrument Data – Ledger - Instruments

Figure 7-27 Staging Instrument Data – Ledger - Instruments

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7.1.4.2 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:



Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Instrument	Instrument Supplementary	STG-Staging	STG_ACCOUN T_INDEX_HIST	Stage Account Index History	Account Index History
Supplementary Data			STG_ACCOUN T_RATE_TIERS	0	Account Rate Tiers
			STG_EMBEDD ED_OPTIONS_ SCH	Options	Embedded Options Schedule
			STG_PAYMENT _SCHEDULE	Stage Payment Schedule	Payment Schedule

 Table 7-3
 Staging Instrument Data Reports

7.1.4.2.1 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.

- 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.

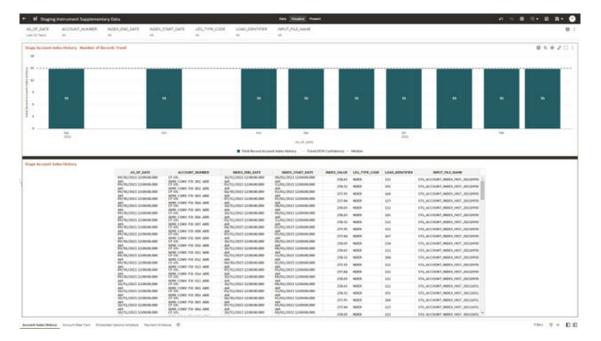


Figure 7-28 Staging Instrument Supplementary Data – Account Index History



7.1.4.2.2 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.

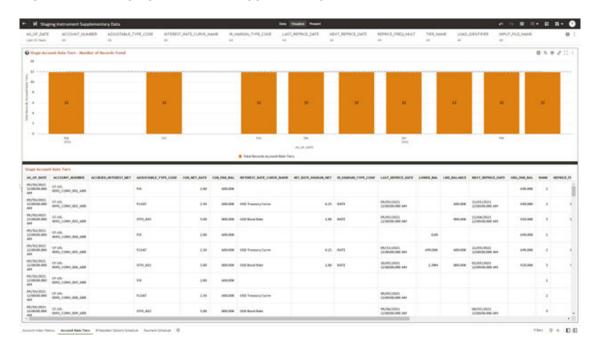


Figure 7-29 Staging Instrument Supplementary Data – Account Rate Tiers

7.1.4.2.3 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.

- 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.



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Figure 7-30 Staging Instrument Supplementary Data – Embedded Options Schedule

7.1.4.2.4 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.

- 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.



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Figure 7-31 Staging Instrument Supplementary Data – Payment Schedule

7.1.4.3 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:



Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Ledger Data	Ledger	STG-Staging	STG_MANAGE MENT_LEDGE R STG_MANAGE MENT_LEDGE R_01 STG_MANAGE MENT_LEDGE R_02 STG_MANAGE MENT_LEDGE R_03 STG_MANAGE MENT_LEDGE R_04 STG_MANAGE MENT_LEDGE R_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 04 Management Ledger 05

Table 7-4 Staging Ledger Data Reports

7.1.4.3.1 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.

- Stage Management Ledger Number of Records Trend Total Records Management Ledger aggregated by AS_OF_DATE.
- Stage Management Ledger
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Figure 7-32 Staging Ledger Data – Management Ledger

7.1.4.3.2 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.

- 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.



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Figure 7-33 Staging Ledger Data – Management Ledger01

7.1.4.3.3 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.

- Stage Management Ledger02 Number of Records Trend Total Records Management Ledger02 aggregated by AS_OF_DATE.
- Stage Management Ledger02
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Figure 7-34 Staging Ledger Data – Management Ledger02

7.1.4.3.4 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.

- Stage Management Ledger03 Number of Records Trend Total Records Management Ledger03 aggregated by AS_OF_DATE.
- Stage Management Ledger03
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Figure 7-35 Staging Ledger Data – Management Ledger03

7.1.4.3.5 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.

- 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.



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Figure 7-36 Staging Ledger Data – Management Ledger04

7.1.4.3.6 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.

- 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.



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Figure 7-37 Staging Ledger Data – Management Ledger05

7.1.4.4 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 7-5	Staging	Ledger	Data	Reports
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Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Transaction Summary Data	Transaction Summary	STG-Staging	STG_ASSET_T XN STG_LIABILITY	Stage Asset Transaction Summary	Assets Transaction Summary
			TXN STG_FEE_BAS ED_SERVICE_ TXN STG_OFF_BAL ANCE_SHEET_ TXN	Summary Stage Fee Based and	Liabilities Transaction Summary Fee Based Services Transaction Summary Off Balance Sheet Transaction Summary

7.1.4.4.1 Asset Transaction Summary

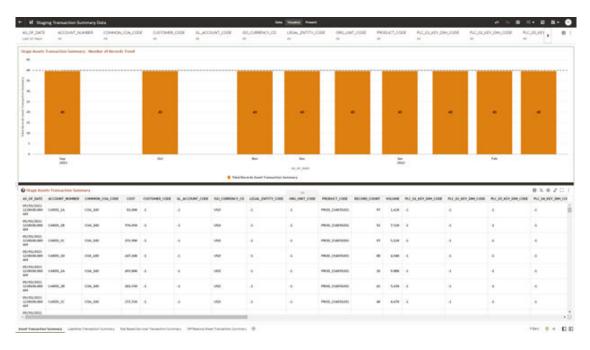
This report provides the analysis capability on the Stage Assets Transaction Summary Table.

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 7-38 Staging Transaction Summary Data – Asset Transaction Summary



7.1.4.4.2 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.

- 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.



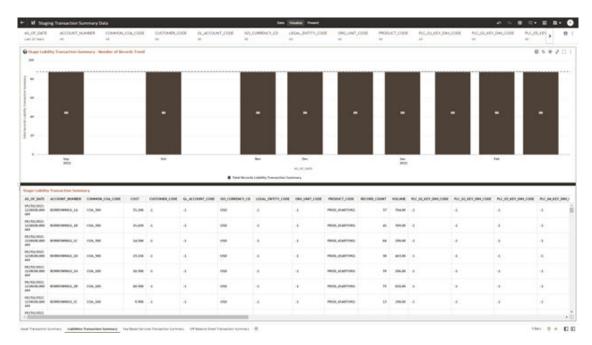


Figure 7-39 Staging Transaction Summary Data – Liabilities Transaction Summary

7.1.4.4.3 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.

- 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.



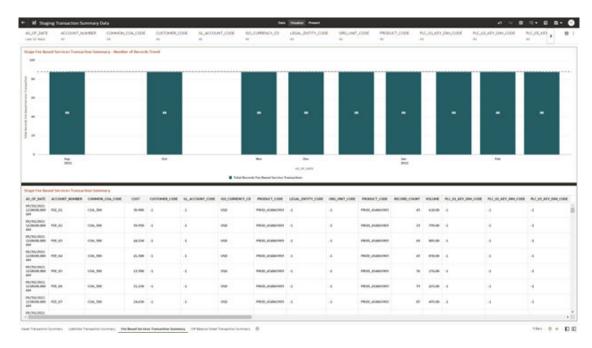


Figure 7-40 Staging Transaction Summary Data – Fee Based Services Transaction Summary

7.1.4.4.4 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.

- 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.



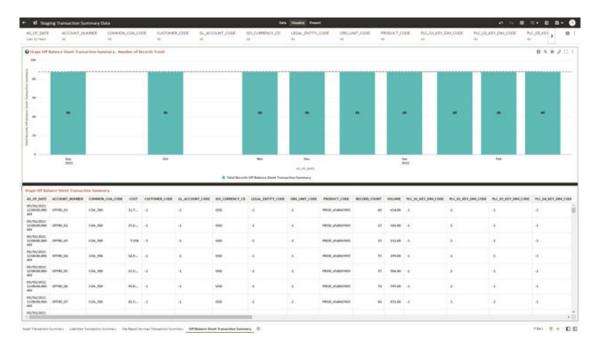


Figure 7-41 Staging Transaction Summary Data – Off Balance Sheet Transaction Summary

7.1.4.5 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 7-6 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_LIABILI TY FSI_D_DERIVA TIVE FSI_D_FEE_BA SED_SERVICE FSI_D_LOAN_ COMMITMENT S FSI_D_OFF_B ALANCE_SHE ET FSI_D_LEDGE R_INSTRUMEN T	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



7.1.4.5.1 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.

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Figure 7-42 Processing Instrument Data - Assets

7.1.4.5.2 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
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Figure 7-43 Processing Instrument Data - Liabilities

7.1.4.5.3 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.



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Figure 7-44 Processing Instrument Data – Derivative Contracts

7.1.4.5.4 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.



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Figure 7-45 Processing Instrument Data – Fee Based Services

7.1.4.5.5 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.



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Figure 7-46 Processing Instrument Data – Loan Commitments

7.1.4.5.6 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
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7.1.4.5.7 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 7-49 Processing Instrument Data – Ledger Instruments

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7.1.4.6 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

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Instrument	Instrument Supplementary	FSI–Processing	FSI_D_ACCOU NT_INDEX_HIS		Account Index History
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			FSI_D_EMBED	Schedule	Schedule
			DED_OPTIONS _SCH	Payment Schedule	Payment Schedule
			FSI_D_PAYME NT_SCHEDUL E		

Table 7-7 Processing Instrument Supplementary Data

7.1.4.6.1 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.

- 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.

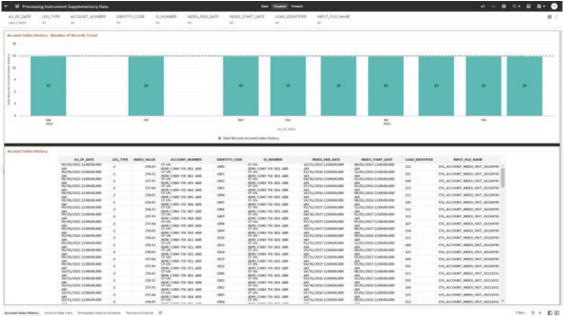


Figure 7-50 **Processing Instrument Supplementary Data – Account Index History**

7.1.4.6.2 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 7-51 Processing Instrument Supplementary Data – Account Rate Tiers

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7.1.4.6.3 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.

- 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 7-52 Processing Instrument Supplementary Data – Embedded Options Schedule

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7.1.4.6.4 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.

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



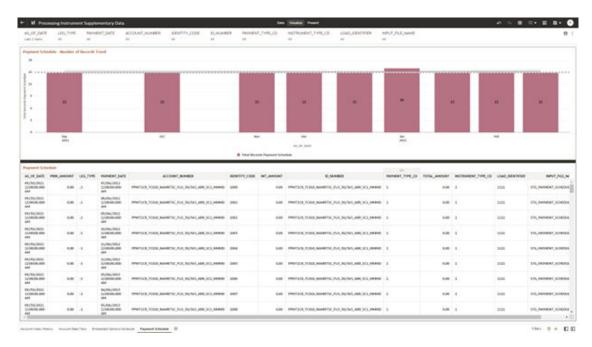


Figure 7-53 Processing Instrument Supplementary Data – Payment Schedule

7.1.4.7 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 7-8 Staging Ledger Data Reports

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7.1.4.7.1 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
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Figure 7-54 Processing Ledger Data – Management Ledger

7.1.4.7.2 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.

- 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.



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7.1.4.7.3 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.

- 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.



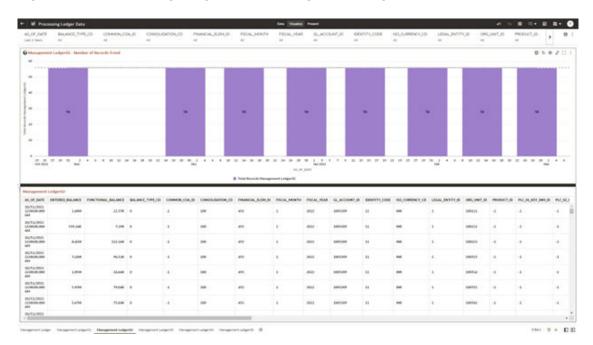


Figure 7-56 Processing Ledger Data – Management Ledger02

7.1.4.7.4 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.

- Management Ledger03 Number of Records Trend Total Records Management Ledger03 aggregated by AS_OF_DATE.
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7.1.4.7.5 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.

- 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.



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Figure 7-58 Processing Ledger Data – Management Ledger04

7.1.4.7.6 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.

- 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.



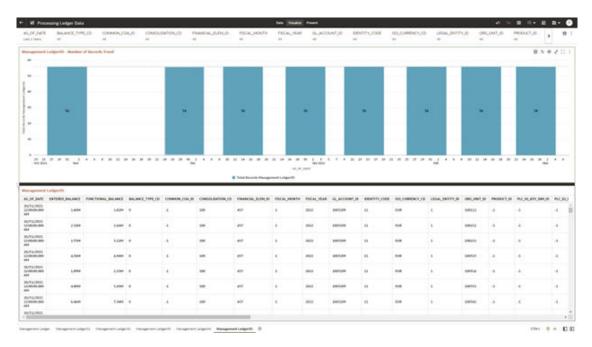


Figure 7-59 Processing Ledger Data – Management Ledger05

7.1.4.8 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 7-9
 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_LIABILI TY_TXNS FSI_D_FEE_BA SED_SERVICE	Transaction Summary Liability	Assets Transaction Summary Liabilities Transaction Summary
			_TXNS FSI_D_OFF_B ALANCE_SHE ET_TXNS	Fee Based and Other Services Transaction Summary	Fee Based Services Transaction Summary
				Off Balance Sheet Transaction Summary	Off Balance Sheet Transaction Summary

7.1.4.8.1 Asset Transaction Summary

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

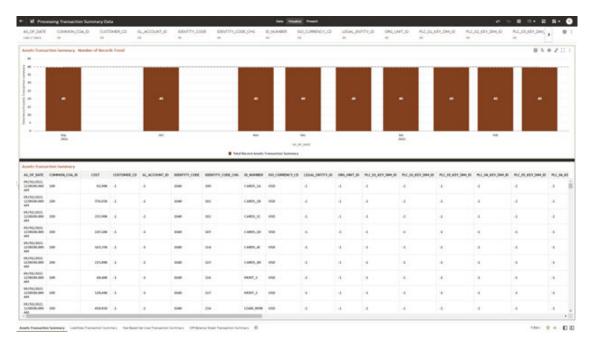


You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

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 7-60 Processing Transaction Summary Data - Asset Transaction Summary



7.1.4.8.2 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 7-61 Processing Transaction Summary Data – Liabilities Transaction Summary

7.1.4.8.3 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 7-62 Processing Transaction Summary Data – Fee Based Services Transaction Summary



7.1.4.8.4 Off Balance Sheet Transaction Summary

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

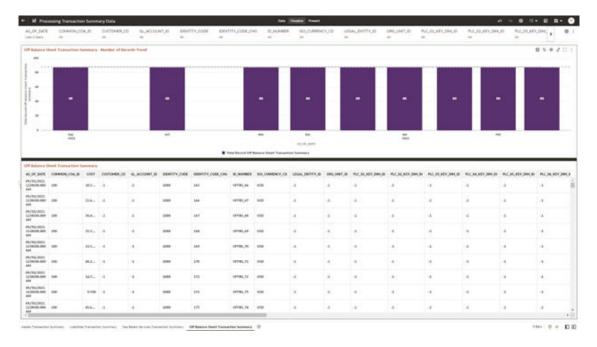
You can use a series of Report Prompts to filter the data according to Functional Key Attributes pertaining to the Table Columns Perimeter.

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 7-63 Processing Transaction Summary Data – Off Balance Sheet Transaction Summary



7.1.5 Operational Analysis

This topic covers the following reports:

- Dimensions Registry
- Currency Rates
- Interest Rate Curves
- Data Quality Checks
- File Uploads Report
- Groups and Roles Report

7.1.5.1 Dimensions Registry

To access the Dimensions Registry report, from the LHS menu, select **Operational Analysis**, and then select **Dimensions Registry**.

This is arranged as a set of reports catering to the analysis of the following categories:

- Financial Element
- Legal Entity
- Common COA
- GL Account
- Org Unit
- Product
- Industry



- Branch
- Geography
- IFRS9 Stage

7.1.5.1.1 Financial Element

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Figure 7-64 Key & Standard Dimensions Registry

- HCY Report: Report displays the names of the hierarchy levels and dimensions from Level 1 to Level 5, as well as the names of the leaf nodes. More Levels can be added by the user as per user convenience.
- Member Report: Report displays the information regarding member names, Descriptions, and other member-related information. This Report will help the user in identifying the members of the dimension that are loaded in the application. Instrument Tables Report:-Report displays the Instrument table name and the corresponding Member ID and Member Name along with As of Date. Users can identify a particular dimension present in which instrument tables and the corresponding as-of-date.
- **Management Ledger Tables Report**: Report displays the ML table name and the corresponding Member ID and Member Name along with As of Date. Users can identify a particular dimension is present in which Management Ledger tables and the corresponding as-of-date.

Report Filters

The following Report Filters are available:

Financial Element Hierarchy Name: Note that this is a mandatory filter for the group filtering on Financial Element Key Processing Dimension.
 As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "Financial Element Hierarchy Name" must be selected with only a single value simultaneously.

 Financial Element Leaf Name: You can use this filter to select the Financial Element Leaf Name that is related to the underlying Management Ledger data.

7.1.5.1.2 Legal Entity

The following Report Filters are available:

- Legal Entity Hierarchy Name: Note that this is a mandatory filter for the group filtering on Legal Entity Key Processing Dimension.
 As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "LE Hierarchy Name" must be selected with only a single value simultaneously.
- Legal Entity Leaf Name: You can use this filter to select the Legal Entity Leaf Name that is related to the underlying Management Ledger data.

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Figure 7-65 Legal Entity-Key & Standard Dimensions Registry

7.1.5.1.3 Common COA

- Common COA Hierarchy Name: N.B. This is a mandatory filter for the group filtering on Common COA Key Processing Dimension.
 As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "Common COA Hierarchy Name" must be selected with only a single value simultaneously.
- Common COA Leaf Name: You can use this filter to select the Common COA Leaf Name that is related to the underlying management ledger data.

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Figure 7-66 Common COA-Key and Standard Dimensions Registry

7.1.5.1.4 GL Account

- GL Account Hierarchy Name: Note that this is a mandatory filter for the group filtering on GL Account Key Processing Dimension.
 As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "GL Account Hierarchy Name" must be selected with only a single value simultaneously.
- **GL Account Leaf Name**: You can use this filter to select the GL Account Leaf Name that is related to the underlying Management Ledger data.



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Figure 7-67 GL Account - Key and Standard Dimensions Registry

7.1.5.1.5 Org Unit

The following Report Filters are available:

• **Org Hierarchy Name**: Note that this is a mandatory filter for the group filtering on Org Unit Key Processing Dimension. As the Application supports the creation of multiple hierarchies for the same Dimension of

analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "Org Hierarchy Name" must be selected with only a single value simultaneously.

• **Org Unit Leaf Name**: You can use this filter to select the Org Unit Leaf Name that is related to the underlying Management Ledger data.



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Figure 7-68 Org Unit - Key & Standard Dimensions Registry

7.1.5.1.6 Product

- Product Hierarchy Name: Note that this is a mandatory filter for the group filtering on Product Key Processing Dimension.
 As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "Prod Hierarchy Name" must be selected with only a single value simultaneously.
- **Product Leaf Name**: You can use this filter to select the Prod Leaf Name that is related to the underlying Management Ledger data.



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Figure 7-69 Product - Key & Standard Dimensions Registry

7.1.5.1.7 Industry

- **Industry Hierarchy Name**: As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "Industry Hierarchy Name" must be selected with only a single value simultaneously.
- **Industry Leaf Name**: You can use this filter to select the Industry Leaf Name that is related to the underlying Industry.

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Figure 7-70 Industry - Key & Standard Dimensions Registry

7.1.5.1.8 Branch

- **Branch Hierarchy Name**: As the Application supports the creation of multiple hierarchies for the same Dimension of analysis, and to avoid displaying results from multiple Dimension Hierarchies at the same time, a mandatory driver to select "Branch Hierarchy Name" must be selected with only a single value simultaneously.
- **Branch Leaf Name**: You can use this filter to select the Branch Leaf Name that is related to the underlying Branch.



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Figure 7-71 Branch - Key and Standard Dimensions Registry

7.1.5.1.9 Geography

The following Report Filters are available:

 Geography Hierarchy Name: This is a mandatory filter for the group filtering on the Geography Hierarchy.
 As the application supports the creation of multiple hierarchies for the same dimension of analysis, to avoid displaying results from multiple hierarchies at the same time, a

mandatory driver to select "Geography Hierarchy Name" must be selected.

• **Geography Leaf Name**: You can use this filter to select the Geography Leaf Name that is related to the underlying Geography.



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Figure 7-72 Geography - Key & Standard Dimensions Registry

7.1.5.1.10 IFRS9 Stage

The following Report Filters are available:

- **IFRS9 Stage Hierarchy Name**: IFRS 9, financial assets are classified according to the business model for managing them and their characteristics. An individual or collective basis in three stages under IFRS 9.
- **IFRS9 Stage Leaf Name**: You can use this filter to select the IFRS9 Stage Leaf Name that is related to the underlying IFRS9.

Figure 7-73 IFRS9 State - Key & Standard Dimensions Registry

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7.1.5.2 Currency Rates

To access the Currency Rates report, from the LHS menu, select **Operational Analysis**, and then select **Currency Rates**.

Reporting Currency Rates is the currency in which an entity's financial statements or other financial documents are reported. Choosing one currency for reporting makes it easier to understand the financial documents across the board.

This is arranged as a set of reports catering to the analysis of the following categories:

- Floating Segment Rate
- Fixed Exchange Rate
- Exchange Rate

7.1.5.2.1 Report Filters

The following Report Filters are available:

Figure 7-74 Report Filters

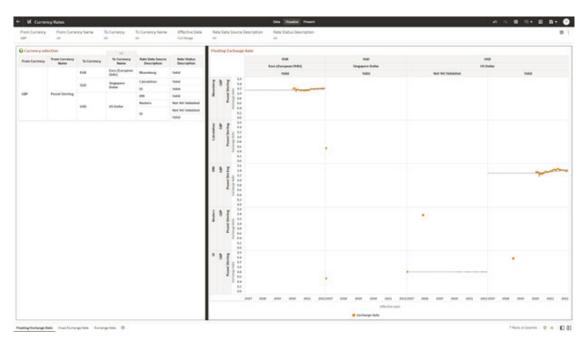
From Currency	From Currency Name	To Currency	To Currency Name	Effective Date	Rate Data Source Description	Rate Status Description
AR	All	All	AR	Full Range	All	All

- From Currency: You can use this filter to select the Currency Code source corresponding to the hierarchy.
- **From Currency Name**: You can use this filter to select the Currency Name source corresponding to the hierarchy.
- **To Currency**: You can use this filter to select the Currency Code destination corresponding to the hierarchy.
- **To Currency Name**: You can use this filter to select the Currency Name destination corresponding to the hierarchy.
- Effective Date: You can use this filter to select a date is the specific date when an agreement outlined in the contract begins and end;
- **Rate Data Source Description**: You can use this filter to select the Rate Data Source Description could be Bloomberg, Calculation, etc
- **Rate Status Description**: You can use this filter to select Rate Data Source description could be valid, invalid, etc

7.1.5.2.2 Floating Segment Rate

In this canvas, the floating segment rate shows rises or falls with the rest of the market, along with a segment and conversion rate.







7.1.5.2.3 Fixed Exchange Rate

In this canvas, the fixed exchange rate shows rises or falls with the market.

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Figure 7-76 Fixed Exchange Rate

7.1.5.2.4 Report Filters



Figure 7-77 Exchange Rate Report Filters

From Currency	From Currency Name	To Currency	To Currency Name	From Date	To Date	Rate Data Source Description	Conversion Type
All	All	A.I	All	Full Range	Full Range	All	All

- **From Currency**: You can use this filter to select the Currency Code source corresponding to the hierarchy.
- From Currency Name: You can use this filter to select the Currency Name source corresponding to the hierarchy.
- **To Currency**: You can use this filter to select the Currency Code destination corresponding to the hierarchy.
- To Currency Name: You can use this filter to select the Currency Name destination corresponding to the hierarchy.
- From Date: You can use this filter to select a date as the specific date source to begin.
- To Date: You can use this filter to select a date is the specific date destination to end.
- **Rate Data Source Description**: You can use this filter to select the Rate Data Source Description could be Bloomberg, Calculation, etc.
- Conversion Type: You can use this filter to select a Conversion Type as Direct Floating, Inverse Fixed, Inverse Floating, or Non-triangulated.

7.1.5.2.5 Exchange Rate

In this canvas, the Exchange rate shows Currency and spread of them.

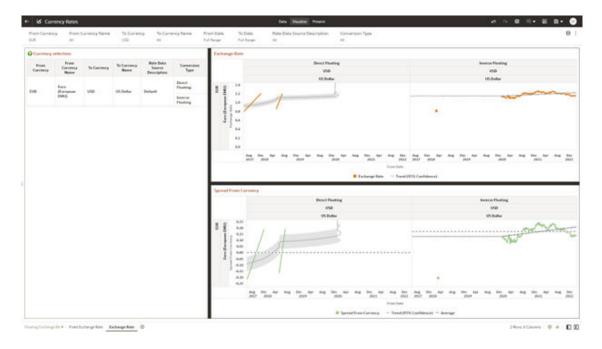


Figure 7-78 Exchange Rate Canvas

7.1.5.3 Interest Rate Curves

Interest rate curves are fundamental to Treasury applications. In the context of Funds Transfer Pricing, interest rate curves are referred by all calculations.

The summary screen for interest rate curves displays all the existing interest rate curves with additional details.





Report Common Filters

You can use a series of Report Prompts to filter the Data according to Functional Key Attributes as follows:

- Effective Date (Day): You can use this filter to select a specific Day for the underlying Time Dimension.
- **Tenor (Day)**: You can use this filter to select a Maturity Date for the underlying Time Dimension.
- **Currency**: You can use this filter to select a specific Currency to be applied to the underlying dataset.
- **IRC**: You can use the filter Interest Rates Curves to be applied to the underlying dataset.
- **IRC Structure Type**: You can use the filter Interest Rates Curves Structure Type to be applied to the underlying dataset.
- **IRC Format**: You can use the filter Interest Rates Curves Format to be applied to the underlying dataset.
- **Compound Basis**: Indicates the compounding frequency used to calculate interest income.
- Accrual Basis: The basis on which the interest accrual is calculated.



- Interest Rate Term: You can use the filter Interest Rates Curves Term to be applied on the dataset filter based on the number of days, months, and/or years.
- Interest Rate Term Multiplier: You can use the filter Interest Rates Curves Term Multiplier to be applied to as D (Day), M (Month) and Y (Year).

IRC

The initial report will present a comprehensive list of available IRCs (Individual Report Categories). Users can select one or more IRCs based on their specific reporting needs.

IRC 🔺
EUR Yield Cu
GBP Yield Cu
HKD Yield Cu
INR Yield Curve
JPY Yield Curve
USD Yield Cu

Figure 7-80 IRC Canvas

IRC Definition

The IRC Definition Report showcases essential information such as IRC, IRC structure type, format, compound basis, accrual basis, and currency. This report is also a versatile tool for data filtration to meet specific needs.

Figure 7-81 IRC Definition Canvas

IRC.	IRC Structure Type	BC Format	Compound Basis	Accessed Bases	Correrory
BUB Webb Col.	Standard	Vold to Hate-	Armal	Astend Hotel	110
GBP Yorki Course	Standard	1	Arrest	Actual/Art	680
HICD Yaeld Co	Standard		Armust	Actual/Act	HIND
Bill: Woold Carrie	Standard		Armid	Artustiket	110
3PV Yield Corve	Standard		Aroused	Actual/Act	JPY .
USD Yashi Ca	Standard		Armuel	Actual/Act	USD



Interest Rates by Tenor

The "Interest Rates by Tenor Report" organizes interest rates based on their effective date and tenor.

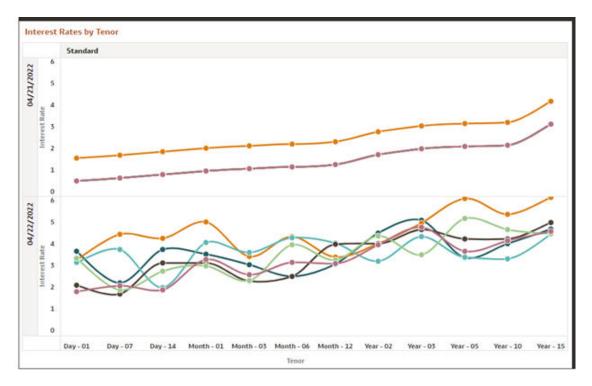


Figure 7-82 Canvas IRC by Effective date

The "Interest Rates by Tenor Report" categorizes interest rates based on IRCs according to their respective tenors.

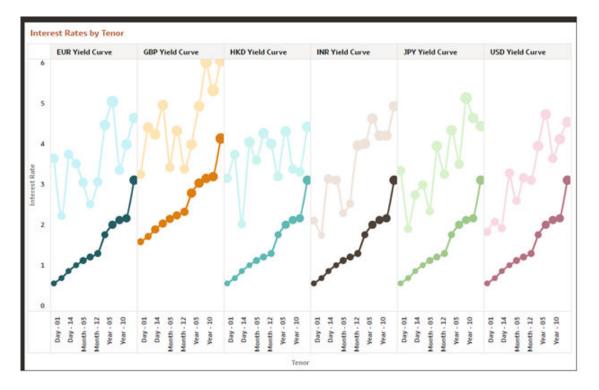


Figure 7-83 Canvas IRC by Period and Currency

7.1.5.4 Data Quality Checks

To access the Data Quality Checks report, from the LHS menu, select **Operational Analysis**, and then select **Data Quality Checks**.

Data Quality Check Reports are divided into four canvases.

- DQ Check Platform Availability
- DQ Batch Executions
- DQ Results
- DQ Detail Results

DQ Check Platform Availability

You can use the following filters:

- **DQ Rule Name**: Rules created in the Application
- **Base Table**: Base tables used in the rules
- Severity Values: Error, Warning, Info

Total Checks: Number of Checks created in the OFSAA Application.

Number of Total available checks for each Staging table: Gives the information regarding number of checks based on the various staging tables.

The following reports gives the information regarding the number of various checks created.

- Range Checks: Total number of Range checks defined in the system.
- Data Length Checks: Total number of Data Length checks defined in the system.



- Column Reference Checks: Total number of Column Reference checks defined in the system.
- List of Values Checks: Total number of List of values check defined in the system.
- **Null Checks**: Total number of Null checks defined in the system.
- Blank Checks: Total number of Blank checks defined in the system.
- Integrity Checks: Total number of Integrity checks defined in the system.
- Duplicate Checks: Total number of Duplicate checks defined in the system.
- **Business Checks**: Total number of Business checks defined in the system.

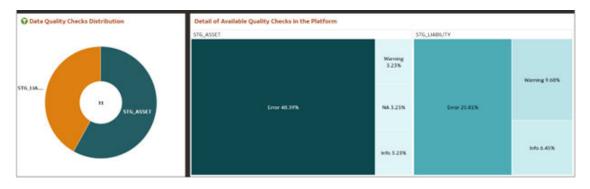
S Number of Total available Checks for each Staging table Total Checks STG LIABILITY 31 G ASSET inge Checks ess Checks ata Length 0 **Null Checks** 13 3 5 2 6 2 2 0 0

Figure 7-84 Number of Total available Checks for each Staging table

Data Quality Checks Distribution gives the distribution of checks based on the base tables.

Detail of Available quality checks in the platform gives the percentage distribution according to severity category defined on different Staging tables.

Figure 7-85 Detail Quality Checks Distribution and Detail of Available Quality Checks in the Platform



DQ Batch Executions Canvas

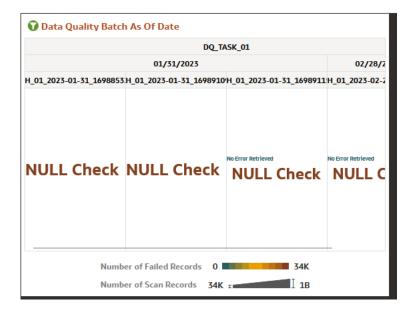
This canvas gives the information regarding the Batches executed on Data Quality Checks. You can use the following filters:



- Batch Identifier: Batches executed in the system.
- **Process Identifier**: Process Name for the executed batch in the system.
- Fic Mis Date: Batch execution date.
- DQ Group Identifier: Data Quality Groups created in the system.
- DQ Group Description: Description of Data Quality Groups.
- DQ Check Identifier: Data Quality checks created in the system.
- DQ Check Description: Description of Data Quality checks.
- **DQ Source Table**: Base table on which Data Quality check is created.
- DQ Category Name: Data Quality check category.

Data Quality Batch As Of Date: This report provides details on the executed checks, including the date of execution, Batch name, and the count of scanned records and failed records against each defined check and corresponding to Data Quality Category name.

Figure 7-86 Data Quality Batch As Of Date



Results of Data Quality Batches by Severity and Category: This report provides details on the quantity of failed records across various batches, including the execution date and batch name according to Data Quality Category Name.



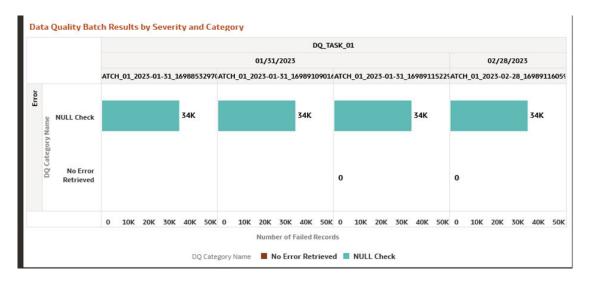
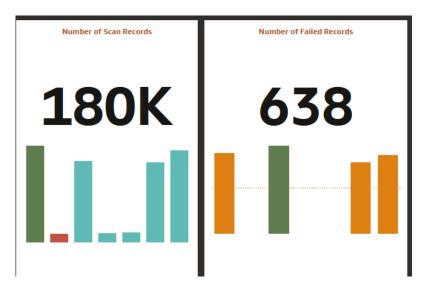


Figure 7-87 Data Quality Batch Results by Severity and Category

These tile reports display information about total number of scanned records and total number of failed records according to the last available Data Quality batch execution.

Figure 7-88 Number of Scan Records and Number of Failed Records



Results of Data Quality Batches for Scanned and Failed Records: This report presents a bar chart illustrating the total number of scanned records and total number of failed records, categorized by batch name and execution date.

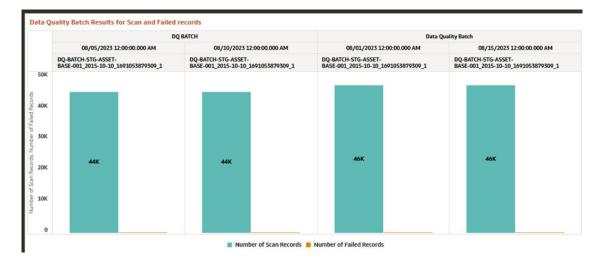


Figure 7-89 Data Quality Batch Results for Scan and Failed Records

DQ Results

You can use the following filters:

- Batch Identifier: Batches executed in the system.
- **Process Identifier**: Process Name for the executed batch in the system.
- Fic Mis Date: Batch execution date.
- **DQ Group Identifier**: Data Quality Groups created in the system.
- DQ Group Description: Description of Data Quality Groups.
- DQ Check Identifier: Data Quality checks created in the system.
- **DQ Check Description**: Description of Data Quality checks.
- **DQ Source Table**: Base table on which Data Quality check is created.
- DQ Category Name: Data Quality check category.

Number of Records Failed by Data Quality Category Check: This report showcases the number of failed records for each Data quality check by batch names and execution dates according to Data Quality Category Name.



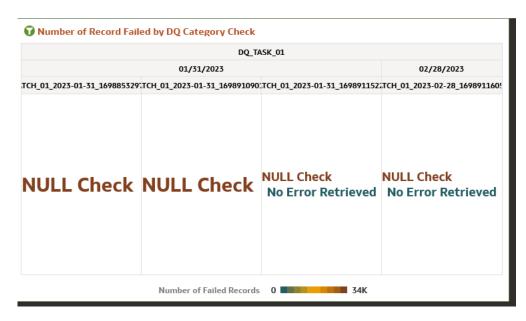


Figure 7-90 Number of Record Failed by DQ Category Check

Percentage of Record Failed by DQ Category Check: This report gives the information regarding Percentage distribution and total number of checks by batch names and execution dates displayed by Data Quality Category Name.

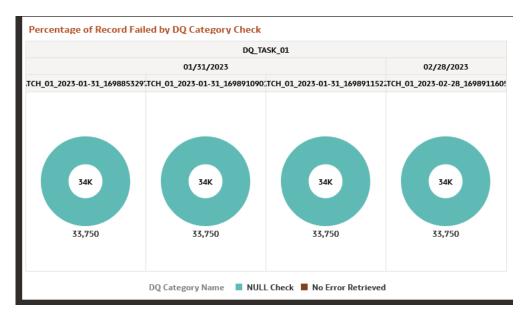


Figure 7-91 Percentage of Record Failed by DQ Category Check

Number of Records Failed by DQ Error Value: This report shows the information regarding number of errors along with the Data Quality Check Description separated by batch names and execution dates.

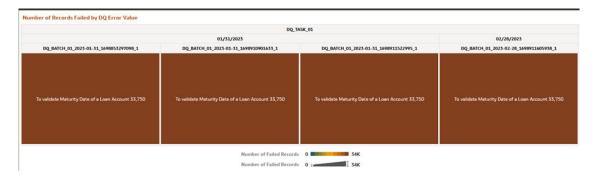


Figure 7-92 Number of Records Failed by DQ Error Value

DQ Detail Results

This canvas gives the detailed information regarding the Data Quality Batch information.

Fic Mis Date	Batch Identifier	Process Identifier	DQ Group Identifier	DQ Group Description	DQ Check Identifier	DQ Check Description	DQ Category	DQ Category Name	DQ Source Table	DQ Source Column	Severity Values	Error Value	Default Value	Owner	Number of Scan Records	Number of Failed	N_THRESHOLD_PERCENT	Iteration Count	Threshold Flag	Source PK Col
10/10/2015	T001	DQ-84TOH-STG-ASSET- BASE-001_2015-30-10_1093055879309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments _PBSMCS 001	DQRL- PRISM- BASE-0001	Account Number of the customer in Stage Assets should not have blank		No Error Retrieved	STG_ASSET	ACCOUNT_NUMBER	Error			CPETEST	1.914	Records 0	1	3	N	
30/10/2015	1061	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_10/010538799309_1	DQG-PESM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PBSMCS 001	DQRL- PBSM- BASE-0002	spaces Transaction fees in Stage Assets must not be greater than Annual fees		No Error Retrieved	STG_ASSET	FRGA_TXN_FEES	Error			OPETEST	1.914	o	3	1	N	
30/10/2015	1001	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_1040053874309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PDSMCS 001	DQRL- PESM- BASE-0006	Amortization Term Multiplier in Stage Assets should have list of values as V/N		No Error Retrieved	STG_ASSET	AMRT_TERM_MART	Error			CPETEST	1,914	¢	1	1	N	
30/10/2015	1001	DQ-BATCH-STG-ASSET- BASE-001_2015-30-10_3692053879309_1	DQG-P85M- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PBSMC5 001	DQRL- PBSM- BASE-0007	Common Chart Of Account Code in Stage Assets should be	93	Mill Check	STG_ASSET	COMMON_COA_CODE	Error			CPETEST	17,226	o		9	N	ACCOUNT_NUMBER
30/10/2015	T061	DQ-BATCH-STG-ASSET- BASE-001_2015-30-10_1692053879309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PBSMCS 001	DQRL- PESM- BASE-0009	present General Ledger Account Code in Stage Assets should be Not Null	93	MJLL Check	STG_ASSET	GL_ACCOUNT_CODE	Warning		a	CFETEST	17,226	Ŷ	•	Ŷ	N	ACCOUNT_NUMBER
08/01/2025	Data Quality Batch	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_10/2055879109_1	DQG-P85M- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PBSMCS 001	DQRL- PESM- BASE-0001	Account Number of the customer in Stage Assets should not have blank		No Error Retrieved	STG_ASSET	ACCOUNT_NUMBER	Error			CPETEST	2,431	o	1	1	N	
08/01/2023	Data Quality Batch	DQ-BATCH-STG-ASSET- BASE-001_2015-30-10_1693053879309_1	DQG-PESM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PBSMCS 001	DQRL- PESM- BASE-0002	Staces Transaction fees in Stage Assets must not be greater than Annual fees		No Error Retrieved	STG_ASSET	FRGN_TXN_FEES	Error			OPETEST	2.179	0	1	1	N	
08/01/2023	Data Quality Batch	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_16/920538799309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments _PDSMCS 001	DQRL- PESM- BASE-0006	Amortization Term Multiplier in Stage Assets should have list of values as Y/N		No Error Retrieved	STG_ASSET	AMRT_TERM_MALT	Error			OPETEST	2,403	o		1	N	
08/01/2023	Data Quality Batch	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_1692053879309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments	DQRL- PESM- BASE-0007	Common Chart Of Account Code in Stage Assets	93	NULL Check	STG_ASSET	COMMON_COA_CODE	Error			OPETEST	19,243	74	9		N	ACCOUNT_MUMBER

Figure 7-93 DQ Detail Results

Figure 7-94 Data Action





Data Action: A Data Action link can pass context values as parameters to other canvas. In Data Quality Reports we have two data actions namely DQ Results and DQ details results.

DQ Results: When user right clicks on any element and navigates to DQ Result, the selected object will get passed as a filter and pass this filter in DQ results Canvas.

DQ Result Details: When user right clicks on any element and navigates to DQ Result Details, the selected object will get passed as a filter and pass this filter in DQ Results Details Canvas.

7.1.5.5 File Uploads Report

To access the File Uploads report, from the LHS menu, select Operational Analysis, and then select File Uploads.

Figure 7-95 File Upload Report

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Report Common Filters

You can use a series of canvas level pinned Prompts to filter the data according to Functional Key Attributes as follows:

Figure 7-96 Canvas Prompt Filters

Upload Date	File Identifier	File Name	Uploaded By	Status
Last 3 Months	All	All	All	All

The following filters are available:

Update Date: Use this filter to select the Update Date. The selection default is Last 3 Months.

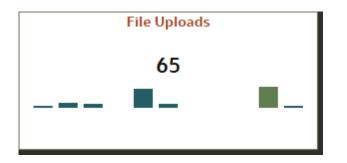


- File Identifier: Use this filter to select a specific File Identifier.
- **File Name**: Use this filter to select a specific File Name.
- **Upload By**: Use this filter to select Upload By.

Canvas File Uploads

This chart shows the total number of files uploaded based on a reporting period.

Figure 7-97 Canvas File Uploads



Canvas Uploads by

This filter enables you to view the details of the users who have uploaded the files via the UI or batch process.

Figure 7-98 Canvas Uploads by



Canvas File Type

This filter the data by the file type. In this case, it's DMP, but it can be CSV, TXT, or other formats supported by the UI.

Figure 7-99 Canvas File Type



Canvas Summary

This table gives a clear view of detailed file upload information, that is displayed based on the search filters. Here, you can see the file identifier, prefix, File Name, the user who uploaded the file, Upload Data, status, Deleted Flag – which identifies if the file has been deleted, and the Upload URL.



Figure 7-100 Canvas Summary

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7.1.5.6 Groups and Roles Report

To open the Group and Users Report, from the LHS menu, select **Operational Analysis**, and then select **Groups and Roles Report**.

The Groups and Roles Report Reporting reports section is arranged as a set of canvases, classified into the following:

- Master Registry for Groups Roles Functions
- User to Groups Mapping
- Group to Roles Mapping
- Roles to Functions Mapping

Report Common Filters

You can use a series of canvas-level pinned Prompts to filter the data according to Functional Key Attributes as follows:

Figure 7-101 Canvas Prompt Filters for Users, Groups and Roles

User Id	Group Code	Group Name	Role Name	Role Code	Function Code	Function Name
All	All	All	All	All	All	All

The following filters are available:

- User ID: To select/search for a specific user ID.
- **Group Code**: To select/search for a specific group code.
- Group Name: To select/search for a specific group name.
- **Role Name**: To select/search for a specific role name.
- **Role Code**: To select/search for a specific role code.
- Function Code: To select/search for a specific function code.
- Function Name: To select/search for a specific function name.

Report Data Action

The reports provide the capability to analyze data across canvases via a Data Action. The following are the Data Action Configuration details:

Figure 7-102 Data Action Configuration

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upports Multiple Selection	On		Supports Multiple Selection	On		Supports Multiple Selection	On	

You can analyze by User to Groups, Group to Roles, or Role to Functions.

Report Master Registry For Groups, Rules, Functions

The Master Registry for Groups-Roles-Functions, displays users mapped from the IAM into PBSMCS applications based on the user ID, user group, and related roles and functions, which are assigned to off the shelf groups.

Note that, IAM enables you to set up and manage users and groups, and assigns users to different user groups. You can also use the interactive charts available in the report to analyze the groups, roles, and functions for a given user.

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User Group Mapping

In this canvas, you can view the User ID, Group Code, Group Name, and the Group Description. By using the User ID filter at top to search for a particular user, you can see the corresponding group name and description for the selected user.

Figure 7-104 User Group Mapping

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Group to Rules Mapping

In this canvas, you can filter using User ID, Group Code, Group Name, Role Code, and Role Name. For example, you can filter using a particular role name to view the groups assigned to that role.



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Figure 7-105 Groups to Role Mapping

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Rule to Functions Mapping

This canvas displays all the functions mapped to the roles. You can filter based on User ID, Role Code, Role Name, Function Code and Function Name. For example, you can select a particular role, to view the role name, description, and the function assigned to that role.

Figure 7-106 Role to Functions Mapping

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7.1.6 Input Data Analysis

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

7.1.6.1 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"

7.1.6.1.1 Common Filters

Topics:

- "Rules" Canvas Prompt Filters
- "Process Stats" Canvas Prompt Filters
- "Message Log" Canvas Prompt Filters

7.1.6.1.1.1 "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 7-107 Canvas Prompt Filters for key Attributes

Group Name	Subgroup Name	Rule Name	Rule Identifier	Condition Columns
All	All	All	All	All

- 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

7.1.6.1.1.2 "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 7-108 Canvas Prompt Filters for Time Dimension

 Processor Execution As of Date
 Processor Execution As of Date (Year)
 Processor Execution As of Date (Quarter)
 Processor Execution As of Date (Month)
 Processor Execution As of Date (Day)

 Last 2 Quarters
 All
 <td

• 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.



Processor Execution As	Of Date
Last 2 Quarters	
Relative Time	
Туре	Last
Increment	2
Time Level	Quarters
Relative To	Years
	✓ Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

- 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 7-110 Canvas Prompt Filters for Standard Dimension

Cashflow Edits Process Name	Execution Run Identifier	Legal Entity Leaf Name	Source Table Name
All	All	All	All

 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

7.1.6.1.1.3 "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 7-111 Canvas Prompt Filters for Standard Dimension

Processor Execution As of Date (Day)	Cashflow Edits Process Name	Execution Run Identifier	Account Number
All	All	All	All

- 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

7.1.6.1.2 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.

Data Actions	
Actions	Θ
A Navigate to Message Log	g ×
Name	Navigate to Message Log
Туре	Analytics Link 🔹
Anchor To	Select Data
Target	This Project
Canvas Link	Message Log 🔹
Pass Values	All
Supports Multiple Selection	On
	Cancel OK

Figure 7-112 Data Action configuration

iroup Nar	ash Flow Er me Sub All	itts group Name Rule Name Rule Identifie All All	r Condition Columns All		Data Visua	lize Present		¥		ŧ
bgroup Ni Imber of	ame: Negativa P Rules	America Subgroup Name: Registive Americation Cash F	Tea: Rule	of 78s Annuity II Lease Adjus	fset Interest Tim tment Ef	fective Date Pattern Keep Selected Remove Selected	16 Im 18 Im 19 Im 28 Nu 29 Nu 30 Nu 37 Out	Nortzation Rule Name wild Negative Annotization Squatzation Frequence wild Negative Annotization Signature Constant wild Negative Annotization Snyment Changer free gative Annotization Snyment Changer free gative Annotization Squatzation Date + Data Name Annotization Squatzation Date + Annotization Name Annotization Name Annotization Name Annotization Name Annotization Name Annotization Name Annotization Name Annotization Name Annotization Name Annotization Name Annotz	uency Multiplier on Date or As of Date Date tion Payment Decrease Limit (Li	*
		Amortization				Sort By Drill to Attribute/Hierarchy	Message Identifier	Message Description	Message Type Description	
Rule entifier	Condition	Condition Columns	Condition Statement	Columns Updated by Rule	Default Value	✓ Use as Filter	16	Negative Amortization Equalization	Warning	
	15	AMRT_TYPE_CD#NEG_AMRT_EQ_MULT	CASE WHEN (AMRT_TYPE_CD = 600 AND (NEG_AMRT_EQ_MULT is NULL or NEG_AMRT_EQ_MULT not in ('D', 'M', 'Y'))) THEN 'P' ELSE 'P' END	NEG_AMRT_EQ_MULT	Å	Add Statistics	17	Frequency multiplier must be D, M, or Y Negative Amortization limit value does not fall in a valid range (0 to 200), Applicable to Negative amortization instruments only	Warning	
	16	AMRT_TYPE_CD#NEG_AMRT_LIMIT	CASE WHEN (AMRT_TYPE_CD = 600 and (NEG_AMRT_LIMIT is NULL or NEG_AMRT_LIMIT >=200 or NEG_AMRT_LIMIT < 0)) THEN 'P'	NEG_AMRT_LIMIT		Color Edit Export	19	Payment Change Frequency cannot be negative, Applicable to Negative amortization instruments only Negative Amortization Payment Change	Warning	
			ELSE 'F' END CASE WHEN (AMRT_TYPE_CD =			Delete Visualization	20	Frequency Multiplier must be D, M, or Y Negative amortization equalization	Warning	
	18	AMRT_TYPE_CD#NEG_AMRT_PMT_CHG_FREQ	600 and (NEG_AMRT_PMT_CHG_FREQ is NULL or NEG_AMRT_PMT_CHG_FREQ < 0))	NEG_AMRT_PMT_CHG_FREQ		Select All Visualizations	29	Negative amortization equalization frequency cannot be negative, Applicable to Negative amortization instruments only	Warning	
	19	AMRT TYPE CONNEG AMRT PMT CHG FREQ MULT	THEN 'P' ELSE 'F' END CASE WHEN (AMRT_TYPE_CD = 600 and (NEG_AMRT_PMT_CHG_FREQ_MULT is NULL or	NEG AMRT PMT CHG FREQ MULT		29	30	Negative Amortization equalization date is less than origination date (future origination) or less than the as-of-date (past origination), Applicable to Negative Amortization instruments only	Warning	
			NEG_AMRT_PMT_CHG_FREQ_MULT not in ('D', 'M', 'Y'))) THEN 'P' ELSE 'F' END			30	31	Negative Amortization equalization date is after Maturity Date, Applicable to Negative Amortization instruments only	Warning	
	28	AMRT_TYPE_CD#NEG_AMRT_EQ_FREQ	CASE WHEN (AMRT_TYPE_CD = 600 and (NEG_AMRT_EQ_FREQ is NULL or NEG_AMRT_EQ_FREQ < 0)) THEN 'P' ELSE 'F' END	NEG_AMRT_EQ_FREQ		37	38	Payment decrease life is expressed as a percent of a original payment, Applicable to negative amortization instruments only	Warning	
			CASE WHEN (AMRT_TYPE_CD = 600 and NEG_AMRT_EQ_FREQ is not null and NEG_AMRT_EQ_FREQ			38	39	Payment increase life is expressed as a percent of a original payment, Applicable to negative amortization instruments only	Warning	
	29	AMRT_TYPE_CD#NEG_AMRT_EQ_FREQ#NEG_AMRT_	greatest(ORIGINATION_DATE, AS_OF_DATE)) THEN 'P' ELSE 'F' END CASE WHEN (AMRT_TYPE_CD =	NEG_AMRT_EQ_DATE	NEXT_REPRK	44	45	Negative Amortization Payment Adjustment Date is less than the as-of- date (past origination), Applicable to negative amortization instruments only	Warning	
			TAR					Negative Amortization Payment		

Figure 7-113 Data Action for Drill down with report Canvases

7.1.6.1.3 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 GroupThe 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.



- 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 7-114 "Rules" Report

mber of	Rules	Select Group	Select Subgroup			@ Rules		
1	2	D Cash F	Rule of 78s Lease	age Offset nuity Interest Tin Adjustment E	ffective Date	2 Curren 3 Defen 4 Curren 5 Curren 6 Inwalid 8 Invalid	Rule Name al Tern & Amortization Tern Tern behaves = 0 toperated Dright Balance ed current Balance = 0 befored Dright Balance ticoso Rule = 0 Accrual Bans = Accrual Bans = Accrual Bans = Payment Pattern Payment Pattern	·
ditions					Messages			
Rule	Rule Condition	Condition Columns	Condition Statement		Rule Identifier	Message Identifier	Message Description Amortization term can only be equal to	Message Type Description
	Identifier	AMRT_TYPE_CD#AMRT_TERM#AMRT_TERM_MULT#	CASE WHEN (amrt_type_cd ⇔ 700 OR (amrt_type_cd = 700 A) amrt_term ⇒ 0)) AND (CASE amrt_term_mult WHEN "T THEP amrt_term * 365 WHEN M" THEN amrt_term * 30.41667 ELSE amrt_term BD) = (CASE org.term_mult WHEN "T THEN org.t		1 2 2 3		Zero on Non-Amortizing instruments Instrument has originated in past but Current Par Balance and Original Par Balance are equal	Warning
			365 WHEN 'M' THEN org_term * 30.41667 ELSE org_term END) THEN 'P' ELSE 'F' END CASE WHEN (ORIGINATION DATE < AS OF DATE and CUR PAR	BAL	3 4		Instrument has originated in past but Deferred Current Balance and Deferred Original Balance are equal	Warning
	2	ORIGINATION_DATE#AS_OF_DATE#CUR_PAR_BAL#O	is not NULL and ORG_PAR_BAL is not NULL and CUR_PAR_BAL ORG_PAR_BAL) THEN 'P' ELSE 'F' END		4 5		Current gross rate is negative	Info
	3	ORIGINATION_DATE#AS_OF_DATE#DEFERRED_CUR_E			6 7		Current net rate is negative Accrual basis code must be between 1 and 7 inclusively	Info Warning
	4	CUR GROSS RATE	ELSE 'F' END CASE WHEN (CUR_GROSS_RATE is NULL or CUR_GROSS_RATE	< 0)	7 8		Amortization type must be a valid OFSAA code	Warning
	5	CUR_NET_RATE	THEN 'P' ELSE 'F' END CASE WHEN (CUR_NET_RATE is NULL or CUR_NET_RATE < 0) T 'P' ELSE 'F' END	HEN	8 9		Amortization type is Payment Pattern but Payment Pattern Code is invalid	Warning
	6	ACCRUAL_BASIS_CD	CASE WHEN (ACCRUAL_BASIS_CD is NULL or ACCRUAL_BASIS_ <1 or ACCRUAL BASIS CD =71 THEN 'P' ELSE 'F' END	CD ACCRUAL_BASIS_C	9 1	0	Amortization type is Payment Pattern but Payment Pattern definition does not exist	Warning
	7	AMRT_TYPE_CD	CASE WHEN (AMRT_TYPE_CD is NULL or AMRT_TYPE_CD not i (100, 400, 600, 700, 710, 800, 801, 802, 820, 840, 850, 20, 10))		10 1	1	Amortization type is Behaviour Pattern but Behaviour Pattern Code is invalid Amortization type is Behaviour Pattern	Warning
	8	AMRT_TYPE_CD#PMT_PATTERN_CD	'P' ELSE T' END CASE WHEN (AMRT_TYPE_CD = 20 and (PMT_PATTERN_CD is n	ull or AMRT TYPE CD	11 1	2	but Behaviour Pattern definition does not exist	Warning
	•	AMRT_TYPE_COMPAT_PATTERN_COMNA	PMT_PATTERN_CD <= 0)) THEN 'P' ELSE 'F' END CASE WHEN (AMRT_TYPE_CD = 20 and PMT_PATTERN_CD is no null and PMT_PATTERN_CD > 0 and PMT_PATTERN_CD not in ()	xt	12 1	3	Cannot find record with matching ID Number, Identity Code and Instrument Type Code in Payment Schedule table	Warning
	7		AMRT_TYPE_CD from fsi_payment_pattern)) THEN 'P' ELSE 'F'	END	13 1	4	Origination Date is greater than highest date in Payment Schedule	Warning
	10	AMRT_TYPE_CD#BEHAVIOUR_PATTERN_CD	CASE WHEN (AMRT_TYPE_CD = 10 and (BEHAVIOUR_PATTERN is null or BEHAVIOUR_PATTERN_CD <= 0)) THEN 'P' ELSE 'F' EN CASE WHEN (AMRT_TYPE_CD = 10 and BEHAVIOUR_PATTERN	AMRI_TYPE_CD	14 1	5	Amortization term multiplier must be D, M, or Y	Warning
			CASE WHEN (AMRT_TYPE_CD = 10 and BEHAVIOUR_PATTERN)	си в	15 1		Negative Amortization Equalization	Warning

7.1.6.1.4 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.

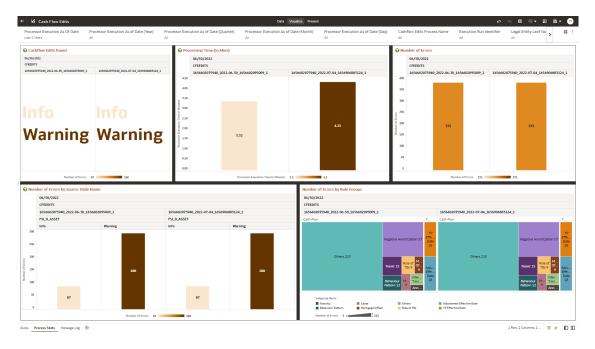
The columns displayed in the chart are the following:

Processor Execution As of Date (Day)



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





7.1.6.1.5 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".



Cash Flow Edits			Data Visualize Present		<u>م</u>	○ 📾 🗏 ▼ 🖻 🛱 ▼
ocessor Execution As of Date (Day) Cashflow Edits Process Nam	e Execution Run Identifier Account	Number			
	Al	AI AI				
ssage Log						8 1 0 A
Cashflow Edits Process Name	Processor Execution As of Date (Day)	Execution Run Identifier	Account Number	Source Table Name	Rule Name	Message Description
FEEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	S16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMIM0_2:N716	PSI_D_ASSET	Adjustable Negative Amortization instrument has Reprice Frequency = 0	Reprice Frequency cannot be zero for Adjustable Negative Amortization instrument
FEEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Adjustable Rate instrument has invalid Interest Rate Code	Interest rate code must be valid for adjustable rate instruments
FEEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Adjustable Type is fixed rate for Negative amortization instrument	Negative amortization instruments cannot have fixed adjustable type cor
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Adjustable Type is not fixed but Reprice Frequency is 0	Repricing frequency and adjustable type code are inconsistent
FEEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	S16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Amortization Type / Accrual Basis Error	Accrual basis code cannot have a 30 day month assumption on instrument with payment frequency multiplier in days or defined by a payment schedul
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Amortization Type is conventional but interest timing is Advance	Interest type can only be arrears for conventionally amortizing instruments.
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Amortization type is Rule of 78's but Adjustable Type is not fixed	Rule of 78's instrument should only have a Fixed adjustable type code.
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Amortization type is Rule of 78's but Reprice Frequency is not 0	Rule of 78's instruments are implicitly fixed rate.
FEEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_22N716	FSI_D_ASSET	Balance on Last Reprice Date = 0	The balance as of the last repricing date cannot be equal to 0
FEEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Behaviour Type Code is Null	Behaviour Type Code is Null, defaulte to 1 (Non-Maturity)
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Calculated Offset Balance > Current Par Balance	Calculated Offset Balance is higher than Current Par Balance
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Current Gross Rate < 0	Current gross rate is negative
EDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Current Net Rate = 0	Current net rate is negative
EDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	S16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	PSI_D_ASSET	Current Par Balance = 0	Instruments with Current Par Balance zero are not processed.
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	S16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Current Par Balance - Original Par Balance	Instrument has originated in past bu Current Par Balance and Original Par Balance are equal
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Current Payment and Current Par Balance have opposite signs	Current payment and current par balance can not have opposite signs
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_\$C4_DMM0_22N716	FSI_0_ASSET	Current Payment is greater than Life Pay Cap	Current payment is greater than the maximum payment amount. Applical to negative amortization instrument only
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	S16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Current Payment is less than Life Pay Floor	Current payment is less than the minimum payment amount. Applicat to negative amortization instrument only
EEDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	\$16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Deferred Current Balance - Deferred Original Balance	Instrument has originated in past bu Deferred Current Balance and Deferr Original Balance are equal
EDITS	06/30/2022	1656602075940_2022-06-30_1656602095009_1	S16_TC033_PPRCONV_ADJ_A/365_ADV_SC4_DMM0_2:N716	FSI_D_ASSET	Holiday calendar not given for B/252 accrual basis	Holiday calendar must be give when using Business/252 accrual basis
FEDITS	06/30/2022	1656602025940 2022-06-30 1656602005000 1	\$16 T(033 PPPCONV AD1 4/365 ADV 5C4 DMM0 2:N716	FSLD ASSET	Interest Payment Fren & Original Term	Interest Payment frequency cannot

I Iguic /-IIO Micssage Log Report	Figure 7-116	"Message Log" Report
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7.1.7 Process Results

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

- Interest Rate Risk
- Liquidity Rate Risk
- Financial Results
- Market Value
- Cash Flow Details

7.1.7.1 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
- Interest Rate Risk Gap MDBSS

7.1.7.1.1 Common Filters

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



Figure 7-117 Canvas Prompt Filters for Time Dimension

🕸 As Of Date	🖈 As of Date (Day)
Last 3 Quarters	All

• 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.

☆ As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	✓ Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-118 As of Date Selection

Additional Filter for the Time Dimension is As of Date (Day).

- Canvas Prompt Filters for Legal Entity key processing dimension
- 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.

Figure 7-119 Canvas Prompt Filters for Interest Rate Risk Output Process execution data

🕫 Consolidation Flag	🖍 Currency Code	🕸 Bucket Name	🕸 Bucket Number	🕸 Account Type Category
Ν	All	All	≤ 5	All

- **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 7-120 Canvas Prompt Filters for Legal Entity key processing dimension

LE Hierarchy Name	🖡 Legal Entity Leaf Name
All	All

- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyse the reports. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-121 Canvas Prompt Filters for Org Unit key processing dimension

ORG Hierarchy Name	📕 Org Unit Leaf Name
All	All

- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- **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 7-122 Canvas Prompt Filters for Product key processing dimension

Prod Hierarchy Name	🖡 Prod Leaf Name
All	All

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

Figure 7-123 Canvas Prompt Filters for GL Account key processing dimension

GL Account Hierarchy Name
 GL Account Leaf Name
 All
 All

 GL Account Hierarchy Name: Select the General Ledger (GL) hierarchy that you want to use to analyze the reports. The default General Ledger hierarchy is set to General Ledger System Hierarchy.



 GL Account Leaf Name: From the selected GL hierarchy, you can use this filter to select the GL Member to view reports.

Figure 7-124 Canvas Prompt Filters for Common COA key processing dimension

Common COA Hierarchy Name
 All
 All
 All

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

7.1.7.1.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product

Figure 7-125 Output Dimensions

Output Dimensions

Account Type Common Chart of Accounts General Ledger Account Legal Entity Organizational Unit Product

7.1.7.1.3 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.

Product.Prod Level 1 Name V	GL Account.GL Account Level 1 Name 💙
Product.Prod Level 1 Name	GL Account.GL Account Level 1 Name
Product.Prod Level 2 Name	GL Account.GL Account Level 2 Name
Product.Prod Level 3 Name	GL Account.GL Account Level 3 Name
Product.Prod Leaf Name	GL Account.GL Account Leaf Name
Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name
Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name
Org Unit.ORG Level 2 Name	Common COA.Common COA Level 2 Name
Org Unit.ORG Level 3 Name	Common COA.Common COA Level 3 Name
Org Unit.ORG Unit Leaf Name	Common COA.Common COA Leaf Name

Figure 7-126 Cashflow Output key processing dimension hierarchies

7.1.7.1.4 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 7-127 Select Runoff measurement list

Select Runoff Measure

Measures.Gap Accrued Interest Gross Measures.Gap Accrued Interest Gross Measures.Gap Accrued Interest Net Measures.Gap Interest Cash Flow Gross Measures.Gap Interest Cash Flow Net Measures.Gap Interest Credited Measures.Gap Principal Runoff Measures.Gap Repricing Runoff Measures.Gap Runoff

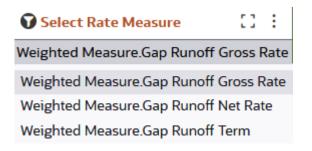
 Select Rate & Term Measurement: This is the variable prompt to select the desired Rate measurement to be applied to the "Interest Rate Rate Risk Rates & Term" report canvas charts.

The following elements are available for selection:



- "Gap Runoff Gross Rate", "Gap Runoff Net Rate", "Gap Runoff Term".

Figure 7-128 Select Rate and Term measurement list



7.1.7.1.5 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.

- 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.

- 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 7-129 Interest Rate Risk GAP Report

7.1.7.1.6 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.

- 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.

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



Selected Runoff Measure by Product Selected Runoff Measure by Product Product Leaf Name: All SDP SDP IRR Jan 23 01/ 01/09/2023 1663938896413_2022 1663938896413 2022-09-23 1663938919525 16 01 -10-FEB-2023 to 09-JUN-2023 02 -10-JUN-2023 to 14-JUL-2023 03 -15-14-0 USD FX Interbank Spot Bought FX Inte Spot_E ASSET LIABILITY ASSET LIABILITY ASSET Total Default Membe Vostro Account Class Runoff Runoff Runoff Runoff Runoff Product Hierarchy Dynamic Start Date 4.00M 2.00M Total Default Member 02/08/2023 1.24M 1.24M 0.00 0.00 0.00 0.00 15-0CT-202.. -10-FEB-202... 03 -15-JUL-202... 01-NOV-20... -10-FEB-202... 10-JUN-202... -15-JUL-202... -01-NOV-20.. -10-FEB-202. 10-JUN-202. -15-JUL-202. 10-JUN-202. 15-0CT-202. 04 -15-0CT-202. 05-01-NOV-20. -10-FEB-202. 01-- 20 03 -8 05 01-- 20 - 10 05 01-02 -03 -1 Bucke Account Type Category ASSET LIABILITY Selected Runoff Measure by Org Unit ® N ⊚ L : Selected Runoff Measure by Org Unit Org Unit Leaf Name: All SDP SDP IRR Jan 23 01/ 01/09/2023 1663938896413_2022 1663938896413_2022-09-23_1663938919525_16 01 -10-FEB-2023 to 09-JUN-2023 02 -10-JUN-2023 to 14-JUL-2023 03 -15-14-0 USD ALCO COST CENTRE CITY 3 BRANCH ALCO Total Default Member ASSET LIABILITY ASSET LIABILITY ASSET 4N Runoff Runoff Runoff Runoff **Org Unit Hierarchy Dynamic Start Date** 02/08/... Total Default Member 02/08/2023 1.24M 1.24M 0.00 0.00 0.00 -202---10-FEB-202... -15-JUL-202... -15-0CT-202... -20.... 01 -10-FEB-202... -10-FEB-202... -15-JUL-202... -15-0CT-202... -01-NOV-20 10-FEB-202... 02 -10-JUN-202... -15-JUL-202... -01-NOV-20... -10-JUN-202... -10-JUN-202... 02 -10-JUN-202... 05 -01-NOV -15-0CT 01-5 03 -04-05 - 10 03 -04-35 01 -02 03 -04-Bur Account Type Category Selected Runoff Measure by Common COA Selected Runoff Measure by Common COA Common COA Leaf Name: All SDP SDP IRR Jan 23 01/ 01/09/2023 1663938896413 2022 1663938896413_2022-09-23_1663938919525_16 01 -10-FEB-2023 to 09-JUN-2023 02 -10-JUN-2023 to 14-JUL-2023 03 -15-14-0 USD Other Liabilities Account ASSET LIABILITY ASSET LIABILITY ASSET Interest Type Total Default Membe Common COA Hierarchy Dynamic Start Date Runoff Runoff Runoff Runoff Runoff 02, 0 _ Total Default Member 02/08/2023 1.24M 1.24M 0.00 0.00 0.00 -20--01-NOV-20... -10-FEB-202... 05 -01-NOV-20... 01 -10-FEB-202... 10-FEB-202.. 202... 202.. -10-JUN-202.. 03 -15-JUL-202.. -10-JUN-202.. 03 -15-JUL-202. 04 -15-0CT-202. 10-FEB-202. -10-JUN-202. -15-0CT-202. -15-0CT-202. -10-JUN-2 03 -15-JUL-2 05 -01-NOV 05 -- 10 - 20 -40 5 02 -E - 20 1 22 Buc Account Type Category ASSET LIABILITY Selected Runoff Measure by GL Account Selected Runoff Measure by GL Account GL Account Leaf Name: All SDP SDP IRR Jan 23 01/ 01/09/2023 1663938896413_2022 1663938896413_2022-09-23_1663938919525_16 01 -10-FEB-2023 to 09-JUN-2023 02 -10-JUN-2023 to 14-JUL-2023 03 -15-14-0 USD SORV ASSET LIABILITY ASSET LIABILITY ASSET Runoff Runoff GL Account Hierarchy Dynamic Start Date Runoff Runoff 02 -10-JUN-. 10-FEB-10-FEB-10-JUN -15-JUL--15-OCT NON 10-FEB--15-JUL-15-OCT -VOV--NUC-OT -15-JUL 04 -15-0CT--NON-LO -10-FEB-Total Default Member 02/08/2023 1.24M 1.24M 0.00 0.00 0.00 01-10 01-02 -03 -04-01-02 -03 -04-01-03 -10 02 -05 05 Account Type Category 📕 ASSET 📕 LIABILITY

Figure 7-130 Interest Rate Risk Runoff Report

7.1.7.1.7 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.

- 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.

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



- Common COA Hierarchy
- Rate Measure



Selected Rate Measure by Product Selected Rate Measure by Product SDP_PROCESS_EXECUTION 03/09/2023 16 6413_2022-09-23_1663938919525_16 USD DEC-2023 to DEC-2023 04 -24-JAN-2024 to 31-JAN-2024 LIABILITY ASSET LIABILITY 05 -01-FEB-2024 to 31-JAN-2025 ASSET LIABILITY 05 -01-JAN-2024 31-MAY-2024 FX Interbank stro Account Class LIABILITY ASSET LIABILIT Rates Rates Rates Rates 03/09/202 4.0% Rates Rates Dyna 3.0% Fotal Default 01/09/2023 2.0% 02/08/2023 03/09/2023 1.0% 2.01% 1.96% 0.83% 1.16% 04/08/2023 0.60% 0.60% 0.37 0.0% 5.0% 98/2023 4.0% 01... 01... 02... 03... 04... 05... ype Category 📕 ASSET 📕 LIABILITY Selected Rate Measure by Org Unit Selected Rate Measure by Org Unit Org Unit Leaf Name: All SDP IRR Jan 23 01/09/2023 1663938896413 2022-09-23 1663938919525 16 16639 01-10-FEB-2023 to 09-JUN-2023 01-10-JAN-2023 to 09-JUN-2023 02-10-JUN-2023 02-10-JUN-2023 02-10-MA 09-MAR-2023 14-JUL-2023 23-API ASSET LIABILITY ASSET LIABILITY ASSET LIABILITY ASSET USD ALCO COST CENTRE CITY 3 BRANCH Total Default Mem ALCO COST CENTRE 5.0% 5.0% 4.0% 3.0% Rates Rates Rates Rates Rates Rates Rates Org Unit Hie Total Default Memi 01/09/2023 0.02% 1.84% 02/08/2023 3.46% 0.85% 2.0% 03/09/2023 1.0% 04/08/2023 0.0% 5.0% £202 4.0% 01--01--02--03--04--06--02 ... Account Type Category ASSET LIABILITY Selected Rate Measure by Common COA Selected Rate Measure by Common COA on COA Leaf Name: All SDP IRR Jan 23 01/09/2023 1663938896413_2022-09-23_1663938919525_16 166393 01 -10-FEB-2023 to 09-JUN-2023 09-MAR-2023 02 -10-JUN-2023 to 14-JUL-2023 23-APF USD Interest Income Account Type Othe ASSET LIABILITY ASSET LIABILITY ASSET LIABILITY ASSET Interest Inc Type on COA Hierarch Dynamic Start Date Rates Rates Rates Rates Rates Rates Rates 5.0% 01/09/2023 Fotal Default Membe 01/09/2023 0.02% 1.84% 4.0% 02/08/2023 3.46% 0.85% 3.0% 03/09/2023 2.0% 04/08/2023 1.0% 0.0% 01... 01... 02... 03... 04... 05... Bucket Na pe Category 📕 ASSET 📕 LIABILITY Selected Rate Measure by GL Account Selected Rate Measure by GL Account GL Account Leaf Name: All SDP IRR Jan 23 01/09/2023 1663938896413 2022-09-23 1663938919525 16 166393 01-10-FEB-2023 to 09-JUN-2023 01-10-JAN-2023 to 09-MAR-2023 12-10-JUN-2023 02-10-JUN-2023 02-10-JUN-2023 14-JUL-2023 12-API ASSET LIABILITY ASSET LIABILITY ASSET LIABILITY ASSET USD NOTES AND COINS NOTES AND COINS DRY NOTES 5.0% Rates Rates Rates Rates 5.0% 4.0% 3.0% GL Account Hierarchy Rates Rates Rates Fotal Default Memb 01/09/2023 0.02% 1.84% 02/08/2023 3.46% 0.85% 2.0% 03/09/2023 1.0% 04/08/2023 0.0% 023 001... 002... 003.... 003..... 003... Bucket Na Account Type Category ASSET LIABILITY

Figure 7-131 Interest Rate Risk Rates and Term Report



7.1.7.2 Interest Rate Risk MDBSS

Interest Rate Risk reports displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Figure 7-132 Interest Rate Risk MDBSS Filters

Select Process Name	Select Execution Identifier	Select Scenario Name	Select Result Type	Select Hierarchy Name
All	All	All	All	All

- **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.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: 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 Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Interest Rate Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Interest Rate Risk								Interest Rate Risk (Re	porting Currency)						
Consolidation Flag: N								Consolidation Flag: Y							
	Process Name								Process Name			Asse	t_SDP		
	As Of Date								As Of Date			06/03	/2023		
	Execution Identifier								Execution Identifier		168690	8342093_2015-3	10-09_168724506	2749_1	
	Scenario Name			Scena	ario 1				Scenario Name	Scena	ario 1	Scen	ario 2	Scen	ario 3
	Currency Code	AL	D	IN	IR	U	SD		Reporting Currency Code	U	5D	U	SD	U	SD
	Result Type Name	Current	Position	Current	Position	Current	Position		Result Type Name	Current	Position	Current	Position	Current	Positi
MDBSS Hierarchy	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	12/0	MDBSS Hierarchy	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	12/
Asset Products	Gap Runoff	920.00K	276.00K	279.84B	9.81B	273.86B		Asset Products	Gap Runoff	553.70B	16.39B	553.70B	16.39B	553.70B	
	Gap Principal Runoff	920.00K	276.00K	30.79B	9.81B	50.23B			Gap Principal Runoff	81.03B	16.39B	81.03B	16.39B	81.03B	
	Gap Repricing Runoff	0.00	0.00	249.04B	0.00	223.62B		21	Gap Repricing Runoff	472.67B	1.79M	472.67B	1.79M	472.67B	
	Gap Runoff Term	3.16K	2.25K	41.65K	54.28K	360.50K	11		Gap Runoff Term	199.35K	112.30K	199.35K	112.30K	199.35K	3
	Gap Interest Cash Flow Net	54.87K	16.48K	84.66B	26.48B	33.41B	-		Gap Interest Cash Flow Net	118.07B	38.15B	118.07B	38.15B	118.07B	
	Gap Accrued Interest Net	230.37K	74.92K	73.21B	27.49B	43.66B			Gap Accrued Interest Net	116.87B	42.78B	116.87B	42.78B	116.87B	
	Gap Runoff Net Rate	0.02	0.02	0.07	0.07	0.02			Gap Runoff Net Rate	0.04	-0.14	0.04	-0.14	0.04	
Eliability Products	Gap Runoff							Liability Products	Gap Runoff						
	Gap Principal Runoff								Gap Principal Runoff						

Figure 7-133 Interest Rate Risk Report

7.1.7.2.1 Common Filters

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



Figure 7-134 Canvas Prompt Filters for Time Dimension

🕸 As Of Date	🖈 As of Date (Day)
Last 3 Quarters	All

• 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.

☆ As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-135 As of Date Selection

Additional Filter for the Time Dimension is As of Date (Day).

- Canvas Prompt Filters for Legal Entity key processing dimension
- 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.

Figure 7-136 Canvas Prompt Filters for Interest Rate Risk Output Process execution data

🕸 Consolidation Flag	🖈 Currency Code	🖈 Bucket Name	🕸 Bucket Number	🕸 Account Type Category
Ν	All	All	≤ 5	All

- **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 7-137 Canvas Prompt Filters for Legal Entity key processing dimension

LE Hierarchy Name	🖡 Legal Entity Leaf Name
All	All

- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyse the reports. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-138 Canvas Prompt Filters for Org Unit key processing dimension

ORG Hierarchy Name	📕 Org Unit Leaf Name
All	All

- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- **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 7-139 Canvas Prompt Filters for Product key processing dimension

Prod Hierarchy Name	🖡 Prod Leaf Name
All	All

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

Figure 7-140 Canvas Prompt Filters for GL Account key processing dimension

GL Account Hierarchy Name
 GL Account Leaf Name
 All
 All

 GL Account Hierarchy Name: Select the General Ledger (GL) hierarchy that you want to use to analyze the reports. The default General Ledger hierarchy is set to General Ledger System Hierarchy.



• **GL Account Leaf Name:** From the selected GL hierarchy, you can use this filter to select the GL Member to view reports.

Figure 7-141 Canvas Prompt Filters for Common COA key processing dimension

Common COA Hierarchy Name
 All
 All
 All

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

7.1.7.2.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product

Figure 7-142 Output Dimensions

Output Dimensions

Account Type Common Chart of Accounts General Ledger Account Legal Entity Organizational Unit Product

7.1.7.2.3 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.

Product.Prod Level 1 Name V	GL Account.GL Account Level 1 Name
Product.Prod Level 1 Name	GL Account.GL Account Level 1 Name
Product.Prod Level 2 Name	GL Account.GL Account Level 2 Name
Product.Prod Level 3 Name	GL Account.GL Account Level 3 Name
Product.Prod Leaf Name	GL Account.GL Account Leaf Name
Org Unit.ORG Level 1 Name V	Common COA.Common COA Level 1 Name 💙
Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name
Org Unit.ORG Level 2 Name	Common COA.Common COA Level 2 Name
Org Unit.ORG Level 3 Name	Common COA.Common COA Level 3 Name
Org Unit.ORG Unit Leaf Name	Common COA.Common COA Leaf Name

Figure 7-143 Cashflow Output key processing dimension hierarchies

7.1.7.2.4 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 7-144 Select Runoff measurement list

Select Runoff Measure

Measures.Gap Accrued Interest Gross Measures.Gap Accrued Interest Gross Measures.Gap Accrued Interest Net Measures.Gap Interest Cash Flow Gross Measures.Gap Interest Cash Flow Net Measures.Gap Interest Credited Measures.Gap Principal Runoff Measures.Gap Repricing Runoff Measures.Gap Runoff

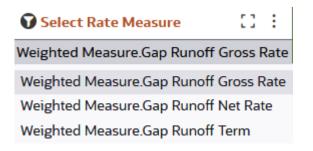
 Select Rate & Term Measurement: This is the variable prompt to select the desired Rate measurement to be applied to the "Interest Rate Rate Risk Rates & Term" report canvas charts.

The following elements are available for selection:



- "Gap Runoff Gross Rate", "Gap Runoff Net Rate", "Gap Runoff Term".

Figure 7-145 Select Rate and Term measurement list



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

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

7.1.7.3.1 Common filters

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

Figure 7-146 Canvas Prompt Filters for Time Dimension

☆ As Of Date Last 3 Quarters All

• 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.



As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-147 As of Date Selection

Additional Filter for the Time Dimension is As of Date (Day).

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.

Figure 7-148 Canvas Prompt Filters for Liquidity Rate Risk Output Process execution data

🖍 Consolidation Flag	🕸 Currency Code	🖈 Bucket Name	🖈 Bucket Number	🕸 Account Type Category
Ν	All	All	≤ 5	All

- **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 7-149 Canvas Prompt Filters for Legal Entity key processing dimension

LE Hierarchy Name Legal Entity Leaf Name All

All



- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyze the reports. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-150 Canvas Prompt Filters for Org Unit key processing dimension

ORG Hierarchy Name	📕 Org Unit Leaf Name
All	All

- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- 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 7-151 Canvas Prompt Filters for Product key processing dimension

Frod Hierarchy Name	🖡 Prod Leaf Name
All	All

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

Figure 7-152 Canvas Prompt Filters for GL Account key processing dimension

GL Account Hierarchy Name
 GL Account Leaf Name
 All
 All

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

Figure 7-153 Canvas Prompt Filters for Common COA key processing dimension

Common COA Hierarchy Name
 All
 All
 All

• **Common COA Hierarchy Name:** Select the Common Chart of Accounts (COA) hierarchy that you want to use to analyze the reports. The default Common Chart of Accounts hierarchy is set to Common COA System Hierarchy.



Product

 Common COA Leaf Name: From the selected COA hierarchy, you can use this filter to select the Common COA Member to view reports.

7.1.7.3.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product

Figure 7-154	Output Dimensions

Output Dimensions

7.1.7.3.3 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:

Account Type Common Chart of Accounts General Ledger Account Legal Entity Organizational Unit

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

Following screenshot displays the available selections for the aforementioned hierarchies.

Figure 7-155 Liquidity Rate Risk Output key processing dimension hierarchies

Product.Prod Level 1 Name V	GL Account.GL Account Level 1 Name V
Product.Prod Level 1 Name Product.Prod Level 2 Name	GL Account.GL Account Level 1 Name GL Account.GL Account Level 1 Name GL Account.GL Account Level 2 Name
Product.Prod Level 3 Name Product.Prod Leaf Name	GL Account.GL Account Level 3 Name GL Account.GL Account Leaf Name
Org Unit.ORG Level 1 Name V	Common COA.Common COA Level 1 Name V
Org Unit.ORG Level 1 Name V Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name V
-	,

7.1.7.3.4 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 Princiapl Cash Flows", "Gap Runoff", "Gap Total Runoff", "Present Value of Cash Flows".

Figure 7-156 Select Runoff measurement list

Select Runoff Measure	0	:	
Measure.Gap Deferred Runoff			
Measure.Gap Deferred Runoff			
Measure.Gap Inflation Adjustment to Interest			
Measure.Gap Inflation Adjustment to Principal			
Measure.Gap Interest Accrued Gross			
Measure.Gap Interest Accrued Net			
Measure.Gap Interest Cashflow Gross			
Measure.Gap Interest Cashflow Net			
Measure.Gap Interest Credited			
Measure.Gap PV of Interest Cash Flor	ws		
Measure.Gap PV of Principal Cash Flows			
Measure.Gap Runoff			
Measure.Gap Total Runoff			
Measure.Present Value of Cash Flows			

• Select Rate & Term measurement: This is the variable prompt to select the desired Rate measurement to be applied to the "Liquidity 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".

Select Rate Measure Weighted Measures.Discount Rate Weighted Measures.Discount Rate Weighted Measures.Gap Duration Weighted Measures.Gap DV01 Weighted Measures.Gap Modified Duration Weighted Measures.Gap Runoff Gross Rate Weighted Measures.Gap Runoff Net Rate Weighted Measures.Gap Runoff Term Weighted Measures.Timing of Cash Flow

Figure 7-157 Select Rate and Term measurement list

7.1.7.3.5 Liquidity Risk Gap

The "Liquidity 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 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 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 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 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 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 7-158 Liquidity Risk GAP Report



7.1.7.3.6 Liquidity Risk Runoff

The "Liquidity 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 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 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 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 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 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 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 Liquidity Risk output Runoff Measure by Product for each Liquidity 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 Liquidity Risk output Runoff Measure by Org Unit for each Liquidity Risk Output execution with respect to As of Date and Bucket Name.

- 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 Liquidity Risk output Runoff Measure by GL Account for each Liquidity 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 Liquidity Risk output Runoff Measure by Product for each Liquidity Risk Output execution with respect to As of Date and Bucket Name.

- 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 7-159 Liquidity Risk Runoff Report



7.1.7.3.7 Liquidity Risk Rates & Term

The "Liquidity Risk Rates & Term" 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 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 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 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 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 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 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 Risk Output execution with respect to As of Date and Bucket Name.

- 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 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

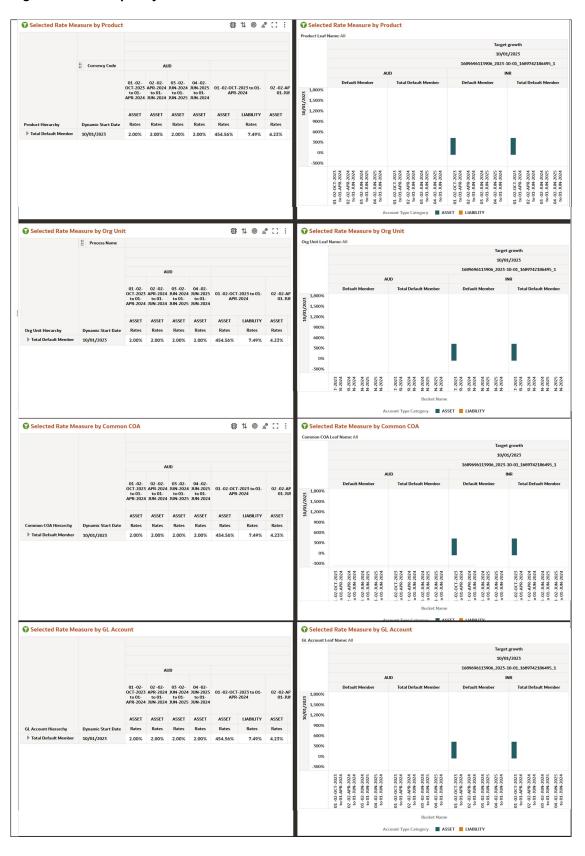


Figure 7-160 Liquidity Risk Rates & Term



7.1.7.4 Liquidity Risk MDBSS

Liquidity Risk reports displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Below are the list box filters which the User can leverage to filter the Liquidity Risk report based on selected values.

Figure 7-161 Liquidity Risk MDBSS Filters

	Select Process Name	Select Execution Identifier	Select Scenario Name	Select Result Type	5	Select Hierarchy Name
	All	All v	All	All		All
L					L	

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Liquidity Risk Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Liquidity Risk Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Liquidity Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Liquidity Risk Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Liquidity Risk					Liquidity Risk (Reporting Currency)										
Consolidation Flag: N								Consolidation Flag: Y							
	Process Name						Proce	Process Name	Asset_SDP						
	As Of Date								As Of Date	06/01/2023					
	Execution Identifier								Execution Identifier		168690	8342093_2015-1	10-09_16872450	62749_1	
	Scenario Name			Scena	ario 1				Scenario Name	Scen	ario 1	Scen	ario 2	Scen	nario
	Currency Code	A	D	IN	IR	U	SD		Reporting Currency Code	U!	5D	U	SD	U	JSD
	Result Type Name	Current	Position	Current	Position	Current	Positio		Result Type Name	Current	Position	Current	Position	Current	t Posi
MDBSS PC	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	12/0	MDBSS PC	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	1
Asset Products	Gap Runoff	920.00K	276.00K	43.10B	11.73B	53.46B		Asset Products	Gap Runoff	96.56B	19.33B	96.56B	19.33B	96.56B	
	Gap Total Runoff	920.00K	276.00K	43.10B	11.73B	53.46B			Gap Total Runoff	96.56B	19.33B	96.56B	19.33B	96.56B	
	Gap Runoff Term	0.26	0.62	0.26	0.62	0.37			Gap Runoff Term	0.32	0.62	0.32	0.62	0.32	
	Gap Interest Cashflow Net	54.87K	16.48K	91.28B	28.52B	34.61B			Gap Interest Cashflow Net	125.89B	40.61B	125.89B	40.61B	125.898	
	Gap Interest Accrued Net	55.71K	16.70K	81.61B	29.23B	35.35B			Gap Interest Accrued Net	116.96B	41.72B	116.96B	41.72B	116.96B	
	Gap Runoff Net Rate	0.02	0.02	0.06	0.07	0.00			Gap Runoff Net Rate	0.03	-0.11	0.03	-0.11	0.03	
▶ Liability Products	Gap Runoff							▶ Liability Products	Gap Runoff						
	Gap Total Runoff								Gap Total Runoff						
	Gap Runoff Term								Gap Runoff Term						

Figure 7-162 Liquidity Risk MDBSS Report

7.1.7.4.1 Common filters

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



Figure 7-163 Canvas Prompt Filters for Time Dimension

🛠 As Of Date	🖈 As of Date (Day)
Last 3 Quarters	All

• 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.

☆ As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	✓ Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-164 As of Date Selection

Additional Filter for the Time Dimension is As of Date (Day).

 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.

Figure 7-165 Canvas Prompt Filters for Liquidity Rate Risk Output Process execution data

🖍 Consolidation Flag	🖍 Currency Code	🖈 Bucket Name	🕫 Bucket Number	🕸 Account Type Category
Ν	All	All	≤ 5	All

- **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 7-166 Canvas Prompt Filters for Legal Entity key processing dimension

LE Hierarchy Name	🖡 Legal Entity Leaf Name
All	All

- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyze the reports. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-167 Canvas Prompt Filters for Org Unit key processing dimension

FORG Hierarchy Name	📕 Org Unit Leaf Name
All	All

- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- **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 7-168 Canvas Prompt Filters for Product key processing dimension

Prod Hierarchy Name
 Prod Leaf Name
 All
 All

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

Figure 7-169 Canvas Prompt Filters for GL Account key processing dimension

GL Account Hierarchy Name GL Account Leaf Name

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



Figure 7-170 Canvas Prompt Filters for Common COA key processing dimension

Common COA Hierarchy Name	🖡 Common COA Leaf Name
All	All

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

7.1.7.4.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product

Figure 7-171 Output Dimensions

Output Dimensions

7.1.7.4.3 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:

Account Type Common Chart of Accounts General Ledger Account Legal Entity Organizational Unit

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

Following screenshot displays the available selections for the aforementioned hierarchies.



Product

Product.Prod Level 1 Name V	GL Account.GL Account Level 1 Name 🗸
Product.Prod Level 1 Name Product.Prod Level 2 Name Product.Prod Level 3 Name Product.Prod Leaf Name	GL Account.GL Account Level 1 Name GL Account.GL Account Level 2 Name GL Account.GL Account Level 3 Name GL Account.GL Account Leaf Name
	4
Org Unit.ORG Level 1 Name V	Common COA.Common COA Level 1 Name V
Org Unit.ORG Level 1 Name V Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name Common COA.Common COA Level 1 Name

Figure 7-172 Liquidity Rate Risk Output key processing dimension hierarchies

7.1.7.4.4 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 Princiapl Cash Flows", "Gap Runoff", "Gap Total Runoff", "Present Value of Cash Flows".

Figure 7-173 Select Runoff measurement list

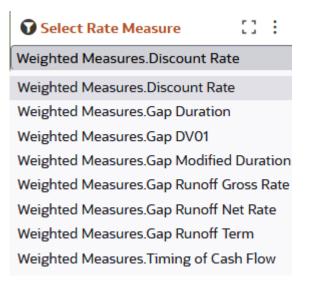
Select Runoff Measure	0	÷
Measure.Gap Deferred Runoff		
Measure.Gap Deferred Runoff		
Measure.Gap Inflation Adjustment to	Inter	est
Measure.Gap Inflation Adjustment to	Prin	cipal
Measure.Gap Interest Accrued Gross		
Measure.Gap Interest Accrued Net		
Measure.Gap Interest Cashflow Gros	s	
Measure.Gap Interest Cashflow Net		
Measure.Gap Interest Credited		
Measure.Gap PV of Interest Cash Flo	WS	
Measure.Gap PV of Principal Cash Fl	ows	
Measure.Gap Runoff		
Measure.Gap Total Runoff		
Measure.Present Value of Cash Flow	s	

• Select Rate & Term measurement: This is the variable prompt to select the desired Rate measurement to be applied to the "Liquidity 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 7-174 Select Rate and Term measurement list



7.1.7.5 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
- Financial Results MDBSS
- Financial Results MDBSS (Duration)
- Financial Results MDBSS (Coupon & Yield)

7.1.7.5.1 Common Filters

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

Figure 7-175 Canvas Prompt Filters for Time Dimension

🖈 As Of Date	🖈 As of Date (Day)
Last 3 Quarters	All

• 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.

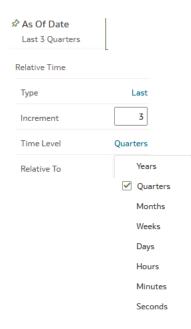


Figure 7-176 As of Date Selection



Additional Filter for the Time Dimension is As of Date (Day).

 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.

Figure 7-177 Canvas Prompt Filters for Financial Results Output Process execution data

🖍 Consolidation Flag	🕫 Currency Code	🖈 Bucket Name	🕸 Bucket Number	🕸 Account Type Category
Ν	All	All	≤ 5	All

- **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 7-178 Canvas Prompt Filters for Legal Entity key processing dimension

LE Hierarchy Name Legal Entity Leaf Name
All
All

- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyze the reports. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-179 Canvas Prompt Filters for Org Unit key processing dimension

ORG Hierarchy Name
 Org Unit Leaf Name
 All
 All

- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- **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 7-180 Canvas Prompt Filters for Product key processing dimension

Prod Hierarchy Name
 Prod Leaf Name
 All
 All
 All



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

Figure 7-181 Canvas Prompt Filters for GL Account key processing dimension

FGL Account Hierarchy Name	🖡 GL Account Leaf Name
All	All

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

Figure 7-182 Canvas Prompt Filters for Common COA key processing dimension

Common COA Hierarchy Name
 F Common COA Leaf Name
 All
 All

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

7.1.7.5.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product

Figure 7-183	Output Dimensions
1 iguic /-105	Output Dimensions

Account Type

7.1.7.5.3 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:

Common Chart of Accounts General Ledger Account

Legal Entity

Organizational Unit

Product

Product Hierarchy

Output Dimensions

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



Following screenshot displays the available selections for the aforementioned hierarchies.

Product.Prod Level 1 Name V	GL Account.GL Account Level 1 Name 💙
Product.Prod Level 1 Name	GL Account.GL Account Level 1 Name
Product.Prod Level 2 Name Product Prod Level 3 Name	GL Account.GL Account Level 2 Name
	GL Account.GL Account Level 3 Name
Product.Prod Leaf Name	GL Account.GL Account Leaf Name
Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name
Org Unit.ORG Level 1 Name V	Common COA.Common COA Level 1 Name V
Org Unit.ORG Level 1 Name V Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name V Common COA.Common COA Level 1 Name

Figure 7-184 Financial Risk Output key processing dimension hierarchies

7.1.7.5.4 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".

7.1.7.5.5 Financial Risk Balance

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 NameThe List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Risk Output processes.

Select Execution Identifier

The List box filter provides you with a selection capability on the desired Execution 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 Balance Measure

The chart provides you with a selection capability on the desired Financial Risk Balance measurement.

Select Org Unit HierarchyThe chart provides you with a selection capability for the desired Org Unit Hierarchical level.

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

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

Select COA HierarchyThe chart provides you with a selection capability for the desired Common COA Hierarchical level.

Selected Balance Measure by Product

The table and chart reports the generated Interest Rate Risk output Balance 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 Identifier
- Currency Code
- Product Hierarchy
- Balance Measure

Selected Balance Measure by Org Unit

The table and chart reports the generated Financial Risk output Balance 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 Identifier
- Currency Code
- Org Unit Hierarchy
- Balance Measure

Selected Balance Measure by GL Account

The table and chart reports the generated Financial Risk output Balance 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
- Balance Measure

Selected Balance Measure by Common COA

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

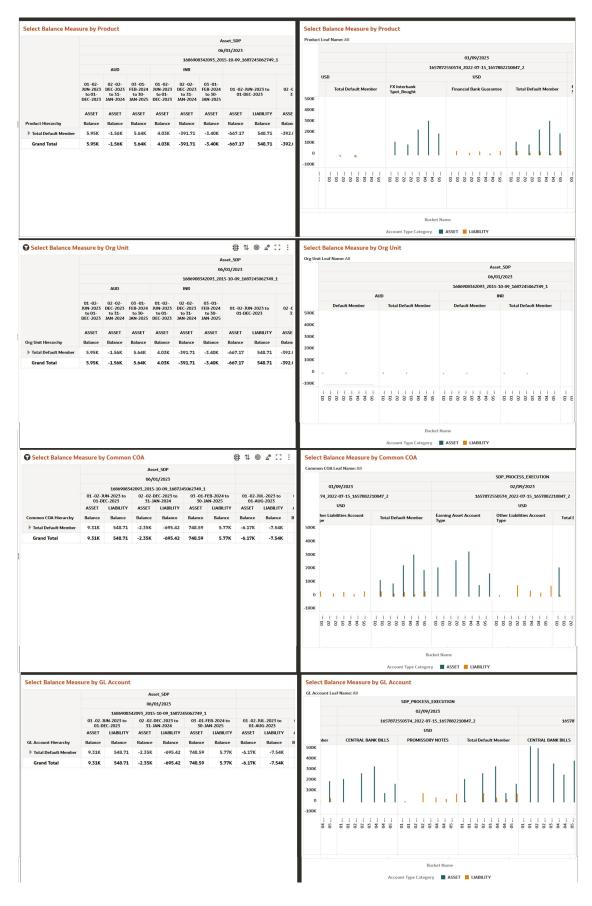
The columns displayed in the chart are the following:

- Bucket Name
- Account Type Category
- Process Name



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

Figure 7-185 Financial Risk Balance Report





7.1.7.5.6 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 7-186 Financial Risk Runoff Report



7.1.7.5.7 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



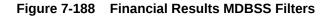


Figure 7-187 Financial Risk Rates and Term Report



7.1.7.6 Financial Results MDBSS

Financial results report displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience. This report is based on the actual value of respective financial element. This displays the percentage difference with the actual value. Percentage Calculation = variance / Actual value of scenario 1



Select Process Name	Select Execution Identifier		Select Scenario Name		Select Result Type		Select Hierarchy Name		
All v	All	•	All	•	All	•	All		•

The list box filters are provided which the User can leverage to filter the Financial Results report based on selected values.

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Results Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Financial Results								Financial Results (Reporting Currency)						
Consolidation Flag: N								Consolidation Flag: Y							
	Process Name								Process Name			Asset	SDP		
	As Of Date								As Of Date			06/01	/2023		
	Execution Identifier								Execution Identifier		168690	8342093_2015-1	0-09_16872450	62749_1	
	Scenario Name			Scena	ario 1				Scenario Name	Scen	ario 1	Scen	ario 2	Scen	ario 3
	Result Type Name			Current	Position				Result Type Name	Current	Position	Current	Position	Current	Positie
	Currency Code AUD		IN	INR USD		Reporting Currency Code	USD		USD		USD				
MDBSS Hierarchy	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	12/02/2	MDBSS Hierarchy	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	12/0
Asset Products	Beginning Balance	23.47M	22.55M	2.69T	2.64T	3.61T	3.:	▶ Asset Products	Beginning Balance	6.29T	6.19T	6.29T	6.19T	6.29T	
	End Balance	22.55M	22.27M	2.64T	2.63T	3.55T	3.:		End Balance	6.19T	6.17T	6.19T	6.17T	6.19T	
	Average Balance	23.02M	22.46M	2.67T	2.64T	3.59T	3.:		Average Balance	6.26T	6.19T	6.26T	6.19T	6.26T	
	Total Runoff - Positive	920.00K	276.00K	43.138	11.738	54.10B	7.		Total Runoff - Positive	97.23B	19.65B	97.23B	19.65B	97.23B	
	Interest Accrued	230.37K	74.92K	81.61B	29.95B	37.35B	13.		Interest Accrued	118.96B	43.11B	118.96B	43.11B	118.96B	
Eliability Products	Beginning Balance							▶ Liability Products	Beginning Balance						
	End Balance								End Balance						
	Average Balance								Average Balance						
	Total Runoff - Positive								Total Runoff - Positive						

Figure 7-189 Financial Results MDBSS Report

7.1.7.6.1 Common Filters

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



Figure 7-190 Canvas Prompt Filters for Time Dimension

🛠 As Of Date	🖈 As of Date (Day)
Last 3 Quarters	All

• 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.

☆ As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	✓ Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-191 As of Date Selection

Additional Filter for the Time Dimension is As of Date (Day).

 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.

Figure 7-192 Canvas Prompt Filters for Financial Results Output Process execution data

🖍 Consolidation Flag	🖍 Currency Code	🖈 Bucket Name	🕫 Bucket Number	Account Type Category
Ν	All	All	≤ 5	All

- **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 7-193 Canvas Prompt Filters for Legal Entity key processing dimension

LE Hierarchy Name	🖡 Legal Entity Leaf Name
All	All

- **LE Hierarchy Name:** Select the Legal Entity hierarchy that you want to use to analyze the reports. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-194 Canvas Prompt Filters for Org Unit key processing dimension

FORG Hierarchy Name	📕 Org Unit Leaf Name
All	All

- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- **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 7-195 Canvas Prompt Filters for Product key processing dimension

Prod Hierarchy Name
 Prod Leaf Name
 All
 All

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

Figure 7-196 Canvas Prompt Filters for GL Account key processing dimension

GL Account Hierarchy Name GL Account Leaf Name

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



Figure 7-197 Canvas Prompt Filters for Common COA key processing dimension

F Common COA Hierarchy Name	🖡 Common COA Leaf Name
All	All

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

7.1.7.6.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product

Figure 7-198	Output Dimensions
--------------	--------------------------

Output Dimensions

7.1.7.6.3 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:

Account Type Common Chart of Accounts General Ledger Account Legal Entity Organizational Unit

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

Following screenshot displays the available selections for the aforementioned hierarchies.



Product

Product.Prod Level 1 Name V	GL Account.GL Account Level 1 Name 💙
Product.Prod Level 1 Name	GL Account.GL Account Level 1 Name
Product.Prod Level 2 Name	GL Account.GL Account Level 2 Name
Product.Prod Level 3 Name	GL Account.GL Account Level 3 Name
Product.Prod Leaf Name	GL Account.GL Account Leaf Name
Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name
Org Unit.ORG Level 1 Name	Common COA.Common COA Level 1 Name
Org Unit.ORG Level 2 Name	Common COA.Common COA Level 2 Name
Org Unit.ORG Level 3 Name	Common COA.Common COA Level 3 Name
Org Unit.ORG Unit Leaf Name	Common COA.Common COA Leaf Name

Figure 7-199 Financial Risk Output key processing dimension hierarchies

7.1.7.6.4 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".

7.1.7.6.5 Financial Results MDBSS (Coupon & Yield)

Coupon & Yield report displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Figure 7-200 Financial Results MDBSS Filters

Select Process Name	Select Execution Identifier	Select Scenario Name	Select Result Type	Select Hierarchy Name
All	All	All	All	All

The list box filters are provided which the User can leverage to filter the Financial Results report based on selected values.

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Results Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Figure 7-201 Financial Results MDBSS (Coupon & Yield) Report

Coupon & Yield	Report						\$8:1↓ ⊚	N 13 1	Coupon & Yield Repor	rt (Reporting	(Currency)						
Consolidation Flag: N									Consolidation Flag: Y								
Process Name									Process Name						Asse	t_SDP	
As Of Date									As Of Date						06/01	1/2023	
Execution Identifier									Execution Identifier					1686908	342093_2015-1	10-09_1687245	06274
Scenario Name						Scen	ario 1		Scenario Name		Scen	ario 1		Scenario 2			
Result Type Name						Current	Position		Result Type Name	Current Position				Current Position			
Currency Code		A	JD				4R		Reporting Currency Code		0	D			U	SD	
Bucket Start Date	06/02	2/2023	12/02	/2023	06/02	/2023	12/02	/2023	Bucket Start Date	06/02	/2023	12/02	/2023	06/02	/2023	12/02	2/202
MDBSS Hierarchy	Coupon	Yield	Coupon	Yield	Coupon	Yield	Coupon	Yield	MDBSS Hierarchy	Coupon	Yield	Coupon	Yield	Coupon	Yield	Coupon	
Asset Products	2.000000%	2.000000%	2.000000%	2.000000%	7.057313%	7.050986%	6.994583%	6.992211%	Asset Products	4.369196%	4.345832%	4.388126%	4.354729%	4.369196%	4.345832%	4.388126%	4.3
Liability Products									Liability Products								



7.1.7.6.6 Financial Results MDBSS (Delta Report)

Delta report displays the comparison between Scenarios based on defined filters. Scenario 1 is used as the base Scenario for comparison. The Delta report shows for Base Currency and Reporting Currency. This report shows data for Financial Elements: Beginning Balance, Ending Balance, Average Balance, Total Runoff- Positive, and Interest Accrued. This shows the MDBSS hierarchies by as of date, Consolidation Flag, Currency code, Bucket Name. These Reports can be drilled down or rolled up for the user convenience. These reports display the actual values as 0 and variation in %. Actual values will display as 0.00000% (5 decimal places). Percentage Calculation = variance / Actual value of scenario 1.

Figure 7-202 Financial Results MDBSS Filters

	Select Process Name	Select Execution Identifier	Select Scenario Name		Select Result Type	Select Hierarchy Name
	All	All	All	•	All	All
L						

The list box filters are provided which the User can leverage to filter the Financial Results report based on selected values.

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Results Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.



Delta to Base																
onsolidation Flag: N								Consolidation Flag: Y								
	Process Name								Process Name			Asset	_SDP			
	As Of Date								As Of Date	06/01/2023						
	Execution Identifier								Execution Identifier	1686908342093_2015-10-09_1687245062749_1						
	Currency Code			A	D				Reporting Currency Code			US	5D			
	Scenario Name	Scena	ario 1	Scen	ario 2	Scen	ario 3		Scenario Name	Scen	ario 1	Scena	ario Z	Scen		
	Result Type Name	Current	Position	Current	Position	Current	Posit		Result Type Name	Current	Position	Current	Position	Current		
MDBSS Hierarchy	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023	12,	MDBSS Hierarchy	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02/2023		
Asset Products	Beginning Balance Delta	23.47M	22.55M	-302.79	-418.50	784.27		Asset Products	Beginning Balance Delta	6.29T	6.19T	-4.73K	-4.52K	4.52K		
	End Balance Delta	22.55M	22.27M	-861.02	-783.49	278.99			End Balance Delta	6.19T	6.17T	-3.85K	-3.83K	5.28K		
	Average Balance Delta	23.02M	22.46M	-309.01	-217.20	254.63		Total	Average Balance Delta	6.26T	6.19T	-1.88K	-2.34K	2.76K		
	Total Runoff - Positive Delta	920.00K	276.00K	-370.76	-527.68	970.63			Total Runoff - Positive Delta	97.23B	19.65B	-3.60K	-3.29K	2.31K		
	Interest Accured Delta	230.37K	74.92K	-320.01	-242.79	108.70			Interest Accured Delta	118.96B	43.11B	-2.39K	-1.86K	2.20K		
	Interest Accured Delta															
Liability Products Delta to Base (Variants)	Beginning Balance Delta							a second and second	Beginning Balance Delta	e in %)						
	Beginning Balance Delta								porting Currency Variance	e in %)		Asse	t SDP			
Delta to Base (Vari	Beginning Balance Delta iance in %) Process Name							Delta to Base (Rep	porting Currency Variance Process Name	e in %)			t_SDP 1/2023			
Delta to Base (Vari	Beginning Balance Delta iance in %) Process Name As Of Date							Delta to Base (Rep	porting Currency Variance Process Name As Of Date	e in %)	168690	06/01	1/2023	62749 1		
Delta to Base (Vari	Beginning Balance Delta iance in %) Process Name As Of Date Execution Identifier				UD			Delta to Base (Rep	Process Name As Of Date Execution Identifier	e in %)	168690	06/01 08342093_2015-:	1/2023 10-09_16872450	62749_1		
Delta to Base (Vari	Beginning Balance Delta iance in %) Process Name As Of Date		nario 1		UD Nario 2	Sce	nario :	Delta to Base (Rep	porting Currency Variance Process Name As Of Date		168690 hario 1	06/01 08342093_2015-1 U	1/2023	62749_1 Scer		
Delta to Base (Vari	Beginning Balance Delta iance in %) Process Name As Of Date Execution Identifier Currency Code	Scen	ario 1 : Position	Scer		Sce		Delta to Base (Rep	Dorting Currency Variance Process Name As Of Date Execution Identifier Reporting Currency Code	Scer		06/01 18342093_2015-1 U Scen	1/2023 10-09_16872450 SD	-		
Delta to Base (Vari	Beginning Balance Delta ance in %) Process Name As Of Date Execution Identifier Currency Code Scenario Name	Scen		Scer	iario 2		t Posi	Delta to Base (Rep	Process Name As Of Date Execution Identifier Reporting Currency Code Scenario Name	Scer	nario 1	06/01 18342093_2015-1 U Scen	1/2023 10-09_16872450 ISD Hario 2	Scer		
Delta to Base (Vari	Beginning Balance Delta lance in %) Process Name As Of Date Execution identifier Currency Code Scenario Name Result Type Name	Scen Current	Position	Scer	ario 2 Position	Curren	t Posi	Delta to Base (Reg Consolidation Flag: Y	Doorting Currency Variance Process Name As of Date Execution Identifier Reporting Currency Code Scenario Name Result Type Name	Scer	nario 1 t Position	06/01 08342093_2015-1 U Scen Current	1/2023 10-09_16872450 ISD Hario 2 Position	Scer		
Delta to Base (Vari consolidation Flag: N MDBSS Hierarchy	Beginning Balance Delta Iance in %) Process Name As Of Date Execution Identifier Currency Code Scenario Name Result Type Name Blucket Start Date	Scen Current 06/02/2023	Position 12/02/2023	Scer Curren 06/02/2023	aario 2 Position 12/02/2023	Curren 06/02/2023	t Posi	Delta to Base (Reg Consolidation Flag: Y MDBSS Hierarchy	Process Name As Of Date Execution Identifier Reporting Currency Code Scenario Name Result Type Name Bucket Start Date	Scer Curren 06/02/2023	nario 1 t Position 12/02/2023	06/01 08342093_2015-1 U Scen Current 06/02/2023	1/2023 10-09_16872450 ISD Iario 2 Position 12/02/2023	Scer Current 06/02/2023		
Delta to Base (Vari consolidation Flag: N MDBSS Hierarchy	Beginning Balance Delta Isance in %) Process Name As of Date Execution Identifier Currency Code Scenario Name Result Type Name Bitcket Start Date Beginning Balance Delta	Scen Current 06/02/2023 0.00000%	Position 12/02/2023 0.00000%	Scer Current 06/02/2023 -0.00129%	aario 2 Position 12/02/2023 -0.00186%	Curren 06/02/2023 0.00334%	t Posi	Delta to Base (Reg Consolidation Flag: Y MDBSS Hierarchy	Process Name Process Name A or O bate Execution Identifier Reporting Currency Code Scenario Name Breakt Type Name Bucket Start Date Beginning Balance Delta	Scer Curren 06/02/2023 0.00000%	nario 1 t Position 12/02/2023 0.00000%	06/01 08342093_2015-1 U Scen Current 06/02/2023 0.00000%	1/2023 10-09_16872450 SD Position 12/02/2023 0.00000%	Scer Current 06/02/2023 0.00000%		
Delta to Base (Vari consolidation Flag: N MDBSS Hierarchy	Beginning Balance Delta Iance in %) Process Name As of Date Eaceution identifier Currency Code Scenario Name Beucket Start Date Blucket Start Date Beginning Balance Delta End Balance Delta	Scen Current 06/02/2023 0.00000%	Position 12/02/2023 0.00000% 0.00000%	Scer Curren 06/02/2023 -0.00129% -0.00382%	ario 2 Position 12/02/2023 -0.00186% -0.00352%	Curren 06/02/2023 0.00334% 0.00124%	t Posi	Delta to Base (Reg Consolidation Flag: Y MDBSS Hierarchy	orting Currency Variance Process Name As of Date Execution Identifier Reporting Currency Code Scenario Name Result Type Name Bucket Start Date Beginning Balance Delta	Scer Curren 06/02/2023 0.00000% 0.00000%	nario 1 t Position 12/02/2023 0.00000% 0.00000%	06/01 08342093_2015- U Scen Current 06/02/2023 0.00000%	1/2023 10-09_16872450 SD ario 2 Position 12/02/2023 0.00000% 0.00000%	Scer Current 06/02/2023 0.00000% 0.00000%		
Delta to Base (Vari consolidation Flag: N MDBSS Hierarchy	Beginning Balance Delta Internet State Internet	Scen Current 06/02/2023 0.00000% 0.00000%	Position 12/02/2023 0.00000% 0.00000% 0.00000%	Scer Current 06/02/2023 -0.00129% -0.00382% -0.00134%	ario 2 Position 12/02/2023 -0.00186% -0.00352% -0.00097%	Curren 06/02/2023 0.00334% 0.00124% 0.00111%	t Posi	Delta to Base (Reg Consolidation Flag: Y MDBSS Hierarchy	Dorting Currency Variance Process Name As of Date Execution Mentifer Reporting Currency Code Scenario Name Result Type Name Bucket Start Date Beginning Balance Detta End Balance Detta	Scer Curren 06/02/2023 0.00000% 0.00000%	Terrio 1 12/02/2023 0.00000% 0.00000%	06/03 08342093_2015-3 U Scen Current 06/02/2023 0.00000% 0.00000%	1/2023 10-09_16872450 SD ario 2 Position 12/02/2023 0.00000% 0.00000%	Scer Current 06/02/2023 0.00000% 0.00000%		

Figure 7-203 Financial Results MDBSS (Delta) Report

7.1.7.6.7 Financial Results MDBSS (Income Expense)

This report displays the Interest Income/Expense, Average Balance & Rate, Balance & Market Value, and NII & NIM details. This shows the MDBSS hierarchies by as of date, Consolidation Flag, Currency code, Bucket Name. These Reports can be drilled down or rolled up for the user convenience.

Select Process Name	Select Execution Identifier	Select Scenario Name	Select Result Type	Select Hierarchy Name
All	All	All	All	All

The list box filters are provided which the User can leverage to filter the Financial Results report based on selected values.

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Results Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.



	Process Name							Process Nam	e							Asset_SDP	
	As Of Date							As Of Dat	•								
	Execution Identifier							Execution Identifie	16869083							015-10-09	
	Scenario Name				cenario 1			Scenario Nam	•		Scen	ario 1					
	Result Type Name			Cur	ent Position			Result Type Nam	e		Current	Position					
	Currency Code		AUD		INR			Currency Cod	e AL	ar		IR	US	5D	AL	JD	
	Bucket Start Date	06/02/2023	12/02/202	6/02/20			06/02/		Average	Average Net	Average	Average Net	Average	Average Net	Average Balance	Average Net	
Account Type Category	MDBSS Hierarchy	Interest Accrued	Interest Accrued	Accrue			Accru	Account Type Categor	•	Rate	Balance	Rate	Balance	Rate		Rate	
ASSET	Asset Products	230.37K	74.92	(10.3	2B T	3.64B	12	ASSET	22.74M	2.000%	364.00B	6.947%	1.19T	2.809%	22.74M	2.000%	
				-				LIABILITY					89.16M	1.502%			
								NII & NIM Report									
	Process Name							Process Name									
	As Of Date							Process Name As Of Date									
	As Of Date Execution Identifier						1686908	Process Name As Of Date Execution Identifier								1	
	As Of Date Execution Identifier Scenario Name			Scenario 1			1686908	Process Name As Of Date Execution Identifier Scenario Name	Scena			Scenario	2		Scenario 3	1	
	As Of Date Execution Identifier Scenario Name Result Type Name	AUD	c	rrent Position			1686908	Process Name As Of Date Execution Identifier Scenario Name Currency Code	AL	ar		AUD			AUD		
	As Of Date Execution Identifier Scenario Name	AUD		rrent Position		USD		Process Name As Of Date Execution Identifier Scenario Name Currency Code Result Type Name	AL Current	JD Position		AUD Current Pos	sition	Cur	AUD rent Positio	n	
Account Type Category	As Of Date Execution Identifier Scenario Name Result Type Name		Co Market E Value Bal	rrent Position INR d Marke	t End	USD Mai	168690E rket ilue	Process Name As Of Date Execution Identifier Scenario Name Currency Code Result Type Name Bucket Start Date	AL Current 06/02/2023	JD Position 12/02/202	3 06/02	AUD Current Pos 2/2023 1	sition 2/02/2023	Cur 06/02/20	AUD rent Positio 123 12/0	n 2/2023	
Account Type Category ASSET	As Of Date Execution Identifier Scenario Name Result Type Name Currency Code	End Balance	Market E	rrent Position INR d Marke nce Value	t End Balance	USD Mai Va	rket	Process Name As Of Date Execution Identifier Scenario Name Currency Code Result Type Name	AL Current	JD Position	3 06/02	AUD Current Pos	sition	Cur	AUD rent Positio 123 12/0	n	

Figure 7-205 Financial Results MDBSS (Income Expense) Report

7.1.7.6.8 Financial Results MDBSS (Duration)

Duration report displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Figure 7-206 Financial Results MDBSS Filters

Select Process Name	Select Execution Identifier	Select Scenario Name	Select Result Type	Select Hierarchy Name
All	All	All	All	All

The list box filters are provided which the User can leverage to filter the Financial Results report based on selected values.

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Financial Results Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type:** The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Financial Results Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Duration Report				\$∄ ↑↓ ⊚ ,	ar 1. s. s. s.	Duration Report (Report	(ing Currency)				
onsolidation Flag: N						Consolidation Flag: Y					
Process Name						Process Name			Asset	SDP	
As Of Date						As Of Date			06/01/	2023	
Execution Identifier						Execution Identifier			1686908342093_2015-10	-09_1687245062749_1	
Scenario Name			Scenar	io 1		Scenario Name	Scenari	io 1	Scenar	io 2	
Result Type Name			Current P	osition		Result Type Name	Current Po	osition	Current Position		
Currency Code	AUD)	INF	t i i i i i i i i i i i i i i i i i i i		Reporting Currency Code	USD		USD		
Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	06/02	Bucket Start Date	06/02/2023	12/02/2023	06/02/2023	12/02/2023	
MDBSS Hierarchy	Duration	Duration	Duration	Duration	Dura	MDBSS Hierarchy	Duration	Duration	Duration	Duration	
Asset Products	0.026372	0.022986	0.054113	0.051134		Asset Products	0.065536	0.060931	0.065498	0.060941	
Liability Products						Liability Products					

Figure 7-207 Financial Results MDBSS (Duration) Report

7.1.7.7 Market Value

The ALM Market Value dashboard is arranged as a set of reports catering to analysis of the following categories:

- Common Business- Balance
- Common Business Rate
- Account Summary
- Market Value MDBSS
- Market Value MDBSS(Duration)
- Market Value MDBSS(Coupon & Yield)

7.1.7.7.1 Common Filters

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

Figure 7-208 Canvas Prompt Filters for Time Dimension

🛠 As Of Date	🖈 As of Date (Day)
Last 3 Quarters	All

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



☆ As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	✓ Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-209 As of Date Selection

Additional Filter for the Time Dimension is As of Date (Day).

- 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.
- 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 7-210 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. The default Legal Entity hierarchy is set to Legal Entity System Hierarchy.
- 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 7-211 Canvas Prompt Filters for Org Unit key processing dimension

ORG Hierarchy Name	🖡 Org Unit Leaf Name
All	All



- **Org Hierarchy Name:** Select the Organization Unit hierarchy that you want to use to analyze the reports. The default Organization Unit hierarchy is set to Organization Unit System Hierarchy.
- 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 7-212 Canvas Prompt Filters for Product key processing dimension

Frod Hierarchy Name	🖡 Prod Leaf Name
All	All

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

Figure 7-213 Canvas Prompt Filters for GL Account key processing dimension

F GL Account Hierarchy Name	FGL Account Leaf Name
All	All

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

Figure 7-214 Canvas Prompt Filters for Common COA key processing dimension

Common COA Hierarchy Name	🖡 Common COA Leaf Name
All	All

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

7.1.7.7.2 Output Dimensions

This shows the Output Dimension(s) of selected process, such as Account Type, Common Chart of Accounts, General Ledger Account, Legal Entity, Organizational Unit, Product



Figure 7-215 Output Dimensions

Output Dimensions

Account Type Common Chart of Accounts General Ledger Account Legal Entity Organizational Unit Product

7.1.7.7.3 Current Business - Balance

This report displays values related to current business Balances like Beginning balance, ending balance, Average balance etc.



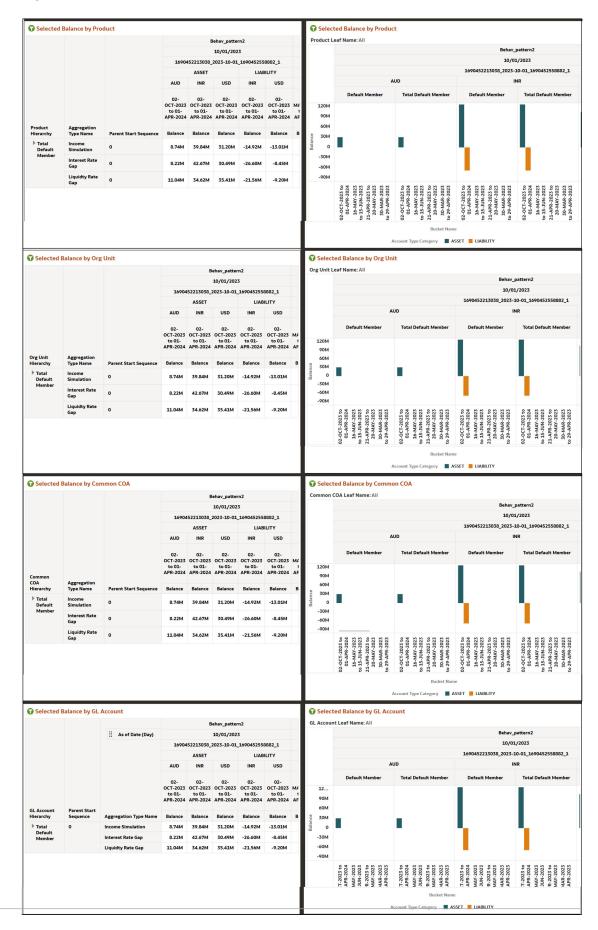


Figure 7-216 Current Business - Balance



7.1.7.7.4 Current Business – Rates

This report displays rates related to current business like Beginning rate, ending rate, Average rate etc.

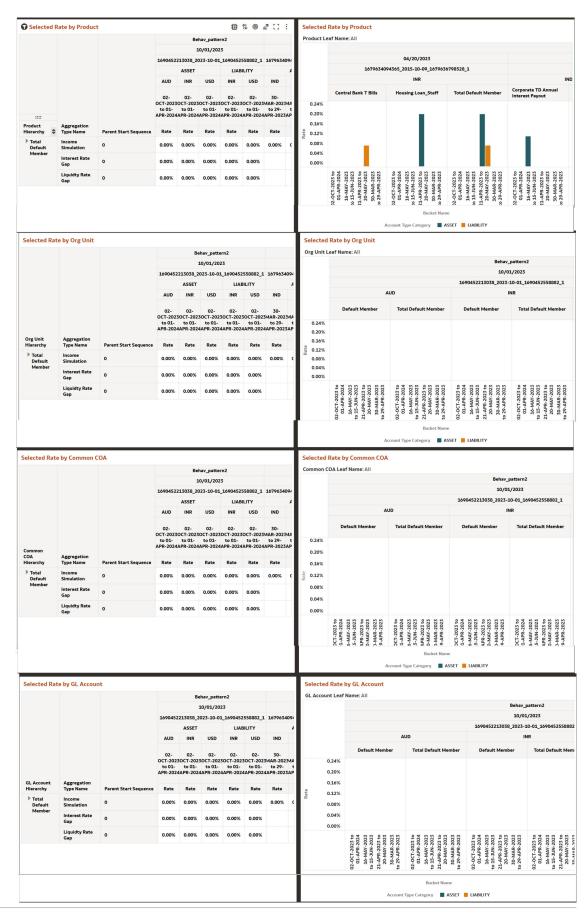


Figure 7-217 Current Business – Rates



7.1.7.7.5 Account Summary

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

Figure 7-218	Account Summary
--------------	-----------------

Select Process Name			Select Ex	ecution	Run Identif	ier			S	elect Scen	ario					
All		¥	All						*	All						*
Account Summary																
															Proc	ess1
															04/30	/2023
															2023032	4054643
							ŧ	EUR								
Account Number	Leg Type	Scenario Number	Current Par Balance	Market Value	Market Value in Reporting Currency	Clean Market Value	Clean Market Value In Reporting Currency	Duration	Modified Duration	Yield To Maturity	Dv01	Convexity	Average Life	Effective Interest Rate	Net Rate	Curre Bal
GOLDCOPY_EUR_MORT_01481100100100	0	1	3,517,712.00	0.00	0.00	0.00	0.00						0.00		2.00	
GOLDCOPY_EUR_MORT_01521100100100	0	1	3,517,712.00	0.00	0.00	0.00	0.00						0.00		2.00	
GOLDCOPY_EUR_MORT_01628100100100	0	1	2,853,101.14	0.00	0.00	0.00	0.00						0.00		2.00	
GOLDCOPY_EUR_MORT_02932100100100	0	1	6,133,503.00	0.00	0.00	0.00	0.00						0.00		2.00	
GOLDCOPY_EUR_MORT_02994100100100	0	1	1,999,998.15	0.00	0.00	0.00	0.00						0.00		2.00	
GOLDCOPY_USD_MORT_01414100100100	0	1														8,406,
GOLDCOPY_USD_MORT_01556100100100	0	1														1,999
GOLDCOPY_USD_MORT_03227100100100	0	1														1,999

7.1.7.7.6 Market Value MDBSS

Market Value report displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Figure 7-219 Market Value MDBSS Filters

ſ	Select Process Name	Select Execution Identifier	Select Scenario Name		Select Result Type	:	Select Hierarchy Name
	All	All	All	•	All		All
L							

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Result Master Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- Result Type:



 Hierarchy Name: The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Market Value							Market Value (Reporting	Currency)					
Consolidation Flag: N							Consolidation Flag: Y						
	Process Name							Process Name					
	As Of Date							As Of Date					
	Execution Identifier							Execution Identifier					
	Aggregation Type Name							Aggregation Type Name				ncome Simulatio	m
	Scenario Name		Base Scenario			Down By 100BP		Scenario Name	Base Scenario	Down By 100BPS	Down By 25BPS	Down By 50BPS	Up By 100BPS
	Currency Code	AUD	INR	USD	AUD	INR		Reporting Currency Code	USD	USD	USD	USD	USD
	Result Type Name	Current Position	Current Position	Current Position	Current Position	Current Position		Result Type Name	Current Position	Current Position	Current Position	Current Position	Current Position
MDBSS Hierarchy	Bucket Start Date	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2023							
Asset Products	Market Value	27.91K	440.73K	330.82K	23.54K	357.96K	MDBSS Hierarchy	Bucket Start Date	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2023
	Clean Market Value	155.75K	358.53K	515.68K	129.06K	292.17K	Asset Products	Market Value	893.77K	742.38K	823.80K	777.85K	1.06
	Current Book Balance	23.47M	3.60T	4.35T	19.56M	2.96T		Clean Market Value	975.83K	811.43K	904.34K	856.00K	1.14
	Accrued Interest	58.62K	444.99K	286.36K	48.40K	365.82K		Current Book Balance	7.95T	6.59T	7.44T	7.01T	9.321
								Accrued Interest	1.04M	868.48K	969.56K	911.71K	1.23N
	Duration	0.06	0.08	0.07	0.05	0.06		Duration	0.05	0.04	0.04	0.04	0.0
Liability Products	Market Value		-73.25K	-156.02K		-52.46K	Liability Products	Market Value	-346.39K	-282.03K	-319.38K	-300.76K	-402.24
	Clean Market Value		-19.26K	-188.85K		-16.84K		Clean Market Value	-352 808	-201 238	-318 778	-303 37K	-400 084

Figure 7-220 Market Value MDBSS Report

7.1.7.7.7 Market Value MDBSS (Duration)

Duration report displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Figure 7-221	Market Value MDBSS Filters
--------------	----------------------------

	Select Process Name	5	Select Execution Identifier	Select Scenario Name	Select Result Type		Select Hierarchy Name
	All		All	All	All	•	All
l							

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Result Master Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- Result Type:
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.

Duration Report								Duration Report (Reportin	ig currency)						
Consolidation Flag: N								Consolidation Flag: Y							
Process Name								Process Name							
As Of Date								As Of Date							
Execution Identifier								Execution Identifier							
Aggregation Type Name								Aggregation Type Name				ncome Simulatio	'n		
Scenario Name		Base Scenario			Down By 100BPS	5		Scenario Name	Base Scenario	Down By 100BPS	Down By 25BPS	Down By 50BPS	Up By 100BPS	Up By 25BPS	Up 508
Currency Code	AUD	INR	USD	AUD	INR	USD	AUD	Reporting Currency Code	USD	USD	USD	USD	USD	USD	US
Result Type Name	Current Position	Current Position	Current Position	Current Position	Current Position	Current Position	Curren Positio	Result Type Name	Current	Current	Current	Current	Current Position	Current Position	Curr
Bucket Start Date	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2								
MDBSS Hierarchy	Duration	Duration	Duration	Duration	Duration	Duration	Duratic	Bucket Start Date	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02
Asset Products	0.057218	0.075660	0.070531	0.048292	0.062742	0.058695	0.051	MDBSS Hierarchy	Duration	Duration	Duration	Duration	Duration	Duration	Dura
Liability Products		-0.297818	-0.125467		-0.282960	-0.105014		Asset Products	0.045645	0.038500	0.042408	0.039784	0.053455	0.048797	0.03
Off Balance Sheet Products		-4.913465			-3.955814			Liability Products	-0.165941	-0.136514	-0.153947	-0.145891	-0.194694	-0.182247	-0.18
, on bulance succerritodates		4.715405			51755014			Off Balance Sheet Products	-0.073685	-0.059545	-0.069375	-0.064492	-0.087835	-0.079065	-0.08

Figure 7-222 Market Value MDBSS (Duration) Report

7.1.7.7.8 Market Value MDBSS (Coupon & Yield)

Coupon & Yield report displays the MDBSS members by Process Name, As of date, Execution Identifier, Scenario Name, Currency code, Result Type, Bucket Start Date. These Reports can be drilled down or rolled up for the user convenience.

Figure 7-223 Market Value MDBSS Filters

ſ	Select Process Name	Select Execution Identifier		Select Scenario Name		Select Result Type	Select Hierarchy Name	
	All	All		All	•	All	All	•
			L					
			L					

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Result Master Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- Result Type:
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.



Coupon & Yield Report							Coupon & Yield Report (Re	porting Cur	rency)				
Consolidation Flag: N							Consolidation Flag: Y	por en g ou					
Process Name							Process Name						
As Of Date							As Of Date						
Execution Identifier							Execution Identifier						
Aggregation Type Name							Aggregation Type Name						
Scenario Name			E	ase Scenario			Scenario Name	B	ase Scenario	Do	wn By 100BPS	Do	own By 25B
Currency Code	AUD		AUD INR			USD	Reporting Currency Code	USD			USD	USD	
Result Type Name	Current Position		Cu	rrent Position	Current Positio		Result Type Name	Cu	rent Position	Cu	rrent Position	Cu	rrent Positi
Bucket Start Date	1	10/02/2023		10/02/2023	10/02/2023		Bucket Start Date	3	0/02/2023	10/02/2023		10/02/2023	
MDBSS Hierarchy	Coupon	Yield	Coupon	Yield	Coupon	YI	MDBSS Hierarchy	Coupon	Yield	Coupon	Yield	Coupon	,
Asset Products	2.000000%	9.901670%	6.788868%	8.562817%	2.380672%		Asset Products	4.375283% 5.297384%		4.375283%	5.282179%	4.375283%	
Liability Products			6.979594%	-48.421889%	2.825304%	-4	Liability Products	4.294497%	-15.572765%	4.294497%	-15.716536%	4.294497%	
Off Balance Sheet Products			2.000000%	-331.967354%			Off Balance Sheet Products	2.000000%	-16.530868%	2.000000%	-16.322510%	2.000000%	

Figure 7-224 Market Value MDBSS (Coupon & Yield) Report

7.1.7.7.9 Market Value MDBSS (Delta Report)

Delta report displays the comparison between Scenarios for Income Simulation and Interest Rate Gap. Scenario 1 is used as the base Scenario for comparison. The Delta report shows for Base Currency and Reporting Currency. This report shows data for Financial Elements: Market Value, Static Market Value- Clean, Book Balance, Static Accrued Interest Balances, and Duration. This shows the MDBSS hierarchies by as of date,Currency code, Bucket Name, Aggregation Type Name. These Reports can be drilled down or rolled up for the user convenience. These reports display the actual values as 0 and variation in %. Actual values will display as 0.00000% (5 decimal places). Percentage Calculation = variance / Actual value of scenario 1.



Select Process Name	Select Execution Identifier	Select Scenario Name	Select Result Type	Select Hierarchy Name
All	All	All	All	All

- **Process Name:** The List box filter provides you with a selection capability on the desired Process Name utilized by the Result Master Output processes.
- **Execution Identifier:** The List box filter provides you with a selection capability on the desired Execution Identifier utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name filter.
- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type**: The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.



Delta to Base							Delta to Base (Report	ing Currency)					
Consolidation Flag: N							Consolidation Flag: Y						
	Process Name							Process Name					
	As Of Date							As Of Date					
	Execution Identifier							Execution Identifier					
	Aggregation Type Name							Aggregation Type Name			1	ncome Simulatio	
	Currency Code				AUD			Reporting Currency Code				USD	
	Scenario Name	Base Scenario	Down By 100BPS	Down By 25BPS	Down By 50BPS	Up By 100BPS		Scenario Name	Base Scenario	Down By 100BPS	Down By 25BPS	Down By 50BPS	Up By 100BPS
	Result Type Name	Current Position	Current Position	Current Position	Current Position	Current Position		Result Type Name	Current Position	Current Position	Current Position	Current Position	Current Positior
MDBSS Hierarchy	Bucket Start Date	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/20	MDBSS Hierarchy	Bucket Start Date	10/02/2023	10/02/2023	10/02/2023	10/02/2023	10/02/20
Asset Products	Market Value Delta	27.91K	-4.37K	-2.40K	-3.77K	5.5	Asset Products	Market Value Delta	893.77K	-151.39K	-69.97K	-115.92K	167.9
	Clean Market Value Delta	155.75K	-26.69K	-10.19K	-18.53K	31.0		Clean Market Value Delta	975.83K	-164.40K	-71.49K	-119.82K	164.3
	Current Book Balance Delta	23.47M	-3.90M	-2.07M	-3.42M	4.46		Current Book Balance Delta	7.95T	-1.36T	-514.86B	-946.00B	1.3
	Current book balance beita	2.3.47.00											
Delta to Base (Variar	Accured Interest Delta	58.62K	-10.22K	-3.80K	-5.95K	11.6-	Delta to Base (Report	Accured Interest Delta	1.04M	-173.42К	-72.34K	-130.19K	191.2
Delta to Base (Variar Consolidation Flag: N	Accured Interest Delta						Delta to Base (Report Consolidation Flag: Y	ting Currency Variance in %)	1.04M	-173.42K	-72.34K	-130.19K	
	Accured Interest Delta Accured Interest Delta Process Name							ting Currency Variance in %) Process Name	1.04M	-173.42K	-72.34K	-130.19K	
•	Accured Interest Delta							ting Currency Variance in %)	1.04M	-173.42K	-72.34K	-130.19K	
	Accured Interest Delta Accured Interest Delta Process Name As Of Date							ting Currency Variance in %) Process Name As Of Date	1.04M	-173.42K		-130.19K	191.2
	Accured Interest Delta							Currency Variance in %) Process Name As Of Date Execution Identifier	1.04M	-173.42K			191.2
	Accured Interest Delta Accured Interest Delta Process Name As Of Date Execution Identifier Aggregation Type Name				-5.95K			ting Currency Variance in %) Process Name As Of Date Execution Identifier Aggregation Type Name	1.04M Base Scenario	-173.42K Down By 1008P5		Income Simulati	191.2
	Accured Interest Delta Accured Interest Delta Process Name Acs Of Date Execution Mentifier Aggregation Type Name Currency Code	58.62K Base	-10.22K	-3.80K	-5.95K AUD Down By	11.6- Up By		ting Currency Variance in %) Process Name As Of Date Execution Identifier Aggregation Type Name Reporting Currency Code	Base	Down By	Down By	Income Simulati USD Down By	191.2 on Up By
•	Accured Interest Delta Accured Interest Delta Process Name Acs Of Date Execution Identifier Aggregation Type Name Currency Code Scenario Name	58.62K Base Scenario Current	-10.22K Down By 1008P5 Current	-3.80K Down By 258P5 Current	-5.95K AUD Down By 508P5 Current	Up By 1008PS Current		ting Currency Variance in %) Process Name As of Date Execution Identifyer Aggregation Type Name Reporting Currency Code Scenario Name	Base Scenario Current	Down By 1008PS Current	Down By 258PS Current Position	Income Simulati USD Down By 508PS Current	191.2 on Up By 1008P Curren
Consolidation Flag: N	Accured Interest Delta Accured Interest Delta Process Name As of Date Execution Mentifier Aggregation Type Name Currency Code Scenario Name Result Type Name	58.62K Base Scenario Current Position	-10.22K Down By 1008PS Current Position	-3.80K Down By 258PS Current Position	AUD Down By SOBPS Current Position	Up By 1008PS Current Position	Consolidation Flag: Y	ting Currency Variance in %) Process Name As of Date Execution Identifier Aggregation Type Name Reporting Currency Code Scenario Name Result Type Name	Base Scenario Current Position	Down By 1008PS Current Position	Down By 258PS Current Position	Income Simulati USD Down By 508P5 Current Position	00 Up By 100BP Curren Positio
Consolidation Flag: N MDBSS Hierarchy	Accured Interest Delta Accured Interest Delta Process Name As of Date Execution Mentifier Aggregation Type Name Currency Code Scenario Name Result Type Name Bucket Start Date	58.62K Base Scenario Current Position 10/02/2023	-10.22K Down By 1008PS Current Position 10/02/2023	-3.80K Down By 258P5 Current Position 10/02/2023	AUD Down By SoBPS Current Position 10/02/2023	Up By 1008Py Current Position 10/02/20	Consolidation Flag: Y MDB55 Hierarchy	ting Currency Variance in %) Process Name A 60 f Date Execution Identifier Aggregation Type Name Reporting Currency Code Scenario Name Result Type Name B Bucket Start Date	Base Scenario Current Position 10/02/2023	Down By 1008PS Current Position 10/02/2023	Down By 258PS Current Position 10/02/2023	Income Simulati USD Down By 508PS Current Position 10/02/2023	191.2 on Up By 1008P Curren Positio 10/02/21
Consolidation Flag: N MDBSS Hierarchy	Accured Interest Delta Accured Interest Delta Process Name Ac Of Date Execution Identifier Aggregation Type Name Currency Code Scenario Name Result Type Name Bucket Start Date Market Value Delta	58.62K Base Scenario Current Position 10/02/2023 0.00000%	-10.22K	-3.80K	-5.95K AUD Down By 50BPS Current Position 10/02/2023 -13.50081%	11.6- Up By 100BP Current Positior 10/02/20 19.9960	Consolidation Flag: Y MDB55 Hierarchy	ting Currency Variance in %) Process Name As of Date A	Base Scenario Current Position 10/02/2023 0.00000%	Down By 1008PS Current Position 10/02/2023 -16.93817%	Down By 258P5 Current Position 10/02/2023 -7.82902%	Income Simulati USD Down By 508PS Current Position 10/02/2023 -12.97021%	191.2 on Up By 1008P Curren Positio 10/02/2 18.7899

Figure 7-226 Market Value MDBSS (Delta) Report

7.1.7.7.10 Market Value MDBSS (Balance Sheet Report)

This report shows data for Financial Elements: Market Value, Current Par Balance, Current Book Balance, Net Rate, Yield To Maturity, DV01, and Duration. This shows the MDBSS hierarchies by as of date, Currency code, Bucket Name, Aggregation Type Name. These Reports can be drilled down or rolled up for the user convenience.

Select Scenario Name	Select Result Type	Select Hierarchy Name	
× II	All	All	•

- Scenario Name: The List box filter provides you with a selection capability on the desired Scenario utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter.
- **Result Type**: The List box filter provides you with a selection capability on the desired Result Type by the Financial Results Output processes.
- **Hierarchy Name:** The List box filter provides you with a selection capability on the desired Hierarchy Name utilized by the Result Master Output processes. This filter is dependent on the values selected in the Process Name, Execution Identifier filter, Result Type.



											Balance Sheet Report (Rep	porting Cu	rrency)							
Consolidation Flag: N											Consolidation Flag: Y									
Process Name										Beh:	Process Name									
As Of Date										10	As Of Date									
Execution Identifier								1	690452213	38_202	Execution Identifier								1	169045221
Aggregation Type Name										Incorr	Aggregation Type Name									
Currency Code		Base Scenario						Reporting Currency Code	g Currency Code											
Scenario Name		Base Scenario Current Position							Scenario Name			Bas	e Scenari	•						
Result Type Name										Result Type Name	Result Type Name Current Position									
Bucket Start Date		Current Position 10/02/2023 Book Par Market Net Duration Yield To Balance Balance								Bucket Start Date			10	/02/202	5					
MDBSS Hierarchy	Current Book Balance	Par	Market Value		Duration		DV01	Current Book Balance	Current Par Balance	Mark Valu	MDBSS Hierarchy	Current Book Balance	Current Par Balance	Market Value	Net Rate	Duration	Yield To Maturity	DV01	Current Book Balance	Current Par Balance
Asset Products	23.47M	23.47M	27.91K	0.02	0.06	0.10	0.00	19.56M	23.47M	23.54	Asset Products	7.95T	7.95T	893.77K	0.04	0.05	0.05	0.00	6.59T	7.951
Liability Products											Liability Products	-451.19B	452.9	-346.39K	0.04	-0.17	-0.16	0.00	-376.85B	452.9
▶ Off Balance Sheet Products											Off Balance Sheet Products	-196.02B	196.0	-66.93K	0.02	-0.07	-0.17	0.00	-158.438	196.0

Figure 7-228 Market Value MDBSS (Balance Sheet Report)

7.1.7.8 Cash flow Detail

This report displays the results from the detail cash flow - audit table.

Detailed Cashflow

7.1.7.8.1 Common filters

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

Figure 7-229	Canvas Prompt Filters for Time Dimension

As Of Date	Process Name	Execution Identifier	Account Number	Scenario Name
Last 10 Years	All	All	All	All

• 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.



As Of Date Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

Figure 7-230 As of Date Selection

- Additional Filters for the Time Dimension as follows:
- As of Date (Quarter)
- As of Date (Month)
- As of Date (Day)
- **Process Name:** You can use this filter to select a specific Process Name to be applied to the Detailed Cashflow Process execution data. The Default value of this filter is set to N.
- **Execution Identifier:** You can use this filter to select a specific Execution Identifier to be applied to the Detailed Cashflow Process execution data.
- Account Number: You can use this filter to select a specific Account Number to be applied to the Detailed Cashflow Process execution data.
- Scenario Name: You can use this filter to select a specific Scenario Name to be applied to the Detailed Cashflow Process execution data.

7.1.7.8.2 Detailed Cashflow

This report contains account level detailed cash flow information for the number of instrument records selected on the Audit block of the ALM Process. Each instrument record is processed and generates a unique set of cash flows as defined by that instrument record's will be displayed in the below format as output.



Account Number	Leg Name	Scenario Number	Cash Flow Date	Event Type	Beginning Principal Balance	Total Principal Runoff	End Principal Balance	Repricing
LOAN_001	Non-Derivat	1	08/15/2022	Payment Only	127,006.49	4,672.07	122,334.43	
LOAN_001	Non-Derivat	1	09/15/2022	Payment Only	122,334.43	4,688.61	117,645.81	
LOAN_001	Non-Derivat	1	10/15/2022	Payment Only	117,645.81	4,705.22	112,940.60	
LOAN_001	Non-Derivat	1	11/15/2022	Payment Only	112,940.60	4,721.88	108,218.71	
LOAN_001	Non-Derivat	1	12/15/2022	Payment Only	108,218.71	4,738.61	103,480.11	
LOAN_001	Non-Derivat	1	01/15/2023	Payment Only	103,480.11	4,755.39	98,724.72	
LOAN_001	Non-Derivat	1	02/15/2023	Payment Only	98,724.72	4,772.23	93,952.49	
LOAN_001	Non-Derivat	1	03/15/2023	Payment Only	93,952.49	4,789.13	89,163.36	
LOAN_001	Non-Derivat	1	04/15/2023	Payment Only	89,163.36	4,806.09	84,357.27	
LOAN_001	Non-Derivat	1	05/15/2023	Payment Only	84,357.27	4,823.11	79,534.15	
LOAN_001	Non-Derivat	1	06/15/2023	Payment Only	79,534.15	4,840.20	74,693.95	
LOAN_001	Non-Derivat	1	07/15/2023	Payment Only	74,693.95	4,857.34	69,836.62	
LOAN_001	Non-Derivat	1	08/15/2023	Payment Only	69,836.62	4,874.54	64,962.07	
LOAN_001	Non-Derivat	1	09/15/2023	Payment Only	64,962.07	4,891.81	60,070.27	
LOAN_001	Non-Derivat	1	10/15/2023	Payment Only	60,070.27	4,909.13	55,161.14	
LOAN_001	Non-Derivat	1	11/15/2023	Payment Only	55,161.14	4,926.52	50,234.62	
LOAN_001	Non-Derivat	1	12/15/2023	Payment Only	50,234.62	4,943.97	45,290.65	

Figure 7-231 Detailed Cashflow

7.1.8 Rates and Markets

This report displays the IRC Name, IRC Term Point, Forecast Type, and Minimum Rate.

7.1.8.1 Forecast Interest Rates

Forecasting interest rates allows Banks to predict the movement of interest rates and inform regulatory bodies and investment managers accordingly. By having an informed prediction of the movement of interest rates, markets can preemptively adapt to changing conditions.

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

- "Interest Rates"
- "Implied Forward Coefficient"

7.1.8.1.1 Interest Rates

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 Output results.

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

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.

Select Process Name

The List box filter provides you with a selection capability on the desired Process Name utilized by the Interest Rate 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 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 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 Interest Rate Curve

The List box filter provides you with a selection capability on the desired Interest Rate Curve utilized by the Forecast Interest Rate 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.

Select Forecast Month

The List box filter provides you with a selection capability on the desired Forecast Month utilized by the Forecast Interest Rate 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.



Figure 7-232 Interest Rates



7.1.8.1.2 Implied Forward Coefficient

Forecast interest rates based implied rate is an interest rate equal to the difference between the spot rate and the forward or futures rate.

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 Output results.

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

• 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.

Select Process Name

The List box filter provides you with a selection capability on the desired Process Name utilized by the Interest Rate 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 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 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.

Figure 7-233 Implied Forward Coefficient

ect Process Name	Sele	ect Execution Identifier	Select Intere	est Rate Curve Name	e Select Sc	enario Name
JI	▼ AI	I	-		▼ All	
plied Forward Coefficient						
Interest Rate Curve Name	Scenario Numbe		Cubic Coefficient A	Cubic Coefficient B	Cubic Coefficient C	Cubic Coefficient D
RT-IRC-101	1	10 D	0.040000000	0.070000000	0.040000000	0.020000000
RT-IRC-101	1	10 D	0.050000000	0.070000000	0.030000000	0.090000000
RT-IRC-101	1	10 D	0.090000000	0.040000000	0.060000000	0.070000000
RT-IRC-101	1	1 M	0.030000000	0.080000000	0.030000000	0.040000000
RT-IRC-101	1	1 M	0.070000000	0.040000000	0.020000000	0.020000000
RT-IRC-101	1	1 M	0.090000000	0.030000000	0.040000000	0.040000000
RT-IRC-101	1	35 D	0.020000000	0.020000000	0.040000000	0.090000000
RT-IRC-101	1	35 D	0.030000000	0.050000000	0.080000000	0.030000000
	1	35 D	0.050000000	0.090000000	0.050000000	0.080000000
RT-IRC-101						
RT-IRC-101 RT-IRC-101	1	3 M	0.030000000	0.080000000	0.070000000	0.020000000
	1	3 M 3 M	0.030000000	0.080000000	0.070000000	0.020000000
RT-IRC-101						



7.1.8.2 Forecast Currency Rates

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 Forecast Interest Rates dashboard is arranged as a set of reports catering to analysis of the following categories:

- "Forecast Exchange Rate"
- "Historical Exchange Rate"

7.1.8.2.1 Forecast Exchange Rate

Forecast exchange rate are necessary to evaluate the cash flows involved as part of Forex risk which is one the key ALM pillars. Thus, exchange rate forecasting is very important to evaluate the benefits and risks attached to the international business environment.

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

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

• 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.

Select Process Name

The List box filter provides you with a selection capability on the desired Process Name utilized by the Forecast Exchange Rate 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 Forecast Exchange Rate 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 Forecast Exchange Rate 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 Forecast Month

The List box filter provides you with a selection capability on the desired Forecast Month utilized by the Forecast Exchange Rate 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.



Select As Of Date	Select Pr	ocess Name	Select Execution	dentifier		Select Se	enario Name	Selec	t Forecast Mor	nth Number
All	-		▼ All		•	All		▼ All		
Currency selection	From Currency ADP AED	To Currency USD USD	⊕ n ⊚ 4° [] :	El Hist	corical					
	AFA	USD		1.80	1		2	3		4
	AMD ANG AOK ARS	USD USD USD		1.50 au 1.20 0.90	82		Exchange Rate 1.23 As of Date 10/09/2015 Process Name Liability_SDF ccution Identifier 168440065 Scenario Name Scenario 1 t Month Number 3		1684909012552_1	
	CAD CUP INR PKX	USD USD USD		0.60 0.30						
	PYL	USD		0.00	1 × 44 × 128	254 296 338	1 44 86 128 128 223 238 338	1 44 128 170 212	254 296 338 44 86	128 170 212 254 296 338 <
							Forecast Month I			

Figure 7-234 Forecast Exchange Rate

7.1.8.2.2 Historical Exchange Rate

This report compares the Historical Exchange Rate and Forecast Economic Indicators across time buckets.

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

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

Select From Currency

The List box filter provides you with a selection capability on the desired From Currency utilized by the Historical Exchange Rate Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.

Select From Currency Name

The List box filter provides you with a selection capability on the desired From Currency Name utilized by the Historical Exchange Rate Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.

• Select To Currency

The List box filter provides you with a selection capability on the desired To Currency utilized by the Historical Exchange Rate Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.

Select To Currency Name

The List box filter provides you with a selection capability on the desired To Currency Name utilized by the Historical Exchange Rate Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.

Select From Date

The List box filter provides you with a selection capability on the desired From Date utilized by the Historical Exchange Rate 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 Description

The List box filter provides you with a selection capability on the desired Description utilized by the Historical Exchange Rate 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 Conversion Type

The List box filter provides you with a selection capability on the desired Conversion Type utilized by the Historical Exchange Rate 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.

Select Fron	n Currency	Select Fr	rom Currency	Select	To Currency	S	elect To	Currency	/ Na Select Fro	om Date	Select	Description	Select Conversion	Туре
All	*	All		▼ All	*		All		* All	*	All	*	All	
Currenc	y selection					E	kchange	Rate	_					_
From Currency	From Currency Name	To Currency	To Currency Name	Description	Conversion Type				AED	EUR		GBP	Direct Floating HKD	
AED	United Arab Emirates Dirham	USD	US Dollar	Default	Inverse Floating			30,000.00	United Arab Emirate Dirham	es Euro (Europea	n EMU)	Pound Sterling	Hong Kong Dolla	r
ARS	Argentine Peso	USD	US Dollar	Default	Direct Floating	VED.	Rate	25,000.00 20,000.00						
AUD	Australian Dollar	USD	US Dollar	Default	Direct Floating	L	Arab Er	15,000.00 10,000.00						
BRL	Brazilian Real	USD	US Dollar	Default	Direct Floating		United	5,000.00 0.00						
CAD	Canadian Dollar	USD	US Dollar	Default	Direct Floating	ABA	e Peso	30,000.00 25,000.00						
CHF	Swiss Franc	USD	US Dollar	Default	Inverse Floating	L	Argentine Peso change Rate	20,000.00 15,000.00						
COP	Colombian Peso	USD	US Dollar	Default	Direct Floating	Ľ.	Ar Exch	10,000.00	<					>
		GBP	Pound Sterling	Default	Direct Floating	L.			01-APR-19 04-JAN-22 07-5EP-20 11-JUN-20 18-5EP-20 22-JUN-21 26-FEB-21	30-AUG-20 01-APR-19 04-JAN-22 07-SEP-20 11-JUN-20 15-DEC-21 18-SEP-20	JUN-21 FEB-21 AUG-20	01-APR-19 04-JAN-22 07-SEP-20 11-JUN-20 15-DEC-21 18-SEP-20 22-JUN-21 26-FEB-21	30-AUG-20 01-APR-19 04-JAN-22 07-SEP-20 11-JUN-20 11-JUN-20 15-DEC-21 18-SEP-20 22-JUN-21 26-FEB-21	AUG-20
	Euro		Stering		Inverse Floating	Ŀ			04-00-04-01-00-01-01-01-01-01-01-01-01-01-01-01-	7-02 From		04-10 11-11-12-12-12-12-12-12-12-12-12-12-12-1	20-10-01-01-01-01-01-01-01-01-01-01-01-01	30-4
EUR	(European EMU)	INR	Indian Rupee	Default	Inverse Floating	L				Exchar	ge Rate			
		USD	US Dollar	Default	Direct Floating	S	oread Fr	om Curre	ency					
					Inverse Floating				AED	EUR		GBP	Direct Floating HKD	
		EUR	Euro (European EMU)	Default	Inverse Floating	L			United Arab Emirates Dirham	Euro (European E	MU)	Pound Sterling	Hong Kong Dollar	
		нкр	Hong Kong Dollar	Default	Direct Floating	VED	te	30K						
GBP	Pound Sterling	INR	Indian Rupee	Default	Direct Floating		b Emirate	20K 15K 10K						
		SGD	Singapore Dollar	Default	Direct Floating		United Arab Emirate Spread From Currency	10K 5K 0						
		USD	US Dollar	Default	Direct Floating	ABS		-5K 30K						
		GBP	Pound	Default	Floating Direct			20K 15K						
		INR	Sterling	Default	Floating		Argentine ad From Curr	10K 5K						
HKD	Hong Kong Dollar	SGD	Rupee Singapore	Default	Floating			40	<	****	19 20	2 2 2 2 2 2 2 2 2 2	\$ \$ \$ \$ \$ 1 8 1	PR-19
		300	Dollar	Delauit	Floating			400.40	JAN-22 -SEP-20 JUN-20 DEC-21 JUN-21 JUN-21 AUG-20	APR-19 JAN-22 SEP-20 JUN-20 DEC-21 SEP-20 JUN-21	AUG-20 APR-19	JAN-22 -SEP-20 JUN-20 DEC-21 -SEP-20 JUN-21 -FEB-21 FEB-21	APR-19 JAN-22 JUN-20 JUN-20 DEC-21 SEP-20 JUN-21 JUN-21 AUG-20	APR-

Figure 7-235 Historical Exchange Rate

7.1.8.3 Forecast Economic Indicator

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 Forecast Interest Rates dashboard is arranged as a set of reports catering to analysis of the following categories:

- "Historical"
- "Forecast"



7.1.8.3.1 Forecast Economic Indicator

Forecast Economic Indicators are used to predict when changes in the economic cycle may occur and predict other significant shifts in the economy

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

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

• 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.

Select Process Name

The List box filter provides you with a selection capability on the desired Process Name utilized by the Economic Indicator Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.

Select Economic Indicator

The List box filter provides you with a selection capability on the desired Economic Indicator Name utilized by the Economic 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 Economic Indicator 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 Economic Indicator 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 Forecast Month

The List box filter provides you with a selection capability on the desired Forecast Month utilized by the Economic Indicator 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.



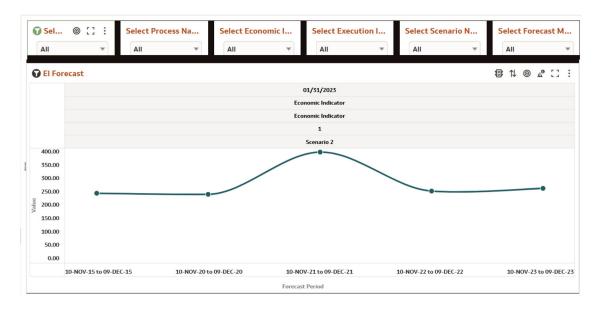


Figure 7-236 Forecast Economic Indicators

7.1.8.3.2 Historical Economic Indicator

Historical economic indicator report shows macroeconomic to measure current performance and predictions of future performance to understand current and future economic activity and opportunity.

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

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

Select Economic IndicatorThe List box filter provides you with a selection capability on the desired Economic Indicator Name utilized by the Economic Output processes. This is a Single select filter, without any selection the reports will not fetch any meaningful results.



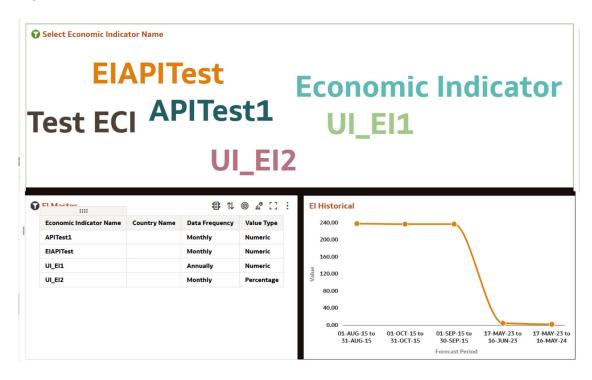


Figure 7-237 Historical Economic Indicator

7.1.9 Audit

This section covers following topics:

- Process Error
- ALM Assumptions

7.1.9.1 Process Error

This report displays the results from the Process Errors table

7.1.9.1.1 Process Error Account Details

This report allows users to see the process errors with their impact on account level details.

Figure 7-238 Canvas Prompt Filters for Time Dimension

🕸 🗛 Of Date	🖈 Leg Type	🖈 Process Name	A Execution Identifier	🕸 Scenario Number	Account Number
Last 10 Years	All	All	All	All	All

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

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 7-239 As of Date Selection

As Of Date	
Last 3 Quarters	
Relative Time	
Туре	Last
Increment	3
Time Level	Quarters
Relative To	Years
	Quarters
	Months
	Weeks
	Days
	Hours
	Minutes
	Seconds

- Additional Filters for the Time Dimension as follows:
- As of Date (Quarter)
- As of Date (Month)
- As of Date (Day)
- Leg Type: You can use this filter to select a specific Leg Type to be applied to the Process Error execution data.
- Process Name: You can use this filter to select a specific Process Name to be applied to the Process Error execution data. The Default value of this filter is set to N.
- Execution Identifier: You can use this filter to select a specific Execution Identifier to be applied to the Process Error execution data.
- Scenario Name: You can use this filter to select a specific Scenario Name to be applied to the Process Error execution data.
- Account Number: You can use this filter to select a specific Account Number to be applied to the Process Error execution data



ocess Message Lo	3			10 11 © 1	0
As Of Date (Day)	Execution Identifier	Account Number	Leg Type	Message Description	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1A	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1A	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1B	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1B	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1C	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1C	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1D	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_1D	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2A	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2A	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2B	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2B	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2C	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2C	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on Maturity Date	
03/31/2015	1679309685545_2015-03-31_1679311001656_1	BORROWINGS_2D	0	Invalid value for Exchange of Principal flag for On-balance sheet product; Processed with Exchange of Principal;	
03/31/2015	1679309685545 2015-03-31 1679311001656 1	BORROWINGS 2D	0	Remaining Number of Payments is 1 but Next Payment Date and Maturity Date are different. Payment processed on	

Figure 7-240 Report

7.1.9.1.2 Process Error Summary

This report displays the summarized results of the Process Errors table.

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

Figure 7-241 Canvas Prompt Filters for Time Dimension

🕸 As Of Date	🖈 Leg Type	🖈 Process Name	A Execution Identifier	🛠 Scenario Number
Last 10 Years	All	All	All	All

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.

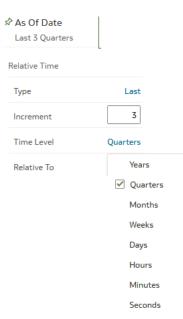


Figure 7-242 As of Date Selection



- Additional Filters for the Time Dimension as follows:
- As of Date (Quarter)
- As of Date (Month)
- As of Date (Day)
- Leg Type: You can use this filter to select a specific Leg Type to be applied to the Process Error execution data.
- **Process Name:** You can use this filter to select a specific Process Name to be applied to the Process Error execution data. The Default value of this filter is set to N.
- **Execution Identifier:** You can use this filter to select a specific Execution Identifier to be applied to the Process Error execution data.
- Scenario Name: You can use this filter to select a specific Scenario Name to be applied to the Process Error execution data.

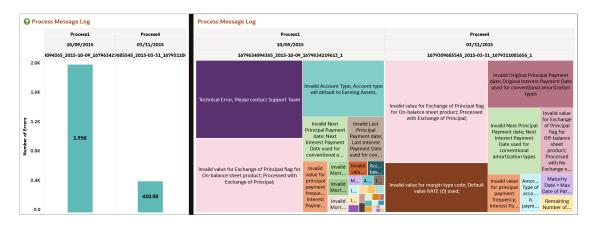


Figure 7-243 Report

7.1.9.2 ALM Assumption

Report displays the deterministic ALM Processes with related embedded assumption rules.

7.1.9.2.1 Time Bucket

This report displays the all Time Bucket definition configured like (Income simulation, LR, Repricing) for Static and Dynamic ALM process.



Figure 7-244 Time Bucket Report

Time Bucket											🕡 Time	Bucket Mast	er			
C	heck7	77									Name	Descriptio	n Created By	Last Modifie Date	ed N	ccess lame
Chec	k AT	CHUI	27 AI		IS Sav		Ы				ATCHUI22		ALMQA	03/29/2	023 Rea	d/Write
TCHUI3			HUI22				FBEdit				ATCHUI27		ALMQA	03/29/2	023 Rea	d/Write
ATC	HUI32	,		AT	CHUI30	VC	Demo	Time	e Buc	ket 1	ATCHUI29		ALMOA	03/29/2	023 Rea	d/Write
					VC R		e to p			t 2	ATCHUI30		ALMOA	03/29/2		
											AICHUISU		ALMQA	03/29/2	UZ3 Real	d/Write
Vol	ume t	est ti	me bu	ICKET							<					
		est ti	me bu	icket	_						<					3
		est ti	me bu	icket	Liquidity	Risk					< Interest	Rate Risk				
ncome Simulati Name	ion Bucket Number	Bucket Term Frequency	Bucket Term Frequency Multiplier	Dividend PCT	Liquidity Name	Risk Parent Start Sequence	Parent Bucket Term Frequency	Parent Bucket Term Freq Multiplier	Bucket Number	Bucket Term Frequen	< Interest Name	Rate Risk Parent Start Sequence	Parent Bucket Term Frequency	Parent Bucket Term Freq Multiplier	Bucket Number	
Name	Bucket Number	Bucket Term Frequency 70	Bucket Term Frequency Multiplier Month	Dividend PCT 0	Liquidity	Parent Start Sequence	Bucket Term	Bucket Term Freq		Term	Name	Parent Start Sequence	Bucket Term Frequency	Bucket Term Freq Multiplier	Number	Bucke Term Freque
Name	Bucket Number 1 1	Bucket Term Frequency	Bucket Term Frequency Multiplier	Dividend PCT	Name ATCHUI30	Parent Start Sequence	Bucket Term Frequency 0	Bucket Term Freq Multiplier M	Number 1	Term Frequen		Parent Start Sequence	Bucket Term	Bucket Term Freq		Bucke
Name Name ATCHUI11 ATCHUI12	Bucket Number	Bucket Term Frequency 70	Bucket Term Frequency Multiplier Month	Dividend PCT 0	ATCHUI30	Parent Start Sequence 0	Bucket Term Frequency 0	Bucket Term Freq Multiplier M	Number 1 2	Term Frequen 99	Name	Parent Start Sequence	Bucket Term Frequency	Bucket Term Freq Multiplier	Number	Bucke Term Freque
Name Name ATCHUI11 ATCHUI12 ATCHUI14	Bucket Number 1 1	Bucket Term Frequency 70 70	Bucket Term Frequency Multiplier Month Month	Dividend PCT 0 0	A ATCHUI32 ATCHUI32	Parent Start Sequence 0 0 0	Bucket Term Frequency 0 0	Bucket Term Freq Multiplier M M	Number 1 2 1	Term Frequen	Name ATCHUI22	Parent Start Sequence 0	Bucket Term Frequency	Bucket Term Freq Multiplier M	Number 0	Bucke Term Freque
Name ATCHUI11 ATCHUI12 ATCHUI14 ATCHUI15	Bucket Number 1 1 1	Bucket Term Frequency 70 70 70	Bucket Term Frequency Multiplier Month Month	Dividend PCT 0 0 0	A ATCHUI30 ATCHUI30 ATCHUI30	Parent Start Sequence 0 0 0 0	Bucket Term Frequency 0 0 0 0	Bucket Term Freq Multiplier M M M	Number 1 2 1 2 2	Term Frequen	Name ATCHUI22 ATCHUI22 ATCHUI22	Parent Start Sequence 0 0 0	Bucket Term Frequency 0 0	Bucket Term Freq Multiplier M M	Number 0 1 2	Buckt Term Freque 0 99 99
ncome Simulati	Bucket Number 1 1 1 1 1 1	Bucket Term Frequency 70 70 70 70 70	Bucket Term Frequency Multiplier Month Month Month	Dividend PCT 0 0 0 0	A ATCHUI32 ATCHUI32	Parent Start Sequence 0 0 0 0 0 0	Bucket Term Frequency 0 0	Bucket Term Freq Multiplier M M	Number 1 2 1	Term Frequen 99	Name ATCHUI22 ATCHUI22	Parent Start Sequence 0 0 0 0	Bucket Term Frequency 0	Bucket Term Freq Multiplier M	Number 0 1	Bucke Term Freque 0 99

7.1.9.2.2 Behavior Pattern

This report displays the all behavior pattern rules configured in ALM.

- **Behavior Pattern Name:** You can use this filter to select a specific Behavior Pattern Name to be applied to the ALM Assumption data.
- **Behavior Rule Name:** You can use this filter to select a specific Behavior Rule Name to be applied to the ALM Assumption data.

Figure 7-245	Behavior Pattern Report
--------------	-------------------------

All	,	All									_				
🕽 Behaviour Patt	ern										🕜 Behavio	our Pattern	Rule		
VC-Ne			R-01 3P_01					sBP01			Νοι	ne			
ASA_BP			CHE					2_02 VC_ P_03	NextGen_N	IM_01	В	PR.	_NM	1	
_	_	AS	A_BP_	_04			_		Gen_NP_01				bpr	_ch	neck
Babaulour Datt	ern Details		镭 ↑↓ (© 1° ∶	3 8	Be	ehaviour	Pattern Details			Behaviour	Rule Detai	ls		
Behaviour Pattern Name	ern Details Behaviour Sub Type Name	Tenor	翻 1 (Multiplier	© ⊥° Tenor in ▲ Days] : Р	Ē	2haviour 100.0%	Pattern Details BP_CHECK	CASA_BP_01	CASA	Behaviour Dimension Name	Rule Detai Hierarchy Name	Member Name	Currency	Behaviour Pat Name
IIII Behaviour Pattern Name BP_CHECK	Behaviour Sub Type Name Volatile	1	Multiplier	Tenor in A Days 30		Ē	100.0% 80.0%		CASA_BP_01	CASA	Dimension	Hierarchy	Member	Currency	Name
Sehaviour Pattern Name SP_CHECK SP_CHECK	Behaviour Sub Type Name Volatile Volatile	1 4	Multiplier M M	Tenor in Days 30 120	P.	Ē	100.0% 80.0% 60.0%		CASA_BP_01	CASA	Dimension Name Legal	Hierarchy Name	Member Name Bank Holding		Name
SP_CHECK	Behaviour Sub Type Name Volatile Volatile Volatile	1 4 29	Multiplier M M D	Tenor in Days 30 120 29	P.	Ē	100.0% 80.0% 60.0% 40.0%		CASA_BP_01	CASA	Dimension Name Legal Entity	Hierarchy Name LE Hierarchy	Member Name Bank Holding Company	USD	Name VC_NextGen_N
:::: Behaviour Pattern Name BP_CHECK SP_CHECK CASA_BP_01 CASA_BP_01	Behaviour Sub Type Name Volatile Volatile Volatile	1 4 29 151	Multiplier M M D D	Tenor in Days 30 120 29 151	P.	Ē	100.0% 80.0% 60.0% 40.0% 20.0%		CASA_BP_01	CASA	Dimension Name Legal Entity None	Hierarchy Name LE Hierarchy None	Member Name Bank Holding Company None	USD	Name VC_NextGen_N BP_CHECK
:::: Behaviour Pattern Name BP_CHECK GASA_BP_01 CASA_BP_01 CASA_BP_01	Behaviour Sub Type Name Volatile Volatile Volatile Core	1 4 29 151 1	Multiplier M M D D Y	Tenor in Days 30 120 29 151 365	P.	Ē	100.0% 80.0% 60.0% 40.0%		CASA_BP_01	CASA A	Dimension Name Legal Entity None None	Hierarchy Name LE Hierarchy None None	Member Name Bank Holding Company None None	USD None None	Name VC_NextGen_N BP_CHECK CASA_BP_01
:::: Sehaviour Pattern Name IP_CHECK IP_CHECK :ASA_BP_01 :ASA_BP_01 :ASA_BP_01 :ASA_BP_01	Behaviour Sub Type Name Volatile Volatile Volatile Core Core	1 4 29 151 1 2	Multiplier M M D D V Y Y	Tenor in Days 30 120 29 151 365 730	P.	Ē	100.0% 80.0% 60.0% 40.0% 20.0% 0.0%	BP_CHECK	I		Dimension Name Legal Entity None None None	Hierarchy Name LE Hierarchy None None	Member Name Bank Holding Company None None None	USD None None None	Name VC_NextGen_N BP_CHECK CASA_BP_01 CASA_BP_02
IIII Sehaviour Pattern A IP_CHECK IP_CHECK ASA_BP_01 ASA_BP_01 ASA_BP_01 ASA_BP_01 ASA_BP_02	Behaviour Sub Type Name Volatile Volatile Volatile Core Core Volatile	1 4 29 151 1 2 45	Multiplier M M D D U U V Y V U D	Tenor in a 30 120 29 151 365 730 45	P.	Ē	100.0% 80.0% 60.0% 40.0% 20.0% 0.0%	ВР_СНЕСК	1		Dimension Name Legal Entity None None None	Hierarchy Name LE Hierarchy None None None	Member Name Bank Holding Company None None None	USD None None None	Name VC_NextGen_N BP_CHECK CASA_BP_01 CASA_BP_02 CASA_BP_03
:::: Sehaviour Pattern A Name A IP_CHECK IP_CHECK :ASA_BP_01 :::ASA_BP_01 :::ASA_BP_01 :::ASA_BP_02 :::ASA_BP_02	Behaviour Sub Type Name Volatile Volatile Volatile Core Core Volatile Volatile	1 4 29 151 1 2 45 2	Multiplier M M D D V Y Y D M	Tenor in 20 30 120 29 151 365 730 45 60	P.	Ē	100.0% 80.0% 60.0% 40.0% 20.0% 0.0%	ВР_СНЕСК	I		Dimension Name Legal Entity None None None None	Hierarchy Name LE Hierarchy None None None None	Member Name Bank Holding Company None None None None	USD None None None None	Name VC_NextGen_F BP_CHECK CASA_BP_01 CASA_BP_02 CASA_BP_03 CASA_BP_04 CASA_BP_05
:::: Behaviour Pattern	Behaviour Sub Type Name Volatile Volatile Volatile Core Core Volatile	1 4 29 151 1 2 45	Multiplier M M D D U U V Y V U D	Tenor in a 30 120 29 151 365 730 45	P.	Ē	100.0% 80.0% 60.0% 40.0% 20.0% 0.0%	BP_CHECK	0004 1 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		Dimension Name Legal Entity None None None None None	Hierarchy Name LE Hierarchy None None None None None	Member Name Bank Holding Company None None None None None	USD None None None None None	Name VC_NextGen_N BP_CHECK CASA_BP_01 CASA_BP_02 CASA_BP_03 CASA_BP_04

7.1.9.2.3 Repricing Pattern

This report displays the all Repricing Pattern rules configured in ALM.

8 Click here or drag data to add a filter RepricePatternAPITest RP_PT2 **RP_CHECK** RP ΡΤ Reprice Pattern Detail Transfe Rate Curve Event Detail Curve Pattern Name Initial Event RP_CHEC RP_CHEC Flat RP_PT Flat None D 9,999,999,999. USD Treasury Rates 01 м RP PT 20 1 9,999,999,999... Indexer

Figure 7-246 Repricing Pattern Report

7.1.9.2.4 Payment Pattern

This report displays the all payment pattern rules configured in ALM.

Figure 7-247 Payment Pattern Report

🝞 Payment Pattern													
521 _/	ABS	S CC)N\	/ 21	L01	1							
		_Ch		_			27_	SP	LIT,	_AB	S_2	270	001
					VC	REL	.AT	IVE	PN	1T F	PAT		NE
'ayment Pattern De	tail				VC	REL	_AT	IVE	PN	AL E	PAT	0	NE
Payment Pattern De Pattern Name	rtail Pattern Type	Amortization Type	Split Identifier	Percentage	VC Event Identifier	REI Payment Type	LAT Event Month	Payment Event Day	Payment Event Frequency	Payment Event Frequency Multiplier	Payment Event Repeat	Amount or Percent	NE Amount Type
Payment Pattern Do Pattern Name PP_Check	Pattern				Event	Payment		Payment	Payment Event	Payment Event Frequency	Payment Event	Amount or	Amount

7.1.9.2.5 Prepayment Rule

This report displays the Prepayment rule defined as part of assumptions.

Figure 7-248 Prepayment Rule Report

Prepaym	ent Rule	Master							
		Dimension Name	Member Name	Hierarchy Name	Currency Code	Calculation Method	Cashflow Treatment	Rate Term Code	
PP_Rule_S	aveAsAPI	Legal Entity	UAE Entity	LE Hierarchy	USD	Constant	Refinance	1	
VC PP Rule	One	Product	Asset- Prepay Loan		USD	PSA	Refinance	1	
VC PP Rule	• One	Product	Auto Loan		USD	Constant	Refinance	1	
Prepaym	ent Rule	Parameter	s						>
Currency	Prepaym	nent Mo	del I	Model	Prepayment Model Category	Arctangent Coefficient 1	Arctangent Coefficient 2		
USD		None			1	0.0	0	c).
USD		0 None		1.0	1	0.0	0	0	١.
USD		0 None		1.0	1	0.0	0	c	
	Prepaymm Nar PP_Rule_S VC PP Rule VC PP Rule VC PP Rule Core Core Core VSD	Prepayment Rule Name PP_Rule_SaveASPI VC PP Rule One VC PP Rule One C Prepayment Rule Corrency Code USD	Name Name PP_Rule_SaveAsAPI Legal Entity VC PP Rule One Product VC PP Rule One Product Prepayment Rule Parameter Currency Constant Prepayment Rute Prepayment None USD None	Prepayment Rule Name Dimension Name Member Name PP_Rule_SaveAsAPI Legal Entity UAE Entity VC PP Rule One Product Prepay Loan VC PP Rule One Product Auto Loan Corrency Constant Rate Prepayment Name Prepayment Name	Prepayment Rule Name Dimension Name Member Name Hierarch Name PP_Rule_SaveAsAPI Legal Entity UAE Entity LE Hierarch Or Product LE Hierarch Or Product VC PP Rule One Product Asset- Prepay Constant Model Coordination VC PP Rule One Product Auto Loan Constant Model Coordination Currency Constant Rate Prepayment Name Prepayment Model Prepayment Model USD None Name Constant Prepayment Model	Prepayment Rule Name Dimension Name Member Name Hierarchy Name Currency Code PP_Rule_SaveAsAPI PP_Rule One Legal Entity UAE Entity LE Hierarchy USD VC PP Rule One Product Asset- Lean USD VC PP Rule One Product Auto Lean USD	Prepayment Rule Dimension Name Member Mame Hierarchy Name Currency Code Calculation Method PP_Rule_SaveAsAPI Legal Entity UAE Entity LE Hierarchy USD Constant VC PP Rule One Product Asset- Loan USD PSA VC PP Rule One Product Auto Loan USD Constant VC PP Rule One Product Auto Loan USD Constant VC PP Rule One Product Auto Loan USD Constant Currency Constant Model Confordinat Model Confordinat USD Name Confordinat Model Confordinat Confident Confident Confident USD None 1 0.0 Confident Con	Prepayment Rule Name Dimension Mame Member Name Hierarchy Name Currency Code Calculation Method Cashflow Treatment PP_Rule_SaveAsAPI PP_Rule One Legal Entity UAE Entity LE Hierarchy USD Constant Refinance VC PP Rule One Product Asset- Prepay USD PSA Refinance VC PP Rule One Product Auto Loan USD Constant Refinance VC PP Rule One Product Auto Loan USD Constant Refinance VC PP Rule One Product Auto Loan USD Constant Refinance VC UP Rule One Product Auto Loan USD Constant Refinance VC UP Rule One Product Auto Loan USD Constant Constant USD Constant Prepayment Name Prepayment Model Coefficient Coefficient Coefficient Coefficient USD None 1 0.0 0	Prepayment Rule Dimension Name Member Mame Hierarchy Name Currency Code Calculation Method Cashflow Treatment Pate Term PP_Rule_SaveAsAPI Lagal Entity UAE Entity LE Hierarchy USD Constant Refinance 1 VC PP Rule One Product Asset- Loan USD PSA Refinance 1 VC PP Rule One Product Auto Loan USD Constant Refinance 1 VC PP Rule One Product Auto Loan USD Constant Refinance 1 VC PP Rule One Product Auto Loan USD Constant Refinance 1 VC PP Rule One Product Model Compared USD Constant Refinance 1 VC PP Rule One Product Auto Loan USD Constant Refinance 1 VC PP Rule One Product Auto Loan Generation Generation Constant Refinance 1 USD Name Coefficient Coefficient

7.1.9.2.6 Prepayment Model

This report displays the Prepayment Model assumptions.

Figure 7-249 Prepayment Model Report : 8 ⊕ Click here or drag data to add a filter 🝞 Prepayment Model Prepayment Model Master Model Driver Lookup Type Lookup Market Rate Range Origina Range Rem Range **PSA MODEL** PSA MODEL Expired Range **PPM_SaveAsAPI** Prepayment Model Matrix scad oh1oh1 Prepayment Model Name Original Term Marke Rate Rate fference PPM SaveAsAPI 3 M 1 M 2.3 PPM_SaveAsAPI 3 M 1 M 3.8 2 M PPM_SaveAsAPI 3 M 2.3 PPM_SaveAsAPI 3 M 2 M 3.8

7.1.9.2.7 Forecast Rates

This report displays the IRC Name, IRC Term Point, Forecast Type, and Minimum Rate.



Figure 7-250 Forecast Rates Report

🕜 Forecast R	ates					Master List	of Rules	and Scena	rios			Behavior Pat	tern Rule	•			
						Forecast Rate: Name		Scenario Number	Scenario Name	IRRBB5 Nam		Forecast Rates Rule Name		nario mber	Scenario Nam	e Patter	avior rn Rule
		VC	FR Te	est O	ne	FR_SAVE_AS	:	1	Scenario1	None	^						ime
– FR	_SDP					FR_SDP		1	Scenario 1	None		VC FR One	1		Scenario 1	BPR_N	
	FR_SA	VF /	45			ForecastRateA	API	1	Scenario1	None		VC FR One	1		Scenario 2	BPR_N	
		_				VC FR One		1	Scenario 1	None		VC FR One	1		Scenario 3	BPR_N	
C FR	One F	orec	astR	ateA	PI	VC FR One		2	Scenario 2	None		VC FR One	1		Scenario1	BPR_N	
						VC FR Test On	ne	1	Scenario 1	None	\sim	VC FR One	1		Scenario2	BPR_N	м
						<					>	<					
						<		_		-	>	<	-	-	-	-	
							Intei	rest R	ate Cu	rve	>	<					>
RC Methods	Master					<		rest R	ate Cu	rve	>	IRC - Implie	d Forwar	ď			>
	Master urve Name: All	Scenario N	lame: All				Input				>				enario Name:	All	>
		Scenario N Scenario Number	lame: All Scenario Name	Base Scenario Number	B Sce Ni	IRC - Direct I Interest Rate (Forecast Rates So Rule N	Input		nario Name: A Forecast In Month C	l terest Rate Rate urve Tar	: ÷	Interest Rate Forecast Rates Rule			Interest Rate Curve	nterest Rate Term	nterest Rate Term Julticijer
Faorecast Rates Rule	urve Name: All Forecast	Scenario	Scenario	Scenario	Sce	IRC - Direct I Interest Rate (Forecast Rates So	Input Curve Na Gcenario Number	me: All Sce Scenario Name	nario Name: A Forecast In Month C Number N	l terest Rate Rat urve Rat lame Ter	e F	Interest Rate Forecast Rates Rule Name	Curve Nar Scenario Number	me: All Sc Scenario	Interest Rate	nterest I Rate Term M	Rate Term Iultiplier

7.1.9.2.8 Discount Methods

Report displays the Discount Method assumptions

Figure 7-251 Discount Methods Report

Discount Method															
	d	lis	CO	ur	nt	m	et	h	00	11					
				D	is	CO	ıır	ht!	М	et	ha	h	4 F		est
disc	ou	nt	1												
		nt	1												
disco Discount Method Det		Member Name	Product Identifier	Currency Code	Discount Rate Method	Discount Rate	Discount Curve Name	Rate Spread Source	Rate Margin	Discount Margin Type	Payment Type	Interest Component Type	Mature at Reprice	lgnore Principal Of Forward Starting Instrument	Use Principal Of Derivative Instrument

7.1.9.2.9 Product Characteristics

This canvas shows information related to Product Characteristic rules.



Figure 7-252 Product Characteristics Report

	itics												MDBSS Hi	erarchy Name												
ProdC PC		ES	Т	VC	etic Pro	od (Cha	ar	De mi	mo grat	On ion	e	Ν	e١	N	ļ	40	do	ł	M	10		3	S	S	
Product Characteristic Product Characteristic Name	s Rule MDBSS Hierarchy	Member	Currency Code	Account Type	Amortization Type	Adjustable Type	Interest Rate Curve	Original Term	Original Term Multiplier	Amortization Term	Amortization Term Multiplier	Lease Residual Percent	Deferred Amortization Method	Deferred Amortization Percentage	Behaviour Pattern	Pøyment Pattern	Repricing Pattern	Repricing Frequency	Repricing Frequency Multiplier	Interest Payment Frequency	Interest Payment Frequency Multiplier	Principal Payment Frequency	Principal Payment Frequency Multiplier	Tease Period	Tease Period Multiplier	Ac
Product Characteristic Name	MDBSS	Member Asset Products		Account Type Earning Assets	Amortization Type Behavior Pattern		interest Rate Curve	Original Term		Amortization Term		Residual	Amortization	Amortization				Repricing Frequency		Payment	Payment Frequency		Payment Frequency		Period	Ac 8
Product Characteristic Name PC_TEST	MDBSS Hierarchy New Add	Asset	Code	Type	Type	туре	interest Rate Curve	Original Term 1		Amortization Term 2 1		Residual Percent	Amortization Method	Amortization Percentage				Frequency	Frequency Multiplier	Payment Frequency	Payment Frequency		Payment Frequency		Period Multiplier	
Product Characteristic Name PC_TEST ProdChar_SyntheticRecord	MDBSS Hierarchy New Add MDBSS New Add	Asset	Code	Type Earning Assets Earning	Type Dehavior Pattern	Type Fixed Rate	interest Rate Curve	Original Term 1 36	Term Multiplier M	Term 2	Term Multiplier M	Residual Percent	Amortization Method	Amortization Percentage				Frequency	Frequency Multiplier M	Payment Frequency 2	Payment Frequency Multiplier M	Frequency 2	Payment Frequency Multiplier	Period 0	Period Multiplier	
Product Characteristic Name PC_TEST ProdChar_SyntheticRecord VC Prod Char Demo One	MDBSS Hierarchy New Add MDBSS New Add MDBSS	Asset Products Auto Loan Asset	Code Default USD	Type Earning Assets Earning Assets Earning	Type Behavior Pattern Conventional simple	Type Fixed Rate Fixed Rate Floating	interest Rate Curve	-	Multiplier	2 1	Term Multiplier M	Residual Percent -1 -1	Amortization Method Level Yield Level Yield	Amortization Percentage 0 10				Frequency 0	Frequency Multiplier M	Payment Frequency 2	Payment Frequency Multiplier M	Frequency 2	Payment Frequency Multiplier M	Period 0	Period Multiplier	30,
	MDBSS Hierarchy New Add MDBSS New Add MDBSS New Add MDBSS New Add	Asset Products Auto Loan Asset Products	Code Default USD Default	Type Earning Assets Earning Assets Earning Assets Interest- Bearing	Type Behavior Pattern Conventional Simple Interest	Type Fixed Rate Fixed Rate Fixed Rate Rate	interest Rate Curve	36	Multiplier	2 1 36	Multiplier	Residual Percent -1 -1 -1	Amortization Method Level Yield Level Yield	Amortization Percentage 0 10				Prequency 0 0 2	Multiplier M M M	Payment Frequency 2 1 2	Payment Frequency Multiplier M M	Frequency 2 1 2	Payment Frequency Multiplier M M	Period 0 -1	Period Multiplier M	Acc B 30, 30, 30, 30, 30,

7.1.9.2.10 Forecast Balances

This canvas shows information related to forecast balance rules.

Ø renesat tulances Rule Percent lances Rule

Figure 7-253 Forecast Balances Report

7.1.9.2.11 Static Deterministic Process

Report displays the static deterministic process assumptions defined for the particular process run.



					Static Determi	inistic Pro	cess Ma	ister		Source Table			
									Reporting		Process Name	Table Name	
	~				Process Name	Filter	Filter Type	Prepayment Rule Name	Currency		Asset_SDP	FSI_D_ASSET	
Proces	is4 51)P_E)	cecut	ion_API			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Code		Liability_SDP	FSI_D_LIABILIT	Y
Lia	bility	SDP			Asset_SDP		4		USD	^	SDP_Execution_API	FSI_D_ASSET	
	sset	-			Liability_SDP		4		USD				
rocess3	_	ocess	1		Process1		4	PP_Rule_SaveAsAPI	USD				
0000555					Process2		4	PP_Rule_SaveAsAPI	USD				
	Proce	ess2			Process3		4	PP_Rule_SaveAsAPI	USD				
ehavioural Chara	acteristics			Output Prefer	<	e Curve	_	Output Prefere	> nce Econom	ic Indicator	Output Prefere	ence Currency	
				Process Name	Interest Rate	Interest R			Economic		Process Name	Currency Code	Currency Nam
Process Name	Dimension Name	Member Name	Curre		Code	Curve Na	me	Process Name	Indicator System	Economic Indicator Name	VC SDP One	ADP	Andorran Peset
				VC SDP One	501	RP_501			Identifier		VC SDP One	AMD	Armenia Dram
DP_Execution_API	_		USD	VC SDP One	5555	USD Treasu Rates 01	ry		1234	Test ECI	VC SDP One	ANG	Netherlands
			>	VC SDP One	6666	USD Treasu		VC SDP One	203101	APITest1			Antillian Guilde

Figure 7-254 Static Deterministic Process Report

7.1.9.2.12 Dynamic Deterministic Process

This canvas gives the information related to Dynamic Deterministic process like process rules, MDBSS source data, output preference interest rate, output preference economic indicator, output preference currency.

Figure 7-255	Dynamic Deterministic Process Report
--------------	--------------------------------------

🝞 Dynamic D	eterministic									MDBSS Hiera	irchy Nam	e								
	Name Hierarchy Name Currency TimeBucket Sensitive Balance Margin Dule N									Ne	ev	V	Α	d	d	M	D	B		
Dynamic D	eterministic	Process	Rule																18 1↓ (● ∦ C
ALM Dynamic Process Name		Filter Name	Filter Currency		Time Bucket	Non Rate Sensitive		Pricing Margin Rule	Product Characteristic Name	Forecast Rate Rule	Initial Margin Cash Flow	Repricing Gap	Liquidity Gap	Market Value	Discount Rule	Prepayment Rule	Embedded Option Decision	Option Decision Type Name	Holiday Calendar Value	Status
81602	New Add MDBSS			USD	IncomeSimulationApi	No	FB601	PM601	Pc601	VC IRRBB check FR	No	Yes	No	Yes	DM_Spot_IRC		No		No	Complete
DDP701	New Add MDBSS			USD	TimebucketBI701	No	FB701	Pm701	Pc701	FR701	Yes	Yes	Yes	Yes	DMR_BI_01		No		No	Complete
DDPAsset	New Add MDBSS			USD	TimebucketBI701	No	FBAsset	Pm_asset	PC_Asset	FR701	Yes	Yes	Yes	Yes	DM_Assets		No		No	Complete
DDP_TG_AVG	New Add MDBSS		USD	USD	TB_TargetGB	No	TG_AVG	PM_TB_TG	PC_NEWADD_FUN_SAVEAS	FR_SDP	Yes	Yes	Yes	No			No		No	Complete
	New Add				TO T		** ***		or o	m					discount					
MDBSS Sou	urce Data				Outp	out Prefere	nce Interes	t Rate		Output Prefe	erence Eco	nomic Indic	ator			Output Prefe	rence Currer	ncy		
	Dynamic Proce	ss Name	MDBSS N	ode Name		ALM Dyn	amic Process	Name Inte	rest Rate								ALM Dynamic Pr	ocess Name	Currency	
ALM																				
ALM Bi602			Auto Loan			B1602		RT-IRC-1	01								TESTBI601		INR	

7.1.10 ALCO Reports

ALCO reports are the consolidated reports of all the below mentioned subject areas:

- 1. Interest Rate Risk
- 2. Liquidity Risk
- 3. Financial Results (Income Simulation)
- 4. Result Master





Below are the ALCO reports:

Balance Summary Report

Figure 7-256 Balance Summary Report



Balance Trend Profile Report

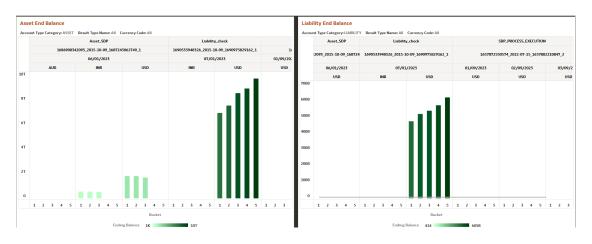


Figure 7-257 Balance Trend Profile Report

Balance Sheet and Income Statement Report



Select Process Nan	ne	Sele	ct Execution Identifier			Select 9	Scenario					
All	inc.				-	All	/centurio					
All		* All			•	All						
Balance Sheet				Income Statement								
ucket Number: 1 Result	t Type Name: All Currency Code: All			Bucket Number: 1 Result Type	Name: All	urrency Coo	le: All					
	Process Name		Asset_SDP	Process Name		Asset_SDP		Liabilit	y_check	SDP	PROCESS_EXECU	TION
	Execution Identifier	16	86908342093_2015-10-09_1687245062749_1	Execution Identifier								
	As Of Date		06/01/2023	As Of Date		06/01/2023			1/2023	01/09/2023	02/09/2023 USD	03/09/2023
	Currency Code	AUD	INR	Currency Code	AUD 345.45K	INR 15.48B	USD 20.05B	INR 36.00	USD 2.82B	USD 19.81K	USD 14.26K	USD 6.81K
Account Type Category	Prod Leaf Name	Beginning Balance	Beginning Balance	Interest Expense	543.4JK	13,400	1.00M	211.86	475.72M	3.54K	3.41K	6.00K
ASSET	Default Member	70.40M	1.137	NI			20.05B	-175.86	2.348	16.28K	10.85K	809.89
	FX Interbank Spot_Bought											
ASSET Total		70.40M	1.13T									
LIABILITY	Default Member											
	Financial Bank Guarantee			2								
LIABILITY Total		70.40M	1.137									
Grand Total		70.40M	1.131									

Figure 7-258 Balance Sheet and Income Statement

Income Statement Report

Figure 7-259 Income Statement Report

						In	come Sta	itement												XX				
elect Pro	cess Nam	ne					Sele	t Execut	ion Identi	fier						Select S	cenario							
All						¥	All								•	All								
ncome Sta		:																						
Process						Asset_SDP									Liabili	ty_check								
xecution Ide	entifier			1686	08342093_20	15-10-09_16	8724506274	21						16905339	48326_2015-	10-09_169093	5829162_1							
As (Of Date				a	6/01/2023									07/0	1/2023							01/09/202	3
Currenc			AUD			INR			USD				INR					USD					USD	
Bucket N		1	2	3	1	2	3	1	2	3	1	2	3	4	5	1	2	3	4	5	1	2	3	4
nterest Incon		345.45K	112.43K	590.62K	15.48B	5.46B	32.36B	20.05B	7.22B 330.17K	43.04B	36.00	236.00	458.09	778.57 905.49	759.34 1.19K	2.82B	14.22B	17.78B	21.29B	21.99B	19.81K		9.98K	18.6
nterest Expe	me							20.05B	7.22B	43.048	-175.86	-49.58	-163.99	-126.92	-429.05	2.34B	13.02B	17.06B	19.648	20.428	16.28K		7.47K	
ket Numb	en:≤5 Cun	rency Code			Asset_SDP							Liability							SDP_PROCE					
			16869		15-10-09_168	7245062749	1			1	6905339483			329162 1				1657872	550574_2022			7 2		
				0	6/01/2023							07/01/2	023			01/	09/2023		02/0	9/2023		03	/09/2023	
1008		AUD			INR			USD			INR			USD			USD			USD			USD	
80B 60B					l																			
40B 20B					L																			
208	1 2	3	4 5	1 2	3 4	5	1 2	3 4	5	1 2	3 4	5	1 2	3 4	5	1 2	3 4	5 :	1 2	3 4	5	1 2	3 4	

Liquidity Risk Gap Report



		Liqu	arcy ress	(oup											****	*				
lect Process Nan	ne		Se	lect Execu	ution Iden	tifier		Select Sce	nario							Select Dy	namic Sta	rt Date		
All			-	All			-	All							-	All				
Net Gap Runoff																			£8:1L (⊚ r ª ∷
	As Of Date					01/0	9/2023									02/0	9/2023			
	Bucket Number		1		2		3		4		5		1		2		3		4	
	Bucket	10- FEB-2023 to 09- APR-2023	10- JAN-2023 to 09- JUN-2023	10- APR-2023 to 12- MAY-2023	10- JUN-2023 to 09- AUG-2023	to 23-	to 12-	to 12-	24- SEP-2023 to 30- SEP-2023	01- OCT-2023 to 31- MAR-2024	13- JUN-2024 to 30- JUN-2024	to 09-	to 09-	10- JUL-2023 to 09- SEP-2023	to 12-	to 23-	13- JUN-2023 to 12- NOV-2023	to 12-	24- OCT-2023 to 31- OCT-2023	01- NOV-2023 to 30- APR-2024
count Type Category	Prod Leaf Name	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff
count Type Category	Loan - Fixed Rate	Runoff	Runott	Kunott	Runoff	Runott	Runott	Runoff	Runoff	Kunott	Runoff	Runott	Runoff	Runott	Runott	Kunoff	Runott	Runoff	Runoff	Runott
	Loans																			
	Non-Performing Assets											202.50K	366.90K	81.96K	114.66K	257.90K	238.01K	152.39K	84.00K	387.56K
	Offset Mortgage	123.49K	368.42K	191.79K	192.20K	153.25K	135.55K	319.68K	39.77K	291.01K	247.65K					7 <u>7777777</u>	3////////			
	Other Residual Products															Curren	t Runoff 0.00			
												124.01K	80.55K	315.11K	21.08K	Bucket	Of Date 02/ Number 1	02/2024	308.28K	45.88K
BILITY	Adjustable Rate Mortgage																			
BILITY	Adjustable Rate Mortgage Credit Card																			
Net Gap Runoff	Credit Card Default Member Vostro Account Class	274.61K	375.24К	221.16K	106.72K	110.83K	286.56K	396.40K	137.59K	367.26K	161.89К									
Net Gap Runoff rency Code: All	Credit Card Default Member Vostro Account Class		375.24K 02/09/2023	221.16K	106.72K	110.83K		396.40K	137.59K 06/01/202		161.89K	07/01/20	023		10/01/2	2023		02/02,	/2024	
Net Gap Runoff rency Code: All 6T 5T	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K			161.89K	07/01/20	023		10/01/3	2023		02/02,	/2024	71
Net Gap Runoff rency Code: All 6T	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K			161.89K	07/01/20	023		10/01/2	2023		02/02,	/2024	71 51
Net Gap Runoff ency Code: All of 5T 4T 4T 2T	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K			161.89K	07/01/20	123		10/01/7	2023		02/02,	/2024	
Net Gap Runoff ency Code: All 6T 5T 5T 3T 3T 2T	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/7	2023		02/02,	/2024	51
Net Gap Runoff ency Code: All 61 51 41 41 41 21 21 0 0 11 0 11	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K				07/01/20	223		10/01/7	2023		02/02,	/2024	5T 3T
Net Gap Runoff or All of 55 au 4T 3T 2T 1 0	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/2 •	2023		02/02,	/2024	5T 3T 1T
Net Gap Runoff ency Code: All of 5T 5T 5T 5T 2T 2T 0 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 -	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/2 •	2023		02/02,	/2024	5T 3T 1T -1T
Net Gap Runoff ency Code All of 5T 5T 3T 4T 3T 3T 3T 3T 3T 3T 5T 5T 5T 5T 5T 5T 5T 5T 5T 5T 5T 5T 5T	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/2 •	2023		02/02,	/2024	51 31 -11 71
Net Gap Runoff mrcy Code All of 57 47 47 7 47 7 47 7 47 7 47 7 47 7 47	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/2 •	2023		02/02,	/2024	51 31 -11 71 51
Net Gap Runoff off 51 57 57 57 57 57 57 57 57 57 57 57 57 57	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/2 •	2023		02/02,	/2024	51 31 11 -11 71 51 31
Net Gap Runoff of 57 57 57 57 57 57 57 57 57 57 57 57 57	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		30/01/7	2023		02/02,	/2024	51 31 -11 71 51 31 11
Net Gap Runoff ency Code All of 507 507 507 507 507 507 507 507 507 507	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223	•	10/01/7	2023	•	02/02,	/2024	51 31 -11 -11 51 31 11 -11
Net Gap Runoff ency Code All 51 51 51 51 51 51 51 51 51 51 51 51 51	Credit Card Default Member Vostro Account Class			221.16K	106.72K			396.40K					223		10/01/1 •	2023	•	02/02	/2024	51 31 -11 71 51 31 11 -17 71

Figure 7-260 Liquidity Risk Gap Report

Liquidity Summary Report

				Liq	uidity S	ummary	/								4			×.	¥*		
Select Process N	lame	Select	Executio	n Identifi	er			5	elect Sce	enario						Select Dy	/namic Sta	art Date			
All		▼ All						-	All						•	All					
🝞 Liquidity Gap	Runoff by Product	And Time Bucket																		·	_
Currency Code: All		Process Name						Asset	con												
		As Of Date						06/01/									01/09/2023				
		Execution Identifier				1	686908342	093_2015-10	-09_168724	5062749_1					166	3938896413_	2022-09-23_1	66393891952	5_16	1663	3938
		Currency Code		AL	JD				NR			U	SD				USD				
		Bucket Number	1	2	3	4	1	2	3	4	1	2	3	4	1	2	3	4	5	1	
Dynamic Start Date	Account Type Category	Prod Leaf Name	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	Gap Runoff	,							
01/09/2023	ASSET	Offset Mortgage													368.42K	192.20K	153.25K	39.77K	291.01K		
	LIABILITY	Vostro Account Class													375.24K	106.72K	110.83K	137.59K	367.26K		
02/08/2023	ASSET	Offset Mortgage													123.49K	191.79K	135.55K	319.68K	247.65K		
	LIABILITY	Vostro Account Class													274.61K	221.16K	286.56K	396.40K	161.89K		
02/09/2023	ASSET	Non-Performing Assets																		202.50K	8
	LIABILITY	Adjustable Rate Mortgage																		124.01K	31
03/09/2023	ASSET	FX Interbank Spot_Bought																			
	LIABILITY	Credit Card																			
03/11/2023	ASSET	Non-Performing Assets																		366.90K	11
	LIABILITY	Adjustable Rate Mortgage																		80.55K	2
04/08/2023	ASSET	FX Interbank Spot_Bought																			
	LIABILITY	Credit Card																			
	Runoff by Time Buc	ket for Assets									Gap Runo		ne Bucke	t for Lia	bilities						
Account Type Category	r ASSET Asset	SDP			SD	P_PROCESS_	EXECUTION		Accou	int Type Cati	egory: LIABIL Asset_SDI				SDP PROCES	S_EXECUTION	N			Target	grow
	06/01			01/09/202		02/09/2		03/0			06/01/202		01/09/			9/2023		/2023		10/01	
	1686908342093_2015-1	0-09_1687245062749_1	541	3_2022-09-23	_166393(54)	13_2022-09-;	23_1663938	5413_2022-0		2093	_2015-10-09	168724541	13_2022-09-	23_166393	15413_2022-0	19-23_166393	(6413_2022-0	9-23_166393	168969611	13906_2023-1	0-01
	UD IN	R USD		USD		USD	,	U			USD		USE	,	U	ISD	U	SD	Ib	IR	
3 12T									3	500B											
10T 10T 8T 6T									2	100B											
6T 6T									0/10	200B											
4T										0											
2T 0										200B											
-2T									2023	100B											
121										200B											
6 10T									8	0											
9 8T									-2	2008											
81 61 61									8	5008											
8 6T 4T									2	100B											
4T 2T									100	200B											
4T 2T 0 -2T									-	0											
4T 2T 0 -2T										0											
4T 2T 0 -2T									-2	0 2008 5008											
4T 2T 0 -2T 12T 10T 8T		4 5 1 2 3 4							-1	2008 5008										3 4 5	

Figure 7-261 Liquidity Summary Report

Interest Rate Risk Gap Report

						INT	FEREST R	ATE RISK (GAP							X.		
Select Process Name					Select E	xecution	Run Identi	fier			Select Sc	enario		Select Dynami	c Start Date			
All				-	All					*	All		•	All				,
				_														
Net Gap Runoff											Net Gap I							
As Of Date		0	1/09/202	3			0	3/09/2023				01/09/2023	03/09/2023		06/01/2	023		
Currency Code Bucket Number	1	2	USD 3		5	1	2	USD 3	4	5	6.00T	USD	USD	AUD	INR		USD	8T
Risk Sensitive Asset	1 76M	2	3 0	*	18M	309K	491K	3 425K	302K	245K	5.00T	1	7					
Risk Sensitive Liability	76M	0	0	0	18M	282K	291K	542K	390K	216K	2	1	1					6T
Net Gap	0.00	0.00	0.00	0.00	0.00	27.04K				28.90K	4.00T		1					
Cumulative Net Gap Copy	1.64T	2.28T	2.29T	2.17T	7.94T	1.64T	2.28T	2.29T	2.17T	7.94T	3.00T							4T
											2.00T 1.00T 0.00 -1.00T			1 2 3 4 Backet	5 1 2 3	4 5 1		2T 0 -2T
												Ri	sk Sensitive Asset 🔳 Risk Sen		Gap 📕 Cumulative Net C	ар Сору		
Net Repricing Gap Ru	unoff										Net Repr	icing Gap Runoff						
,	As Of Date			01/09/	2023				03/09/20	023		01/09/2023	03/09/2023		06/01/	2023		
Curr	ency Code			USE					USD			USD	USD	AUD	IN	2	USE	
	et Number	1	2				1	2	3		600.008				Ĩ.			L2T
Repriced Asset		73.961									500.00B ≩							LOT
Repriced Liability		73.961									400.00B	/•-•-•	0-0-0-0				/	0.8T
Net Gap Repricing Runoff Cumulative Net Gap Reprici		419.09									tass 300.00B							0.6T
											200.008 100.008 0.00			5 1 2 3 Bucket				0.4T 0.2T 0.0 0.2T
Net Principal Gap Ru	noff									_	Net Princ	Repriced Ass	set 📕 Repriced Liability 📕	Net Gap Repricing Runo	ff 📲 Cumulative Net Ga	> Repricing Runo	ff	
	s Of Date			01/09/20	23				03/0	9/2023		01/09/2023	Risk Sensitive Liability (Prin	acipal) 219.21K	06/01	/2023		
	ncy Code			USD						JSD		USD	As O	f Date 03/09/2023 Code USD	IN		USD	
	t Number	1	2	3	4	5	1	2		3	5.00T		Bucket No	umber 4				7T
Risk Sensitive Asset (Princip	pal)	1.58M	0.00	0.00	0.00	30.56K	290.89K	601.11	к 59	97.07K	dpuj 4.00T							6T
Risk Sensitive Liability (Prin	cipal)	1.58M	0.00	0.00	0.00	30.56K	384.76K	467.41	к 71	13.01K	(j) (j) (j) (j) (j) (j) (j) (j) (j) (j)		Ī	Ī				5T
Net Gap Principal Runoff		0.00	0.00	0.00	0.00	0.00	-93,873.00	133,698.00	0 -115,5	941.00	International Contraction							4T
Cumulative Net Gap Princip	al Runoff	1.22T	1.27T	1.28T	1.167	6.83T	1.221	1.27	т	1.28T	Bisk Sensitive Asset.		• =====	•		-	0-0-0-	3T 2T 1T 0
													5 1 2 3 4	As Of Currency Cu Bucket Nu Bu	priced Asset 94.16B As Of Date 06/01/202: arrency Code INR cket Number 1 principal kunom Cur		1 2 3 Principal Runoff	

Figure 7-262 Interest Rate Risk Gap Report

Repricing Summary Report



					REPRI	CING SU	MMARY										7			
Select Process Na	ime		0	Select Ex	ecution Ru	un Identifi	er	0:::	Sele	ect Scenar	io				s	elect Dyna	mic Start	Date		
All			*	All				*	AI	1					*	All				,
Repricing Gap Ru	n Off																			
							Asset	_SDP											BEHAVIO	R_PATTE
								/2023												1/2023
				-				0071111											2023080	
			A	UD				4R			0	SD			^	UD				NR
		02- JUN-2023 to 01- DEC-2023	02- DEC-2023 to 31- JAN-2024	01- FEB-2024 to 30- JAN-2025	31- JAN-2025 to 31- JAN-2024	02- JUN-2023 to 01- DEC-2023	02- DEC-2023 to 31- JAN-2024	01- FEB-2024 to 30- JAN-2025	31- JAN-2025 to 31- JAN-2024	02- JUN-2023 to 01- DEC-2023	02- DEC-2023 to 31- JAN-2024	01- FEB-2024 to 30- JAN-2025	31- JAN-2025 to 31- JAN-2024	02- OCT-2023 to 01- APR-2024	02- APR-2024 to 01- JUN-2024	02- JUN-2024 to 01- JUN-2025	02- JUN-2025 to 01- JUN-2024	02- OCT-2023 to 01- APR-2024	02- APR-2024 to 01- JUN-2024	0 JUN to JUN
Account Type Category	Prod Leaf Name	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	Gap Repricing Runoff	G Repr Ru							
ASSET	Default Member	0.00	0.00	0.00	0.00	188.32B	0.00	19.26M	0.00	162.57B	1.79M	0.00	0.00	0.00	0.00	0.00	0.00	1.10T	5.60M	44.
	FX Interbank Spot_Bought																			
	Financial Bank Guarantee																			
LIABILITY	Default Member									54.11M	0.00	0.00	0.00					258.098	0.00	
	Financial Bank Guarantee																			
	Financial Bank Guarantee Vostro Account Class																			
	Vostro Account Class Run Off for Asset ASSET Asset_SDP						PATTERN	oricing Runoff	😯 R	epricing G nt Type Categ At	i <mark>ap Run Of</mark> pory: LIABILITY sset_SDP		BEHAVIO	R_PATTERN		SDP IRE			DP_PROCESS, 2023	
Repricing Gap	Vostro Account Class Run Off for Asset ASSET					10/0		oricing Runoff	😯 R	epricing G nt Type Categ At 06,	iap Run Of		BEHAVIO 10/0	NR_PATTERN 31/2023 308130040		01/09		51 01/09/ 20221126	2023	EXECUT 03 2022
	Vostro Account Class Run Off for Asset ASSET Asset_SDP 06/01/2023		USD		AUD	10/0	R_PATTERN	oricing Runoff	Re Accou	epricing G nt Type Categ At 06,	iap Run Of fory: LIABILITY sset_SDP /01/2023		BEHAVIO 10/0	01/2023 808130040	150	01/09 2022112	/2023	01/09/	2023 074449	0
AUD 20T	Vostro Account Class Run Off for Asset ASSET Asset_SDP 0,01/2023 20230620071111		USD		AUD	10/0	R_PATTERN L/2023 08130040		Re Accou	epricing G mt Type Categ As 06, 20231 8 8	iap Run Of rory: LIABILITY sset_SDP /01/2023 0620071111		BEHAVIC 10/0 202300	01/2023 808130040	150	01/09 2022112	/2023 6074449	01/09/ 20221126	2023 074449	0
AUD	Vostro Account Class Run Off for Asset ASSET Asset_SDP 0,01/2023 20230620071111		USD		AUD	10/0	R_PATTERN L/2023 08130040		© R Accou 300.00 250.00	epricing G An 06, 2023/ 8 8 8 8 8 8 8 8 8 8 8 8 8	iap Run Of rory: LIABILITY sset_SDP /01/2023 0620071111		BEHAVIC 10/0 202300	01/2023 808130040	150	01/09 2022112	/2023 6074449	01/09/ 20221126	2023 074449	0
AUD 201 207 207 207 207 207 207 207 207 207 207	Vostro Account Class Run Off for Asset ASSET Asset_SDP 0,01/2023 20230620071111					10/0: 2023084	R_PATTERN 1/2023 36130040 NR	US	© R Accou 250.00 250.00 150.00 100.00 50.00 0.00	epricing G Att 06, 2023 8 9 9 9 9 9 9 9 9 9 9	iap Run Of cory: LIABILITY sset_SDP /01/2023 0620071111 USD		BEHAVIC 10/0 202300 INR	01/2023		01/09 2022112 U	1/2023 16074449 SD	01/09/ 20221126	2023 074449 0	0: 202:

Figure 7-263 Repricing Summary Report

Duration Gap Report



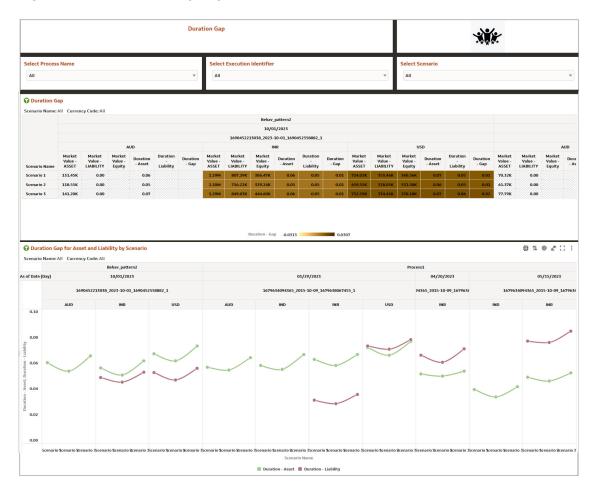


Figure 7-264 Duration Gap Report

Detailed CashFLOW **NII By Scenario Report**



						NII By	y Scenari	o										7.	¥.				
elect Process Na	ame						Select Exe	cution le	dentifie					Se	lect Sce	nario							
All						¥	All							•	All								
AR Report	umber: All										EAR Report												
cenario Number: All	Numberi All Yocess Name Asset_SDP										Scenario Number: All												
Process Name	Process Name Asset_SDI Jon Identifier 1666908342093_2015-10-09											Process Name					Asset_SDP						
Execution Identifier	ion Identifier 1686908342093_2015-10-04 As Of Date 06/01/202								687245062	749_1		Execution Identifier			16869		015-10-09_1	687245062	749_1				
											As Of Date					06/01/2023							
Bucket Number	As of Date extension of the second se						Interest Expense	2 NII	Cum NII	EAR	Interest	Bucket Number	Interest	1 Interest Expense	NII	Interest	2 Interest Expense	NII	Interest	3 Interest Expense	NII	Interest	h
Scenario 1	11.848	333.83K	11.848	11.848	0.00	4,238	110.04K	4,238	39,758	0.00	25.138	Scenario 1	11.848	333.83K	11.848	4.238	110.04K	4.23B	25.138	729.80K	25.138	939.13M	1
Scenario 2	11.84B	333.51K	11.848	23.69B	11.848	4.23B	109.81K	4.23B	43.98B	4.238	25.13B	Scenario 2	11.84B	333.51K	11.848	4.238	109.81K	4.23B	25.138	729.59K	25.138	939.13M	1
Scenario 3	11.848	334.19K	11.84B	35.53B	23.68B	4.23B	110.32K	4.23B	48.21B	8.45B	25.13B	Scenario 3	11.84B	334.19K	11.84B	4.23B	110.32K	4.23B	25.13B	730.11K	25.138	939.13M	15
EAR Report Scenario Number: All Process Name					Asset_SD	10						NII Chart Scenario Number: All	set_SDP	14	bility_check					ESS_EXECUT			
Execution Identifier			1696	009342093		9_168724506	62749 1						01/2023		7/01/2023		01/09/20	023		/09/2023	ion i	03/09/2023	
execution includes			1000	100542075	06/01/202								01/1015		1701/1015		01/07/1	01.5		07/2025		03/07/2023	
As Of Date												42093 201	10 00 160	245 48326_20	15-10-09_1	690975-505	74_2022-07-1	15_165788	2.50574_202	2-07-15_165	7882 50574	2022-07-15_1	1657
As Of Date Bucket Number		1			2			3					-10-07_100.	-									
	Interest Income	1 Interest Expense	NII	Interest			Interest	3 Interest Expense		Inte		30B 25B	•										
Bucket Number		Interest			Expense	ie Nil	Income	Interest	NII	Inco	ime Exp	30B 25B	1										
Bucket Number Scenario Name	Income	Interest Expense	11.848	Income	Interest Expense 110.04	ie Nii IK 4.23B	Income 25.13B	Interest Expense	25.13	B 939.	ime Exp 13M 158.	30B 25B 20B	İ										
Bucket Number Scenario Name Scenario 1	Income 11.84B	Interest Expense 333.83K	11.848 11.848	4.23B	Interest Expense 110.04 109.81	ie Nii IK 4.23B	25.138	Interest Expense 729.808	25.13 25.13	B 939. B 939.	me Exp 13M 158. 13M 158.	30B 25B	İ		_99								
Bucket Number Scenario Name Scenario 1 Scenario 2	Income 11.848 11.848	Interest Expense 333.83K 333.51K	11.848 11.848	4.238 4.238	Interest Expense 110.04 109.81	ie NII IK 4.23B IK 4.23B	25.138	Interest Expense 729.80k 729.59k	25.13 25.13	B 939. B 939.	me Exp 13M 158. 13M 158.	308 258 208 Ξ 158 108	i	~~~	_0_0	•••	-••-	-••	••-	-••-	-• •	00	•
Bucket Number Scenario Name Scenario 1 Scenario 2	Income 11.848 11.848	Interest Expense 333.83K 333.51K	11.848 11.848	4.238 4.238	Interest Expense 110.04 109.81	ie NII IK 4.23B IK 4.23B	25.138	Interest Expense 729.80k 729.59k	25.13 25.13	B 939. B 939.	me Exp 13M 158. 13M 158.	308 258 208 208 308 58 0 -58	1	5 1 2		•- 5 1	2 3		• • • • • • • • • • • • • • • • • • •	3 4	-• •	2 3 4	4

Figure 7-265 NII By Scenario Report

VaR Report

Figure 7-266 VaR Report

				VAR	Report											Ň	li.					
Select Process 1	Name						Select E	Execution Id	lentifier						Select	Scenario						
All						٣	All							•	All							•
Economic Va	lue at Risl	t .																		@ 1↓	ø ₽ :	11
					Behav_patter	n2															Proce	2551
As of Date (Day)					10/01/2023	R.									03/	29/2023						
			1690	452213038	_2023-10-01_	1690452558	882_1							167963405	4365_2015	-10-09_1679	638067455_1					34094
		AUD			INR			USD			AUD			IND			INR			USD		
Scenario Number	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Market Value - ASSET	Market Value - LIABILITY	Market Value - Equity	Mar Valu ASS
0																95.15K	0.00		59.31K	0.00		
1	131.45K	0.00		1.19M	807.19K	386.47K	714.02K	353.46K	360.56K	70.32K	0.00		30.97K	0.00		239.54K	80.48K	159.06K	530.38K	376.05K	154.33K	57.0
2	118.55K	0.00		1.10M	756.22K	339.24K	659.55K	328.05K	331.50K	61.37K	0.00		29.97K	0.00		221.17K	71.84K	149.33K	491.31K	352.21K	139.10K	50.3
3	141.20K	0.00		1.29M	849.03K	444.60K	752.59K	374.41K	378.18K	77.79K	0.00		34.34K	0.00		260.32K	82.45K	177.87K	579.04K	405.31K	173.73K	65.2

Market Value and Sensitivity Report



	Marke	et Value & Sen	sitivity											XX						
Select Process Name				Select	Execution	n Identifier						Sele	ct Scen	ario						
All			•	All																٣
Sensitivity Report	:																	(3:1↓ ⊚	1º 00	
	Process	Name								Behav_	pattern2									
	As of Date	(Day)									/2023									
	Execution Ide	ntifier						1	69045221	3038 2023-:		2558882 1								
	Currency			AU	D						NR					U	SD			
Account Type Category	Prod Leaf Name	Current Par Balance	Market Value	Duration	Modified Duration	Convexity	DV01	Current Par Balance	Market Value	Duration	Modified Duration	Convexity	DV01	Current Par Balance	Market Value	Duration	Modified Duration	Convexity	DV01	1
ASSET	Asset-Prepay Loan																			
	Auto Loan																			
	CORP_LOAN																			
	Corporate Loan																			
	Corporate Revolving Term Loan																			
	Corporate TD Annual Interest P	ayout																		
	Credit Card																			
	Default Member	211.19M	782.41K	0.06	0.01	0.00	0.00	33.11T	7.17M	0.06	0.00	0.00	0.00	75.79T	4.25M	0.07	0.00	0.00	0.00	
	Home Loan																			
	Housing Loan_Staff																			
	Interbank Placement					-														
Market Value by Proc	duct	Duration by Proc	luct			Modified I	Duration	n by Prod	uct		Convexity	by Produc	t			DV01 by P	Product			
	Behav_pattern2			Behav_patte	rn2			E	lehav_patte	ern2			Be	hav_patterr	12			Behav	_patter	2
	10/01/2023			10/01/202	3				10/01/20	23				10/01/2023				10/	01/2023	
16904522	213038_2023-10-01_16904!	169	0452213038	_2023-10-01	_169045		16904	52213038_	2023-10-0	1_16904		1690452	213038_2	023-10-01_	16904:		1690452	213038_2023	-10-01_	1690
AUD	INR	AUD		INR		A	JD		INR		A	UD		INR			UD		INR	
LIABI ASSET, AS 0.00M 0.00 L AS AS AS AS AS AS AS AS AS AS AS AS AS	6.00M 3.00M 0.00 A	0.08 0.04 0.00	r LIAB	0.08 0.04 0.00	SET, AS AS A SSET,	LIABI 0.030 0.015 0.000 L LIABILI		S LIADI	0.030 0.015 0.000	AS	LIABI 0.012 0.006 0.000 L LIABILI		L	012	ET, AS A SET,	LIABI 0.009 0.000 L LIABILI		LIABI 0.01 0.00 0.00	9	A

Figure 7-267 Market Value and Sensitivity Report

Account Summary Report



	Account Summary				
Account Summary					
	As	s Of Date	Account Number	Currency Code	Issuer Identifier
	04/	/30/2023	GOLDCOPY_EUR_MORT_01481100100100	EUR	
	04/	/30/2023	GOLDCOPY_EUR_MORT_01521100100100	EUR	
	04/	/30/2023	GOLDCOPY_EUR_MORT_01628100100100	EUR	
	04/	/30/2023	GOLDCOPY_EUR_MORT_02932100100100	EUR	
	04/	/30/2023	GOLDCOPY_EUR_MORT_02994100100100	EUR	
	04/	/30/2023	GOLDCOPY_USD_MORT_01414100100100	USD	
	04/	/30/2023	GOLDCOPY_USD_MORT_01508100100100	USD	
	04/	/30/2023	GOLDCOPY_USD_MORT_01533100100100	USD	
	04/	/30/2023	GOLDCOPY_USD_MORT_01556100100100	USD	
	04/	/30/2023	GOLDCOPY_USD_MORT_03227100100100	USD	

IRRBB EVE Report

Figure 7-269 IRRBB EVE Report

IRRBB EVE								NW.									
Select Process Na	me				×	elect Exec	ution Identif	ier					lect Scena	rio			
Credit Risk Spread	d																
Prod Leaf Name: Fixe	ed Rate Bond,	Floating Bon	d														
									ata Found								
								NOD	ata Pounu								
		3ehav_pattern)	2	_		_	_	_	_		Process1		_		_	⊕ 11 ©	щ () Ш
Prod Leaf Name: All	E	3ehav_pattern) 10/01/2023	2					03/29/2	2023		Process1			04/20/2023		⊕ ↑ © 05/15/2023	щ CJ
Prod Leaf Name: All Process Name	E	10/01/2023					1679634094	03/29/:		067455_1	Process1			04/20/2023 94565_7015-10-09_1679656		05/15/2023	
Prod Leaf Name: All Process Name As of Date (Day)	E	10/01/2023		AUD	IND		1679634094 INR			067455_1	Process1					05/15/2023	
rod Leaf Name: All Process Name As of Date (Day) Execution Identifier	E 20452213038_	10/01/2023 2023-10-01_1	69045255888:	AUD CORP_LOAN	IND Default Member	Auto Loan				067455_1 Corporate Loan		Default Member	Home Loan	94365_2015-10-09_1679636	579634094365_	05/15/2023 2015-10-09_167	96367985
rod Leaf Name: All Process Name As of Date (Day) Execution Identifier Currency Code	E 20452213038_ AUD Default	10/01/2023 2023-10-01_1 INR Default	69045255888: USD Default		Default		INR Corporate	4365_2015-10 Default	-09_16796380 Asset- Prepay	Corporate	USD Corporate Revolving		Home	94365_2015-10-09_1679636 INR	IND Corporate TD Annual Interest	05/15/2023 2015-10-09_167 INR Interbank	963679852 USD Credit
rod Leaf Name: All Process Name As of Date (Day) Execution Identifier Currency Code Prod Leaf Name	AUD Default Market Value -	10/01/2023 2023-10-01_1 INR Default Member Market Value -	69045255888: USD Default Member Market Value -	CORP_LOAN Market Value	Default Member Market Value -	Loan Market Value -	INR Corporate Loan Market Value -	4365_2015-10 Default Member Market Value -	-09_16796380 Asset- Prepay Loan Market Value -	Corporate Loan Market Value -	USD Corporate Revolving Term Loan Market Value -	Member Market Value -	Home Loan Market Value -	94365_2015-10-09_1679636 INR Housing Loan_Staff	IND Corporate TD Annual Interest Payout Market Value -	05/15/2023 2015-10-09_167 INR Interbank Placement Market Value -	963679852 USD Credit Card Market Value - ASSET
As of Date (Day) Execution Identifier Currency Code Prod Leaf Name Scenario Name	AUD Default Member Market Value - ASSET	10/01/2023 2023-10-01_1 INR Default Member Market Value - ASSET	69045255888: USD Default Member Market Value - ASSET	CORP_LOAN Market Value - ASSET	Default Member Market Value - ASSET	Loan Market Value - ASSET	INR Corporate Loan Market Value - ASSET	4365_2015-10 Default Member Market Value - ASSET	-09_16796380 Asset- Prepay Loan Market Value - ASSET	Corporate Loan Market Value - ASSET	USD Corporate Revolving Term Loan Market Value - ASSET	Member Market Value - ASSET	Home Loan Market Value - ASSET	94365_2015-10-09_1679636 INR Housing Loan_Staff Market Value - ASSET	IND Corporate TD Annual Interest Payout Market Value - ASSET	05/15/2023 2015-10-09_167 INR Interbank Placement Value - ASSET	9636798528 USD Credit Card Market Value -

IRRBB NII Report



					IF	RBB NI	I													*				
Select Proce	ss Name			Select E	xecution	Identifi	er				Select Sce	nario					Sele	ect Resul	t Type Na	ame				
All			*	All						-	All					*	AI							,
IRRBB NII Rej	port																							
Bucket Number: ≤	5 Currency Code: All																							
	Process Name				A	sset_SDP											1	liability_che	ck					
	Execution Identifier			1686908	342093_201		872450621	749_1								16905			169097582	9162_1				
	As Of Date				06	/01/2023												07/01/202	3					
	Bucket Number		1			2			3			1			2			3				4		
Scenario Name	Result Type Name	Interest	Interest Expense			Interest Expense	NII		Interest Expense	NII	Interest	Interest Expense	NII	Interest	Expense		Interes		st Nil		nterest	Interest Expense	NII	Inte
Scenario 1	Current Position	11.848	333.83K	11.848	4.23B	110.04K	4.238	25.138	729.80K	25.138	819.60M	154.92M	664.68M	4.16	381.84	4 3.788	4.31	B 209.0	5M 4.10	в .	4.45B	508.86M	3.95B	4.
	New Business										119.53M	3.65M	115.88M	581	16.47	1 56	1.62	B 31.5	4M 1.59	8	2.64B	42.44M	2.608	
RRBB NII Rej	Current Position port by Product 5 Currency Code: All	11.848	333.51K	11.848	4.23B	109.81K	4.23B	25.138			819.60M	154.92M 1968	664.68M	4.168	381.84	4 3.788	4.31	8 209.0	5M 4.10	в .	4.458	508.86M	3.958	4.
RRBB NII Rej	Current Position		Process Nan	ne	Asset_SE	P			Cum Nil	16K			664.68M	4.16	581.84	4 3.788		SDP_PR	OCESS_EXEC	UTION			3.958	4.
	Current Position		Process Nan ution Identifi	ne ler 08342093	Asset_SE 8_2015-10-0	ıp 9_16872450		25.138	Cum NII Liability_che _2015-10-09_	16K xck _169097582					581.84	4 3.788		SDP_PR 72550574_2	OCESS_EXEC 022-07-15_1	UTION			3.958	
IRRBB NII Rej	Current Position	Exec	Process Nan ution Identifi As Of Da	me ler 08342093	Asset_SD 5_2015-10-0 06/01/20	1P 9_16872450 23	62 16	99053394832¢	Cum Nil Liability_che _2015-10-09_ 07/01/2023	16K sck _169097582 3	19162_1	1968		01/09/2023			165787	SDP_PR 72550574_2	OCESS_EXEC 022-07-15_1 022/09/2023	UTION 657882	2210847_2	2		
RRBB NII Rej Bucket Number: ≤	Current Position port by Product 5 Currency Code: All	Exec	Process Nan ution Identifi As Of Da Bucket Numb	ne ler 0834209: tte er 1 End	Asset_SD 5_2015-10-0 06/01/20 2 End	P 9_16872450 23 3 End	62 16	590533948326 2 End	Cum NII Liability_che _2015-10-09_ 07/01/202: 	16K 16K 169097582 3 4 End	19162_1 5 End	1968 1 1 End	2 End	01/09/2023 3 End	4 End	5 End	165783 1 End	SDP_PR 72550574_2 2 End	0CESS_EXEC 022-07-15_1 02/09/2023 3 End	UTION 657882 4 End	2210847_2 :	2 5 1 nd En	d	2 End
RRBB NII Rej Bucket Number: S Scenario Name	Current Position port by Product 5 Currency Code: All Prod Leaf Name	Exec	Process Nan ution Identifi As Of Da Bucket Numb	ne 08342099 tte 083442099 ter 1 er 1 Balance	Asset_SD 5_2015-10-0 06/01/20 2 End Balance	P 9_16872450 23 3 End Balance	62 16 1 Balance	590533948326 2 End Balance	Cum NII Liability_che _2015-10-09_ 07/01/202: 3 End Balance	26K 169097582 3 4 End Balance	19162_1 5 End Balance	1968	2	01/09/2023 3	4 End	5	165787	SDP_PR 72550574_2 2	0CESS_EXEC 022-07-15_1 32/09/2023 3	UTION 657882	2210847_2 :	2	d	2
RRBB NII Rej Bucket Number: S Scenario Name	Current Position port by Product 5 Currency Code: All	Exec	Process Nan ution Identifi As Of Da Bucket Numb It Type Name ent Position	ne ler 0834209: tte er 1 End	Asset_SD 5_2015-10-0 06/01/20 2 End Balance	P 9_16872450 23 3 End Balance	62 16 1 Balance 4.65	090533948320 2 ce End Balance	Cum NII Liability_che 2015-10-09, 07/01/202: 3 End Balance 4,65T	16K 169097582 3 4 End Balance 4.66T	19162_1 5 End Balance 4.66T	1968 1 1 End	2 End	01/09/2023 3 End	4 End	5 End	165783 1 End	SDP_PR 72550574_2 2 End	0CESS_EXEC 022-07-15_1 02/09/2023 3 End	UTION 657882 4 End	2210847_2 :	2 5 1 nd En	d	2 End
RRBB NII Rej Bucket Number: S Scenario Name	Current Position port by Product 5 Currency Code: All Prod Leaf Name	Exec Resu Curr New	Process Nan ution Identifi As Of Da Bucket Numb	ne 08342099 tte 083442099 ter 1 er 1 Balance	Asset_SD 5_2015-10-0 06/01/20 2 End Balance	P 9_16872450 23 3 End Balance	62 16 1 Balance	590533948326 2 End Balance	Cum NII Liability_che _2015-10-09_ 07/01/202: 3 End Balance	26K 169097582 3 4 End Balance	19162_1 5 End Balance	1968 I 1968 End Balance	2 End Balance	01/09/2023 3 End	4 End Balance	5 End	165783 1 End	SDP_PR 72550574_2 2 End	0CESS_EXEC 022-07-15_1 02/09/2023 3 End	UTION 657882 4 End	2210847_2 2 1 En Bala	2 5 1 Ind Enance Balar	d E nce Bai	2 End
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RRBB NII Rej Bucket Number: S Scenario Name Scenario 1	Current Position port by Product Currency Code: All Prod Leaf Name Default Member FX Interbank Spot_Bo	Exec Resu ught Curr tee Curr	Process Nan ution Identifi As Of Da Bucket Numb It Type Name ent Position Business ent Position ent Position	ne 08342099 tte 083442099 ter 1 er 1 Balance	Asset_SD 5_2015-10-0 06/01/20 2 End Balance 7 1.531	P 9_16872450 23 3 Balance 1.44T	62 16 1 Balanci 172	090533048326 2 ce End Balance FT 4.65T 590	Cum NII Liability_che _2015-10-09_ 07/01/2022 3 End Balance 4.65T 1.26T	16K 169097582 3 4 End Balance 4.66T	19162_1 5 End Balance 4.66T	1968 I 1968 End Balance	2 End Balance	01/09/2023 3 End Balance	4 End Balance	5 End Balance	165783 1 End Balance	SDP_PR 72550574_2 2 End Balance	OCESS_EXEC 022-07-15_1 02/09/2023 3 End Balance	UTION 6557882 4 End Balanc	2210847_2 s s s s x z s k z s x z s	2 5 1 Ind Enance Balar	d E nce Bal	2 End lance
RRBB NII Rej Jucket Number: S Scenario Name Scenario 1	Current Position port by Product Currency Code: All Prod Leaf Name Default Member FX Interbank Spot, Bo Financial Bank Guaram	Exec Exec Resu Curro New Ught Curro tee Curro	Process Nan ution Identifi As Of Da Bucket Numb It Type Name ent Position Ent Position ent Position ent Position	ne er 08342093 te er 1 : End Balance 1.541	Asset_SD 5_2015-10-0 06/01/20 2 End Balance 7 1.531	P 9_16872450 23 3 Balance 1.44T	62 16 1 Balan 172	090533048326 2 ce End Balance FT 4.65T 590	Cum NII Liability_che 2015-10-09_ 07/01/202 3 Brd Balance 4.65T 1.26T	16K 169097582 3 4 End Balance 4.66T 1.52T	19162_1 5 End Balance 4.66T 2.08T	1968 1 1 End Balance 4.65K	2 End Balance	01/09/2023 3 End Balance	4 End Balance	5 End Balance	165783 1 End Balance	SDP_PR 72550574_2 2 End Balance	OCESS_EXEC 022-07-15_1 02/09/2023 3 End Balance	UTION 657882 4 End Balanc	2210847_2 s s s s x z s k z s x z s	2 5 1 nd En- Balai 64K 21.7	d E nce Bal	2 End Jance
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RRBB NII Rej Jucket Number: S Scenario Name Scenario 1	Current Position port by Product fs Currency Code: All Prod Leaf Name Default Member FX Interbank Spot_Bo Financial Bank Gasara Default Member	Exec Exec Curr New ught Curr New ught Curr	Process Nan ution Identifi As Of Da Bucket Numb It Type Name ent Position Ent Position ent Position ent Position	ne er 08342093 te er 1 : End Balance 1.541	Asset_SD 5_2015-10-0 06/01/20 2 End Balance 7 1.531	P 9_16872450 23 3 Balance 1.44T	62 16 1 Balan 172	090533048326 2 ce End Balance FT 4.65T 590	Cum NII Liability_che 2015-10-09_ 07/01/202 3 Brd Balance 4.65T 1.26T	16K 169097582 3 4 End Balance 4.66T 1.52T	19162_1 5 End Balance 4.66T 2.08T	1968 1 1 End Balance 4.65K	2 End Balance	01/09/2023 3 End Balance	4 End Balance	5 End Balance	165783 1 End Balance	SDP_PR 72550574_2 2 End Balance	OCESS_EXEC 022-07-15_1 02/09/2023 3 End Balance	UTION 657882 4 End Balanc	2210847_2 s s s s x z s k z s x z s	2 5 1 nd En- Balai 64K 21.7	d E ISK 4 ISK 7 ISK 3	2 ind lance
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RRBB NII Re Bucket Number 5 Scenario Name Scenario 1	Current Position port by Product Currency Code: All Prod Leaf Name Default Member FX Interbank Spot, Bo Financial Bank Guaram	Exec Exec Curr New ught Curr tee Curr New ught Curr tee Curr New Curr	Process Nam ution Identifi As Of Da Bucket Numb It Type Name ent Position ent Position for Position Business ent Position ent Position	ne er 08342093 te 1 : End Balance 1.547	Asset SD 3_2015-10-0 06/01/20 2 End Balance 1_531 7 1_531	P - 16872450 23 Balance 1.441 1.441	62 16 1 Balan 172	2 2 2 57 590 590 590 57 4.65T 590	Cum NII Liability_che 3 6 7/01/202 7 701/202 7 7 1.26T	16K 169097582 3 4 Balance 4.66T 1.52T 4.66T 1.52T	9162_1 5 End Balance 4.00T 2.08T	1968 1 1 End Balance 4.65K	2 End Balance	01/09/2023 3 End Balance	4 End Balance	5 End Balance	165783 1 End Balance	SDP_PR 72550574_2 2 End Balance	OCESS_EXEC 022-07-15_1 02/09/2023 3 End Balance	UTION 657882 4 End Balanc	2210847_2 s s s s x z s k z s x z s	2 5 1 64K 21.7 73K 1.9 21.5	d E ISK 4 ISK 7 ISK 3	2 ind lance .56K .74K
RRBB NII Re Bucket Number 5 Scenario Name Scenario 1	Current Position port by Product Currency Code: All Prod Leaf Name Default Member FX Interbank Spot, Bo Financial Bank Guaram	Exec Exec Curr New ught Curr tee Curr Curr Curr Curr tee Curr Curr Curr New New New New	Process Nam ution Identifi As Of Da Bucket Numb It Type Name ent Position ent Position ent Position ent Position ent Position ent Position ent Position	ne er 08342093 te 1 : End Balance 1.547	Asset SD 3_2015-10-0 06/01/20 2 End Balance 1_531 7 1_531	P - 16872450 23 Balance 1.441 1.441	62 16 62 16 9 1 9 End 8alan 9 4.65 9 172 9 4.65 9 172	2 2 ce Balance 590 590 590	Cum Hill Liability_che _2015-10-09_ 07/01/202: 3 4.65T 4.65T 4.65T 4.65T	16K 16K 160097582 3 4 5 4 4 4 5 1 1.52T 4.66T 1.52T	19162_1 5 End 2.08T 4.66T 2.08T	1968 1 1 End Balance 4.65K	2 End Balance	01/09/2023 3 End Balance	4 End Balance	5 End Balance	165783 1 End Balance	SDP_PR 72550574_2 2 End Balance	OCESS_EXEC 022-07-15_1 02/09/2023 3 End Balance	UTION 657882 4 End Balanc	2210847_2 s s s s x z s k z s x z s	2 5 1 64K 21.7 73K 1.9 21.5	d E Bal	2 ind lance .56K .74K
IRRBB NII Rej	Current Position port by Product C Garrency Code: All Prod Leaf Name Default Member FX Interbank Spot, Bo Financial Bank Guaran Default Member	Exec Exec Resu Resu ught Curr tee Curr New ught Curr New ught Curr New ught Curr	Process Nam ution Identifi As Of Da Bucket Numb It Type Name ent Position Business ent Position ent Position ent Position ent Position ent Position ent Position ent Position ent Position ent Position Business	ne er 08342093 te 1 : End Balance 1.547	Asset SD 3_2015-10-0 06/01/20 2 End Balance 1_531 7 1_531	P - 16872450 23 Balance 1.441 1.441	62 16 62 16 9 1 9 End 8alan 9 4.65 9 172 9 4.65 9 172	2 2 ce Balance 590 590 590	Cum Hill Liability_che _2015-10-09_ 07/01/202: 3 4.65T 4.65T 4.65T 4.65T	16K 16K 160097582 3 4 5 4 4 4 5 1 1.52T 4.66T 1.52T	19162_1 5 End 2.08T 4.66T 2.08T	1968 1 1 End Balance 4.65K	2 End Balance	01/09/2023 3 End Balance	4 End Balance	5 End Balance	165783 1 End Balance	SDP_PR 72550574_2 2 End Balance	OCESS_EXEC 022-07-15_1 02/09/2023 3 End Balance	UTION 657882 4 End Balanc	2210847_2 s s s s x z s k z s x z s	2 5 1 64K 21.7 75K 1.9 21.5 1.3	d E Ballon Ballo	56K .74K



7.1.11 Customization of Report

This section details how to customize a report.

To customize a report, perform the following steps:

- 1. Navigate to ALMBI dashboard page.
- 2. Open any report which you want to customize and view.

Example:

- 1. Navigate to Interest Rate Risk report and click Interest Rate Risk Runoff.
- 2. Right click on the dimension and select Edit.
- 3. Select Duplicate Visualization.

- 🛃 Interest Rate Risk				Data	Visualize	Presen						∽ ∩ 6	: 🗆 - 🗵 🖻 •	• (
Eearch ⊕		As of Date (Day) SProcess A		Execution I	dentifier	¢ Co N	nsolidati	on Flag	≮ Curre All	ency Co	ode s [¢] Bucket Nam All	e s [¢] Bucket Number ≤ 5	Account >	8
(C) Interest Rate Risk	Pivot 👻	Select Scenario Name				Select	Dynamie	: Start Da	ate		Se	ect Runoff Measure		
Dimension	Columns	All			-	All					-	Measures.Gap Accr	rued Interest Gross	~
🕨 🗋 Fact	A Process Name													
My Calculations	(As Of Date	Output Dimensions												
Value Labels	A Execution Iden			Account Type	Comme	n Chart of	Accounts	General Le	edger Accour	nt Le	gal Entity Organizational	Unit Product		
	A Currency Code													
	A Bucket	Selected Runoff Measu	re by Prod	uct					😯 Sel	ected	Runoff Measure by P	roduct		
	A Account Type								Product	Leaf Nar	me: All			
	A recourt dire											SDP IRR Jan 23 01/09/2023		
	Rows										1663030	01/09/2025 896413_2022-09-23_1663938	010575 16	
	En Product Hierar				AUI						1003436	USD	414525_10	
	Opnamic Start	Sort By	•	01-02-	02 -02-	03 -01-	04 -31-	01-02-			FX Interbank	Vortro Account Class	Total Default Member	
	③ Dynamic Start	Sort By Drill to Attribute/Hierarchy		JUN-2023 to 01-	DEC-2023 to 31-	FEB-2024 to 30-	JAN-2025 to 31-	JUN-2023 to 01-	1 V		FX Interbank Spot_Bought	Vostro Account Class	Total Default Member	
Selected Runoff Measur			•	JUN-2023 to 01-	DEC-2023	FEB-2024 to 30-	JAN-2025 to 31-	JUN-2023 to 01-				Vostro Account Class	Total Default Member	
_	Values # Runoff	Drill to Attribute/Hierarchy	• •••	JUN-2023 to 01-	DEC-2023 to 31-	FEB-2024 to 30-	JAN-2025 to 31-	JUN-2023 to 01-	800	00KT 0.00T 0.00T		Vostro Account Class	Total Default Member	
_	Walues	Drill to Attribute/Hierarchy		JUN-2023 to 01- DEC-2023	DEC-2023 to 31- JAN-2024	FEB-2024 to 30- JAN-2025	JAN-2025 to 31- JAN-2024	JUN-2023 to 01- DEC-2023	\$202/60/10	.00KT 0.00T 0.00T 0.00T		Vostro Account Class	Total Default Member	
	Values # Runoff	Drill to Attribute/Hierarchy Use as Filter Add Statistics	► ► Date	JUN-2023 to 01- DEC-2023 ASSET Runoff	DEC-2023 to 31- JAN-2024 ASSET Runoff	FEB-2024 to 30- JAN-2025 ASSET	JAN-2025 to 31- JAN-2024 ASSET	JUN-2023 to 01- DEC-2023 ASSET	5007/60/10 200 200	00KT 0.00T 0.00T		Vostro Account Class	Total Default Member	
	Values Kalues Color Color Size	Drill to Attribute/Hisrarchy Use as Filter Add Statistics Conditional Formatting Edit	► ► Date	JUN-2023 to 01- DEC-2023 ASSET Runoff	ASSET Runoff ualization	FEB-2024 to 30- JAN-2025 ASSET	JAN-2025 to 31- JAN-2024 ASSET	JUN-2023 to 01- DEC-2023 ASSET	500760 800 600 00 200 -200	00KT 0.00T 0.00T 0.00T 0.00T 0.00		Vostro Account Class	Total Default Member	
	Values V	Drill to Attribute/Hierarchy Use as Filter Add Statistics Conditional Formatting) Date)	JUN-2023 to 01- DEC-2023 ASSET Runoff Duplicate Vis	ASSET Runoff ualization	FEB-2024 to 30- JAN-2025 ASSET	JAN-2025 to 31- JAN-2024 ASSET	JUN-2023 to 01- DEC-2023 ASSET	500760 800 600 00 200 -200	0.00KT 0.00T 0.00T 0.00T 0.00T 0.00T 0.00T	Spot_Bought			FX Sp
	Values Kalues Color Color Size	Drill to Attribute/Hierarchy Use as Filter Add Statistics Conditional Formatting Edit Export) Date)	JUN-2023 to 01- DEC-2023 ASSET Runoff	ASSET Runoff ualization	FEB-2024 to 30- JAN-2025 ASSET Runoff	JAN-2025 to 31- JAN-2024 ASSET Runoff	JUN-2023 to 01- DEC-2023 ASSET	500760 800 600 00 200 -200	0.00KT 0.00T 0.00T 0.00T 0.00T 0.00T 0.00T	Spot_Bought	Vestro Account Class		Sp

Figure 7-271 Duplicate Visualization

A copy of the report is created.

- 4. Click on the **Rows** to view the dimension.
- 5. Navigate to Dimensions under Interest Rate Report
- 6. Select the dimension type and column name.
- 7. The report will be displayed based on the selected dimension. The new report is displayed based on selected the dimension.



[□] Interest Rate Risk	Selected	Runoff Measu	ire by Pro	duct		Selecte	d Runoff Me	easure by F	Product		😯 Se	elected	Runoff Measure by P	roduct
Dimension	8	Process Name									Produ	ct Leaf Na	ame: All Dynamic Start Date:	10/01/2023
▲ C Key Processing Dim…														
🕨 🛅 Common COA				AU						AUD				
🕨 🗋 Common COA Pa…				AU	0					AUD			AL	D
GL Account			01 -02-	02 -02-	03 -02-				01 -02-	02 -02-			Default Member	Total Default Mem
GL Account Pare…			OCT-2023 to 01-	APR-2024 to 01- JUN-2024	to 01-				OCT-2023 to 01-	APR-2024 . to 01- JUN-2024 .	2	1.00KT 00.00T		
Legal Entity			AFR-2024	5014-2024	JON-2025				AFR-2024	JOIN-2024	01/2	00.00T		
A LE Hierarchy ···	Product	Dynamic Start	ASSET	ASSET	ASSET	Product	Dynamic	LE Hierarchy	ASSET	ASSET		100.00T		
A LE Level 1 Na…	Hierarchy	Date Date	Runoff	Runoff	Runoff	Hierarchy	Start Date	Name	Runoff	Runoff	2	00.00T		
Selected Runoff Measu	Total Default Member	10/01/2023	219.50K	65.94K	1.74M	Total Default Member	10/01/2023	LE Hierarchy	219.50K	65.94K	-2	0.00 100.00		
ο 🖩 Σ # Υ 🛹	Member					Member		Legal Entity System Hierarchy	219.50K	65.94K			to 01-02-0CT-2023 to 01-APR-2024 02-02-APR-2024 to 01-JUN-2024 03-02-JUN-2024 to 01-JUN-2025 to 01-JUN-2025 to 01-JUN-2025	21-02-0CT-2023 to 01-APR-2024 22-02-APR-2024 to 01-JUN-2024 to 01-JUN-2024 to 01-JUN-2024 to 01-JUN-2025
tle Custom								VC Legal Entity	219.50K	65.94K			1 - 02 1 - 02	01-02- to 01- 02-02- to 01- to 01- to 01-

Figure 7-272 Customized Report



8 Technical Documents

This chapter covers the following topics:

1. Asset Liability Management Cloud Service Data Requirement: This document contains detail of account, ledger, reference, and market data needed to deliver business functionality. They are required at a pre-defined granularity / format and can come from your source systems and external data providers.

STAGE_TABLE_NAME	INSTRUMENT_TABLE	INSTRUMENT_TYPE_	NAME
	_NAME	CODE	Commercial Leans
STG_ASSET	FSI_D_ASSET	COMMLOANS CONSLOANS	Commercial Loans Consumer Loans
		MORTGAGES	
		INVESTMENT	Mortgages
		ABS	Investments Asset Backed
		ADO	Securities
		CCARDS	Credit Cards
		CREDITLINES	Credit Lines
		LEASES	Leases
		LOANCONTRACTS	Loan Contracts
STG_ASSET, STG_LIABILITY	FSI_D_ASSET,FSI_D_ LIABILITY	MMCONTRACTS	Money Market Contracts
STG_LIABILITY	FSI_D_LIABILITY	ANNUITYCONTRACTS	Annuity Contracts
		BORROWINGS	Borrowings
		DEPOSITS	Deposits
		CASA	Checking and Savings
		WHOLESALEFUNDIN G	Wholesale Funding
		TD	Term Deposits
		RETIREMENTACCOU NTS	Retirement Accounts
STG_LEDGER_INSTR UMENT	FSI_D_LEDGER_INST RUMENT	LEDGERINSTRUMENT S	Ledger Instruments
STG_FEE_BASED_SE	FSI_D_FEE_BASED_S	MERCHANTCARDS	Merchant Cards
RVICE	ERVICE	MUTUALFUNDS	Mutual Funds
		OTHERSERVICES	Other Services
		TRUSTS	Trusts
STG_DERIVATIVE	FSI_D_DERIVATIVE	DERIVATIVES	Derivatives
		FRA	Forward Rate Agreements
		FUTURES	Futures
		FXCONTRACTS	Foreign Exchange Contracts
		OPTIONS	Caps, Floors, Collars

Table 8-1 STAGE and INSTRUMENT Tables



		SWAPS	Interest Rate Swap
		FXSWAP	Foreign Exchange Swap
STG_OFF_BALANCE_ SHEET	FSI_D_OFF_BALANCE _SHEET	GUARANTEES	Guarantees
STG_LOAN_COMMIT MENTS	FSI_D_LOAN_COMMI TMENTS	RATELOCK	Rate Lock Commitments

Table 8-1 (Cont.) STAGE and INSTRUMENT Tables

While loading data into Instrument tables, we need to remember:

- a. If the user is providing a valid Instrument_type_code value in the loaded Instrument data file, the record gets loaded into Stage Instrument table, and also in the Processing Instrument table with the corresponding Instrument_type_cd value. The list of valid Instrument_type_code values. is specified in table 8-1.
- b. If the user is providing an invalid Instrument_type_code value in the loaded Instrument data file, the record gets loaded into Stage Instrument table with the invalid Instrument_type_code, but the record gets rejected when the data loading happens from Stage table into Processing Instrument table. Thus, users need to take care that they use only valid values for Instrument_type_code, as specified in table 8-1. Note: Table 8-1 is a limited set and extension beyond this list is not allowed.
- c. If column Instrument_type_code is included in Instrument data file but the user is not providing value for it, the concerned records will get rejected as it is a not null column. If column Instrument_type_code is not included in Instrument data file, the value of Instrument_type_code is defaulted as 'NA' in Stage table. When this record gets loaded into the Processing table, the value for Instrument_type_cd will be inserted as -1 (Default).
- Reference Guide: The Reference Guide emphasizes business analysis and provides definitions, analytical concepts, processes, and calculations used in the Oracle Financial Services Cash Flow Engine (CFE). The information provided includes data requirements, payment and repricing event logic, calculation formulas, and various methodologies used to produce cash flows.
- Data Dictionary: This guide contains detailed information necessary for correct data population, including field definitions, and recommended default values for the cash flow processing fields.

