

Oracle Funds Transfer Pricing Cloud Service

Replicating Portfolio User Guide



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Get Help

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1.1 Get Help in the Applications

Use help icons to access help in the application.

Note that not all pages have help icons. You can also access the [Oracle Help Center](#) to find guides and videos.

1.1.1 Additional Resources

- Community: Use [Oracle Cloud Customer Connect](#) to get information from experts at Oracle, the partner community, and other users.
- Training: Take courses on Oracle Cloud from [Oracle University](#).

1.2 Learn About Accessibility

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

1.3 Get Support

You can get support at [My Oracle Support](#).

For accessibility support, visit Oracle Accessibility Learning and Support.

1.4 Get Training

Increase your knowledge of Oracle Cloud by taking courses at [Oracle University](#).

1.5 Join Our Community

Use [Cloud Customer Connect](#) to get information from industry experts at Oracle and in the partner community. You can join forums to connect with other customers, post questions, and watch events.

1.6 Share Your Feedback

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

You can email your feedback to [My Oracle Support](#).

Thanks for helping us improve our user assistance!

1.7 Before You Begin

See the following Documents:

- See [What's New](#)
- [Getting Started with Funds Transfer Pricing Cloud Service](#)

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Replicating Portfolio

The Tractor Transfer Pricing Method utilizes Replicating Portfolio concept. Replicating Portfolios are a special type of Non-Maturity Behavior Patterns and are created and managed directly through Replicating Portfolio UI.

Through the Replicating Portfolio UI, users can define one or more Core Balance Amounts. Users assign a Term to each Core and Generate Balance Strips at any granularity (for example, Daily or Monthly, depending on the frequency of the Transfer Pricing Process). To maintain the Portfolio over time, users must roll and re-balance the Portfolio to update the Volatile Plug Amount, and if needed, re-balance the Core Amount.

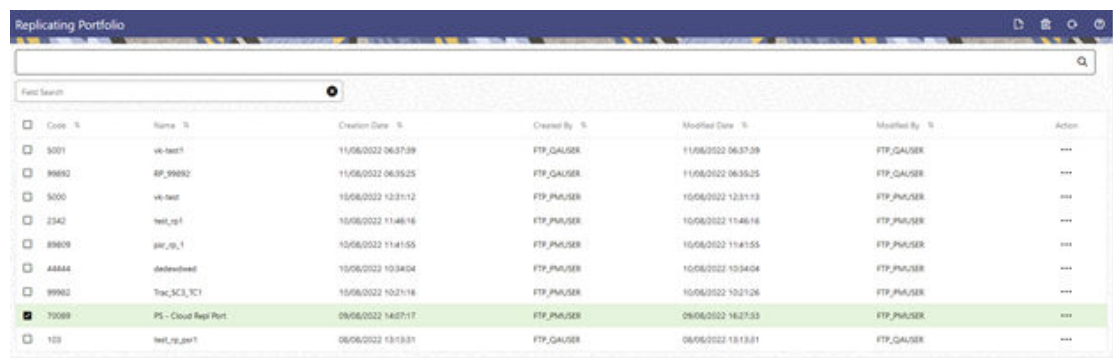
Update the Balance Type when Source Table is the Instrument Table. The Balance Type allows you to select the type of the Balance.

- If the Source is selected as “Management Ledger, then it can be either Average Balance or Ending Balance.
- If the source is selected as either “Instrument” or Aggregate Table”, then it can be Cur Book, Cur Par or Average Balance.

2.1 Navigating in the Summary Screen

When you first navigate to the Replicating Portfolio Summary Screen, the Portfolios stored within your current default Folder are presented in a Summary Table. The Replicating Portfolio Summary Screen displays a Search Pane and a Replicating Portfolio Summary Pane.

Figure 2-1 Replicating Portfolio Summary Page



Code	Name	Creation Date	Created By	Modified Date	Modified By	Action
9001	ve-test1	11/06/2022 06:37:39	FTP_GAUSER	11/06/2022 06:37:39	FTP_GAUSER	----
99892	BP_99892	11/06/2022 06:35:25	FTP_GAUSER	11/06/2022 06:35:25	FTP_GAUSER	----
5000	ve-test	10/06/2022 12:31:12	FTP_PAUSER	10/06/2022 12:31:13	FTP_PAUSER	----
2342	test_cp1	10/06/2022 11:46:16	FTP_PAUSER	10/06/2022 11:46:16	FTP_PAUSER	----
89609	par_cp_1	10/06/2022 11:41:55	FTP_PAUSER	10/06/2022 11:41:55	FTP_PAUSER	----
44844	delivered	10/06/2022 10:34:04	FTP_PAUSER	10/06/2022 10:34:04	FTP_PAUSER	----
99962	Trac_SCL_TCI	10/06/2022 10:21:16	FTP_PAUSER	10/06/2022 10:21:26	FTP_PAUSER	----
70089	PS - Cloud Regi Port	08/06/2022 14:07:17	FTP_PAUSER	08/06/2022 14:07:53	FTP_PAUSER	----
103	test_cp_per1	08/06/2022 13:13:01	FTP_GAUSER	08/06/2022 13:13:01	FTP_GAUSER	----

The title bar of the Summary Page provides several actions for the user. They are:

- **Add:** Click Add icon to build a new Replicating Portfolio.
- **Multiple Delete:** Select one or more Replicating Portfolios in the table and then click the Delete Icon at the top right of the Summary Page to delete one or more Replicating Portfolios at the same time.

- **Refresh:** Click the Refresh button to refresh the Summary Page.
- **Help:** Click the Help icon to view the Replicating Portfolio Help Page.

2.1.1 Search Pane

There are two Search options provided to search the Replicating Portfolio on the Summary Page.

To search the Replicating Portfolio, perform the following steps:

1. Click the **Search** icon on the Search Pane to collapse (display) the Criteria Window.
2. Enter the Replicating Portfolio **Name** or **Code** and click **Search** to display the Replicating Portfolio that match the criteria.
3. Click **Search** after entering the search criteria.
The search results are displayed in a table containing all the Replicating Portfolio that meet the search criteria.
4. Click **Cancel** to remove the criteria on the Search Window and refresh the Window.
5. The other search on Summary Page is using **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.

2.1.2 Replicating Portfolio Summary Page

The Replicating PortfolioSummary presents a table containing all Replicating Portfolio that meet your search criteria.

The Replicating PortfolioSummary Page displays the following columns:

- **Code:** The Replicating Portfolio code.
- **Name:** Displays name of the Replicating Portfolio.
- **Creation Date:** Displays the date and time when user created the Replicating Portfolio.
- **Created By:** Displays the Name of the user who created the Replicating Portfolio.
- **Modified Date:** Displays the Date and Time at which a Replicating Portfolio was last modified.
- **Modified By:** Displays the name of the user who last modified a Replicating Portfolio.
- **Action:** Displays the list of actions that can be performed on the Rule.

The Action column on the Replicating Portfolio Summary Page offers the following actions that allow you to perform different functions.

- **View:** Click View in the Action column and select View to view the content of a Replicating Portfolio.
- **Edit:** Click Edit in the Action column and select Edit to edit the content of a Replicating Portfolio.

- **Delete:** Click Delete in the Action column and select Delete to delete an existing Replicating Portfolio.
- **Save As:** Click Save As in the Action column to copy and save the selected Replicating Portfolio with a different Code and Name.

You may select or deselect all the Replicating Portfolios in the Summary Table by clicking the check-box in the upper left-hand corner of the Summary Table directly.

2.2 Creating a Replicating Portfolio

To define a Replicating Portfolio for Tractor Transfer Pricing Method:

1. From the LHS Menu, select Maintenance, and then select Replicating Portfolio.
2. Click the **Add** icon.

Figure 2-2 Replicating Portfolio Details Page

3. Add the following details:

This table describes various fields in the Replicating Portfolio Details Page. You can enter or select the relevant details to populate the screen to define Replicating Portfolio for the Tractor TP Method use.

Table 2-1 Key Terms used in the Replicating Portfolio Details Page

Term	Description
Code	Enter a unique code for the Replicating Portfolio.
Name	Enter a unique name for the Replicating Portfolio.
Description	Enter description for the Replicating Portfolio.
Type	For Replicating Portfolio, the type is defaulted to the core. The Volatile Strip is generated automatically as a Reconciling Plug Entry to Balance the Portfolio. The term of the Plug Entry is defaulted to 1 Day unless a Holiday Calendar is used, in which case the Volatile Amount Maturity can be extended to the next business day.

Table 2-1 (Cont.) Key Terms used in the Replicating Portfolio Details Page

Term	Description
Source Balance Selection	The Source Balance selection allows you to use the source as Instrument Table, Aggregate Table (or Ledger Table).
Balance Type	The Balance Type allows you to select the type of balance. It can be either Average Balance or Ending Balance if the source is Management Ledger. In addition, the Cur Par, Cur Book or Average Book Balance if the source is one of the Instrument Tables.
Folder	Select the folder from where you want to pick the Product Hierarchy.
Product Hierarchy	Pick one Product Hierarchy from the selected folder.
Product Member	Select Products for which Replicating Portfolio is being defined.
Currency	Pick one Currency from active List of Currencies.
Folder (Filter)	If any filters are required to define the Portfolio, select the Folder where Filter is stored.
Filter Name	Pick one Filter to enhance the granularity of Replicating Portfolio.
Default Portfolio Roll Frequency	The Default Portfolio Roll Frequency Option allows you to set the default Rolling Frequency of the Replicating Portfolio.
Merge Data Strips on Re-balancing	If Merge Delta Strips on the Re-balancing option are enabled, then the Core Strips will be merged during the rebalancing.
Enable Holiday Calendar	Replicating Portfolio's allow users to enable a Holiday Calendar. If this option is selected, Portfolio Strips will not be generated on weekends or holidays. In addition, during rollover of Maturing Strips, new Maturity Dates will be adjusted to ensure maturities fall only on working days.
Holiday Calendar Code	The Holiday Calendar code allows users to select the applicable holiday calendar.
Holiday Calendar Rolling Convention	The Rolling Convention within Replicating Portfolios is defaulted to the next Business Day. Related to this method is an Additional Date Adjustment to ensure that only one core strip falls on a single date. The Funds Transfer Pricing Could Service refers to this secondary adjustment as an exclusive business day convention.

Table 2-1 (Cont.) Key Terms used in the Replicating Portfolio Details Page

Term	Description
Generate the Portfolio	<p>After initially creating (and saving) the Replicating Portfolio Definition, users should generate the Portfolio. This action launches a background process that generates the Strip Records for the Portfolio. Before running this process, be mindful of the As-of-Date defined in your Application Preferences, as this date will be used as the initial Origination Date for the newly created Strips.</p> <p>If % is selected as the Core Allocation Input type, the procedure reads the selected Balance, for the selected "Product Member" (from Source Balance selection) and determine the Required Core Amount based on the resulting Balance x Core %. This applies to both Management Ledger (Ending Balance, Average Balance) and Instrument table (CUR_BOOK_BAL, CUR_PAR_BAL, AVG_BOOK_BAL).</p>
Roll the Portfolio Forward	<p>Each period (day or month), users will need to roll the Portfolio forward. The new As-of-Date for the Portfolio will be determined based on the existing As-of-Date plus the default roll frequency. As a general rule, users should update their As-of-Date in Application Preferences prior to running the Roll Portfolio Process.</p>
Roll the Portfolio Backwards	<p>This option allows you to roll back the Portfolio to the initially selected As-of-Date.</p>
Roll Back	<p>If you have rolled the Portfolio forward by mistake and needed to roll the Portfolio back to original state, click the Roll Back button. This will first take your confirmation on the rolled back date based on the rolled forward As-of-Date minus the default roll frequency. All the original Strips and corresponding Tenors will be restored to the original state.</p>

Table 2-1 (Cont.) Key Terms used in the Replicating Portfolio Details Page

Term	Description
Re-balance the Portfolio	<p>After rolling the Portfolio, you need to re-balance the Portfolio. There are two options provided for re-balancing:</p> <ul style="list-style-type: none">• Plug to Volatile Strip: This option should be selected when no changes to the Core Allocation are made. This process will compare the current period Source Balance with the current Portfolio Strip Balance. The difference will be posted to the new Volatile Strip. <p>The "Plug to Volatile Strip" Re-balance Method will not be relevant when the Core input type is % as the Portfolio Balance will change with every new As-of-Date and new Balancing/Delta Strips will be required to re-balance the Portfolio.</p> <ul style="list-style-type: none">• Rebalance Core Strips: This option should be selected only when you have modified the Core Allocation or when the Core input type is %. If the Core Allocation has increased or decreased, Balancing Strips will be generated for each Tenor to bring the Core Strip Balance back in line with the Core Allocation Balance. This process will additionally run the Plug to Volatile process to create the Plug Strip.
View the Portfolio	This option allows you to view the Portfolio Strips.

4. Make your required selections in the **Source Balance Selection** section.
5. Select the **Balance Type** based on the Source selected.
6. Click **Add Core** (one or more) to input the core amount, associated maturity term, and strip frequency.
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**.

Figure 2-3 Replicating Portfolio Summary Page

The Replicating Portfolio is saved and the Replicating Portfolio Summary Page is displayed.

9. Return to the Replicating Portfolio in Edit mode and generate the Portfolio.

Figure 2-4 Portfolio Configuration

Core Allocation Input	Core Allocation	Tenor	Multiplier	Type	Strip Tenor
<input type="checkbox"/> Percentage	70	2	Days	Core	Daily
<input type="checkbox"/> Percentage	30	3	Days	Core	Daily

10. You can view the Portfolio using View action in Portfolio Configuration. There are other actions buttons to roll the Portfolio forward/backward and rebalance as per Changing Balance on each subsequent As-of-Date.

Figure 2-5 View Portfolio

Core #	Type	As Of Date	Maturity Date	Tenor	Multiplier	Allocation	Transfer Rate	Origination Date	Strip Sub Type	Original Strip Num	Source
0	Volatile	31-Dec-19	01-Jan-20	1	Days	0	0	31-Dec-19	1	1	System
1	Core	31-Dec-19	01-Jan-20	1	Days	103467036.33	0	31-Dec-19	1	1	System
1	Core	31-Dec-19	02-Jan-20	2	Days	103467036.33	0	31-Dec-19	1	2	System
2	Core	31-Dec-19	01-Jan-20	1	Days	29562010.38	0	31-Dec-19	1	1	System
2	Core	31-Dec-19	02-Jan-20	2	Days	29562010.38	0	31-Dec-19	1	2	System
2	Core	31-Dec-19	03-Jan-20	3	Days	29562010.38	0	31-Dec-19	1	3	System

11. In View Portfolio Screen, you can modify Strip Balance, add or delete existing Strips. Options are given to export and import the whole Portfolio to an Excel Sheet.

Note:

After the Replicating Portfolio is generated and the Volatile Plug is updated for the current period, it is ready for processing by the Funds Transfer Pricing Engine. Funds Transfer Pricing processes utilizing the Tractor TP Method should not be Run until all Replicating Portfolios are updated.

2.3 Export and Import Replicating Portfolio Data in Excel

There is an option through the Replicating Portfolio > View Portfolio UI to manually edit existing Portfolio Strips through Export and Import of the Active Strip Data.

The following screenshot illustrates the functionality:

Figure 2-6 Replicating Portfolio Viewing Page with Collapsed Excel Options

<input type="checkbox"/>	Core #	Type	As Of Date	Maturity Date	Tenor	Multiplier	Allocation	Transfer Rate	Origination Date	Strip Sub Type	Original Strip Num	Source
<input type="checkbox"/>	0	Volatile	31-Dec-19	01-Jan-20	1	Days	0	0	31-Dec-19	1	1	System
<input type="checkbox"/>	1	Core	31-Dec-19	01-Jan-20	1	Days	103467036.33	0	31-Dec-19	1	1	System
<input type="checkbox"/>	1	Core	31-Dec-19	02-Jan-20	2	Days	103467036.33	0	31-Dec-19	1	2	System
<input type="checkbox"/>	2	Core	31-Dec-19	01-Jan-20	1	Days	29562010.38	0	31-Dec-19	1	1	System
<input type="checkbox"/>	2	Core	31-Dec-19	02-Jan-20	2	Days	29562010.38	0	31-Dec-19	1	2	System
<input type="checkbox"/>	2	Core	31-Dec-19	03-Jan-20	3	Days	29562010.38	0	31-Dec-19	1	3	System

Page 1 of 1 (1-6 of 6 items) [Navigation icons] [1] [Navigation icons]

Close

- The Export option works against the entire active Portfolio. For example, a user can currently filter on a specific CORE # or look at results for all Cores. Additionally, the selection of Strips can span multiple pages.
- The import function will replace ALL existing "Active" Strips.
- The Strip Data being imported is validated to confirm that all required data is included. If the data is not complete, for example, it does not provide information for Core #, Strip Type, As-of-Date, Maturity Date, Tenor, Multiplier, Allocation (or Amount), then a warning message is given indicating that "The selected data is incomplete and cannot be imported. Please re-check the data and try again." The Portfolio can also be edited directly on the View Portfolio Screen after new Strips are imported.
- When you click the Strip Source option, the Status Column in the Summary Table shows the Tagged Strip Records that are created by the system or manually. You can edit these tags for Strips that are manually created or existing Strips after exporting them into Excel.

Figure 2-7 Exported Data in Excel

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
	Core #	Type	As Of Date	Maturity Date	Tenor	Multiplier	Allocation	Transfer Rate	Origination Date	Strip Sub Type	Original Strip Num	Source				
1	0	101	31-Dec-19	1-Jan-20	1 D			0	31-Dec-19	1	1	System				
2	1	101	31-Dec-19	1-Jan-20	1 D	103467036.3		0	31-Dec-19	1	1	System				
3	1	101	31-Dec-19	2-Jan-20	2 D	103467036.3		0	31-Dec-19	1	2	System				
4	2	101	31-Dec-19	1-Jan-20	1 D	29562010.38		0	31-Dec-19	1	1	System				
5	2	101	31-Dec-19	2-Jan-20	2 D	29562010.38		0	31-Dec-19	1	2	System				
6	2	101	31-Dec-19	3-Jan-20	3 D	29562010.38		0	31-Dec-19	1	3	System				