# Oracle® Financial Services Funds Transfer Pricing Cloud Service User Guide



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ORACLE

Oracle Financial Services Funds Transfer Pricing Cloud Service User Guide, Release 24A

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# 8 Technical Documents

# 1 About This Content

This guide provides information on the Oracle Financial Services Funds Transfer Pricing Cloud Service (OFS FTPCS).

#### Audience

This guide is intended for the users of Oracle Financial Services Funds Transfer Pricing Cloud Service (OFS FTPCS).

#### **Documentation Accessibility**

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc.

#### Access to Oracle Support

Oracle customers that have purchased support have access to electronic support through My Oracle Support. For information, visit http://www.oracle.com/pls/topic/lookup?ctx=acc&id=info or visit http://www.oracle.com/pls/topic/lookup?ctx=acc&id=trs if you are hearing impaired.

#### **Related Resources**

See these Oracle resources:

- Oracle Financial Services Profitability and Balance Sheet Management Cloud Service
- Oracle Financial Services Funds Transfer Pricing Cloud Service
- Licensing Information User Manual

#### Conventions

The following text conventions are used in this document.

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

This chapter introduces the Funds Transfer Pricing Cloud Service, followed by the instructions to get started with the cloud service, and instructions to use the Admin Console.

Topics:

- Getting Started with 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).
- Funds Transfer Pricing Cloud Service: Funds Transfer Pricing Cloud Service provides an account/ledger level funds transfer pricing engine with 14 industry best practice transfer pricing methods, supporting the entire balance sheet. The key outputs include transfer rate, multiple add-on rates, all-in TP rate and related funds charges and credits. In addition, this service provides a break identification engine and the ability to calculate economic loss/gain due to breaks.
- 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).

# 2.1 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:

- Welcome to Oracle Cloud
- Users and Roles
- User Groups
- User Management
- Configuring Session Timeout
- Authenticating for Token Generation

# 2.1.1 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 (laaS).



### 2.1.1.1 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.

### 2.1.1.2 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.

# 2.1.1.3 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 Oracle Financial Services Risk and Finance Solutions .
- 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 of your need 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.

# 2.1.2 Get Started with Cloud Service

To get started, you must activate the Cloud Service. After activating the Cloud Service, you can onboard Application Users to use the subscribed Cloud Services.

An **Administrator** can activate the Cloud Account and onboard Applications Users for the subscribed Cloud Services. The sequence of steps involved while onboarding the application users are:

- Create and Activate New Cloud Account



- Access the Cloud Account
- Access the Oracle Cloud Infrastructure Identity and Access Management (IAM) Console

The **Application Users** can activate and use the Cloud Services that are provisioned by the administrator.

## 2.1.2.1 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.

When you sign up for Oracle Doud, you get a cloud account and an Oracle Doud infrastructure tenancy. Oracle assigns the same name to the cloud account and the	First Name	Last Name
imency.	End Intelestationing@CRIACLE.COM	
About Regions	Farmert	
A region is a localized geographic area, and an availability domain is one or more data centers located within a region. A region is		
composed of one or more availability domains. Dracle Cloud Infrastructure resources are either region specific, such as a virtual cloud network, or availability	Confirm Password	6
domain-specific, such as a compute instance.	Tenancy Name	
	A value for Tenancy Name is require	ed.
		my's or organization's environment when signing into the
Your Subscriptions	This will be assigned to your compa	my's or organization's environment when signing into the
Distant States and	This will be assigned to your compa- Console. You can always <u>rename</u> it later     Home Region	ny's or organization's environment when signing into the from the Console.
Order Number: 2000/00%	This will be assigned to your compa Console. You can always <u>instance</u> it later Home Region     Your <u>home instance</u> is the geographic created. It is not changeable after sign-	ny's or organization's environment when signing into the from the Console.

Figure 2-1 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 Identity Resources and Account are located. Check the service availability before selecting 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 **Setup Complete** email.

### 2.1.2.1.1 Add to an Existing Oracle Cloud Account

If you already have a Cloud Account associated with your Administrator user name, you can always add another Cloud Service, if required.

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.

### 2.1.2.2 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 **Setup Complete** email, to the email address provided while creating the account.

To access your Cloud account:

1. In the Setup Complete email, click Sign In and enter the Username and Password to access the OCI Console, to log in to the console.

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

2. 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**.

### 2.1.2.3 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 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.
- 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.



# 2.1.2.4 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. Browse 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.
- 4. 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.

### 2.1.2.5 Activate Application User Account

An Application User is provisioned by their Administrator, and can use the specific subscribed cloud services.

When an Administrator completes provisioning an application user, they will receive an Account Activation email.

To login and activate your application user account:

- 1. Open the email received from Oracle Cloud 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 login.
- 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. The Welcome page is displayed.

# 2.1.3 Users and Roles

A brief description of users, roles, groups and functions.

- Users: Customers create users in Identity and Access Management (IAM) and can do the following:
  - Map them to existing groups
  - Create new groups to map them

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

- Groups: Groups are seeded (available out-of-the-box) by your Cloud Service.
   Customers 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. Customers 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. Customers cannot create new functions; however, they can use the existing functions.

## 2.1.3.1 Create Application Users

After you log in to the IAM console, one of your first tasks 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, click **Profile** and select **Identity domain** to add the application users.
- 2. In the Identity Domain left pane, click Users and select Create user.
- 3. Enter the following details:
  - To set an username as the login ID, uncheck the Use the email address as the username check box and enter the required username for the Username / Email

### Note:

The username should be alphanumeric and cannot exceed 20 characters. You can enter only hyphen (-) and underscore (\_) as special characters.



### Note:

You can only set the username as the login ID and currently setting the email address as the login ID is not supported.

 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.

- 5. Select one of the following options, to create an Identity Administrator or Authorizer user :
  - **IDNTY\_ADMIN**: Assign the user to create an Administrator User.
  - **IDNTY\_AUTH**: Assign the user to create an Authorizer User.
- 6. After entering the required information, click **Create** to create and add the new user to the User Summary.

For bulk user creation, use batch import user accounts using a .CSV file.

### 2.1.3.2 Import Application Users

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

### Note:

Before importing the user accounts, create a .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.

## 2.1.3.3 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.

# 2.1.4 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.

Customers can also create new groups in IAM. After groups are created, they are synced from IAM to the Cloud Service.

## 2.1.4.1 Create a 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.

# 2.1.4.2 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.** Search for the required **Domain**.
- 2. Select the **Default Domain** and then from the LHS menu, select **Oracle Cloud Services**, to view the list of Cloud Services.
- 3. 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.

# 2.1.4.3 Map Roles to User Group

You can map roles to a user group using Admin Console.

To map roles to the user group:

1. Log in to the Cloud Service and click Admin Console.

Note:

Log in to the Admin Console using the same User ID mapped to the user group.

- 2. Navigate to Identity management.
- 3. Click Roles tile to access Roles Management.
- 4. Click Add to view Add Roles.
- 5. Enter the unique Role Code, Role Name and save the definition.
- 6. From the Identity Management tab, Click Groups to access the Groups Management page.
- 7. Search for the specific group created in IAM Portal.
- 8. Click the User Group and click New Mapping under the Mapped Roles tab.
- 9. Search for required role names created in **Roles Management** and click **New Mapping** to map each role.
- 10. Log in as a user with the authorization role and authorize the mapped roles in the Authorization View

A user group is created in the IAM Portal and is mapped to a role created in the Admin Console.

## 2.1.4.4 Add User to Group

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

To add a user to a group :

- In the IAM Console, click the Profile and select Identity domain: Default to add the user group.
- 2. In the Identity Domain left pane, click **Groups** and select the group for which you want to add the users.
- 3. Click Assign User to Groups to view the list of available users.
- 4. Check the check box adjacent to each user, to add that user to the group.
- 5. After selecting all the required users, click Add.

The selected user is added to the user group.

### 2.1.4.5 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.





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.

### 2.1.4.6 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.

# 2.1.5 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.

### 2.1.5.1 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.

# 2.1.5.2 User Roles and Privileges

Oracle Financial Services Funds Transfer Pricing Cloud Service (FTPCS) Users are assigned roles through which they gain access to functions and data. Users can have any number of roles.

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



IAM Administrator	FTPCS Application Administrator	FTPCS Business User
Create Users	Map users to OOB User Groups	Manage FTPCS
Map Users to OOB User Groups	Create User Groups and Roles	Configure
Create User Groups	Map Users to User Groups	
	Map Roles to User Groups	
	Map Functions to Roles	

### Table 2-1 User Roles and Privileges

### 2.1.5.2.1 Role Based Access Control

Role-based security in Oracle Financial Services Funds Transfer Pricing Cloud Service Controls who can do what and to which data.

The following table provides examples of role-based access.

Table 2-2 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

### 2.1.5.2.2 User Groups and Activities

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

Table 2-3	User	Groups	and	Activities
-----------	------	--------	-----	------------

User Groups	Activities	
Identity Administrator Group	View Object Storage	
	View OAuth Credentials	
	<ul> <li>Perform Identity and Access Management Operations</li> </ul>	
IAM Administrator	Create Users	
	<ul> <li>Map Users to the Instance</li> </ul>	

User Groups	Activities
FTP Administrator	CRUD Privileges to the following modules:
	Standard Process
	<ul> <li>Cash Flow Edits Process</li> </ul>
	Scheduler
	BI Home Page
	<ul> <li>SQI Query Browser</li> </ul>
	Raw Data Analysis
	Data Insights
	<ul> <li>Processed Data Insights</li> </ul>
	Interest Rates
	Currency
	Currency Rate
	<ul> <li>Dimension Management</li> </ul>
	Holiday Calendar
	Preferences
	Behavior Pattern
	Propagation Pattern
	Replicating Portfolio
	Filter
	Cash Flow Edits
	Management Ledger Configuration
	Transfer Pricing Rule
	Add-On Rate Rule
	Data Model Extension
	Data File Administration
	Data File Administration

1able 2-3 (Colling Oser Groups and Activities	Table 2-3	(Cont.) User G	Groups and Activities
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User Groups	Activities
FTP Application Analyst	CRUD Privileges:
	Standard Process
	Cash Flow Edits Process
	Scheduler
	BI Home Page
	SQI Query Browser
	Raw Data Analysis
	Data Insights
	<ul> <li>Processed Data Insights</li> </ul>
	Interest Rates
	Currency
	Currency Rate
	<ul> <li>Dimension Management</li> </ul>
	Holiday Calendar
	Preferences
	Behavior Pattern
	Propagation Pattern
	Replicating Portfolio
	Filter
	Cash Flow Edits
	Transfer Pricing Rule
	Add-On Rate Rule
	Data Model Extension
	Data File Administration
	READ Privilege:
	<ul> <li>Management Ledger Configuration</li> </ul>
FTP Application Auditor	<ul> <li>READ privileges for all application-specific modules:</li> </ul>
	Review/Analyze Results
	Review Process Logs
	View Reports

Table 2-3	(Cont.) User Groups and Activities
-----------	------------------------------------

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

### 2.1.5.2.3 User Roles and Activities

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

- Funds Transfer Pricing Administrator
- Funds Transfer Pricing Application Analyst
- Funds Transfer Pricing Application Auditor
- FTP BI Data Steward
- FTP BI Analyst
- FTP BI Auditor
- FTP BI LOB Head

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



The user roles Funds Transfer Pricing Application Administrator, Funds Transfer Pricing Application Analyst, and Funds Transfer Pricing Application 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 FTP Screens and Edit-specific Screens. Similarly, an Admin Persona can view and edit all PFT Screens. These different Persona tasks are facilitated by the User Roles. Thus, these three User Roles facilitate the accesses and activities for the corresponding User Groups that are mentioned in the below table.

The User Roles of - FTP BI Data Steward, FTP BI Analyst, FTP BI Auditor and FTP BI LOB Head - are seeded BI Roles to be used for the users to access the Analytics Menu in the FTP 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.

### 2.1.5.2.4 Persona, User Group, Access Type and Role Code Mapping

This table lists the reports that the Data Steward, Application Analyst, and Application Auditor personas can access.

Level 1 Menu	Level 2 Menu
Home Page	
SQL Query Browser	
Raw Data Analysis	Staging Instrument Data
	<ul> <li>Staging Instrument Supplementary Data</li> </ul>
	<ul> <li>Staging Ledger Data</li> </ul>
	<ul> <li>Processing Instrument Data</li> </ul>
	<ul> <li>Processing Instrument Supplementary Data</li> </ul>
	<ul> <li>Processing Ledger Data</li> </ul>
Operational Analysis	Dimensions Registry
	Currency Rates
	Interest Rate Curves
	<ul> <li>Data Quality Checks</li> </ul>
	File Uploads
	Groups and Roles
Data Insights	Pre-Process Data Analysis
-	Cash Flow Edits
Processed Data Insights	
Balance Reconciliation	
Account Audit	

#### Table 2-4 User Persona and Analytics Menu Access Details

### 2.1.5.2.5 User Persona and Analytics Menu Access Details

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

Table 2-5 User Persona and Analytics Menu Access Details

IAM User Group Code	Mapped Role Code	User Access Type	Persona	Analytics Application Role
UGFTPBIADMIN	FTPBIADMIN	R/W	Data Steward	DV Content Author
UGFTPBIANALYST	FTPBIANALYST	R/W	Application Analyst	DV Content Author

IAM User Group Code	Mapped Role Code	User Access Type	Persona	Analytics Application Role
UGFTPBIAUDIT	FTPBIAUDIT	R	Application Auditor	DV Consumer

#### Table 2-5 (Cont.) User Persona and Analytics Menu Access Details

#### Table 2-6 Analytics Menu Access Privileges

Level 1 Menu	Level 2 Menu	Level 3 Menu	Level 4 Menu	Persona
Funds Transfer Pricing	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 Rate 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
		Data Insights	Pre-Process Data Analysis	Data Steward, Application Analyst, Application Auditor
			Cash Flow Edits	Data Steward, Application Analyst, Application Auditor
		Processed Data Insights	Processed Data Insights	Data Steward, Application Analyst, Application Auditor

# 2.1.5.2.6 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
Funds Transfer Pricing Application Administrator	Funds Transfer Pricing Application Administrator
Funds Transfer Pricing Application Analyst	Funds Transfer Pricing Application Analyst
Funds Transfer Pricing Application Auditor	Funds Transfer Pricing Application Auditor

#### Table 2-7 User Group and User Role Mapping

The BI User Roles of FTP BI Data Steward, FTP BI Analyst, FTP BI Auditor, FTP BI LOB Head 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.

# 2.1.6 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	Description	С	
me		0	Duration
out		n fi	
Ту			
ре		g	
		u	
		r	
		a	
		b	
		I	
		е	
Ses	After authenticating to the application, your current session remains active for a	Y	8 Hours
sio	predefined duration, referred to as the session lifetime timeout period.	е	(Default
n	Your session ends after this period, even if you're using the application.	s	value)
Life	,	-	,
tim			
e			
Tim			
eou			
t			



Ti me out Ty pe	Description	Confi gur able	Timeout Duration
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
Bro wse r Ina ctivi ty Tim eou t	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 o	60 Minutes

# 2.1.6.1 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.

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 vide Immecoil (in minutes)
Directory integrations	490
Diagnostics	The duration abler which a uset is automatically signed out of the My Apps censule of this identify domain due to tractivity. Valid values are between 5 and 460. To set the CCI Console Immeaul, open the Prufile menu (User menu loor) and then citek Console Reference.
Session settings	

#### Figure 2-2 Session Settings



# 2.1.7 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

## 2.1.7.1 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.

## 2.1.7.2 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:

- 1. 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.

### 2.1.7.3 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
YWFpdGVzdGRldjEwMDEtcHJkX0FQUElEOjQyYjJlYWVlLTY10GEtNDgzYi1hMWI2LTBlYzU0MzBmYW
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  $\sim 1$  hour. By default, the expiry is set to 3600 seconds  $\sim 1$  hour. You can configure this to a value of your choice up to a maximum value of 31536000 seconds  $\sim 1$  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-
iAAAAMMg9uQDo86eVVVisw3kYn80iX8gRJ2m7hMLmMAh1dY9Wgy-ESu8WYzdTBXOsnwHr7A=="}
```

## 2.1.7.4 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":"AgAgYjA1OGV1MjJiMWY2NG
U3YWFkM2NjZWN1OTc2MjNiNDgIABA4t8V_dYVyc51OuKezofTUAAAAMJrpmKRhDWf3-
ejCreU8 Po5Bb95srwUDDs5cV1gT-x26twbAfp ffMCiEgjqGeDNw=="}
```



# 2.1.7.5 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:

```
123}]}" --cacert outcert.pem -X POST https://<OCI-URL>/<TENANT><APP_ID>/dsa/
utils/getObjStoreParUrl
```

# 2.2 Funds Transfer Pricing Cloud Service

Funds Transfer Pricing Cloud Service (FTPCS) under Profitability and Balance Sheet Management Cloud Service (PBSMCS) provides an account/ledger level Funds Transfer Pricing Engine with 14 industry best practice Transfer Pricing Methods, supporting the entire Balance Sheet. The key outputs include Transfer Rate, multiple Add-On Rates, all-in TP Rate and related funds Charges and Credits. In addition, this Service provides a Break Identification Engine and the ability to calculate Economic Loss/Gain due to breaks.

# 2.2.1 Key Features

The Key Features in the Funds Transfer Pricing Cloud Service are as follows:

- The Analytics Module comes with a host of analytical capabilities that includes but not limited to Raw Data Analysis, SQL Query Browser, and Processed Data Insights. The Analytics Module provides deep Data Insights/Data Trends for the selected time duration and Processing Dimensions, which will enable user to leverage Data Visualization/Business Intelligence capabilities for quicker and precise decision making.
- Transfer Pricing Standard Process Set up Wizard Standard process UI flow is revamped with an organized Scenario-based calculations selection.

Even a new user would also be able to set up the whole Flow as per the selected Scenario, as only relevant calculation options are available that too with a guided Wizard Flow.

#### Data Model Extension

Pre-defined DB columns with different Data Types are already provided as placeholders. User can activate these and give them any logical name as per their business need. These can be used in various functions as to define Alternate Rate Output Mapping.

Along with placeholder DB Columns, five Management Ledger Tables are also given which can be activated and used to post FTP Rates, Charges/Credits and respective numbers against offset units.



**Business Benefit:** User does not need to stick to Seeded Column List for various Rate, Charge/Credit calculations but can enhance the list by registering placeholder Columns for any Column Type Balance, Rate, Date, Simple/Key Dimension.

Cash Flow Edits

CASH FLOW EDITS are used to check if Instrument Data is good to use for Cash Flow generation for Market Value, Economic Value calculations or any of the Cash Flow methods like Average Life, Duration, and so on. Cash Flow Edits checks are organized in various groups and sub-groups and user has the flexibility to add new sub-groups, create new checks under those sub-groups.

User can only run the data through selected sub-groups of checks rather than running whole set of available checks. It enhances the performance and takes less time to execute.

Filter Creation

Filter Creation UI flow is made more intuitive and user friendly. Rather than opening multiple pop-ups for Table, Column, Operation, and Range Selection, users can now perform all the operations within a single UI.

**Business Benefit:** Single UI Flow, will reduce lot of operational errors and would be much quicker to define.

#### Interest Rate Curves

User has the ability to define different IRC formats (Rate Format, Compounding Frequency, Accrual, for different Term Points.

Additionally, along with defining Term Points in traditional way with Unit and Frequency, user has an option to define Date-Based Term Point, based on respective Bond Maturity from which Rate has been derived.

**Business Benefit:** User does not need to stick to single Rate Format but can use different Formats for different Term Points with a restriction of maximum two Rate Formats per Interest Rate Curve.

#### Enhanced User Interface

Along with above features, all UIs' are revamped with Redwood theme, which is giving a fresh look to the whole Application. Additionally, from the UI components positioning perspective also, frequently used Buttons and Text Fields are kept at the top of the screen for easy accessibility.

# 2.2.2 User Groups

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

ileges to the following modules: ard Process Flow Edits Process uler ne Page uery Browser pata Analysis hsights ssed Data Insights at Rates hcy hcy Rate
Flow Edits Process uler ne Page uery Browser vata Analysis nsights ssed Data Insights st Rates ncy ncy Rate
uler ne Page uery Browser vata Analysis nsights ssed Data Insights st Rates ncy ncy Rate
ne Page uery Browser Pata Analysis hsights ssed Data Insights st Rates hoy hoy Rate
uery Browser vata Analysis nsights ssed Data Insights st Rates ncy ncy Rate
ata Analysis nsights seed Data Insights st Rates ncy ncy Rate
nsights ssed Data Insights st Rates ncy ncy Rate
ssed Data Insights at Rates ncy ncy Rate
at Rates ncy ncy Rate
ncy ncy Rate
ncy Rate
sion Management
y Calendar
ences
ior Pattern
gation Pattern
ating Portfolio
Flow Edits
gement Ledger Configuration
er Pricing Rule
n Rate Rule
Nodel Extension
ile Administration
F fe D N

### Table 2-8 User Groups and Activities

User Groups	Activities
FTP Application Analyst	CRUD Privileges:
	Standard Process
	Cash Flow Edits Process
	Scheduler
	BI Home Page
	SQI Query Browser
	Raw Data Analysis
	Data Insights
	<ul> <li>Processed Data Insights</li> </ul>
	Interest Rates
	Currency
	Currency Rate
	<ul> <li>Dimension Management</li> </ul>
	Holiday Calendar
	Preferences
	Behavior Pattern
	<ul> <li>Propagation Pattern</li> </ul>
	Replicating Portfolio
	Filter
	Cash Flow Edits
	Transfer Pricing Rule
	Add-On Rate Rule
	<ul> <li>Data Model Extension</li> </ul>
	Data File Administration
	READ Privilege:
	<ul> <li>Management Ledger Configuration</li> </ul>
FTP Application Auditor	<ul> <li>READ privileges for all application-specific modules:</li> </ul>
	Review/Analyze Results
	Review Process Logs
	View Reports

Table 2-8	(Cont.) User Groups and Activities
-----------	------------------------------------

In addition to this, custom user groups can be created and managed as per requirement. For more information, see the User Roles and Privileges section.

# 2.2.3 Guidelines for working with Funds Transfer Pricing

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

# 2.2.4 Launching Funds Transfer Pricing

You can launch Funds Transfer Pricing from the Web Browser.

To open Funds Transfer Pricing, 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 Funds Transfer Pricing Cloud Service Home Page is displayed.

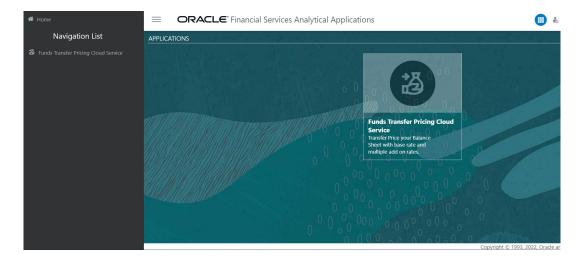
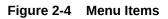


Figure 2-3Funds Transfer Pricing Cloud Service Home Page

# 2.2.4.1 Funds Transfer Pricing Cloud Service Home Page

When you log in, you see the Funds Transfer Pricing home page.

The home page contains these main areas:



- Mavigator Screen to access the Menu Items.
- to navigate to Admin Console

US-English

Display the Language of the service.

- FTP QAUSER The User Name menu with your user name in the header.
- Click it to view setup information.
- Shows the details of Last Login Date and Time.

For more information about help and learning assistance, see Funds Transfer Pricing Cloude Service documents.

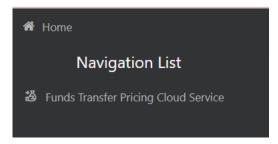


#### Figure 2-5 Navigator Screen Icon

 $\equiv$ 

Click the icon 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 2-6 Navigation Path



PBSM Funds Transfer Pricing Cloud Service navigation paths are displayed in the List of Navigation Paths. Access all these pages through the FTP Administrator, FTP Auditor, or FTP Analyst Responsibility.

### 2.2.4.1.1 Common Icons

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



lcon Name	lcon	Uses
Add	D.	Click Add icon to build a new rule.
Refresh	Q	Click to refresh the Summary Page.
Help	0	Click to view the Help.
Multiple Delete	臣	Select one or more rules in the table and then click the (-) icon at the top right of the Summary Page to delete more than one rule at the same time.
Search	Q	To Search the rule(s).
List View	<b>I</b>	To view the Rule Summary Page items in List View.
Table View		To view the Rule Summary Page items in Table View.
Ascending and Descending	↑ <sub>and</sub> ↓	To sort the rules on Rule Summary Page.
Action	•••	Click to perform view various action options.

#### Figure 2-7 Common Icons

### Figure 2-8 Common Icons (continued)

lcon Name	lcon	Uses			
View/Edit	6	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	Б	Click in the Action column and select Save As to create a copy of an existing rule.			
Delete	<b>世</b> ,	Click in the Action column and select Delete to delete an existing rule.			
Execute		To execute a process.			
Execution Details		To view the execution details of the process.			
Add New	+	Click Add icon to add new items on Rule screen.			

### 2.2.4.1.2 Common Feature Controls

Many feature screens in Cash Flow Engine include the controls discussed in this topic.



#### 2.2.4.1.2.1 Audit Trail

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

#### 2.2.4.1.2.2 User Comments

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

# 2.3 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.

# 2.3.1 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.

3. 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.

# 2.4 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.

# 2.4.1 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.

# 2.4.2 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

# 2.4.3 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 2-9	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.

Table 2-10 Audit Trail Report Details

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.

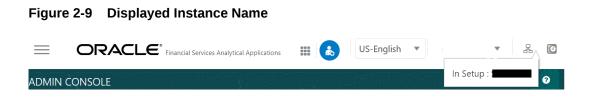
4. Click Reset to clear all values from the filter fields and enter new search criteria.

# 2.4.4 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:



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.

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.

# 2.4.5 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.

### 2.4.5.1 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.

### 2.4.5.2 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.

### 2.4.5.3 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.



### 2.4.5.4 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.

### 2.4.5.5 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.

# 2.5 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.

## 2.5.1 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**.

### 2.5.1.1 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.

### 2.5.1.2 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:
  - a. 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.

### 2.5.1.3 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**.



# 2.5.2 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**.
- 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** 

### 2.5.2.1 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.

### 2.5.2.2 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.

### 2.5.2.3 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**.

# 2.5.3 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.
- 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**.

### 2.5.3.1 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.

### 2.5.3.2 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.

### 2.5.3.3 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**.

# 2.5.4 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.

 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**.

### 2.5.4.1 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.

# 2.5.5 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**.

### 2.5.5.1 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.

### 2.5.5.2 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.

# 3 Data Administration

This chapter introduces the Data Model Extension, Data File Specification, File Upload and Download, Data Maintenance Interface, and Data Quality Framework topics.

Data Administration 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 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.
- 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.
- Configure Cash Flow Edits Rule: The Cash Flow Edits Configuration Window allows you to configure a new Cash Flow Edits Rule.
- Cash Flow Edits ProcessThe Cash Flow Edits Process allows you to verify the accuracy and check the completeness of your Instrument Table Data.

# 3.1 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.

### 3.1.1 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.

### 3.1.1.1 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:

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

V Dimension Details					
Physical Column Name 5	Name 1	Description %	Registration Status 3	Dimension (D N	Actions
RC_01_SIMPLE_DIM_CD	SimpleOlimension_01	SimpleDimension_01	Approved	2001	
PLC_01_SIMPLE_DIM_CD	SimpleDimension_03_6_	SimpleClimension_01_E	Approved	2003	
PLC_02_SIMPLE_DIM_CD	SimpleOlmension_02	SimpleOlimension_02	Approved	2002	

Figure 3-1 Simple Dimension summary screen

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.

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 **Save** and **Submit for Approval** buttons.

- 3. 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.

### 3.1.1.1 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.

### 3.1.1.1.2 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.

### 3.1.1.1.3 Delete a Simple Dimension

To delete a Simple Dimension, perform the following steps:

- 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.

### 3.1.1.2 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.

				Crue	And New Disease
Dimension Details					
Physical Column Name 15	Name 15	Description %	Registration Status 5	Dimension ID %	Actions
PLC_05_KEY_DIM_ID	Test_KPD_100	Test_KPD_100	Draft		
LC_01_KEY_DIM_ID	pic1 kpd	plc 1 kpd	Approved	1001	
LC_03_KEY_DIM_ID	pic 3 kpd	pic 3 kpd	Approved	1003	
LC,04UKEY_DIMUD	plc4 kpd	pic 4 kpd	Approved	1004	
SC.02, KEY, DIMUD	ple 2 KPD	plc 2 KPD	Approved	1002	

Figure 3-2 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.

#### Figure 3-3 Key Processing Dimension screen

Key Processing Dimension	
	NAMES AND A DESCRIPTION OF A DESCRIPTION
	Der Die Lang Bank Dammen Die Same Die Same Auffreich ber Augement
> Dimension Details	
✓ Dimension Details ⊙	
Name	- Guenn PLC, (0, (DY, (SM, )(D
Report	
Description	Own Turn NELMARCH(TA)
fagand	Comment
Туре	
Texpered	

- 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.

- 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.

# 3.1.2 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.

Salance				
				Add New Column
Column Summary Physical Column Name 19	Name S	Description %	Registration Status 19	Actions
PLC_03_BAL	Test_Bal_100	Test_Bal_100	Draft	
PLC_01_BAL	ATM_Balance	ATM_Balance	Approved	
PLC_02_BAL	Total Interest	Total Interest	Approved	

#### Figure 3-4 Column Summary screen

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.

2. 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						
		N NORTHWARK BUT			CALCULATION OF	
			Close	All New Column	🔛 See	Submit for Approxi
> Column Summary						
✓ Column Details ③						
Name		Column PLC_OR_BAL				
	fagard					
Description		Des Type NUMBER(22.3)				
	Repaired	Comment				
Property Name	Property Value	1796233556				
OTHER_ADJ_AMOUNT_OUTPUT						
ECONOMIC_VALUE						
BREAK_FUNDING_AMOUNT						
BREAK_FUNDING_MARKET_VAL UE						

#### Figure 3-5 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	Profitability and Balance Sheet Management Cloud Service Domain Types		Accounting Standards Cloud Service Domain Types		Climate Change Analytics Cloud 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 3-1 Domain Types

# 3.1.3 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 Name FSL_D_MANAGEMENT_LEDGER	
Description Management Ledger	Standard Management Ledger Attribute	
itatus : Approved		
Available Dimensions	Selected Dimensions	
No items to display.	<ul> <li>PlaceHolder_KPD_1</li> <li>PlaceHolder_KPD_2</li> <li>C PlaceHolder_KPD_3</li> <li>C PlaceHolder_KPD_4</li> </ul>	

Figure 3-6 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.

### 3.1.3.1 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	Sobmit for Approval
Name		Physical Name FSLD_MANAGEMENT_LEDGER_02		
Description		Standard Management Ledger Attribute		
Status :	žeų.	ired		
Available Dimensions	Selecter	1 Dimensions		
pic1 kpd pic2 KPD pic3 kpd	> No it	ems to display.		

Figure 3-7 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.

# 3.1.4 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 Available 2 8	Rate Registered Available 2 18	CHAR Registered	Available 9	Long De Regist	ered Available	Fla F	legistered Availat	>
Management Ledger	Add Management Ledger		sent Ledger sent Ledger	ML 1 Name Description	ML 1 ML 1	ml2 Name m Description m		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 3-8 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.
- 6. 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.

# 3.2 Data File Specification

This chapter covers the following topics:

- Loading External Data
- Data Loaders
- Data File History

# 3.2.1 Loading External Data

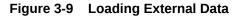
The (OFSAA or Oracle) Cloud Services use following categories of data:

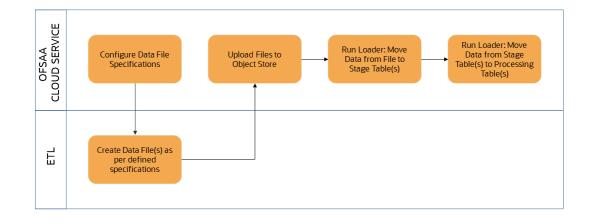
- Account or Instrument
- Management Ledger



- 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:





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.

### 3.2.1.1 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.



#### Figure 3-10 Data File Specification Summary Screen

ata	File Specification					C:	<b>虚 O</b>
							C
Field	Search	8					
	Data file name 1↓	Target File name 14	Created By 14	Created Date 14	Modified By 1↓	Modified Date 1	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			

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

### 3.2.1.1.1 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.
- 3. 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.



### 3.2.1.1.2 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:

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

Figure 3-11 Data File Specification

Data File Specification		Save	Cancel	0
	File Name for the function of			
Load Properties Incremental  Date Format  Facence	File contains Header record  Validate Manifest File  File  File Contains  File Co			
Columns Order Column Type	Logical Name     Physical Name     Column     Filter     Column     Coder     Default Value			
K No data to display.	No data to display.			

- 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 3-2 MANIFEST 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:

#### Figure 3-12 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	
Account Close Date		5	
Accrual Basis Code		6	
Accumulated Basis Risk Charge Credit		7	

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

Figure 3-13 Columns Preview

Column Preview		
	Logical Name     O Physical Name	
Name	Default Value	Column Order
Account Number		1
As Of Date		2
General Ledger Account Code		3
frs9 Stage Code		4
Product Code		5
Account Close Date		6
Accrual Basis Code		7
Accumulated Basis Risk Charge Credit		8



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.

## 3.2.1.1.3 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.

# 3.2.2 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.

## 3.2.2.1 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.

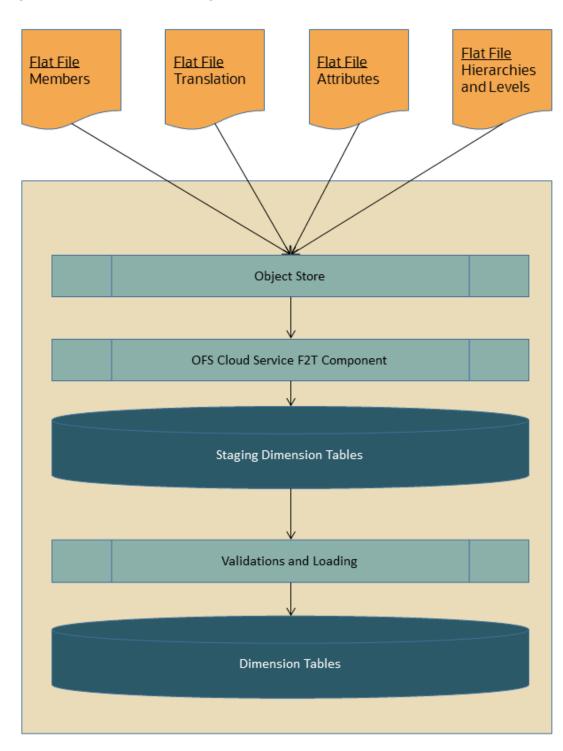


Figure 3-14 Dimension Loading Process

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.

## 3.2.2.1.1 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

To load the Dimensions:

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

## Table 3-3 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



Table 3-3 (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.

## 3.2.2.1.2 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

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 3-4 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 Task		
2	Task Name         Stage DRM         Loader	Component Stage DRM Loader	ParametersParent Task•Dimension Name: Select the relevant one or more dimensions.1•Sync Stage and Dimension:1•Sync Stage and Dimension:1•Yes: The 		

 Table 3-4
 (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.

# 3.2.2.2 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:



Task Code	Task Name	Component	Parameters
1*	Custom Task Name *	Stage Data Loader	Table Name: select the stage table name from the 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.
			Note: You can also zip the file and then upload. Ensure the file name in the zip file is inline with the Data File Specification

### Table 3-5 Data Loader – File to Stage Data

\* 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
		<ul> <li>Instrument Data Loader</li> </ul>	Specification name from the available list.
		<ul> <li>Ledger Data Loader</li> </ul>	
		<ul> <li>Transaction</li> <li>Summary Loader</li> </ul>	

#### Table 3-6 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 3-7 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: CCA Processing Loader	For CCA Processing Loader: select the stage table name and data file name.

## 3.2.2.3 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\_yyymmdd 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:

#### Table 3-8 Data File

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

#### 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 3-9 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**.
- 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.

## 3.2.2.4 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 Lill disclose the Otatus of the batch.

The UI displays the Status of the batch.



## 3.2.2.5 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 **Operations and Processes** , select **Scheduler**, and then select **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**.
- 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.

## 3.2.3 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					
TELMANDEMENT, LEDGER	as 01 Turis 01-Main-2022		Renated in Receiving All	•	٩
D technolo S	Dahara •	Via Loaded On SL	Records London 55	Recents Reported 15	
ML_\$76_LOAD_2022-03-01_1455700511646_1	ML/Re.Specdet	06-20-2022	157	0	Ca.
MILSTG_LOAD_2022-05-01_1455580250512_1	ML,Fie,Special	06-16-2022	294	0	Ca.
ML395,1040,2022-03-01,145538060845,1	Mi_File_Special	06-16-2022	294	0	a
ML_576_LOAD_2022-03-01_16353819006532_1	ML, Fie, Specifiet	06-16-2022	254		0
ML376,L0AD,2022-03-01,1658704239483,1	M., Pie, Specifiet	06-20-2022	19	0	0
MILSTAGE_LOAD2,2022-09-01_1655725079935_1	ML, File, Spec2 dat	06-20-2022	19	0	G

### Figure 3-15 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		

Figure 3-16 File Details

- 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	File Name(s)	Comments /	
		Specification		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 3-10 (Cont.) 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.

Task Code	Task Name	Component	Parameters
1 *	Scan_Staging_for_Invali d_Members	Scan_Staging_for_Invali d_Members	<ul> <li>Table Name</li> <li>Data File Specification: select the Data File Specification name from the available list.</li> </ul>
			<ul> <li>Data File Name</li> <li>Fail When Invalid Members</li> </ul>
	Create_Invalid_Members	Create_Invalid_Members	<ul> <li>Table Name</li> <li>Data File Specification: select the Data File Specification name from the available list.</li> <li>Data File Name</li> </ul>

### Table 3-11 Scan and create Invalid Members

\* 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.



# 3.3 File Upload and Download Utility

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

Topics:

- Roles and Functions
- File Upload and Download Utility
- File Upload Automation
- Generating PAR URL for File Operations

# 3.3.1 Roles and Functions

The following table lists the role codes and function codes required to configure the File Upload/Download Utility.

### **Role Codes**

Role Code	Function Code
FILE_READ	FILE_SUMMARY
FILE_UPLOAD	FILE_UPLOAD
FILE_DOWNLOAD	FILE_DOWNLOAD
FILE_ADV	FILE_UPLOAD
	FILE_DOWNLOAD
	FILE_DELETE
	FILE_SUMMARY

# 3.3.2 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

# 3.3.2.1 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.

## 3.3.2.2 Uploading/Downloading a File Using Utility

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

A	Drag and Drop +		Frefix Face( Second of Fice, our some time			
			Upload Ow FINR URL			
10	Pretts	File Name	Stripe Name	Uploaded Date	Download File	Delete
1		mstal/Actions2021 04 13 05 40 03/M log	dataut	14 J.L. 22 08:32:40 FM	*	£.

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.

## 3.3.2.3 Uploading/Downloading a File Using PAR URL

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

### Figure 3-17 Get PAR URL

	iems) K < > X				8	* ^
File ID No data to display.	Pretix	File Name	Stripe Name	Uploaded Date	Doemload File	Delete
	Q		Upor 1948 Un	d Get PAR UPL	Copy URL	. Fre ID: 200
$\mathcal{L}_{\uparrow}$	Drag and Drop Select a file or drop one here	-	Prefix Selecter	ria		



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.
- 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.

## 3.3.3 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

## 3.3.3.1 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'])"`
```

## 3.3.3.2 Step 2: Generate PAR URL

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

 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

#### 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>
```

## 3.3.3 Step 3: Upload file to Object Store

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

1. 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"
```

## 3.3.3.4 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:

 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
```

## 3.3.3.5 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.

## 3.3.3.5.1 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 Roles and Functions.

- 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
```

- 4. 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.

# 3.3.4 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.

# 3.3.4.1 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

## 3.3.4.1.1 End Point Details

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

## 3.3.4.1.2 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' \setminus
--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'
```

## 3.3.4.1.2.1 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
			<ul> <li>Allowed characters are alphabets, numbers, and special characters</li> <li>hyphen(-), dot(.), and underscore(_)</li> </ul>
			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 3-12
 Request JSON Parameters



**Request JSON Sample** 

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

## 3.3.4.1.2.2 Response JSON Parameters

This section provides the list of parameters in the 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.

## Table 3-13 POST JSON Response

## **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"
    }
}
```

## 3.3.4.1.3 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

## 3.3.4.2 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

## 3.3.4.2.1 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.
- 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"}}
```

## 3.3.4.2.2 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.
- 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/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"}}
```

# 3.4 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

# 3.4.1 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.

## 3.4.1.1 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.

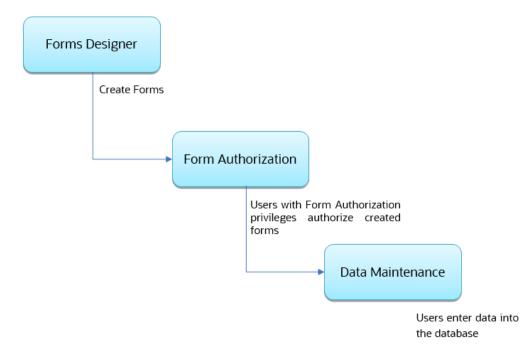


Figure 3-18 DMI Process Flowchart

## 3.4.1.2 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 3-14
 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.

## 3.4.1.3 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.

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, to access DMI menu.
- 4. Click one of the following menu items to access the respective pages:
  - Designer View Access form definition summary and also create various types of form definitions.
  - Data View

## 3.4.1.4 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.

To view the Form Definitions Summary:

- 1. Click Data Maintenance Interface.
- Click Designer View in the DMI navigation list to access the Form Definitions Summary. The following details are included the Summary page.

### Table 3-15 Field Description

Field	Description
Name The unique name of the Form Definition.	
Status	The processing status of the form definition. The various processing statuses are:
	<ul> <li>Draft – when the form is under development and is yet to be submitted for approval.</li> </ul>
	• Waiting for Approval – When the approval is pending.
	<ul> <li>Approved – When the form definition is approved.</li> </ul>

Field	Description
Туре	<ul> <li>The form definition type:</li> <li>Data Exporter – creates form based on an entity table.</li> <li>Excel Upload – creates form based on uploaded Excel Sheet.</li> <li>View – Creates form based on Database views.</li> <li>Designer – creates the form based on the entities, attributes and rulesets provided by the user.</li> </ul>
Description	The Form Definition description.
Created By	The Username of the logged in User who created the form.

### Table 3-15(Cont.) Field Description

On the **Form Definitions Summary**, 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 **Form Code** 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.

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. To access a specific page, enter the page number in the Page Box at the bottom. For navigation between pages, utilize the provided navigation buttons.

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

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.

### **Related Topics**

- Creating Forms Using Data Exporter Forms created using Data Exporter are used to export table data to CSV or JSON format.
- 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.
- Creating Forms Using View
   View Definition Type creates new forms based on Database views.
- Creating Forms Using Designer
   Use the Designer option to create a Forms Definition and select the table and attributes that you want to modify.

## 3.4.1.5 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. Enter/select the following details.
  - Type Select one of the following Definition Types:
    - **Data Exporter** creates form based on an entity table.
    - Excel Upload creates form based on uploaded excel sheet.
    - View creates form based on Database views.
    - Designer creates the form based on the entities, attributes and rulesets provided by the user.
  - **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
  - Created By The Username of the logged in User who created the form.
- 3. Click Apply to create a new Form definition or Close to cancel the Form creation process.

The New Form Configuration page is displayed based on the selected input type.

## 3.4.1.5.1 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.
- 2. Enter the following details:
  - **Source** Select one of the following input sources for the new form definition.
    - 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.
  - Created By The username of the logged in User who created the form.
- 3. Click Apply to proceed with the Form creation.

Click **Close** to return to the **Form Designer Summary** Page.

The Table selection tab is displayed.

- 4. Select the Table from the drop-down list and click **Apply**, to access the **Attributes** tab.
- 5. 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.

- 6. Click **Filter** to apply filters to the form data. For more information, refer Creating Data Filters for New Form Definitions.
- Select Participate in Data Security if you want to configure a specific 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.
- 8. Click Select columns to view only specific columns.
- 9. Click **Data Preview** to preview the form data.
- 10. Select Auto Approve if you do not want to the Forms Definition through the PMF workflow. When you select this option, the Forms Definition is automatically approved from Forms Definition Summary Page and is available for Data Entry. A user with the required role can then perform the data entry without the need for an approval process. For more information, see Enabling Data Security for New Form Definitions.
- 11. Click Save as Draft, to save the Forms Definition in draft format.
- 12. Click **Submit** if you want to submit the Forms Definition for approval.

Once the new form is approved, you can automate the data entry and report generation, by creating DMI specific batch and tasks, using the Scheduler Services.

## 3.4.1.5.2 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 Create New Form Definition pane.
- 2. Select **Auto Map Entities**, to auto map the attributes in the Excel file with the attributes in the Entity Table.
- 3. Enter the following details:
  - **Code** Unique Form Code. This value is auto-generated.
  - Name The new 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.
  - Created By The username of the logged in User who created the form.
- 4. Click Apply, to view the File Upload tab.
- 5. Enter the **Template Name** and **Description** for the excel template.
- 6. 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.

7. Enter 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.

- 8. 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.
- 9. Click **Apply**. To update the data in the mapped attribute tab, click **Apply** every time you update the Mapped entities.

After the data is updated successfully, you can view the Mapped Attributes Tab.

**10.** 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 **Attributes** tab. You can configure the attributes for the master table and its child tables here.

- **11.** Click the required mapping in the **Override Mapping Column** and enter the required attribute name if you want to change the default mapping.
- 12. Click Select Columns to select the columns for bulk update, during Data entry.
- 13. Select Participate in Data Security if you want to configure a specific 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.
- 14. Click Filter to apply filters to the form definition.

This filters the data based on specified filter conditions. For more information, refer Creating Data Filters for New Form Definitions.

- **15.** 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.
- 16. Click Data Preview to preview the form data.
- 17. Select Auto Approve if you do not want to the Forms Definition through the PMF workflow. When you select this option, the Forms Definition is automatically approved from Forms Definition Summary page and is available for Data Entry. 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.
- 18. Click **Save as Draft** if you want to save the Forms Definition in draft format. The form is added to the **Form Summary** with **Draft** status.
- Click Submit if you want to submit the Forms Definition for 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.



### 3.4.1.5.3 Creating Forms Using View

View Definition Type creates new forms based on Database views.

Using the forms created with views, You can download the Database data in CSV format.

- **1**. Select **View** Option in Create New Form Definition pane.
- 2. Enter the following details:
  - Code Unique Form Code. This value is auto-generated.
  - **Name** Enter 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.
  - Created By The username of the logged in User who created the form.
- 3. Click Apply.

The View Selection tab is displayed.

- 4. Click Apply, to proceed to the Attribute Selection Tab.
- 5. Click the drop-down arrow in the View Name field.

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 Attributes tab.

6. Click the check-box next to an **Attribute Name**, to include the Attribute in the Form definition.

To remove the attribute from the form definition, uncheck the selection.

7. Click **Filter** to apply filters to the form definition.

For more information, refer Creating Attribute Filters for New Form Definitions.

- 8. Click **Apply**, to access the **Data Preview Tab**. You can view the sample form based on the selected view, attributes and filter conditions.
- 9. Click **Download CSV** to download the preview data.
- 10. Click Save as Draft if you want to save the Forms Definition in draft format.
- **11.** Click **Submit** if you want to submit the Forms Definition for approval.

### 3.4.1.5.4 Creating Forms Using Designer

Use the Designer 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 using the Designer option:

- **1.** Select **Designer** in Create New Form Definition page.
- 2. Enter the following details:
  - Code Unique Form Code. This value is auto-generated.
  - **Name** Enter 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.
- Created By The username of the logged in User who created the form.
- 3. Click Apply.

The Entities tab is displayed.

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. Click Apply, to access the Attributes tab.
- 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.

- 8. Select the attributes for which you want to modify the data from the Attribute Name field.
- Select Participate in Data Security if you want to configure a specific 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.
- 10. Click Filter to apply attribute filters to the form definition.
- 11. Click Select Columns to search and select specific columns.
- 12. Click Apply, to access the Ruleset tab.

The list of attributes associated with the parent and the Child tables are displayed in the Ruleset tab. Using the Ruleset tab, you can assign permission to add data during data entry for those attributes that are set to Editable mode. You cannot modify the key fields set in Read-only mode.

- Select the check-box corresponding to Allow Add column for the attributes that you want to modify.
- 14. 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.
- **15.** Select **Auto Approve** if you do not want to approve the Forms Definition through the PMF workflow. When you select this option, the Forms Definition is automatically approved from Forms Definition Summary Page and is available for Data Entry.

A user with the required role can then perform the data entry without the need for an approval process. For more information, see Enabling Data Security for New Form Definitions.

16. Click Save as Draft if you want to save the Forms Definition in draft format.

Click Submit if you want to submit the Forms Definition for approval.

### 3.4.1.5.5 Creating Data Filters for New Form Definitions

Complete the following steps if you want to add filters to the Forms Definition:

- 1. Click Launch 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'.</li>
  - **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.

 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.

### 3.4.1.5.6 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 **Participate in Data Security** Column.

### Note:

Data Security information must be configured for each attribute name, separately.

- 2. Click Data Security, to access the Data Security page.
- 3. Select the 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.

### 3.4.1.5.7 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:

- 1. Click **User Security** to select the user or user groups who can perform data entry to maintain the data in the table, to access the **User Security** page .
- 2. Enter the required user group or user to assign permissions from the **Map Users /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.



Option	Description
Duration To	Optional. Select the end date for which the permissions are available to the user or user
	group.

#### Table 3-16 (Cont.) 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.

# 3.4.1.6 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.

### 3.4.1.6.1 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 **Awaiting** 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.

### 3.4.1.6.2 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:

- 1. In the Designer View, click **Menu** in the Forms Definition that is in Awaiting 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.

### 3.4.1.7 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 <b>Member details</b> for a specific Member Definition.
Edit	Edit 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.
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 3-17 Action Details

## 3.4.1.8 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.

# 3.4.1.9 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.

# 3.4.1.10 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.

# 3.4.1.11 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 Upload, to access the Form Definition page.
- 3. In the Entities tab, click Remove, to delete the existing Excel sheet.
- 4. Click Drag and Drop and select the new Excel sheet to be uploaded.

## 3.4.1.12 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, highlight the draft form definition and click **Delete**.

# 3.4.2 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 icon in Data Entry.

# 3.4.2.1 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.

# 3.4.2.2 Data Entry – Forms Created Using Designer

If the Forms Definition is created by using the designer option, the user with the necessary role can enter the values for the table records as per the configuration in the Forms Definition. This user can also add or delete records. 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.

Complete the following procedure, to update/delete data in the table records:



- 1. Click Menu button in the required Forms Definition from the Data Entry Page.
- 2. Click Edit.

The Entity Details Page is displayed.

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 submit 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
- Deleting Draft Records

#### 3.4.2.2.1 Adding/Editing a Draft Record

To add or edit a draft record:

**1**. Select **Draft** from the **Status** drop-down list.

The entity records with Draft status are displayed.

2. To add a new record, click Add.

A new entry with 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.

The Edit page is displayed.

4. 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. 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. 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.

### 3.4.2.2.2 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  $\mbox{Delete}.$ 

### 3.4.2.2.3 Editing Approved Records

The Approved records are set to Ready Status. When you edit the record, it is moved to Draft Status.

1. Select **Ready** from the Status drop-down list.

The entity records with Ready status are displayed for entering data are displayed.

2. To edit a record, click Edit next to the record.

An edit pane is displayed.

- 3. Update the values for the attributes that you want to modify and click OK.
- 4. Enter a valid reason for modification.

You can repeat the steps for all the records for which the data needs to be entered.

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.

# 3.4.2.3 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. These records are in Awaiting status for the approved Forms Definition in Data Entry. 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 Record.
- To reject records, see Rejecting a Record.
- To edit a record in draft status, see Editing a Rejected Record.



# 3.4.2.4 Approving and Rejecting Records

A user with the necessary role can approve or reject the edited records. For more information, refer to User Role Mapping and Access Rights.

### 3.4.2.4.1 Approving Draft Records

To approve records that are in the Draft status:

1. In the Entity Details 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.

### 3.4.2.4.2 Rejecting a Record

To reject a record in Awaiting status:

- **1.** Click **Menu button** in the required Forms Definition from the Data Reporting 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.

### 3.4.2.4.3 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.

The Edit pane is displayed.

- 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.

# 3.4.2.5 Exporting Forms Creating Using Data Exporter - View Option

After creating Forms using View as the source, you can export or download the reports to CSV or JSON format.

To export or download a report:

- 1. From the DMI navigation list, click **Data Management Tools** and click **Data Management** Interface, to view the **Navigation List**.
- 2. Use one of the following options to export or download the report.
  - Exporting Forms Created using Data Exporter View Option Without Placeholder
  - Exporting Forms Created using Data Exporter View Option With Placeholder

### 3.4.2.5.1 Exporting Forms Creating Using Data Exporter - View Option - Without Placeholder

When you create forms using Data Exporter option, you can export the report to .CSV format.

Complete the following steps to export forms created using Data Exporter (View) option and Static Filter type. Forms created with static filter type do not have placeholders.

1. Click Action next to the form to be exported and click Export.

The **Data View** page with the **View** details associated with the form, is displayed.

2. Click **Attribute Selection** tab, to review the values and the filters and modify if required. You can also use the default values for export.

You can also change the filter type to **Dynamic** and assign a placehoder.

- 3. Click **Data Preview**, to view the form based on the selected table, columns and the set filter attributes.
- 4. Click Export CSV to export the report in CSV format.
- After the confirmation, click **Download Report**, to save the exported report to your local directory.

### 3.4.2.5.2 Exporting Forms Creating Using Data Exporter - View Option - With Placeholder

Forms created using Data Export option can be exported as a .CSV file or a JSON file.

Complete the following steps to export Data Export forms:

1. Click Action next to the form to be exported and click Export.

The Data View page with the View details associated with the form, is displayed.

2. Click **Attribute Selection** tab, to review the values and the filters and modify if required. You can also use the default values for export.



You can also change the filter type to **Static**. Then, the existing placehoder filter condition will be deleted.

- 3. Click **Data Preview**, to view the form based on the selected table, columns and the set filter attributes.
- 4. Click Export CSV to export the report in CSV format.
- 5. After the confirmation, click **Download Report**, to save the exported report to your local directory.

### 3.4.2.6 Exporting Forms Creating Using Data Exporter - Table Option

Forms created using Data Export option can be exported as a .CSV file or a JSON file.

Complete the following steps to export or 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 Export.
- **3.** Use one of the following options to export or download the report.
  - Exporting Forms Created using Data Exporter Table Option Without Placeholder
  - Exporting Forms Created using Data Exporter Table Option With Placeholder

### 3.4.2.6.1 Exporting Forms Creating Using Data Exporter - Table Option - Without Placeholder

When you create forms using Data Exporter option, you can export the report to .CSV or .JSON format.

Complete the following steps to export forms created using Data Exporter (Table) option and Static Filter type. Forms created with static filter type do not have placeholders.

1. Click Action next to the form to be exported and click Export.

The **Data View** page with the **Table** details associated with the form, is displayed.

2. Click Attribute Selection tab, to review the values and the filters and modify if required. You can also use the default values for export.

You can also change the filter type to Dynamic and assign a placehoder.

- 3. Click **Data Preview**, to view the form based on the selected table, columns and the set filter attributes.
- To export the report, complete one of the following steps:
  - Click Export CSV to export the report in CSV format.
  - Select the File Format as CSV or JSON and click Export.

A confirmation message is displayed after the export is completed, and the **Data Entry Summary** is displayed.

5. To download an exported report, click Action and click Status.

The **Data Exporter Status** page with the list of all the reports that are exported is displayed.

- Click **Download**, to save the report to the local directory.
- Click Download Link, to copy the link. You can paste the link in a Web browser and download the CSV report to the local directory.



• Click **Delete** to delete the exported report.

### 3.4.2.6.2 Exporting Forms Creating Using Data Exporter

Forms created using Data Export option can be exported as a .CSV file or a JSON file.

Complete the following steps to export Data Export forms:

**1.** Click **Action** next to the form to be exported and click **Export**.

The Export Page with the default values is displayed.

- 2. Click Apply to proceed with the export.
- 3. In the Generate Report Confirmation pop-up,
  - Click Yes to use the default values for the report.
  - Click No to change the default values.
     The Data View page with the View details associated with the form, is displayed.
- 4. Click **Attribute Selection** tab, to review the values and the filters and modify if required. You can also use the default values for export.

You can also change the filter type to **Static**. Then, the existing placehoder filter condition will be deleted.

- 5. Click **Data Preview**, to view the form based on the selected table, columns and the set filter attributes.
- 6. To export the report, complete one of the following steps:
  - Click Export CSV to export the report in CSV format.
  - Select the File Format as CSV or JSON and click Export.

A confirmation message is displayed after the export is completed, and the **Data Entry Summary** is displayed.

7. To download an exported report, click Action and click Status.

The **Data Exporter Status** page with the list of all the reports that are exported is displayed.

- Click **Download**, to save the report to the local directory.
- Click **Download Link**, to copy the link. You can paste the link in a Web browser and download the CSV report to the local directory.
- Click Delete to delete the exported report.

# 3.4.3 Audit Trail

The Audit Trail option for each record enables you to view the history of changes made to that record.

# 3.4.4 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.
- 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.
- 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 access the PAR URL for downloading the report.
- 18. Paste the PAR URL in a Web browser, to download the report to the local directory.

# 3.5 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

# 3.5.1 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.

# 3.5.2 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



Functions	Action
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
DQ_GP_SUMM - Data Quality Group Summary	Access DQ Group Summary
DQ_GP_EXEC - Data Quality Execute Rule Group	Execute DQ Rule
DQ_GP_PURGE - DQ Group Purge	Purge the DQ Group
DQ_GP_AUTH - DQ Group Authorisation	Authorize DQ Group
DQ_EXE_SUMMARY- DQ Execution Summary	Access DQ Execution Summary
DQ_EXE_ASSIGN - DQ Execution Assignment	Enable Data correction in the execution summary

# 3.5.3 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.

### 3.5.3.1 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.

### 3.5.3.1.1 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.

### 3.5.3.1.2 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.

### 3.5.3.1.3 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.

### 3.5.3.2 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'.</li>
  - 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.

### 3.5.3.3 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.

### 3.5.3.4 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.

### 3.5.3.5 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.



 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.

# 3.5.3.6 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.

### 3.5.3.6.1 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:

1. 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.

### 3.5.3.7 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.

## 3.5.3.8 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.

# 3.5.4 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 .

# 3.5.4.1 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.

## 3.5.4.2 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.

# 3.5.4.3 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.
- (Optional). Modify the description and click Continue to proceed with adding/deleting the rules associated with the DQ Group.
- 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.

## 3.5.4.4 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.

- 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.

### 3.5.4.4.1 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.

### 3.5.4.5 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.

# 3.5.4.6 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.

# 3.5.4.7 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.

# 3.5.5 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.

# 3.5.6 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.



# 3.5.6.1 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**.

# 3.6 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 3-19 Data Verification Dashboard

e Processing				
tage Asset	Stage Liability	Stage Derivative	Stage Loan Commitments	Stage Ledger Instrument
tage Off Balance Sheet	Stage Fee Based Service	Stage Management Ledger	Stage Account Index History	Stage Account Rate Tiers
tage Embedded Options	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.

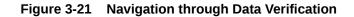
#### Figure 3-20 Data Verification – Stage Asset (sample Staging table)

ata	Verificati	ion - Stage	Asset							
-										
210	Search: All Text	Columna da	Aritana *	Edit Salar	Add Rose					-
q.•	North Land									
		Account Section	Accessory.	Adjustante Sport Contr	Account Automatic Insurance Company Colli	Carriert Pacifialianer	instrument Paper Colle	Garrency Code	Maturia Dave	tiget

#### 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.





Data	a V	erificat	ion Dashboa	ard - Deriv	ative		🕑 His	tory
								_
Q •	S	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	Of
	≡		SWAP_VS_03	20210930	SWAP_VS_03A	09/30/2021	Off Balance Sheet Payable	Of
	≡		SWAP_VS_03	20210930	SWAP_VS_03B	09/30/2021	Off Balance Sheet Receivables	Of
	≡		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 3-18 R	loles 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 3-22 Sample Edit Table

Edit Stage Asset	
Anneal Antibutes Balance Cost Expense Fee Dimension Payment Antibutes Rate and Repricing	Transfer Price and Add-on Others
Ar, O'Dan 11/09/2025	Access Ranker 901000
Account Open Date	Account Close Date
Common Chart Of Account Code	General Ledger Account Code
homover Type Colo Aerouity Contracts	Conneg Colo US Dolar
Tester Internet	
Issue Dane	Legal Entity Code
Maturing Data 05/37/2028	Organization Unit Cedia Definalt Member
Report N	
Organisation Date 11/09/2023	Product Code
Commit Start Date	Commit Mat Date
Dies The Sanchaston M	Super File Name
	Cantal O Dales @ Saw

#### **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 3-23 History at Record Level

۱ L	Actions *			
turin faithe	Ren Talve	CRI Value	Appleted Cate (17	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:

Q + Action +				
Actions *	New Yorker	Overstation	Outstand Date (17	Appliated By
Accident And Health Insurance Company Id	NA	NULL	05-DEC-2023 04.3 TAM	FTP_QAUSER
N/G BOOK BAL	486509.1	486509 108	05-DEC-2023 04-29AM	FTP_QAUSER
COMMON, COA, CODE	-1	100	05-DEC-2023 04 294M	FTP_QAUSER
N/G_BOOK_BAL	486309.198	486309.1	05-DEC-2023 04:294M	FTP_QAUSER
COMMON_COA_CODE	100	1	05-DEC-2023-04-27AM	FTP_QAUSER
Currency Code	Indian Rupee	US Dollar	23-NOV-2023 12:52PM	FTP_QAUSER
CUR_PAR_BAL	10000.1	486309.1	23-NOV-2023 12:52PM	FTP_QAUSER
Currency Code	Albanian Lek	Indian Rupee	25-MOV-2023 12:50PM	FTP_QAUSER
CUR, PAR, BAL	200200	100100	23-NOV-2023 12 50PM	FTP_QAUSER
CUR, PAR, BAL	9999911111111	000000000	25-NOV-2025 11:11AM	FTP_DVUSER1
CUR, PAR, BAL	100100	4863091	25-NOV-2025 07 54AM	FTP_QAUSER
Currenty Code	Indian Rupee	US Dollar	23-NOV-2025 07 34AM	FTP_QAUSER
NT_PMT_FREQ	1	NULL	25-MOV-2023 05 244M	FTP_QAUSER
INT_PMT_FREQ	NULL	1	23-NOV-2025 03-25AM	FTP_QAUSER
NPVT_FILE_NAME	Test_union_All_Loab	NULL	23-NOV-2023 03:23AM	FTP_QAUSER
DATA_FILE_SPEC_ID	9000003	NULL	25-NOV-2023 05/23AM	PTP_QAUSER
CUR_PAR_BAL	140000	NULL	25-MOV-2023 05-20AM	FTP_QAUSER
CUR_MAR_BAL	NULL	144000	25-MOV-2025 05-19AM	FTP_QAUSER

#### Figure 3-24 History at Table Level

# 3.7 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 3-25	Reconciliation Landing Screen
-------------	-------------------------------

ORACLE PBSM Ledger Reconciliation	🕱 Job Status 🕥 Help
Reconciliation	
Reconciliation Definition	Default Attributes
Click this card to setup Reconciliation Definition and for creating plug entry	Click this card for default attribute screen
Click this card to setup reconciliation Definition and for creating plug entry	Click this card for default attribute screen

## 3.7.1 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:

	CLE PBSM Ledger Reconcil	liation					Job Statu:	s 🗇 Help
	teconciliation Home						0 1	: +
Sear	ch		// AF BRAN				Q	U
Nam	ie	Recon Dimension	•	Source Tal	bles	Folder		٠
0	Reconciliation Definition Name		Reconciliation Dimensions	14	Source Tables	Creation Date	Created By	
٥	CPBAL_TEST123		Common C Currency, GL Account		Assets, Management Ledger	12/29/2022	FTP_ADMIN	
0	FUNCT		Currency, GL Account		Assets, Management Ledger	12/27/2022	FTP_ADMIN	

#### Figure 3-26 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
- Creation Date



Created By

## 3.7.1.1 Adding a New Reconciliation Definition

The Create Reconciliation screen allows you to define a new Reconciliation Definition.

Create Reconciliation	Definition				3
Name					
					Required
Description					
Folder COMMON	•	Access Type Read	•	Reconcile Against Entered Balance	•
					Required
Ledger Balance Average Balance	•	Instrument Balance Average Book Balance	•	Source Tables Assets	
	Required		Required	Liabilities Ledger Instruments	
Reconciliation Dimensions					Required
Common COA		Currency		GL Account	
Legal Entity		Org Unit		Product	
Audit Panel					
Id F16EA4EC70FA6D0FE053	1513000AE0	DB			

#### Figure 3-27 Create Reconciliation Definition Screen

To add a new Reconciliation Definition, click the **Add** button, and populate all the required fields as follows:

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.

## 3.7.1.2 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.

## 3.7.1.3 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

Figure 3-28 Actions Icon and Different Actions

The following screen display the Actions menu from which the different actions that you can perform on existing Reconciliation Definitions.

	155 115 15	
Search		

Searc								Q	С
Nam		Recon Dimension	•	Source Tal	bles	•	Folde	View	
0	Reconciliation Definition Name		Reconciliation Dimensions	14	Source Tables	c	reation Date	Edit Copy	
0	CPBAL_TEST123		Common C Currency, GL Accoun		Assets, Management Ledger	1	2/29/20	Execute Execution De	tails
0	FUNCT		Currency, GL Accoun	t	Assets, Management Ledger	1	2/27/2022	FTP_ADMIN	

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:

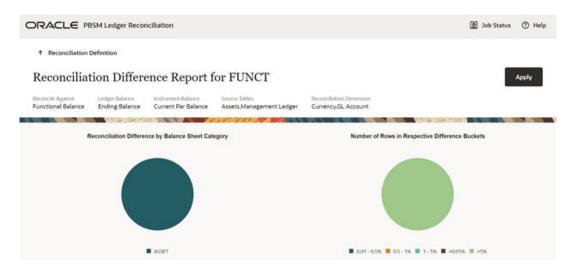


Reconciliation Report			×
Name FUNCT	[	As Of Date 01/31/2021	
Description			
Folder COMMON	Access Type Read	Reconcile Against Functional Balance	
Ledger Balance Ending Balance	Instrument Balance Current Par Balance	Source Tables Assets	
Reconciliation Dimensions			
Common COA	Currency	GL Account	
		Cancel	Process

Figure 3-29 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.

#### Figure 3-30 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 see difference in both percentage and absolute format.

						Threshold	Q	Filter at Category Lev	<u>ن</u>
Categ	pory In			×	Diff (Against Ledger Balanc	:e)		% Diff	(Against Account Balance
ASS	ET				72.053	8			260.3900
					row(s) 1 - 1 of 1				
	Category	GL Account	Currency	Ledger Balance (Thousands)	Account Balance (Thousands)	Reconciliation C (Th	Afference ousands)	% Diff (Against Ledger Balance)	% Diff (Against Accour Balance
	ASSET	Assets Ledger - 891	USD	33,672.98	37,754.61	-4,	081.63	12.1214	10.8110
	ASSET	Assets Ledger - 891	SGD	0.00	19,156.41	- 19,	156.41		100.000
	ASSET	Liability Ledger	SGD	1,564.06	626.68		937.38	59.9324	149.579

Figure 3-31 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'.

s of Dat	e: 31 January 2021							Apply
۹ • [	Search: All Text Colu	mns Go	Edit Save				C	) Reset
						Core Product Amribu	tes	
	% Difference (Against Ledger Balance)	% Difference. (Against Account Balance)	Comments	Amortization Type *	Adjustable Type *	Interest Rate Code	Net Rate	Original
□ =	12.1214	10.8110		700	50	USD Curve	222.00	
□ ≡		100.0000		820	50	AUD Curve	99.00	
□ =	59.9324	149.5790		820	50	AUD Curve	99.00	

Figure 3-32 Differences in Percentage and Absolute Formats

• **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 3-33 Execution Details

Reconciliation Definition FOCC2C97784B2942E05	2561200046584					>
POCC2C7/10402742C0.	55015000055BA					
Workspace Id III.	Object Id	Execution Mode	As Of Date	Execution Status	Executed By	Executed Date
d604b2a3-9cbb-4b5d- 9dfb-350a3fb3258c	F0CC2C97784B2942E0535613000A65BA		01/31/2021		FTP_ADMIN	12/30/2022
d604b2a3-9cbb-4b5d- 9dfb-350a3fb3258c	F0CC2C9778482942E0535613000A65BA		01/31/2021		FTP_ADMIN	01/03/2023
d604b2a3-9cbb-4b5d- 9dfb-350a3fb3258c	F0CC2C97784B2942E0535613000A65BA		01/31/2021		FTP_ADMIN	01/03/2023

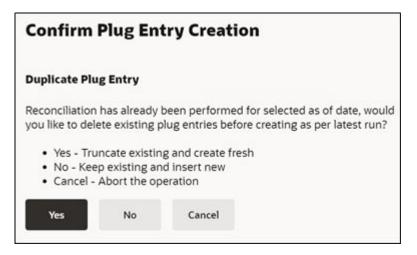
# 3.7.2 Duplicate Runs for Same As-of-Date

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 3-34 Confirm Plug Entry Creation



## 3.7.3 Historical Difference Report

You can open the Reconciliation Definition in **View** mode and get the Historical Difference Report using the **View Report** button.



View Reconciliation De	efinition	
Name FUNCT		
Description		
Folder FOLDER-1	Access Type Read	Reconcile Against Functional Balance
Ledger Balance Ending Balance	Instrument Balance Current Par Balance	Source Tables Assets
Reconciliation Dimensions		
Common COA	Currency	GL Account
		Cancel View Report

Figure 3-35 View Reconciliation Report

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.

Figure 3-36 Historical Differences Report for FUNCT

	Against Ledger Bala al Balance Ending Ba		Source Tables Assets,Management Ledg	Reconciliation Dimen er Currency;Gl_Accou		146 Jan 100	
From Da 01/20/			To Date 04/08/2022	1			
q.	Search: All Text Col	umns Ge Actio	ns •				🕐 Reset
Product	Total Ledger Balance	Total Account Par Balance	Total Account Book Balance	Reconciliation Diff	% Diff Against Ledger Balance	% Diff Against Account Balance	Comments
-1	33,672,978.21	37,754,609.04	37,754,609.04	-4,081,630.83	12.1214	10.8110	
-1	0.00	38,312,827.30	38,312,827.30	-38,312,827		100.0000	

# 3.7.4 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 3-37 Default Attributes Summary

)efau	lt Attributes Summary				Ē	•
<b>Q</b> Sear	h					U
0	Product Name	Product ID	Currency	Status		
	Default Member	-1	SGD			
0	Default Member	-1	000			

You can view/edit/copy an existing default attribute using respective button inn the Actions icon as follows.

#### Figure 3-38 Default Attributes Summary – Actions Column

efau	lt Attributes Summary				ē E
Sear					ଓ
5	Product Name	Product ID	Currency	Status	
2	Default Member	-1	SGD		
	Default Member	-1	000		View
					Edit
		row(s) 1 - 2 of 2			Cop

## 3.7.4.1 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:

**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 3-39	Core Product Attributes
-------------	-------------------------

Default Attribute Details		×
Product	Currency Code US Dollar - USD X	•
Core Product Attributes Payment Attributes Adjustable	Rate Attributes	Required
Core Product Attributes		Apply
Amortization Type Conventional	Adjustable Type Fixed Rate	•
Required		Required
Interest Rate Code 👻	Net Rate	
Original Term	Original Term Type Dave	•
	Reset	Close 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 3-40 Payment Attributes

Default Attribute Details			2
Core Product Attributes Payment Attributes	Adjustable-	Rate Attributes	
Payment Attributes			Apply
Payment Frequency	1	Payment Frequency Type Months	•
	Required		Required
Accrual Basis Actual/Actual	•	Interest Type Interest In Arrears	•
	Required		Required
Compounding Basis Simple			•
			Required
Payment Amount		Remaining Number of Payments	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.



Default Attribute Details		×
Product Asset - 100 ×	Currency Code US Dollar - USD X	÷
Required		Require
Core Dreduct Attributes Dowmant Attributes Adjustable (	ate Attributed	
Core Product Attributes Payment Attributes Adjustable-F	Rate Attributes	Apply
	Repricing Frequency Type	Apply

Figure 3-41 Adjustable-Rate Attributes

## 3.7.5 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.

# 3.8 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.

## 3.8.1 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 3-42 Cash Flow Edits Summary

I WE		N CONTRACTOR		A 110 / // /	11.1		S. B	ar 1 - 6 - 60 - 60		026 69			
Q													_
Field	Search												
	Rule 1↓ Id	L Rule Name 1↓	Group 1↓	Condition Columns	î↓	Last Modified By	ţ1	Last Modified î↓ Date	Status 1↓	ls ⊧ Editable	ls User ↑↓ Defined	Action	î↓
	1	Original Term > Amortia Term	others	AMRT_TYPE_CD#AMRT_TER T_TERM_MULT#ORG_TERM# RM_MULT		SADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO		
	2	Current Par Balance = C al Par Balance	Origin Others	ORIGINATION_DATE#AS_OF CUR_PAR_BAL#ORG_PAR_B/		SADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO		
	3	Deferred Current Balance eferred Original Balance	e = D <sub>Others</sub>	ORIGINATION_DATE#AS_OF DEFERRED_CUR_BAL#DEFER G_BAL		SADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO		
	4	Current Gross Rate < 0	Others	CUR_GROSS_RATE	SY	SADMIN		09-05-2022 05:24:01	ACTIVE	NO	NO		
	5	Current Net Rate < 0	Others	CUR_NET_RATE	SYS	SADMIN		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 Rule 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.



You cannot edit 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

## 3.8.1.1 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 Flov	w Edit Rule		Save	Cancel
✓ Rule	1 - 6 - 10 - 10 - 10 - 10 - 10 - 10 - 10					111
Rule Id	Rule Name	Required	Group Name	+	Access Type Read Only  Read/Write	
> Condition						
> Update > Status						

Figure 3-43 Add Cash Flow Edits Rule

3. Enter the following details:



Field	Description
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 add new a Group and Sub Group using Add icon. Adding a Sub Group
	To add a Sub Group, follow these steps:
	<ul> <li>a. Click Add. The Add Group Window is displayed.</li> </ul>
	<ul> <li>b. Enter the following details:</li> <li>Group Name: Name of new Group</li> <li>Parent Group: Select Parent Group</li> <li>Group Id is auto populated.</li> </ul>
	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
	<ul> <li>a. Click Add icon. The Add Message Window is displayed. Enter the following details:</li> <li>Message Type: Select as Error, Warning, or Information</li> </ul>
	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 3-19 List of fields used for Creating Cash Flow Edits Process

**ORACLE**<sup>°</sup>

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 3-19 (Cont.) List of fields used for Creating Cash Flow Edits Process

4. Click Save.

## 3.8.1.2 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	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
1	(AMRT_TYP E_CD <> 700 OR (amrt_type_ cd = 700 AND amrt_term <> 0)) AND (CASE amrt_term_m ult WHEN 'Y' THEN amrt_term * 365 WHEN 'M' THEN amrt_term * 30.41667 ELSE amrt_term END) < (CASE org_term_mu It WHEN 'Y' THEN org_term * 365 WHEN 'M' THEN org_term * 365 WHEN 'M' THEN org_term * 365 WHEN 'M' THEN org_term * 30.41667 ELSE org_term END) THEN 'P' ELSE 'F' END	Amortization term can only be equal to zero on Non- Amortizing instruments	AMRT_TER M = ORG_TERM AMRT_TER M_MULT = ORG_TERM _MULT	Original Term > Amortization Term	Warning	
2	(ORIGINATIO N_DATE < AS_OF_DAT E and CUR_PAR_B AL is not NULL and ORG_PAR_B AL is not NULL and CUR_PAR_B AL = ORG_PAR_B AL)	has originated in past but Current Par Balance and Original Par		Current Par Balance = Original Par Balance	Warning	

Table 3-20 List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
3	(ORIGINATIO N_DATE < AS_OF_DAT E and DEFERRED_ CUR_BAL is not NULL and DEFERRED_ ORG_BAL is not NULL and DEFERRED_ CUR_BAL = DEFERRED_ ORG_BAL)	has originated in past but Deferred Current Balance and Deferred Original		Deferred Current Balance = Deferred Original Balance	Warning	
4	(CUR_GROS S_RATE is NULL or CUR_GROS S_RATE < 0)	Current gross rate is negative		Current Gross Rate < 0	Info	
5	(CUR_NET_ RATE is NULL or CUR_NET_R ATE < 0)	Current net rate is negative		Current Net Rate < 0	Info	
6		Accrual basis code must be between 1 and 7 inclusively			Warning	
7	(AMRT_TYP E_CD is NULL or AMRT_TYPE _CD not in (100, 400, 600, 700, 710, 800, 801, 802, 820, 840, 850, 10, 20))	a valid	AMRT_TYPE _CD = 700	Invalid Amortization Type	Warning	
8	(AMRT_TYP E_CD = 20 and (PMT_PATTE RN_CD is null or PMT_PATTE RN_CD <= 0))	Amortization type is Payment Pattern but Payment Pattern Code is invalid	AMRT_TYPE _CD = 700	Invalid Payment Pattern	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
9	(AMRT_TYP E_CD = 20 and PMT_PATTE RN_CD is not null and PMT_PATTE RN_CD > 0 and PMT_PATTE RN_CD not in (select AMRT_TYPE _CD from fsi_payment_ pattern))	Pattern	AMRT_TYPE _CD = 700	Invalid Payment Pattern	Warning	
10	(AMRT_TYP E_CD = 10 and (BEHAVIOU R_PATTERN _CD is null or BEHAVIOUR _PATTERN_ CD <= 0))	Behaviour Pattern Code	AMRT_TYPE _CD = 700	Invalid Behaviour Pattern	Warning	
11	(AMRT_TYP E_CD = 10 and BEHAVIOUR _PATTERN_ CD is not NULL and BEHAVIOUR _PATTERN_ CD > 0 and BEHAVIOUR _PATTERN_ CD not in (select PATTERN_C D from fsi_behaviour _pattern_ma ster))	Behaviour Pattern definition	AMRT_TYPE _CD = 700	Invalid Behaviour Pattern	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
12	(AMRT_TYP E_CD in (800, 801, 802) and NOT EXISTS (select 1 from FSI_D_Paym ent_Schedule UHERE FSI_D_Paym ent_Schedule .ID_NUMBE R=SOURCE _TABLE.ID_ NUMBER AND FSI_D_Paym ent_Schedule .IDENTITY_C ODE = SOURCE_TA BLE.IDENTIT Y_CODE AND FSI_D_Paym ent_Schedule .INSTRUME NT_TYPE_C D = SOURCE_TA BLE.INSTRU MENT_TYPE _CD))	Instrument Type Code in Payment Schedule	AMRT_TYPE _CD = 700	Invalid Payment schedule data	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
13	(AMRT_TYP E_CD in (800, 801, 802) and ORIGINATIO N_DATE > (select max(PAYME NT_DATE) from FSI_D_Paym ent_Schedule .ID_NUMBE R=SOURCE _TABLE.ID_ NUMBER AND FSI_D_Paym ent_Schedule .IDENTITY_C ODE = SOURCE_TA BLE.IDENTIT Y_CODE AND FSI_D_Paym ent_Schedule .INSTRUME NT_TYPE_C D = SOURCE_TA BLE.INSTRU MENT_TYPE _CD))		AMRT_TYPE _CD = 700	Invalid Payment schedule data	Warning	
14	(AMRT_TER M_MULT is NULL or AMRT_TER M_MULT not in ('D', 'M', 'Y'))	Amortization term multiplier must be D, M, or Y	AMRT_TER M_MULT = M	Invalid Amortization Term Multiplier	Warning	
15	(AMRT_TYP E_CD = 600 AND (NEG_AMRT _EQ_MULT is NULL or NEG_AMRT_ EQ_MULT not in ('D', 'M', 'Y')))	multiplier must be D,	NEG_AMRT_ EQ_MULT = M	Invalid Negative Amortization Equalization Frequency Multiplier	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
16	(AMRT_TYP E_CD = 600 and (NEG_AMRT _LIMIT is NULL or NEG_AMRT_ LIMIT >=200 or NEG_AMRT_ LIMIT < 0))	Applicable to Negative	NEG_AMRT_ LIMIT = 0	Invalid Negative Amortization Limit	Warning	
17	(ORG_TERM _MULT is NULL or ORG_TERM _MULT not in ('D', 'M', 'Y'))	Original term multiplier must be D, M, or Y	ORG_TERM _MULT= M	Invalid Original Term Multiplier	Warning	
18	(AMRT_TYP E_CD = 600 and (NEG_AMRT _PMT_CHG_ FREQ is NULL or NEG_AMRT_ PMT_CHG_F REQ < 0))		NEG_AMRT_ PMT_CHG_F REQ = 0		Warning	
19	(AMRT_TYP E_CD = 600 and (NEG_AMRT _PMT_CHG_ FREQ_MULT is NULL or NEG_AMRT_ PMT_CHG_F REQ_MULT not in ('D', 'M', 'Y')))	Frequency Multiplier must be D, M, or Y	NEG_AMRT_ PMT_CHG_F REQ_MULT = M		Warning	
20	(INT_PMT_F REQ_MULT is NULL or INT_PMT_F REQ_MULT not in ('D', 'M', 'Y'))	Interest Payment frequency multiplier must be D, M, or Y	INT_PMT_F REQ_MULT = M	Invalid Interest Payment Frequency Multiplier	Warning	
21	(PRIN_PMT_ FREQ_MULT is NULL or PRIN_PMT_ FREQ_MULT not in ('D', 'M', 'Y'))	Principal Payment frequency multiplier must be D, M, or Y	PRIN_PMT_ FREQ_MULT = M	Invalid Principal Payment Frequency Multiplier	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
22	(RATE_CHG _RND_CD is NULL or RATE_CHG_ RND_CD < 0 or RATE_CHG_ RND_CD > 4)		RATE_CHG_ RND_CD = 0		Warning	
23	(ADJUSTABL E_TYPE_CD > 0 and (RATE_SET_ LAG_MULT is NULL or RATE_SET_ LAG_MULT not in ('D', 'M', 'Y')))	must be D,	RATE_SET_ LAG_MULT = M	Invalid Rate Set Lag Multiplier	Warning	
24	(ADJUSTABL E_TYPE_CD > 0 and (REPRICE_F REQ_MULT is NULL or REPRICE_F REQ_MULT not in ('D', 'M', 'Y')))	Frequency Multiplier	REPRICE_F REQ_MULT = M	Invalid Repricing Frequency Multiplier	Warning	
25	(RATE_CHG _RND_FAC is NULL or RATE_CHG_ RND_FAC < 0 or RATE_CHG_ RND_FAC > 1)	Rate change round factor must be between 0 and 1	RATE_CHG_ RND_FAC = 0	Invalid Rate Change Rounding Factor	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

cule ID Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
6 (MATURITY_ DATE < NEXT_INT_P AYMENT_DA TE)	next interest	MATURITY_ DATE = (CASE PRIN_PMT_ FREQ_MULT WHEN 'Y' THEN ADD_MONT HS(NEXT_P RIN_PAYME NT_DATE, ((REMAIN_N O_PMTS -1)* PRIN_PMT_ FREQ * 12)) WHEN 'M' THEN ADD_MONT HS(NEXT_P RIN_PAYME NT_DATE, ((REMAIN_N O_PMTS -1)* PRIN_PMT_ FREQ)) ELSE NEXT_PRIN PAYMENT_ DATE + ((REMAIN_N O_PMTS -1)* PRIN_PMT_ FREQ) END)	Maturity Date < Next Interest Payment Date	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
27	(MATURITY_ DATE < NEXT_PRIN _PAYMENT_ DATE)		FREQ_MULT WHEN 'Y' THEN ADD_MONT HS(NEXT_P RIN_PAYME NT_DATE, ((REMAIN_N O_PMTS -1)* PRIN_PMT_ FREQ * 12)) WHEN 'M' THEN ADD_MONT HS(NEXT_P RIN_PAYME NT_DATE, ((REMAIN_N O_PMTS -1)* PRIN_PMT_ FREQ)) ELSE NEXT_PRIN _PAYMENT_ DATE + ((REMAIN_N O_PMTS -1)* PRIN_PMT_ FREQ) END)			
28	(AMRT_TYP E_CD = 600 and (NEG_AMRT _EQ_FREQ is NULL or NEG_AMRT_ EQ_FREQ < 0))	Negative amortization equalization frequency cannot be negative, Applicable to Negative amortization instruments only	NEG_AMRT_ EQ_FREQ = 0	•	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
29	(AMRT_TYP E_CD = 600 and NEG_AMRT_ EQ_FREQ is not null and NEG_AMRT_ EQ_FREQ > 0 and NEG_AMRT_ EQ_DATE <= greatest(ORI GINATION_D ATE, AS_OF_DAT E))	than origination date (future origination) or less than the as-of- date (past origination),	NEG_AMRT_ EQ_DATE = NEXT_REPR ICE_DATE	Amortization	Warning	
30	(AMRT_TYP E_CD = 600 and NEG_AMRT_ EQ_FREQ is not NULL and NEG_AMRT_ EQ_FREQ > 0 and NEG_AMRT_ EQ_DATE > MATURITY_ DATE)	(past origination case), As of Date cannot be greater than the	NEG_AMRT_ EQ_DATE = NEXT_REPR ICE_DATE	Amortization	Warning	
31	(AS_OF_DAT E > ORIGINATIO N_DATE and AS_OF_DAT E >= NEXT_INT_P AYMENT_DA TE)	Amortization equalization date is after Maturity Date, Applicable to	NEXT_INT_P AYMENT_DA TE = AS_OF_DAT E + 1	Next Interest Payment Date < As of Date	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
32	(AS_OF_DAT E > ORIGINATIO N_DATE and AS_OF_DAT E >= NEXT_PRIN _PAYMENT_ DATE)	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.		Next Principal Payment Date < As of Date	Warning	
33	(ORIGINATIO N_DATE >= AS_OF_DAT E and ORIGINATIO N_DATE >= NEXT_INT_P AYMENT_DA TE)	payment date is less than origination date (future origination	NEXT_INT_P AYMENT_DA TE = ORIGINATIO N_DATE + 1	Date <	Warning	
34	(ORIGINATIO N_DATE >= AS_OF_DAT E and ORIGINATIO N_DATE >= NEXT_PRIN _PAYMENT_ DATE)	Next principal payment date is less than origination date (future origination case)		Next Principal Payment Date < Origination Date	Warning	
35	(ORIGINATIO N_DATE <= AS_OF_DAT E and NEXT_REPR ICE_DATE <= AS_OF_DAT E and REPRICE_F REQ > 0)	repricing date is less than as-of-date	NEXT_REPR ICE_DATE = AS_OF_DAT E + 1	Date < As of	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
36	(ORIGINATIO N_DATE > AS_OF_DAT E and NEXT_REPR ICE_DATE < ORIGINATIO N_DATE and REPRICE_F REQ > 0)	repricing date is less than the		Next Reprice Date < Origination Date	Warning	
37	(AMRT_TYP E_CD = 600 and (ORG_PAYM ENT_AMT is NULL or ORG_PAYME NT_AMT = 0) and NEG_AMRT_ PMT_DECR_ LIFE > 0)	negative amortization instruments	NEG_AMRT_ PMT_DECR_ LIFE = 0	•	Warning	
38	(AMRT_TYP E_CD = 600 and (ORG_PAYM ENT_AMT is NULL or ORG_PAYME NT_AMT = 0) and NEG_AMRT_ PMT_INCR_ LIFE > 0)	of a original payment, Applicable to negative amortization	NEG_AMRT_ PMT_INCR_ LIFE = 0	Original Payment Amount = 0 and Negative Amortization Payment Increase Limit (Life) <> 0	Warning	

 Table 3-20
 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
39	(ORG_TERM = 0 OR ORG_TERM <> (CASE ORG_TERM _MULT WHEN 'Y' THEN MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE)*12 WHEN 'M' THEN MONTHS_B ETWEEN(MA TURITY_DAT E,	Original term should equal the time between the origination date and the maturity date	ORG_TERM #ORG_TER M_MULT = MONTHS_B ETWEEN(MA TURITY_DAT E, RIGINATION _DATE)#	Original Term <> Maturity Date - Orgination Date	Warning	
	ORIGINATIO N_DATE) ELSE (MATURITY_ DATE - ORIGINATIO N_DATE) END))					
40	(ORIGINATIO N_DATE is NULL or ORIGINATIO N_DATE < '1- Aug-1950' or ORIGINATIO N_DATE > '1- Aug-2099')	Origination date must be acceptable	ORIGINATIO N_DATE = 1- Jan-50	Origination date < 01/01/1950	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
41	(INT_PMT_F REQ > (CASE INT_PMT_F REQ_MULT WHEN 'Y' THEN MONTHS_B ETWEEN(MA TURITY_DAT E,	Payment frequency cannot be greater than original term	INT_PMT_F REQ#INT_P MT_FREQ_ MULT = MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE)#	Interest Payment Freq > Original Term	Warning	
	, ORIGINATIO N_DATE)*12 WHEN 'M' THEN MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE) ELSE (MATURITY_ DATE - ORIGINATIO N_DATE) END))					
42	(PRIN_PMT_ Principal FREQ Payment >(CASE frequency PRIN_PMT_ cannot be FREQ_MULT greater than WHEN 'Y' original term THEN MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE)*12 WHEN 'M' THEN	PRIN_PMT_ FREQ#PRIN _PMT_FREQ _MULT= MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE)#	Original Term	Warning		
	MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE) ELSE (MATURITY_ DATE - ORIGINATIO N_DATE) END))					

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
43	((CUR_PAYM ENT is NULL or CUR_PAYME NT < 0 and CUR_PAR_B AL > 0) or (CUR_PAYM ENT > 0 and CUR_PAR_B AL < 0))	payment and current par balance cannot have	CUR_PAYME NT = 0	Current Payment and Current Par Balance have opposite signs	Warning	
44	(AMRT_TYP E_CD = 600 and NEG_AMRT_ PMT_CHG_F REQ > 0 and AS_OF_DAT E > NEG_AMRT_ PMT_ADJUS T_DATE)	Date is less than the as- of-date (past origination), Applicable to	NEG_AMRT_ PMT_ADJUS T_DATE=NE XT_REPRIC E_DATE		Warning	
45	(AMRT_TYP E_CD = 600 and NEG_AMRT_ PMT_CHG_F REQ > 0 and AS_OF_DAT E < NEG_AMRT_ PMT_ADJUS T_DATE and NEG_AMRT_ PMT_ADJUS T_DATE < ORIGINATIO N_DATE)	Negative Amortization Payment adjustment date is less than origination date (future origination), Applicable to negative amortization	NEG_AMRT_ PMT_ADJUS T_DATE=NE XT_REPRIC E_DATE		Warning	

### Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
46	((INT_PMT_F REQ is NULL or INT_PMT_F REQ <= 0) and ((ORIGINATI ON_DATE <= AS_OF_DAT E and MATURITY_ DATE > AS_OF_DAT E) or (ORIGINATIO N_DATE > AS_OF_DAT E and MATURITY_ DATE > ORIGINATIO N_DATE > ORIGINATIO N_DATE)))	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	NEXT_INT_P AYMENT_DA TE#ORG_TE RM#ORG_T ERM_MULT# INT_PMT_F REQ#INT_P MT_FREQ_ MULT#REMA IN_NO_PMT S=MATURIT Y_DATE#MO NTHS_BET WEEN(MATU RITY_DATE, ORIGINATIO N_DATE)##M ONTHS_BET WEEN(MATU RITY_DATE, ORIGINATIO N_DATE)##	Payment	Warning	
47	((PRIN_PMT _FREQ is NULL or PRIN_PMT_ FREQ <= 0) and ((ORIGINATI ON_DATE <= AS_OF_DAT E and MATURITY_ DATE > AS_OF_DAT E) or (ORIGINATIO N_DATE > AS_OF_DAT E and MATURITY_ DATE > ORIGINATIO N_DATE)))	and both maturity date and origination date are valid dates and can be used to calculate payment	NEXT_PRIN PAYMENT_ DATE#ORG_ TERM#ORG TERM_MUL T#PRIN_PM T_FREQ#PR IN_PMT_FR EQ_MULT#R EMAIN_NO_ PMTS=MATU RITY_DATE# MONTHS_B ETWEEN(MA TURITY_DAT E, ORIGINATIO N_DATE)##M ONTHS_BET WEEN(MATU RITY_DATE, ORIGINATIO N_DATE)##	Principal Payment Frequency <= 0	Warning	

 Table 3-20
 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
48	((INT_PMT_F REQ is NULL or INT_PMT_F REQ <= 0) and ((ORIGINATI ON_DATE <= AS_OF_DAT E and MATURITY_ DATE <= AS_OF_DAT E and NEXT_INT_P AYMENT_DA TE > AS_OF_DAT E) or (ORIGINATIO N_DATE > AS_OF_DAT E AND MATURITY_ DATE < ORIGINATIO N_DATE and NEXT_INT_P AYMENT_DA TE > ORIGINATIO N_DATE and NEXT_INT_P AYMENT_DA TE > ORIGINATIO N_DATE and NEXT_INT_P	payment frequency is less than or equal to zero and maturity date is invalid, but next interest		Frequency	Warning	

 Table 3-20
 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
49	((PRIN_PMT _FREQ is NULL or PRIN_PMT_ FREQ <= 0) and ((ORIGINATI ON_DATE <= AS_OF_DAT E and MATURITY_ DATE <= AS_OF_DAT E and NEXT_PRIN _PAYMENT_ DATE > AS_OF_DAT E) or (ORIGINATIO N_DATE > AS_OF_DAT E AND MATURITY_ DATE < ORIGINATIO N_DATE and NEXT_PRIN _PAYMENT_ DATE > ORIGINATIO N_DATE ND MATURITY_ DATE > ORIGINATIO N_DATE ND N_DATE ND N_DATE ND N_DATE ND ORIGINATIO N_DATE ND	next interest	_	Principal Payment Frequency <= 0	Warning	

 Table 3-20
 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
50	((INT_PMT_F REQ is NULL or INT_PMT_F REQ <= 0) and ((ORIGINATI ON_DATE <= AS_OF_DAT E and MATURITY_ DATE <= AS_OF_DAT E and NEXT_INT_P AYMENT_DA TE <= AS_OF_DAT E) or (ORIGINATIO N_DATE > AS_OF_DAT E AND MATURITY_ DATE < ORIGINATIO N_DATE and NEXT_INT_P AYMENT_DA TE < ORIGINATIO N_DATE and NEXT_INT_P AYMENT_DA TE < ORIGINATIO N_DATE INT_P	payment frequency is less than or equal to zero and all dates which can be	ORG_TERM _MULT#INT_ PMT_FREQ# INT_PMT_F REQ_MULT#	•	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
51	((PRIN_PMT _FREQ is NULL or PRIN_PMT_ FREQ <= 0) and ((ORIGINATI ON_DATE <= AS_OF_DAT E and MATURITY_ DATE <= AS_OF_DAT E and NEXT_PRIN _PAYMENT_ DATE <= AS_OF_DAT E) or (ORIGINATIO N_DATE > AS_OF_DAT E AND MATURITY_ DATE < ORIGINATIO N_DATE and NEXT_PRIN _PAYMENT_ DATE < ORIGINATIO N_DATE S ORIGINATIO N_DATE > AS_OR_DAT E AND	calculate payment	MATURITY_ DATE#NEXT _PRIN_PAYM ENT_DATE# ORG_TER MORG_TER M_MULT#PR IN_PMT_FR EQ#PRIN_P MT_FREQ_ MULT#REMA IN_NO_PMT S=AS_OF_D ATE + 1#AS_OF_D ATE + 1#MONTHS_ BETWEEN(M ATURITY_DATE, ORIGINATIO N_DATE)##M ONTHS_BET WEEN(MATU RITY_DATE, ORIGINATIO N_DATE)##	Principal Payment Frequency <= 0	Warning	
52	(AMRT_TYP E_CD = 600 and (NEG_AMRT _PMT_INCR _CYCLE is NULL or NEG_AMRT_ PMT_INCR_ CYCLE < 0))	Negative Amortization Payment increase limit (cycle) cannot be less than zero, Applicable to negative amortization instruments only	NEG_AMRT_ PMT_INCR_ CYCLE=0	Negative Amortization Payment Increase Limit (Cycle) < 0	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
53	(RATE_CAP_ LIFE < CUR_GROS S_RATE and RATE_CAP_ LIFE <> 0 and CUR_GROS S_RATE <> 0 and TEASER_EN D_DATE < AS_OF_DAT E)	rate is greater than	RATE_CAP_ LIFE=CUR_ GROSS_RAT E	< Current	Info	
54	(RATE_CAP_ LIFE < CUR_NET_R ATE and RATE_CAP_ LIFE <> 0)	rate is		Rate Cap Life < Current Net Interest Rate	Info	
55	(RATE_CHG _MIN is NULL or RATE_CHG_ MIN < 0)	change cannot be	RATE_CHG_ MIN=0	Rate Change Minimum < 0	Warning	
56	(RATE_DEC R_CYCLE is NULL or RATE_DECR _CYCLE < 0)		RATE_DECR _CYCLE=0	Rate Decrease Limit (Cycle) < 0	Warning	
57	(RATE_FLO OR_LIFE > CUR_GROS S_RATE and CUR_GROS S_RATE <> 0 and TEASER_EN D_DATE < AS_OF_DAT E)			Rate Floor Life > Currrent Gross Interest Rate	Info	
58	(RATE_FLO OR_LIFE > CUR_NET_R ATE)	must not be	RATE_FLOO R_LIFE=CU R_GROSS_ RATE	Rate Floor Life > Currrent Net Interest Rate	Info	
59	(RATE_INCR _CYCLE is NULL or RATE_INCR_ CYCLE < 0)	increase limit (cycle)	RATE_INCR_ CYCLE=0	Rate Increase Limit (Cycle) < 0	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
60	(REMAIN_N O_PMTS is NULL or REMAIN_NO _PMTS < 1)	There has to be at least 1 payment left	REMAIN_NO _PMTS=1	Remaining Number of Payments < 1	Warning	
61	(ADJUSTABL E_TYPE_CD > 0 and (RATE_SET_ LAG is NULL or RATE_SET_ LAG < 0))		RATE_SET_ LAG=0	Rate Set Lag < 0	Warning	
62	(TEASER_E ND_DATE < ORIGINATIO N_DATE)	Teaser End Date cannot be before Origination Date	TEASER_EN D_DATE=OR IGINATION_ DATE		Warning	
63	(TEASER_E ND_DATE > MATURITY_ DATE)	Teaser End Date cannot be after Maturity Date	_		Warning	
64	(AMRT_TYP E_CD = 710 and ORG_PAR_B AL < CUR_PAR_B AL)	should be		Orginal Par Balance < Current Par Balance	Info	
65	(AMRT_TYP E_CD = 600 and (REPRICE_F REQ is NULL or REPRICE_F REQ = 0))			Adjustable Negative Amortization instrument has Reprice Frequency = 0	Info	

 Table 3-20
 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
66	REQ <> 0 and	Last repricing date is greater than next repricing date	LAST_REPRI CE_DATE=(C ASE REPRICE_F REQ_MULT WHEN 'Y' THEN ADD_MONT HS(NEXT_R EPRICE_DAT E, - REPRICE_F REQ*12) WHEN 'M' THEN ADD_MONT HS(NEXT_R EPRICE_F REQ ELSE NEXT_REPR ICE_DATE - REPRICE_F REQ END)		Warning	
57	(ADJUSTABL E_TYPE_CD in (50, 250) and (INTEREST_ RATE_CD is NULL or INTEREST_ RATE_CD <= 0))		ADJUSTABL E_TYPE_CD =0	Adjustable Rate instrument has invalid Interest Rate Code	Warning	
58	(ADJUSTABL E_TYPE_CD > 0 and INTEREST_ RATE_CD > 0 and exists (select 1 from fsi_ircs where fsi_ircs.intere	code of instrument is not an yield curve. Repricing attributes will be ignored and processed as fixed interest	ADJUSTABL E_TYPE_CD =0	Invalid Interest Rate Code. Curve Type is not Interest Rate Curve	Warning	

Table 3-20	(Cont.) List of Error Codes for Cash Flow Edits

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Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
69	(NET_MARG IN_CD is NULL or NET_MARGI N_CD not in (0, 1))	Valid net margin codes are 0 or 1.	NET_MARGI N_CD=0	Invalid Net Margin Code	Warning	
70	(AMRT_TYP E_CD = 600 and (NEG_AMRT _PMT_DECR _CYCLE is NULL or NEG_AMRT_ PMT_DECR_ CYCLE < 0))	less than zero. Applicable to negative amortization	NEG_AMRT_ PMT_DECR_ CYCLE=0		Warning	
71	(AMRT_TYP E_CD = 600 and (NEG_AMRT _PMT_DECR _LIFE is NULL or NEG_AMRT_ PMT_DECR_ LIFE < 0))	less than zero. Applicable to negative	NEG_AMRT_ PMT_DECR_ LIFE=0		Warning	
72	(AMRT_TYP E_CD = 600 and NEG_AMRT_ PMT_DECR_ LIFE <> 0 and CUR_PAYME NT < ORG_PAYME NT_AMT * (1	payment amount. Applicable to negative amortization instruments		Current Payment is less than Life Pay Floor	Info	
	NEG_AMRT_ PMT_DECR_ LIFE/100))					
73	(AMRT_TYP E_CD = 600 and (NEG_AMRT _PMT_INCR _LIFE is NULL or NEG_AMRT_ PMT_INCR_ LIFE < 0))	less than zero. Applicable to	NEG_AMRT_ PMT_INCR_ LIFE=0	Negative Amortization Payment Increase Limit (Life) = 0	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
74	(AMRT_TYP E_CD = 600 and NEG_AMRT_ PMT_INCR_ LIFE <> 0 and CUR_PAYME NT > ORG_PAYME NT_AMT * (1 + NEG_AMRT_ PMT_INCR_ LIFE/100))	amount. Applicable to negative amortization instruments		Current Payment is greater than Life Pay Cap	Info	
75	(ISSUE_DAT E > ORIGINATIO N_DATE)	Issue date cannot be greater than origination date	ISSUE_DATE =ORIGINATI ON_DATE	Issue Date > Origination Date	Warning	
76	(REPRICE_F REQ is NULL or REPRICE_F REQ < 0)		REPRICE_F REQ=0	Reprice Frequency < 0	Warning	
77	(AMRT_TYP E_CD = 710 and REPRICE_F REQ <> 0)	Rule of 78's instruments are implicitly fixed rate.	REPRICE_F REQ=0	Amortization type is Rule of 78's but Reprice Frequency is not 0	Warning	
78	(ORG_PAR_ BAL = 0 and (REPRICE_F REQ is NULL or REPRICE_F REQ = 0))			Original Par Balance is 0 for a fixed rate instrument	Info	
79	(REPRICE_F REQ <> 0 and TEASER_EN D_DATE > ORIGINATIO N_DATE and TEASER_EN D_DATE > AS_OF_DAT E and NEXT_REPR ICE_DATE > TEASER_EN D_DATE)	Next repricing date is greater	NEXT_REPR ICE_DATE=T EASER_END _DATE	Date >	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
80	(ADJUSTABL E_TYPE_CD <> 0 and (LRD_BALA NCE is NULL or LRD_BALAN CE = 0))	as of the last repricing date cannot be	LRD_BALAN CE=CUR_PA R_BAL		Warning	
31	(ADJUSTABL E_TYPE_CD <> 0 and (LAST_REP RICE_DATE < ISSUE_DATE or LAST_REPRI CE_DATE < ORIGINATIO N_DATE))	pricing will not occur when the last repricing date is less than the issue date and	LAST_REPRI CE_DATE=O RIGINATION _DATE	Date < Issue/	Info	
32	(ADJUSTABL E_TYPE_CD = 0 and REPRICE_F REQ > 0)	Repricing frequency and adjustable type code are inconsistent	REPRICE_F REQ=0	Reprice Frequency > 0 for fixed rate instrument	Info	
33	(ADJUSTABL E_TYPE_CD <> 0 and (REPRICE_F REQ is NULL or REPRICE_F REQ = 0))	frequency and		Adjustable Type is not fixed but Reprice Frequency is 0	Info	
34	(AMRT_TYP E_CD = 710 and ADJUSTABL E_TYPE_CD <> 0)	Rule of 78's instrument should only have a Fixed adjustable type code.	ADJUSTABL E_TYPE_CD =0	Amortization type is Rule of 78's but Adjustable Type is not fixed	Warning	
35	(AMRT_TYP E_CD = 600 and ADJUSTABL E_TYPE_CD = 0)	Negative amortization instruments cannot have fixed adjustable type code	AMRT_TYPE _CD=100	Adjustable Type is fixed rate for Negative amortization instrument	Info	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
86	(LAST_INT_ PAYMENT_D ATE > NEXT_INT_P AYMENT_DA TE and INT_PMT_F REQ > 0)	is greater than next interest payment date and can be calculated	LAST_INT_P AYMENT_DA TE=(CASE INT_PMT_F REQ_MULT WHEN 'Y' THEN ADD_MONT HS(NEXT_IN T_PAYMENT DATE, - INT_PMT_F REQ*12) WHEN 'M' THEN ADD_MONT HS(NEXT_IN T_PAYMENT DATE, - INT_PMT_F REQ) ELSE NEXT_INT_P AYMENT_DA TE - INT_PMT_F REQ END)		Warning	
87	(LAST_INT_ PAYMENT_D ATE > NEXT_INT_P AYMENT_DA TE and (INT_PMT_F REQ is NULL or INT_PMT_F REQ <= 0))	is greater than next interest payment date, but	LAST_INT_P AYMENT_DA TE=ORIGINA TION_DATE		Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
38	(LAST_PRIN _PAYMENT_ DATE > NEXT_PRIN _PAYMENT_ DATE and PRIN_PMT_ FREQ > 0)		LAST_PRIN_ PAYMENT_D ATE=(CASE PRIN_PMT_ FREQ_MULT WHEN 'Y' THEN ADD_MONT HS(NEXT_P RIN_PAYME NT_DATE, - PRIN_PMT_ FREQ*12) WHEN 'M' THEN ADD_MONT HS(NEXT_P RIN_PAYME NT_DATE, - PRIN_PMT_ FREQ) ELSE NEXT_PRIN PAYMENT_ DATE - PRIN_PMT_ FREQ END)		Warning	
9	(LAST_PRIN _PAYMENT_ DATE > NEXT_PRIN _PAYMENT_ DATE and (PRIN_PMT_ FREQ is NULL or PRIN_PMT_ FREQ <= 0))	is greater than next principal payment	LAST_PRIN_ PAYMENT_D ATE=ORIGIN ATION_DATE	payment date > Next	Warning	
90	(LAST_INT_ PAYMENT_D ATE < ORIGINATIO N_DATE)	Last interest	LAST_INT_P AYMENT_DA TE=ORIGINA TION_DATE	Payment	Warning	
1	(LAST_PRIN _PAYMENT_ DATE < ORIGINATIO N_DATE)	Last principal	LAST_PRIN_ PAYMENT_D ATE=ORIGIN ATION_DATE	Payment Date <	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
92	(LAST_INT_ PAYMENT_D ATE > AS_OF_DAT E and ORIGINATIO N_DATE <= AS_OF_DAT E)	cannot be greater than the as-of- date if the instrument	LAST_INT_P AYMENT_DA TE=AS_OF_ DATE	payment date	Warning	
93	(LAST_PRIN _PAYMENT_ DATE > AS_OF_DAT E and ORIGINATIO N_DATE <= AS_OF_DAT E)	payment date cannot be greater than the as-of-	LAST_PRIN_ PAYMENT_D ATE=AS_OF _DATE	payment date	Warning	
94	(INTEREST_ TIMING_TYP E_CD = 2 and AMRT_TYPE _CD in (100, 400, 600, 710, 800, 840, 850))	arrears for conventionall y amortizing	INTEREST_T IMING_TYPE _CD=1		Warning	
95	(INTEREST_ TIMING_TYP E_CD is NULL or INTEREST_T IMING_TYPE _CD not in (1, 2, 3))	must be a valid OFSAA code.	INTEREST_T IMING_TYPE _CD=1		Warning	
96	(COMPOUN D_BASIS_C D is NULL or COMPOUND _BASIS_CD not in (110, 120, 130, 140, 150, 160, 170))	g basis code must be a	COMPOUND _BASIS_CD= 160		Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
97	(ACCRUAL_ BASIS_CD IN (1, 4, 5) and (INT_PMT_F REQ_MULT = 'D' or AMRT_TYPE _CD in (800,801, 802)))	code cannot have a 30 day month assumption on instruments	ACCRUAL_B ASIS_CD=3	Amortization Type / Accrual Basis Error	Warning	
98	(ACCRUAL_ BASIS_CD = 7 and (HOLIDAY_C ALENDAR_C	must be give		Holiday calendar not given for B/252 accrual basis	Info	
99	(AMRT_TYP E_CD = 10 and BEHAVIOUR _TYPE_CD is NULL)	Behaviour Type Code is Null, defaulted to 1 (Non- Maturity)	BEHAVIOUR _TYPE_CD= 1		Warning	
100	(AMRT_TYP E_CD = 10 and BEHAVIOUR _TYPE_CD not in (1,2,3))	(Non-	BEHAVIOUR _TYPE_CD= 1		Warning	

Table 3-20	(Cont.) List of Error Co	des for Cash Flow Edits
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Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
101	(AMRT_TYP E_CD = 10 and BEHAVIOUR _TYPE_CD = 2 and (BEHAVIOU R_SUB_TYP E_CD is NULL or BEHAVIOUR _SUB_TYPE _CD not in (201, 202, 203)))	Behaviour Type is Non-	BEHAVIOUR _SUB_TYPE _CD=201		Warning	
102	(AMRT_TYP E_CD = 10 and BEHAVIOUR _TYPE_CD = 3 and (BEHAVIOU R_SUB_TYP E_CD is NULL or BEHAVIOUR _SUB_TYPE _CD not in (305, 306)))	Sub Type should be 305 or 306	BEHAVIOUR _SUB_TYPE _CD=305		Warning	
103	(AMRT_TYP E_CD = 840 and RESIDUAL_ AMOUNT < 0)	Residual Amount cannot be less than 0 for Lease instrument	RESIDUAL_ AMOUNT=0	Invalid Residual Amount for Lease instrument	Warning	
104	(AMRT_TYP E_CD = 840 and RESIDUAL_ AMOUNT > CUR_PAR_B AL)	Residual Amount cannot be higher than Current Par Balance for Lease instrument	RESIDUAL_ AMOUNT=0	Invalid Residual Amount for Lease instrument	Warning	
105	(AMRT_TYP E_CD = 850 and MATURITY_ AMOUNT > 0 and ADJUSTABL E_TYPE_CD > 0)	Annuity instrument with maturity amount must have fixed interest rate	ADJUSTABL E_TYPE_CD =0		Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
106	(MOA_EXPE CTED_BAL > 0 and (MOA_OFFS ET_PERCEN T is NULL or MOA_OFFS ET_PERCEN T < 0))	balance is greater than	MOA_OFFS ET_PERCEN T=0	Invalid offset percent	Warning	
107	((MOA_EXP ECTED_BAL * MOA_OFFS ET_PERCEN T/100) > CUR_PAR_B AL)	Balance is higher than		Calculated Offset Balance > Current Par Balance	Info	
108	(ADJUSTABL E_TYPE_CD = 10 and (REPRICE_P ATTERN_CD is NULL or REPRICE_P ATTERN_CD <= 0))	reprice pattern code given for	ADJUSTABL E_TYPE_CD =0		Warning	
109	(ADJUSTABL E_TYPE_CD = 10 and REPRICE_P ATTERN_CD > 0 and REPRICE_P ATTERN_CD not in (select ADJUSTABL E_TYPE_CD from fsi_reprice_p attern))	reprice pattern code given for	ADJUSTABL E_TYPE_CD =0	Invalid reprice pattern code	Warning	
110	(ADJUSTABL E_TYPE_CD = 0 and (ORG_PAYM ENT_AMT is NULL or ORG_PAYME NT_AMT <= 0))	payment amount is	ORG_PAYME NT_AMT=CU R_PAYMENT	Original	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
111	(PERCENT_ SOLD < 0 or PERCENT_S OLD > 99)	Percent Sold must be greater than or equal to zero and less than 100	PERCENT_S OLD=0	Invalid Percent Sold	Warning	
112	(CUR_PAR_ BAL is NULL or CUR_PAR_B AL = 0)	Par Balance		Current Par Balance = 0	Warning	
113	(EMBEDDED _OPTIONS_ FLG = 1 and AMRT_TYPE _CD <> 700)	option is supported	EMBEDDED _OPTIONS_ FLG=0	Invalid embedded options flag	Warning	
114	(ADJUSTABL E_TYPE_CD = 0 and TP_EFFECTI VE_DATE > ORIGINATIO N_DATE)	Date must not be after		Invalid TP Effective Date	Info	
115	(ADJUSTABL E_TYPE_CD = 0 and TP_EFFECTI VE_DATE < ORIGINATIO N_DATE)	Date must not be before		Invalid TP Effective Date	Info	
116	(ADJUSTABL E_TYPE_CD > 0 and TP_EFFECTI VE_DATE > LAST_REPRI CE_DATE)	Date must not be after Last Reprice Date for non-		Invalid TP Effective Date	Info	
117	(ADJUSTABL E_TYPE_CD > 0 and TP_EFFECTI VE_DATE <= NEXT_REPR ICE_DATE)	Date must not equal to Next Reprice Date for non-		Invalid TP Effective Date	Info	
118	(TP_EFFECT IVE_DATE is not NULL and TP_EFFECTI VE_DATE < '01- JAN-1970')	TP Effective Date is before '01- JAN-1970'	TP_EFFECTI VE_DATE=O RIGINATION _DATE	Effective	Info	

### Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
119	(TP_EFFECT IVE_DATE > MATURITY_ DATE)	TP Effective Date is after maturity date	TP_EFFECTI VE_DATE=O RIGINATION _DATE		Info	
120	(ADJUSTABL E_TYPE_CD = 0 and ADJ_EFFEC TIVE_DATE > ORIGINATIO N_DATE)	Effective Date must		Invalid Adjustment Effective Date	Info	
121	(ADJUSTABL E_TYPE_CD = 0 and ADJ_EFFEC TIVE_DATE < ORIGINATIO N_DATE)	Effective Date must		Invalid Adjustment Effective Date	Info	
122	(ADJUSTABL E_TYPE_CD > 0 and ADJ_EFFEC TIVE_DATE > LAST_REPRI CE_DATE)	Effective Date must not be after Last Reprice Date for non-		Invalid Adjustment Effective Date	Info	
123	(ADJUSTABL E_TYPE_CD > 0 and ADJ_EFFEC TIVE_DATE <= NEXT_REPR ICE_DATE)	Effective Date must not equal to Next Reprice Date for non-		Invalid Adjustment Effective Date	Info	
124	(ADJ_EFFEC TIVE_DATE is not NULL and ADJ_EFFEC TIVE_DATE < '01- JAN-1970')	Adjustment Effective Date is before '01- JAN-1970'	ADJ_EFFEC TIVE_DATE= ORIGINATIO N_DATE	Invalid Adjustment Effective Date	Info	
125	(ADJ_EFFEC TIVE_DATE > MATURITY_ DATE)	Adjustment Effective Date is after maturity date	ADJ_EFFEC TIVE_DATE= ORIGINATIO N_DATE	Invalid Adjustment Effective Date	Info	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
10001	(OPTION_RF R_IRC_CD > 0 and exists (select 1 from fsi_ircs where fsi_ircs.RISK _FREE_RAT E_FLG is null or fsi_ircs.RISK _FREE_RAT E_FLG = 0 and fsi_ircs.INTE REST_RATE _CD=SOUR CE_TABLE.0 PTION_RFR _IRC_CD))	Interest Rate Curve is not defined as		Invalid Risk Free Interest Rate Curve	Error	
10002	(OPTION_RF R_IRC_CD > 0 and exists (select 1 from fsi_ircs where fsi_ircs.ISO_ CURRENCY _CD != SOURCE_TA BLE.ISO_CU RRENCY_C D and fsi_ircs.INTE REST_RATE _CD=SOUR CE_TABLE.O PTION_RFR _IRC_CD))	risk free Interest Rate Curve is different from		Invalid Risk Free Interest Rate Curve	Error	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
10003	(OPTION_V OL_IRC_CD > 0 and exists (select 1 from FSI_VOL_SU RFACE_MAS TER where FSI_VOL_SU RFACE_MAS TER.ISO_CU RRENCY_C D != SOURCE_TA BLE.ISO_CU RRENCY_C D and FSI_VOL_SU RFACE_MAS TER.VOL_S URFACE_SY S_ID=SOUR CE_TABLE.O PTION_VOL _IRC_CD))	currency of instrument		Invalid Volatility Surface	Error	
10004	(EMBEDDED _OPTIONS_ FLG = 1 and STRIKE_TYP E_CD not in (1,2))	must be Rate or Price for		Invalid Strike Type for Embedded Option	Error	
10005	(EMBEDDED _OPTIONS_ FLG = 1 and EXERCISE_ TYPE_CD not in (1,2,3))	Exercise type for instrument with embedded options must be American, Bermudan or European.		Invalid Exercise Type for Embedded Option	Error	
10006	(EMBEDDED _OPTIONS_ FLG = 1 and EXERCISE_ TYPE_CD = 1 and OPTION_ST ART_DATE <= AS_OF_DAT E)	Option Start Date for an		Invalid Option Start Date for American Option	Info	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
10007	(EMBEDDED _OPTIONS_ FLG = 1 and OPTION_TY PE_CD not in (1,2))	must be Call or Put for instrument		Invalid Option Type for Embedded Option	Error	
10008	(EMBEDDED _OPTIONS_ FLG = 1 and STRIKE_TYP E_CD = 2 and nvl(STRIKE_I RC_CD,0) < 1)	Rate for instrument with Embedded Option but		Invalid Strike Interest Rate Curve for Embedded Option	Error	
10009	(EMBEDDED _OPTIONS_ FLG = 1 and STRIKE_TYP E_CD = 2 and nvl(RATE_LO OKUP_CD,0) not in (1,2,3,4))	Rate for instrument with Embedded Option but Rate Lookup		Invalid Rate Lookup Code for Embedded Option	Error	
10010	(EXCHG_OF _PRINCIPAL is NULL OR EXCHG_OF_ PRINCIPAL not in (0,1))	Invalid Exchange of Principal flag		Invalid Exchange of Principal flag.	Warning	
10011	(ACCOUNT_ TYPE in (150, 200, 350, 400, 610, 620) and AMRT_TYPE _CD not in (10, 820, 801, 700, 802))	Invalid Amortization Type.		Invalid Amortization Type for non earning assets and liabilities	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits



Rule ID	Error Condition	Error Description	Assignment	Warning	Error Level	Edits Priority
10012	(ACCOUNT_ TYPE in (150, 200, 350, 400, 610, 620) and (CUR_NET_ RATE <> 0 or CUR_GROS S_RATE <> 0))	Interest Rate of non earning assets and liabilities must be 0.		Invalid Interest Rate for non earning assets and liabilities	Warning	
10013	(ACCOUNT_ TYPE in (150, 200, 350, 400, 610, 620) and ADJUSTABL E_TYPE_CD <> 0)	Adjustable Type of non earning assets and liabilities must be 0.		Invalid Adjustable Type for non earning assets and liabilities	Warning	
10014	(ACCOUNT_ TYPE in (150, 200, 350, 400, 610, 620) and INTEREST_T IMING_TYPE _CD <> 1)	Interest timing type of non earning assets and liabilities must be Arrears.		Invalid Interest timing type for non earning assets and liabilities	Warning	
10015	(ADJUSTABL E_TYPE_CD in (50, 250) and not exists (select 1 from fsi_ircs where fsi_ircs.intere st_rate_cd =	code of instrument does not exist. Repricing attributes will be ignored and processed as		Wrong Interest Rate Code for adjustable rate instrument	Warning	

Table 3-20 (Cont.) List of Error Codes for Cash Flow Edits

# 3.8.2 Cash Flow Edits Process

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 3-44	Cash Flow Edits Process Summary Page
-------------	--------------------------------------

ash Flow Edits P	Process Summary						D: 0 Ø
Q Folder: ALMSEG	8						
Field Search	22222222222222222222222222222222222222					Process Id 🔻	
Process Id 🗘	Name 🗘	Folder 0	Access Type \Rightarrow	Status 😂	Last Run By 🗘	Last Run Date 😄	Action
1702280199628	New123	ALMSEG	Read/Write	INCOMPLETE			

#### **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

# 3.8.2.1 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.



### Figure 3-45 Process Details

As Of Date (09-Oct-2015)	Cash Flow Ed	lits Process	Cancel Apply 🥎
196 690			
0	2	3	(4)
Process Details	Cash Flow Edit Rules	Source Data	Freeze Process
Name	Folder CFESEG	•	
		•	
Name Description	CFESEG	•	
	CFESEG	•	

3. Enter the process details as shown in the following table:

Table 3-21	List of Process details used for Creating Cash Flow Edits Process
	List of Frodess details doed for oreading ousin from Early Frodess

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.
Access Type	Select the Access Type as Read-Only or Read/ Write.

4. Click Apply to navigate to the Cash Flow Edits Rules section.

As Of Date (10-0	9-2015)	Cash Flow	Edits Process		Cancel Apply (
Proce	⊘ ess Details	Cash Flow Edit Rules	Sou	(3)	——— ④ Freeze Process
c	Select Group	Inte		$\begin{array}{c} \mbox{tation } x \end{array} & \hline \mbox{Teaser } x \end{array} & \hline \mbox{Rule of 78s } x \\ \mbox{ar Pattern } x \end{array} & \hline \mbox{Lease } x \end{array} & \hline \mbox{Annuity } x \\ \mbox{ded Option } x \end{array}$	
Rule Id ↑↓	Rule Name 🗈	Condition Columns 11	Error Level 1	Description ↑↓	Assignment ↑↓
1	Original Term > Amortization Term	AMRT_TYPE_CD#AMRT_TERM#AMRT _TERM_MULT#ORG_TERM#ORG_TER M_MULT	Warning	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_DATE#C UR_PAR_BAL#ORG_PAR_BAL	Warning	Instrument has originated in past but Current Par Balance and Original Par Balance are equal	NA

Figure 3-46 Cash Flow Edits Rules

5. Enter the Cash Flow Edits Rules details shown in the following table:



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.

Table 3-22List of Cash Flow Edits Rules details used for Creating Cash Flow EditsProcess

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 3-47 Source Data

As Of Date (09-Oct-2015)	Cash Flow Ec	lits Process	Cancel Apply
		<b>(</b> ]	4
Process Details	Cash Flow Edit Rules	Source Data	Freeze Process
Select Data Source Data Source Asset x Select Instrument Data Source			
Apply Data Filter			
Folder CFESEG	▼ Data Filter	<b>~</b>	

7. Enter the Source Data details as shown in the following table:

Table 3-23	List of Source Data details used for Creating Cash Flow Edits P	rocess
------------	---	--------

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 3-48 Freeze Process

As Of Date (09-Oct-2015)	Cash Flow E	dits Process	Cancel Save 🧿
<b>0</b>		<u>o</u>	
Process Details	Cash Flow Edit Rules	Source Data	Freeze Process
> Process Details			
> Cash Flow Edit Rules			
> Source Data			

- 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.

# 3.8.2.2 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

# 3.8.2.2.1 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

### 3.8.2.2.2 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.

# 3.8.2.3 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.
- 4. 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. 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 On-prem to SaaS Migration

You can migrate data and metadata from a Source on-premise instance to a Target Profitability and Balance Sheet Management Cloud Service.

Topics:

- Introduction to On-prem to SaaS Migration
- Part 1 Metadata Migration
- Part 2 Data Migration
- Pre-mapped Dimensions for Migration
- Deprecated Columns in Data Tables

# 4.1 Introduction

Introduction to On-Premise to SaaS migration

You can migrate data and metadata from a Source on-premise instance to a Target Profitability and Balance Sheet Management Cloud Service.

This migration comprises :

- Metadata Migration to migrate the supported metadata (Configuration, Rules and Processes).
- Data Migration to Migrate Data from Supported tables.

# 4.1.1 Supported Applications

List of Supported Applications

Currently, this migration utility supports Oracle Financial Services Profitability Management and Funds Transfer Pricing.

In future, Oracle will support Oracle Financial Services Asset Liability Management.

# 4.1.2 Supported Data Tables

List of Supported Data Tables

Table 4-1	Supported	<b>Data Tables</b>
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Table Type	Source Name	Target Table Name
Instrument	FSI_D_BORROWINGS	FSI_D_LIABILITY
Instrument	FSI_D_LOAN_CONTRACTS	FSI_D_ASSET
Instrument	FSI_D_OTHER_SERVICES	FSI_D_FEE_BASED_SERVICE
Instrument	FSI_D_TERM_DEPOSITS	FSI_D_LIABILITY
Instrument	FSI_D_TRUSTS	FSI_D_FEE_BASED_SERVICE



Table Type	Source Name	Target Table Name
Instrument	FSI_D_INVESTMENTS	FSI_D_ASSET
Instrument	FSI_D_MUTUAL_FUNDS	FSI_D_FEE_BASED_SERVICE
Instrument	FSI_D_ANNUITY_CONTRACTS	FSI_D_LIABILITY
Instrument	FSI_D_CREDIT_CARDS	FSI_D_ASSET
Instrument	FSI_D_MM_CONTRACTS	FSI_D_ASSET
Instrument	FSI_D_ASSET_BACK_SEC	FSI_D_ASSET
Instrument	FSI_D_CREDIT_LINES	FSI_D_ASSET
Instrument	FSI_D_LEDGER_STAT_INSTRUME NT	FSI_D_LEDGER_INSTRUMENT
Instrument	FSI_D_MORTGAGES	FSI_D_ASSET
Instrument	FSI_D_RETIREMENT_ACCOUNTS	FSI_D_LIABILITY
Instrument	FSI_D_GUARANTEES	FSI_D_OFF_BALANCE_SHEET
Instrument	FSI_D_MERCHANT_CARDS	FSI_D_FEE_BASED_SERVICE
Instrument	FSI_D_ACCOUNT_RATE_TIERS	FSI_D_ACCOUNT_RATE_TIERS
Instrument	FSI_D_BREAK_FUNDING_CHARG ES	FSI_D_BREAK_FUNDING_CHARGE S
Instrument	FSI_D_LEASES	FSI_D_ASSET
Transaction Profitability	FSI_D_OTHER_SERVICES_TXNS	FSI_D_FEE_BASED_SERVICE_TXN S
Transaction Profitability	FSI_D_MERCHANT_CARDS_TXNS	FSI_D_FEE_BASED_SERVICE_TXN S
Transaction Profitability	FSI_D_MUTUAL_FUNDS_TXNS	FSI_D_FEE_BASED_SERVICE_TXN S
Transaction Profitability	FSI_D_RETIREMENT_ACCTS_TXN S	FSI_D_LIABILITY_TXNS
Transaction Profitability	FSI_D_INVESTMENTS_TXNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_BORROWINGS_TXNS	FSI_D_LIABILITY_TXNS
Transaction Profitability	FSI_D_GUARANTEES_TXNS	FSI_D_OFF_BALANCE_SHEET_TX NS
Transaction Profitability	FSI_D_LEASES_TXNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_ANNUITY_TXNS	FSI_D_LIABILITY_TXNS
Transaction Profitability	FSI_D_MORTGAGES_TXNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_CASA_TXNS	FSI_D_LIABILITY_TXNS
Transaction Profitability	FSI_D_LOAN_CONTRACTS_TXNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_MORTGAGE_BACK_SEC_T XNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_TRUSTS_TXNS	FSI_D_FEE_BASED_SERVICE_TXN S
Transaction Profitability	FSI_D_TERM_DEPOSITS_TXNS	FSI_D_LIABILITY_TXNS
Transaction Profitability	FSI_D_CREDIT_LINES_TXNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_CREDIT_CARDS_TXNS	FSI_D_ASSET_TXNS
Transaction Profitability	FSI_D_MM_CONTRACTS_TXNS	FSI_D_ASSET_TXNS
Derivative Instruments	FSI_D_FORWARD_RATE_AGMTS	FSI_D_DERIVATIVE
Derivative Instruments	FSI_D_FX_SWAPS	FSI_D_DERIVATIVE
Derivative Instruments	FSI_D_SWAPS	FSI_D_DERIVATIVE

### Table 4-1 (Cont.) Supported Data Tables



Table Type	Source Name	Target Table Name
Derivative Instruments	FSI_D_FUTURES	FSI_D_DERIVATIVE
Derivative Instruments	FSI_D_CAPFLOORS	FSI_D_DERIVATIVE
Derivative Instruments	FSI_D_FX_CONTRACTS	FSI_D_DERIVATIVE
Rate Card Products	FSI_D_PM_GENERATED_INSTRM TS	FSI_D_PM_GENERATED_INSTRMT S
Commitments	FSI_D_LOAN_COMMITMENTS	FSI_D_LOAN_COMMITMENTS
Interest rate curve	FSI_IRC_RATE_HIST	FSI_IRC_RATE_HIST
Payment Schedule	FSI_D_PAYMENT_SCHEDULE	FSI_D_PAYMENT_SCHEDULE
Exchange Rate	FSI_EXCHANGE_RATE_HIST	FSI_EXCHANGE_RATE_HIST
Volatility Curves	FSI_IRC_VOLATILITY_RATE_HIST	FSI_IRC_VOLATILITY_RATE_HIST
Economic Indicators	FSI_ECO_IND_HIST_RATES	FSI_ECO_IND_HIST_RATES
Ledger Class	FSI_D_MANAGEMENT_LEDGER	FSI_D_MANAGEMENT_LEDGER

#### Table 4-1 (Cont.) Supported Data Tables

# 4.1.3 Supported Migration Object Types

List of Supported Migration Object Types

The supported Migration object types are:

#### **Common Objects**

- Attribute Filter
- Currency
- Currency Rates
- Data Filter
- Dimensions Members and Attributes
- Expressions
- Group Filter
- Hierarchies
- Hierarchy Filter
- Holiday Calendar
- Interest Rate Curve

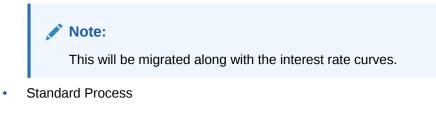
#### PFT

- Allocation Model
- Allocation Specification
- Static table Driver

#### FTP

- Add-on Rate Rule
- Rate lock Volatility curve





#### Note:

Prepayment Rule and Alternate Rule must be migrated manually.

Transfer Pricing Rule

Note:

Replicating Portfolio must be migrated manually.

# 4.2 Metadata Migration

Introduction about Metadata Migration

Metadata migration utility helps to migrate business configurations, rules and assumptions from an on-premise OFSAA environment to SaaS environment. This helps to reduce the migration time and also complete the migration efficiently.

# 4.2.1 On-Premise Tasks

On-Premise to SaaS Migration involves configuring Map Dimensions and Map tables, and creating and exporting metadata and data objects in the Source/On-Premise setup.

Complete the following tasks in the sequential order, in the On-Premise/Source setup:

- 1. Prerequisites
- 2. SaaS Migration Planner Configuration Tasks
- 3. SaaS Migration Planner Export Tasks

# 4.2.1.1 Prerequisites

Prerequisites for On-Premise environment

#### **User Groups**

Ensure that the users are assigned to the following appropriate user groups:

- **Object Export Administrator**-View, edit and delete Map Dimensions, Map Tables and Object definitions.
- **Object Export Analyst**-View the details of Map Dimensions, Map tables and Object definitions.



#### **On-Premise Environment Specific Prerequisites**

- The source/On-Premise environment hosting the licensed and supported OFSAA Applications, must be on v8.0.7.8.0 or later.
- Optional (Recommended). If the Licensed Applications are installed on different OFSAA Instances, merge all the instances existing in the same information domain into a single OFSAA Instance. This will ensure that there are no duplicate Object IDs across various source instances, during migration. For assistance, contact Oracle Support.
- Apply the patch **35922951**.

# 4.2.1.2 Accessing Map Dimensions and Map Tables

Use the Configuration window to define and manage the Map Dimensions and Map tables.

#### To access the **Configuration window**:

- 1. Login to the On-Premise setup with valid credentials. Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.
- 2. In the LHS Navigation list, click Common Object Maintainance > Object Administration > SaaS Migration Planner > Configuration.

The list of pre-existing (seeded and manually created) Dimension Mappings and Instrument Mappings, are displayed. Access the following tabs to create and manage Dimension Mappings and Instrument Mappings.

- Map Dimensions Tab
- Map tables Tab

### 4.2.1.2.1 Map Dimensions

Map Dimensions tab includes the list of existing Dimension Mappings.

Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.

To access the Map Dimensions tab from the Configuration window :

1. Click Map Dimensions.

All the Dimension Mappings created in the specific environment are displayed with the following details:

- Source Dimension-The dimension present in the Source/On-Premise setup.
- **Target Dimension**-The Target dimension mapped to a specific Source dimension.
- **Key Dimensions**-Indicates if the selected Target Dimension is a key dimension.
- **Export Dimension**-Indicates the Export Status of the specific Dimension.
- **Mapping Type**-Indicates if the selected Dimension Mapping is a SystemDimension Mapping or a Custom Dimension Mapping.
  - **System** Pre-seeded Dimension Mappings.
  - Custom-Created by the user. For more information, refer to Adding a new Dimension Mapping.
- Action
  - **View**-View the details of a specific Dimension Mapping.



- Edit-Modify the Source and Target Dimension and also the Export Dimension status. For a system Dimension Mapping, you can only change the Export Dimension status. The Source and the Target dimensions are non-editable.
- Delete-Delete the selected Dimension Mapping. You cannot delete a System Dimension Mapping.
- 2. To search for a specific entry, enter a keyword in the **Search box**.

Click **Search Settings**, to filter the search columns. The specified search criteria are displayed in the Search box, based on the set filter.

#### 4.2.1.2.1.1 Adding a New Dimension Mapping

Create a Dimension mapping to link a source dimension present in the On-Premise setup, to a target dimension in the SaaS setup.

Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.

To add a new Dimension mapping:

- 1. Click Add, in the Configuration window.
- 2. Select the following Details, in the Add Dimension Mapping pop-up window:
  - Source Dimension-Select the Source Dimension in the On-Premise environment.
  - Target Dimension-Select the Target Dimension in the SaaS environment.
  - Export Flag-Select Yes to export the Mapped Dimension.

#### Note:

For a complete list of exportable Pre-seeded Dimensions, refer Pre-mapped Dimensions for Migration.

#### 3. Click Save.

The new mapping is added to the Dimension Mappings Summary.

#### 4.2.1.2.2 Map Tables

Map tables tab includes the list of existing Instrument Mappings.

Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.

To access the Map tables tab from the Configuration window:

1. Click Map tables.

All the Instrument Mappings created in that environment are displayed with the following details:

- **Table Type**-The table type.
- **Source Table**-The table present in the Source/On-Premise setup.
- **Target Table**-The Target table mapped to a specific Source Dimension.
- **Mapping Type**-Indicates if the selected table is a System or a Custom table.
  - **System**-Pre-seeded table.
  - Custom-Created by the user. For more information, refer to Adding new Instrument Mapping.

- **Mapped Columns Count**-The number of columns mapped in the selected table and the total number of columns.
- Action
  - **View**-View the details of a specific Instrument Mapping.
  - Edit-Modify the Source and Target table. For a System Instrument Mapping, the Source and the Target tables are non-editable.
  - Delete-Delete the selected Instrument Mapping. You cannot delete a Pre-seeded Instrument Mapping
- 2. To search for a specific entry, enter a keyword in the Search box.

Click **Search Settings**, to filter the search columns. The specified search criteria are displayed in the Search box, based on the set filter.

### 4.2.1.2.2.1 Adding a New Instrument Mapping

To migrate the tables from On-Premise to SaaS environment, map the source's table and columns to the respective table and columns of the destination.

Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.

To add a new Instrument mapping,

- 1. Click Add.
- 2. Select the following details, in the Table Mapping pane.
  - Table Type Table classification.
  - **Source Table** Instrument and ledger tables in the On-Premise setup.
  - **Target Table** Instrument and ledger tables in the SaaS setup.

#### Note:

The seeded tables are already mapped and can't be changed.

3. Select the Source and Target columns, in the **Column Mapping** pane.

#### Note:

You can modify the source and column mapping only for custom table mappings.

Click **Search Settings**, to filter the search columns. The specified search criteria are displayed in the Search box, based on the set filter.

Click Show Unmapped Rows, to view the rows that require mapping.

4. Click **Save** to create a new Instrument Mapping.

The new mapping is added to the Instrument Mappings Summary.

# 4.2.1.3 Export Definitions

Create and configure Export Definitions from Export screen.

To access the Export Definition Summary:

- 1. Log in to the On-Premise setup with valid credentials. Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.
- In the LHS Navigation list, click Common Object Maintenance > Object Administration > SaaS Migration Planner > Export, to access the SaaS Migration Planner-Export window.

The **Export Object Summary** screen includes the export object definitions, with the following details:

- **Name**-The Export Definition name.
- **Application**-The application associated with the Export Definition.
- **Export Status**-The migration status of the Export Definition.
  - Export Completed
  - Archive to be refreshed
  - Export has not started
- Created By-The login name of the user who created this object migration.
- Creation Date-Export Definition creation date.
- Last Exported On-The Last Exported Date.
- Action
  - View-View the details of a specific Export Definition.
  - Edit-Modify the Name and the Object types.
  - Create/Refresh Archive-Refresh the archived file for a Exported Object.
  - Download Archive-Download the archive file for an ExportedDefinition to a Local Directory. Import this archive file to your SaaS environment, for importing the Metadata objects.
  - View Log-View the Export log details.
  - Delete Delete the selected Export Definition.

#### 4.2.1.3.1 Creating a New Export Definition

An Export definition includes multiple objects of different object types that you can migrate from the On-Premise to SaaS environment.

Ensure that you have the User Groups assigned to perform On-Premise to SaaS Migration.

To create a new export definition:

- 1. Click Add.
- 2. Select/enter the following Export Definition details.
  - **Name** The unique identifier for the Export definition.

#### Note:

The special characters - ~`!@#%^\*()+=|:;\"<>'?/ are not allowed.

- Application The application for adding the object types to the definition.
   The object types included in the application are listed in the Object Types pane.
- **Description** The detailed description of the export definition.

3. Include the required Object Types to the export definition.

When you add an object type, all the dependent objects in the hierarchy are also included. But, when you remove an object type, you must remove the dependent objects manually.

You can add/remove all the objects associated with the listed object types. To add/remove objects for a specific object type, click **Action** and select the required option.

- Add all Objects
- View and Select Objects
- Remove all Objects
- 4. Click **Save** to create a new Export definition.

The new definition is added to the Export definition Summary.

## 4.2.2 SaaS Tasks

Add the archived file from the Local Directory and import the metadata objects to the SaaS environment.

To download the Archive Files to Target (SaaS) environment:

- 1. Prerequisites
- 2. Accessing Import Summary page
- 3. Import Archive file
- 4. Import Meta data Objects
- 5. Verify import status

### 4.2.2.1 Prerequisites

Prerequisites for Target (SaaS) environment

**User Groups** 

Ensure that the users are assigned to Onprem Migration Admin Group.

### 4.2.2.2 Accessing Import Summary

All the archive files added to the SaaS environment are displayed.

To access the Import Summary:

- 1. Login to the SaaS environment with valid credentials. Ensure that you are assigned to **Onprem Migration Admin** group, to trigger the On-Premise to SaaS Migration.
- In the LHS Navigation list, click Operation and Processes > Object Administration > Import Legacy Object.

All the archives created in the specific environment are displayed with the following details:

- **Name**-The Export Definition Name.
- Version-The version of a specific export definition. When the same archive file is downloaded more than once a new version is created and added to the Import Summary page.
- **Status**-The import status of a export definition.



- Ready to Import
- Ongoing
- Completed
- Cancelled
- Import Initiated On-The date and time at which the import began.
- Import Completed On-The date and time at which the import was completed.
- Action
  - **Details**-View the details of a specific Export Definition archive.
- 3. To search for a specific entry, enter a keyword in the **Search box**.

Click **Search Settings**, to filter the search columns. The specified search criteria are displayed in the Search box, based on the set filter.

# 4.2.2.3 Importing Archive File

Import the archive file from the Local Directory, to import the Metadata objects to the SaaS environment.

Ensure that you are assigned to **Onprem Migration Admin** group, to trigger the On-Premise to SaaS Migration..

To download archive file, from the Import Summary page:

- 1. Click Import New Archive, to access the Import New pane.
- Click Browse and select the archive file required for Metadata Import, from theLocal Directory.
- 3. Click Upload.

The archive file is included to the list of archives, in the Import Summary page.

### 4.2.2.4 Importing Metadata Objects

Import Metadata Objects, using the archive files added to the SaaS environment.

To import the Metadata Objects, from the Import Summary.

1. Click Action and Details, adjacent to the archive, to access the Object Details.

The list of Object Types included are listed with the following information:

- Object Type
- # of Objects
- # of Imported
- # of Failed
- # of Skipped
- Status
- Details
- 2. You can perform the following tasks in the Object Details pane:
  - Click **Details**, to view the Import Status of a specific Object Type.
  - Click Cancel All in the Object Details pane, to abort the import of all the objects.



**3.** After importing all the objects, click **Complete**, to update the status of the specific Object Type in the Import Summary.

### 4.2.2.5 Import Status

All the Metadata Objects included in archive, under a specific object type are displayed.

To view the import status of the Metadata Objects:

1. In the Object Details pane, click **Details**, to view the Import Status of a specific Object Type.

All the objects included in the archive, under a specific object type are listed.

- Source Definition Code
- Source Definition Name
- Import Status
- Destination Definition Code
- Retry
- Skip
- 2. To filter and view the objects based on the Import status, select one of the following **Filter** options:
  - Not Started
  - Ongoing
  - Completed
  - Failed
  - Skipped
- 3. Enable **Overwrite object if already Exist**, to replace an object with the same Source Definition Name.
- 4. You can perform the following tasks:
  - To import all the objects, click **Start Import**.
  - To restart the import of an object with Failed status, click Retry adjacent to that object.
  - To retry the import of all the objects, click **Restart all Import**.
  - To skip the import of an object with Failed status, click Skip adjacent to that object.
  - To skip the import of all the objects, click **Skip all Import**.

# 4.3 Data Migration

Data Object Migration involves moving all the user details, seeded and custom tables, from On-premise to SaaS environment.

Complete the following tasks sequentially, for a successful Data Migration:

- 1. Complete the Prerequisites
- 2. Update the Properties file with the required user, table and column details, and filter conditions.
- 3. Export/re-export the data from On-premise environment.



4. Import the data to SaaS environment.

# 4.3.1 Prerequisites

Prerequisites for exporting and importing Data Objects.

#### **Prerequisites for Export**

Complete the following tasks before exporting the Data Objects from the On-Premise environment:

 Create a Physical Directory in the Database Server with sufficiently large disk space to hold the exported data files (.CSV files), in the UNIX environment.
 Example: mkdir '/home/ofsa\_export\_dir'

#### Note:

Using CHMOD command, give Write permission to Oracle Processes , for the new physical directory. Example : chmod -R 777 /home/ofsa export dir

- Log in to the Database with SYS Privileges and execute the following tasks in SQLPLUS command.
  - Create a Database Directory pointing to the Physical Directory.
     Example: create or replace directory OFSA\_EXPORT\_DIR as '/home/ ofsa\_export\_dir'.
  - Grant the INFODOM-SCHEMA-USER write permissions to OFSA\_EXPORT\_DIR.
     Example GRANT READ, WRITE ON DIRECTORY OFSA\_EXPORT\_DIR TO <INFODOM-SCHEMA-USER>;

#### **Prerequisites for Import**

After exporting the data from the On-Premise environment, complete the following tasks:

#### Note:

The following steps are required only if the physical directory is not a shared mount.

 Archive all the generated CTL and CSV files and the archive file name should be ofsa\_export\_dir.zip.

Example - zip -r ofsa\_export\_dir.zip ofsa\_export\_dir

• Move generated ofsa\_export\_dir.zip from Database Server to \$FIC\_HOME/utility/ Data\_Export\_to\_SaaS/data\_dumps directory in the On-Premise environment.

# 4.3.2 Properties Files

Properties file used in the On-Premise to SaaS migration contain the user input details. You can also configure the tables to be exported.

The OFSAA Administrator must update all the required details in the following properties file, before initiating the migration.



- 1. user-input.properties
- 2. pbsm\_export\_table.properties
- 3. pbsm\_export\_table\_filter.properties

### 4.3.2.1 User-input.properties

The User-input.properties file is located in <\$FIC\_HOME>/utility/Data\_Export\_to\_SaaS/conf directory. The properties details are:

Table 4-2	<b>Properties File Detail</b>	S
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Field Name	Details
INFODOM	Information domain name of the On-premise environment.
DB_SERVER_DIRECTORY_NAME	Database server directory created using the SQLPLUS command. For more information refer to , Prerequisites.
IDCS_URL	Identity Cloud Service URL. Contact your IDCS administrator for details.
SAAS_USERNAME	SaaS UI Login user name
SAAS_ENCODED_PASSWORD	SaaS UI login user password encoded in base-64.
ENCODED_CLIENT_ID_AND_SECRET	Client ID:Client Secret encoded in base-64. Contact your IDCS administrator for details.
SAAS_APPLICATION_HOST_URL	URL to access SaaS UI
TENANT_ID	SaaS tenant ID. Contact your IDCS administrator for details.
SERVICE_ID	<ul> <li>One of the following SaaS Service IDs:</li> <li>OFS_PFT - Profitability Management Cloud Service</li> <li>OFS_FTP - Fund Transfer Price Cloud Service</li> </ul>
EXPORT_DIRECTORY_PATH	(Optional). The mount point location detail available in APP server. If EXPORT_DIRECTORY_PATH is not used, comment the option.
ENABLE_CONCURRENCY	Export and import multiple tables, simultaneously.

Note:

Ensure that the export and import are not performed, simultaneously.

### 4.3.2.2 pbsm\_export\_table.properties

The <code>pbsm\_export\_table.properties</code> includes all the Seeded tables to be exported. You can add the Custom table to be exported to the SaaS environment.

The pbsm\_export\_table.properties file is located in <\$FIC\_HOME>//utility/ Data Export to SaaS/conf directory. Modify the following details:

- Custom tables-Add the custom tables to be exported.
- Export Flag-Set to Y, to export the table. The Export Flag for all the Seeded tables are set to Y, by default.
  - Example
  - FSI\_D\_BORROWINGS = Y
  - FSI\_D\_ANNUITY\_CONTRACTS = Y
  - FSI\_D\_CASA = N

### 4.3.2.3 pbsm export table filter.properties

The pbsm\_export\_table\_filter.properties enables to configure the Filter Criteria required for data export.

Using the Properties file, you can configure the Filter Criteria for both Seeded and Custom tables.

This file is located in <\$FIC\_HOME>//utility/Data\_Export\_to\_SaaS/conf directory.

Modify the required filter criteria, before exporting the data.

#### Example

- FSI\_D\_BORROWINGS = AS\_OF\_DATE = TO\_DATE('21-Jun-2022', 'DD-MON-YYYY')
- FSI\_D\_ANNUITY\_CONTRACTS = AS\_OF\_DATE = TO\_DATE('21-Jun-2022', 'DD-MON-YYYY') AND LEGAL\_ENTITY\_ID = 1

# 4.3.3 Migration Execution Scripts

Execute the specific Shell Scripts, to migrate the data objects from On-Premise to SaaS environment.

Execute the following scripts, for Data Migration:

- 1. Export-data.sh
- 2. Re-export-data.sh
- 3. Import-data.sh
- 4. finalize.sh
- 5. generate-report.sh

### 4.3.3.1 Export-data.sh

Execute export-data.sh script, to validate and generate the data export .csv and .ctl files.

export-data.sh is located in <\$FIC\_HOME>/utility/Data\_Export\_to\_SaaS/bin directory. Using export-data.sh script, you can migrate the data only once. To export a particular combination multiple times, execute re-export-data.sh.

**Example**: ./export-data.sh



# 4.3.3.2 Re-export-data.sh

 $\mbox{Execute re-export-data.sh}\ \mbox{script, to validate and regenerate the data export .csv and .ctl files.}$ 

re-export-data.sh is located in <\$FIC\_HOME>/utility/Data\_Export\_to\_SaaS/bin directory. Using re-export-data.sh script, you can migrate the data, multiple times.

Example:./re-export-data.sh

### 4.3.3.3 Import-data.sh

Execute import-data.sh script, to move data into the Target SaaS environment.

import-data.sh is located in <\$FIC HOME>/utility/Data Export to SaaS/bin directory.

Example:./import-data.sh

### 4.3.3.4 finalize.sh

Execute finalize.sh script, to apply the transformations to the data loaded into the Target SaaS environment.

finalize.sh is located in <\$FIC\_HOME>/utility/Data\_Export\_to\_SaaS/bin directory.

Syntax: ./finalize.sh <Start Date DDMMYYYY> <End Date DDMMYYYY>

#### Note:

- The start date and end date are optional parameters.
- To transform the data for a specific time period, ensure to enter both the start and end date.
- If you provide only one date, it is considered as the start date.
- The finalize.sh script can be executed any number of times, but it is recommended to execute after all the data migration is complete.

Example: ./finalize.sh 01122023 31122023

#### **Transformations Post Data Migration**

Executing finalize.sh triggers the following data transformations.



SaaS/Target Table	SaaS-Column	Transformations Post Data Migration
FSI_D_ASSET, FSI_D_LIABILITY, FSI_D_FEE_BASED_S ERVICE, FSI_D_DERIVATIVE, FSI_D_LEDGER_INSTR UMENT, FSI_D_LOAN_COMMIT MENTS, FSI_D_OFF_BALANCE _SHEET, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_BREAK_FUNDIN G_CHARGES, FSI_D_PM_GENERATE D_INSTRMTS	AMRT_TYPE_CD	<ul> <li>If AMRT_TYPE_CD is between 1000 and 69999, the corresponding value is set to 20</li> <li>If AMRT_TYPE_CD is between 70000 and 99999, the corresponding value is set to 10</li> <li>If AMRT_TYPE_CD is either 400 or 500, the corresponding value is set to 100</li> <li>In all other scenarios, the AMRT_TYPE_CD value is retained</li> </ul>
FSI_D_ASSET, FSI_D_LIABILITY, FSI_D_FEE_BASED_S ERVICE, FSI_D_DERIVATIVE, FSI_D_LEDGER_INSTR UMENT, FSI_D_LOAN_COMMIT MENTS, FSI_D_OFF_BALANCE _SHEET, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_BREAK_FUNDIN G_CHARGES, FSI_D_PM_GENERATE D_INSTRMTS	PMT_PATTERN_CD	If AMRT_TYPE_CD is between 1000 and 69999, the PMT_PATTERN_CD value is set to the AMRT_TYPE_CD value. In all other scenarios, it is set to NULL.
FSI_D_ASSET, FSI_D_LIABILITY, FSI_D_FEE_BASED_S ERVICE, FSI_D_DERIVATIVE, FSI_D_LEDGER_INSTR UMENT, FSI_D_LOAN_COMMIT MENTS, FSI_D_OFF_BALANCE _SHEET, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_BREAK_FUNDIN G_CHARGES, FSI_D_PM_GENERATE D_INSTRMTS	BEHAVIOUR_PATTERN _CD	If AMRT_TYPE_CD is between 70000 and 99999, the BEHAVIOUR_PATTERN_CD is set to the AMRT_TYPE_CD value. Otherwise, it is set to NULL.

#### Table 4-3 Transformations post data migration

SaaS/Target Table	SaaS-Column	Transformations Post Data Migration
FSI_D_ASSET, FSI_D_LIABILITY, FSI_D_FEE_BASED_S ERVICE, FSI_D_DERIVATIVE, FSI_D_LEDGER_INSTR UMENT, FSI_D_LOAN_COMMIT MENTS, FSI_D_OFF_BALANCE _SHEET, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_BREAK_FUNDIN G_CHARGES, FSI_D_PM_GENERATE D_INSTRMTS	ADJUSTABLE_TYPE_C D	<ul> <li>If ADJUSTABLE_TYPE_CD is 30, the corresponding value is set to 50</li> <li>If ADJUSTABLE_TYPE_CD &gt;= 500, the corresponding value is set to 10</li> <li>In all other cases, the value of ADJUSTABLE_TYPE_CD is retained</li> </ul>
D_INSTRMIS FSI_D_ASSET, FSI_D_LIABILITY, FSI_D_FEE_BASED_S ERVICE, FSI_D_DERIVATIVE, FSI_D_LEDGER_INSTR UMENT, FSI_D_LOAN_COMMIT MENTS, FSI_D_OFF_BALANCE _SHEET, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_BREAK_FUNDIN G_CHARGES, FSI_D_PM_GENERATE D_INSTRMTS	REPRICE_PATTERN_C	If ADJUSTABLE_TYPE_CD is >= 500, then the REPRICE_PATTERN_CD is set to the ADJUSTABLE_TYPE_CD value. In all other case it is set to NULL.
FSI_D_ASSET, FSI_D_LIABILITY, FSI_D_FEE_BASED_S ERVICE, FSI_D_DERIVATIVE, FSI_D_LEDGER_INSTR UMENT, FSI_D_LOAN_COMMIT MENTS, FSI_D_OFF_BALANCE _SHEET, FSI_D_ACCOUNT_RAT E_TIERS, FSI_D_BREAK_FUNDIN G_CHARGES, FSI_D_PM_GENERATE D_INSTRMTS		If <b>COMPOUNDING_BASIS_CD</b> is either 200 or 999, the corresponding value is set to 160. Otherwise, the value of <b>COMPOUNDING_BASIS_CD</b> is retained.
D_INSTRMTS FSI_D_ASSET, FSI_D_LIABILITY	OPTION_EXPIRY_DAT E	The <b>OPTION_EXPIRY_DATE</b> column in the target table is updated with the values from the <b>OPTION_EXPIRY_DATE</b> column in the FSI_D_EMBEDDED_OPTIONS_SCH table.

Table 4-3 (C	cont.) Trai	nsformations	post data	migration
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SaaS/Target Table	SaaS-Column	Transformations Post Data Migration	
FSI_D_ASSET, FSI_D_LIABILITY	STRIKE_VALUE	The <b>STRIKE_VALUE</b> column in the target table is updated with the values from the <b>STRIKE_VALUE</b> column in the FSI_D_EMBEDDED_OPTIONS_SCH table.	
FSI_D_ASSET, FSI_D_LIABILITY	STRIKE_IRC_CD	The <b>STRIKE_IRC_CD</b> column in the target table is updated with the values from the <b>STRIKE_IRC_CD</b> column in the FSI_D_EMBEDDED_OPTIONS table.	
FSI_D_ASSET, FSI_D_LIABILITY	EXERCISE_TYPE_CD	The <b>EXERCISE_TYPE_CD</b> column in the target table is updated with the values from the <b>EXERCISE_TYPE_CD</b> column in the FSI_D_EMBEDDED_OPTIONS table.	
FSI_D_ASSET, FSI_D_LIABILITY	RATE_LOOKUP_CD	The <b>RATE_LOOKUP_CD</b> column in the target table is updated with the values from the <b>RATE_LOOKUP_CD</b> column in the FSI_D_EMBEDDED_OPTIONS table.	
FSI_D_ASSET, FSI_D_LIABILITY	STRIKE_TYPE_CD	The <b>STRIKE_TYPE_CD</b> column in the target table is updated with the values from the <b>STRIKE_TYPE_CD</b> column in the FSI_D_EMBEDDED_OPTIONS table.	
FSI_D_ASSET, FSI_D_LIABILITY	OPTION_TYPE_CD	The <b>OPTION_TYPE_CD</b> column in the target table is updated with the values from the <b>OPTION_TYPE_CD</b> column in the FSI_D_EMBEDDED_OPTIONS table.	
FSI_D_ASSET, FSI_D_LIABILITY	OPTION_START_DATE	The <b>OPTION_START_DATE</b> column in the target table is updated with the values from the <b>OPTION_START_DATE</b> column in the FSI_D_EMBEDDED_OPTIONS table.	
FSI_D_ASSET, FSI_D_FEE_BASED_S	ACCOUNT_TYPE	<b>ACCOUNT_TYPE</b> is searched sequentially in the following tables and the value is updated.	
ERVICE, FSI_D_LEDGER_INSTR		1. Product	
UMENT, FSI_D_LOAN_COMMIT		2. Common COA	
MENTS,		3. General Ledger	
FSI_D_OFF_BALANCE _SHEET		If <b>ACCOUNT_TYPE</b> is not present in any of the above mentioned tables, it is set to 100.	
FSI_D_LIABILITY	ACCOUNT_TYPE	<b>ACCOUNT_TYPE</b> is searched sequentially in the following tables and the value is updated.	
		1. Product	
		2. Common COA	
		3. General Ledger	

#### Table 4-3 (Cont.) Transformations post data migration

If **ACCOUNT\_TYPE** is not present in any of the above mentioned tables, it is set to 300.

SaaS/Target Table	SaaS-Column	Transformations Post Data Migration
FSI_D_DERIVATIVE	ACCOUNT_TYPE	<ul> <li>For the given LEG_TYPE values, the following ACCOUNT_TYPE values are configured.</li> <li>If LEG_TYPE is 1, set ACCOUNT_TYPE as 310</li> <li>If LEG_TYPE is 2, set ACCOUNT_TYPE as 110</li> <li>In all other cases, set ACCOUNT_TYPE as 800</li> </ul>

#### Table 4-3 (Cont.) Transformations post data migration

### 4.3.3.5 generate-report.sh

Execute generate-report.sh script, to to generate a HTML report containing list of all the exported and imported table details.

generate-report.sh is located in <\$FIC\_HOME>/utility/Data\_Export\_to\_SaaS/bin directory.

The final HTML reports are saved to <FIC\_HOME>/utility/Data\_Export\_to\_SaaS/report directory.

Example:./generate-report.sh

# 4.4 Pre-Mapped Dimensions for Migration

Pre-mapped dimensions with associated On-Premise and SaaS Dimension tables.

#### Table 4-4 Migratable Pre-Seeded Dimensions

Dimension	On-Premise Dimension Table	SaaS Dimension Table
Accidental Health Insurance Company	FSI_ACCID_HEALTH_INS_CO_CD	FSI_ACCID_HEALTH_INS_CO_CD
Account Group	FSI_ACCOUNT_GROUP_CD	FSI_ACCOUNT_GROUP_CD
Account Officer	FSI_ACCOUNT_OFFICER_CD	FSI_ACCOUNT_OFFICER_CD
Account Type	FSI_ACCOUNT_TYPE_CD	FSI_ACCOUNT_TYPE_CD
Accrual Basis	FSI_ACCRUAL_BASIS_CD	FSI_ACCRUAL_BASIS_CD
Adjustable Type	FSI_ADJUSTABLE_TYPE_CD_V	FSI_ADJUSTABLE_TYPE_CD_V
Adjustment Type Code	FSI_ADJUSTMENT_TYPE_CD	FSI_ADJUSTMENT_TYPE_CD
Advice Type	FSI_ADVICE_TYPE_CD	FSI_ADVICE_TYPE_CD
Agent Bank	FSI_AGENT_BANK_CD	FSI_AGENT_BANK_CD
Aggregate Method	FSI_AGGREGATE_METHOD_CD	FSI_AGGREGATE_METHOD_CD
Amortization Method	FSI_AMORT_METHOD_CD	FSI_AMORT_METHOD_CD
Amortization Type	FSI_AMORTIZATION_TYPE_CD_V	FSI_AMORTIZATION_TYPE_CD_V
Annual Fee	FSI_ANNUAL_FEE_CD	FSI_ANNUAL_FEE_CD
Application Analyst	FSI_APPLICATION_ANALYST_CD	FSI_APPLICATION_ANALYST_CD
Authorization Device Type	FSI_AUTH_DEVICE_TYPE_CD	FSI_AUTH_DEVICE_TYPE_CD
Autopay Instruction Type	FSI_AUTOPAY_INSTR_TYPE_CD	FSI_AUTOPAY_INSTR_TYPE_CD
Balance Type	FSI_BALANCE_TYPE_CD	FSI_BALANCE_TYPE_CD
Bank	FSI_BANK_CD	FSI_BANK_CD



Dimension	On-Premise Dimension Table	SaaS Dimension Table
Branch	FSI_BRANCH_CD	DIM_BRANCH_B
Behavior Subtype Code	FSI_BEHAVIOUR_SUB_TYPE_CD	FSI_BEHAVIOUR_SUB_TYPE_CD
Behavior Type Code	FSI_BEHAVIOUR_TYPE_CD	FSI_BEHAVIOUR_TYPE_CD
Billing Method	FSI_BILLING_METHOD_CD	FSI_BILLING_METHOD_CD
Break Identification Code	FSI_BREAKAGE_TYPE_CD	FSI_BREAKAGE_TYPE_CD
Calendar Rolling Convention Code	FSI_CAL_ROLLING_CONVENTIO N_CD	FSI_CAL_ROLLING_CONVENTIO N_CD
Cash Flow Code	FSI_CASH_FLOW_TYPE_CD	FSI_CASH_FLOW_TYPE_CD
Channel	FSI_DISTRIBUTION_CHANNEL_C D	FSI_CHANNEL_CD
Chargeoff Reason	FSI_CHARGE_OFF_REASON_CD	FSI_CHARGE_OFF_REASON_CD
Collateral	FSI_COLLATERAL_CD	FSI_COLLATERAL_CD
Commit Option Type	FSI_COMMIT_OPTION_TYPE_CD	FSI_COMMIT_OPTION_TYPE_CD
Commitment Type	FSI_COMMITMENT_TYPE_CD	FSI_COMMITMENT_TYPE_CD
Common Chart of Accounts	DIM_COMMON_COA_B	DIM_COMMON_COA_B
Compounding Basis Code	FSI_COMPOUND_BASIS_CD	FSI_COMPOUND_BASIS_CD
Consolidation Code	FSI_CONSOLIDATION_CD	FSI_CONSOLIDATION_CD
Corporate Agreement	FSI_CORPORATE_AGREEMENT_ CD	FSI_CORPORATE_AGREEMENT_ CD
Country	DIM_COUNTRY_B	FSI_COUNTRY_CD
Credit Life Insurance Company	FSI_CREDIT_LIFE_INS_CO_CD	FSI_CREDIT_LIFE_INS_CO_CD
Credit Rating	FSI_CREDIT_RATING_CD	FSI_CREDIT_RATING_CD
Credit Status	FSI_CREDIT_STATUS_CD	FSI_CREDIT_STATUS_CD
CWB Status	FSI_CWB_STATUS_CD	FSI_CWB_STATUS_CD
Data Source	FSI_INSTRUMENT_DATA_SOURC E_CD	FSI_INSTRUMENT_DATA_SOURC E_CD
Data Source Code	FSI_DATA_SOURCE_CD	FSI_DATA_SOURCE_CD
Direct Deposit Account Type	FSI_DIR_DEPOS_ACCT_TYPE_C D	FSI_DIR_DEPOS_ACCT_TYPE_C D
Direct Indicator Code	FSI_DIRECT_IND_CD	FSI_DIRECT_IND_CD
Disbursement Method	FSI_DISBURS_METHOD_CD	FSI_DISBURS_METHOD_CD
Delinquency Status	FSI_DELINQUENCY_STATUS_CD	FSI_DELINQUENCY_STATUS_CD
Deposit Type	FSI_DEPOSIT_TYPE_CD	FSI_DEPOSIT_TYPE_CD
Documentation	FSI_DOCUMENTATION_CD	FSI_DOCUMENTATION_CD
Exception	FSI_EXCEPTION_CD	FSI_EXCEPTION_CD
Existing Borrower Code Dimension	FSI_EXIST_BORROWER_CD	FSI_EXIST_BORROWER_CD
Fiduciary Agreement	FSI_FIDUCIARY_AGREEMENT_C D	FSI_FIDUCIARY_AGREEMENT_C D
Financial Element	DIM_FINANCIAL_ELEMENTS_B	DIM_FINANCIAL_ELEMENTS_B
Funding Status	FSI_FUNDING_STATUS_CD	FSI_FUNDING_STATUS_CD
Funding Type	FSI_FUNDING_TYPE_CD	FSI_FUNDING_TYPE_CD
Futures Subtype Code	FSI_FUTURES_SUBTYPE_CD	FSI_FUTURES_SUBTYPE_CD
Futures Type Code	FSI_FUTURES_TYPE_CD	FSI_FUTURES_TYPE_CD

#### Table 4-4 (Cont.) Migratable Pre-Seeded Dimensions



General Ledger Account         DIM_GENERAL_LEDGER_B         DIM_GENERAL_LEDGER_B           Geographic Location         FSI_GEOGRAPHIC_LOC_CD         DIM_GEOGRAPHIC_LOC_B           Geographic State         FSI_GEOGRAPHIC_LOC_STATE_ CD         FSI_GEOGRAPHIC_LOC_STATE_ CD           Holiday Calc         FSI_HOLIDAY_CALC_OPTION_C         FSI_HOLIDAY_CALC_OPTION_C           Instrument Type         FSI_INSTRUMENT_TYPE_CD         FSI_INSTRUMENT_TYPE_CD           Interest Dividends Option         FSI_INT_DIVIDENDS_OPTION_C         FSI_INT_PAYMENT_METHOD_CD           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INT_PAYMENT_METHOD_CD           Interest Timing Type Code         FSI_INT_PAYMENT_METHOD_CD         FSI_INT_PAYMENT_METHOD_CD           Investor Type         FSI_INCESTOR_TYPE_CD         FSI_INT_PAYMENT_METHOD_CD           Investor Type         FSI_ISUER_CD         FSI_IRA_FUNDING_STATUS_CD           Issuer         FSI_SISUER_CD         FSI_ISUER_CD           Joint Agreement         FSI_ISUER_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LEG_TYPE_CD         FSI_LOAN_TYPE_CD           Liquidity Class         FSI_LEG_TYPE_CD         FSI_LOAN_TYPE_CD           Liquidity Class         FSI_LAGAT_TYPE_CD			
Geographic Location         FSI_GEOGRAPHIC_LOC_CD         DIM_GEOGRAPHIC_LOC_B           Geographic State         FSI_GEOGRAPHIC_LOC_STATE_CD         FSI_GEOGRAPHIC_LOC_STATE_CD           Holiday Calc         FSI_HOLIDAY_CALC_OPTION_C         FSI_HOLIDAY_CALC_OPTION_CD           Instrument Type         FSI_INSTRUMENT_TYPE_CD         FSI_INT_DIVIDENDS_OPTION_CC           Interest Dividends Option         FSI_INT_DIVIDENDS_OPTION_CC         FSI_INT_PAYMENT_METHOD_CD           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INVESTOR_TYPE_CD           Interest Timing Type Code         FSI_INT_RAYMENT_METHOD_CD         FSI_INVESTOR_TYPE_CD           IR Option Type         FSI_INVESTOR_TYPE_CD         FSI_IR_OPTION_TYPE_CD           IRA Funding Status Code         FSI_ISUER_CD         FSI_ISUER_CD           Dimension         FSI_ISUER_CD         FSI_ISUER_CD           Issuer         FSI_ISUER_CD         FSI_ISUER_CD           Liap Position         FSI_LIG_TYPE_CD         FSI_LIGUIDITY_CLASS_CD           Liap Rotition         FSI_LIG_TYPE_CD         FSI_LIGUTIDITY_CLASS_CD           Liapal Entity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Liapal Statity         FSI_MARKET_SEGMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARKE	Dimension	On-Premise Dimension Table	SaaS Dimension Table
Geographic State         FSI_GEOGRAPHIC_LOC_STATE_ CD         FSI_GEOGRAPHIC_LOC_STATE_ CD         FSI_GEOGRAPHIC_LOC_STATE_ CD           Holiday Calc         FSI_HOLIDAY_CALC_OPTION_C         FSI_HOLIDAY_CALC_OPTION_C         FSI_INSTRUMENT_TYPE_CD           Instrument Type         FSI_INT_DIVIDENDS_OPTION_C         FSI_INT_DIVIDENDS_OPTION_C         FSI_INT_DIVIDENDS_OPTION_C           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INTEREST_TIMING_TYPE_C         D           Interest Timing Type Code         FSI_INVESTOR_TYPE_CD         FSI_INTEREST_TIMING_TYPE_CD         FSI_IRA_FUNDING_STATUS_CD           Investor Type         FSI_ISUER_CD         FSI_IRA_FUNDING_STATUS_CD         FSI_IRA_FUNDING_STATUS_CD           Issuer         FSI_ISUER_CD         FSI_ISUER_CD         FSI_IEN_POSITION_CD           Joint Agreement         FSI_ISUER_CD         FSI_LIGUIDITY_CLASS_CD         ESI_LEG_TYPE_CD           Leg Type         FSI_LIQUIDITY_CLASS_CD         FSI_LIGAN_TYPE_CD         FSI_LGAN_TYPE_CD           Lagi Agreement         FSI_DAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD         FSI_LGAN_TYPE_CD           Leg Type         FSI_LOAN_TYPE_CD         FSI_LGAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD           Lagi Agreement         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD           Leg Type	General Ledger Account	DIM_GENERAL_LEDGER_B	DIM_GENERAL_LEDGER_B
CD         CD           Holiday Calc         FSI_HOLIDAY_CALC_OPTION_C         FSI_HOLIDAY_CALC_OPTION_C           Instrument Type         FSI_INSTRUMENT_TYPE_CD         FSI_INSTRUMENT_TYPE_CD           Interest Dividends Option         FSI_INT_DIVIDENDS_OPTION_C         FSI_INT_DIVIDENDS_OPTION_C           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INT_PAYMENT_METHOD_CD           Interest Timing Type Code         FSI_INVESTOR_TYPE_CD         FSI_INVESTOR_TYPE_CD           Investor Type         FSI_IR_OPTION_TYPE_CD         FSI_IRA_FUNDING_STATUS_CD           IRA Funding Status Code         FSI_ISUER_CD         FSI_ISUER_CD           Dimension         FSI_ISUER_CD         FSI_ISUER_CD           Issuer         FSI_ISUER_CD         FSI_IAQUIDITY_CLASS_CD           Lien Position         FSI_IEG_TYPE_CD         FSI_LIEN_POSITION_CD           Ligal Finity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Logal Fontity         DIM_LEGAL_ENTITY_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment Code         FSI_MARGIN_AGREEMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MARGIN_CAGREEMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MARGIN_AGREEMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segmen	Geographic Location	FSI_GEOGRAPHIC_LOC_CD	DIM_GEOGRAPHIC_LOC_B
D         D           Instrument Type         FSI_INSTRUMENT_TYPE_CD         FSI_INSTRUMENT_TYPE_CD           Interest Dividends Option         FSI_INT_DIVIDENDS_OPTION_C         FSI_INT_DIVIDENDS_OPTION_C           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INT_PAYMENT_METHOD_CD           Interest Timing Type Code         FSI_INTEREST_TIMING_TYPE_C         FSI_INTEREST_TIMING_TYPE_CD           Investor Type         FSI_INVESTOR_TYPE_CD         FSI_R_OPTION_TYPE_CD           IR A Funding Status Code         FSI_IRA_FUNDING_STATUS_CD         FSI_RA_FUNDING_STATUS_CD           Dimension         FSI_ISUER_CD         FSI_IAL_FUNDING_STATUS_CD           Issuer         FSI_ISUER_CD         FSI_INT_AGREEMENT_CD           Joint Agreement         FSI_UOUTT_AGREEMENT_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LIEG_TYPE_CD         FSI_LIGUIDITY_CLASS_CD           Leg Type         FSI_LOAN_TYPE_CD         FSI_MARKET_SEGMENT_CD           Leg Type         FSI_LOAN_TYPE_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARKET_SEGMENT_CD           Market Margin         FSI_NULTIPLIER_CD         FSI_MARKET_SEGMENT_CD           O	Geographic State		
Interest Dividends Option         FSI_INT_DIVIDENDS_OPTION_C         FSI_INT_DIVIDENDS_OPTION_C           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INT_PAYMENT_METHOD_CD           Interest Timing Type Code         FSI_INTEREST_TIMING_TYPE_C         FSI_INTEREST_TIMING_TYPE_CD           Investor Type         FSI_IR_OPTION_TYPE_CD         FSI_IR_OPTION_TYPE_CD           IR Option Type         FSI_IR_OPTION_TYPE_CD         FSI_R_OPTION_TYPE_CD           IRA Funding Status Code         Dimension         FSI_IRA_FUNDING_STATUS_CD           Issuer         FSI_ISUER_CD         FSI_ISUER_CD           Joint Agreement         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Leg Type         FSI_LIEG_TYPE_CD         FSI_LIQUIDITY_CLASS_CD           Leg Type         FSI_LOAN_TYPE_CD         FSI_LOAN_TYPE_CD           Leg Type         FSI_LOAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_MARCHANT_CLASS_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARGIN_CD           Merchant Chain         FSI_MERCHANT_CHAIN_CD         FSI_OP	Holiday Calc	_	FSI_HOLIDAY_CALC_OPTION_C D
D         D           Interest Payment Method         FSI_INT_PAYMENT_METHOD_CD         FSI_INT_PAYMENT_METHOD_CD           Interest Timing Type Code         FSI_INTEREST_TIMING_TYPE_C         FSI_INTEREST_TIMING_TYPE_CD           Investor Type         FSI_INVESTOR_TYPE_CD         FSI_INVESTOR_TYPE_CD           IRA Funding Status Code         FSI_IRA_FUNDING_STATUS_CD         FSI_RA_FUNDING_STATUS_CD           Issuer         FSI_ISSUER_CD         FSI_ISSUER_CD           Joint Agreement         FSI_IONT_AGREEMENT_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Legal Entity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Loan Type         FSI_LOAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_LOAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment Code         FSI_MARRET_SEGMENT_CD         FSI_MARGIN_AGREEMENT_CD           Merchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Market Segment Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Market Segment Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD <t< td=""><td>Instrument Type</td><td>FSI_INSTRUMENT_TYPE_CD</td><td>FSI_INSTRUMENT_TYPE_CD</td></t<>	Instrument Type	FSI_INSTRUMENT_TYPE_CD	FSI_INSTRUMENT_TYPE_CD
Interest Timing Type Code         FSI_INTEREST_TIMING_TYPE_C         FSI_INTEREST_TIMING_TYPE_C           Investor Type         FSI_INVESTOR_TYPE_CD         FSI_INVESTOR_TYPE_CD           IR Option Type         FSI_IR_OPTION_TYPE_CD         FSI_IR_OPTION_TYPE_CD           IRA Funding Status Code         FSI_IRA_FUNDING_STATUS_CD         FSI_IRA_FUNDING_STATUS_CD           Joint Agreement         FSI_JOINT_AGREEMENT_CD         FSI_JOINT_AGREEMENT_CD           Lien Position         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Legal Type         FSI_LEG_TYPE_CD         FSI_LEG_TYPE_CD           Legal Tentity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Laan Type         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARGIN_AGREEMENT_CD           Market Segment Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Multiplier Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Multiplier Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Multiplier Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Market Segment Code         FSI_MERCHANT_CLASS_CD	Interest Dividends Option		
DDInvestor TypeFSI_INVESTOR_TYPE_CDFSI_INVESTOR_TYPE_CDIR Option TypeFSI_IR_OPTION_TYPE_CDFSI_R_OPTION_TYPE_CDIRA Funding Status CodeFSI_IRA_FUNDING_STATUS_CDFSI_IRA_FUNDING_STATUS_CDJoint AgreementFSI_ISSUER_CDFSI_ISSUER_CDJoint AgreementFSI_LIEN_POSITION_CDFSI_LIEN_POSITION_CDLiquidity ClassFSI_LIEN_POSITION_CDFSI_LIEN_POSITION_CDLegal EntityDIM_LEGAL_ENTITY_BDIM_LEGAL_ENTITY_BLoan TypeFSI_LOAN_TYPE_CDFSI_LOAN_TYPE_CDMargin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARGHANT_CHAIN_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultipier CodeFSI_MERCHANT_CDFSI_MERCHANT_CCDMutripier CodeFSI_MERCHANT_CDFSI_MERCHANT_CCDMutripier CodeFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption TypeFSI_OCTION_DECISION_TYPE_CFSI_OCTION_DECISION_TYPE_CDoton Decision TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_STRIK	Interest Payment Method	FSI_INT_PAYMENT_METHOD_CD	FSI_INT_PAYMENT_METHOD_CD
IR Option Type         FSI_IR_OPTION_TYPE_CD         FSI_IR_OPTION_TYPE_CD           IRA Funding Status Code         FSI_IRA_FUNDING_STATUS_CD         FSI_IRA_FUNDING_STATUS_CD           Issuer         FSI_ISSUER_CD         FSI_ISSUER_CD           Joint Agreement         FSI_JOINT_AGREEMENT_CD         FSI_UIEN_POSITION_CD           Lien Position         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LIEG_TYPE_CD         FSI_LIEG_TYPE_CD           Leg Type         FSI_LEG_TYPE_CD         FSI_LOAN_TYPE_CD           Legal Entity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Loan Type         FSI_MARGIN_AGREEMENT_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_MARKET_SEGMENT_CD         FSI_MARKET_SEGMENT_CD           Marchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Merchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Net Margin         FSI_NULTIPLIER_CD         FSI_MERCHANT_CCLASS_CD           Net Margin         FSI_NULTIPLIER_CD         FSI_OPTION_DECISION_TYPE_C           Occupancy         FSI_OPTION_DECISION_TYPE_C         FSI_OPTION_EXERCISE_CD           Option Exercise Code         FSI_OPTION_STRIKE_TYPE_CD         FSI_OPTION_STRIKE_TYPE_CD	Interest Timing Type Code	_	_
IRA Funding Status Code       FSI_IRA_FUNDING_STATUS_CD       FSI_IRA_FUNDING_STATUS_CD         Dimension       FSI_ISSUER_CD       FSI_ISSUER_CD         Issuer       FSI_ISSUER_CD       FSI_ISSUER_CD         Joint Agreement       FSI_IONT_AGREEMENT_CD       FSI_IONT_AGREEMENT_CD         Lien Position       FSI_LIEN_POSITION_CD       FSI_LIEN_POSITION_CD         Liquidity Class       FSI_LIQUIDITY_CLASS_CD       FSI_LIQUIDITY_CLASS_CD         Leg Type       FSI_LGG_TYPE_CD       FSI_LGG_TYPE_CD         Legal Entity       DIM_LEGAL_ENTITY_B       DIM_LEGAL_ENTITY_B         Loan Type       FSI_LOAN_TYPE_CD       FSI_LOAN_TYPE_CD         Margin Agreement       FSI_MARGIN_AGREEMENT_CD       FSI_MARGIN_AGREEMENT_CD         Market Segment Code       FSI_MERCHANT_CLASS_CD       FSI_MERCHANT_CLASS_CD         Merchant Class       FSI_MERCHANT_CLASS_CD       FSI_MERCHANT_CLASS_CD         Multiplier Code       FSI_MULTIPLIER_CD       FSI_MULTIPLIER_CD         Multiplier Code       FSI_MULTIPLIER_CD       FSI_OCUPANCY_CD         Occupancy       FSI_OPTION_DECISION_TYPE_C       FSI_OPTION_DECISION_TYPE_CD         Option Exercise Code       FSI_OPTION_STRIKE_TYPE_CD       FSI_OPTION_STRIKE_TYPE_CD         Option Type       FSI_OPTION_STRIKE_TYPE_CD       FSI_OPTION_STRIKE_TYPE_CD	Investor Type	FSI_INVESTOR_TYPE_CD	FSI_INVESTOR_TYPE_CD
Dimension           Issuer         FSI_ISSUER_CD         FSI_ISSUER_CD           Joint Agreement         FSI_JOINT_AGREEMENT_CD         FSI_JOINT_AGREEMENT_CD           Lien Position         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LIQUIDITY_CLASS_CD         FSI_LIQUIDITY_CLASS_CD           Leg Type         FSI_LEG_TYPE_CD         FSI_LEG_TYPE_CD           Legal Entity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Loan Type         FSI_LOAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_MARGIN_AGREEMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Merchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Merchant Chain         FSI_MERCHANT_CHAIN_CD         FSI_MERCHANT_CLASS_CD           Net Margin         FSI_OCCUPANCY_CD         FSI_OUTLIPLIER_CD           Occupancy         FSI_OCCUPANCY_CD         FSI_OCUPANCY_CD           Option Decision Type         FSI_OPTION_EXERCISE_CD         FSI_OPTION_STRIKE_TYPE_CD           Option Strike Type         FSI_OPTION_STRIKE_TYPE_CD         FSI_OPTION_STRIKE_TYPE_CD           Option Type Code         FSI_OPTION_TYPE_CD         FSI_OPTION_TYPE_CD	IR Option Type	FSI_IR_OPTION_TYPE_CD	FSI_IR_OPTION_TYPE_CD
Joint Agreement         FSI_JOINT_AGREEMENT_CD         FSI_JOINT_AGREEMENT_CD           Lien Position         FSI_LIEN_POSITION_CD         FSI_LIEN_POSITION_CD           Liquidity Class         FSI_LIQUIDITY_CLASS_CD         FSI_LIQUIDITY_CLASS_CD           Leg Type         FSI_LEG_TYPE_CD         FSI_LEG_TYPE_CD           Legal Entity         DIM_LEGAL_ENTITY_B         DIM_LEGAL_ENTITY_B           Loan Type         FSI_LOAN_TYPE_CD         FSI_MARGIN_AGREEMENT_CD           Margin Agreement         FSI_MARGIN_AGREEMENT_CD         FSI_MARKET_SEGMENT_CD           Market Segment Code         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Marchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Merchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Multiplier Code         FSI_MULTIPLIER_CD         FSI_MERCHANT_CLASS_CD           Multiplier Code         FSI_MULTIPLIER_CD         FSI_MULTIPLIER_CD           Multiplier Code         FSI_OCCUPANCY_CD         FSI_OCCUPANCY_CD           Occupancy         FSI_OCCUPANCY_CD         FSI_OCUPANCY_CD           Option Decision Type         FSI_OPTION_EXERCISE_CD         FSI_OPTION_STRIKE_TYPE_CD           Option Strike Type         FSI_OPTION_STRIKE_TYPE_CD         FSI_OPTION_STRIKE_TYPE_CD	IRA Funding Status Code Dimension	FSI_IRA_FUNDING_STATUS_CD	FSI_IRA_FUNDING_STATUS_CD
Lien PositionFSI_LIEN_POSITION_CDFSI_LIEN_POSITION_CDLiquidity ClassFSI_LIQUIDITY_CLASS_CDFSI_LIQUIDITY_CLASS_CDLeg TypeFSI_LEG_TYPE_CDFSI_LEG_TYPE_CDLegal EntityDIM_LEGAL_ENTITY_BDIM_LEGAL_ENTITY_BLoan TypeFSI_LOAN_TYPE_CDFSI_LOAN_TYPE_CDMargin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMarket Segment CodeFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ClassFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CDOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OUTSIDE_INFO_SOURCE_CFSI_OVERDRAFT_PROTECTION_CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_CFSI_OUTSIDE_INFO_SOURCE_CDDansersip TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_OPARENT_SERVICE_CDFSI_OWNERSHIP_TYPE_CD	Issuer	FSI_ISSUER_CD	FSI_ISSUER_CD
Liquidity ClassFSI_LIQUIDITY_CLASS_CDFSI_LIQUIDITY_CLASS_CDLeg TypeFSI_LEG_TYPE_CDFSI_LEG_TYPE_CDLegal EntityDIM_LEGAL_ENTITY_BDIM_LEGAL_ENTITY_BLoan TypeFSI_LOAN_TYPE_CDFSI_LOAN_TYPE_CDMargin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMerchant ClassFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MERCHANT_CHAIN_CDNet MarginFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDifion Decision TypeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Exercise CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Strike TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOutside Info SourceFSI_OVERDRAFT_PROTECTION_ CDFSI_OUVERDRAFT_PROTECTION_ CDOutside Info SourceFSI_OUNSIDE_INFO_SOURCE_C FSI_ONNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_OARENT_SERVICE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Joint Agreement	FSI_JOINT_AGREEMENT_CD	FSI_JOINT_AGREEMENT_CD
Leg TypeFSI_LEG_TYPE_CDFSI_LEG_TYPE_CDLegal EntityDIM_LEGAL_ENTITY_BDIM_LEGAL_ENTITY_BLoan TypeFSI_LOAN_TYPE_CDFSI_LOAN_TYPE_CDMargin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMerchant ClassFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDNet MarginFSI_NET_MARGIN_CDFSI_OPTION_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDDDOption Exercise CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption TypeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OVERDRAFT_PROTECTION_ CDCDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_COwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Lien Position	FSI_LIEN_POSITION_CD	FSI_LIEN_POSITION_CD
Legal EntityDIM_LEGAL_ENTITY_BDIM_LEGAL_ENTITY_BLoan TypeFSI_LOAN_TYPE_CDFSI_LOAN_TYPE_CDMargin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMerchant ClassFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDMerchant ChainFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CDOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOutside Info SourceFSI_OVERDRAFT_PROTECTION_ FSI_OVERDRAFT_PROTECTION_ CDFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Liquidity Class	FSI_LIQUIDITY_CLASS_CD	FSI_LIQUIDITY_CLASS_CD
Loan TypeFSI_LOAN_TYPE_CDFSI_LOAN_TYPE_CDMargin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMerchant ClassFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDNet MarginFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOccupancyFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDition Decision TypeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Exercise CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Strike TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OVERDRAFT_PROTECTION_FSI_OVERDRAFT_PROTECTION_CDOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_FSI_OVERDRAFT_PROTECTION_CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_CFSI_OUTSIDE_INFO_SOURCE_CDDownership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Leg Type	FSI_LEG_TYPE_CD	FSI_LEG_TYPE_CD
Margin AgreementFSI_MARGIN_AGREEMENT_CDFSI_MARGIN_AGREEMENT_CDMarket Segment CodeFSI_MARKET_SEGMENT_CDFSI_MARKET_SEGMENT_CDMerchant ClassFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDNet MarginFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OUTSIDE_INFO_SOURCE_CFSI_OUTSIDE_INFO_SOURCE_COutside Info SourceFSI_OUTSIDE_INFO_SOURCE_CFSI_OUTSIDE_INFO_SOURCE_CDSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_OARENT_SERVICE_CD	Legal Entity	DIM_LEGAL_ENTITY_B	DIM_LEGAL_ENTITY_B
Market Segment Code         FSI_MARKET_SEGMENT_CD         FSI_MARKET_SEGMENT_CD           Merchant Class         FSI_MERCHANT_CLASS_CD         FSI_MERCHANT_CLASS_CD           Merchant Chain         FSI_MERCHANT_CHAIN_CD         FSI_MERCHANT_CHAIN_CD           Multiplier Code         FSI_MULTIPLIER_CD         FSI_MULTIPLIER_CD           Net Margin         FSI_NET_MARGIN_CD         FSI_NET_MARGIN_CD           Occupancy         FSI_OCCUPANCY_CD         FSI_OCCUPANCY_CD           Option Decision Type         FSI_OPTION_DECISION_TYPE_C         FSI_OPTION_DECISION_TYPE_C           Option Exercise Code         FSI_OPTION_STRIKE_TYPE_CD         FSI_OPTION_STRIKE_TYPE_CD           Option Rate Lookup Type         FSI_OPTION_TYPE_CD         FSI_OPTION_TYPE_CD           Option Type Code         FSI_OPTION_TYPE_CD         FSI_OPTION_TYPE_CD           Organizational Unit         DIM_ORG_UNIT_B         DIM_ORG_UNIT_B           Overdraft Protection         FSI_OVERDRAFT_PROTECTION_         FSI_OVERDRAFT_PROTECTION_           CD         CD         CD         CD         CD	Loan Type	FSI_LOAN_TYPE_CD	FSI_LOAN_TYPE_CD
Merchant ClassFSI_MERCHANT_CLASS_CDFSI_MERCHANT_CLASS_CDMerchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDNet MarginFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDDDOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_TYPE_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OVERDRAFT_PROTECTION_ CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Margin Agreement	FSI_MARGIN_AGREEMENT_CD	FSI_MARGIN_AGREEMENT_CD
Merchant ChainFSI_MERCHANT_CHAIN_CDFSI_MERCHANT_CHAIN_CDMultiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDNet MarginFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Exercise CodeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Strike TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OUTSIDE_INFO_SOURCE_COutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_COwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Market Segment Code	FSI_MARKET_SEGMENT_CD	FSI_MARKET_SEGMENT_CD
Multiplier CodeFSI_MULTIPLIER_CDFSI_MULTIPLIER_CDNet MarginFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_C DFSI_OPTION_DECISION_TYPE_C DOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OVERDRAFT_PROTECTION_ CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Merchant Class	FSI_MERCHANT_CLASS_CD	FSI_MERCHANT_CLASS_CD
Net MarginFSI_NET_MARGIN_CDFSI_NET_MARGIN_CDOccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_C DFSI_OPTION_DECISION_TYPE_C DOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OVERDRAFT_PROTECTION_ CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Merchant Chain	FSI_MERCHANT_CHAIN_CD	FSI_MERCHANT_CHAIN_CD
OccupancyFSI_OCCUPANCY_CDFSI_OCCUPANCY_CDOption Decision TypeFSI_OPTION_DECISION_TYPE_CFSI_OPTION_DECISION_TYPE_CDDFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OVERDRAFT_PROTECTION_ CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Multiplier Code	FSI_MULTIPLIER_CD	FSI_MULTIPLIER_CD
Option Decision TypeFSI_OPTION_DECISION_TYPE_C DFSI_OPTION_DECISION_TYPE_C DOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OVERDRAFT_PROTECTION_CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Net Margin	FSI_NET_MARGIN_CD	FSI_NET_MARGIN_CD
DDOption Exercise CodeFSI_OPTION_EXERCISE_CDFSI_OPTION_EXERCISE_CDOption Strike TypeFSI_OPTION_STRIKE_TYPE_CDFSI_OPTION_STRIKE_TYPE_CDOption Rate Lookup TypeFSI_OPTION_RATE_LOOKUP_CDFSI_OPTION_RATE_LOOKUP_CDOption Type CodeFSI_OPTION_TYPE_CDFSI_OPTION_TYPE_CDOrganizational UnitDIM_ORG_UNIT_BDIM_ORG_UNIT_BOverdraft ProtectionFSI_OVERDRAFT_PROTECTION_ CDFSI_OVERDRAFT_PROTECTION_ CDOutside Info SourceFSI_OUTSIDE_INFO_SOURCE_C DFSI_OUTSIDE_INFO_SOURCE_C DOwnership TypeFSI_OWNERSHIP_TYPE_CDFSI_OWNERSHIP_TYPE_CDParent ServiceFSI_PARENT_SERVICE_CDFSI_PARENT_SERVICE_CD	Occupancy	FSI_OCCUPANCY_CD	FSI_OCCUPANCY_CD
Option Strike Type         FSI_OPTION_STRIKE_TYPE_CD         FSI_OPTION_STRIKE_TYPE_CD           Option Rate Lookup Type         FSI_OPTION_RATE_LOOKUP_CD         FSI_OPTION_RATE_LOOKUP_CD           Option Type Code         FSI_OPTION_TYPE_CD         FSI_OPTION_TYPE_CD           Organizational Unit         DIM_ORG_UNIT_B         DIM_ORG_UNIT_B           Overdraft Protection         FSI_OVERDRAFT_PROTECTION_ CD         FSI_OVERDRAFT_PROTECTION_ CD         FSI_OVERDRAFT_PROTECTION_ CD           Outside Info Source         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D           Ownership Type         FSI_OWNERSHIP_TYPE_CD         FSI_OWNERSHIP_TYPE_CD           Parent Service         FSI_PARENT_SERVICE_CD         FSI_PARENT_SERVICE_CD	Option Decision Type	-	-
Option Rate Lookup Type       FSI_OPTION_RATE_LOOKUP_CD       FSI_OPTION_RATE_LOOKUP_CD         Option Type Code       FSI_OPTION_TYPE_CD       FSI_OPTION_TYPE_CD         Organizational Unit       DIM_ORG_UNIT_B       DIM_ORG_UNIT_B         Overdraft Protection       FSI_OVERDRAFT_PROTECTION_ CD       FSI_OVERDRAFT_PROTECTION_ CD       FSI_OVERDRAFT_PROTECTION_ CD         Outside Info Source       FSI_OUTSIDE_INFO_SOURCE_C D       FSI_OUTSIDE_INFO_SOURCE_C D       FSI_OUTSIDE_INFO_SOURCE_C D         Ownership Type       FSI_OWNERSHIP_TYPE_CD       FSI_OWNERSHIP_TYPE_CD         Parent Service       FSI_PARENT_SERVICE_CD       FSI_PARENT_SERVICE_CD	Option Exercise Code	FSI_OPTION_EXERCISE_CD	FSI_OPTION_EXERCISE_CD
Option Type Code         FSI_OPTION_TYPE_CD         FSI_OPTION_TYPE_CD           Organizational Unit         DIM_ORG_UNIT_B         DIM_ORG_UNIT_B           Overdraft Protection         FSI_OVERDRAFT_PROTECTION_ CD         FSI_OVERDRAFT_PROTECTION_ CD           Outside Info Source         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D           Ownership Type         FSI_OWNERSHIP_TYPE_CD         FSI_OWNERSHIP_TYPE_CD           Parent Service         FSI_PARENT_SERVICE_CD         FSI_PARENT_SERVICE_CD	Option Strike Type	FSI_OPTION_STRIKE_TYPE_CD	FSI_OPTION_STRIKE_TYPE_CD
Organizational Unit         DIM_ORG_UNIT_B         DIM_ORG_UNIT_B           Overdraft Protection         FSI_OVERDRAFT_PROTECTION_ CD         FSI_OVERDRAFT_PROTECTION_ CD         FSI_OVERDRAFT_PROTECTION_ CD           Outside Info Source         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D           Ownership Type         FSI_OWNERSHIP_TYPE_CD         FSI_OWNERSHIP_TYPE_CD           Parent Service         FSI_PARENT_SERVICE_CD         FSI_PARENT_SERVICE_CD	Option Rate Lookup Type	FSI_OPTION_RATE_LOOKUP_CD	FSI_OPTION_RATE_LOOKUP_CD
Overdraft Protection         FSI_OVERDRAFT_PROTECTION_ CD         FSI_OVERDRAFT_PROTECTION_ CD           Outside Info Source         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D         FSI_OUTSIDE_INFO_SOURCE_C D           Ownership Type         FSI_OWNERSHIP_TYPE_CD         FSI_OWNERSHIP_TYPE_CD           Parent Service         FSI_PARENT_SERVICE_CD         FSI_PARENT_SERVICE_CD	Option Type Code	FSI_OPTION_TYPE_CD	FSI_OPTION_TYPE_CD
CD         CD           Outside Info Source         FSI_OUTSIDE_INFO_SOURCE_C         FSI_OUTSIDE_INFO_SOURCE_C           D         D         D           Ownership Type         FSI_OWNERSHIP_TYPE_CD         FSI_OWNERSHIP_TYPE_CD           Parent Service         FSI_PARENT_SERVICE_CD         FSI_PARENT_SERVICE_CD	Organizational Unit	DIM_ORG_UNIT_B	DIM_ORG_UNIT_B
D         D           Ownership Type         FSI_OWNERSHIP_TYPE_CD         FSI_OWNERSHIP_TYPE_CD           Parent Service         FSI_PARENT_SERVICE_CD         FSI_PARENT_SERVICE_CD	Overdraft Protection		
Parent Service FSI_PARENT_SERVICE_CD FSI_PARENT_SERVICE_CD	Outside Info Source	_	
	Ownership Type	FSI_OWNERSHIP_TYPE_CD	FSI_OWNERSHIP_TYPE_CD
Pay Ahead FSI PAY AHEAD CD FSI PAY AHEAD CD	Parent Service	FSI_PARENT_SERVICE_CD	FSI_PARENT_SERVICE_CD
	Pay Ahead	FSI_PAY_AHEAD_CD	FSI_PAY_AHEAD_CD

Table 4-4         (Cont.) Migratable Pre-Seeded Dimensions
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Dimension	On-Premise Dimension Table	SaaS Dimension Table
Pay Equivalent Compounding Convention Code	FSI_PAY_EQUI_COMPOUND_CO NV_CD	FSI_PAY_EQUI_COMPOUND_CO NV_CD
Payment Type	FSI_PAYMENT_TYPE_CD	FSI_PAYMENT_TYPE_CD
Plan	FSI_PLAN_CD	FSI_PLAN_CD
Pledged Status	FSI_PLEDGED_STATUS_CD	FSI_PLEDGED_STATUS_CD
Prev Delq Statu	FSI_PREV_DELQ_STATUS_CD	FSI_PREV_DELQ_STATUS_CD
Product	DIM_PRODUCTS_B	DIM_PRODUCTS_B
Product Type Code	FSI_PRODUCT_TYPE_CD	FSI_PRODUCT_TYPE_CD
Property Purpose	FSI_PROPERTY_PURPOSE_CD	FSI_PROPERTY_PURPOSE_CD
Property Sub Type	FSI_PROPERTY_SUB_TYPE_CD	FSI_PROPERTY_SUB_TYPE_CD
Purpose	FSI_PURPOSE_CD	FSI_PURPOSE_CD
Rate Change Rounding Code	FSI_RATE_CHG_ROUNDING_CD	FSI_RATE_CHG_ROUNDING_CD
Rate Data Source	FSI_RATE_DATA_SOURCE_CD	FSI_RATE_DATA_SOURCE_CD
Reason Closed	FSI_REASON_CLOSED_CD	FSI_REASON_CLOSED_CD
Relationship Type	FSI_RELATIONSHIP_TYPE_CD	FSI_RELATIONSHIP_TYPE_CD
Roll Facility	FSI_ROLL_FACILITY_CD	FSI_ROLL_FACILITY_CD
Rollup Signage	FSI_ROLLUP_SIGNAGE_CD	FSI_ROLLUP_SIGNAGE_CD
School Code	FSI_SCHOOL_ID_CD	FSI_SCHOOL_ID_CD
Service Option	FSI_SERVICE_OPTION_CD	FSI_SERVICE_OPTION_CD
Service Source	FSI_SERVICE_SOURCE_CD	FSI_SERVICE_SOURCE_CD
Servicing Agent	FSI_SERVICING_AGENT_CD	FSI_SERVICING_AGENT_CD
Settlement Account Service Code	FSI_SETTLEMENT_ACCT_SERV_ CD	FSI_SETTLEMENT_ACCT_SERV_ CD
Solicit Source	FSI_SOLICIT_SOURCE_CD	FSI_SOLICIT_SOURCE_CD
Standard Industrial Classification Code	FSI_SIC_CD	FSI_SIC_CD
Student Year in School	FSI_STUDENT_YR_IN_SCHOOL_ CD	FSI_STUDENT_YR_IN_SCHOOL_ CD
Swap Class	FSI_SWAP_CLASS_CD	FSI_SWAP_CLASS_CD

#### Table 4-4 (Cont.) Migratable Pre-Seeded Dimensions

# 4.5 Deprecated Columns in Data Tables

List of deprecated columns in Data tables

- 1. FSI\_D\_ANNUITY\_CONTRACTS
- 2. FSI\_D\_BORROWINGS
- 3. FSI\_D\_BREAK\_FUNDING\_CHARGES
- 4. FSI\_D\_CASA
- 5. FSI\_D\_CREDIT\_CARDS
- 6. FSI\_D\_CREDIT\_LINES
- 7. FSI\_D\_FUTURES
- 8. FSI\_D\_FX\_CONTRACTS



- 9. FSI\_D\_GUARANTEES
- **10.** FSI\_D\_INVESTMENTS
- 11. FSI\_D\_LEASES
- 12. FSI\_D\_LEDGER\_STAT\_INSTRUMENT
- 13. FSI\_D\_LOAN\_COMMITMENTS
- 14. FSI\_D\_LOAN\_CONTRACTS
- 15. FSI\_D\_MERCHANT\_CARDS
- 16. FSI\_D\_MM\_CONTRACTS
- 17. FSI\_D\_MORTGAGES
- 18. FSI\_D\_MUTUAL\_FUNDS
- 19. FSI\_D\_OTHER\_SERVICES
- 20. FSI\_D\_RETIREMENT\_ACCOUNTS
- 21. FSI\_D\_SWAPS
- 22. FSI\_D\_TERM\_DEPOSITS
- 23. FSI\_D\_TRUSTS

# 4.5.1 FSI\_D\_ANNUITY\_CONTRACTS

List of deprecated Columns in FSI\_D\_ANNUITY\_CONTRACTS table.

- AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- 10. COMMISSION\_ON\_COLLECTION
- 11. CONVEXITY\_C
- 12. CUR\_NET\_BOOK\_BAL\_C
- 13. CUR\_NET\_PAR\_BAL\_C
- 14. CUR\_YIELD DURATION\_C
- **15.** DV01\_C
- 16. EBANKING\_EXP
- 17. MARGIN\_T\_RATE
- **18.** MARKET\_VALUE\_CLEAN\_C
- **19.** MODIFIED\_DURATION\_C



- 20. ORG\_NET\_BOOK\_BAL\_C
- 21. ORG\_NET\_PAR\_BAL\_C
- 22. RATE\_DECR\_YEAR
- 23. RATE\_INCR\_YEAR
- 24. TAX\_EXEMPT\_PCT

# 4.5.2 FSI\_D\_BORROWINGS

List of deprecated Columns in FSI\_D\_BORROWINGS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- BACKUP\_LIQUID\_COST
- 11. CALL\_PRICE
- 12. COLLATERAL\_MKT\_VALUE
- 13. COLLATERAL\_NOMINAL\_VALUE
- 14. COMMISSION\_ON\_COLLECTION
- 15. CONTRIB\_AFTER\_CAPITAL\_CHG
- 16. CONVEXITY\_C
- 17. CUR\_NET\_BOOK\_BAL\_C
- 18. CUR\_NET\_PAR\_BAL\_C
- 19. CUR\_YIELD
- 20. DEPOSIT\_FLOAT
- 21. DIST\_FR\_LIFE\_CAP\_C
- 22. DRAWN\_AMT
- 23. DURATION\_C
- 24. DV01\_C
- 25. EBANKING\_EXP
- 26. GROSS\_FEE\_INCOME
- 27. MARGIN\_T\_RATE
- 28. MARKET\_RISK\_CAPITAL
- 29. MARKET\_VALUE\_CLEAN\_C



- 30. MISC\_ASSET\_CHG
- 31. MISC\_LIABILITY\_CR
- 32. MODIFIED\_DURATION\_C
- 33. NET\_FEE\_INCOME
- 34. NET\_INT\_MARGIN
- 35. OP\_RISK\_CAPITALORG\_NET\_BOOK\_BAL\_C
- 36. ORG\_NET\_PAR\_BAL\_C
- 37. RATE\_DECR\_YEAR
- 38. RATE\_INCR\_YEAR
- 39. RETURN\_ITEMS
- 40. RETURN\_ON\_EQUITY
- 41. RISK\_ADJ\_AVG\_BAL
- 42. TAX\_EXEMPT\_PCT
- 43. TOTAL\_FEES
- 44. TOTAL\_TRANSACTIONS
- 45. UNDRAWN\_AMT

# 4.5.3 FSI\_D\_BREAK\_FUNDING\_CHARGES

List of deprecated Columns in FSI\_D\_BREAK\_FUNDING\_CHARGES table.

- 1. ACTUAL\_HOLDING\_PERIOD
- 2. AGENCY\_FEES
- 3. ALLOC\_EQUITY
- 4. ALLOC\_MISC\_1
- 5. ALLOC\_MISC\_2
- 6. ALLOC\_MISC\_3
- 7. ALLOC\_MISC\_4
- 8. ALLOC\_MISC\_5
- 9. APPROVED\_AMT
- **10.** ARM\_BASE\_RATE
- 11. AVERAGE\_LIFE\_C
- AVG\_NET\_BOOK\_BAL\_C
- 13. COMMISSION\_ON\_COLLECTION
- 14. CONTRACT\_AMT
- 15. CONTRIB\_AFTER\_CAPITAL\_CHG
- 16. CONVEXITY\_C
- 17. CUR\_NET\_BOOK\_BAL\_C
- **18.** CUR\_NET\_PAR\_BAL\_C



- 19. CUR\_YIELD
- 20. CURRENT\_FEES
- 21. DEL\_LIFE\_TIMES
- 22. DEL\_YEAR\_TIMES
- 23. DIST\_FR\_LIFE\_CAP\_C
- 24. DURATION\_C
- 25. DV01\_C
- 26. EBANKING\_EXP
- 27. GROSS\_FEE\_INCOME
- 28. MARGIN\_T\_RATE
- **29.** MARKET\_VALUE\_CLEAN\_C
- 30. MODIFIED\_DURATION\_C
- **31.** NET\_FEE\_INCOME
- 32. NET\_INT\_MARGIN
- 33. ORG\_LOAN\_TO\_VALUE
- 34. ORG\_NET\_BOOK\_BAL\_C
- 35. ORG\_NET\_PAR\_BAL\_C
- 36. ORG\_PAR\_BAL\_C
- 37. PARTICIPATION\_AMT\_SOLD
- **38.** RATE\_DECR\_YEAR
- 39. RATE\_INCR\_YEAR
- 40. RESERVE\_CHARGE\_CREDIT
- 41. RETURN\_ITEMS
- 42. RETURN\_ON\_EQUITY
- 43. TAX\_EXEMPT\_PCT
- 44. TOTAL\_FEES
- 45. TOTAL\_FEES\_AT\_ORG
- 46. TOTAL\_TRANSACTIONS

### 4.5.4 FSI\_D\_CASA

List of deprecated Columns in FSI\_D\_ANNUITY\_CONTRACTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4



- 7. ALLOC\_MISC\_5
- 8. ANNUAL\_ACCT\_FEE
- 9. AVERAGE\_LIFE\_C
- 10. AVG\_COLLECT\_BAL
- 11. AVG\_NET\_BOOK\_BAL\_C
- 12. CARDS\_ISSUED
- 13. COMMISSION\_ON\_COLLECTION
- 14. CONTRIB\_AFTER\_CAPITAL\_CHG
- 15. CONVEXITY\_C
- 16. CUR\_NET\_BOOK\_BAL\_C
- 17. CUR\_NET\_PAR\_BAL\_C
- 18. CUR\_OVERDRAFT\_BAL
- 19. CUR\_YIELD
- 20. CURRENT\_FEES
- 21. DAILY\_LIMIT
- 22. DAILY\_LIMIT\_ATM
- 23. DAILY\_LIMIT\_POS
- 24. DEPOSIT\_FLOAT
- 25. DEPOSIT\_RESERVES\_CHARGE
- 26. DURATION\_C
- 27. DV01\_C
- 28. EBANKING\_EXP
- 29. GROSS\_FEE\_INCOME
- 30. HIGH\_BAL
- 31. INTEREST\_CHARGE\_CREDIT
- 32. LAST\_DEPOSIT\_AMT
- 33. LAST\_WITHDRAW\_AMT
- 34. LOW\_BAL
- 35. MARGIN\_T\_RATE
- 36. MARKET\_RISK\_CAPITAL
- 37. MARKET\_VALUE\_CLEAN\_C
- 38. MAX\_AMT\_GUARANTEED
- 39. MISC\_ASSET\_CHG
- 40. MISC\_LIABILITY\_CR
- 41. MODIFIED\_DURATION\_C
- 42. NET\_FEE\_INCOME
- 43. NET\_INT\_MARGIN
- 44. NOT\_ON\_US\_CREDITS

- 45. NOT\_ON\_US\_DEBITS
- 46. OD\_CUR\_DAYS
- 47. OD\_LIFE\_TIMES
- 48. OD\_YEAR\_TIMES
- 49. OP\_RISK\_CAPITAL
- 50. ORG\_NET\_BOOK\_BAL\_C
- 51. ORG\_NET\_PAR\_BAL\_C
- 52. PHONE\_TRANSACTIONS
- 53. RATE\_DECR\_YEAR
- 54. RATE\_INCR\_YEAR
- 55. REQ\_VS\_COLL\_BAL\_C
- 56. REQUIRED\_BAL
- 57. RESIDUAL\_AMT\_OF\_GUARANTEE
- 58. RETURN\_ITEMS
- 59. RETURN\_ON\_EQUITY
- 60. RISK\_ADJ\_AVG\_BAL
- 61. TAX\_EXEMPT\_PCT
- 62. TOTAL\_FEES
- 63. TOTAL\_TRANSACTIONS

# 4.5.5 FSI\_D\_CREDIT\_CARDS

List of deprecated Columns in FSI\_D\_CREDIT\_CARDS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_LLR
- 4. ALLOC\_LLR\_CR
- 5. ALLOC\_MISC\_1
- 6. ALLOC\_MISC\_2
- 7. ALLOC\_MISC\_3
- 8. ALLOC\_MISC\_4
- 9. ALLOC\_MISC\_5
- 10. ANNUAL\_ACCT\_FEE
- 11. AVAILABLE\_CREDIT
- 12. AVERAGE\_LIFE\_C
- 13. AVG\_NET\_BOOK\_BAL\_C
- 14. BONUS\_AMT
- 15. CARDS\_ISSUED



- 16. CASH\_BALANCE
- 17. CASH\_RATE
- 18. CHARGE\_OFF\_BAL
- 19. COMMISSION\_ON\_COLLECTION
- 20. CONTRIB\_AFTER\_CAPITAL\_CHG
- 21. CONVEXITY\_C
- 22. CREDIT\_BAL\_INT\_RATE
- 23. CREDIT\_LINE
- 24. CREDIT\_RISK\_CAPITAL
- 25. CUR\_CREDIT\_LIMIT
- 26. CUR\_NET\_BOOK\_BAL\_C
- 27. CUR\_NET\_PAR\_BAL\_C
- 28. CUR\_YIELD
- 29. CURRENT\_FEES
- 30. CYCLE\_DAY\_OF\_MONTH
- 31. DEL\_LIFE\_TIMES
- 32. DEL\_YEAR\_TIMES
- 33. DISPUTED\_TRANSFER\_BAL
- 34. DRAWN\_AMT
- 35. DURATION\_C
- 36. DV01\_C
- 37. EBANKING\_EXP
- 38. FINANCE\_CHARGE\_BAL
- **39.** GROSS\_FEE\_INCOME
- 40. HIGH\_BAL
- 41. LARGEST\_OUTST\_BAL
- 42. LAST\_PAYMENT\_AMT
- 43. LIMIT\_USE\_RATIO\_C
- 44. MARGIN\_T\_RATE
- 45. MARKET\_RISK\_CAPITAL
- 46. MARKET\_VALUE\_CLEAN\_C
- 47. MERCHANDISE\_BAL
- 48. MERCHANDISE\_RATE
- 49. MERCHANT\_INT\_RATE
- 50. MISC\_ASSET\_CHG
- 51. MISC\_LIABILITY\_CR
- 52. MODIFIED\_DURATION\_C
- 53. NET\_FEE\_INCOME

- 54. NET\_INT\_MARGIN
- 55. OP\_RISK\_CAPITAL
- 56. ORG\_NET\_BOOK\_BAL\_C
- 57. ORG\_NET\_PAR\_BAL\_C
- 58. ORIGINAL\_CREDIT\_LINE
- 59. OVER\_LIMIT\_BAL
- 60. OVER\_LIMIT\_CURRENT\_CYCLE
- 61. OVER\_LIMIT\_LF\_TIME
- 62. PURCH\_SPECIAL\_SERV\_CHARGES
- 63. RATE\_DECR\_YEAR
- 64. RATE\_INCR\_YEAR
- 65. RESERVE\_CHARGE\_CREDIT
- 66. RETURN\_ITEMS
- 67. RETURN\_ON\_EQUITY
- 68. RISK\_ADJ\_AVG\_BAL
- 69. SPECIAL\_PAYMENT\_AMT
- 70. TAX\_EXEMPT\_PCT
- 71. TOTAL\_CHARGES
- 72. TOTAL\_FEES
- 73. TOTAL\_TRANSACTIONS
- 74. UNDRAWN\_AMT

# 4.5.6 FSI\_D\_CREDIT\_LINES

List of deprecated Columns in FSI\_D\_CREDIT\_LINES table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. ANNUAL\_ACCT\_FEE
- 9. AVAILABLE\_CREDIT
- 10. AVERAGE\_LIFE\_C
- 11. AVG\_NET\_BOOK\_BAL\_C
- 12. CASH\_BALANCE
- 13. CHARGE\_OFF\_BAL



- 14. COLLATERAL\_MKT\_VALUE
- 15. COLLATERAL\_NOMINAL\_VALUE
- 16. COMMISSION\_ON\_COLLECTION
- 17. CONTRIB\_AFTER\_CAPITAL\_CHG
- 18. CONVEXITY\_C
- 19. CREDIT\_LINE
- 20. CUR\_CREDIT\_LIMIT
- 21. CUR\_NET\_BOOK\_BAL\_C
- 22. CUR\_NET\_PAR\_BAL\_C
- 23. CUR\_YIELD
- 24. CURRENT\_FEES
- 25. CYCLE\_DAY\_OF\_MONTH
- 26. DEALER\_RES\_ORG
- 27. DEALER\_RES\_UNEARN
- 28. DEL\_LIFE\_TIMES
- 29. DEL\_YEAR\_TIMES
- **30.** DISPUTED\_TRANSFER\_BAL
- 31. DRAWN\_AMT
- 32. DURATION\_C
- 33. DV01\_C
- 34. EBANKING\_EXP
- 35. FINANCE\_CHARGE\_BAL
- 36. GROSS\_FEE\_INCOME
- 37. HIGH\_BAL
- 38. INITIAL\_DIRCT\_COST
- 39. LARGEST\_OUTST\_BAL
- 40. LAST\_PAYMENT\_AMT
- 41. LIMIT\_USE\_RATIO\_C
- 42. LOW\_BAL
- 43. MARGIN\_T\_RATE
- 44. MARKET\_VALUE\_CLEAN\_C
- 45. MERCHANDISE\_BAL
- 46. MERCHANDISE\_RATE
- 47. MODIFIED\_DURATION\_C
- 48. NET\_FEE\_INCOME
- 49. NET\_INT\_MARGIN
- 50. NOTCH1\_DOWNGRADE\_CF\_IMPACT
- 51. NOTCH10\_DOWNGRADE\_CF\_IMPACT



- 52. NOTCH2\_DOWNGRADE\_CF\_IMPACT
- 53. NOTCH3\_DOWNGRADE\_CF\_IMPACT
- 54. NOTCH4\_DOWNGRADE\_CF\_IMPACT
- 55. NOTCH5\_DOWNGRADE\_CF\_IMPACT
- 56. NOTCH6\_DOWNGRADE\_CF\_IMPACT
- 57. NOTCH7\_DOWNGRADE\_CF\_IMPACT
- 58. NOTCH8\_DOWNGRADE\_CF\_IMPACT
- 59. NOTCH9\_DOWNGRADE\_CF\_IMPACT
- 60. NTNL\_PRIN\_AMT
- 61. ORG\_INTEREST\_AMT
- 62. ORG\_LOAN\_TO\_VALUE
- 63. ORG\_NET\_BOOK\_BAL\_C
- 64. ORG\_NET\_PAR\_BAL\_C
- 65. ORIGINAL\_CREDIT\_LINE
- 66. RATE\_DECR\_YEAR
- 67. RATE\_INCR\_YEAR
- 68. RESERVE\_CHARGE\_CREDIT
- 69. RETURN\_ITEMS
- 70. RETURN\_ON\_EQUITY
- 71. TAX\_EXEMPT\_PCT
- 72. TOTAL\_CHARGES
- 73. TOTAL\_FEES
- 74. TOTAL\_FEES\_AT\_ORG
- 75. TOTAL\_TRANSACTIONS
- 76. UNDRAWN\_AMT

# 4.5.7 FSI\_D\_FUTURES

List of deprecated Columns in FSI\_D\_FUTURES table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. COMMISSION\_ON\_COLLECTION



- **10.** CONTRACT\_MULTIPLIER
- 11. CONTRACT\_ORG\_PRICE
- 12. CONTRACT\_PRICE
- 12. CONTRACT\_FRICE
- 13. CONVERSION\_FACTOR
- 14. CONVEXITY\_C
- 15. CUR\_YIELD
- 16. DURATION\_C
- **17.** DV01\_C
- 18. EBANKING\_EXP
- 19. MARKET\_VALUE\_CLEAN\_C
- 20. MODIFIED\_DURATION\_C
- 21. NO\_OF\_CONTRACTS
- 22. YTM\_UNDERLYING\_RATE

# 4.5.8 FSI\_D\_FX\_CONTRACTS

List of deprecated Columns in FSI\_D\_FX\_CONTRACTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_DAILY\_COLL\_REQD
- **10.** AVG\_NET\_BOOK\_BAL\_C
- 11. AVG\_PEAK\_INTRADAY\_COLL\_USED
- 12. COLLATERAL\_MKT\_VALUE
- 13. COLLATERAL\_NOMINAL\_VALUE
- 14. COMMISSION\_FEES
- 15. COMMISSION\_ON\_COLLECTION
- 16. CONTRIB\_AFTER\_CAPITAL\_CHG
- 17. CONVEXITY\_C
- 18. CUR\_NET\_BOOK\_BAL\_C
- **19.** CUR\_NET\_PAR\_BAL\_C
- 20. CUR\_YIELD
- 21. DURATION\_C



- 22. DV01\_C
- 23. EBANKING\_EXP
- 24. GROSS\_FEE\_INCOME
- 25. MARGIN\_T\_RATE
- 26. MARKET\_VALUE\_CLEAN\_C
- 27. MODIFIED\_DURATION\_C
- 28. NET\_FEE\_INCOME
- 29. ORG\_NET\_BOOK\_BAL\_C
- 30. ORG\_NET\_PAR\_BAL\_C
- 31. TAX\_EXEMPT\_PCT
- 32. TOTAL\_FEES
- **33.** TOTAL\_TRANSACTIONS

# 4.5.9 FSI\_D\_GUARANTEES

List of deprecated Columns in FSI\_D\_GUARANTEES table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- 10. COMMISSION\_ON\_COLLECTION
- 11. CONVEXITY\_C
- 12. CUR\_NET\_BOOK\_BAL\_C
- 13. CUR\_NET\_PAR\_BAL\_C
- 14. CUR\_YIELD
- 15. DRAWN\_AMT
- 16. DURATION\_C
- 17. DV01\_C
- 18. EBANKING\_EXP
- **19.** GUARANTEE\_AMT
- 20. MARGIN\_T\_RATE
- **21.** MARKET\_VALUE\_CLEAN\_C
- 22. MODIFIED\_DURATION\_C



- 23. ORG\_NET\_BOOK\_BAL\_C
- 24. ORG\_NET\_PAR\_BAL\_C
- 25. RATE\_DECR\_YEAR
- 26. RATE\_INCR\_YEAR
- 27. TAX\_EXEMPT\_PCT
- 28. UNDRAWN\_AMT

# 4.5.10 FSI\_D\_INVESTMENTS

List of deprecated Columns in FSI\_D\_INVESTMENTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_DAILY\_COLL\_REQD
- 10. AVG\_NET\_BOOK\_BAL\_C
- 11. AVG\_PEAK\_INTRADAY\_COLL\_USED
- 12. COMMISSION\_FEES
- 13. COMMISSION\_ON\_COLLECTION
- 14. COMMISSIONS\_RATE
- 15. CONTRIB\_AFTER\_CAPITAL\_CHG
- 16. CONVEXITY\_C
- 17. CUR\_NET\_BOOK\_BAL\_C
- 18. CUR\_NET\_PAR\_BAL\_C
- 19. CUR\_YIELD
- 20. DISCOUNT\_PCT\_BOND\_TRANS
- 21. DISCOUNT\_PCT\_STOCK\_TRANS
- 22. DURATION\_C
- 23. DV01\_C
- 24. EBANKING\_EXP
- 25. GROSS\_FEE\_INCOME
- 26. LOAN\_VALUE
- 27. MARGIN\_T\_RATE
- 28. MARKET\_PRICE



- 29. MARKET\_VALUE\_CLEAN\_C
- 30. MISC\_ASSET\_CHG
- 31. MISC\_LIABILITY\_CR
- 32. MKT\_VS\_BOOK\_BAL\_C
- 33. MODIFIED\_DURATION\_C
- 34. MTM\_VALUE
- 35. NET\_FEE\_INCOME
- 36. NET\_INT\_MARGIN
- 37. NOMINAL\_VALUE
- 38. OP\_RISK\_CAPITAL
- 39. ORG\_NET\_BOOK\_BAL\_C
- 40. ORG\_NET\_PAR\_BAL\_C
- **41.** PURCHASE\_PRICE
- 42. RATE\_DECR\_YEAR
- 43. RATE\_INCR\_YEAR
- 44. RESERVE\_CHARGE\_CREDIT
- 45. RETURN\_ITEMS
- 46. RETURN\_ON\_EQUITY
- 47. SHARE\_VALUE
- 48. SHARES
- 49. TAX\_EXEMPT\_PCT
- 50. TOTAL\_FEES
- 51. TOTAL\_TRANSACTIONS
- 52. UNENCUMBERED\_AMT
- 53. VOLUME\_OF\_INSTRUMENTS

# 4.5.11 FSI\_D\_LEASES

List of deprecated Columns in FSI\_D\_LEASES table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C



- 10. COLLATERAL\_MKT\_VALUE
- 11. COLLATERAL\_NOMINAL\_VALUE
- 12. COMMISSION\_ON\_COLLECTION
- **13.** CONTRACT\_AMT
- 14. CONTRIB\_AFTER\_CAPITAL\_CHG
- 15. CONVEXITY\_C
- 16. CUR\_NET\_BOOK\_BAL\_C
- 17. CUR\_NET\_PAR\_BAL\_C
- 18. CUR\_YIELD
- 19. CURRENT\_FEES
- 20. DEALER\_RES\_ORG
- 21. DEALER\_RES\_UNEARN
- 22. DEL\_LIFE\_TIMES
- 23. DEL\_YEAR\_TIMES
- 24. DISPOSED\_ASSSETS
- 25. DURATION\_C
- 26. DV01\_C
- 27. EBANKING\_EXP
- 28. GROSS\_FEE\_INCOME
- 29. INITIAL\_DIRCT\_COST
- 30. INVENTORIED\_ASSETS
- **31.** MARGIN\_T\_RATE
- 32. MARKET\_VALUE\_CLEAN\_C
- 33. MODIFIED\_DURATION\_C
- 34. NET\_FEE\_INCOME
- 35. NET\_INT\_MARGIN
- **36.** NUM\_ASSETS
- 37. ORG\_INTEREST\_AMT
- 38. ORG\_LOAN\_TO\_VALUE
- 39. ORG\_NET\_BOOK\_BAL\_C
- 40. ORG\_NET\_PAR\_BAL\_C
- 41. RATE\_DECR\_YEAR
- 42. RATE\_INCR\_YEAR
- 43. RESERVE\_CHARGE\_CREDIT
- 44. RESIDUAL\_VALUE\_RISK
- 45. RETURN\_ITEMS
- 46. RETURN\_ON\_EQUITY
- 47. TAX\_EXEMPT\_PCT

- 48. TOTAL\_FEES
- 49. TOTAL\_FEES\_AT\_ORG
- 50. TOTAL\_TRANSACTIONS

# 4.5.12 FSI\_D\_LEDGER\_STAT\_INSTRUMENT

List of deprecated Columns in FSI\_D\_LEDGER\_STAT\_INSTRUMENT table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- 10. COMMISSION\_ON\_COLLECTION
- 11. CONVEXITY\_C
- 12. CUR\_NET\_BOOK\_BAL\_C
- **13.** CUR\_NET\_PAR\_BAL\_C
- 14. CUR\_YIELD
- 15. DURATION\_C
- **16.** DV01\_C
- 17. EBANKING\_EXP
- **18.** MARGIN\_T\_RATE
- **19.** MARKET\_VALUE\_CLEAN\_C
- 20. MODIFIED\_DURATION\_C
- 21. ORG\_NET\_BOOK\_BAL\_C
- 22. ORG\_NET\_PAR\_BAL\_C
- 23. RATE\_DECR\_YEAR
- 24. RATE\_INCR\_YEAR
- 25. TAX\_EXEMPT\_PCT

# 4.5.13 FSI\_D\_LOAN\_COMMITMENTS

List of deprecated Columns in FSI\_D\_LOAN\_COMMITMENTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1



- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. COMMISSION\_ON\_COLLECTION
- 10. CONVEXITY\_C
- 11. CUR\_NET\_PAR\_BAL\_C
- 12. CUR\_YIELD
- 13. DURATION\_C
- 14. DV01\_C
- **15.** EBANKING\_EXP
- 16. MARGIN\_T\_RATE
- 17. MARKET\_VALUE\_CLEAN\_C
- 18. MODIFIED\_DURATION\_C

# 4.5.14 FSI\_D\_LOAN\_CONTRACTS

List of deprecated Columns in FSI\_D\_LOAN\_CONTRACTS table.

- 1. ACCIDENT\_HEALTH\_PREMIUM
- 2. AGENCY\_FEES
- 3. ALLOC\_EQUITY
- 4. ALLOC\_LLR
- 5. ALLOC\_LLR\_CR
- 6. ALLOC\_MISC\_1
- 7. ALLOC\_MISC\_2
- 8. ALLOC\_MISC\_3
- 9. ALLOC\_MISC\_4
- 10. ALLOC\_MISC\_5
- **11.** AVERAGE\_LIFE\_C
- 12. AVG\_NET\_BOOK\_BAL\_C
- 13. BACKUP\_LIQUID\_COST
- 14. CALL\_PRICE
- **15.** COLLATERAL\_MKT\_VALUE
- 16. COLLATERAL\_NOMINAL\_VALUE
- 17. COMMISSION\_ON\_COLLECTION
- **18.** COMMIT\_UTIL\_PCT\_C
- **19.** CONTRACT\_AMT



- 20. CONTRIB\_AFTER\_CAPITAL\_CHG
- 21. CONVEXITY\_C
- 22. CREDIT\_LIFE\_INS\_PREM
- 23. CREDIT\_RISK\_CAPITAL
- 24. CUR\_NET\_BOOK\_BAL\_C
- 25. CUR\_NET\_PAR\_BAL\_C
- 26. CUR\_YIELD
- 27. CURRENT\_FEES
- 28. DEALER\_RES\_ORG
- 29. DEALER\_RES\_UNEARN
- 30. DEL\_LIFE\_TIMES
- 31. DEL\_YEAR\_TIMES
- **32.** DIST\_FR\_LIFE\_CAP\_C
- 33. DRAWN\_AMT
- 34. DURATION\_C
- **35.** DV01\_C
- 36. EBANKING\_EXP
- 37. GROSS\_FEE\_INCOME
- 38. INITIAL\_DIRCT\_COST
- **39.** INTEREST\_CHARGE\_CREDIT
- 40. INTEREST\_OVERDUE
- 41. MARGIN\_T\_RATE
- 42. MARKET\_RISK\_CAPITAL
- 43. MARKET\_VALUE\_CLEAN\_C
- 44. MISC\_ASSET\_CHG
- 45. MISC\_LIABILITY\_CR
- 46. MODIFIED\_DURATION\_C
- 47. NET\_FEE\_INCOME
- 48. NET\_INT\_MARGIN
- 49. NOTCH1\_DOWNGRADE\_CF\_IMPACT
- 50. NOTCH10\_DOWNGRADE\_CF\_IMPACT
- 51. NOTCH2\_DOWNGRADE\_CF\_IMPACT
- 52. NOTCH3\_DOWNGRADE\_CF\_IMPACT
- 53. NOTCH4\_DOWNGRADE\_CF\_IMPACT
- 54. NOTCH5\_DOWNGRADE\_CF\_IMPACT
- 55. NOTCH6\_DOWNGRADE\_CF\_IMPACT
- 56. NOTCH7\_DOWNGRADE\_CF\_IMPACT
- 57. NOTCH8\_DOWNGRADE\_CF\_IMPACT

- 58. NOTCH9\_DOWNGRADE\_CF\_IMPACT
- 59. OP\_RISK\_CAPITAL
- 60. ORG\_INTEREST\_AMT
- 61. ORG\_LOAN\_TO\_VALUE
- 62. ORG\_NET\_BOOK\_BAL\_C
- 63. ORG\_NET\_PAR\_BAL\_C
- 64. PARTICIPATION\_AMT\_SOLD
- 65. PRIME\_RATE
- 66. RATE\_DECR\_YEAR
- 67. RATE\_INCR\_YEAR
- 68. RESERVE\_CHARGE\_CREDIT
- 69. RETURN\_ITEMS
- 70. RETURN\_ON\_EQUITY
- 71. RISK\_ADJ\_AVG\_BAL
- 72. TAX\_EXEMPT\_PCT
- 73. TOTAL\_FEES
- 74. TOTAL\_FEES\_AT\_ORG
- 75. TOTAL\_TRANSACTIONS
- 76. UNDRAWN\_AMT

# 4.5.15 FSI\_D\_MERCHANT\_CARDS

List of deprecated Columns in FSI\_D\_MERCHANT\_CARDS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AUTHORIZATION\_FEES
- 9. AVAILABLE\_CREDIT
- 10. AVERAGE\_LIFE\_C
- 11. AVG\_NET\_BOOK\_BAL\_C
- 12. AVG\_TICKET\_BAL
- 13. BONUS\_AMT
- 14. CASH\_BALANCE
- 15. CASH\_RATE



- 16. CHARGE\_OFF\_BAL
- 17. CHARGEBACK\_EXP
- 18. COMMISSION\_ON\_COLLECTION
- 19. CONTRIB\_AFTER\_CAPITAL\_CHG
- 20. CONVEXITY\_C
- **21.** CORRECTION\_FEES
- 22. CREDIT\_BAL\_INT\_RATE
- 23. CUR\_CREDIT\_LIMIT
- 24. CUR\_NET\_BOOK\_BAL\_C
- 25. CUR\_NET\_PAR\_BAL\_C
- 26. CUR\_YIELD
- 27. CURRENT\_FEES
- 28. CYCLE\_DAY\_OF\_MONTH
- 29. DEL\_LIFE\_TIMES
- 30. DEL\_YEAR\_TIMES
- 31. DISCOUNT\_RATE
- 32. DISCOUNTED\_FEES
- 33. DURATION\_C
- 34. DV01\_C
- 35. EBANKING\_EXP
- 36. FINANCE\_CHARGE\_BAL
- 37. FLOAT\_DAYS\_YTD
- 38. FLOAT\_MGMT\_FEES
- 39. GROSS\_FEE\_INCOME
- 40. LARGEST\_OUTST\_BAL
- 41. LAST\_PAYMENT\_AMT
- 42. LIMIT\_USE\_RATIO\_C
- 43. MARGIN\_T\_RATE
- 44. MARKET\_VALUE\_CLEAN\_C
- 45. MEMBER\_DUES
- 46. MERCHANDISE\_BAL
- 47. MERCHANDISE\_RATE
- 48. MERCHANT\_CHARGES
- 49. MODIFIED\_DURATION\_C
- 50. NET\_FEE\_INCOME
- 51. NET\_INT\_MARGIN
- 52. ORG\_NET\_BOOK\_BAL\_C
- 53. ORG\_NET\_PAR\_BAL\_C



- 54. ORIGINAL\_CREDIT\_LINE
- 55. OTHER\_EXP
- 56. OVER\_LIMIT\_BAL
- 57. OVER\_LIMIT\_CURRENT\_CYCLE
- 58. OVER\_LIMIT\_LF\_TIME
- 59. RATE\_DECR\_YEAR
- 60. RATE\_INCR\_YEAR
- 61. RESERVE\_CHARGE\_CREDIT
- 62. RETURN\_ITEMS
- 63. RETURN\_ON\_EQUITY
- 64. TAX\_EXEMPT\_PCT
- 65. TOTAL\_CHARGES
- 66. TOTAL\_FEES
- 67. TOTAL\_TRANSACTIONS
- 68. VOLUME\_REBATE\_AMT
- 69. WARNING\_BULLETINS\_EXP

# 4.5.16 FSI\_D\_MM\_CONTRACTS

List of deprecated Columns in FSI\_D\_MM\_CONTRACTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_DAILY\_COLL\_REQD
- 10. AVG\_NET\_BOOK\_BAL\_C
- 11. AVG\_PEAK\_INTRADAY\_COLL\_USED
- 12. COLLATERAL\_MKT\_VALUE
- 13. COLLATERAL\_NOMINAL\_VALUE
- 14. COMMISSION\_FEES
- 15. COMMISSION\_ON\_COLLECTION
- 16. COMMISSIONS\_RATE
- **17. CONTRACT\_QUANTITY**
- 18. CONTRIB\_AFTER\_CAPITAL\_CHG



- 19. CONVEXITY\_C
- 20. CUR\_NET\_BOOK\_BAL\_C
- 21. CUR\_NET\_PAR\_BAL\_C
- 22. CUR\_YIELD
- 23. DISCOUNT\_PCT\_BOND\_TRANS
- 24. DISCOUNT\_PCT\_STOCK\_TRANS
- 25. DURATION\_C
- 26. DV01\_C
- 27. EBANKING\_EXP
- 28. GROSS\_FEE\_INCOME
- 29. LOAN\_VALUE
- **30.** MARGIN\_AMOUNT
- 31. MARGIN\_T\_RATE
- 32. MARKET\_PRICE
- 33. MARKET\_VALUE\_CLEAN\_C
- 34. MKT\_VS\_BOOK\_BAL\_C
- 35. MODIFIED\_DURATION\_C
- 36. MTM\_VALUE
- 37. NET\_FEE\_INCOME
- 38. NET\_INT\_MARGIN
- 39. NOMINAL\_VALUE
- 40. ORG\_NET\_BOOK\_BAL\_C
- 41. ORG\_NET\_PAR\_BAL\_C
- 42. PURCHASE\_PRICE
- 43. RATE\_DECR\_YEAR
- 44. RATE\_INCR\_YEAR
- 45. RESERVE\_CHARGE\_CREDIT
- 46. RETURN\_ITEMS
- 47. RETURN\_ON\_EQUITY
- 48. SHARE\_VALUE
- 49. SHARES
- 50. TAX\_EXEMPT\_PCT
- 51. TOTAL\_FEES
- 52. TOTAL\_TRANSACTIONS
- 53. UNENCUMBERED\_AMT

# 4.5.17 FSI\_D\_MORTGAGES

List of deprecated Columns in FSI\_D\_MORTGAGES table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_LLR
- 4. ALLOC\_LLR\_CR
- 5. ALLOC\_MISC\_1
- 6. ALLOC\_MISC\_2
- 7. ALLOC\_MISC\_3
- 8. ALLOC\_MISC\_4
- 9. ALLOC\_MISC\_5
- 10. APPROVED\_AMT
- 11. ARM\_BASE\_RATE
- 12. AVERAGE\_LIFE\_C
- **13.** AVG\_NET\_BOOK\_BAL\_C
- 14. COLLATERAL\_MKT\_VALUE
- 15. COLLATERAL\_NOMINAL\_VALUE
- 16. COMMISSION\_ON\_COLLECTION
- 17. CONTRACT\_AMT
- 18. CONTRIB\_AFTER\_CAPITAL\_CHG
- 19. CONVEXITY\_C
- 20. CREDIT\_RISK\_CAPITAL
- 21. CUR\_MIN\_PMT
- 22. CUR\_NET\_BOOK\_BAL\_C
- 23. CUR\_NET\_PAR\_BAL\_C
- 24. CUR\_YIELD
- 25. CURRENT\_FEES
- 26. DEL\_LIFE\_TIMES
- 27. DEL\_YEAR\_TIMES
- 28. DIST\_FR\_LIFE\_CAP\_C
- 29. DRAWN\_AMT
- 30. DURATION\_C
- 31. DV01\_C
- 32. EBANKING\_EXP
- 33. FIRST\_RESET\_AGE
- 34. GROSS\_FEE\_INCOME
- 35. MARGIN\_T\_RATE
- 36. MARKET\_RISK\_CAPITAL
- 37. MARKET\_VALUE\_CLEAN\_C
- 38. MISC\_ASSET\_CHG

- 39. MISC\_LIABILITY\_CR
- 40. MODIFIED\_DURATION\_C
- 41. MORT\_INS\_AMT
- 42. MORT\_INS\_CUTOFF
- 43. MORT\_INS\_PREMIUM
- 44. NET\_FEE\_INCOME
- 45. NET\_INT\_MARGIN
- 46. OP\_RISK\_CAPITAL
- 47. ORG\_CUST\_LTV
- 48. ORG\_LOAN\_TO\_VALUE
- 49. ORG\_NET\_BOOK\_BAL\_C
- 50. ORG\_NET\_PAR\_BAL\_C
- 51. PARTICIPATION\_AMT\_SOLD
- 52. PREPAY\_INDEX\_TERM
- 53. RATE\_DECR\_YEAR
- 54. RATE\_INCR\_YEAR
- 55. RESERVE\_CHARGE\_CREDIT
- 56. RETURN\_ITEMS
- 57. RETURN\_ON\_EQUITY
- 58. RISK\_ADJ\_AVG\_BAL
- 59. TAX\_EXEMPT\_PCT
- 60. TOTAL\_FEES
- 61. TOTAL\_FEES\_AT\_ORG
- 62. TOTAL\_TRANSACTIONS

## 4.5.18 FSI\_D\_MUTUAL\_FUNDS

List of deprecated Columns in FSI\_D\_MUTUAL\_FUNDS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- **10.** COMMISSION\_FEES



- 11. COMMISSION\_ON\_COLLECTION
- **12.** COMMISSIONS\_RATE
- 13. CONTRACT\_QUANTITY
- 14. CONTRIB\_AFTER\_CAPITAL\_CHG
- 15. CONVEXITY\_C
- 16. CUR\_NET\_BOOK\_BAL\_C
- 17. CUR\_NET\_PAR\_BAL\_C
- 18. CUR\_YIELD
- 19. DISCOUNT\_PCT\_BOND\_TRANS
- 20. DISCOUNT\_PCT\_STOCK\_TRANS
- 21. DURATION\_C
- 22. DV01\_C
- 23. EBANKING\_EXP
- 24. GROSS\_FEE\_INCOME
- 25. LOAN\_VALUE
- 26. MARGIN\_AMOUNT
- 27. MARGIN\_T\_RATE
- 28. MARKET\_PRICE
- 29. MARKET\_VALUE\_CLEAN\_C
- 30. MKT\_VS\_BOOK\_BAL\_C
- 31. MODIFIED\_DURATION\_C
- 32. MTM\_VALUE
- 33. NET\_FEE\_INCOME
- 34. NET\_INT\_MARGIN
- 35. ORG\_NET\_BOOK\_BAL\_C
- 36. ORG\_NET\_PAR\_BAL\_C
- **37. PURCHASE\_PRICE**
- 38. RATE\_DECR\_YEAR
- 39. RATE\_INCR\_YEAR
- 40. RESERVE\_CHARGE\_CREDIT
- 41. RETURN\_ITEMS
- 42. RETURN\_ON\_EQUITY
- 43. SHARE\_VALUE
- 44. SHARES
- **45.** TAX\_EXEMPT\_PCT
- 46. TOTAL\_FEES
- 47. TOTAL\_TRANSACTIONS



## 4.5.19 FSI\_D\_OTHER\_SERVICES

List of deprecated Columns in FSI\_D\_OTHER\_SERVICES table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- 10. COMMISSION\_ON\_COLLECTION
- 11. CONTRIB\_AFTER\_CAPITAL\_CHG
- **12.** CONVEXITY\_C
- 13. CUR\_NET\_BOOK\_BAL\_C
- 14. CUR\_NET\_PAR\_BAL\_C
- 15. CUR\_YIELD
- 16. CURRENT\_FEES
- 17. DURATION\_C
- **18**. DV01\_C
- 19. EBANKING\_EXP
- 20. GROSS\_FEE\_INCOME
- 21. MARGIN\_T\_RATE
- 22. MARKET\_VALUE\_CLEAN\_C
- 23. MISC\_ASSET\_CHG
- 24. MISC\_LIABILITY\_CR
- 25. MODIFIED\_DURATION\_C
- **26.** NET\_FEE\_INCOME
- 27. NET\_INT\_MARGIN
- 28. OP\_RISK\_CAPITAL
- 29. ORG\_NET\_BOOK\_BAL\_C
- **30.** ORG\_NET\_PAR\_BAL\_C
- **31.** RATE\_DECR\_YEAR
- 32. RATE\_INCR\_YEAR
- 33. RETURN\_ITEMS
- 34. RETURN\_ON\_EQUITY



- 35. SAFE\_DEPOSIT\_BOX\_FEE
- **36.** TAX\_EXEMPT\_PCT
- 37. TOTAL\_FEES
- 38. TOTAL\_TRANSACTIONS

## 4.5.20 FSI\_D\_RETIREMENT\_ACCOUNTS

List of deprecated Columns in FSI\_D\_RETIREMENT\_ACCOUNTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- 10. COMMISSION\_ON\_COLLECTION
- 11. CONTRIB\_AFTER\_CAPITAL\_CHG
- 12. CONVEXITY\_C
- 13. CUR\_NET\_BOOK\_BAL\_C
- 14. CUR\_NET\_PAR\_BAL\_C
- 15. CUR\_YIELD
- **16.** CURRENT\_FEES
- 17. DEPOSIT\_RESERVES\_CHARGE
- 18. DURATION\_C
- **19.** DV01\_C
- 20. EBANKING\_EXP
- 21. GROSS\_FEE\_INCOME
- 22. HIGH\_BAL
- 23. LAST\_DEPOSIT\_AMT
- 24. LAST\_WITHDRAW\_AMT
- 25. LOW\_BAL
- 26. MARGIN\_T\_RATE
- 27. MARKET\_PRICE
- 28. MARKET\_VALUE\_CLEAN\_C
- 29. MAX\_AMT\_GUARANTEED
- 30. MKT\_VS\_BOOK\_BAL\_C



- 31. MODIFIED\_DURATION\_C
- 32. NET\_FEE\_INCOME
- 33. NET\_INT\_MARGIN
- 34. ORG\_NET\_BOOK\_BAL\_C
- 35. ORG\_NET\_PAR\_BAL\_C
- **36.** PURCHASE\_PRICE
- 37. RATE\_DECR\_YEAR
- 38. RATE\_INCR\_YEAR
- 39. RESIDUAL\_AMT\_OF\_GUARANTEE
- 40. RETURN\_ITEMS
- 41. RETURN\_ON\_EQUITY
- 42. TAX\_EXEMPT\_PCT
- 43. TOTAL\_FEES
- 44. TOTAL\_TRANSACTIONS

## 4.5.21 FSI\_D\_SWAPS

List of deprecated Columns in FSI\_D\_SWAPS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. COMMISSION\_ON\_COLLECTION
- 10. CONVEXITY\_C
- 11. CUR\_YIELD
- 12. DURATION\_C
- **13**. DV01\_C
- 14. EBANKING\_EXP
- **15.** MARGIN\_T\_RATE
- **16.** MARKET\_VALUE\_CLEAN\_C
- 17. MODIFIED\_DURATION\_C
- 18. RATE\_DECR\_YEAR
- **19.** RATE\_INCR\_YEAR



## 4.5.22 FSI\_D\_TERM\_DEPOSITS

List of deprecated Columns in FSI\_D\_TERM\_DEPOSITS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_COLLECT\_BAL
- 10. AVG\_NET\_BOOK\_BAL\_C
- 11. COMMISSION\_ON\_COLLECTION
- 12. CONTRIB\_AFTER\_CAPITAL\_CHG
- 13. CONVEXITY\_C
- 14. CUR\_NET\_BOOK\_BAL\_C
- 15. CUR\_NET\_PAR\_BAL\_C
- 16. CUR\_YIELD
- 17. CURRENT\_FEES
- 18. DEPOSIT\_FLOAT
- 19. DEPOSIT\_RESERVES\_CHARGE
- 20. DURATION\_C
- 21. DV01\_C
- 22. EBANKING\_EXP
- 23. GROSS\_FEE\_INCOME
- 24. HIGH\_BAL
- 25. LAST\_DEPOSIT\_AMT
- 26. LAST\_WITHDRAW\_AMT
- 27. LOW\_BAL
- 28. MARGIN\_T\_RATE
- 29. MARKET\_RISK\_CAPITAL
- **30.** MARKET\_VALUE\_CLEAN\_C
- 31. MAX\_AMT\_GUARANTEED
- 32. MISC\_ASSET\_CHG
- 33. MISC\_LIABILITY\_CR
- 34. MODIFIED\_DURATION\_C



- 35. NET\_FEE\_INCOME
- 36. NET\_INT\_MARGIN
- 37. OP\_RISK\_CAPITAL
- 38. ORG\_NET\_BOOK\_BAL\_C
- 39. ORG\_NET\_PAR\_BAL\_C
- 40. RATE\_DECR\_YEAR
- 41. RATE\_INCR\_YEAR
- 42. REQ\_VS\_COLL\_BAL\_C
- 43. REQUIRED\_BAL
- 44. RESIDUAL\_AMT\_OF\_GUARANTEE
- 45. RETURN\_ITEMS
- 46. RETURN\_ON\_EQUITY
- 47. RISK\_ADJ\_AVG\_BAL
- 48. TAX\_EXEMPT\_PCT
- 49. TOTAL\_FEES
- 50. TOTAL\_TRANSACTIONS

## 4.5.23 FSI\_D\_TRUSTS

List of deprecated Columns in FSI\_D\_TRUSTS table.

- 1. AGENCY\_FEES
- 2. ALLOC\_EQUITY
- 3. ALLOC\_MISC\_1
- 4. ALLOC\_MISC\_2
- 5. ALLOC\_MISC\_3
- 6. ALLOC\_MISC\_4
- 7. ALLOC\_MISC\_5
- 8. AVERAGE\_LIFE\_C
- 9. AVG\_NET\_BOOK\_BAL\_C
- 10. BONDS\_BAL
- **11.** COMMISSION\_FEES
- 12. COMMISSION\_ON\_COLLECTION
- 13. CONTRIB\_AFTER\_CAPITAL\_CHG
- 14. CONVEXITY\_C
- 15. CUR\_NET\_BOOK\_BAL\_C
- 16. CUR\_NET\_PAR\_BAL\_C
- 17. CUR\_YIELD
- 18. CURRENT\_FEES



- 19. DISCOUNT\_PCT\_BOND\_TRANS
- 20. DISCOUNT\_PCT\_STOCK\_TRANS
- 21. DURATION\_C
- 22. DV01\_C
- 23. EBANKING\_EXP
- 24. EXPECTED\_BAL
- 25. EXPECTED\_BAL\_GROWTH\_PCT
- 26. FUNDS\_BAL
- 27. GROSS\_FEE\_INCOME
- 28. LOAN\_VALUE
- 29. MARGIN\_T\_RATE
- MARKET\_VALUE\_CLEAN\_C
- **31.** MINIMUM\_BALANCE
- 32. MODIFIED\_DURATION\_C
- **33.** NET\_FEE\_INCOME
- 34. NET\_INT\_MARGIN
- 35. ORG\_NET\_BOOK\_BAL\_C
- 36. ORG\_NET\_PAR\_BAL\_C
- 37. OTHER\_BAL
- 38. RATE\_DECR\_YEAR
- **39.** RATE\_INCR\_YEAR
- 40. RETURN\_ITEMS
- 41. RETURN\_ON\_EQUITY
- 42. STOCK\_BAL
- 43. TAX\_EXEMPT\_PCT
- 44. TOTAL\_FEES
- 45. TOTAL\_TRANSACTIONS

# 5 Business Rules Administration

This chapter introduces you to 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 transfer pricing 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, PFT, and FTP.
- Funds Transfer Pricing Specific Rules: This section explains about Funds Transfer Pricing Cloud Service specific modules which are particularly referenced for transfer pricing calculations.

## 5.1 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 transfer pricing calculations.

Topics:

- 1. Currencies: Currencies module allows you to define and maintain the currencies and currency rates.
  - Currencies: Currencies 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. Interest Rates: 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.
- 3. 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.
- 4. 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.
- 5. Behavior Patterns: User Defined Behavior Patterns allow you to define Principal Amortization Schedules for Non-Maturity Products in your portfolio.
- 6. Payment Patterns: User defined payment patterns allow you to define custom repayment patterns for products in your portfolio.

## 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.

## Figure 5-1 Currency Summary

Cur	rency							A MAG A				0 D	00
Q	Status: Activ	r <mark>e ⊗</mark> Filter d	lata										
Field	Search				8								
	Code ↑	Name ↑↓	Reference Interest Rate Curve	î↓	Reporting Currency	î↓	Status ↑↓	User Defined	î↓	Last Modified By	¢↓	Last Modified Date  1↓	Action
	USD	US Dollar	RT-IRC-101		Yes		Active	No		CFETEST		2022-11-10 11:14:15	; <b></b>

#### 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.
  - Save As: You can reuse a Currency 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 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.



Add Currency			•
		Save	🛞 Cancel
Currency Code			
	Enter 3 letter ISO cur	rency code	
Currency Name			
			Requir
Reference Interest Rate Curve			
Reporting Currency	No		
Status	Inactive		

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:
	<ul> <li>Define that currency as a Reference Currency for an Interest Rate curve.</li> </ul>
	b. Enter Exchange Rate data for a currency.
	c. Define Forecast Rates for that currency.
	<ul> <li>Define any other business rule like Prepayment, Transfer Pricing for that currency.</li> </ul>

#### 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.

urrency Rate	 *	
	6	<b>N</b> 4
From Currency		
To Currency		
US Dollar		
Rate Type		
Floating Rate 🔹		
Effective Date Range		
Last Month		
From Date		
09-09-2015		

#### 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.
- 7. 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.
- 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.
  - Start Date: This defaults to the date of last rate validation.
  - End Date: This defaults to the current date.
  - Validate For All Dates: Select this option to validate all the rates irrespective of dates.



### 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.

### 5.1.1.2.4 Importing Currency Rates

To import the Currency Rate, follow these steps:

- 1. Navigate to the Currency Rate page.
- 2. 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 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.



#### Figure 5-4 Interest Rate Curves Summary

Interest Rate Curve							C. @ 4	. O Ø
Q								
Field Search		8						
□ 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	

#### 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

## 5.1.2.1 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.

## 5.1.2.1.1 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.

#### Figure 5-5 Terms and Attributes Tab

Tern	erms & Attributes Historical Rates			Hybrid Term Structure	
				$\odot$	:≣ ▼ ⊗
Term	Multiplier	Rate Format	Compounding Basis	Accrual Basis	Actions
1	Months	Zero Coupon Yield	Annual	Actual/Actual	1
2	Months	Zero Coupon Yield	Annual	Actual/Actual	⊕
3	Months	Zero Coupon Yield	Annual	Actual/Actual	€
6	Months	Zero Coupon Yield	Annual	Actual/Actual	$\odot$
1	Years	Zero Coupon Yield	Annual	Actual/Actual	$\odot$
2	Years	Zero Coupon Yield	Annual	Actual/Actual	$\odot$

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.

### 5.1.2.1.2 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 5-6 Parameters Tab on Interest Rate Curve window

Terms & Attributes		Historical Rates		Parameters		Hybrid Term Structure		Rates	
	Effective Date Range From Date	Last Month 2024-02-11	•		Term Structure Model To Date	2024-03-11	<ul> <li>★</li> </ul>	⊕ I - (	
	Effective Date	Term Structure Model	Mean Reversion Speed	Long Ru	Rate	Volatility	Rate Data Source		
No d	lata to display.								
	Арруу								

- 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.
- 5. 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 5-5List 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 5-6 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.

### 5.1.2.1.3 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

#### 5.1.2.1.3.1 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.



### 5.1.2.1.3.2 Deletion of Historical Rates

To delete Historical Rates entered, select one or more rows and then click Delete.

#### 5.1.2.1.3.3 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.

#### 5.1.2.1.4 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.

#### 5.1.2.1.4.1 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

#### 5.1.2.1.4.1.1 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.

#### 5.1.2.1.4.1.2 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.

#### 5.1.2.1.4.1.3 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**.
- 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.
- 5.1.2.1.4.1.4 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.

#### 5.1.2.1.4.2 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.

### 5.1.2.1.5 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 5-7 Example of Managed Rate

Terms & Attributes	Historical Rates	Parameters	Hybrid Term Structure	Managed Rates
Q Search Therest Rates Curve Therest Rates Curve		IRC(IRC_202,1M,0)		
▼ 202-IRC_202-USD				
₽ 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 5-8 Formula section

Terms & Attributes	Historical Rates	Parameters	Hybrid Term Structure		Managed Rates	
Q Search		C-101-USD,1M,0)+IRC(RT-IRC-101-USD,1M,0)				
<ul> <li>Interest Rates Curve</li> </ul>		C-101-03D,1M,0)+INC(K1-INC-101-03D,1M,0)				
<ul> <li>101-RT-IRC-101-USD</li> </ul>						
▶ 🛅 1-IRC03-USD						
▶ 🛅 12-IRC-USD						
<ul> <li>102-SaveAsAPI_102-USD</li> </ul>						
Currency						
Economic Indicators						
▼ 🛅 Operator						
This function evaluates rate of selected term point of Interes Curve in the past, present or future	st Rate					
IRC(Name, Term_Point, Time_Reference)						
Time_Deference indicates the rate to be forward as hadward	• [					
				Validate	Clear	

#### **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) Time\_Reference indicates the rate to be forward or backward looking. 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) Time\_Reference indicates the rate to be forward or backward looking. 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) Time\_Reference indicates the rate to be forward or backward looking. 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.

- 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.

- 3. 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.

## 5.1.2.2 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.

## 5.1.3 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 5-9 Economic Indicator Summary

Eco	nomic Indica	ator							D. @
Q									
Fie}	l Search								
	I Search Name 🗘	Country \$	Frequency \$	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

## 5.1.3.1 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.

s Of Date : (09-10-)			Economic I	ndicator				Sav	e Cance	1 (
Code		Descri	1.022.000.020			Frequency	Weekly	·		
Name		Cor	Argentina	•		Value Type	Numeric	•		
<ul> <li>Economic Indicators</li> </ul>	s - Historical Data									
<ul> <li>Economic Indicators</li> </ul>	s - Historical Data Effective Date Range	Last Month	•	From Date (	09/09/2015	Ħ	To Date	10/09/2015	t	]
		Last Month	•	From Date (	09/09/2015	<b>iiii</b>	To Date	10/09/2015		
		Last Month		From Date	09/09/2015	iii	To Date Valu	+		

#### Figure 5-10 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 ~, ', &, +, @.	
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 5-7 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).
- 5. 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.

Fields	Description
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 5-8 (Cont.) Economic Indicator window – Fields and Descriptions

# 5.1.4 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

# 5.1.4.1 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.

# 5.1.4.2 Components of Dimension Management

You can create and manage the following Object Definitions using from Dimension Management:

- Members
- Attributes
- Hierarchy

# 5.1.4.3 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.

# 5.1.4.3.1 Member Summary Page

The list of created member definitions are displayed in the Member Summary.

To access the Member Summary page, complete the following procedure.

- 1. From the left menu, click **Common Object Maintenance.**
- 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.

Click **Search** to locate a specific member based on the alphanumeric code, numeric code, name, description, enabled status, is leaf status, attribute name, or value. You can also enter any of these parameters as keywords in the **Search** field and click **Search**.

# 5.1.4.3.2 Creating Member Definitions

You can add new Member Definitions from the Member Summary page.

To create a Member Definition in the Members page:

- 1. To create a Member definition, click the **Add** in the Member Summary page. The Add Member Definition page is displayed.
- 2. Enter the following Member Details as described in the following table:
  - 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. We recommend using 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 and can be edited only after the Member is created. 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.

# 5.1.4.3.3 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 Details.

#### 5.1.4.3.3.1 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.

#### 5.1.4.3.3.2 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.

### 5.1.4.3.3.3 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**.

#### 5.1.4.3.3.4 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.

# 5.1.4.4 Attributes

Attributes refers to the distinguished properties or qualifiers that describes a Dimension Member. Attributes are applicable to key dimensions only.

# 5.1.4.4.1 Attribute Summary Page

The list of created Attribute Definitions are displayed in the Attribute Summary page.

To access the Attribute Summary page, complete the following procedure:

- 1. From the left menu, click Common Object Maintenance.
- 2. Select Dimension Management and select Attribute.

The **Attribute Summary page** containing the following details is displayed.

The Attribute Summary page provides the list of Member Definitions with the following details:

Field	Description	
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	<ul> <li>Yes – Attribute Value is mandatory for the Dimension Member.</li> </ul>	
	<ul> <li>No- The Attribute Value is optional for the Dimension Member.</li> </ul>	
Seeded	<ul> <li>Yes- This Attribute is seeded by the service.</li> <li>No- The Attribute is created by the user.</li> </ul>	
Action	Click to View, Edit, Copy or Delete an Attribute Definition.	

## 5.1.4.4.1.1 Navigating Attribute Summary Page

To access records in a Summary page, you can search, sort and navigate to multiple pages.

# 5.1.4.4.2 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 Attribute Details as described in the following table:

Field	Description	
Attribute Details		
Dimension	Select the Dimension for which the new Attribute is getting created.	



Field	Description
Numeric Code	The Numeric Code to be assigned to the new Attribute Definition.
	You can enter the value manually or click <b>Generate</b> , to auto-generate a unique code.
	If you enter the value manually, the system will verify if the value is unique and assigns it.
	You can enter any number between 0 and 999,999,999.
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 ~.
Attribute Properties	
Data Type	Select the Data Type as Date, Dimension, Number, or String from the drop-down list.
	If Number is selected as the Data Type:
	Enter a Scale value >= 0. If it is left as 0, values for this attribute will be limited to Integers. If you wish to enable decimal entries for this attribute, 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	Select the Dimension to be associated with the new Attribute Definition.
	This field is enabled only if the Data Type is set to Dimension.

Field	Description	
Default Value	The Default Value is set based on the selected Data Type. The Default Value is mandatory if this attribute is set as a Required Attribute.	
	<ul> <li>If Dimension is set as the Data Type, select the Default Value from the drop-down list of members mapped to the selected Dimension.</li> <li>If NUMBER is selected as the Data Type, enter a Numeric Value in the Default Value field, and it must be consistent with the Scale you have defined.</li> </ul>	
	<ul> <li>If DATE is selected as the Data Type: Click button to select a valid date as the Default Value from the calendar.</li> <li>If STRING is selected as the Data Type: Enter the Alphanumeric Value in the Default Value field.</li> </ul>	
	The Maximum characters allowed in Default Value field for String Data Type is 1000.	
Required Attribute	<ul> <li>Yes - This Attribute is mandatory for the associated Dimension Members.</li> <li>No - This is an optional Attribute for the associated Dimension Members.</li> <li>This field is disabled in Add and Edit Modes if any members already exist for the Dimension on which this attribute is defined.</li> </ul>	
Seeded Value	<ul> <li>Yes – This is selected only when the attribute is seeded out of box by the Cloud Service.</li> <li>No – Always select this when you are creating a new attribute.</li> </ul>	

### 3. Click Save.

# 5.1.4.4.3 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:

Field	Description	
View	View the <b>details</b> for a selected Attribute.	
Edit	Edit the selected 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.	



## 5.1.4.4.3.1 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.

### 5.1.4.4.3.2 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.

### 5.1.4.4.3.3 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**.

### 5.1.4.4.3.4 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.

# 5.1.4.4.4 Dimensions and Associated Attributes

Dimensions and the associated attributes.

The following tables lists the seeded attributes with the details, associated with each dimension.

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 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 Unit	i .		
Offset Organizational Unit	Dimension	No	
Dimension - Product			
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 5-9 Dimensions and Associated Seeded Attributes

# 5.1.4.5 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.

# 5.1.4.5.1 Hierarchy Summary Page

The list of created Hierarchy definitions are displayed in the Hierarchy Summary.

To access the Hierarchy Summary page, complete the following procedure:

- 1. From the left menu, click Common Object Maintenance.
- 2. Select Dimension Management and select Hierarchy.

The Hierarchy Summary page provides the list of Member Definitions with the following details:

Field	Description
Name	The unique Hierarchy Name.
	Note: The name of a default hierarchy is always suffixed with the term System Hierarchy.
Description	The brief description about the Hierarchy.
Folder	The folder in which the Hierarchy is stored.
Dimension	The Dimension associated with the Hierarchy.
Tag	Tags are labels that help to simplify the data search and locate the required details.
Action	Click to View, Edit, Copy or Delete a Hierarchy Definition.

## 5.1.4.5.1.1 Navigating Hierarchy Summary Page

To access records in a Summary page, you can search, sort and navigate to multiple pages.

## 5.1.4.5.2 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:



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 Definitio	
	You can enter up to 100 characters. All characters are allowed except " & ' + @ and ~.	
Hierarchy Sub Type	By default, the sub type is set to <b>Member based</b> 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 Membe Properties.	
	You can add a Child or add a Sibling to an existing Member in the Data Grid.	
Search Results	The search results based on the specific keyword entered to search a Member is populated.	

## Table 5-10 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.
- 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.

## 5.1.4.5.2.1 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.

## 5.1.4.5.3 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 Member Definition.
- Edit Edit the hierarchy details for a specific Member Definition.
- **Copy** Copy the hierarchy details and create another Hierarchy Definition by changing the unique values like Name, Description and so on.
- **Delete** Delete the hierarchy details.

### 5.1.4.5.3.1 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.

### 5.1.4.5.3.2 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**.

## 5.1.4.5.3.3 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**.

## 5.1.4.5.3.4 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.

# 5.1.4.6 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.

# 5.1.4.6.1 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**.

# 5.1.4.6.2 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.

## 5.1.4.6.3 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.

# 5.1.5 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.

Behavior Pattern				]	) @ ± 0 @
Q					
□ Code ≎	Name 🗘	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	

#### Figure 5-11 Behavior Pattern Summary

#### **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.

# Note:

This is functionality will intended for a future release.

### Also See:

• Creating a Behavior Pattern

# 5.1.5.1 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.

#### Figure 5-12 Behavior Patterns Details Page

	Behavior Pattern		
	Behavior Type		
Required			
		- addition	
Required			
	Required	Behavior Type	Behavior Type Required Required

- 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

### Note:

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.

# 5.1.5.1.1 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.
- 3. 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.
- 4. 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.

# Note:

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.

- 5. Click Add Multiple Row icon to open a window. Enter the number of rows you want to add and click Add Rows.
- 6. The **Upload Excel** icon helps you to upload the Behavior Pattern information to an Excel Sheet. This feature will be available in future.
- 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.



					Behavior Pattern				
✓ Be	havior Pattern	V 46 GMAN		11 11			Maran A		
	Code	845			Behavior Type	Non M	laturity 👻		
	Name	BP845			Profile Method	Manua	ıl 👻		
	Description	BP845							
✓ No	on Maturity								田 田 直 土
	Tenor î↓		Multiplier 🔱		Allocation Input Type 🌐		Percentage ↑↓	Туре 1↓	
	1		Month	-	Percentage	•	10.000000	Core	-
	6		Month	•	Percentage	•	12.500000	Volatile	-
					Total 22.500000				

Figure 5-13 Behavior Pattern Type as Non-Maturity

The Behavior Pattern is saved and the Behavior Pattern Summary Page is displayed.

# 5.1.5.1.2 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.

9. 195			Behavior	r Pattern			Ð	8	
∽ Beł	navior Pattern								
	Code	455		Behavior Type	Non Performing	•			
	Name	BH455							
	Description	BH455							
✓ No	n Performing						田田	Ċ,	₾
	Tenor î↓		Multiplier ↑↓	Percentage 1	ţ	Type ↑↓			
	1		Days 🔻	10.000000		Substandard		•	
	1		Month 🝷	5.000000		Doubtful		•	
	1		Year 👻	2.000000		Loss		•	

Figure 5-14 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

# Note:

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.

# 5.1.5.1.3 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.

			Beh	avior Pattern				0
✓ Bel	havior Pattern							
	Code	455		Behavior Type	Devolvement and Recovery	•		
	Name	BH455						
	Description	BH455						
∽ De	volvement and Reco	very					∃ ⊕ ₫	Ē: ⊥
	Tenor 1↓		Multiplier î	Percentage 📬		Туре 1↓		
	1		Month 👻	10.000000		Sight Devolvement	-	
	6		Month 👻	5.000000		Sight Recovery	-	
						Sight Devolvement		
						Sight Recovery		
						Usance Devolvement		
~ Au	dit Trail					Usance Recovery		
- Au	unt man							

Figure 5-15 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

## Note:

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.

# 5.1.6 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 5-16 Payment Summary

Payr	ment Pattern Summary		VID				C. d. C
Q							
Field	l Search						
	Name 14	Pattern type 1↓	Created By 14	Created Date 14	Last Modified By ↑↓	Last Modified Date 14	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

# 5.1.6.1 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.

## 5.1.6.1.1 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.

Figure 5-17	Absolute Payment Patt	erns
-------------	-----------------------	------

Of Date :	10/09/201	5			Payment Pattern		41991	Save Cancel	(
	Code	333	12	Description		Pattern Type	Absolute	•	
	Name	New				Payment Type	Conventional	•	
✓ Absolute	e Pattern De	finition							
		Month	Di	аy	Cash Flow Type	Payment Method	Va	+ @ ≡	₹
					Principal and Interest				

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.

# 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 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

# 5.1.6.1.2 Define Relative Payment Patterns

You create Relative Payment patterns for instruments that have irregular scheduled payments.

### Prerequisites

Selecting Relative as the pattern type.

### Figure 5-18 Relative Payment Patterns

of Date : 10	/09/2015		Payme	nt Pattern		20100125201254	Save	Cancel	
(	Code 333	E	Description		Pattern Type	Relative		•	
Ν	ame New				Payment Type	Conventional		•	
<ul> <li>Relative Pa</li> </ul>	ttern Definition								
<ul> <li>Relative Pa</li> </ul>									±
<ul> <li>Relative Pa</li> </ul>	ttern Definition Frequency	Multiplier	Repeat	Cash Flow Type	Payment Meth	nod	+ t Value		

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.
- 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.

## 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.

# Note:

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

# 5.1.6.1.3 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 : 10/09/20	015		Payment Pa	attern		Save Cancel 🕐
Code	333	12	Description	Pattern Type	Split	•
Name	New			Payment Type	Conventional	·
✓ Split Pattern Defir	nition					
Pattern Sub T	Гуре	Payment Type	Percent	Definition Status		+ =
► Absolute		<ul> <li>Conventional</li> </ul>	✓ 100	Undefined	Define	Delete

Figure 5-19 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 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, PFT, and FTP.

Topics:

- 1. Preferences: This section covers the procedures to set the Global Preference Settings and User Preference Settings.
- 2. Holiday Calendars: 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.
- 3. 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.
- 4. Filters: Filters allow you to select data using the defined expressions.

# 5.2.1 Preferences

This section discusses the procedure to set the Global Preference Settings and User Preference Settings.

Topics:

- Select Preferences
- User Preferences
- Application Preferences
- Global Preferences

# 5.2.1.1 Select Preferences

To configure the User Preferences:

- 1. Navigate to Funds Transfer Pricing Cloud Service, select Maintenance, and select Preferences to display the Application Preference screen.
- Select the user from Show Preferences for the drop-down list. This has the 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. You 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 check-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 User Preferences

User Preferences Parameters are used to configure the user settings.

To update the User Preferences:

- 1. Navigate to Funds Transfer Pricing and select Preferences.
- 2. Click the **User** tab and enter following values in as described in the following table.

### Table 5-11 User Preference settings for FTPCS Application

Parameter

Description

**Parameters - General** 



Parameter	Description
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. The As-of-Date is also referenced by some assumptions UI's to display relevant information therein.
Show Execution Parameters	If this option is selected, a pop-up window is displayed whenever you execute a process interactively from a summary screen. Within this pop-up window, you may confirm or modify your Run Execution Parameters (As-of-Date and Legal Entity).
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 screen) 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.

 Table 5-11 (Cont.) User Preference settings for FTPCS Application

**Processing – Application Specific Parameters** 

Parameter	Description
Enable Holiday Calendar Adjustments	Select this option to enable the Holiday Calendar Adjustment capability for the FTP Application. If this option is not selected, the TP Engine ignores all Holiday Calendar information, including instrument level inputs and assumption rule level inputs.
	The logic for applying Holiday Calendar assumptions is as follows:
	<ul> <li>If Application Preferences - 'Enable Holiday Calendar Adjustments' check box is on, ther the CFE handles these Holiday Calendar assumptions based on the Account Level values first.</li> </ul>
	<ul> <li>If Application Preferences – 'Enable Holiday Calendar Adjustments' check box is on, and if Holiday Calendar inputs are not defined at the Account Level, then the CFE refers to the Product/Currency assumptions (TP rule and Adjustment rule).</li> </ul>
	<ul> <li>If Application Preferences – 'Enable Holiday Calendar Adjustments' check box is on, and if Holiday Calendar inputs are defined at the Account Level AND Product or Currency Assumption level, then the CFE refers to the Account level inputs.</li> <li>If Application Preferences – 'Enable Holiday Calendar Adjustments' check box is off, ther no Holiday Calendar assumptions are applied.</li> </ul>
Maximum Number of Instrument records to include in detail cash flow output	This parameter allows administrators to define the maximum number of instrument records that any user can select within a process for outputting detailed cash flows. In Funds Transfer Pricing, the maximum value is 10,000. It is recommended, however, that this value be set to 100 or less.
Assumption Management Defaults	
Default Folder	This parameter allows you to define the default folder selection. The folder selection for all rule types will be defaulted to this selection within the summary page Search screen 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 typesetting. Selections include Read / Write and 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 user's discretion.

# Table 5-11 (Cont.) User Preference settings for FTPCS Application



Parameter	Description
Dimensions and Hierarchies Parameters	
Default Dimension	<ul> <li>Transfer Pricing requires users to declare one o the "Product" dimensions as the TP Product dimension. The model is seeded with three possible selections:</li> <li>Product</li> <li>Common COA</li> <li>GL Account</li> </ul>
	Users can also add any placeholder dimension as product dimensions, which would also appea in the above list. Transfer Pricing business rules are based on the Product dimension selected here. The suggested default is the "Product" dimension.
Default Hierarchy	The list of values for the Default Product Hierarchy is based on the Default Product Dimension selection. The hierarchy selected here will be the 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.
Organizational Unit Dimension	Reserved for future release.
Migration Parameters	
Ledger Migration - Rate Weighting Element	Select the instrument table balance to use for weighting the rates during the migration process The following options are available: Average Book Balance, Ending Book Balance, or Custor Balance. If "Custom Balance" is selected, the user is presented with a list of Balance type columns to use as the weighting element. The list of available "Custom Balance" columns is read from the "Portfolio" table classification list.
Custom Ledger Migration	Select any custom leger for migration.
TP Charge/Credit Balance Parameters	
Instrument	Select the Balance to use for calculating the Charge/Credit amount. Choose from Ending Book Balance or Average Book Balance based on selected balance; Charge/Credt calculation takea place as follows:
	Rate x TP Charge/Credit Balance x Accrual Basis
Custom Charge/Credit	For calculating Instrument level charge/Credit amounts, you may also choose the Custom Balance option; If the Custom Balance is selected, then the user is presented with a list of Balance type columns to choose from.
Ledger Financial Element	Following Financial Element needs to be selected as per the balance used for Ledger Migration, Rate Weighing: Average Book Balance (140), Ending Book Balance (100).

# Table 5-11 (Cont.) User Preference settings for FTPCS Application

3. Click **Save** to confirm the changes or click **Restore to Default** to reset the custom configuration.

# 5.2.1.3 Application Preferences

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 Engine Processes are run.

To update the Funds Transfer Pricing Application Preferences:

- 1. Navigate to Maintenance and select Preferences.
- 2. Click Application tab.

## Figure 5-20 Processing - Cash Flow General section of Application Preference

User Application			
Processing - Cash Flow General			
Property Name	Property Value	Is Editable	
Debugging Level	All		
View Logs Level	Debug -		

3. Enable or disable the Legel Entity as per your requirement under Parameters - General:

Fields	Description
Disable Legal Entity	By default, the Legal Entity is enabled. If the "Disable Legal Entity" check-box is checked, then the Legal Entity will no longer be available as a Run-time parameter, subsequently no legal entity filter will be applied; while processing accounts and accounts corresponding to all legal entities will be processed.

4. Enter the following values in Application tab as described in the table:



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:
	<ul> <li>a. Trace: Designates finer-grained informational events than the DEBUG.</li> </ul>
	b. All: All levels including custom levels.
	<ul> <li>c. Error: Designates error events that might still allow the application to continue running</li> </ul>
	<ul> <li>Information: Designates informational messages that highlight the progress of the application at coarse-grained level.</li> </ul>
	<ul> <li>Debug: Designates fine-grained informational events that are most useful to debug an application.</li> </ul>
	<ul> <li>Fatal: Designates very severe error events that will presumably lead the application to abort.</li> </ul>
	g. Warning: Designates informational messages that highlight the progress of the application at coarse-grained level.
	<ul> <li>Off: The highest possible rank and is intended to turn off logging.</li> </ul>
	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.
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:
	<ul> <li>Information: Designates informational messages that highlight the progress of the application at coarse-grained level.</li> </ul>
	<ul> <li>Debug: Designates fine-grained informational events that are most useful to debug an application.</li> </ul>
	c. Off: The highest possible rank and is intended to turn off logging.

Figure 5-21	Processing - Cash Flow Process section of Application Preference
I Igaio o Li	ribbessing cashribber recess section of Application ribbere

User Application				
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			



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 tunning 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 tunning 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 5-22 Processing - Cash Flow Edits section of Application Preference

User Application							
✓ 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 ir 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

- 5. Turn-on the Is Editable status.
- 6. Click **Save** to confirm the changes.

# 5.2.1.4 Global Preferences

To set the Global Preferences:

- **1.** From the LHS Menu, navigate to **Maintenance**, select **Preferences**, and **Global Parameters**.
- Enter following values as described in the following table.
   Is Editable status is disabled since individual users are not expected to modify the following parameters.

Parameter	Description
Date Format	Select one value from the following list:
	• dd-MMM-yy
	• yyyy/MM/dd
	• MM/dd/yyyy
	• dd.MM.yyyy
	• MM-dd-yyyy
	• yyyy.MM.dd
	<ul> <li>yyyy/MMM/dd</li> </ul>
	• dd-MMM-yyyy
	<ul> <li>dd/MMM/yyyy</li> </ul>
	• yyyy.MMM.dd
	<ul> <li>dd/MM/yyyy</li> </ul>
	• 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 that are configured in Dimension Management. Select one hierarchy that must be used to identify the internal (part of the 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.

Table 5-12 Global Preferences

3. Click **Save** to confirm the changes or click **Restore to Default** to reset the Custom Configuration.

# 5.2.2 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 5-23 Holiday Calendar Summary

Holi	day Calenda	ar					C; d	C ()
								Q
Field	Search		8					
	Code 1↓	Name 1↓	Created Date 14	Created By ↑↓	Modified Date 1↓	Modified By 1↓	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

# 5.2.2.1 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



Holiday Calendar					Save	Cancel	0
✓ Holiday Calendar					<b>BARR</b>	1000	
	Holiday Code(Hint 1 - 99 Required			Description			
	Name Weekend Days Monday Tuesda Friday Saturday	y 🗌 Wednesday	Required Thursday				
			Required			⇔	
✓ Holiday Details							
Holiday Details			+ 🗏 🛢				
Show Holidays Between	And	(					
Name	Date	Holiday Type					
No data to display.						⇔	
✓ Generate Holidays And E	xceptions						
Generate Holidays	From 06/06/1982	To 06/06/2062	Generate				

Figure 5-24 Holiday Calender Details Page

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.

# Note:

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.

# 5.2.2.2 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.

 Click Exceptions in the Generate Holidays And Exceptions section. The Holiday Exceptions window opens.

Holiday Exceptions								٤	iave	Cancel	0
							2200	046.6464			11.
✓ Search										Q	Ģ
		۲	From Years 2020	-		To Year 2024	•				
			Fixed Holidays	-		Moving Holidays	•	Include Week	ends		
		0	Holiday Date								
			All Exceptions								
✓ Holiday Exception	IS										
Holiday Name	Holiday Type	Holiday Date	Exception Type		Shift To			Notes			
HCAL	Fixed	18-06-2020		•							
HCAL	Fixed	18-06-2021		•							

Figure 5-25 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.

# 5.2.3 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.

Management Ledger Configura	tion		B 0
<ul> <li>Management Ledger Configuration</li> </ul>			
Table Name	Functional Currency	Start Month	
Management Ledger	Australian Dollar	<ul> <li>February</li> </ul>	
ML 02	US Dollar	<ul> <li>January</li> </ul>	

Figure 5-26 Management Ledger Configuration

- 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.

# 5.2.4 Filters

Filters allow you to view and select data using the defined expressions.

# 5.2.4.1 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.

# 5.2.4.2 Accessing Filter Feature

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.

# 5.2.4.2.1 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.

## 5.2.4.2.2 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

# 5.2.4.3 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.

## 5.2.4.3.1 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.

## 5.2.4.3.2 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.
- 2. 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.

### 5.2.4.3.2.1 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**.

## 5.2.4.3.2.2 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**.

## 5.2.4.3.2.3 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</p>
- >= 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**.

#### 5.2.4.3.2.4 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</li>
    - > Greater than
    - <= Lesser than or equal to</li>
    - >= 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**.

- 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**.

### 5.2.4.3.3 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.

## 5.2.4.3.4 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.
- 5. 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.

#### 5.2.4.3.4.1 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.

# 5.2.4.4 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.

## 5.2.4.4.1 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.

## 5.2.4.4.2 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**.

## 5.2.4.4.3 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**.



# 5.2.4.4.4 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.

## 5.2.4.4.5 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.

## 5.2.4.4.6 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 explains about the Funds Transfer Pricing Cloud Service specific modules which are particularly referenced for transfer pricing calculations.

Topics:

- 1. Propagation Patterns: The Propagation Pattern allows you to define Source Tables and Lookup Terms required for propagating Transfer Rates and Add-On rates for any applicable Instrument Table from a prior period.
- 2. Replicating Portfolios: Replicating Portfolios are a special type of Non-Maturity Behavior Patterns and are created and managed directly through Replicating Portfolio UI.
- **3.** Transfer Pricing Rules: Transfer Pricing Rules allow you to specify methodologies for Transfer Pricing your Product Portfolio.
- 4. Add-On Rate Rules: Add-on Rate Rules allow you to specify Methodologies to calculate Add-on Rates and Breakage Charges for the relevant products in your portfolio.
- 5. Prepayment Rules: A Prepayment Rule contains methodologies to model the prepayment behavior of various amortizing instruments and quantify the associated Prepayment Risk.



- 6. 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.
- Alternate Rate Output Mapping Rules: In Oracle Funds Transfer Pricing, you either can output Transfer Pricing Results to the default columns of the application, or to the seeded alternate columns or placeholder alternate columns selected using the Alternate Rate Output Mapping Rule.
- 8. Transfer Pricing Standard Processes: The Standard Process allows you to calculate Transfer Rates and Add-On Rates.
- **9.** Break Identification: This topic introduces you to configuration and process of Break Identification.
  - a. Break Identification Configuration: This section covers the procedure to configure the Break Identification.
  - **b.** Break Identification Processes: The Break Identification Process allows you to determine the data that you want to process, specify the parameters for the process, and execute or run the Break Identification Request and generate results.
- 10. Rate Cards: Rate card functionality allows the user to select standard products for viewing in their daily FTP Rate report. Administrators schedule a daily FTP run for the selected set of standard products and end users can view daily rates for relevant standard products by defining their Daily rate card reports.
  - **a.** Rate Card Products: Product setup allows Administrators to define the default Product Characteristics for standard products. The Administrator will define these assumptions for Products during the application setup through the user interface.
  - **b.** Rate Card Reports: The Rate Card Report contains a Rate Report definition page and a Report page. The Rate Report definition includes the name of the Rate report, and the set of standard products for which the user wants to fetch the rates.

# 5.3.1 Propagation Patterns

The Propagation Pattern allows you to define Source Tables and Lookup Terms required for propagating Transfer Rates and Add-On Rates for any applicable Instrument Table from a prior period.

## Loan Commitment Propagation

When a Loan Commitment is originated, it has a commitment number rather than an account number. To support the propagation of TP Results for Loan Commitment Contracts, users can choose to match current and prior records based on the commitment number rather than the ID Number. This capability allows users to propagate from month-to-month or day-to-day within the Loan Commitment Table and after the loan is booked, from the Loan Commitment or PM Generated Instrument Table to Asset Table as majorly commitments are for vanilla Loans or Mortgage accounts.

You can enable or disable Loan Commitment Propagation. If this option is enabled, then Loan Commitment Propagation will run after the Standard Propagation.

To define a Loan Commitment Propagation:

1. From the LHS menu, select **Funds Transfer Pricing**, select **Maintenance**, and then select **Propagation Pattern**.



### Figure 5-27 Loan Commitment Propagation

$\simeq$ Loan Commitment Propagation [Propagation will take place based on Commitmed Commi	nent Number]				
Bratile Propagations for Loan Commitments					
Processing Tables 19	Source Tables 15		Frequency III	Multipler 15	
Asset instruments	Pricing Management Generated Instruments	-	¥2	Months	£.

The Loan Commitment Propagation Section of the Screen displays the following information:

- **Processing Table**: This list includes the Seeded Instrument Tables that hold Loan Contracts.
- **Source Table**: This list includes any Instrument Tables that are classified as a Loan Commitment Table. For example, Loan Commitment Contracts.
- **Frequency**: A numeric value multiplied with a Multiplier to calculate the Historical Lag Reference Date for Rate Lookups.
- **Multiplier**: The unit value of the Frequency.
- 2. Select the check-box option for Loan Commitment Propagation (if applicable).
- 3. Select the **Source Table** that needs to be associated with each Processing Table.
- 4. Select the Target Column to Match as Commitment Number.
- 5. Specify the Historical Lag between the processing and source tables.
  - Select the Frequency.
  - Select the Multiplier.
- 6. Click Save.

### **Defining the Propagation Pattern**

To define the Propagation Pattern:

1. From the LHS menu, select **Funds Transfer Pricing**, select **Maintenance**, and then select **Propagation Patterns** to display the **Propagation Patterns** Page.



Propagation Patterns (Propagation will take place based	on ID Number]		
3 Use Most Recent Prior Data (As of Data)			
Possing Total: 1	Source Taloes III	Pepangi 3	Mutple: 11
Account Rate Tiers	Account Rate Tiers	• 1	Months •
Road Indourserts	Asset instruments	• E	Deys •
Break Auroling Diarges	Break Funding Charges	• 1	Martina •
Deniative Contracts	Dematrie Contracts		Months
fee Basel and Other Services	Pee fasied and Other Services	• 1	Morths .
Leoper Instrument	Ladger Instrument	• •	Months
Labity instruments	Labity intruments	• *	Marthe
uar Commitments	Losh Commissions	• 1	Marths .
Dff Barance Sheet Contracts	Of Baance Sheet Contracts	• 1	Months •
Pricing Management Generated Instruments	Pricing Management Generated instruments		Months •
Loan Commitment Propagation (Propagation will take pl	ace based on Commitment Number)		
C trace Proceptors for Loar Commitments			
Proceeding Tables 1%	Source Server III	No.eng 1	Mutaler 9
Apet indiuments	Pricing Management, Generated instruments		Months +

### Figure 5-28 Propagation Patterns

The Propagation Patterns screen displays two sections on the screen based on if the account is a commitment or not (regular account)

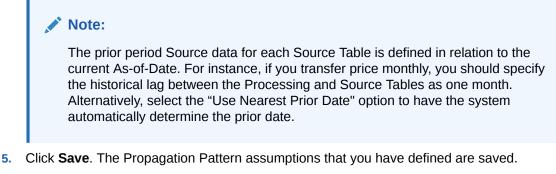
- 2. Enter or select the following:
  - Use Most Recent Prior Data [As of Date]: If Use Most Recent Prior Date option is not on, then As-of-Date – Lookback term is calculated.
     If Use Most Recent Prior Date option is on, the nearest prior As-of-Date available in the instrument record is used for calculation. The Lookback term from the Propagation UI is ignored.
  - **Processing Table**: Instrument tables that are enabled for Transfer Pricing or Add-On Rate Processing. These Tables are sorted alphabetically.
  - **Source Table**: Tables that are referenced to obtain the previously calculated Transfer Rates or Add-On Rates.
  - **Frequency**: A numeric value multiplied with a Multiplier to calculate the Historical Lag reference date for rate Lookups.
  - Multiplier: The unit value of the Frequency.
- 3. Select the Source Table that needs to be associated with each Processing Table.

## Note:

The Source Table for any Propagation Process can be either the same table (if you store multiple periods of instrument data in the same Instrument table) or a separate table (if you store historical records in separate Instrument tables).

- 4. Specify the Historical Lag between the Processing and Source Tables.
  - a. Select the Frequency.
  - b. Select the Multiplier.





6. Click **Reset** to restore default values. This selection will set the Processing and Source Tables equal to each other and will set the Term and Frequency equal to 1 Month, for all rows.

# 5.3.2 Propagating Transfer Pricing Results

Depending on your requirements, you can choose to propagate Transfer Rates, Add-On Rates by selecting the appropriate Propagation Processing Option in the Transfer Pricing Process.

To propagate the Transfer Pricing Results:

**1.** Navigate to the **Transfer Pricing Process Calculation Selection** Block.

† 19 Standard Privates Summary	Transfer Rate Selector to Propagate
Calculation Selection	The
0-0-0	Available
sens bittle Calabries Printer Predict Press	All in Transfer Price Pane
	Matched Spread
Let's select the Rates to be propagate	Matched Spread Albernate Output
Annu of its proceedent taxet or the advectory mate in the access.	Transfor Rate
Executer Rate Propagation	Transfer Rate Alternate Output
Skip Non Zero Transfer Rets Retserts     Add On Rate Propagation	Transfer Rate Remaining Term
Ander Generater Programmen     Ship News Zeres Add-On-Relete Record	Transfer Rure Romaining Term Alternate Output
	¥ ¥ A A
	Selected
	No items to display.
	Corol See

Figure 5-29 Transfer Pricing Rule - Calculation Selection

2. Select the Propagation parameters:

From a Standard Transfer Pricing Process, select the Transfer Rate Propagation option and/or Add-On Rate Propagation option. Selecting Transfer Rate Propagation updates all term-related Instrument Records, which have an Instrument-Level History for a prior period with the Transfer Rate that applied in that Prior Period. If Add-On Rate Propagation is selected, then all Add-On outputs (except Breakage Charges) including Rates and Amounts will be propagated.

## Note:

If you have pre-populated some Transfer Rates or Add-on Rates before running Propagation and you would like the Propagation Process to skip these records, then select the Skip Non-Zero Transfer Rate Record option and or Skip Non-Zero Add-On rate Record option.

For more information, see Transfer Pricing Process.

Note that, when a table is updated using a Propagation Pattern, an Instrument Record must satisfy the following criteria to receive a Transfer/Add-On Rate

- It must be an Instrument that exists in both the Target (processing) Table (with the current As-of-Date) and the Source Table (with the prior period based on a matching ID\_NUMBER).
- b. The Instrument must also satisfy one of the following conditions:

It must be a Fixed-Rate (Repricing Freq = 0 in Target Table) Instrument.

It must be an Adjustable-Rate (Repricing Freq <> 0 in Target Table) Instrument with Target Last Repricing Date <= Prior Period As-of-Date. In other words, it must be an Adjustable-Rate Instrument that has not been Repriced since the prior period.

- c. The Matched Spread is also migrated from the prior period record and not recomputed from the Transfer Rate and Current Rate on the Target Table Record.
- d. For Add-On Rate Propagation, all rates are propagated regardless of Fixed or Adjustable type. If additional logic is required to control the Propagation of Add-On Rates, data filters should be used to specify the conditions.

# 5.3.3 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.

#### 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 5-30 Replicating Portfolio summary page

eplicating Portlo						0 8 0 0
						Q.
Faret Search		0				
Cone %	Name 76	Creation Date: 5	Owned By %	Nodfled Gare 16	Mattheil By 16	Adem
5007	ve-taut/f	11/06/2022 06:37:39	FTP, QAUSER	11/06/2022 06:37:59	FTP; GAUSER	
99690	8P_99892	+1/06/2022 06:35:25	FTP, GAUSER	+1/08/2022 06:35:25	FTP_QAUSER	
5000	ve-rest	10.08/2022 12:31:12	FTP_PHAUSER	10/06/2022 12:31:13	FTP_PMUSER	
2142	100,121	10/08/2022 11:46:16	FTP, PMV, SER	10/08/2022 11:46:16	#17,PM0/SR	
89809	par, m, 1	10/06/2022 11:41:55	FTP_PMUSER	10/08/2022 11:41:55	FTP_PHALSER	100
A4444	dedendeed	10/08/2022 10/34/04	FTP_PMUSER	10/08/2022 10:34:04	KTP_PMUSER	
D 199962	796,503,303	10/06/2022 10/21/16	FTP, PSAUSER	10/06/0102 10/21/26	FTP_PMAJSER	
2 70089	PS - Cloud Repi Port.	09/08/2022 14:07:17	FTP_PSAUSUR	06/06/2022 16/27:53	FTP_PHA_SER	
0 10	Test, rauger 1	08/08/2022 throat	FTP, GAUSER	06/06/2022 10 13/81	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**: Enables you to select and delete one or multiple rules in the table simultaneously.
- **Refresh**: Click the Refresh button to refresh the Summary Page.
- Help: Click the Help icon to view the Replicating Portfolio Help Page.

#### Search Replicating Portfolio

On the Replicating Portfolio summary, enter your search criteria in the search box and click **Search**. The Replicating Portfolios meeting your search criteria are displayed.

or

An alternative method to search a Replicating Portfolio is through the **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as name, code, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Replicating Portfolio summary. You can enter the Code, Name, Creation Date, Created By, Modified Date, and Modified By of the Replicating Portfolio, partially or fully, and click **Search**.

### **Replicating Portfolio Summary**

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

The Replicating Portfolio summary 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 Portfoliowas last modified.
- Modified By: Displays the name of the user who last modified a Replicating Portfolio.
- Action: Click this icon to view a list of actions that you can perform on the Replicating Portfolio.



- 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: You can delete a Replicating Portfolio that you no lunger require. Note that only the replicating portfolio owners and those with Read/Write privileges can delete the replicating portfolios. A replicating fortfolio that has a dependency cannot be deleted.
- 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.

# 5.3.3.1 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.

Code				Name		
Code	70089			Natio	PS - Cloud Repl Port	
Description	CASA Replic	ating Portfolio		Type	Non Maturity	
<ul> <li>Replicating Portfolio De</li> </ul>						
Source Balance Selection	Instrument			Balance Type	Current Par Balance	
	Off Balar	nce Sheet Contracts			Concentration of the	
	O Manageme	ent Ledger				
Folder	SEG2		÷.	Product Hierarchy	PS - Loan Hierarchy	
Folder Product Member	SEG2			Product Hierarchy Currency	PS - Loan Hierarchy US Dollar	
Product Member		Days	• [2]	Currency		

### Figure 5-31 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 5-13 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.



Term	Description
Туре	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.
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 5-13 (Cont.) Key Terms used in the Replicating Portfolio Details Page



Term	Description
Generate the Portfolio	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.
	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).
Roll the Portfolio Forward	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.
Roll the Portfolio Backwards	This option allows you to roll back the Portfolio to the initially selected As-of-Date.
Roll Back	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.

# Table 5-13 (Cont.) Key Terms used in the Replicating Portfolio Details Page



Term	Description
Re-balance the Portfolio	After rolling the Portfolio, you need to re-balance the Portfolio. There are two options provided for re-balancing:
	<ul> <li>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.</li> </ul>
	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.
	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.

## Table 5-13 (Cont.) Key Terms used in the Replicating Portfolio Details Page

- 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 5-32 Replicating Portfolio Summary Page

<ul> <li>Replicating Portfolio</li> </ul>						
Code	70089			Name	PS - Cloud Repl Port	
Description	CASA Replice	ting Portfolio		Туре	Non Maturity	
Replicating Portfolio De	finition					
Source Balance Selection	Instrument 1  Off Balance	able •		Balance Type	Current Par Balance	
	O Managemen	r Ledger				
Folder	SEG2		•	Product Hierarchy	PS - Loan Hierarchy	
Product Member	Loan B		• 8	Currency	US Dollar	
Folder (Filter)			•	Filter Name		14
Default Portfolio Roll Frequency	5	Days	•	Merge Delta Strips on Re- balancing	0	
Enable Holiday Calendar	0			Enable Holiday Calendar		



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 5-33 Portfolio Configuration

v P	ortfolio Configuration									
							۲	E • 2 8	> 11	11 «
0	Core Allocation Input		Core Allocation	Tencr	Multiplier	Type		Strip Tenor		
	Percentage	•	70	2	Days	Core	*	Daily		•
	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.

~ 1	liew Port	tfolio									•	
	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	Syster
0	2	Core	31-Dec-19	03-Jan-20	3	Days	29562010.38	0	31-Dec-19	1	3	Syster

Figure 5-34 View Portfolio

**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.

# 5.3.3.2 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:



~ 1	liew Port	tfolio									<ul> <li>●</li> <li>●</li> </ul>	Ø
0	Core #	Туре	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	z	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

Figure 5-35 Replicating Portfolio Viewing page with Collapsed Excel Options

- 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 5-36 Exported Data in Excel

File H	ome	ins	ert Pag	e Layout Fr	emulas	Data R	eview View	Help	Quandl						d Shar	e 🕫 o	omment	ts
	0	alibri	~	11 - A' A	= =	<b>≡</b> ≫-	🐉 Wrap Test	G	ieneral			<b>B</b>	Elinsert +	Σ-	28 0	0		
iste 🗳	1	8 I	⊻ - ⊞	• <u>•</u> • <u>A</u> •	E E	₹ £ £	🔛 Merge & Ce	nter 🕤	\$ - % 9	*18 -18	Conditional Formatting =	Format as Cell Table + Styles +	Format -	1.00	Sort & Find & Filter * Select *	Analyz Data	•	
Sipboard	15		Fast	3		Alig	ment		Number	- 12		Styles	Cells		Editing	Analysi		
18			x 20	6														
18 A		8	x v	fi D	E	F	G	н	E a		,	ĸ	t	м	N	0	р	
		в	с		E e Tenor				ate Originati	i ion Date	ر Strip Sub Type	K • Original Strip Nu	L m Source	м	N	0	р	
A		8	с	D e Maturity Da						i ion Date 1-Dec-19			L m Source 1 System	м	N	0	р	
A		8 102	C As Of Dat	D e Maturity Da 9 1-Jan-i	0	Multiplie			0 3					M	N	0	р	
A		B 102 101	C As Of Dat 31-Dec-1	D e Maturity Da 9 1-Jan- 9 1-Jan-	0	Multiplie 1 D	r Allocation 0		0 3:	1-Dec-19			1 System	М	N	0	р	
A		B 102 101 101	C As Of Date 31-Dec-1 31-Dec-1	D e Maturity Da 9 1-Jan-3 9 1-Jan-3 9 2-Jan-3	0	Multiplie 1 D 1 D	r Allocation 0 103467036.3		0 3: 0 3: 0 3:	1-Dec-19 1-Dec-19			1 System 1 System	м	N	0	Р	
		B 102 101 101 101	C As Of Dat 31-Dec-1 31-Dec-1 31-Dec-1	D e Maturity Da 9 1-Jan- 9 1-Jan- 9 2-Jan- 9 1-Jan-	0	Multiplie 1 D 1 D 2 D	r Allocation 0 103467036.3 103467036.3		0 3: 0 3: 0 3: 0 3:	1-Dec-19 1-Dec-19 1-Dec-19			1 System 1 System 2 System	M	N	0	P	

# 5.3.4 Transfer Pricing Rules

Transfer Pricing Rules allow you to specify methodologies for Transfer Pricing your Product Portfolio. A Transfer Pricing Rule may contain a Transfer Pricing Methodology defined for a

particular product or a set of methodologies defined for all products (Dimension Members) in a particular Product Hierarchy.

The Transfer Pricing Rule is a key component of the Transfer Pricing Process. The Transfer Pricing Process uses the Transfer Pricing Methodologies contained in the Transfer Pricing Rules to generate Transfer Rates. Consequently, before processing information for a new period, you need to review and validate the assumptions contained in your Transfer Pricing Rules.

### Note:

If Transfer Pricing Assumptions are managed at the Parent/Node level, new Product Dimension Members will automatically inherit TP Method assignments.

If new members are added to the applicable Product Dimension, you need to update your Transfer Pricing Rules by defining appropriate methodologies for the new products.

# 5.3.4.1 Overview of Transfer Pricing Methodologies and Rules

The Transfer Pricing Methodologies supported by Oracle Funds Transfer Pricing Cloud Service can be grouped into the following categories:

Cash Flow Transfer Pricing Methods: Cash Flow Transfer Pricing Methods are used to Transfer Price Instruments that amortize over time. They generate transfer rates based on the Cash Flow characteristics of the instruments.

To generate Cash Flows, the system requires a detailed set of transaction-level data attributes, such as, Origination Date, Outstanding Balance, Contracted Rate, and Maturity Date, which resides only in the Instrument Tables. Consequently, Cash Flow Methods apply only if the Data Source is Account Tables. Data stored in the Management Ledger Table reflects only accounting entry positions at a particular point in time and does not have the required financial details to generate Cash Flows, therefore, preventing you from applying Cash Flow Methodologies to this data.

The Cash Flow Methods are also unique in that Prepayment Rules are used only with these methods. You can select the required Prepayment Rule when defining a Transfer Pricing Process.

Oracle Funds Transfer Pricing Cloud Service supports the following Cash Flow Transfer Pricing Methods:

- Cash Flow: Average Life
- Cash Flow: Duration
- Cash Flow: Weighted Term
- Cash Flow: Zero Discount Factors

Non-Cash Flow Transfer Pricing Methods: These methods do not require the calculation of Cash Flows. While some of the non-Cash Flow Methods are available only with the Account Tables Data Source, some are available with both the Account and Ledger Table Data Sources.

Oracle Funds Transfer Pricing Cloud Service supports the following Non-Cash Flow Transfer Pricing Methods:

Moving Averages



- Straight Term
- Spread from Interest Rate Code
- Spread from Note Rate
- Redemption Curve
- Tractor Method
- Caterpillar
- Weighted Average Perpetual
- Unpriced Account

Oracle Funds Transfer Pricing Cloud Service also allows Mid-period Repricing. This option allows you to take into account the impact of high market rate volatility while generating transfer prices for your products. However, the mid-period Repricing option applies only to Adjustable-Rate Instruments and is available only for certain Non-Cash Flow Transfer Pricing Methods.

Note on Bulk Updates versus Row by Row Processing: Any Transfer Pricing Method that does not refer to individual account characteristics utilizes a bulk update to assign a single transfer rate to a group of instrument records. Any TP Method that needs to refer to individual account characteristics to process will execute on a row-by-row basis. In general, Bulk updates are faster than row-by-row processing.

The following Transfer Pricing Methods, when not defined through a conditional assumption and not utilizing Mid-Period Repricing, use Bulk Updates:

- Redemption Curve (Assignment Date = As-of-Date only)
- Moving Average
- Spread from Note Rate
- Spread from IRC (Assignment Date = As-of-Date only)

All other Transfer Pricing Methods like Tractor, Caterpillar, and Weighted Average Perpetual are processed row-by-row. When Conditional Assumptions or Mid Period Repricing are used, processing will always be row-by-row, regardless of the Transfer Pricing Method Selection.

## 5.3.4.1.1 Cash Flow: Average Life

The Average Life Method determines the average life of the instrument by calculating the Effective Term required to repay half of the principal or nominal amount of the instrument. The Transfer Pricing Rate is equivalent to the rate on the associated Interest Rate Curve corresponding to the calculated term.

Figure 5-37	Cash Flow: Average Life
-------------	-------------------------

Fransfer Pricing Metho	ee meeteng		
Transfer Pricing Method	Cash Flow: Average Life		
Output Average Life To Instrument		Interest Rate Code	
Cash Flow Type	Principal     O Principal and Interest		



Figure 5-38 Cash Flow: Average Life Formula

Average Life = 
$$\sum_{i=1}^{n} \frac{P_i}{P} t_i$$

Where:

P is the principal

Pi is the principal repayment in coupon i, hence

 $\frac{p_i}{p}$  is the fraction of the principal repaid in coupon *i*, and

t<sub>i</sub> is the time from the start of coupon i

Oracle Funds Transfer Pricing Cloud Service derives the Average Life based on the Cash Flows of an instrument as determined by the characteristics specified in the Instrument Table and using your specified Prepayment Rate, if applicable. The average life formula calculates a single term, that is, a point on the yield curve used to transfer the price of the instrument being analyzed. The Average Life Calculation does not differentiate between fixed-rate and adjustable-rate instruments. It applies the same calculation logic to both. It computes the Average Life of the Loan (to maturity).

Note:

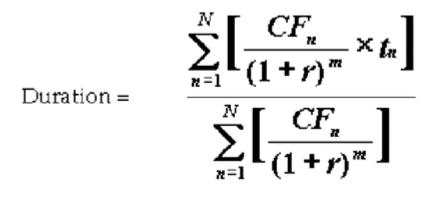
The Average Life Transfer Pricing Method provides the option to Output the result of the calculation to the Instrument Record (TP\_AVERAGE\_LIFE). This can be a useful option if you would like to refer to the Average Life as a reference term within an Adjustment Rule.

Users also have the choice to populate the TP\_AVERAGE\_LIFE column directly with a value computed outside of Oracle Funds Transfer Pricing Cloud Service. If this value is populated, the Funds Transfer Pricing Cloud Service Engine reads the TP\_AVERAGE\_LIFE and will look up the Funds Transfer Pricing Rate for the given term. In this case, the Transfer Pricing Engine does not generate Cash Flows and will not re-compute the Average Life. It simply uses the value that is provided and lookup the appropriate Funds Transfer Pricing Rate from the specified TP Interest Rate Curve.

# 5.3.4.1.2 Cash Flow: Duration

The Duration Method uses the Macaulay Duration Formula:

### Figure 5-39 Cash Flow: Duration Formula



In this formula:

- N: Total number of payments from Start Date until the earlier of repricing or maturity
- CFn: Cash Flow (such as Regular Principal, Prepayments, and Interest) in period n
- r: Periodic Rate (Current Rate/Payments per year)
- m: Remaining term to Cash Flow/Active Payment Frequency
- tn: Remaining term to Cash Flow n, expressed in years

Oracle Funds Transfer Pricing Cloud Service derives the Macaulay duration based on the Cash Flows of an instrument as determined by the characteristics specified in the Instrument Table and using your specified Prepayment Rate, if applicable. The Duration Formula calculates a single term, that is, a point on the yield curve used to transfer price the instrument.

- Within the Duration Calculation, the discount rate or current rate, r, is defined in one of three ways, based on how the methodology is set up by the user:
- The current rate is defined as the Current Net Rate if the processing option, "Model with Gross Rates" is not selected and the Current Gross Rate if the option is selected. The current rate is used as a constant discount rate for each cash flow.
- The user may directly input while defining the TP Rule, a constant rate to use for discounts. If specified, this rate is used as a constant discount rate for each flow.
- The user can select to discount the Cash Flows using spot rates from a selected Interest Rate Curve. With this approach, a discount rate is read from the selected interest rate curve corresponding to the term of each cash flow.

# Note:

NOTE: The Duration Transfer Pricing Method provides the option to Output the result of the calculation to the instrument record (TP\_DURATION). This can be a useful option if you would like to refer to the duration as a reference term within an Adjustment Rule.



### Figure 5-40 Cash Flow: Duration

<ul> <li>Transfer Pricing Meth</li> </ul>	od Mapping		
Transfer Pricing Method	Cash Flow: Duration		
Output Duration To Instrument		Interest Rate Code	• Required
Cash Flow Discounting Methods	Multiple Rate     O Single Rate		

Users also have the choice to populate the TP\_DURATION column directly with a value computed outside of Oracle Funds Transfer Pricing Cloud Service. If this value is populated, the FTP engine reads the TP\_DURATION and will look up the FTP Rate for the given term. In this case, the TP Engine does not generate Cash Flows and will not re-compute the DURATION. It simply uses the value that has been provided and look up the appropriate FTP Rate from the specified TP Interest Rate Curve.

## 5.3.4.1.3 Cash Flow: Weighted Term

The Weighted Term method builds on the theoretical concepts of duration. You can use the Cash flow Duration TP Method approach to the Cash Flow Weighted Term Method. Based on that, the following Cash Flow Discounting Methods are used:

- Multiple Rate
- Single Rate

For more information, see the Working with Transfer Pricing Rules Section.

As shown earlier, duration calculates a weighted-average term by weighting each period, n, with the present value of the Cash Flow (discounted by the rate on the instrument) in that period.

Since the goal of the Weighted Term Method is to calculate a Weighted Average Transfer Rate, it weights the transfer rate in each period, yn, by the present value for the Cash Flow of that period. Furthermore, the transfer rates are weighted by an additional component, time, to account for the length of time over which a transfer rate is applicable. The time component accounts for the relative significance of each strip Cash Flow to the total transfer pricing interest income/expense. The total transfer pricing interest income/expense on any cash flow is a product of that Cash Flow, the transfer rate, and the term. Long-term Cash Flows have a relatively larger impact on the average transfer rate. The Weighted Term method, with Discounted Cash Flow option selected, can be summarized by the following formula:

## Figure 5-41 Cash Flow: Weighted Term Formula

Weighted-Average = 
$$\overline{y} = \frac{\sum_{n=1}^{N} \left[ y_n \times \frac{CF_n}{(1+r)^m} \times t_n \right]}{\sum_{n=1}^{N} \left[ \frac{CF_n}{(1+r)^m} \times t_n \right]}$$

In this formula:

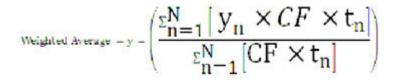


- N: Total number of payments from Start Date until the earlier of repricing or maturity
- CFn: Cash Flow (such as Regular Principal, Prepayments, and Interest) in period n
- r: Periodic Rate (Current Rate/Payments per year)
- m: Remaining term to Cash Flow n/active payment frequency
- tn: Remaining term to Cash Flow n, expressed in years
- yn: Transfer Rate in period n

Within the Cash Flow Weighted Term method definition screen, users can select the Cash Flow type as either Principal + Interest (the default selection) or Principal Only. This selection impacts the CFn in the above formula.

Additionally, users can choose whether or not to discount the cash flows as described above. If the "Cash Flow" option is selected rather than "Discounted Cash Flow", the following simplified formula is applied:

### Figure 5-42 Cash Flow: Weighted Term Formula without Discounted Cash Flow



For this method, the following options are also provided:

- Cash Flow Weighted Rate
- Cash Flow and Terms Weighted Rate (by default, this will remain selected for all existing definitions)

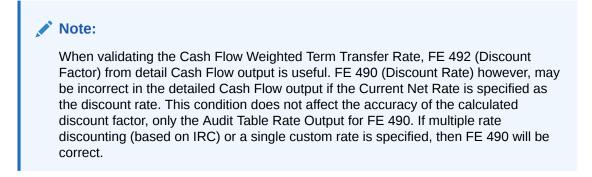
If Transfer Rate needs to be weighed only by Cash Flow rather than both Cash Flow and the Cash Flow Weighted Rate can be selected, and the system will not consider terms (tn) for calculations.

If Cash Flow and Terms Weighted Rate is selected, then both terms, as well as Cash Flow, will be used for Weighing Transfer Rate as per calculations shown above.

The discount rate or current rate, r, is defined in one of three ways, based on how the methodology is set up by the user:

- The current rate is defined as the current net rate from the instrument record unless the processing option, "Model with Gross Rates" is selected, in which case, the current gross rate is used. The current rate is used as a constant discount rate for each cash flow.
- The user may directly input while defining the Transfer Pricing Rule, a single constant rate to use for discounts. If specified, this rate is used as a constant discount rate for each cash flow.
- The user can select to discount the cash flows using spot rates from a selected Interest Rate Curve. With this approach, a discount rate is read from the selected Interest Rate Curve corresponding to the term of each Cash Flow.





### Figure 5-43 Cash Flow: Weighted Term

✓ Transfer Pricing Methods	od Mapping			
Transfer Pricing Method	Cash Flow: Weighted Term	Cash Flow Type	Principal	O Principal and Interest
	Discounted Cash Flow     O Cash Flow	Interest Rate Code		•
Cash Flow Discounting Methods	Multiple Rate     O Single Rate			Required

# 5.3.4.1.4 Cash Flow: Zero Discount Factors

The Zero Discount Factors (ZDF) Method takes into account common market practices in valuing fixed-rate amortizing instruments. For example, all Treasury Strips are quoted as discount factors. A discount factor represents the amount paid today to receive \$1 at maturity date with no intervening Cash Flows (that is, zero-coupons).

### Figure 5-44 Cash Flow: Zero Discount Factors

Transfer Pricing	Color The The Discout Color
Method	Cash Flow: Zero Discount Factors

The Treasury Discount Factor for any maturity (as well as all other rates quoted in the market) is always a function of the discount factors with shorter maturities. This ensures that no risk-free arbitrage exists in the market. Based on this concept, one can conclude that the rate quoted for fixed-rate amortizing instruments is also a combination of some set of market discount factors. Discounting the monthly Cash Flows for that instrument (calculated based on the constant instrument rate) by the market discount factors generates the par value of that instrument (otherwise there is arbitrage).

ZDF starts with the assertion that an institution tries to find a funding source that has the same principal repayment factor as the instrument being funded. In essence, the institution strip funds each principal flow using its funding curve (that is, the Transfer Pricing Yield Curve). The



difference between the interest flows from the instrument and its funding source is the net income from that instrument.

Next, ZDF tries to ensure consistency between the original balance of the instrument and the amount of funding required at origination. Based on the Transfer Pricing Yield used to fund the instrument, the ZDF solves for a Single Transfer Rate that would amortize the funding in two ways:

- Its principal flows match those of the instrument.
- The Present Value (PV) of the funding cash flows (that is, the original balance) matches the original balance of the instrument.

ZDF uses zero-coupon factors (derived from the original transfer rates, see the example below) because they are the appropriate vehicles in strip funding (that is, there are no intermediate Cash Flows between the origination date and the date the particular Cash Flow is received). The zero-coupon yield curve can be universally applied to all kinds of instruments.

This approach yields the following formula to solve for a weighted average transfer rate based on the payment dates derived from the instrument's payment data.

### Figure 5-45 Zero Discount Factors = y =

$$100 \times \left[ \frac{B_0 - \sum_{n=1}^{N} (B_{n-1} \times DTP_n) + \sum_{n=1}^{N} (B_n \times DTP_n)}{\sum_{n=1}^{N} (B_{n-1} \times DTP_n)} \right] \times \mathbf{p}$$

In this formula:

- B0: Beginning balance at the time, 0
- Bn-1: Ending balance in the previous period
- Bn: Ending balance in the current period
- DTPn: Discount factor in period n based on the TP yield curve
- N: Total number of payments from Start Date until the earlier of repricing or maturity
- p: Payments per year based on the payment frequency; (for example, monthly payments gives p=12)

This table illustrates how to derive Zero Coupon Discount factors from monthly pay Transfer Pricing Rates.

Table 5-14	Deriving Zero-Coupon Discount Factors: An Example
------------	---

Term in Months	(a) Monthly Pay Transfer Rates	(b) Monthly Transfer Rate: (a)/12	(c) Numerator (Monthly Factor): 1+ (b)	(d) PV of Interest Payments: (b)*Sum((f)/1 00 to current row	(e) Denominato r (1 - PV of Int Pmt): 1 - (d)	(f) Zero- Coupon Factor: [(e)/(c) * 100
1	3.400%	0.283%	1.002833	0.000000	1.000000	99.7175
2	3.500%	0.292%	1.002917	0.002908	0.997092	99.4192
3	3.600%	0.300%	1.003000	0.005974	0.994026	99.1053

For the ZDF method, the discount factor used for discounting cash flows is output as FE 490, after multiplied by 100.

# 5.3.4.1.5 Moving Averages

Under this method, a user-definable moving average of any point on the Transfer Pricing Yield Curve can be applied to a transaction record to generate the transfer prices. For example, you can use a 12-month moving average of the 12-month rate to transfer price of a particular product.

### Figure 5-46 Moving Averages

<ul> <li>Transfer Pricing Meth</li> </ul>	od Mapping					
Transfer Pricing Method	Moving Averages		Term Points	SELECT		
Interest Rate Code		•	Yield Curve Term		Months	
		Required		Require	d	
	O Arithmetic Mean	O Geometric Mean	Historical Range		Months	
				Reinaire	4	

The following options become available on the UI along with Arithmetic and Geometric mean, with this method:

- Interest Rate Code: Select the Interest Rate Code to be used as the Yield Curve to generate transfer rates.
- Assignment Date: The Assignment Date allows you to choose the date from which the Moving Average will be calculated. Choices available are the As of Date, Last Repricing Date, Origination Date, Commitment Start Date, TP Effective Date, or Adj Effective Date. If the selected date is null or 01-Jan-1900, then As of Date will be used as fallback logic.
- Yield Curve Term: The Yield Curve Term defines the point on the Interest Rate Code that is used.
- Historical Range: The Historical Term defines the period over which the average is calculated.

The following table illustrates the difference between the Yield Curve and Historical Terms.

#### Table 5-15 Yield and Historical Terms: An Example

Moving Average	Yield Curve Term	Historical Range
Six-month moving average of the 1-year rate	1 year (or 12 months)	6 months
Three-month moving average of the 6-month rate	6 months	3 months

The range of dates is based on the As-of-Date minus the Historical Term plus one, because the Historical Term includes the As-of-Date.



lcons	Description
As Of Date	If the As-of-Date is Nov 21, the Yield Curve Term selected is Daily, and the Historical Term selected is 3 Days, then, the system calculates the three- day moving average based on the rates for Nov 19, 20, and 21. The same logic applies to monthly or annual yield terms. As-of-Date is available only if the selected source is Ledger Table.
Last Repricing Date	If the Last Repricing Date is Nov 21, the Yield Curve Term selected is Daily, and the Historical Term selected is 3 Days, then, the system calculates the three-day moving average based on the rates for Nov 19, 20, and 21. The same logic applies to monthly or annual yield terms.
Origination Date	If the Origination Date is Nov 21, the Yield Curve Term selected is Daily, and the Historical Term selected is 3 Days, then, the system calculates the three-day moving average based on the rates for Nov 19, 20, and 21. The same logic applies to monthly or annual yield terms.
Commitment Start Date	If the Commitment Start Date is Nov 21, the Yield Curve Term selected is Daily, and the Historical Term selected is 3 Days, then, the system calculates the three-day moving average based on the rates for Nov 19, 20, and 21. The same logic applies to monthly or annual yield terms.
TP Effective Date	If the TP Effective Date is Nov 21, the Yield Curve Term selected is Daily, and the Historical Term selected is 3 Days, then, the system calculates the three-day moving average based on the rates for Nov 19, 20, and 21. The same logic applies to monthly or annual yield terms.
Adjustment Effective Date	If the Adjustment Effective Date is Nov 21, the Yield Curve Term selected is Daily, and the Historical Term selected is 3 Days, then, the system calculates the three-day moving average based on the rates for Nov 19, 20, and 21. The same logic applies to monthly or annual yield terms.

### Table 5-16 Assignment Date and Transfer Rate Calculation

## Note:

If any of the above date values are 01-Jan-1900 or blank or null, then the Oracle Funds Transfer Pricing Cloud Service engine considers the As-of-Date for Transfer Rate calculation.

After you select the date, Oracle Funds Transfer Pricing Cloud Service computes the Historical Rate using the selected date. Oracle Funds Transfer Pricing Cloud Service takes the values of the yield curve points that fall within that range and does a straight average.



The Moving Averages method applies to either data source: Management Ledger Table or Account Tables.

# 5.3.4.1.6 Straight Term

When you select the Straight Term method and Standard Term Approach, the Oracle Funds Transfer Pricing Cloud Service derives the Transfer Rate using the last Repricing Date and the next Repricing Date for adjustable-rate instruments, and the Origination Date and the Maturity Date for fixed-rate instruments.

- Standard Calculation Mode:
  - For Fixed Rate Products (Repricing Frequency = 0), use Yield Curve Date = Origination Date, Yield Curve Term = Maturity Date-Origination Date.
  - For Adjustable Rate Products (Repricing Frequency > 0)
  - For loans still in the tease period (tease end date > As-of-Date, and Tease End Date > Origination Date), use Origination Date and Tease End Date Origination Date.
  - For loans not in the tease period, use the Last Repricing Date and Repricing Frequency.

### Note:

For loans in the Tease period, the Next Reprice Date should reflect the end of the Tease Period and the Reprice Frequency should reflect the expected Reprice Frequency after the tease period ends.

- Remaining Term Calculation Mode:
  - For Fixed Rate Products, use As-of-Date and Maturity As-of-Date.
  - For Adjustable Rate Products, use As-of-Date and Next Repricing Date As-of-Date.



Data Source	Account Tables	•		Output Audit Detail	
Transfer Pricing Method	Straight Term	•			
ransfer Pricing Metho	d Mapping				
Transfer Pricing Method	Straight Term				
Interest Rate Code		• Required			
ssumptions					
asumptions					
Term	Standard	•	Adjustment Operator	1	
1.1.1	Standard	•	Adjustment Operator Model With Gross Rate	/ D	
Term		•	Model With Gross		~

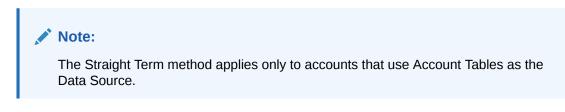
### Figure 5-47 Straight Term

In addition to the standard logic used for determining the appropriate "Term", users also have the option to select either Original Term or Repricing Frequency and also have the option to modify these terms using simple mathematical operators. These options can be useful in cases where the straight term method should be applied to the same record under different circumstances. For example, for calculating the base rate on an adjustable-rate instrument, the standard approach should be used. For the same instrument, users may further want to use the entire Original Term for applying a liquidity premium or other add-on rate. To support the second case, we give the option to directly specify the term to be used, and we further provide the option to modify the term using simple operators, such as +, -, \*, /.

The following options become available in the application with this method:

- **Term**: Select from Standard, Original Term, or Reprice Frequency. Standard is the default selection and the resulting Term will follow the above logic. The Original Term and Reprice Frequency options allow users to override the standard logic and specify which term to use.
- Adjustment Operator: When either Original Term or Reprice Frequency is selected as the Term, the Adjustment Operator becomes active. The term Adjustment is optional and gives users the ability to modify the term
- Adjustment Amount: This input works together with the Adjustment Operator to indicate how the term should be modified.
- Interest Rate Code: Select the Interest Rate Code to be used for Transfer Pricing the account.
- Mid-Period Repricing Option: Select the check box beside this option to invoke the Mid-Period Repricing option.

- Holiday Calendar: Select whether a Holiday Calendar is applicable for calculating the charges/credits or for calculating Economic Value.
- **Rolling Convention**: Select the appropriate Business Day Rolling Convention if a Holiday Calendar is selected.
- Interest Calculation Logic: Select the appropriate option to indicate how the interest payment should be adjusted when a Holiday Date is encountered.



For more information, see the Working with Transfer Pricing Rules section.

# 5.3.4.1.7 Spread from Interest Rate Code

Under this method, the Transfer Rate is determined as a fixed spread from any point on an Interest Rate Code.

### Figure 5-48 Spread from Interest Rate Code

Transfer Pricing Method	Spread from Interest Rate Code	Term Points	No Term Point	Defined	
Interest Rate Code	•	Yield Curve Term		Months	
	Required		Require	\$	
Rate Spread		Lag Term		Months	-
			Require	s	
Assignment Date	As Of Date				

The following options become available on the application with this method:

- Interest Rate Code: Select the Interest Rate Code for transfer pricing the account.
- Yield Curve Term: The Yield Curve Term defines the point on the Interest Rate Code that will be used to transfer price. If the Interest Rate Code is a single rate, the Yield Curve Term is irrelevant. Select Days, Months, or Years from the drop-down list, and enter the number.
- Lag Term: While using a Yield Curve from an earlier date than the Assignment Date, you need to assign the Lag Term to specify a length of time before the Assignment Date.
- **Rate Spread**: The transfer rate is a fixed spread from the rate on the Transfer Rate Yield Curve. The Rate Spread field allows you to specify this spread.
- Assignment Date: The Assignment Date allows you to choose the date for which the Yield Curve values are to be picked up. Choices available are the As-of-Date, Last Repricing Date, Origination Date, Adjustment Effective Date, or TP Effective Date.
- Mid-Period Repricing Option: Select the check box beside this option to invoke the Mid-Period Repricing option.



The Spread From Interest Rate Code Method applies to either data source: Ledger Table or Account Tables.

# 5.3.4.1.8 Spread from Note Rate

To generate transfer prices using this method, you need to provide just one parameter: a Rate Spread. This spread is added or subtracted from the Coupon Rate of the underlying transaction to generate the final transfer rate for that record.

Figure 5-49	Spread fron	n Note Rate
-------------	-------------	-------------

~	Transfer	Pricing	Method	Mapping
---	----------	---------	--------	---------

Transfer Pricing Method	Spread from Note Rate	
Rate Spread		

While entering the Rate Spread, ensure to input it with the appropriately positive or negative sign, as illustrated in the following table. The first row describes a situation where you are transfer pricing an asset and want to have a positive matched spread for it (the difference between the contractual rate of the transaction and the transfer rate is positive). Here, you should enter a negative rate spread.

### Table 5-17 Example of Rate Spread

Account Type	Matched Spread	Sign of Rate Spread
Asset	Negative	Positive (Profitable)
Asset	Positive	Negative (Unprofitable)
Liability or Equity	Positive	Positive (Profitable)
Liability of Equity	Negative	Negative (Unprofitable)

The following option becomes available in the application when you select this method:

 Mid-Period Repricing Option: Select the check-box beside this option to invoke the Mid-Period Repricing option.

## Note:

The Spread From Note Rate Method applies only to accounts that use Account Tables as their data source.

# 5.3.4.1.9 Redemption Curve

This method allows you to select Multiple-Term Points from your Transfer Pricing Yield Curve and calculate an average transfer rate based on the weights you assign to each Term Point.

Transfer Pricing Metho	od selector				
Data Source	Account Tables			Output Audit Detail	
Transfer Pricing Method	Redemption Curve	•			
Transfer Pricing Metho	od Mapping				
Transfer Pricing Method	Redemption Curve				
Interest Rate Code	PS - ZCB Curve	•	Assignment Date	As Of Date	•
Assumptions					
Model With Gross Rate			Run Using Monte Carlo Option Cost Method	D	
Mid-Period			Holiday Calender		•
Rolling Convention	Unadjusted	•	Interest Calculation Logic	Shift Dates Only     O Recalcu	late Payment
Term Point Selecti	on				
	Add Term Points	1 Months × 30	Years ×		
irm Points 14		Perce	ntage % 14		
Months		0.70	00		
0 Years		0.30	00		
otal Percentage :		1			

Figure 5-50 Redemption Curve

The following options become available in the application with this method:

- Interest Rate Code: Select the Interest Rate Code, which you want to use as the Transfer Pricing Yield Curve.
- Assignment Date: The Assignment Date allows you to choose the date for which the Yield Curve values will be picked up. Choices available are the As-of-Date, Last Repricing Date, Origination Date, Adjustment Effective Date, or TP Effective Date.
- Percentages or Term Points: See Redemption Curve.
- Mid-Period Repricing Option: Select the check-box beside this option to invoke the Mid-Period Repricing option.

## Note:

The Redemption Curve method applies to either data source: Ledger Table or Account Tables.



# 5.3.4.1.10 Tractor Method

The Tractor Method extends the concept of Strip Funding to instruments that do not have contractual Cash Flows. These products are known as perpetual or non-maturity products and hence do not generate contractual Cash Flows. The process of determining transfer rates requires adopting the strip funding approach by splitting these products into Core and Volatile portions based on statistically established Behavioral Profiles. With this method, the volatile portion is considered to have an overnight maturity and the core portion is assigned a longer maturity (through Replicating Portfolio) which is comprised of a series of balance strips corresponding to the maximum tenor of the portfolio (on the origination of the portfolio, original strips will have shorter maturities). Each strip is assigned a transfer rate corresponding to its Origination Date and corresponding Term. The historical, active strips are retained for the portfolio and the Portfolio Transfer Rate is determined based on the Weighted Average Transfer Rate of the strips comprising the portfolio. The Weighted Average Rate from the strip portfolio is written back to all instrument records that are mapped to this portfolio through the Transfer Pricing Rule.

### Figure 5-51 Tractor Method

<ul> <li>Transfer Pricing Metho</li> </ul>	od Mapping	
Transfer Pricing Method	Tractor Method	
Replicating Portfolio	test_rp_psr1	•
Interest Rate Code		
		Require

The characteristics of the replicating portfolio used by the Tractor Method are defined through Replicating Portfolio Module. The following example illustrates the behavior of a small 3-day portfolio rolling across 4 days.

Table 5:

31-Jan-11						
Strip	Start	Maturity	Balance	TP Rate	Date Rolled	Comment
0A	31-Jan-11	1-Feb-11	100	5.00%	1-Feb-11	
0B	31-Jan-11	2-Feb-11	100	5.10%	3-Feb-11	
0C	31-Jan-11	3-Feb-11	100	5.20%	3-Feb-11	Matures and rolls to 3A
1A	1-Feb-11	4-Feb-11	100	5.30%		
2A	2-Feb-11	7-Feb-11	100	5.40%		
3A	3-Feb-11	8-Feb-11	100	5.50%		Rollover strip, TP's by the engine
Day 1						
1-Feb-11	Daily Rollover					

### Table 5-18Replicating Portfolio

31-Jan-11						
Strip	Start	Maturity	Balance	TP Rate	Date Rolled	Comment
Strip	Start	Maturity	Balance	Rate	Date Rolled	Comment
0A	31-Jan-11	1-Feb-11	100	5.00%	1-Feb-11	Matures and rolls to 1A
0B	31-Jan-11	2-Feb-11	100	5.10%		
0C	31-Jan-11	3-Feb-11	100	5.20%		
1A	1-Feb-11	4-Feb-11	100	5.30%		Rollover strip TP's by the engine
	Day 1 Maturity Profile					
	Total	Day 1	Day 2	Day 3		
		2-Feb-11	3-Feb-11	4-Feb-11		Tractor TP Rate
	300	100	100	100		5.20%
Day 2						
2-Feb-11	Daily Rollover					
0A	31-Jan-11	1-Feb-11	100	5.00%	1-Feb-11	
0B	31-Jan-11	2-Feb-11	100	5.10%	2-Feb-11	Matures and rolls to 2A
0C	31-Jan-11	3-Feb-11	100	5.20%		
1A	1-Feb-11	4-Feb-11	100	5.30%		
2A	2-Feb-11	7-Feb-11	100	5.40%		Rollover strip Transfer Priced by the engine
	Day 2 Maturity Profile					C
	Total	Day 1	Day 2	Day 3		
		3-Feb-11	4-Feb-11	7-Feb-11		Tractor TP Rate
	300	100	100	100		5.30%
Day 3						
3-Feb-11	Daily rollover, and new business (reduction of 530)					
0A	31-Jan-11	1-Feb-11	100	5.00%	1-Feb-11	
0B	31-Jan-11	2-Feb-11	100	5.10%	3-Feb-11	
0C	31-Jan-11	3-Feb-11	100	5.20%	3-Feb-11	Matures and rolls to 3A
1A	1-Feb-11	4-Feb-11	100	5.30%		
2A	2-Feb-11	7-Feb-11	100	5.40%		

# Table 5-18 (Cont.) Replicating Portfolio

31-Jan-11						
Strip	Start	Maturity	Balance	TP Rate	Date Rolled	Comment
3A	3-Feb-11	8-Feb-11	100	5.50%		Rollover strip Transfer Priced by the engine
3B	3-Feb-11	4-Feb-11	10	5.50%		New Business strip, Transfe Priced by the engine
3C	3-Feb-11	7-Feb-11	10	5.50%		New Business strip, Transfe Priced by the engine
3D	3-Feb-11	8-Feb-11	10	5.50%		New Business strip, Transfe Priced by the engine
	Day 3 Maturity Profile					
	Total	Day 1	Day 2	Day 3		
		4-Feb-11	7-Feb-11	8-Feb-11		Tractor TP Rate
	270	90	90	90		5.39%
Day 4						
4-Feb-11	Daily rollove	r				
0A	31-Jan-11	1-Feb-11	100	5.00%	1-Feb-11	
0B	31-Jan-11	2-Feb-11	100	5.10%	2-Feb-11	
0C	31-Jan-11	3-Feb-11	100	5.20%	3Feb-11	
1A	1-Feb-11	4-Feb-11	100	5.30%	4-Feb-11	Matures and rolls to 4A
2A	2-Feb-11	7-Feb-11	100	5.40%		
3A	3-Feb-11	8-Feb-11	100	5.50%		
3B	3-Feb-11	4-Feb-11	-10	5.50%	4-Feb-11	Matures and rolls to 4A
3C	3-Feb-11	7-Feb-11	-10	5.50%		
3D	3-Feb-11	8-Feb-11	-10	5.50%		
4A	4-Feb-11	9-Feb-11	90	5.60%		Rollover strip Transfer Priced by the engine
	Day 4 Maturity Profile					
	Total	Day 1	Day 2	Day 3		
		7-Feb-11	8-Feb-11	9-Feb-11		Tractor TP Rate

# Table 5-18 (Cont.) Replicating Portfolio

31-Jan-11	L					
Strip	Start	Maturity	Balance	TP Rate	Date Rolled	Comment
	270	90	90	90		5.50%

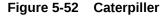
Table 5-18 (Cont.) Replicating Portfolio

This example assumes a business day calendar is enabled with the following business days defined:

- Business Day
- Calendar
- 31-Jan-11
- 1-Feb-11
- 2-Feb-11
- 3-Feb-11
- 4-Feb-11
- 7-Feb-11
- 8-Feb-11
- 9-Feb-11
- 10-Feb-11
- 11-Feb-11

## 5.3.4.1.11 Caterpillar

The Caterpillar Method extends the concept of Strip Funding to instruments that do not have contractual Cash Flows. These products are known as Perpetual or Non-Maturity Products and therefore do not generate contractual Cash Flows. The process of determining Transfer Rates requires adopting the 'Strip Funding Approach' by splitting these products into 'Core' and 'Volatile' portions based on statistically established Behavioral Profiles. With this approach, the volatile portion may be considered as an overnight funding strip and the core portion can be dealt with by an assumed maturity structure defined through a Behavior Pattern. For example, statistical analysis may imply that the Savings Account portfolio behaves 20% as volatile and 80% as the core of which the maturity is likely to be 3 months. Therefore, the Funding Strips that would get created are 20% 1 month, and 80% 3 months.



. . . . .

Transfer Pricing Metho		
Transfer Pricing Method	Caterpillar	
Behavior Pattern		*
Interest Rate Code		
		Require



		Product on	i		IRC			
Period	EOP Balance	1M	2M	3M	1M	2M	3M	TP Rate
Month 1	4000	800		3200	4.00%	4.25%	4.50%	4.40%
Month 2	7000	760	3200	3040	4.50%	4.75%	5.00%	4.72%
Month 3	8500	3652	3040	1808	5.00%	5.25%	5.50%	4.92%
Month 4	9000	3870	1808	3322	5.50%	5.75%	6.00%	5.52%
Month 5	8000	2382	3322	2296	6.00%	6.25%	6.50%	6.03%

### Table 5-19 BEHAVIORAL PATTERN: 20% 1 Month; 80% 3 Months

In the example, we assume that once a funding strip is assigned a certain Transfer Rate based on its original term, the rate remains constant until the strip matures. Each strip is funded for the original term based on the yield curve in effect at the start of the strip. In month 4, when the balance is 9000, the strips still outstanding from earlier months are 3040 as a 3-month term strip, created in month 2 at 5% having a remaining term 1-month; (3870-3040) 1-month term strip created in month 4, 1808 3-month term strip created in month 3 with the 2-month remaining term, and 3322 3-month term strip created in month 4. The weighted average rate of these strips comes to 5.52% as the example shows.

### In summary:

Month 4 Transfer Rate = (3040\*5% + (3870-3040)\*5.5% + 1808\*5.5% + 3322\*6%) / 9000 = 5.52%

### Note:

The Caterpillar Method must not be run more than once for a given date as this may corrupt the historical data. The strip data for this method is stored in the database in the CATERPILLAR\_INTER\_NEXTGEN table.

# 5.3.4.1.12 Weighted Average Perpetual

This method calculates the simple Weighted Average of the applicable balance based on maturity bands defined through a Behavior Pattern. In the following example, the end-of-period balance as of Jan 31 is split into Core and Volatile strips, and the relevant rates are applied to arrive at the Weighted Average Transfer Rate.

<ul> <li>Transfer Pricing Metho</li> </ul>	a wapping	
Transfer Pricing Method	Weighted Average Perpetual	
Behavior Pattern		
Interest Rate Code		
		Requi

#### Figure 5-53 Weighted Average Perpetual



### Table 7:

Run Date	EOP Balance	1M Strip	3M Strip	1M Rate	3M Rate	TP Rate
Jan 31	100000	20000	80000	3.10%	3.50%	3.42%
Feb 28	200000	40000	160000	3.25%	3.60%	3.53%
Mar 31	300000	60000	240000	3.20%	3.55%	3.48%

Table 5-20 BEHAVIORAL PATTERN: 20% 1 Month; 80% 3 Months

Transfer Rate = (20000\*3.10% + 80000\*3.50%) / 100000 = 3.42%

- **Behavior Pattern**: Select the Behavior Pattern that is associated with the Product/ Currency combination being defined.
- Interest Rate Code: Select the Interest Rate Code, which you want to use as the Transfer Pricing Yield Curve.



# 5.3.4.1.13 Unpriced Account

Under the Unpriced Account Method, the transfer rate for the account is defined as the Weighted Average of the Product Dimension Members. While using the unpriced account methodology, you can specify whether the Weighted Average of transfer rates has to be taken across all organizational units or for accounts only within that organizational unit.

<ul> <li>Transfer Process Metter</li> </ul>	of Selector				
Data Searce	Lotger	•		Corput Autil Detail	
Turste Asiaq Midsal	(reprint failure)	•			
· Transfer Proces Matte	of Meeting				
Transfer Printing Method	Improved Nameses				
Acress All Organizational Units	•				
and a second second					
<b>Holiday Calender</b>			Rolling Committee	Unajumed	
Internet Calculation Logic	# 141 Daw Day O feature	iata Payment			
- And Dimension To	rium.				
	Disession Values				
		In out in fact			
		PED-81,0			Q

Figure 5-54 Unpriced Account

The following options become available in the application with this method:

• Add Dimension Values: This allows you to select the Product Dimension Members whose Weighted Average Transfer Rate will be assigned to the product being defined.



You should not base an unpriced account on another unpriced account.

Across all Organization Units: This allows you to specify whether the Weighted Average of transfer rates should be taken across all organizational units. If this option is not selected, the Weighted Average Rate will be calculated for each Org Unit. To calculate for each individual Org Unit, you must also select the Org Unit Dimension under Migration Dimensions in the Transfer Pricing Process.

# Note:

The Unpriced Account Method applies only to accounts that use the Ledger Table as their Data Source.

Users must provide assumptions on the Transfer Pricing Process, "Migration" screen, choosing the applicable Dimensions, while using the Unpriced Account Method irrespective of Ledger Migration being selected or not.

If any Dimension is selected as Migration Dimension like GL Account ID, Weighted Average Rate would consider that too and WAR/Charge credit will only be calculated for combinations that are present in both Source and Target Product IDs'.

If Source and Target Product IDs' have different values for Migration Dimensions like GL Account ID, and then do not select that dimension (GL Account ID) as Migration Dimension."

For more information on Migration screen parameters, see the Transfer Pricing Process chapter.

# 5.3.4.1.14 Reference Period Compound Rate

When you load the compounded rate index as per the selected period, the application picks compounded index for the reference period start date which is configured by the user. For example, last payment date, TP effective Date, and so on and As-of-Date as reference period end date to do the calculation.

In this method configuration, along with selection of IRC, a term point selection is also possible which will by default set at minimum available term point.

Reference Period Start Date: It could be any of the following dates:

- Last Payment Date (Default)
- Origination Date
- Last Reprice Date
- TP Effective Date
- Adjustment Effective Date

Reference Period End Date will always be As-of-Date.

In case rates are not available for either reference period start or end date, IRC fallback logic will be used. For example, if you are looking for 12-Dec-2020, and compounded index is not



available for this, then the application picks the most recent available date and considers that 'Rate' for 12-Dec-2020.

To annualize the rate, number of days in an year is required, which will be as per account's accrual type cd.

Figure 5-55 Transfer Price Method Mapping

Transfer Pricing	Tana montana amin'ny fisiana		Term Points	Tale contra an enales	
Method	Reference Period Compound Rate			Please Select IRC	
		•	Interest Rate Term		
Interest Rate Code	Please Select Interest Rate Code	•		Months	
		Report		Required	
erence Period Start Date	Last Payment Date	•	Reference Period End Date	As Of Date	

# 5.3.4.1.15 Mid-Period Repricing Option

The Mid-Period Repricing option allows you to take into account the impact of high market rate volatility while generating transfer rates for your products. However, the Mid-Period Repricing option applies only to adjustable-rate instruments and is available only for the following non-Cash Flow Transfer Pricing Methods:

- Straight Term
- Spread from Interest Rate Code
- Spread from Note Rate
- Redemption Curve

The rationale behind Mid-Period Repricing is as follows. If you do not select the Mid-Period Repricing option, Oracle Funds Transfer Pricing Cloud Service computes the transfer rate for an adjustable-rate instrument based upon its last Repricing Date. The assumption behind this method of calculation is that the input transfer rate for a month should be the daily average transfer rate for that entire month. Consequently, all instruments repricing in that month derive their transfer rates from the same (average) Transfer Pricing Yield Curve. However, this approach misstates the transfer rate, in periods when the interest rate level has moved substantially since the last repricing.

Take the example of a one-year adjustable-rate loan, which reprices on the 15th of the month, and that transfer rates have moved up 200 basis points since the last reprice. In this case, the theoretically pure transfer rate for the first half of the month should be 200 basis points lower than the transfer rate for the second half of the month. To apply such theoretical accuracy to your transfer pricing results, you should select the Mid-Period Repricing option.

# 5.3.4.1.16 Defining Transfer Pricing Methodologies Using Node Level Assumptions

In Oracle Funds Transfer Pricing Cloud Service, your product portfolio is represented using the Product Dimension specified in your FTP Application Preferences. Node Level Assumptions allow you to define Transfer Pricing, Prepayment, and Adjustment Assumptions at any level of the Product Dimension Hierarchy. The Product Dimension supports a Hierarchical Representation of your Chart Of Accounts, therefore, you can take advantage of the Parent-Child relationships defined for the various nodes of your Product Hierarchies while defining Transfer Pricing, Prepayment, and Adjustment Assumptions. Child nodes for which no assumptions are specified automatically inherit the methodology of their closest Parent node.



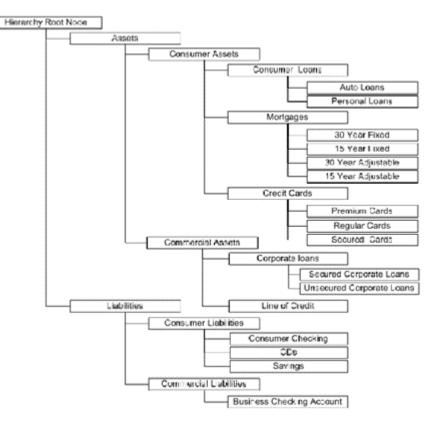
Conversely, explicit definitions made at a Child level will take precedence over any higher-level Parent node assumption.

Node level Assumptions simplify the process of applying rules in the user interface and significantly reduce the effort required to maintain Business Rules over time as new products are added to the product mix. It is also not required for all rules to assign assumptions to the same nodes. Users may assign assumptions at different levels throughout the Hierarchy.

## Note:

While creating a new rule, if you perform any activities (such as Conditional Assumption Creation, Defining Products, Search, Copy Across, and so on) in the Assumption window and click the Cancel button, the Rule will be saved with basic Rule definition and displayed in Rule Summary Page.

The Behavior of Node Level Assumptions: The following graphic displays a Sample Product Hierarchy:



## Figure 5-56 Sample Product Hierarchy

For example, if you want to transfer price this Product Hierarchy using the Spread from Interest Rate Code Transfer Pricing Method except for the following products:

- **Mortgages**: You want to transfer price these using the Zero Discount Factors Cash Flow based method.
- **Credit Cards**: You want to transfer price all but secured credit cards using the Spread from Note Rate Method.



To transfer price in this manner, you need to attach Transfer-Pricing Methods to the nodes of the Product Hierarchy as follows:

- Hierarchy Root Node: Spread from Interest Rate Code
- Mortgages: Zero Discount Factors Cash Flow
- Credit Cards: Spread from Note Rate
- Secured Credit Cards: Spread from Interest Rate Code

Figure 5-57 Assumption Browser

✓ Assumption Browser									
Assumption Browser		Assumption List							
Product	Method	Conditional Assumption	Status	Action					
▼ □ Asset									
🗌 Loan A	Moving Averages	No	Defined						
🗌 Loan B	Straight Term	No	Defined						
🗌 Loan C	Spread from Interest Rate Code	No	Defined						
🗹 Loan D									

The Transfer Pricing Method for a particular product is determined by searching up the nodes in the hierarchy. Consider the Secured Credit Cards in the previous example. Since the Spread from IRC is specified at the leaf level, the system does not need to search any further to calculate the transfer rates for the Secured Credit Cards. However, for a Premium Credit Card, the system searches up the Hierarchical Nodes for the first node that specifies a method. The first node that specifies a method for the Premium Credit Card is the Credit Card node and it is associated with the Spread from Note Rate method.

### Note:

Not specifying assumptions for a node is not the same as selecting the "Do Not Calculate" method. Child nodes for which no assumptions are specified automatically inherit the methodology of their closest parent node. Therefore, if neither a child node nor its immediate parent has a method assigned, then the Oracle Funds Transfer Pricing Cloud Service searches up the nodes in the hierarchy until it finds a parent node with a method assigned, and uses that method for the child node. If there are no parent nodes with a method assigned then the application triggers a processing error stating that no assumptions are assigned for the particular product/currency combination. However, if the parent node has the "Do Not Calculate" method assigned to it then the child node inherits "Do Not Calculate", preventing the need for calculation and a processing error.

All parameters that are attached to a particular methodology (such as Interest Rate Code) are specified at the same level as the method. If multiple Interest Rate Codes are to be used, depending on the type of the product, the method would need to be specified at a lower level. For instance, if you want to use IRC 211178 for Consumer Products and IRC 3114 for



Commercial Products, then the Transfer Pricing Methodologies for these two products need to be specified at the Commercial Products and Consumer Products nodes.

You need not specify Prepayment Assumptions at the same nodes as Transfer Pricing Methods. For example, each Mortgage category can have a different prepayment method while the entire Mortgage node uses the Zero Discount Factors Cash Flow Method for transfer pricing.

# 5.3.4.1.17 Defining Transfer Pricing Methodologies using Conditional Assumptions

Oracle Funds Transfer Pricing Cloud Service extends the setup and maintenance of assumptions by allowing users to integrate conditional logic (optional) into the setup of Transfer Pricing, Prepayment, and Transfer Pricing Adjustment methods. The Caterpillar Method under Transfer Pricing Rules will not be available for selection under Conditional Assumptions.

The Conditional Assumption UI is accessed from the Assumption Browser by selecting the Conditional Assumption icon.

✓ Assumption Browser								
Assumption Browser		Assumption List						
Product	Method	Conditional Assumption	Status	Action				
▼ □ Asset								
🗌 Loan A	Moving Averages	No	Defined					
🗌 Loan B	Straight Term	No	Defined					
🗌 Loan C	Spread from Interest Rate Code	No	Defined					
Loan D								

### Figure 5-58 Assumption Browser

The conditional logic is defined using Data Filters and/or Maps. 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 following example, the Where clause is "Adjustable Type Code = 'Adjustable Rate''. This type of Data Filter can be selected within the Conditional Assumption UI.

For more information on working with Filter, see the Filters document.

For example, you can use the Org Unit column to drive the assignment of Transfer Pricing Methods for all members of a particular Organization. You can create one Conditional Assumption to convey the entire Transfer Pricing Methodology logic and attach it to the top-level node of the Org Unit hierarchy. All nodes below the top-level node inherits the same Transfer Pricing assumption.

The logic included in a Conditional Assumption determines the specific Transfer Pricing method, Prepayment assumption, or Adjustment Rule that the system assigns to each instrument record at Run time.

The Conditional Assumption screen allows users to select explicit conditions (from Data Filters and/or Hierarchy Filters), 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 screen. After

a condition is satisfied, the related assumption is applied. The following figure displays a representative Conditional Assumption using a Data Filter:

Figure 5-59 Conditional Assumption	Figure 5-59	Conditional Assumptions
------------------------------------	-------------	-------------------------

<ul> <li>Conditional Assumptions</li> <li>Selected Product</li> <li>Deta/Sexp Filter</li> <li>Volder</li> <li>Condition Groups</li> </ul>	Las-Salida	Selected Currency Historchy Filter Filters Condition Group List Attr	0 V Naint	
	-	-	itions, then the rule logic gned to the Product / Curr	ency

Conditional Assumptions can be applied only to detailed account records (data stored in the Instrument Tables).

# 5.3.4.2 Working with Transfer Pricing Rules

The procedure for working with and managing the Transfer Pricing Rule is similar to that of other Oracle Funds Transfer Pricing Cloud Service assumption rules. It includes the following steps:

- Searching for Transfer Pricing Rules
- Creating Transfer Pricing Rules
- Viewing and Editing Transfer Pricing Rules
- Copying Transfer Pricing Rules
- Deleting Transfer Pricing Rules

As part of creating and editing Transfer Pricing Rules, you can also define Transfer Pricing Methodologies. See:

- Defining Transfer Pricing Methodologies
- Defining the Redemption Curve Methodology
- Defining the Unpriced Account Methodology

Oracle Funds Transfer Pricing Cloud Service provides you with the option to copy, in total or selectively, the product assumptions contained within the Transfer Pricing, Prepayment, and Adjustments Rules from one currency to another currency or a set of currencies.

# 5.3.4.3 Creating Transfer Pricing Rules

You create a Transfer Pricing Rule to map Transfer Pricing Methodologies for your products.

To create a Transfer Pricing Rule, from the LHS menu, select **Assumption Specification**, and then select **Transfer Pricing Rules**.

The Transfer pricing Rules summary screen is displayed showing a set of Transfer Pricing Rules. Using search criteria, you can control the set of rules that are displayed. When you Add, Edit, or View a rule, a detailed screen is displayed.

								Q
Feld Search	0	1000	100000000000000000000000000000000000000	30-1 MILES			Des Seas	
D Nerve 1	Creation Data 5	Created By %	Last Run Date N	Let Russily N	Access Type 16	Folder %	Taria N	Action
3 wajucitati	29407,2022 10:34(30	FTP_QAUSER				5862		
3 9.0.5MT	29/07/2022 09/25/29	KTP_QAUSER				9463		
) CAcheck	29/07/2022 07/21/00	FTP, QAUSER				90.02		
CA,SensatiliC,New,JD,MJMBR,3001	29/07/2022 06/28/43	FTP_GAUSER				1002		
) SPhoteRateAudo01	29/07/2022 09/12/01	RTP_QAUSER				\$862		
Auditcheol/1	29/07/2022 03:55:25	RTP, QAUSER				5962		
Test_mvg_Type	29/07/0022 13/05/56	RTP_QAUSER				\$862		
RedemCurve,SC2,TC1,CC	28/07/2022 10:50:45	HTP, GAUSER				5862		
I HRICK2	36/07/2022 09:45:17	ETP, QAUSER				9462		
HR,CAT	24/07/2022 09/39/17	ITP_QAUSER				\$862		
SpreadFromNoteRate, 101,00	26/07/2022 06:48:58	RTP_QAUSOR				9862		
THRuteComplex	26/07/2022 13/34/38	ITP_GAUSER				5862		
3 montecarion	26/07/2022 13:22:40	KTP, GAUSER				5862		
PS - Consolidated TP Rule	25/07/2022 11:56:07	FTP_CAUSER				5862		

Figure 5-60	Transfer Pricing Rules Summary Screen
-------------	---------------------------------------

# 5.3.4.4 Navigating in the Summary Screen

When you first navigate to the Transfer Pricing Rules summary screen, the rules stored within your current default Folder are presented in a summary table. The Transfer Pricing Rules summary screen has the following panes: Search and Transfer Pricing Rule.

The title bar of the summary page provides several actions for the user. They are:

- Add: Click Add icon to build a new Transfer Pricing Rule.
- **Multiple Delete**: Select one or more rules in the table and then click the (-) icon at the top right of the summary page to delete more than one rule at the same time.
- Refresh: Click Refresh to refresh the Summary Page.
- Help: Click the Help icon to view the Transfer Pricing Rule Help Page.

#### Search a Transfer Pricing Rule

On the Transfer Pricing Rules summary, enter your search criteria in the search box and click **Search**. The Transfer Pricing Rules meeting your search criteria are displayed.

or

An alternative method to search a Transfer Pricing Rule is using the **Field Search** option. The Field Search is an inline wildcard 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.

#### Transfer Pricing Rule Pane

The Transfer Pricing Rule Pane presents a table containing all Transfer Pricing Rule that meet your search criteria.

The Transfer Pricing Rule Summary page displays the following columns.

Name: Displays the short name of the rule.

- **Creation Date**: Displays the date and time when user created the rule.
- Created By: Displays the Name of the user who created the rule.
- Access Type: Displays the access type of the rule Read/Write or Read Only property of a Static Table Driver rule. Only the creator of a rule may change its Access Type.
- Folder: Displays the folder name where the rule is stored.
- Action: Displays the following actions that can be performed on the rule.
  - View: Click View in the Action column and select View to view the contents of a Transfer Pricing Rule in read/write format.
  - Edit: Click Edit in the Action column and select Edit to edit the contents of a Transfer Pricing Rule in read/write format.
  - **Delete**: Click Delete in the Action column and select Delete to delete an existing Transfer Pricing Rule.

You may select or deselect all the Transfer Pricing Rule rules in the summary table by clicking the check-box in the upper left-hand corner of the summary table directly to the left of the Name column header.

# 5.3.4.5 Defining Transfer Pricing Methodologies

The assignment of Transfer Pricing Methodologies is part of the Create or Edit Transfer Pricing Rules process where assumptions about Transfer Pricing Methodologies are made for productcurrency combinations. When you click Save in the Create Transfer Pricing Rules Process, the rule is saved and the Transfer Pricing Rule Summary Page is displayed. However, the Transfer Pricing Methodology has not yet been defined for any of your products at this point. You start defining your methodologies for the product-currency combinations before clicking Save.

The Transfer Pricing Rule supports the definition of Assumptions for combinations of two dimensions: Product and Currency.

You can define Transfer Pricing Methodologies for your entire product portfolio one currency at a time. For example, your portfolio is comprised of products denominated in two currencies (US Dollar and Japanese Yen) and that you want to specify different Transfer Pricing Assumptions and/or different Transfer Pricing Yield Curves, for each product group. Using the Currency selection drop-down list, you can first define Assumptions for the products denominated in US Dollars and then proceed with defining Assumptions for the Yen-based products.

After you have created a Transfer Pricing Rule, you can assign Transfer Pricing Methodologies to product-currency combinations in either of the following two ways:

- By creating a conditional assumption using conditional logic. For more information, see Associating Conditional Assumptions with Assumption Rules.
- Directly on the Transfer Pricing Methodology Page, as described here.

# 5.3.4.5.1 Defining Assumptions with the Default Currency

For cases where you have the same assumption (Method and IRC) which is applicable to all currencies or multiple currencies, you can define rules for the combination of Product and Default Currency. To define assumptions for the Default Currency, select a Product from the Hierarchy and Default Currency from the currency list and proceed with the assumption definition. When processing data, the TP engine will first look for an assumption that exactly matches the product or currency of the instrument record. If not found, the engine will then look for the combination of the product and the Default Currency. This is a useful option to utilize



during setup when the same product exists across multiple currencies and shares the same TP Assumption and Interest Rate Code.

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Figure 5-61 Transfer Pricing Rule Definition (Edit Mode)

Default Currency setup example: If you have two instrument records of the same product, each with a different currency, for example, 1 is 'USD' and the other is 'AUD', you have two configuration choices. You can either:

- Define the assumptions individually for each product-currency combination using direct input or copy across.
- You can create one assumption for the combination of Product and Default Currency. When you use Default Currency, the TP Engine will apply this assumption to ALL currencies (unless a direct assumption is available for the product + currency processed). In the case where users have many individual currencies that utilize the same TP Method and reference IRC rates, this is a useful option because you only have to define the assumption 1 time and it applies to many different Product + Currency combinations.

For defining assumptions with Default Currency, you must perform the basic steps for creating or updating Transfer Pricing Rules.

Procedure:

The following table describes the key terms used for this procedure.

Table 5-21	Fields in the Transfer Pricing Rule Definition Screen	
------------	---	--

Term	Description
Yield Curve Term	Defines the point on the yield curve that the system references to calculate Transfer Rates.
Historical Term	Specifies the period over which the average is to be taken for the Moving Averages Method.



Term	Description
Lag Term	Specifies a yield curve from a date earlier than the Assignment Date for the Spread from Interest Rate Code Method.
Rate Spread	The fixed positive or negative spread from an Interest Rate Code or Note Rate is used to generate transfer rates in the Spread from Interest Rate and Spread from Note Rate Methods.
Model with Gross Rates	This option becomes available when you select Account tables as the data source and allows you to specify whether modeling should be done using the net or gross interest rate on the instrument. This option is only applicable when the Net Margin Code is also set to one, for example, Fixed. Gross rates are selected while modeling the effect of serviced portfolios where the underlying assets are sold but the organization continues to earn servicing revenue based on the original portfolio.
Mid Period	This option applies to Adjustable-Rate instruments only. It dictates whether the transfer rate is based on the Last Repricing Date, Current Repricing Period, Prior Repricing Date, or some combination thereof.
Audit Trail	Select to generate Audit Trail Output for specific product/ currency combination.
Assignment Date	This is the effective date of the yield curve.
Percentage/Term Points	The term points that the system uses to compute the Redemption Curve Method results. A percentage determines the weight assigned to each term point when generating results.
Add Dimension Values	Allows you to select the products that you want to use as source values when you transfer price using the Unpriced Account Method.
Across All Organization Units	When this option is enabled, the Transfer Price is calculated as a weighted average across all organization units for the matching product value and currency, and any optional migration dimensions selected in the Transfer Pricing Process Rule. Otherwise, the Transfer Price is calculated from accounts only within a particular Organizational Unit.
Holiday Calendar	Holiday Calendars are defined in the Holiday Calendars UI. In the Holiday Calendar, you can specify weekend days and Holiday Dates as applicable.
Rolling Convention	Rolling Conventions allow you to specify how dates falling on specified weekends or holidays should be handled.
Interest Calculation Logic	The Interest Calculation Logic Assumption allows you to specify whether to simply the date of the computed Cash Flow or to shift the date and recalculate the interest payment amount.

# Table 5-21 (Cont.) Fields in the Transfer Pricing Rule Definition Screen

To define the assumptions with the default currency:



- **1.** Navigate to the Assumption Browser page.
- 2. Select a Product Hierarchy.
- 3. Select a Currency.
- 4. The list of currencies available for selection is managed with Currency module and reflects the list of Active currencies.
- 5. Expand the hierarchy and select one or more members (leaf values and/or node values) from the product hierarchy.
- 6. Click the **Add** icon to begin mapping Transfer Pricing Methods to the list of selected product dimension members. The system displays a list of all the products (for which you can define assumptions) or currencies (that are active in the system).
- 7. From the Transfer Pricing Method Selector Page, select the appropriate data source: Account Tables or Ledger Table.
- 8. Select the Transfer Pricing Method for the selected product member.

# Tip:

The Transfer Pricing Methodologies are available depend on the selected data source. See: Transfer Pricing Combinations.

Depending on the Transfer Pricing Method selected, certain required and optional parameter fields are displayed. You can update these fields as required. See Required Parameters for a Transfer Pricing Methodology. See also:

- Defining the Redemption Curve Methodology
- Defining the Unpriced Account Methodology
- 9. Select Output Audit Trail to output the audit data at the time of processing.
- 10. Select the Holiday Calendar. The screen displays the Holiday Calendar inputs only for Cash Flow TP Methods – Duration, Average Life, Weighted Term, and Zero Discount Factors. The default assumption is None, meaning the Holiday Calendar adjustments are turned off. If a Holiday Calendar is selected, Holiday Calendar adjustments will be enabled and the following two additional inputs will be required:
  - Rolling Convention
    - 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 day 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 day.
    - Previous Business Day: The Payment Date is rolled to the previous business day.
    - Modified previous Business Day: The Payment Date is rolled to the previous business 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 day.
  - Interest Calculation Logic
    - Shift Dates Only: If a future Payment Date (as computed by the Cash Flow Engine (CFE)) falls on a designated holiday (including weekends), the CFE will shift the Payment Date from the holiday as per the rolling convention. No changes will be made to the payment amount or accrual amount; this is simply shifting the date on

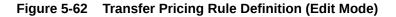


which the Cash Flow will post. The subsequent Payment Dates resume according to the original schedule.

Recalculate Payment: This option includes the same Holiday Calendar definition as in the Shift Dates Only option, but it also takes one additional step to recalculate the interest payment amount (and interest accruals) based on the actual number of days in the (adjusted) payment period. The instrument records use the payment frequency (term and multiplier) and the Re-Price frequency (term and multiplier) in association with the Next/Last Payment Date and Next/Last Re-Pricing Date to determine when the cash flow will post. The CFE logic is enhanced to acknowledge Holiday Dates and re-compute the payment/interest amount given the change in days. In addition, the engine gets back on the scheduled track of payment events after a holiday event occurs in one (or many sequential) events.



Holiday Calendar adjustments can also be applied to the Tractor TP Method. For this method, the Holiday Calendar assumptions are defined within the Behavior Pattern > Replicating Portfolio UI.



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### 11. Click Apply.

At this point, you can:

- Continue defining additional methodologies for other product-currency combinations contained in your selection set, by repeating the above procedure.
- Complete the process by clicking Cancel or by answering NO to the confirmation alert after applying the assumptions for each Product or Currency combination in your selected set.
- **12.** From the Assumption Browser page, click **Save**. The new assumptions are saved and the Transfer Pricing Rule Selector page is displayed.

Oracle Funds Transfer Pricing Cloud Service provides you with the option to copy, in total or selectively, the product assumptions contained within the Transfer Pricing, Prepayment, and Adjustment Rules from one currency to another currency or a set of currencies. For more information, see Copying Assumptions across Currencies.

## 5.3.4.5.1.1 Availability of Transfer Pricing Methodologies

The availability of Transfer Pricing Methodologies depends on the data source that you select: Account Table or Ledger Table.

The following table describes the Transfer Pricing Methodologies available for each of these data sources and displays whether that methodology requires the selection of a Transfer Pricing Interest Rate Code.

## Note:

The Interest Rate Code LOV is filtered by the selected Currency.

Transfer Pricing Methodology	Data Source: Account Table	Interest Rate Code	Behavior Pattern	Holiday Calendar
Do Not Calculate	Yes			
Cash Flow: Average Life	Yes	Yes		Yes
Cash Flow: Duration	Yes	Yes		Yes
Cash Flow: Weighted Term	Yes	Yes		Yes
Cash Flow: Zero Discount Factors	Yes	Yes		Yes
Moving Averages	Yes	Yes		
Straight Term	Yes	Yes		
Spread from Interest Rate Code	Yes	Yes		
Spread from Note Rate	Yes			
Redemption Curve	Yes	Yes		
Tractor Method	Yes	Yes	Yes	Yes
Caterpillar	Yes	Yes	Yes	
Weighted Average Perpetual	Yes	Yes	Yes	
Unpriced Account				

Table 5-22 Transfer Pricing Combinations



Not specifying assumptions for a node is not the same as selecting the Do Not Calculate Methodology. Child nodes for which no assumptions are specified automatically inherit the methodology of their closest Parent node. Therefore, if neither a Child node nor its immediate Parent has a method assigned, the application searches up the nodes in the hierarchy until it finds a Parent node with a method assigned, and uses that method for the Child node. However, if no Parent node has a method assigned then the application triggers a processing error stating that no assumptions are assigned for the particular product/currency combination. However, if the Parent node has the method Do Not Calculate assigned to it then the Child node inherits Do Not Calculate, obviating the need for calculation and for a processing error.

## 5.3.4.5.1.2 Required Parameters

You cannot define a Transfer Pricing Methodology successfully unless you specify the required parameters. The following table displays the parameters associated with each Transfer Pricing Method and specifies whether they are required or optional. The optional parameter fields display default values. However, you may decide to change the values for the optional Parameters Methodologies, such as the Redemption Curve or the Unpriced Account Methods.

Transfer Price Method	Yield Curve Term	Historica I Range	Lag Term	Rate Spread	Assignm ent Date	Mid Period	Term Points	Dimensio n Values
Cash Flow: Average Life								
Cash Flow: Weighted Term								
Cash Flow: Duration								
Cash Flow: Zero Discount Factors								
Moving Averages	Required	Required						
Straight Term						Optional		
Tractor Method								
Spread from IRC	Required		Required	Required	Required	Optional		

### Table 5-23 Required Parameters for a Transfer Pricing Methodology



Transfer Price Method	Yield Curve Term	Historica I Range	Lag Term	Rate Spread	Assignm ent Date	Mid Period	Term Points	Dimensio n Values
Spread from Note Rate				Required		Optional		
Redempti on Curve					Required	Optional	Required	
Caterpillar	,							
Do not Calculate								
Weighted Average Perpetual								
Unpriced Account								Required
Tractor Method								

Table 5-23 (Cont.) Required Parameters for a Transfer Pricing Methodology

# 5.3.4.5.2 Defining Terms for Add-On Rate Calculations

To define the terms for Add-On Rate calculations:

Add-On Rate Term Selector: Select the check-box against Rule Need to be considered for Add-On Rate Calculations. This selection enables to select Standard or Original terms for the Term to calculate the Add-On Rate Term.

- **Standard Term**: The cash flows will be generated as the normal case. That is , original term for fixed rate records and from last re-price date to next re-price date for adjustable rate instruments.
- **Original Term**: All the cash flows generated to calculate TP rate will be from origination date to maturity date. That is treating all the instruments as fixed rate instruments.

# 5.3.4.5.3 Configuring Economic Value Calculations

To configure the Economic Value calculations:

Select the check-box againt **Economic Value inputs to be defined**. This section displays the inputs required for calculating Economic Value. These assumptions are optional and the section appears only when the "Economic Value inputs to be defined" check-box is selected.

### Figure 5-63 Economic Value Calculation Inputs

ash Flow Interest Type		•			
Interest Only			Exclude Accrued Interest		
nterest Rate Code	Please Select Interest Rate Code		Interest Rate Spread	0	1



The following inputs are required for calculating Economic Value:

- **Cash Flow Interest Type**: Select the interest rate to use for calculating the Interest Cash Flow. This Interest Amount, together with the Principal Amount will be discounted and used to arrive at the Economic Value of the instrument Record.
- Interest Only: Select this option if you want to exclude the Principal Cash Flow from the Economic Value Calculation.
- **Exclude Accrued Interest**: Select this option if you want to exclude accrued interest, (interest computed from last payment date to As-of-Date) from the Economic Value Calculation. This will provide you with a clean price.
- Interest Rate Code: Select the Interest Rate Code to be used for discounting the Cash Flows.
- Interest Rate Spread: Input any applicable spread to be added on top of the IRC Rate.

# 5.3.4.6 Defining the Redemption Curve Methodology

As part of the process for defining the Redemption Curve Methodology, you must select as many Term Points from your selected Transfer Pricing Yield Curve as are needed and allocate the percentage weighting for each of those points. The prerequisite for defining the Redemption Curve Methodology is performing basic steps for creating or updating a Transfer Pricing Rule.

To add the term steps:

- 1. Click Add New Term Points to display the Add New Term Points page.
- Select the Transfer Pricing Yield Curve Points as required. The Term Point Selection section is displayed.
- 3. Update the Percentage Value for each Term Point.

### Note:

The sum of all the percentages for all Term Points must add up to 100.

4. To remove a Yield Curve Point from the Percentages/Term Points table, select the term point(s) and click the **Delete** icon.

#### **Defining Tractor Methodology**

The prerequisites for defining a Tractor Methodology are:

- Creating a Replicating Portfolio.
- Generating (and maintaining) the Portfolio. Volatile and Core Instrument strips will be created in the FSI\_M\_REP\_PORTFOLIO\_STRIPS table.

To define and use a Tractor TP Method:

- 1. Define the Transfer Pricing Rule and select the Tractor Method from the list of available TP Methods for relevant Product Dimension Members.
- 2. Select the appropriate Replicating Portfolio.
- 3. Select the Transfer Pricing Interest Rate Code.
- 4. Define a Transfer Pricing Process and Run using the TP Rule.
  - TP Process Transfers Price the non-zero portfolio strips using a Straight Term Method.



• TP Process computes a weighted average TP Rate for the portfolio and will update all instruments mapped through the TP Rule to this method.

### **Defining Unpriced Account Methodology**

When defining an Unpriced Account Methodology, you need to select the Product Dimension Members (products) whose weighted average transfer rate will be assigned to the product or currency combination being defined. The prerequisite for defining the Unpriced Account Methodology is performing basic steps for creating or upgrading a Transfer Pricing Rule.

To add the Dimension Values:

- 1. Click the **Dimensional Values** icon to display the Hierarchical Add Members page.
- Search and select the required Dimension Members. Specify whether the weighted average of Transfer Rates has to be taken across all Organizational Units or for accounts only within that Organizational Unit.

# Note:

You must also select the Organization Unit Dimension along with any other applicable dimensions under Migration Dimensions on the Migration tab of the TP Process when using this method.

3. Click Apply.

The Transfer Pricing Assumption Browser page is displayed.

# 5.3.4.7 Copying Assumptions across Currencies

This functionality provides you with the option to copy, in total or selectively, the product assumptions contained within the Transfer Pricing, Prepayment, and Adjustment Rules from one currency to another currency or a set of currencies.

Copy of assumptions across currencies enhances the usability of Oracle Funds Transfer Pricing Cloud Service in a multi-currency environment. For example, if you have 10 currencies enabled in the application, you need to input only one set of assumptions and 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 need to audit inputs for a single set of assumptions before executing the copy procedure. The copy across the currencies process requires users to select a replacement Transfer Pricing Yield Curve for each target currency. These currency-specific IRC's replace the IRC selection made for each product in the Source Currency Selection Set.

You must define Transfer Pricing, Prepayment, and (or) Adjustment Rules related to product assumptions.

To copy the assumptions across currencies:

- 1. Navigate to the appropriate (Transfer Pricing, Prepayment, or Adjustment Rule) Assumption Browser.
- 2. Select Source currency.
- **3.** Select defined product assumptions individually using the check-boxes corresponding to each product (or Node on the hierarchy).
- 4. Click the Copy Across Currencies icon.



- 5. On the Copy Across Currencies page, select the listed currencies either individually using the corresponding check boxes or in total using **Select All**.
- 6. 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. For Transfer Pricing Rules that use the Redemption Curve Method, users should pay careful attention to the structure of the Interest Rate Codes selected for the Target Currencies to ensure they contain all of the Term Points used in the definition of the source assumptions. If the selected target Interest Rate Code structures are missing required Term Points, the UI displays a notification regarding the missing Term Points, and assumptions cannot be copied until the user takes corrective action.
- 7. Click Apply to initiate the copy process and to return to the Assumption Browser page.

You can review the results of the copy process from the Assumption Browser by selecting a different currency and following the usual navigation to view or edit assumptions. The application displays new assumptions for each product that was included in the original source selection. The copy process replaces preexisting assumptions for any product-currency combination that is included in the target selection.

8. Click Save on the Assumption Browser page to store the assumptions in the database.

# 5.3.5 Add-on Rate Rules

Add-on Rate Rules allow you to specify Methodologies to calculate Add-on Rates and Breakage Charges for the relevant products in your portfolio.

Add-on Rate Rules allow users to define Add-on Rates that are assigned incrementally on top of base Funds Transfer Pricing Rate to Account for a variety of miscellaneous risks such as Liquidity Risk or Basis Risk, or to supplement Strategic Decision-Making with Pricing Incentives, Breakage Charges, or other types of Add-On Rates.

Within the Standard Transfer Pricing Process, users can select an appropriate Add-on Rate Rule to calculate Add-on Rates or Breakage Charges.

Add-on Rates can be a Fixed Rate, a Fixed Amount, or a Formula Based Rate. Breakage Charges can be a Fixed Percentage, a Fixed Amount or can also be calculated on an Economic Loss Basis. The Add-On Rates are calculated and output separately from the base Funds Transfer Pricing Rate, so they can be easily identified and reported. Additionally, Add-on Rate Rules allow you to apply event-based logic with Conditional Assumptions that are applied or varied only if a specific condition is satisfied.

The Standard Transfer Pricing Process references the Methodologies contained in the Add-on Rate Rule.

### Navigating the Summary Screen

When you first navigate to the Add-on Rate Rules summary, the rules stored within your current default folder are presented in a summary table. The Add-on Rate Rules summary displays the Search pane and Add-on Rate Rule summary table.



### Figure 5-64 Add-on Rate Rules summary page

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faith Search	0							
D Name 5	Creation Date: 10	Center by A	Last Run Date: 15	Last Run By 16	Access Type 4	Fotor T	Status &	Actor
Shinkdon	10/06/0022 06/33/05	FTP, GAUSER				56G2		-
CustomAddon02	10/06/0022 05:17:00	FTP, GAUSER				58G2		
per_AddOntateRule1_con1P	10/08/0022 04:40:47	HTP, GAUSSIR				5852		
PS - Consolidated Add on Rate Rule	09/08/0022 11:51:35	FTP, PMUSER				9052		
CustomAddien_01	0%/06/2022 07:10:04	FTP_GAUSER				\$952		
D Sandychesk	08/08/2022 13/23/07	FTP, GAUSER				585.2		

The title bar of the summary page provides several actions for the user. They are:

- Add: Click Add icon to create a new Add-on Rate Rule.
- **Multiple Delete**: Enables you to select and delete one or multiple rules in the table simultaneously.
- **Refresh**: Click Refresh to reload the summary page.
- Help: Click the Help icon to view the Add-on Rate Rules help page.

### Search Add-On Rate Rule

On the Add-On Rate Rule summary, enter your search criteria in the search box and click **Search**. The Add-On Rate Rules meeting your search criteria are displayed.

or

An alternative method to search a Add-On 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 name, code, etc.) partially or fully. Rows that contain the string you are searching for are fetched and displayed in the Add-On Rate Rules summary. You can enter the Code, Name, Creation Date, Created By, Modified Date, and Modified By of the Add-On Rate Rule, partially or fully, and click **Search**.

### Add-on Rate Rules Summary

The Add-on Rate Rules Pane presents a table containing all Add-on Rate Rules that meet your search criteria.

The Add-on Rate Rules Summary Page displays the following columns.

- **Name**: Displays name of the rule.
- **Creation Date**: Displays the date and time when user created the rule.
- Created By: Displays the Name of the user who created the rule.
- Last Modification Date: Displays the Date and Time at which an Add-on Rate Rule was last modified.
- Last Modified By: Displays the name of the user who last modified an Add-on Rate Rule.
- Access Type: Displays the access type of the rule Read/Write or Read Only property of an Add-on Rate Rules. Only the creator of a Rule may change its Access Type.
- Folder: Displays the folder name where the Rule is stored.
- Action: Click this icon to view a list of actions that you can perform on the rule.



- View: Click View in the Action column and select View to view the contents of an Addon Rate Rules in Read/Write format.
- Edit: Click Edit in the Action column to edit the contents of an Add-on Rate Rules.
- Delete: Click Delete in the Action column to delete an existing Add-on Rate Rule.

You may select or deselect all the Add-on Rate Rules in the summary table by clicking the check-box in the upper left-hand corner of the summary table directly to the left of the Name Column header.

# 5.3.5.1 Create Add-on Rate Rule

You create an Add-on Rate Rule to define Add-on Rate Methodologies for your products.

To create the Add-on Rate Rule:

1. From the LHS menu, select Assumption Specification, and then select Add-on Rate Rule.

Add-On Rate Rul	2					Save	Cancel 🤅
Add-On Rate Rule	n~0n + 11 + 11 + 1						
Name	Definition Name	Required					
Description	Definition Description	медилев					
Folder	COMMON	•	Access Type	C Read Only   Read/Write			
Product Hierarchy Selection							
Folder	COMMON		Product Hierarchy	AS-Test Breakage Hierarchy	•		
Currency Selection Currency	US Dollar 🔹						
Add-On Rate Type Selection Add-On Rate Type	Cother Add-Ons						
Assumption Details							

Figure 5-65 Add-On Rate Rule - Definition Mode

2. Select the Add-on Rate Type from the Add-on Rate Type Selection section.

Add-On Rate Rule		
Name	Definition Name	
		Required
Description	Definition Description	
Folder	COMMON	Add-On Rate Type Selection s Type O Read Only  Read/Write
		Add-On Rate Type
Product Hierarchy Selection		Basis Risk Costs
		Breakage Charges
Folder	COMMON -	Liquidity Premium Ierarchy AS-Test Breakage Hierarchy
		✓ Other Add-Ons
Currency Selection		Pricing Incentives
Currency	US Dollar 👻	
		Apply Cancel
Add-On Rate Type Selection		
Add-On Rate Type		
Had on the type	😳 Other Add-Ons	
Folder		Transfer Pricing Rule
Folder	COMMON	

Figure 5-66 Add-On Rate Type Selection



 Conditional Assumptions - The Conditional Assumption feature allows you to segregate your product portfolio based on common characteristics, such as Term to Maturity, Origination Date, and Repricing Frequency, and assign specific Add-on Rate Methodologies to each of the groupings.

Conditional Assumptions
 Selected Product
 Anet
 Deta/Group Filter
 Folder
 Stic2
 Condition Group List
 Condition Group List

### Figure 5-67 Conditional Assumption

Note:

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.

# 5.3.5.2 Defining Add-on Rate Methods

The definition of Add-on Rate Methods is part of the Create or Edit Add-on Rate Rule.

When you click **Save** in the Create Add-on Rule Process, the rule is saved, and the Add-on Rate Rule Summary page is displayed. However, Add-on Rate Assumptions have not yet been defined for any of your products at this point. You would start defining your Add-on Assumptions for Product-Currency combinations before clicking **Save**.

To define an Add-on Method:

1. Navigate to the Add-On rate Assumption Browser page.

Assumption Browser								
Assumption Browser			Assumption List					
⊨ =					00/			
	Product	Method	Conditional Assumption	Status	Action			
▼ □ Asset								
Loan A								
Loan B								
Loan C								
Loan D								

#### Figure 5-68 Add-on Rate Rule Assumption Browser

2. Select an appropriate Add-On Rate Type: Liquidity Rate, Basis Risk Costs, Pricing Incentives, Other Add-On Rates, or Breakage Charge by opening the Add-On Rate Type Selector Window. You can enable one or more Add-on Rate Types within a single Add-on Rate Rule and apply more than one Add-on Rate to a single product.



The Product Hierarchy refreshes when you change your Add-on Rate Type selection, but note that all selections made within the Rule are saved. For example, when Liquidity Rate is selected, the Hierarchy displays the status of Liquidity Rate mappings within the Hierarchy. If you change your Add-on Rate Type selection to Basis Risk Cost, the Hierarchy will refresh and you will see the status of all Basis Risk Cost mappings, and so on.

- **3.** Select a **Product Hierarchy**. Based on the selected Hierarchy, the application displays a list of all the products (for which you can define Assumptions).
- 4. Specify a **Currency** from list of active currencies.
- 5. Select the check-box for one or more products for which you want to define Add-on Rate Method details.
- 6. Select an Add-on Rate Method and enter the appropriate parameters.

# Note:

The Add-on Rate Methods available depends on the Selected Add-on Rate Type. Depending on the Add-on Rate Type and Add-on Rate Method combinations selected, certain required and optional parameter fields are displayed. You can update these fields as required.

- 7. Click Apply. If only one product was selected, the Assumption Browser Page is displayed. If more than one product was selected on the Assumption Browser Page, then each subsequent product in the select list will appear in the Selected Product drop-down list and each item should be defined appropriately. After completing the Assumption Details for each selected product, the Assumption Browser Page is displayed. At this point you can:
  - a. Continue defining Assumptions for additional Product-Currency combinations for the selected Add-on Rate Type, by repeating the above procedure.
  - **b.** Select a new Add-on Rate Type and continue defining Assumption Details for the required set of products.
  - c. Complete the process by clicking Save. The new assumptions are saved, and the Addon Rate Rule Summary page is displayed.

Oracle Funds Transfer Pricing Cloud Service provides you with the option to copy, in total or selectively, the Product Assumptions contained within the Add-on Rates Rule, Transfer Pricing, and Prepayment Rules from one currency to another currency or a set of currencies or from one product to another product or set of products.

Term	Definition
Reference Term	The associated term is used for the Add-on Rate assignment. You can select one of the following types of reference terms:
	<ul> <li>Original Term (the contractual term to the maturity of the account)</li> </ul>
	<ul> <li>Repricing Frequency (the frequency at which the account reprices)</li> </ul>
	<ul> <li>Remaining Term (the number of months until the account matures).</li> </ul>
Interest Rate Code	Used for the Rate Lookup for the Formula Based Rate, and in the Breakage Charge - Economic Loss Method when discounting Cash Flows.
Assignment Date	Allows you to choose the date for which the Yield Curve values are to be sourced. Choices available are:
	As-of-Date
	Last Repricing Date     TD Effective Date
	TP Effective Date     Origination Date
	Origination Date     Commitment Start Date
	Adjustment Effective Date
Lookup Method	The method used to derive an Add-on Rate for different reference Term Values.
	<ul> <li>Specify Range as the Lookup Method if you want the application to apply the rates defined in the Add-on Rate Rule to a range of Reference Term values, using the terms defined in the Rule to specify the lower end of the range. Note that for values less than the lowest term point, the application uses the value associated with the lowest point.</li> <li>Specify Interpolation as the Lookup Method</li> </ul>
	you want the application to interpolate Add-or Rate Values for applicable Reference Terms falling between node points specified in the Add-on Rate Rule, using straight-line interpolation between the term points.
	Deals that are outside of range or ranges will not be populated with any values.
Term	In conjunction with the Multiplier, this field allows you to specify the value for the Reference Term for a given Lookup Tier.
Multiplier	The unit of time applied to the Term. The choices are:
	• Days
	Months
	Years
Rate	The Add-on Rate to be applied to instruments where the Reference Term is the product of the Term and Multiplier defined for the row. The rate should be in percentage form, for example, 1.25 percent should be input as 1.25.

# Table 5-24 Fields and Descriptions for Add-on Rate Method Specification Screen

## ORACLE

Term	Definition
Amount	The Add-on Amount to be applied to instruments where Reference Term is the product of Term and Multiplier defined for the row.
Formula	The mathematical formula used in the Formula Based Rate Method to determine the Add-on Rate (Term Point Rate * Coefficient) + Rate Spread.
Rate Floor and Rate Cap	The minimum and maximum rate. If the calculated value is less than the Floor or more than the Cap, then these rates will be applied. These boundaries are applicable only to Formula Based Method and Use the TP Method from TP Rule add-on rate Method types. These are optional inputs. Ensure that the Rate Floor value is always less than or equal to the Rate Cap Value.
Term Point	In conjunction with the Multiplier (Day, Month, or Year), it is used in the Formula Based Rate Methor when looking up the rate for the designated Interes Rate Code.
Coefficient	Coefficient by which the Term Point Rate should be multiplied.
Rate Spread	The spread added to the Interest Rate read from the selected Interest Rate Code. Rate Spread is used in the Formula Based Rate and Breakage Charge - Economic Loss Add-on Rate Methods. For the Formula Based Rate Method, the spread is added to the result of the Term Point Rate * Coefficient. Enter the Rate Spread in percentage form, for example, 1.25 percent should be input as 1.25.
Minimum Charge	Used in the Fixed Percentage and Economic Loss Add-on Rate Methods for Breakage Charges. If the calculated Break Funding Amount is less than the Minimum Charge, then the Minimum Charge overrides the calculated amount and is written to the Break Funding Amount column.
Original Term	Select to apply Original Term to both Fixed and Adjustable Rate Instruments.
Standard Term	Standard Term is the traditional approach used in Funds Transfer Pricing, which is the Original Term for Fixed-Rate Instruments and Repricing Terms for Adjustable-Rate Instruments.
Repricing Frequency	Repricing Frequency is the frequency of rate change of a product.
Remaining Term	Remaining Term is the number of months remaining until the instrument matures.

# Table 5-24 (Cont.) Fields and Descriptions for Add-on Rate Method SpecificationScreen

# 5.3.5.2.1 Availability of Add-on Rate Methods

The list of Add-on Methods depends on the Add-on Rate type that you select: Add-on Rate Types are (Liquidity Add-on, Basis Risk Costs, Pricing Incentives, and Other Add-on), or Breakage Charges. The following table describes the Add-on Methods available for each of the Add-on Types.

Add-on Method	Add-on Type: Add-On Rates (Liquidity Add-on, Basis Risk Costs, Pricing Incentives, and Other Add-on)	Add-on Type: Breakage Charges
Do Not Calculate	Yes	Yes
Fixed-Rate	Yes	
Fixed Amount	Yes	Yes
Formula Based Rate	Yes	
Use TP Method from Selected TP Rule	Yes	
Economic Loss		Yes
Fixed Percentage		Yes

## Note:

If you select **Do Not Calculate** as the calculation method, no Add-on 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's assumption.

## 5.3.5.2.1.1 Add-on Rate Method Parameters

To define an Add-on Calculation Method, you must specify one or more parameters, depending on the method. The parameter fields may display a default value, which you can override.

The following tables describes the parameters associated with the Add-on Methods for different Add-on Types.

Add-on Rate Method	Referen ce Term	Lookup Method	Term	Multipli er	Rate	Amount	Assign ment Date	Interest Rate Code	Formula
Do Not Calculat e									
Fixed- Rate	Yes	Yes	Yes	Yes	Yes				
Fixed Amount	Yes	Yes	Yes	Yes		Yes			
Formula Based Rate	Yes	Yes	Yes	Yes			Yes	Yes	Yes
Use TP Method from Selected TP Rule			Yes						

# Table 5-25Parameters Applicable to the Add-on Rate Methods for the Add-on RateTypes



# Note:

The Add-on Rate Types include Liquidity rate, Basis Risk Costs, Pricing Incentives, Other Add-on rate and Breakage Charge.

Table 5-26Parameters Applicable to the Add-on Rate Methods for theBreakage Charge Calculations

Add-on Rate Method	Break Funding Amount	Break Funding Rate	Interest Rate Code	Rate Spread	Minimum Charge
Do Not Calculate					
Fixed Amount	Yes				
Economic Loss			Yes	Yes	Yes
Fixed Percentage		Yes			Yes

# 5.3.5.3 Defining Assumptions with the Default Currency

For cases where you have the same Assumption (Method and IRC) which is applicable to all currencies or multiple currencies, you can define Rules for the combination of Product and "Default Currency".

To define Assumptions for the Default Currency, select a Product from the hierarchy and "Default Currency" from the Currency list and proceed with the Assumption Definition as described above. When processing data, the Transfer Pricing engine will first look for an Assumption that exactly matches the Product/Currency of the Instrument Record. If not found, the engine will then look for the combination of the Product and the Default Currency. This is a useful option to utilize during setup when the same product exists across multiple currencies and shares the same Add-on Rate Assumption and Interest Rate Code.

Assumption Browse	e		Assumption List	
E 11				00/
Product	Method	Conditional Assumption	Status	Action
← 🗆 Asset	Formula Based Rate	No	Defined	
Con A	Fixed Amount	No	Defined	***
🗆 Loan B	Formula Based Rate	No	Defined	
🗆 Loan C	UseTP Method from Selected TP Rule	No	Defined	
Loan D			Inherited	
Lown E			interited	

### Figure 5-69 Add-on Rule Definition with Default Currency



Default Currency setup example: If you have two instrument records of the same Product, each with a different currency, for example, 1 is 'USD' and the other is 'AUD', you have two configuration choices. You can either:

- Define the Assumptions individually for each Product-Currency combination using direct input or copy across.
- You can create one Assumption for the combination of Product and Default Currency. When you use "Default Currency", the Transfer Pricing Engine applies this assumption to all currencies (unless a direct assumption is available for the product + currency being processed). In the case where users have many individual currencies that utilize the same Add-on Rate Method and reference IRC Rates, this is a useful option because you only have to define the Assumption each time and it applies to many different Product-Currency combinations.

# 5.3.5.3.1 Add-on Rate Calculation Methods

You can use any of the following methods in an Add-on Rule when the selected Add-on Rate Type is Liquidity Premium, Basis Risk Cost, Pricing Incentive, or Other Add-on Rate:

- Add-on Rate Rule Fixed-Rate
- Add-on Rate Rule Fixed Amount
- Add-on Rate Rule Formula Based Rate
- Add-on Rate Rule Use TP Method from selected TP Rule

Alternatively, you can use any of the following methods in an Add-on Rate Rule when the selected Add-on Rate Type is Breakage Charge:

- Economic Loss
- Fixed Amount
- Fixed Percentage

5.3.5.3.1.1 Add-on Rate Rule - Fixed Rate

✓ Define Adjustment Ru	-					
Selected Product	Asset	Seren				
Adjustment Method	Fixed Rate -	0	Output Audit Detail			
▼ Fixed Rate						
Beference Term	Original Term •	Lookap Method 🛞	Range () Interpolatio			
Holiday Calender	Original Term					
Balling Convention	Reparing frequency Remaining Som Duration	Internal Calculation 8 Lage	Shittlees bely 0 H	ecalitadas Propriores		
♥ Panameters	Average Life					000
Operator	lava	Multiplier	Operator	Term	Multipler	+ 0 8
	1	Days		50		1

Figure 5-70 Add-on Rate Rule Details

The Fixed Rate Method allows the user to associate a rate with specific terms or term ranges. Reference Term selections include the following:



- **Repricing Frequency**: The fixed rate is matched to the specified Reprice Frequency of the instrument. If the instrument is a Fixed Rate and, therefore, does not have a Reprice Frequency, the fixed rate lookup happens based on the Original Term of the instrument.
- **Original Term**: The calculation assigns the fixed rate based on the Original Term on the instrument.
- **Remaining Term**: The calculation assigns the Fixed Rate based on the Remaining Term of the instrument.

The Remaining Term value represents the Remaining Term of the contract and is expressed in Days.

Remaining Term = Maturity Date – As-of-Date

- **Duration (read from the TP\_DURATION column)**: The calculation assigns the Fixed Rate based on the Duration of the instrument, specified in the TP\_DURATION column.
- Average Life (read from the TP\_AVERAGE\_LIFE column): The calculation assigns the Fixed Rate based on the Average Life of the instrument, specified in the TP\_AVG\_LIFE column.

You can create your Reference Term ranges and assign a particular Add-on Rate to all instruments with a Reference Term falling within the specified range.

- Holiday Calendar: Select if a Holiday Calendar is applicable for calculating the charges/ credits.
- **Rolling Convention**: Select the appropriate Business Day Rolling Convention if a Holiday Calendar is selected.
- **Interest Calculation logic**: Select the appropriate option to indicate how the Interest Payment should be adjusted when a Holiday Date is encountered.

# Note:

All Add-on Rates should be input as Annual Rates.

### 5.3.5.3.1.2 Add-on Rate Rule - Fixed Amount

The Fixed Amount Add-on Rate Method allows the user to associate an amount with specific terms or term ranges. Reference term selections include the following:

- **Repricing Frequency**: The calculation retrieves the amount for the term point equaling the Reprice Frequency of the instrument. If the instrument is a Fixed Rate and, therefore, does not have a Reprice Frequency, the calculation retrieves the amount associated with the Term Point equaling the Original Term on the instrument.
- **Original Term**: The calculation retrieves the amount for the Term Point equaling the Original Term on the instrument.
- **Remaining Term**: The calculation retrieves the amount for the Term Point corresponding to the Remaining Term of the instrument. The Remaining Term value represents the Remaining Term of the contract and is expressed in days. Remaining Term = Maturity Date As-of-Date.
- Duration (read from the TP\_DURATION column): The calculation retrieves the amount for the Term Point corresponding to the Duration of the instrument, specified in the TP\_DURATION column.



 Average Life (read from the TP\_AVERAGE\_LIFE column): The calculation retrieves the amount for the Term Point corresponding to the Average Life of the instrument, specified in the TP\_AVG\_LIFE column.

You can create your Reference Term ranges and assign a particular Add-on Amount to all instruments with a Reference Term falling within the specified range.

- Holiday Calendar: Select if a Holiday Calendar is applicable for calculating the charges/ credits.
- Rolling Convention: Select the appropriate Business Day Rolling Convention if a Holiday Calendar is selected.
- Interest Calculation logic: Select the appropriate option to indicate how the Interest Payment should be adjusted when a Holiday Date is encountered.

### 5.3.5.3.1.3 Add-on Rate Rule - Formula Based Rate

The Formula Based Rate Add-on Rate Method allows the user to determine the add-on rate based on a lookup from the selected Yield Curve, plus a spread amount, and then the resulting rate can be associated with specific Terms or Term Ranges. Reference term selections include:

- **Repricing Frequency**: The calculation retrieves the rate based on defined formula for the term point equaling the reprice frequency of the instrument. If the instrument is a fixed rate and, therefore, does not have a reprice frequency, the calculation retrieves the rate based on defined formula, associated with the term point equaling the original term on the instrument.
- **Original Term**: The calculation retrieves the rate based on defined formula for the term point equaling the original term on the instrument.

Figure 5-71	Add-on Rule Details - Formula Based Rate (Reference Term)
-------------	---

	ine Adjustment									
5	elected Produc	• [	Laar/N2DA ·	here			<u>.</u>			
	ntment Methos		Fixed Amount	0.04	out Audit Detail					
w for	d Amount									
	Reference Terre	1	Repricing Frequency •	Lookup Method 🛞 Rat						
	ioliday Calende		Original Term							
	10.00.000		Repricing Frequency							
	ling Convention		Renution Duration	Interest Calculation 🛞 🕬	Clares Cirly	0 14	calculata Paymanti			
✓ Pari	ametions.		Average Life							+08
	Operator		Term	Multiplan	Operation		Tarm	Multiplier	Amo	
	•	٠	1	Months +	**	٠		Months +	5	
۵		•	6	Months -	-	•	10	Months •	5.8	

- Remaining Term: The calculation retrieves the rate based on defined formula for the term point corresponding to the remaining term of the instrument. The remaining term value represents the remaining term of the contract and is expressed in days. Remaining Term = Maturity Date – As-of-Date
- Duration (read from the TP\_DURATION column): The calculation retrieves the rate based on defined formula for the term point corresponding to the Duration of the instrument, specified in the TP\_DURATION column.



 Average Life (read from the TP\_AVERAGE\_LIFE column): The calculation retrieves the rate based on defined formula for the term point corresponding to the Average Life of the instrument, specified in the TP\_AVG\_LIFE column.

You can create your Reference Term ranges and assign a particular Formula Based Rate to all instruments with a Reference Term falling within the specified range.

With this method, you also specify the Interest Rate Code and define an Assignment Date for the Rate Lookup. The Interest Rate Code can be any IRC defined within Rate Management, but will commonly be a Hybrid IRC defined as a Spread Curve (for example, Curve A – Curve B).

Add-On Rate Type Selecti B Basis Risk Costs	20					
✓ Define Add-On Rate	Rule					
Selected Product	Node01	•				
Add-On Rate Method	Formula Based Rate	•				
✓ Formula Based Rate	6					
Reference Term	Repricing Frequency	•	Assignment Date	Last Repricing Date		•
Interest Rate Code	•		Lookup Method	As Of Date		
Holiday Calender	None	faqurad •		Last Repricing Date Origination Date Commitment Start Da	ste	
Rolling Convention	Unadjusted		Interest Calculation Logic	TP Effective Date Add-On Rate Effective	e Date	
				1		
Parameters						+ 0 1

Figure 5-72 Add-on Rule Details - Formula Based Rate (Assignment Date)

Assignment Date selections include:

- As-of-Date
- Last Repricing Date
- Origination Date
- TP Effective Date
- Adjustment Effective Date
- Commitment Start Date

Each term range additionally allows users to input a Rate Cap and a Rate Floor. These boundaries will only apply to the 'Formula Based Method' and 'Use TP Method from TP Rule' based add-On Rates. These are optional inputs. This input limits the Max or Min rate regardless of the rate passed by the Formula/TP Rule. Sometimes, there may be major



external events that cause a short-term spike in rates and certain accounts may be negatively impacted as a result. Applying a rate cap (or floor) allows business users to limit these spikes. Ensure that the rate floor value is always less than or equal to the rate cap value.

## Note:

Term range considers one month equal to 30.416667 days and 1 year = 365 days, therefore, 12 Months would marginally be more than one year by 0.000004 days.

The formula definition is comprised of the following components.

- Term Point: This allows you to associate a specific term point from the IRC to each Term Range.
- **Coefficient**: This allows you to define a multiplier that is applied to the selected rate.
- Rate Spread: This allows you to define an incremental rate spread to be included on top of the IRC Rate.

Figure 5-73 Add-On rate Rule Definition Formula

terest Rate Code	987	Term	-1M
ssum	otions		
Term Point	3	Multiplier	Months v
Coefficient	1.3	Rate Spread	1.31

The resulting formula for add-on rate: (Term Point Rate \* Coefficient) + Spread

Figure 5-74 Formula Rate Parameters

¥	Parameter								
	Operator	Term	Multiplier	Operator	Term	Multiplier	Formula	Rate Cap	+ 🙆 📾 Rate Floor
~	>= *	1	· ·	<a th="" •<=""><th>3</th><th>Months •</th><th></th><th>99.9999</th><th>-99.9999</th></a>	3	Months •		99.9999	-99.9999



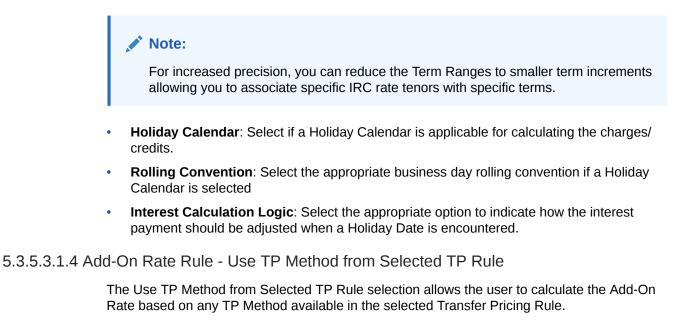


Figure 5-75 Add-On Rate Rule – Use TP Method (Transfer Pricing Rule Selection)

<ul> <li>Adjustment Type Selection</li> </ul>								
Adjustment Type	5	O Liquidity Premium	🔞 Basis Risk Costs	Pricing Incentives	Other Add-Ons			
Folder	SEG2			·	Transfer Pr	icing Rule	PS - Consolidated TP Rule	•

Users can attach any Transfer Pricing Rule on the Add-On Rate Rule Summary Page separately for each type of Add-On Rate. The TP Methods mapped to product hierarchy members in the TP Rule will be read during the Add-On Rate calculation process and applied during the calculation of the Add-on Rate(s). Outputs will be written to the respective Add-on Rate column, for example, Basis Risk Cost Rate, Liquidity Premium Rate, Pricing Incentive Rate, or Other Add-on Rate.

- Term: The following Term Types are available:
  - Standard Term: Add-on rate would be calculated as per the repricing period for adjustable-rate instruments and use the original term (maturity date - origination date) for fixed-rate instruments.
  - Original Term: Add-on Rates would be calculated as per the original term like a fixedrate instrument.



Transfer P	ricing	Method				6		Save	Cancel	0
✓ Transfer Pricing R	ule									
	Name	AS-Test Std STerm tc01			Descriptio	n				
	Folder	COMMON			Access Typ	e 🔿 Rear	d Only () Read/Write			
✓ Selected Values										
Selected Product	Loan - F	ixed Rate 👻	Selected Cu	urrency	US Dollar					
✓ Transfer Pricing Meth	od Selector									
Data Source	Account	Tables 🔹								
Transfer Pricing Method		Required								
✓ Assumptions										
Model With Gross Rate			Run Using Carlo Optic N	Monte on Cost dethod						
Holiday Calendar		•	Rolling Conv	ention/		•				
Interest Calculation Logic	Shift D	ates Only 🔿 Recalculate Payment								
✓ Add-On Rate Term Se	lector									
Rule Need to be considered for Add- On Rate Calculations				Term	Standard	•				
✓ Economic Value					Original					
Economic Value inputs to be defined							-			

### Figure 5-76 Add-On rate Method – Use TP Method (Term Selection)

# 5.3.5.4 Define the Breakage Charge Economic Loss Method

The Breakage Charge option has the following methods:

- **Do Not Calculate**: No Add-on Assumptions will be assigned to the particular productcurrency combination.
- **Fixed Amount**: Allows users to directly input the amount of the breakage charge.
- **Economic Loss**: Used to compute the cost to the organization (economic loss) incurred after terminating the account (asset/funding liability).
- **Fixed Percentage**: Allows you to input a percentage that is multiplied by the Breakage Amount to determine the Breakage Charge.

Defining the Economic Loss Breakage Charge Assumption requires the following additional steps:



Define Adjustment R	le			
Selected Product	Asset	•	erm Standard	*
Adjustment Method	Economic Loss	•	Output Audit Det	ai
Economic Loss				
Interest Rate Code	PS - ZCB Curve	▼ Rate Sp	ead	1.4
Minimum Charge	-0000-	TP Cash Flow Inte	All In TP Rate	•
Exclude Accrued Interest	0	Interest	Inly 🗆	
Holiday Calender	None	▼ Rolling Conver	tion Unadjusted	•
Interest Calculation Logic	Shift Dates Only     Recalculate Payment			

# Figure 5-77 Add-on Rule Definition Mode – Breakage Charge (Economic Loss) Calculations

- 1. Select the **Interest Rate Code** and **Rate Spread** to use for discounting the remaining term Cash Flows.
- 2. Select the minimum charge amount. Default to -99999 if you want to calculate both gains and losses.
- 3. Select the **TP Cash Flow Interest Type**. This interest rate will be used to generate Interest Cash Flows.



justment Type Selection			All In TP Rate
Breakage Charges	an t		Basis Risk Cost Rate
Define Adjustment Ru	le		Liquidity Premium Rate
Selected Product	Asset 💌	Term	Other Adjustment Rate
Adjustment Method	Economic Loss 🔹		Other Adjustment Rate Alternate Output Pricing Incentive Rate
			Remaining Term Transfer Rate
Economic Loss		0	Transfer Rate
Interest Rate Code	•	Rate Spread	Transfer Rate Alternate Output
Minimum Charge	.000000000000000	TP Cash Flow Interest Type	·
Exclude Accrued Interest		Interest Only	
Holiday Calender	None 💌	Rolling Convention	Unadjusted 👻
Interest Calculation	O Shift Dates Only		
Logic	Recalculate Payment		

### Figure 5-78 Add-on Rule Definition Mode – TP Cash Flow Interest Type

- 4. Select the option to **Exclude Accrued Interest** if applicable.
- 5. Select the Interest Only option to discount only the Interest Cash Flows.
- 6. Select a Holiday Calendar if you want to adjust Cash Flows for Holidays and Weekends. The default selection for Holiday Calendar is None. If this option is selected, then Holiday Calendar will not be applied to cash flow dates. If you wish to apply Holiday Calendar Addon, then select the appropriate Calendar.
- 7. Select the appropriate Rolling Convention. When Holiday Calendar has been selected in the preceding field, this drop-down list becomes active and contains 4 values:
  - Following Business Day
  - Modified following Business Day
  - Previous Business Day
  - Modified previous Business Day
- 8. Select the appropriate Interest Calculation Logic from the following:
  - Shift Dates Only
  - Recalculate Payment
- 9. Select Apply.

# 5.3.5.4.1 Breakage Charges

A Breakage Charge represents the cost of breaking a contractual obligation. In Bank Finance this means the early prepayment of a loan by a customer or the early withdrawal of deposit funds by a customer. "Early" in this sense means before the contractual maturity date.

The gain or loss to the Bank from such early prepayments and withdrawals is the opportunity cost of not being able to replace the spread earned on the asset or deposit being lost. For example, the early withdrawal of funds from a 2-year Term Deposit exposes the bank to the

risk of replacing that funding in a higher rate environment and thereby reducing the Net Interest Margin earned before the withdrawal. With Matched-Term Transfer Pricing, this risk is split between the Line Unit and Treasury. The Line Unit holds the risk of deteriorating credit spread, but Treasury holds the funding risk (the risk that the funding spread between the Bank's assets and liabilities will narrow).

The following Breakage Charge methods are available including:

- Economic Loss
- Fixed Amount
- Fixed Percentage

## 5.3.5.4.1.1 Prerequisites for calculating Breakage Charges

The following prerequisites to be met for calculating breakage charges:

- 1. Break Event Records should be populated in the FSI\_D\_BREAK\_FUNDING\_CHARGES table using an FTP Break Identification Process.
- 2. An Add-on rate Rule should be defined with Breakage Charge assumptions created for all the relevant Product / Currency combinations.
- **3.** A Standard TP Process should be defined with the following: (see Standard Transfer Pricing Process Documentation).
  - The Break Funding Charges Table selected on the Product Selection Block.
  - Add-on rate calculations must be selected on the Calculation Elements Block.
  - An add-on rate Rule containing the required Breakage Charge Assumptions must be selected.

# 5.3.5.4.1.2 Breakage Charge – Economic Loss

The Economic Loss Breakage Charge Method sets out to compute the cost to the organization (economic loss) incurred for terminating the funding liability (also known as the shadow liability). The calculation assumes the funding liability has the exact attributes of the funded/ terminated instrument.



Selected Product	Break_Charge_Node	•			
dd-On Rate Method	Economic Loss	•			
Economic Loss					
Interest Rate Code		•	Rate Spread		0
Minimum Charge		000000000000000000000000000000000000000	TP Cash Flow Interest Type		
Exclude Accrued Interest			Interest Only		
Holiday Calender	None	•	Rolling Convention	Unadjusted	

Figure 5-79 Breakage Charge - Economic Loss

The rate of the funding liability is equal to the Transfer Rate. Economic Loss is computed as follows:

For Assets:

Economic Loss = BV - MV

For Liabilities:

Economic Loss = MV- BV

Where:

MV: Market Value of the funding Liability

BV: Book Value of the broken instrument

The following is a simplified example of the Economic Loss calculation for a standard Term Deposit:

Book Value: \$1,000.00

Original Term: 24 Months

Break after: 12 Months

Original TP Rate: 2.40% (based on straight term method)

Table 5: Reference Rates

Effective Date	1 M	12 M	24 M	
At Origination	2.00	2.40	1.75	
At Month 12	2.00	2.40	1.75	

Table 6: Cash Flows of remaining Funding after Break Event

ORACLE

		Original	
		TP COF	Total
Month	Principal	@ 2.40%	CF Orig TP
13		\$ 2.00	\$2.00
14		\$2.00	\$2.00
15		\$2.00	\$2.00
16		\$2.00	\$2.00
17		\$2.00	\$2.00
18		\$2.00	\$2.00
19		\$2.00	\$2.00
20		\$2.00	\$2.00
21		\$2.00	\$2.00
22		\$2.00	\$2.00
23		\$2.00	\$2.00
24	\$1,000.00	\$2.00	\$1,002.00
Market Value at Month 12		1,003.957	
Book value		-1,000.00	
Breakage charge		3.957	

# Note:

If you are calculating Breakage Charges, using the Economic Loss method, you must select the "Remaining Term" option in your Transfer Pricing Process, to generate the correct Cash Flows for the funding liability.

Both Current and Prior Period Cash Flows will be logged which are used for Break Charge Calculations in FSI\_O\_CFE\_OUTPUT\_HIST table using the Record Sequence (n,n+1) for Prior/Current Period Record, respectively. Record sequence is concatenated with Account Number, so you can identify Cash Flows belonging to prior/current period record.

# 5.3.5.4.1.3 Breakage Charge – Fixed Amount

The Fixed Amount method allows users to directly input the amount of the Breakage Charge.

✓ Define Add-On Rate	Rule	
Selected Product	Break_Charge_Node -	
Add-On Rate Method	Fixed Amount -	
✓ Fixed Amount		
Break Funding Amount	0	

### Figure 5-80 Add-On Rate Rule Details – Add-On Rate Method as Fixed Amount

This method would be used in cases where the Cash Flows and the Economic Loss Method are not appropriate for determining the Breakage Cost.

The only input required for this method is the Breakage Charge Amount.

### 5.3.5.4.1.4 Breakage Charge - Fixed Percentage

An alternative to the Fixed Amount Method, the Fixed Percentage approach allows you to input a percentage that is multiplied by the breakage amount to determine the Breakage Charge.

### Figure 5-81 Add-on rate Rule Details – Add-On Rate Method as Fixed Percentage

Selected Product	Break_Charge_Node	•	
ld-On Rate Method	Fixed Percentage	•	
ixed Percentage			

### Calculation:

Breakage Charge = Break Amount x (Charge % / 100)

If the resulting amount is greater than the specified minimum charge, the calculated amount is output. Otherwise, the minimum charge will be output.



# 5.3.6 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 5-82 Prepayment Rule Summary

Prep	ayment Rule Summary		A 180					C. 🖻 🛛
Q	Folder : CFESEG 🛞	81078911572/	12012331102321			2023023102	2120223 (023)	11520
Field	Search							
	Name 1	Dimension 1	Hierarchy 1↓	Folder 14	Last Modified Date 14	Last Modified By 14	Access Type 14	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

# 5.3.6.1 Create Prepayment Rules

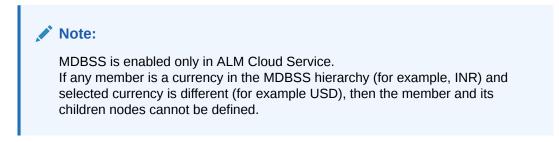
You create a Prepayment Rule to define prepayment assumptions for new products.

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

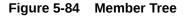


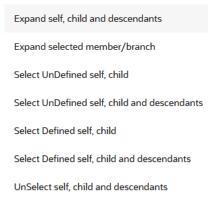
If you select Hierarchy Type as MDBSS, then following options are available:

Figure 5-83 Hierarchy Type as MDBSS

s Of Date : 09-Oct-2015		Prepayr	nent Rule			Save	Cancel (
Name	Folder Access Type	ALMSEG   Read Only  Read/Write	Hierard	chy Type Product MDBSS	Currency MDBSS	US Dollar New Add MDBSS	•
کر mber Tree Search Results							
nder mee Search Results							
= =1						D.	CCE
= =	Member			Method	Status	D. Action	
	Member			Method	Status		
	Member			Method	Status	Action	

- **1.** Select a **Currency**.
- 2. Select a MDBSS Folder and MDBSS.
- 3. 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.







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 5-85 Search Criteria

				×
Member Id		Name	asset	
Status	<b></b>	Is Leaf		
		Search Reset		

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

### Figure 5-86 Searching Members

Q X Name: asset				
Aember Tree Search Results				
i= =i 💼				D. D. D. M.
•	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 5-87 Hierarchy Type as Product

As Of Date : 09-Oct-2015		Prepay	ment Rule			Save Cancel
Name Required Description	Folder ALMSEG		Hierar Folder	ALMSEG	Currency Hierarchy	US Dollar    Product
Q. Member Tree Search Results						
1= =1						0.0.0
	Member			Method	Status	Action
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 5-88 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 5-89 Search Criteria

						×	
Member Id				Name	asset		l
Status	•			ls Leaf			
		Search	Reset				

c. Click Search. The searched member(s) will be displayed in Search Results section of Assumption Browser

Figure 5-90 Searching Members

	X Name asset			
E	≓ ■			C. C. C. C.
•	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.

# 5.3.6.2 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.



# 5.3.6.2.1 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.
	<ul> <li>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.</li> <li>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.</li> </ul>
Prepayment Date	You can select when to calculate prepayment, either on normal payment dates or user-defined tenor.
Payment Event Type	When prepayment is calculated on payment dates then this option allows you to specify type of event when prepayment occurs. By default, "Principal and Interest" is selected.
Market Rate	The market rate is defined as the sum of the Index (the Yield Curve Rate as described by the Interest Rate Code) and the Spread (the difference between the customer rate and market rate).

### Table 5-27 Key Terms used for Prepayment Rules



Terms	Description
Associated Term	<ul> <li>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.</li> <li>Remaining Term: The number of months remaining until the instrument matures.</li> </ul>
	<ul> <li>Reprice Frequency: The frequency with which the instrument reprices. This defaults to the original term for a fixed-rate instrument.</li> <li>Original Term: The number of months that was the originally scheduled life of the</li> </ul>
Prepayment Rate Definition	instrument. 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 5-27	(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.

### 5.3.6.2.1.1 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 5-91 Constant Prepayment Method

<ul> <li>Prepayment Specif</li> </ul>	ication : Constant		
Formula: Base Annual P	P rate = Constant rate		
Prepayment Date	Use Payment Dates	Payment Event Type Principal and Interest	•
			+ @ = Ł
	Start Origination Date	End Origination Date	Percent
	01-01-1900	31-12-2499	0
> Seasonality			
		Apply Cancel	

### 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.



- The Percent column represents the actual annualized prepayment percentage that the system uses to generate the principal runoff during the Cash Flow calculations.
- 6. 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**

- 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. 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.



# 5.3.6.2.1.2 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 5-92 Prepayment Model Method

∽ Prepaym	ent Specification : Prepaymen	t Model		
Formula: Bas	e Annual PP rate = PP table fact	or * PP table LOOKUP( dimension x, dimension y, dim	nension z)	
Prepay	ment Date Use Payment Da	res Payme	Principal and Interest	•
	Start Origination Date	End Origination Date	Coefficient	Prepayment Model
	01-01-1900	31-12-2499	1	
> Market F	Rate Definition			
> Seasonal	lity			
			Apply Cancel	

### 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 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
- 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.
- 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.
- 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.

### 5.3.6.2.1.3 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.



### Figure 5-93 PSA Prepayment Method

∽ Prepayn	nent Specifica	ation : PSA						
Formula: Bas	se annual PP r	ate = (PSA Speed/100) * PP ta	ble LOOKUP(Expired Term)					
Prepay	yment Date	Use Payment Dates	▼ Paym	ent Event Type	Principal and Interest	•		
								+ ⊞ ≝ ⊗
	Star	rt Origination Date	End Origination Date		PSA Speed		Prepayment Model	
		01-01-1900	31-12-2499		100		PSA MODEL	
> Seasona	ility							
				Apply	Cancel			

### 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.
- 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.

4. 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.

### 5.3.6.2.1.4 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 5-94 Arctangent Calculation Method

		N (k3 * (-C/M + k4 ) ) )				
Prepa	yment Date Use Payment Dat	• •	Payment Event Type	ipal and Interest	•	
						+ 🖻 😑 🗉
	Start Origination Date	End Origination Date	Coefficient K1	Coefficient K2	Coefficient K3	Coefficient K4
	01-01-1900	31-12-2499	0	0	0	0
	Rate Definition					
Market						

### 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.

# 5.3.6.3 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.



Conditional Assumptions can be applied only to detailed account records (data stored in the Instrument Tables).

To define conditional assumption, follow these steps:

 Navigate to Conditional Assumptions section using Conditional Assumption toggle button.

### Figure 5-95 Conditional Assumption

IMSEG	Filters	Go	Folder ALMSEG	Conditional Groups 🔹	Go
					Create Group Del
Condition	Cash Flow Treatment		Calculation Method	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.

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.

Conditional Assumption						
idder Select Filters	Go	Folder	✓ Condit	tional Groups 🔻	Go	
Condition			Cash Flow Treatment	Calculation Method	Create Group	Delete Status
360_ARR_SCLYYYY_T;S76_TC001_NMRT_ADJ_30/360_ARR_SCLMMMM_T;S72 CF-US-0085_IRCAP_UV_004_A/ 360_ARR_SCLYYYY_T;S76_TC006_C0NV_ADJ_30/365_ARR_SCLYMMM_T;S74 A_ARR_SCL_MMMM_T)		_ARR_SC1_YYYD_1','				
[FIL_1708667757788] = FSL_D_OFF_BALANCE_SHEETACCOUNT_NUMBER IN (S ARR SCLDDDD_17:S44_TC036_BEHPATDR_FK_A/S465_ARR SCS_MMMY_T)A FSL_D_OFF_BALANCE_SHEETACCOUNT_NUMBER IN (SA8_TC006_BEHPATDR_A A.ARR SC1_DDDD_17:S44_TC036_BEHPATDR_FK_A/S465_ARR_SC5_MMMY_T)	68_TCO06_BEHPATDR_ADJ_A/ ND ADJ_A/		Refinance 👻	Constant 👻	Define	
[FIL_T708666661240] = FSI_D_ASSET.AMRT_TYPE_CD IN (10')		Refinance -	Constant 👻	Define		

Figure 5-96 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 Browser.

Figure 5-97	Status	of Conditional	Assumption
-------------	--------	----------------	------------

Q						
ember Tree Search Results						
Member	Method	Conditional Assumption	Status	Action		
▼ □ All Products I≣						
Asset Products		Yes	Defined			
Liability Products						
Off Balance Sheet Products						
Other Residual Products						



# 5.3.7 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 5-98 Prepayment Model Summary

CFESEG ®						
CFESEG ®						
11	Pate Calculation Type 1	Folder 1	Last Modified By	Last Modified Date 1	AccessType	Action
	11 ayment					

#### 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

# 5.3.7.1 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

#### 5.3.7.1.1 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.



Name new11 Description	0	Rate Calculation	Manual	•	Folder Access Type	CFESEG    CRead Only   Read/Write	
Description	0				Access Type	O Read Only	
	0						
✓ Dimensions	Dimensions		Bucket Definition			Matrix Definition	
	Dimensions	Position		Lookup Method		Bucket	
	•	Row		•			
	•	Column		•			
	•	Page		•			
			Apply Cancel				
udit Trail							

Figure 5-99 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.
- 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

#### 5.3.7.1.1.1 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 5-100 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.

#### 5.3.7.1.1.2 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 5-101 Bucket Definition Section

~ E	Bucket Definition	
Re	spricing 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.

#### 5.3.7.1.1.3 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 5-102 Matrix Definition Section

✓ Matrix Definition			
✓ Ma	atrix		Ł
	Repricing Term (in months)		
	10	0.0000	
	20	0.0000	
	30	0.0000	
		Note: Please click apply on every page	je to save the Rates.
		Apply Reset 0	ancei

## 5.3.7.1.2 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	C Read Only
	0 Dimensions	Define Equation	() Bucket Definition		④ Matrix Definition
∽ Dime	ensions				
	Dimensions	Position	Lookup Method		Bucket
	Dimensions				
	Ulmensions	Row		•	
		Row		•	

Figure 5-103 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

#### 5.3.7.1.2.1 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 5-104 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.

#### 5.3.7.1.2.2 Defining Equation using Define Equation section



This section is not applicable to Manual Models. This section appears when you select External Model from Rate Calculation drop-down list.

#### Figure 5-105 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.

#### 5.3.7.1.2.3 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 5-106 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.

#### 5.3.7.1.2.4 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 5-107 Matrix Definition Section

✓ Matrix Definition			
✓ Ma	trix		Ł
	Repricing Term (in months)		
	10	0.0000	
	20	0.0000	
	30	0.0000	
		Note: Please click apply on every page	je to save the Rates.
		Apply Reset 0	ancel

# 5.3.8 Alternate Rate Output Mapping Rules

In Oracle Funds Transfer Pricing, you either can output Transfer Pricing Results to the default columns of the application, or to the seeded alternate columns or placeholder alternate columns selected using the Alternate Rate Output Mapping Rule. The Standard Transfer Pricing Process references the Alternate Rate Output Mapping Rule to Output Transfer Rate and Add-On Rate Calculation Results for each Instrument Record.

The procedure for working with and managing the Alternate Rate Output Mapping Rule is similar to that of other Oracle Funds Transfer Pricing Business Rules. It includes the following steps:

- Searching for Alternate Rate Output Mapping Rules
- Creating Alternate Rate Output Mapping Rules
- Viewing and Editing Alternate Rate Output Mapping Rules



- Copying Alternate Rate Output Mapping Rules
- Deleting Alternate Rate Output Mapping Rules

Before creating Alternate Rate Output Mapping rules, you will need to register any placeholder columns that you have added as Alternate Output columns for instrument tables. Note that a full set of alternate target columns is seeded with each instrument table, so it is not a requirement to create and register Placeholder Columns. You can either utilize the seeded alternate columns or create your own placeholder alternate columns.

This chapter describes the procedure to output Transfer Pricing results to the seeded or placeholder alternate columns instead of default columns of the application.

Alternate Rate Output Mapping rules allow you to map Transfer Pricing results to alternate or placeholder columns rather than to the standard output columns. Alternate Rate Output Mapping rules are optional components of a Transfer Pricing process. If these rules are excluded from a process, then results are written to the standard default columns on the instrument tables. If an Alternate Rate Mapping table is included then outputs will be written based on target columns specified by the user. This functionality allows users to calculate and output more than one Transfer Rate or TP Add-on Rate for each instrument record.

# 5.3.8.1 Create Alternate Rate Output Mapping Rules

In order to create the Alternate Rate Output Mapping Rules, the Output Columns for Account Tables must be registered.

You can create an Alternate Rate Output Mapping Rule to select the alternate columns to Output Transfer Rate and Add-On rate Calculation Results for each instrument record in an account table for a Transfer Pricing Process Run.

1. From the LHS menu, click Assumption Specification, and then select Alternate Rate Output Mapping to open the Alternate Rate Output Mapping summary page.

Alternate Rate Out	put Mapping				 	
alacuse bis Departments						
	there berrin	- they				
	Invigitor   Invigitor	- Increter				
	Avenue T25440	*			Alien fair C Associate	# building
hite has						
	tautors in	· · · · · · · · · · · · · · · · · · ·		Automatical States CB	10.000	
and the					in Others father	
	Taute fire	where the manufacture of the	Teste Sector and Test. +		Trans Area	
	Factor brand inte	rangest income to a				
	Renering from Territor Face Train	the feasibilities ( )				
Ald Collinse						
Intelliging Carps						
	Basiful and the line	a tanganan (				
		A longiture interest				
		e Longhau				
	and the second s	A hang-marchage 4				
Long The same	330 M 201					
	press one for	and line stor Table 7. 4				
last front						
25 Audit	Created By		Modified By	Autorized By		
Auth	4		Α	A		
1000	10		11 C.	1.1		
	Cristee Date		Muditied Care	dumo-card Carle		
No. of Concession, Name	C-94493 C494					

Figure 5-108 Alternate Rate Output Mapping Definition

- 2. Click the Add icon to open the Alternate Rate Output Mapping definition page.
- 3. Complete the standard steps for this procedure.



## 5.3.8.1.1 Additional Steps to Create Alternate Rate Output Mapping Rule

In addition to the Standard Steps for creating rules, the procedure for creating Alternate Rate Output Mapping Rules involves the following extra steps:

- 1. Select the instrument table for which you want to output Transfer Pricing results into Alternate Columns.
- 2. (Optional) Select an Alternate Column Mapping for the following result types:\
  - Transfer Rates: Transfer Rate, Transfer Rate Charge Credit, Matched Spread, and Remaining Term Transfer Rate.
     When selecting an alternate Transfer Rate Column, you should also select an alternate Matched Spread Column.
  - Add-On Rates: Liquidity Premium Rate, Liquidity Premium Rate Charge Credit, Liquidity Premium Amount, Basis Risk Cost Rate, Basis Risk Cost Rate Charge Credit, Basis Risk Cost Amount, Pricing Incentive Rate, Pricing Incentive Rate Charge Credit, Pricing Incentive Amount, Other Add-On Rate, Other Add-On Rate Charge Credit, Other Add-On Amount. If you are using Alternate Rate Output, you should define Alternate Columns for all Transfer Rate and Add-On Rate Columns.
  - **Break Funding Charges**: If the source table is Break Funding Charges, then the following Alternate Output Columns can additionally be defined. Break Funding Market Value, Break Funding Amount, Break Funding Rate, and Break Funding Amount Change.
  - Economic Value Outputs: The Economic Value drop-down contains the following list of values with the corresponding linked columns: Economic Value All in Transfer Price Rate, Economic Value Basis Risk Cost Rate, Economic Value Liquidity Premium Rate, Economic Value Other Add-On Alternate Rate, Economic Value Other Add-On Rate, Economic Value Pricing Incentive Rate, and Economic Value Transfer Rate.
  - (Optional) Deselect the Apply Mappings to All Tables option: The default setting of the Apply Mappings to All Tables option is selected. This functionality lets you apply Alternate Column Mappings from the current page to all other Instrument Tables in which the selected Result Columns are available and replace any previous selections in the other instrument tables. If you deselect the Apply Mappings to All Tables option, the rule saves mappings to the Default Columns on any table for which you have not explicitly selected Alternate Output Columns.

# 5.3.8.2 Registering Alternate Output Columns for Account Tables

It is possible to add placeholder columns to your instrument tables and to designate certain columns as target columns for Alternate Rate Output. The following steps will allow you to register these columns for use within the application and will allow you to select the columns from within the Alternate Rate Output Mapping rule screen.

- Using the available placeholder columns, enable the User Defined Properties (UDPs) in the Data Model extension. For more information, see the Data Model Extension documentation.
- 2. For Alternate Rate Output Mapping, the following are the applicable UDP's:
  - Transfer Pricing Output (80)
  - Liquidity\_rate\_column (95)
  - Liquidity\_amount\_column (96)
  - Basis\_rate\_column (97)



- Basis\_amount\_column (98)
- Pricing\_rate\_column (99)
- Pricing\_amount\_column (100)
- Other Adjustment Spread Output (82)
- Other Adjustment Amount Output (83)
- Economic Value Output (86)
- Break Funding Market Value (91)
- Break Funding Amount (90)
- Break Funding Rate (92)
- Break Funding Amount Charge (93)
- Transfer Pricing Charge Credit (101)
- Liquidity Premium Charge Credit (102)
- Basis Risk Charge Credit (103)
- Pricing Incentive Charge Credit (104)
- Other Adjustment Charge Credit (105)

#### Note:

The above UDP's will correspond to the Alternate Rate Output column types noted above. You need to specify the value of the relevant property as YES (in CAPS) to enable display in the appropriate section of the Alternate Rate Output Mapping screen.

- 3. After the placeholder column is approved and UDP is assigned, the Alternate Rate Output Mapping screen displays the new columns.
- 4. Depending on the selected UDP's, the new column(s) appear in the appropriate drop list within the Alternate Rate Output Mapping Definition screen. Selecting Alternate Output Columns for each Transfer Pricing Column is a one-time setup process. However, the application lets you modify the Alternate Output Columns setup, if necessary.

# 5.3.9 Transfer Pricing Standard Processes

This chapter discusses the procedure for working with and managing Standard Transfer Pricing Processes. The Standard Process allows you to calculate Transfer Rates and Add-On Rates.

The Transfer Pricing Process allows you to perform the following tasks:

- Determine the data that you want to process in a particular run. (Product Selection).
- Submit to the Transfer Pricing Engine the Transfer Pricing, Prepayment and Add-On Rates Assumptions you want to process (Rule Selection).
- Specify to the Transfer Pricing Engine whether you want to generate Transfer Rates, Add-On Rates, Economic Value, or Rate Lock Option Costs (Calculation Selection).
- Specify to the Transfer Pricing Engine whether you want to calculate or propagate Transfer Pricing Results (Calculation Selection).



- Specify to the Transfer Pricing Engine the Alternate columns in which to output Transfer Rate, Rate Lock Option Cost, Economic Value, and Add-On Rate Calculation Results for each Instrument Record in an Account Table for a Transfer Pricing Process Run (Alternate Rate Output Selection).
- Calculate and migrate Charges and Credits for funds provided or used as well as Rate Lock Option Costs or Breakage Charges for a combination of Dimensions to the Management Ledger Table (Migration).
- Enable the output of detailed Cash Flows for Audit purposes (Audit Options).
- Formulate and execute the Transfer Pricing Request and generate Results (Transfer Pricing Process Summary Page).

The procedure for working with and managing the Transfer Pricing Process is similar to that of other Oracle Funds Transfer Pricing Business Rules. It includes the following steps:

- Searching for Transfer Pricing Processes.
- Creating Transfer Pricing Process Rules.

Transfer Pricing Standard Processes are executed from the Transfer Pricing Standard Process Summary Screen. To open the Transfer Pricing Standard Process summary screen, from the LHS Menu, select **Operations And Processes**, and then select **Standard Process**.

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									Q
ield	Search	0							
	Name 14	Creation Date 14	Created By №	Last Run Date 14	Last Run By 👎	Access Type 14	Folder 14	Status 1	Action
	uhuu	16-Aug-22	FTP_PMUSER			Read Only	SEG2	Draft	
	P S- Demo	16-Aug-22	FTP_PMUSER			Read Only	SEG2	Complete	
	process_test11	16-Aug-22	FTP_QAUSER			Read/Write	SEG2	Complete	
	Demo	16-Aug-22	FTP_QAUSER			Read Only	SEG2	Draft	
	psr_complexAddOnRateProcess1	12-Aug-22	FTP_QAUSER	16-Aug-22	ftp_qauser	Read/Write	SEG2	Success	
	34316713_verification	12-Aug-22	FTP_QAUSER			Read/Write	SEG2	Draft	

#### Figure 5-109 Transfer Pricing Standard Process Summary Page

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# 5.3.9.1 Navigating in the Summary Screen

When you first navigate to the Transfer Pricing Standard Process summary screen, the screen presents Transfer Pricing Standard Process requests that are already created and stored in a summary table. The Transfer Pricing Standard Process summary screen displays a Search pane and a Transfer Pricing Standard Process summary pane.

The title bar of the summary page provides several actions for the user. They are:

- Add: Click Add to create a new Standard Process.
- Multiple Delete: Select one or more Standard Processes in the table and then click Delete at the top right of the summary page to delete one or more Standard Processes at the same time.
- **Refresh**: Click Refresh to refresh the summary page.



• **Help**: Click Help to view the Standard Process help page.

#### **Search Transfer Pricing Rules**

On the Transfer Pricing Rules summary, enter your search criteria in the search box and click **Search**. The Transfer Pricing Rules meeting your search criteria are displayed.

or

An alternative method to search a Transfer Pricing Rule is using **Field Search** option. This is an inline wildcard UI search that allows you to enter a search value (such as name, creation date, etc.) partially or fully. Rows that match the entered string in any of its column is fetched in the summary table.

#### **Transfer Pricing Standard Process Summary Page**

The Standard Process summary page displays the following columns:

- Name: Displays name of the Standard Process.
- Creation Date: Displays the Date when user created the Standard Process.
- Created By: Displays the Name of the user who created the Standard Process.
- Last Run Date: Displays the Date at which a Standard Process was last run.
- Last Run By: Displays the Name of the user who last ran a Standard Process.
- Access Type: The type of access on the Standard Process.
- Folder: The folder in which the Standard Process is saved.
- Status: The status of the Standard Process as of now. The different status types are:
  - Draft
  - In Progress
  - Complete
  - Success
  - Failed
- Action: Displays the list of actions that can be performed on the Standard Process.
  - View: Click View in the Action column to view the content of a Standard Process.
  - Edit: Click Edit in the Action column to edit the content of a Standard Process.
  - Run: Click Run in the Action column to run the selected Standard Process for chosen As of Date and Legal Entity. Default execution parameters can be set using Application Preferences.
  - Delete: Click Delete in the Action column to delete the selected Standard Process.
  - Save As: Click Save As in the Action column to copy and save the selected Standard Process with a different name.
  - Execution Logs: Click Execution Logs to get a summary of different runs and respective high-level Engine logs.

You may select or deselect all the Standard Process in the summary table by clicking the check-box in the upper left-hand corner of the summary table.

# 5.3.9.2 Create a Transfer Pricing Standard Process

Create a Standard Transfer Pricing Process:

ORACLE

- To define and execute Transfer Pricing Processing requests.
- To calculate Transfer Rates, Add-on Rates, and related Charge/Credit Amounts.
- To propagate Transfer Rates or Add-On Rates for any applicable instrument table from a prior period.
- To migrate Rates, Charges or Credits, for funds provided or used, to the Management Ledger table.
- To Calculate the All-in Transfer Rate.
- To Calculate Economic Value of the Portfolio.
- To calculate and/or migrate Rate Lock Option Costs.
- To calculate and/or migrate Breakage Charges.
- To select Alternate Columns to Output Transfer Rate or Add-On Rate Calculation Results for each record in an instrument table for a Transfer Pricing Process Run.
- To generate Audit Trail Output for Assumption Rule or for All Data; along with CF logging if selected.

The prerequisites for defining and executing the Standard Transfer Pricing Processing requests are:

- Performing basic steps for creating or editing a Transfer Pricing Rule.
- Performing basic steps for creating or editing an Add-On Rate Rule.

To create and execute the Standard Transfer Pricing Process:

- 1. From the LHS menu, select **Operations And Processes**, and then select **Standard Process**.
- 2. Click Add to open the Create Standard Process screen.

#### Figure 5-110 FTP Processing – Create Standard Process screen 1

Create Standard Process	Cancel Let's Start -
Hey FTP PMUSER Let's choose your Calculation Preference.	
ach of the following paths will lead to a vitand flow. Each vitand flow contains few steps which will guide the user to set up the process.	
O Do you only want to Propagate Rates and Charges?	
O Would you like to perform only Transfer Rate Calculations?	
O Do you want to perform only Add-On Rate Calculations?	
O Choose if you want to perform both Transfer Rate and Add-On Rate Calculations?	
Choose If you want to Customize your Calculation Selections?	

The Create Standard Process screen 1 allows you to pick the type of calculations that you want to perform. Based on selected calculations, only relevant options will be displayed and wizard flow will guide the you to complete the set up. The options available are:



- Only Rate Propagation
- Only Transfer Rate Calculations
- Only Add-On Rate Calculations
- Both Transfer and Add-On Rate Calculations
- Customized Calculations Selection (Present all possible calculations combinations)

# 5.3.9.3 Process Definition Screens

Based on the scenario you select, the further steps of creating the Transfer Pricing Standard Process vary.

The Standard Process creation process displays various steps in a progress train on the top of the screen based on your selections. The different screens that are displayed are as follows:

- Process Details
- Calculation Selection
- Product Selection
- Transfer Pricing Rule Selection
- Add-On Rate Rule Selection
- Alternate Rate Output Mapping
- Migration
- Audit Option
- Finalize Process

#### Note:

At any point during the Standard Process definition, if you realize that enough calculations options are not available in selected flow, you can always switch to Custom Flow and customize the calculations as per the requirement.

#### 5.3.9.3.1 Process Details

In the Process Details screen, you can define the Name, Folder, Description, and Access Type for the standard process.



0		(4)		
cess Details	Calculation Produc Selection Selection	t Finalize Process		
Lot's g	ive a name and do	access management		
Unique Name	for the process will help to refer it later,	in case you would like to come back and perfor	rm some operation on the same process.	
			Folder SEG2	
Name SP-Test			36.02	
			JLV6	

#### Figure 5-111 Process Details

- **1.** Enter or select the following details:
  - **Name**: The name for the Standard Process.
  - Folder: The folder where you want to save the Standard Process.
  - **Description**: The short description for the Standard Process.
  - Access Type: Read/Write or Read Only.
- 2. Click Apply to display the next screen.

#### 5.3.9.3.2 Calculation Selection

The Calculation Selection screen displays various calculation options that you can select. Depending on the choices you make, the progress train on the screen include few optional steps like Audit, Migration, and Prepayment Rule selection. In the below sample screen, the options **Turn On Alternate Rate Output** and **Select the rates need to be migrated** are selected; accordingly progress train on the top, starts displaying the Alternate Rate Output Mapping and Migration options as well.

You can switch the UI to a Custom Calculation Selection at any time. Clicking **Switch to custom path** will help you if you realize given calculation options in selected scenario, does not have all the required calculation and you like to customize the selection. When you enable the custom flow, a confirmation message is displayed to confirm the re-routing to custom flow.



Calcul	ation Select	ion	0183	S (10)	700 10		Canal Are
0 areas betails	Calculation Selection	Product Selection	O Transfer Pricing Bule Selection	Athenate Sute Conjust Hopping	0 Mgraties	 	
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E Transfer 8	late						
Sky Non	Zero Transfer Ra	its flacords.					
Ourges a	nd Credits			shorted Type			
Calculate All	do Transfer Rate						
Tars on Alter	nate Rate Outp	-					
Select the rat	tes need to be a	signated					
🗋 Travoler 🛙	lete						
Choose the C	alculation and b	interpolation Mode					
Californian Ma							
<ul> <li>Standard</li> </ul>							
O Remaining	g Terms						
Interpolation II							

#### Figure 5-112 Calculation Selection

- **1**. Select the following:
  - Transfer Rate: This is mandatory selection for the flow. System picks the transfer pricing method defined in TP rule and perform the TP rate calculations accordingly.
  - Skip Non-Zero Transfer Rate Records: Select this option if you have already populated Transfer Rates through a separate process. In addition, would like to skip the records where transfer rate is already populated.
  - Charges and Credits: Choose the Charge/Credit calculation, to calculate and output the Instrument level TP charges and credits. If you select the Instrument Charge/Credit option, you must also choose between Monthly and Daily charge/credit accrual. The default selection is Monthly. If Daily is selected, another check-box Charge/Credit Transfer Rate Accumulation is displayed. If you want to use the holiday calendar for charge credit calculation, you can define it within the TP rule for each available product/currency to determine the number of days to accrue.
  - Charge/Credit Transfer Rate Accumulation: To support IBOR transition, you can use this Charge/Credit Transfer Rate Accumulation check-box for Daily Repriced Accounts based on RFR (Risk-Free Rates) Curves. This is available only for daily accrual; it will propagate yesterday's accumulated Charge Credit to today's run based on the Holiday Calendar defined in TP/Add-On rate rule if any. Today's Charge Credit will be added to yesterday's accumulated Charge Credit and populate the final value to today's accumulated Charge Credit.

Charge Credit accumulation is available for all types of (TP, Add-On rate, and All\_in\_TP Rate).

Users can define the Holiday Calendar in TP or the Add-On rate Rule for each Product/CCY combination. For conditional assumption, Holiday Calendar defined at Node Level will only be considered for accumulation; rather than the one provided at Conditional Assumption level.

 Calculate All-In Transfer Rates: Choose this option if you want the TP Process to calculate and post the All-in Transfer Rate for each Instrument Record. This option allows you to define the aggregation logic for combining any Add-on Rates on top of base Transfer Rate. In the product selection widget, when you select the Search icon, you can define for each product the Rates to include in the calculation and the related signage for each Rate.

To define the All-in Transfer Rate, enable the **Calculate All-In Transfer Rates** toggle switch.

Select the All-in Transfer Rate check-box and then click the **Settings** icon to display the All-In Transfer Rate Mapping Selector window. Select the Node under Assumption Browser and click the **Action** icon, and then click **Add**. The All-In Transfer Pricing Rate Mapping window is displayed.

This window allows you to define different formula for different product and currency combinations.

<ul> <li>Product Selection</li> </ul>		
Dimension Product	•	Folder(Hierarchy) SEG2
Product Hierarchy Hier-219	•	
<ul> <li>Currency Selection</li> </ul>	n	
Currency US Dollar	•	
<ul> <li>Assumption Detail</li> </ul>	ls	
Assumpt	ion Browser	Assumption List
I≡ ≡I		+ × /
Product	Status	Action
Initializing		

Figure 5-113 All-In Transfer Rate Mapping Selector

Here, you can define, different all-in TP formula for different product, currency combinations.



Dimension	Currency				
Product	AP Test D				
Folder(Hierarchy)	Product Hierarchy				
SEG2	CFS_MultiLvIHier				
Selected Product	Output Audit Detail				
Product Node01					
Summation Logic	All-In Transfer Pricing Rat				

Figure 5-114 All-In Transfer Rate Mapping

Click the + button to add a Summation Logic. Select the relevant Logic and Add-On Rate Types and click **Apply**.

In the Transfer Rate Mapping Selector window, select a different currency and select the Node, and then click the Action icon to add another mapping. Repeat the above steps and create the calculation logic for the selected currency.

- Turn On Alternate Rate Output: This LOV allows you to select an Alternate Rate Output Rule that lets you select the Alternate Columns to output the Transfer Rate, and Add-On Rate Calculation Results for each Instrument Record in an Account Table for a Standard Transfer Pricing Process Run. This functionality allows you to output more than one Transfer Rate, or Add-On Rate Calculation Result for each record in the Instrument Table through multiple Transfer Pricing Process Runs.
- Select the rates need to be migrated: Choose Migration options (optional), if you
  want to include migration of your Transfer Pricing results to the Management Ledger
  table.
- **Calculation Mode**: The default selection is Standard that applies traditional transfer pricing logic within the process. This entails transfer pricing fixed rate instruments from the origination date (or TP Effective Date if provided) and transfer pricing adjustable rate instruments from the last repricing date. If remaining term is selected the effective date for transfer pricing all instruments will be the current "as of date".
  - Standard: The Standard calculation mode allows you to calculate transfer/add-on rates for instrument records based on the Origination date or Last Repricing Date of the instruments.
  - Remaining Term: The Remaining Term calculation mode allows you to calculate transfer/Add-On rates for instrument records based on the remaining term of the instrument from the calendar period end date of the data, rather than the Origination Date or Last Repricing Date of the instruments.

- Interpolation Mode: A calculation selection parameter, the Interpolation Method allows users to decide between Linear, Cubic Spline, or Quartic Spline interpolation methods. This selection affects how the rate lookups happen for terms that fall between anchor points on your Interest Rate Curves.
- 2. Click **Apply** to save selected calculations and navigate next to the next screen.

#### Transfer Rate Calculations based on Forward Curve

After you enable the Transfer Rate for forward starting instruments like Loan Commitments, a Forward curve will be used for Transfer Rate calculations. To enable the feature, you can select Forward Transfer rate check-box.

#### Figure 5-115 Forward Transfer Rate

Propagation	0	Would you like to calculate Transfer Rates?		
Transfer Rate	20	✓ Transfer Rate		
Add-On Rate	0	Skip Non-Zero Transfer Rate Records		
All-In Transfer Rate	(20)	Forward Transfer Rate		
Economic Value	(2E)	Charge/Credit Transfer Rate	Daily	
Rate Lock Option Cost	(2F)	Charge/Credit Transfer Rate Accumulation		
Alternate Rate Output	26			
Ledger Migration	(2H)			
Calculation Mode	(2)			

#### 5.3.9.3.3 Product Selection

In the **Product Selection** screen, you define the Folder, Filter Type, and Filter Name for the standard process.

# I transmission of the second secon

#### Figure 5-116 Product Selection screen



- 1. Select the **Folder**, **Filter Type**, and **Filter Name**. For more information about different filter types, see the Filters documentation.
- Click By Source under Select Data and then click the Settings icon to display the Source table Selection window.

Available	»	Selected
Filter		Filter
Instruments Tables	<	Instruments Tables
Ledger Tables	<b>«</b>	Asset Instruments

Figure 5-117 Source Selection Window

- Select the Source (Product) by expanding the Instrument Tables or Ledger Tables in the Available box and select the instrument table as source on which selected calculations need to be performed.
- 4. Move the selected source table using the Move buttons to the **Selected** box.
- 5. Click Save to come back to the Product Selection screen.
- 6. Click Apply to navigate next to the next screen.

#### 5.3.9.3.4 Transfer Pricing Rule Selection

The Transfer Pricing Rule Selection screen displays the Transfer Pricing Rules that are available for selection. You can click the **Actions** icon to view or edit the selected Transfer Pricing Rule.



O-	Calculation	© Product Selection	O Transfer Polding	AM On Rate Role	Audit Option					
N FOI DELET	Selection	Transfer States	Rule Selection	Selection	inter of the	- Hander Frieden				
Choose th	he Transfei	r Pricing Rule							at 3	witch to cupitors path
		lad at per the solid last Transf		Canadian Principal Bulancian (re	sended to one protect					
Film										
New S			Center Lan 1	L Creek		Last Multiple Taxa 12	Las Montacify - N	Access Type - 15	Note: 1	
	ion_rule1		Contaction 1		9v - 5	Last Holdhail Dans - 15 Mone, Good	carMontarta S	Access Type - No Rest(Time	Poter 5.	
to_propaget	angan .			5 Cered	usak		Lau Mother By St.			



- 1. Select the relevant Transfer Pricing Rule.
- 2. Click **Apply** to navigate next to the next screen.

#### 5.3.9.3.5 Add-On Rate Rule Selection

This screen displays the Add-On Rate Rules that are available for selection.

#### Figure 5-119 Add-On Rate Rule Selection

Add-On Rate Rule Selection							Canad Are
O O O check Calculation Native Sciences Add Sciences S	o 0 0						
hoose Add-On Rate Rule	Ne fair an an air air an an an Air an an an Air an an an Air an an Air						git Series to come part
ter 1		course to	an optimizer (	and recommendation. No	and the state	1000	
aktor, propagation, valet process automotive	110.000	Pre gauge	194.943	TT (pulse	hatives	-	144
aldon, propagation, valez unan-0, autorice autorice antipication -	100.000	PP, (picker	1104,000	ere (pelder	100/1010	-	
(a, addisor, purt stram (b. succe)distation septement -	6.96.002	regains	4-14-1412	TT, GALADE	No. 1978	-	
ia, altikor, ratel oran- O. Nestozneste oranjatel -	9,79,240	re,pulse	10.100.1012	***,0+388	hea() for the		
ca adding robot	474.702	PT CAULUR	4/9/202	PRI DATES	-	-	

- 1. Select a relevant Add-On Rate Rule for the Standard process. You can click the **Actions** icon to view or edit the selected Add-On Rate Rule.
- 2. Click **Apply** to navigate next to the next screen.

#### Add-On Rate calculations based on Forward Curve

After you enable the Add-On Rate for forward starting instrumets like Loan Commitments, a Forward curve will be used for Add-On Rate calculations. To enable the feature, you can select Forward Add-On rate checkbox.

#### Figure 5-120 Forward Add-On Rate

et's pick the Calculation to be aculations will be performed as per the selections made in this		formed o, options are given in case you want to change Calculation Mode.	
Propagation	0	Would you like to calculate Add-On Rates?	
Transfer Rate	0	🗹 Add-On Rate	
Add-On Rate	0	Skip Non-Zero Add-On Rate Records	
All-In Transfer Rate	20	Sorward Add-On Rate	
Economic Value	28	Charge/Credit Add-On Rate	Daily
Rate Lock Option Cost	(28)	Charge/Credit Add-On Rate Accumulation	
Alternate Rate Output	26		
Ledger Migration	(2H)		
Calculation Mode	(21)		



# 5.3.9.3.6 Alternate Rate Output Mapping

State of the local division in the local div	NG LATIN THE REAL	1015 112	AT MANAGEMENT		1010-10-10-10	-	111 / BILL
O O ns Details Calculation Selection	Product Selection Add On Easter Date Selection	O () Alternativ Table Dotput Happing					
	ite Output Mapping Rul		a da fama				git Sector to contemposite
Filter							
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device System & searchittelle Description	2606.002	179.Jacuar	2006/0022	ra jom	Beel	104	
denial2	24,946,0122	TTP_ACAMIN	26.08.0522	179,42444	- Anna	624	
System D. Bosetterried. Description							

Figure 5-121 Alternate Rate Output Mapping

- 1. Select an Alternate Rate Output Mapping Rule definition. Click the **Actions** icon to view or edit the selected Alternate Rate Output Mapping Rule.
- 2. Click Apply to navigate next to the next screen.

### 5.3.9.3.7 Migration

The Migration screen displays the Migration Details that you want to migrate.

The purpose of the Ledger Migration process is to generate Dollar Charges or Credits for funds provided or used for a combination of Dimensions. The information necessary to generate these Charges or Credits (through Transfer Rates, Add-On, and Rate Lock Option Cost processing) originates from the instrument tables and the results are inserted into the Management Ledger table, and are available for use in the calculation of Profitability and Risk Measures.

#### Note:

The seeded Management Ledger table is FSI\_D\_MANAGEMENT\_LEDGER, also placeholder Management Ledger can be enabled and used for Charge/Credit migration.



#### Figure 5-122 Migration

<sup>1</sup> <sup>1P Standard Po <sup>00</sup> Migrat</sup>					711.0		t - Carot Anny
O ocera Detalla	Calculation Selection	Product Solection	O Stander Pricing Bule Selection	Alberturiz Bala Output Mapping	0 Mgstbs		
		gration Paran					gå Sendi to conton perh
Ourge/Cesiti Ledger Leve	entral d						
Account Tope Monethily							
O Product A	conal Code Attri	bute					
Constant.						1	
Correction Children	é Currency Orify						
Dimension Se	election				10	9	

- Within the Transfer Pricing Process definition screen, on the "Migration" block, you can select from the following options for the Charge/Credit Method:
  - Account Level
  - Ledger Level

The Account Level method will sum the charge / credit amounts computed at the individual instrument level (based on the instrument's current or average book balances) and will group the results by the set of selected dimensions and migrate the amounts, together with the weighted average transfer rates to the Management Ledger table.

The Ledger Level method will compute the weighted average transfer rates from the instrument data and will migrate these values to the Management Ledger table. The migration process will then multiply the weighted average transfer rates by the Ending or Average balances on the Management Ledger table to arrive at the TP charge or credit amounts.

With both methods, the following rows are created for each product (and combination of selected dimensions). An offset entry to the funding center (offset org unit) is also created.

When Transfer Rate is selected (based on Standard or Remaining Term option):

- Financial Element 170, Average Transfer Rate
- Financial Element 450, Charge/Credit
- Financial Element 172, Average Remaining Term Transfer Rate
- Financial Element 452, Charge/Credit Remaining Term

When Adjustments are selected (based on population of noted adjustment type):

- Financial Element 174, Average Liquidity Rate
- Financial Element 414, Liquidity Charge/Credit
- Financial Element 175, Average Basis Risk Cost Rate
- Financial Element 415, Basis Risk Cost Charge/Credit
- Financial Element 176, Average Pricing Incentive Rate
- Financial Element 416, Pricing Incentive Charge/Credit



- Financial Element 177, Average Other Add-On Rate
- Financial Element 417, Other Add-On Charge/Credit

#### Note:

For a given combination of Organizational Unit and Product dimensions (or any other combination of dimensions), only one row should exist for the associated rate (170, 172) and charge/credit amount (450, 452). An offset posting to the "Offset Org Unit" or Funding Center, is also made for each posting.

Oracle Funds Transfer Pricing Cloud Service provides great flexibility in the ledger migration process and the generation of corresponding Charges and Credits. Users can specify ledger migration for a combination of an extended List of Dimensions, including Common COA, Organizational Unit, Product, GL Account or any other Dimension that is part of the Key Dimension set.

#### Note:

Only the Key Dimensions are available for inclusion during the migration process. This is because Oracle Funds Transfer Pricing displays only the Processing Key Dimensions in the UI.

You can choose to migrate the transfer rate, Add-On amounts or the Rate Lock option costs, within the respective Standard Transfer Pricing process.

- TP Application Preferences. Choices include Average Balance, Ending Balance or Other Balance.
- 3. Oracle Funds Transfer Pricing Cloud Service offers the following accrual basis options:
  - **30/360**: This is the default Charge/Credit Accrual Basis option. It applies the accrual basis calculation of 30 days divided by 360 days.
  - Actual/360: Applies the accrual basis calculation of number of days in the month divided by 360 days.
  - Actual/Actual: Applies the accrual basis calculation of number of days in the month divided by number of days in the year.
  - **30/365**: Applies the accrual basis calculation of 30 days divided by the 365 days.
  - 30/Actual: Applies the accrual basis calculation of 30 days divided by the number of days in the year.
  - Actual/365: Applies the accrual basis calculation of number of days in the month divided by 365 days.
  - Business/252: Applies the accrual basis calculation of number of business days in the month divided by 252 days. A Holiday calendar selection is required if business/252 accrual basis is selected. If the holiday calendar is not selected, the engine considers Accrual type ACT/ACT as a default for calculation.
- 4. A migration block parameter, it allows you to select the output currency. Oracle Funds Transfer Pricing offers you the following currency output options:
  - Entered and Functional Currency
  - Functional Currency Only



For example, a bank's loan may have Yen as entered currency. However, the bank might use US Dollar to display its consolidated annual results. In this case, US Dollar is the functional currency. In other words, the currency in which an organization keeps its books is its functional currency.

5. Click **Apply** to navigate to the next screen.

#### 5.3.9.3.8 Audit Option

#### Figure 5-123 Audit Option

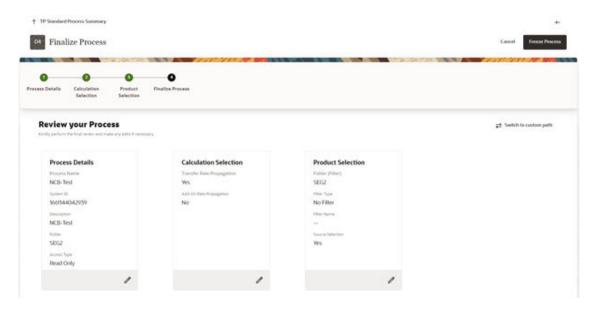
Choose your Audit Options You can log detailed cash flows which can be used to reconcile the system calculations as well as account level audit information like methods and other assumption	➡ Switch to custom path on details.
Detailed Cash Flows	
Enable FTP Audit Trail Output	

Within the Audit Options screen, you have the option to output Detailed Cash Flows in FSI\_O\_CFE\_OUTPUT\_HIST table.

In addition, the **Enable FTP Audit Trail Output** option allows you to capture the audit details in FTP\_O\_ENGINE\_AUDIT\_TRAIL\_AGGR table.

#### 5.3.9.3.9 Finalize Process

The Finalize Process screen allows you to review and finalize the selections made in the Process Definition Flow or to edit the selections. You can click the Edit icon against any of the step tiles.



#### Figure 5-124 Finalize Process



After reviewing or editing the selected tile, click **Freeze Process** to finalize the selections made in the Process Definition Flow.

# 5.3.9.4 Standard Process with only Rate Propagation

This preference will help you with a guided path to propagate Prior Period Transfer/Add-On Rates to Current Period as per the defined Propagation Pattern.

If you have already loaded Rates for few of the Accounts, you also have an option to skip those Accounts and keep loaded Rates intact.

After you select Do you only want to Propagate Rates and Charges? and click **Let's Start**, a Guided process set up will get initiated and the Process Details screen is displayed.

- 1. Enter the relevant details. For more information, see the Process Details section.
- 2. Click **Apply** to display the Calculation Selection screen.
- 3. Select the relevant options out of following for Rate propagation from last period:
  - a. Transfer Rate Propagation: Select Transfer Rate Propagation and click the Settings icon to select the Rate need to be propagated.

Filter		
vailable		
All In Transfer Price R	ate	
Matched Spread		
Matched Spread Alter	nate Output	
Transfer Rate		
Transfer Rate Alterna	te Output	
Transfer Rate Remain	ing Term	
Transfer Rate Remain	ing Term Alternate Output	
	* ~ ^ *	
elected		
Matched Spread		

Figure 5-125 Transfer Rate Selector to Propagate

i. Select the relevant option for the Transfer Rates that you want to propagate from the **Available** block and use the **Move** buttons to move them to the **Selected** block.

- ii. Click Save.
- b. Skip Non-Zero Transfer Rate Records: This field is enabled when you select Transfer Rate Propagation. Select this option (optional) if you have already populated Transfer Rates through a separate process and would like to keep the accounts with valid rate intact.
- c. Add-On Rate Propagation: Select this option (optional) to pull the Add-On Rates from a prior period based on the Propagation Pattern definition. Alternatively, you can click the icon to select the Add-On Rate need to be propagated.
- d. Skip Non-Zero Add-On Rate Records: This field is enabled when you select Add-On Rate Propagation. Select this option (optional) if you have already populated Add-On Rates through a separate process and would like to keep the accounts with valid rate intact.
- e. Click **Switch** to custom path will help you if you realize given calculation options in the selected scenario, does not have all the required calculation options and you would like to customize the selection.
  - i. When you enable the custom flow, a confirmation message is displayed to confirm the re-routing to custom flow. Click **Confirm**.
- f. Click Apply to display the Product Selection screen.
- g. Enter the relevant details. For more information, see the Product Selection section.
- 4. Click **Apply** to display the Finalize Process screen. For more information about Finalize Process screen, see the Finalize Process section.
- 5. After reviewing or editing the selected tile, click **Freeze Process** to finalize the selections made in the Process Definition Flow.

# 5.3.9.5 Standard Process with only Transfer Rate Calculations

This preference helps you with a guided path to perform the Transfer Rate, All-in-TP Rate and corresponding Charge Credit Calculations.

This preference also gives you an option to migrate transfer rates/charge credits to Management Ledger. If you have already loaded Rates for any of the Accounts, you have the option to skip those Accounts by selecting Skip Non-Zero option.

After you select **Would you like to perform only Transfer Rate Calculations?** and click **Let's Start**. A guided process set up will get initiated and the Process Details screen will be displayed.

- 1. Enter the relevant details. For more information, see the Process Details section.
- 2. Click **Apply** to display the Calculation Selection screen.
- 3. Select the relevant details for the Calculation. For more information, see the Calculation Selection section.
- 4. Click **Apply** to save selected calculations and navigate next to the following Product Selection screen.
- 5. Enter the relevant details. For more information, see the Product Selection section.
- 6. Click Save to come back to the Product Selection screen.
- 7. Click Apply to display the Transfer Pricing Rule Selection screen.
- 8. Select the relevant **Transfer Pricing Rule**. For more information, see the **Transfer Pricing Rule Selection** section.



- 9. Click **Apply** to display the Alternate Rate Output Mapping if applicable. For more information, see the Alternate Rate Output Mapping section.
- **10.** Select the relevant **Alternate Rate Output Mapping Rule**.
- **11.** Click **Apply** to display the Migration screen. For more information, see the Migration section.
- **12.** Click **Apply** to display the Audit Option screen. For more information, see the Audit Option Section.
- **13.** Click **Apply** to display the Finalize Process screen. For more information, see the Finalize Process section.
- **14.** After reviewing or editing the selected tile, click **Freeze Process** to finalize the selections made in the Process Definition Flow.

# 5.3.9.6 Standard Process with only Transfer Rate Calculations

This preference will help you with a guided path to perform both Transfer Rate as well as Add-On Rate, All-in-TP Rate and corresponding Charge Credit Calculations.

This preference helps you with a guided path to perform the Transfer Rate, All-in-TP Rate and corresponding Charge Credit Calculations.

This preference also gives you an option to migrate transfer rates/charge credits to Management Ledger. If you have already loaded Rates for any of the Accounts, you have the option to skip those Accounts by selecting Skip Non-Zero option.

After you select **Would you like to perform only Transfer Rate Calculations?** and click **Let's Start**, a Guided process set up will get initiated and the Process Details Screen will be displayed.

- 1. Enter the relevant details. For more information, see the Process Details section.
- 2. Click **Apply** to display the Calculation Selection screen.
- **3.** Select the relevant details for the Calculation. For more information, see the Calculation Selection section.
- 4. Click **Apply** to save selected calculations and navigate next to the following Product Selection screen.
- 5. Enter the relevant details. For more information, see the Product Selection section.
- 6. Click Save to come back to the Product Selection screen.
- 7. Click Apply to display the Transfer Pricing Rule Selection screen.
- 8. Select the relevant Transfer Pricing Rule. For more information, see the Transfer Pricing Rule Selection section.
- 9. Click **Apply** to display the Alternate Rate Output Mapping if applicable. For more information, see the Alternate Rate Output Mapping section.
- 10. Select the relevant Alternate Rate Output Mapping Rule.
- **11.** Click **Apply** to display the Migration screen. For more information, see the Migration section.
- 12. Click **Apply** to display the Audit Option screen. For more information, see the Audit Option section.
- **13.** Click **Apply** to display the Finalize Process Screen. For more information, see the Finalize Process section.



 After reviewing or editing the selected tile, click Freeze Process to finalize the selections made in the Process Definition Flow.

# 5.3.9.7 Standard Process with Customized Calculations Selection

This preference allows all possible combinations of Transfer/Add-On Rates and Charge Credit Calculations including Transfer Rates, Add-On Rates, Charge Credits, Rate Lock Option Costs, Economic Values, and so on. An option is also given to migrate FTP Results to Management Ledger.

If you have already loaded Rates for any of the Accounts, you have the option to skip those Accounts by selecting Skip Non-Zero option.

After you select **Choose if you want to Customize your Calculation Selections?** and click **Let's Start**, a guided process set up will get initiated and Process Details screen is displayed.

- 1. Enter the relevant details. For more information, see the Process Details section.
- 2. Click **Apply** to display the Calculation Selection screen.
- **3.** Select the relevant details for the Calculation. For more information, see the Calculation Selection section.

#### Figure 5-126 Sample Train that displays additional screens

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- 4. Select the relevant options for Calculation from the available list. For more information, see the Calculation Selection section.
- 5. Enter the relevant details. For more information, see the Product Selection section.
- 6. Click **Save** to come back to the Product Selection screen.
- 7. Select the relevant **Transfer Pricing Rule**. For more information, see the **Transfer Pricing Rule Selection** section.
- 8. Click **Apply** to display the Add-On rate Rule Selection screen.
- 9. Select the relevant Add-On Rate Rule. For more information, see the Add-On Rate Rule Selection section.
- **10.** Click **Apply** to display the Alternate Rate Output Mapping screen. For more information, see the Alternate Rate Output Mapping section.
- 11. Select the relevant Alternate Rate Output Mapping Rule.
- **12.** Click **Apply** to display the Migration screen. For more information, see the Migration section.



- **13.** Click **Apply** to display the Audit Option screen. For more information, see the Audit Option section.
- 14. Click **Apply** to display the Finalize Process screen. For more information, see the Finalize Process section.
- After reviewing or editing the selected tile, click Freeze Process to finalize the selections made in the Process Definition Flow.

#### 5.3.9.7.1 Calculating Economic Value

You can choose to calculate Economic Value as part of a Standard Transfer Pricing Process by selecting the Economic Value calculation element. This calculation option refers to the Economic Value assumptions defined within the Transfer Pricing Rule and is also eligible for Alternate Rate Output mapping. Additionally, there are seeded output columns available corresponding to each of the seeded interest type elements.

All Transfer Rate types (Transfer Rate, Transfer Rate Alt, Remaining Term Transfer Rate, and Remaining Term Transfer Rate Alt) will be written to a single/shared column, Economic Value Transfer Rate (EV\_TP\_RATE). If it is necessary to store more than one of these EV outputs, Alternate Rate Output Mapping can be used. Each type of Adjustment Rate is mapped to its corresponding EV column. For example:

- Economic Value Liquidity Premium Rate EV\_LIQ\_PREM\_RATE
- Economic Value Basis Risk Rate EV\_BASIS\_RISK\_RATE
- Economic Value Pricing Incentive Rate EV\_PRIC\_INC\_RATE
- Economic Value Other Adjustment Rate EV\_OTH\_ADD\_ON\_RATE
- Economic Value Other Adjustment Alternate Output EV\_OTH\_ADD\_ON\_RATE\_ALT

Also, the All-in TP Rate is mapped to a corresponding EV column.

Economic Value All in Transfer Rate - EV\_ALLIN\_TP\_RATE

The output format for the Economic Value calculation (inputs defined through the Transfer Pricing rule) is as follows:

- For Assets: Economic Value = MV BV
- For Liabilities: Economic Value = BV– MV

Where:

- BV = Book Value = CUR\_BOOK\_BAL
- MV = Market Value = Net Present Value of Principal and Interest Cash Flows

#### Note:

For Adjustable Rate records, the calculation assumes maturity at the first reprice date. In this case, the Repricing Balance is additionally used to derive the final principal cash flow amount.

In addition to the calculation logic, users can specify the following two parameters:

 Interest Only: If this option is selected, the Net Present Value calculation considers only the Interest Cash Flows. In this case, the output format is as follows: Economic Value = MV



**Exclude Accrued Interest**: If this option is selected, the first interest cash flow will be computed from the As-of-Date to the Next Payment Date. The resulting market value will reflect the clean price.

For forward starting instruments, which are instruments that are not yet on the balance sheet, that is, ORIGINATION\_DATE > AS\_OF\_DATE, the logic for computing Economic Value is as follows:

Economic Value =MV

#### Note:

For forward starting instruments where ORIGINATION\_DATE > AS\_OF\_DATE, the initial Principal Cash Flow (FE210) will be negative, representing the cash outflow. For such instruments, the ORG\_BOOK\_BAL and CUR\_BOOK\_BAL should be the same since the instrument is coming into existence in the future.

As shown in the TP Process, the Rate Lock Option Cost calculation requires two inputs both of which come from the Rate Management > Interest Rates page.

- **Discount Curve**: This can be a standard Interest Rate Curve.
- Volatility Curve: This is a special form of Interest Rate Curve, where the volatility curve option has been selected.

#### 5.3.9.7.2 Calculating Rate Lock Option Cost

As shown in the TP Process, the Rate Lock Option Cost calculation requires two inputs both of which come from the Rate Management > Interest Rates page.

To calculate the Rate Lock Option Cost, select Rate Lock Option Cost from the LHS menu, and then select the **Select if Rate lock option cost calculations to be performed?** toogle switch.

Figure 5-127 Rate Lock Option Cost Calculation

Select if Rate lock option cost calculations need to be	
performed?	



Select the relevant options for the following:

- Discount Curve: This can be a standard Interest Rate Curve.
- Volatility Curve: This is a special form of Interest Rate Curve, where the volatility curve option has been selected.

# 5.3.9.8 Execute a Transfer Pricing Process from Standard Process UI

You can execute a Transfer Pricing Process:

ORACLE

- To generate Transfer Rates, Add-on Rates, or corresponding charge/credit calculations.
- To propagate Transfer Pricing Results for any applicable Instrument Table from a Prior Period.
- To migrate Charges or Credits, for funds provided or used, to the Management Ledger Table.
- To output, in pre-selected Alternate Columns, Transfer Rate, and Add-On Calculation results for each Instrument Record in an Account Table for a Transfer Pricing Process Run.

Executing a Transfer Pricing Process involves specifying the run-time parameters necessary for successfully running a completed standard transfer pricing process.

The prerequisites for executing a Transfer Pricing Process are performing basic steps for creating or editing a Standard Transfer Pricing Process.

To execute a Transfer Pricing Process:

- From the LHS menu, select Funds Transfer Pricing, select Operations and Processes, and then select the relevant Standard Process. The Status Column on the Standard Process summary screen indicates whether a process can be run. The following are the possible status conditions:
  - **Draft**: Indicates the process is partially defined and cannot be run.
  - Complete: Indicates the process is fully defined and ready to run.
- Click the Actions icon and select Run. A confirmation window opens with a message to confirm the execution.
- 3. Click Yes.

#### Figure 5-128 Run Execution Parameters

					🖹 🔍 🛞 Caro
Run Execution	Parameters				
Process Name	Senti	As of Date	03/31/2015		
Legal Entity					

- 4. Select As-of-Date (to indicate the date on which you want to execute the Cash Flow Process) and Legal Entity. By default, these two parameters are picked from the Application Preferences. However, you can change them while submitting the process for execution.
- 5. Click OK.

A confirmation window displays a message Process triggered with execution ID XXXXXXX. This execution ID can be used to track the status of this process in the Batch Monitoring UI. For more details, see the Monitor Batch section.

6. Click Ok.

The Transfer Pricing Standard Process screen displays the status of the Process that was run with the updated Status. The possible Status conditions are as follows:

- Success: The Process has successfully completed and calculated the rates as per selected assumptions.
- **Failed**: The Process Definition is failed due to some issue e.g. data quality, connection issue, DB slowness etc. Exact cause of failure can be checked in engine logs available via **Batch Monitor** under **Scheduler**.

7. Click on the Actions Icon and select Execution Logs.

A **Log Viewer** window is displayed. You can review any processing errors or alerts related to this process.

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Row Ta	Tenestanp TL	Severity Ta	Weilinge
7	29-AUG-22 08:50:06 AM	840	Scheduler Service: Invoking target service with following details: (batchRunId=OFS_FTP_STP_1661751735196,2015-03-31_1661763005
8	29-AUG-22 08:50:07 AM	880	Scheduler Service: Target service responded: ("MESSAGE": "Standard Process Engine Successfully invoked": "STATUS": "received")
1	29-AUG-22 08:50:07 AM	BHO	Processing FTP Request DistinctSetsRequest(hp_process_sys_id=1661751735196, batch_id=OFS_FTP_STP_1661751735196,2015-03-31
		-	n i v susta cara attan

Figure 5-129 Log Viewer

8. Select the Task ID (also known as the Unique System Identifier) to view a report for any processing errors.

Note:

If significant processing errors exist, you should re-run your process.

The Transfer Pricing process is complete. You can access instrument-level and Management Ledger results through either Data visualization reports on **Processed data insights** or **SQL Query Browser** under **Analytics** tab.

# 5.3.9.9 Executing a Transfer Pricing Process from the Scheduler Service

After defining a Standard Process, you can execute the process using the Scheduler Services.

To execute a Standard Process using the Scheduler Service:

- 1. From the LHS menu, select **Operations and Processes**, select **Scheduler**, and then select **Define Batch**.
- 2. Click Add to create a new Batch.
- 3. Create a Batch and Save it. For more information, see the Define a Batch section.
- 4. From the LHS menu, select **Operations and Processes**, select **Scheduler**, and then select **Define Task**.
- 5. Select the created Batch and click Add to define the Task.
- 6. Enter the relevant details for Task Code, Task Name, and Task Description.
- 7. Select the Component as Transfer Pricing Engine.
- 8. Select the Folder, Process Type (FTP Standard Process), and Process Name and click Save to save the details. For more information, see the Define Tasks section.
- From the LHS menu, select Operations and Processes, select Scheduler, and then select Schedule Batch; enter Batch Date and Legal Entity for which standard Process needs to be executed as follows:

dit Dynamic Pa	arams		Execute	Save	Close
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\$BATCHRUNID\$	BATCHRUNID				
Task Parameters		Electron States			
		MANNISS ()		11/2//	
legalEntityId	-1	1000			
legalEntityld userld	-1 ftp_qauser				

#### Figure 5-130 Edit Dynamic Params

- **10.** Follow the standard steps and schedule the Batch. For more information, see the Schedule Batch section.
- From the LHS menu, select Operations and Processes, select Scheduler, and then select Monitor Batch to view the status of executed Batch along with the tasks details. For more information, see the Monitor Batch section.

# 5.3.10 Break Identification

Breaks are associated with Assets and Liabilities that have fixed maturities and have experienced a full prepayment or pre-closure, partial prepayment, or restructuring. Any event that causes a change in scheduled contractual cash flows on a fixed maturity instrument results in a Break Funding Event and should be evaluated. Transactions that could cause a change in future cash flows would include full loan prepayments, partial loan prepayments, early withdrawal of term deposits, or a change in maturity tenor, payment amount, payment frequency, or other contractual terms.

# 5.3.10.1 Break Identification Configuration

The Break Identification Process Configuration is used to enable or disable the Break Detection columns to identify the change in attributes.

For Change in Attributes Break, the engine compares the current period records with the prior period records to determine if any changes are made to critical attributes (other than balances). If any of the critical attributes have changed then it qualifies as a break event.

The Break Identification Process uses Identity Code to determine which record is current and which is prior. It is assumed the Prior record Identity Code will be < Current Period.

The following key attributes are compared when analyzing data for Change in Attributes Break:

- ADJUSTABLE\_TYPE\_CD
- AMRT\_TYPE\_CD
- COMPOUND\_BASIS\_CD



- CUR\_NET\_RATE
- MATURITY\_DATE
- NEG\_AMRT\_AMT
- NEG\_AMRT\_EQ\_DATE
- NEG\_AMRT\_EQ\_FREQ
- NEG\_AMRT\_EQ\_MULT
- NEG\_AMRT\_LIMIT
- INT\_PMT\_FREQ
- INT\_PMT\_FREQ\_MULT
- REPRICE\_FREQ
- REPRICE\_FREQ\_MULT
- RESIDUAL\_AMOUNT
- ACCRUAL\_BASIS\_CD
- PRIN\_PMT\_FREQ
- PRIN\_PMT\_FREQ\_MULT

To configure the Break Identification Process:

1. From the LHS menu, select Maintenance and then select Break Identification Configuration.

Break Identification Confi		- 0
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Figure 5-131 Break Identification Configuration

- 2. Select the relevant columns to identify the breaks for change in attributes.
- 3. Click Save.



## Note:

Active As-of-Date means the Application Preferences As-of-Date, which is also the current record's As-of-Date. The change applies only to the prior record. The current record will be corrected from the source system.

If an account is repriced daily and Break Identification is done for one month period (difference in As-of-Dates), then though account's (prior period record) Asof-Date is updated to latest As-of-Date, but if the reprice dates are just rolled over by 1 Day as per reprice frequency, then the reprice dates go out of sync with Asof-Date. That is why for these accounts, the logic is updated as, if after rolling forward by one period, if the dates are not in sync with As-of-Dates, they will be rolled forward till As-of-Date, only for those adjustable accounts where reprice frequency or payment frequency is less than period over which break identification is performed. For longer reprice frequency accounts, there is no change in the logic.

# 5.3.10.2 Break Identification Processes

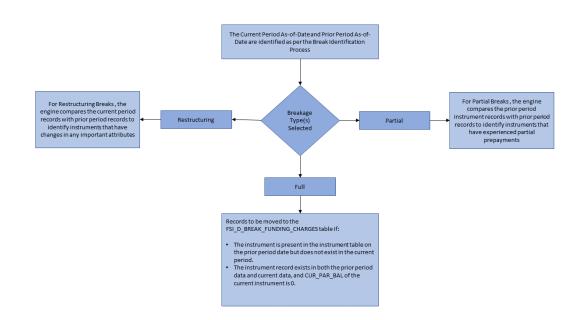
Breaks are associated with Assets and Liabilities that have fixed maturities and have experienced a full prepayment or pre-closure, partial prepayment, or restructuring. Any event that causes the bank to receive a change to scheduled contractual cash flows on a fixed maturity instrument results in a Break Funding Event and should be evaluated. Transactions that could cause a change in future cash flows would include full loan prepayments, partial loan prepayments, early withdrawal of term deposits, or a change in maturity tenor, payment amount, payment frequency, or other contractual terms.

The Break Identification Process allows you to perform the following tasks:

- Determine the data that you want to process (Product Selection block).
- Specify the parameters for the process. The parameters include break types like a full break, partial break, and change in attributes.
- Execute or Run the Break Identification Request and generate results (Break Identification Process Summary Page).

Break Identification processing should be run if automatic break detection is the preferred approach to populating the break events table (FSI\_D\_BREAK\_FUNDING\_CHARGES). The Break Funding Charges table is the source table for calculating breakage charges.

The following figure shows the overview of the Break Identification process:



#### Figure 5-132 Break Identification Process Flow

# 5.3.10.2.1 Full Breaks

The following accounts are considered as full breaks, fully repaid, or terminated:

- The Instrument is present in the instrument table on the prior period date but does not exist in the current period and the maturity date of the prior period record is greater than the current period as of the date.
- The Instrument record exists in both the prior period data and current data and the CUR\_PAR\_BAL of the current instrument is 0 and the account open flag is NO.

For the above scenarios, the Break Identification Process populates the source and Break Funding Charges instrument tables with the following:

- BREAKAGE\_FLG = 2 (\*Source record only) (External break will populate flag=1)
- BREAKAGE\_TYPE\_CD = 1
- BREAKAGE\_AMOUNT = CUR\_PAR\_BAL (prior period)

Additionally, the FSI\_D\_BREAK\_FUNDING\_CHARGES table is populated as follows:

- If Prior record NEXT\_PRIN\_PAYMENT\_DATE > Current AS\_OF\_DATE then:
  - CUR\_PAR\_BAL = Prior Period CUR\_PAR\_BAL
  - CUR\_BOOK\_BAL = Prior Period CUR\_BOOK\_BAL
- If Prior record NEXT\_PRIN\_PAYMENT\_DATE <= Current AS\_OF\_DATE then:</li>
  - IF AFTER\_PAYMENT\_BALANCE is Not Null CUR\_PAR\_BAL = AFTER\_PAYMENT\_BALANCE

CUR\_BOOK\_BAL = AFTER\_PAYMENT\_BALANCE

IF AFTER\_PAYMENT\_BALANCE is Null
 CUR\_PAR\_BAL = Prior Period CUR\_PAR\_BAL

CUR\_BOOK\_BAL = Prior Period CUR\_BOOK\_BAL

- AS\_OF\_DATE = AS\_OF\_DATE defined in Application Preferences
- BREAKAGE\_AMOUNT = Prior Period CUR\_PAR\_BAL
- BREAKAGE\_TYPE\_CD = 1
- All additional fields are carried forward from the prior period record.

For Full Breaks, the Next Principle/Interest Payment Date gets rolled forward till the Maturity Date. Break record has AS\_OF\_DATE = NEXT\_PRIN\_PAYMENT\_DATE.

If NEXT\_PRIN\_PAYMENT\_DATE <= AS\_OF\_DATE, then Next Principle Payment Date = Next Principle Payment Date + Payment Frequency/Multiplier. This should not exceed the Maturity Date.

If NEXT\_PRIN\_PAYMENT\_DATE <= AS\_OF\_DATE for the current period, then Break Amount = AFTER\_PAYMENT\_BAL from the prior record. This is used when you do not want to pay a break charge against the current period's scheduled principal payment.

## 5.3.10.2.2 Partial Breaks

For partial breaks, the engine compares the prior period-instrument records with current period records to identify instruments that have experienced a partial prepayment.

The Break Identification Process uses Identity Code to determine which record is current and which is prior. It is assumed the Prior record Identity Code will be < Current Period.

The following accounts are considered as partial breaks:

#### Case 1:

If the NEXT\_PRIN\_PAYMENT\_DATE on the prior period record is less than or equal to the AS\_OF\_DATE of the current period record, then:

- To detect a partial break, compare the AFTER\_PAYMENT\_BALANCE of the prior period record with the CUR\_PAR\_BAL of the current period record. If the difference is more than the MINIMUM\_BREAK\_AMOUNT then the instrument is classified as a Partial Break.
   For this scenario, the Break Identification Process populates the source and Break Funding Charges instrument tables with the following:
  - BREAKAGE\_FLG = 2 (\*Source Current record only) (External break will populate flag=1)
  - BREAKAGE\_TYPE\_CD = 2
  - BREAKAGE\_AMOUNT = AFTER\_PAYMENT\_BALANCE of prior record CUR\_PAR\_BAL of the current record Additionally, the FSI\_D\_BREAK\_FUNDING\_CHARGES table is populated as follows:
  - Both the prior period record and the current record are copied into the FSI\_D\_BREAK\_FUNDING\_CHARGES table. The as of date for the prior record is changed to the current as of date.
  - The BREAKAGE\_AMOUNT of the prior record =0
  - The BREAKAGE\_AMOUNT of the current record = AFTER\_PAYMENT\_BALANCE of prior record – CUR\_PAR\_BAL of the current record
  - BREAKAGE\_TYPE\_CD = 2
  - Specific Fields updated on prior break funding record:
    - Next Interest Payment Date: If Next Interest Payment Date <= AS\_OF\_DATE then Next Interest Payment Date +Payment Frequency/Multiplier



- Last Interest Payment Date: If Next Interest Payment Date <= AS\_OF\_DATE then Next Interest Payment Date
- \* Next Principle Payment Date: If Next Principle Payment Date <= AS\_OF\_DATE then Next Principle Payment Date +Payment Frequency/Multiplier
- Last Principle Payment Date: If Next Principle Payment Date <= AS\_OF\_DATE then Next Principle Payment Date
- Next Reprice Date: If Next Reprice Date <= AS\_OF\_DATE then Next Reprice Date</li>
   + Reprice Frequency/Multiplier
- \* Last Reprice Date: If Next Reprice Date <= AS\_OF\_DATE then Next Reprice Date
- Remaining Number of Payments: If Next Principle Payment Date <= AS\_OF\_DATE then Remaining Number of Payments -1
- All additional fields are carried forward from the prior period record.

#### Case 2:

If the NEXT\_PRIN\_PAYMENT\_DATE on the prior period record is greater than the As-of-Date of the current period, then:

- To detect a partial break, compare the CUR\_PAR\_BAL of the prior period record with the CUR\_PAR\_BAL of the current record. If the difference is more than the Minimum Break Amount, then the instrument is classified as a partial break.
   For this scenario, the Break Identification Process populates the source and Break Funding Charges instrument tables with the following:
  - BREAKAGE\_FLG = 2 (\*Source Current Record only)
  - BREAKAGE\_TYPE\_CD = 2
    - If both Partial and Change in Attributes are detected, then BREAKAGE\_TYPE\_CD = 5
  - BREAKAGE\_AMOUNT = CUR\_PAR\_BAL of the prior period record CUR\_PAR\_BAL of the current record

Additionally, the FSI\_D\_BREAK\_FUNDING\_CHARGES table is populated as follows:

- Both the prior period record and the current record are copied into the FSI\_D\_BREAK\_FUNDING\_CHARGES table. The as of date for the prior record is changed to the current As-of-Date.
- The BREAKAGE\_AMOUNT of the Prior Record =0
- The BREAKAGE\_AMOUNT of the Current Record = CUR\_PAR\_BAL of prior record CUR\_PAR\_BAL of the Current Record
- BREAKAGE\_TYPE\_CD = 2

## Note:

If it is NULL, 0, or 1, the breakage charge calculation will treat as a full break and will not correctly calculate BREAK\_FUNDING\_AMT\_CHG.

- RECORD\_IND = -1 for Prior Record and 1 for Current Record.
- All additional fields are carried forward from the Prior Period Record.

## Note:

Partial Breaks are also detected when there is an increase in balance.

Example: Partial Break:

- Prior Record:
  - \* As-of-Date = 30-SEP-2012
  - \* Next\_Reprice\_Date = 01-OCT-2012
  - \* Last\_Reprice\_Date = 01-SEP-2012
  - \* REPRICE\_FREQ = 1M
- Current Record:
  - \* As-of-Date = 01-OCT-2012
  - \* Next\_Reprice\_Date = 01-NOV-2012
  - \* Last\_Reprice\_Date = 01-OCT-2012
  - \* REPRICE\_FREQ = 1M

The break occurs on 01-OCT-2012 and a break is detected on this date. This is also the Application Preferences As-of-Date given by the user.

Records moved to FSI\_D\_BREAK\_FUNDING\_CHARGES will be:

- Prior Record:
  - \* Since Next\_Reprice\_Date (1-Oct-2012) <= active As-of-Date (1-Oct-2012),
  - \* As\_of\_Date = 01-OCT-2012
  - \* Next\_Reprice\_Date = 01-NOV-2012
  - \* Last\_Reprice\_Date = 01-OCT-2012
- Current Record:
  - \* As\_of\_Date = 01-OCT-2012
  - \* Next\_Reprice\_Date = 01-NOV-2012
  - \* Last\_Reprice\_Date = 01-OCT-2012
  - \* The engine can only process the modified record in FSI\_D\_BREAK\_FUNDING\_CHARGES when Last\_Reprice\_Date <= As\_of\_Date < Next\_Reprice\_Date.</p>

#### 5.3.10.2.3 Change in Attributes Break

For Change in Attributes Break, the engine compares the current period records with the prior period records to determine if any changes are made to critical attributes (other than balances). If any of the critical attributes have changed then it qualifies as a break event.

The Break Identification Process uses Identity Code to determine which record is current and which is prior. It is assumed the Prior record Identity Code will be < Current Period.

The following key attributes are compared when analyzing data for Change in Attributes Break:

- ADJUSTABLE\_TYPE\_CD
- AMRT\_TYPE\_CD



- COMPOUND BASIS CD
- CUR\_NET\_RATE
- MATURITY\_DATE
- NEG\_AMRT\_AMT
- NEG\_AMRT\_EQ\_DATE
- NEG\_AMRT\_EQ\_FREQ
- NEG\_AMRT\_EQ\_MULT
- NEG\_AMRT\_LIMIT
- INT\_PMT\_FREQ
- INT\_PMT\_FREQ\_MULT
- REPRICE\_FREQ
- REPRICE\_FREQ\_MULT
- RESIDUAL\_AMOUNT
- ACCRUAL\_BASIS\_CD
- PRIN\_PMT\_FREQ
- PRIN\_PMT\_FREQ\_MULT

#### **Change in Payment Schedule Data**

Break Identification Process identifies the change in payment schedule when amortization type is any of the following and there is a change in payment schedule data available in the table FSI\_D\_PAYMENT\_SCHEDULE, with respect to prior As-of-Date and current As-of-Date:

- 800 Conventional Schedule
- 801 Level Principal Schedule
- 802 Non Amortizing Schedule

The list of seeded attributes can be viewed in the FSI\_BRK\_DETECTION\_COLUMN\_LIST table. Note that some attributes such as CUR\_PAYMENT are not in the seeded list, but are referred to conditionally along with other columns.

If Prior Record Adjustable Type Cd = 0 and Current Record Adjustable Type Cd = 0 and Prior Cur Payment <> Current Cur Payment, then consider a break event.

If you want to consider any change in current payment as a break event, regardless of adjustable type code, then Cur Payment can be appended to the list of seeded values.

If any of these fields are identified as changed while comparing current and prior records, the records are flagged as a break.

For this scenario, the Break Identification Process populates the source and Break Funding Charges instrument tables with the following:

- BREAKAGE\_FLG = 2 (Source Current record only)
- BREAKAGE\_TYPE\_CD = 3
  - If both Partial and Change in Attributes are detected, then BREAKAGE\_TYPE\_CD = 5
    - \* BREAKAGE\_AMOUNT = CUR\_PAR\_BAL

Additionally, the FSI\_D\_BREAK\_FUNDING\_CHARGES table is populated as follows:



- Both the prior period record and the current record are copied into the FSI\_D\_BREAK\_FUNDING\_CHARGES table. The As of Date for the prior record is changed to the current as of date.
- BREAKAGE\_TYPE\_CD = 3

# Note:

If it is NULL, 0, or 1, the breakage charge calculation will treat as a full break and will not correctly calculate BREAK\_FUNDING\_AMT\_CHG.

- RECORD\_IND = -1 for Prior Record and 1 for Current Record
- All additional fields are carried forward from the Prior Period Record If prior record's Next\_Reprice\_Date <= active As\_of\_Date,</li>
- Next Interest Payment Date: If Next Interest Payment Date <= AS\_OF\_DATE then Next Interest Payment Date +Payment Frequency/Multiplier
- Last Interest Payment Date: If Next Interest Payment Date <= AS\_OF\_DATE then Next Interest Payment Date
- Next Principle Payment Date: If Next Principle Payment Date <= AS\_OF\_DATE then Next Principle Payment Date +Payment Frequency/Multiplier
- Last Principle Payment Date: If Next Principle Payment Date <= AS\_OF\_DATE then Next Principle Payment Date
- Next Reprice Date: If Next Reprice Date <= AS\_OF\_DATE then Next Reprice Date + Reprice Frequency/Multiplier
- Last Reprice Date: If Next Reprice Date <= AS\_OF\_DATE then Next Reprice Date
- Remaining Number of Payments: If Next Principle Payment Date <= AS\_OF\_DATE then Remaining Number of Payments -1

## 5.3.10.2.4 Summary and Detail Screens

To open the Break Identification Process summary page, select **Operations and Processes** and select **Break Identification Process**.

The Break Identification Process summary page is displayed showing a set of Break Identification Process definitions.

Using the search criteria, you can control set of definitions displayed. When you Add, Edit, or View a definition, the application displays a detailed screen.

Ireak Identification Proce								DEO
Q								
FaitStarth		0		SEARCE HEL	22122010			
Name C	Creation Date: 0	Created By	Last Run Date 🗧	Lett Run By	Access Type 0	Folder 0	Status =	Action
C BP (25May	25/05/2023 2035/16	ITP, ADMIN			Read Only	3852	Complete	
D PRASHW	25/05/2022 06:39/09	VTP_ADMIN			Read Only	1002	Complete	***
D 89.430	25/05/2921 05:52:50	FTP_ADMIN			Read Only	5852	Complete	
D Welwit	25/04/2023 06:43:49	ITP, ADMIN			Read Write	5851	Complete	
D #P+25	24/05/2022 18:56:31	ITP, ADMIN			Read Only	5852	Company	
D 89+34	24/05/2023 18:38:05	TP, JOHN			Read Only	1012	Company	
D Test SP pt 1	24/04/2023 19:00:38	TTP_ACABLY			Read Only	COMMON	Complete	
Thereof, to	15/04/2023 00:40:36	ITP, ADMIN	2025-04-16-01:52:46:041	int, ADMIN	Read/Write	coverion	Faled	
D ##+12	10/04/2022 02:46:28	ITP_ADMIN			Read Only	5852	Complete	
D 89-42	15/05/2023 12/08:14	ITP_ADMIN			Read Only	COMMON	Complete	

#### Figure 5-133 Break Identification Process Summary page

#### Navigation in Summary Screen

When you navigate to the Break Identification Process summary screen, the existing definitions are presented in a summary table. The Break Identification Process summary screen has two panes: Search and Break Identification Process summary table.

The title bar of the summary page provides several actions for the user. They are:

- Add: Click Add icon to build a new Break Identification Process definition. The Add icon is disabled if any rows in the table are selected.
- **Multiple Delete**: Select one or more drivers in the table and then click the (-) icon at the top right of the summary page to delete more than one rule at the same time.
- **Refresh**: Click Refresh to refresh the summary page.
- Help: Click Help icon to view the Break Identification Process help.

#### Search

There are two Search options provided to search the Break Identification Process definitions on the Summary Page.

To search the Break Identification Process definitions:

- 1. Click the **Search** icon on the Search pane to collapse (display) the Criteria window.
- 2. Enter the definition Name or Description.
- 3. Click Cancel to remove the filter criteria on the Search window and refresh the window.
- Click Search after entering the search criteria. The search results are displayed in a table containing all the Break Idenfitication Process definitions that meet the search criteria.
- 5. The other method to search is using the Field Search option. The Field Search is an inline wildcard 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.

#### **Summary Table**

This section of the Breal Identification Process summary screen presents a table containing all of the already created Break Identification Process definitions.

The Summary Table displays the following details:



- **Name**: Displays the given name for the Break Identification Process definition.
- **Creation Date**: Displays the date and time at which a Break Identification Process definition was created.
- Created By: Displays the name of the user who created the Break Identification Process definition.
- Last Run Date: Displays the recent date on which the Break Identification Process definition was run.
- Last Run By: Displays the name of the user who ran the Break Identification Process definition.
- Access Type: Displays the "Read/Write" or "Read Only" property of a Break Identification Process definition. Only the creator of a rule may change its Access Type.
- **Folder**: Displays the folder in which the definition is created.
- **Status**: Before executing a Break Identification Process definition for the first time, the Status is blank. After executing a driver rule the appropriate status of the rule is displayed among In Progress, Complete, Success, or Failed.
- Action: Displays the following list of actions that can be performed on the rule.
  - View: Click the View icon to view the contents of a Break Identification Process definition on a read-only basis.
  - Edit: Click the Edit icon to modify a previously saved definition.
  - Delete: Click Delete to delete the Break Identification Process definition you have selected.
  - Save As: Click on this option to create a copy of an existing Break Identification Process definition. The Save As pop-up window allows you to enter the Name, Description, Folder, and Access Type for the copy definition.
  - **Run**: To submit the definition for processing.
  - Execution Logs: To see the execution log details of the selected definition.
  - Check Dependency: To check the dependency of the selected definition on other processes.

## 5.3.10.2.5 Create a Break Identification Process

To define and execute a Break Identification Process. The Break Identification Process will compare current period-instrument data with prior period-instrument data to identify break events. When breaks are detected, the related instrument records are copied into the FSI\_D\_BREAK\_FUNDING\_CHARGES table. This table then becomes the source table for further FTP Add-on Rate Rule > Breakage Charge calculations.

To create a Break Identification Process:

1. From the LHS menu, select **Operations and Processes** and select **Break Identification Process**.

The Break Identification Process summary page is displayed.



Ireak Identification Pro-								DEO
Q.								
Faild Search		0		Skiller Hell				
Name 0	Creation Date: 0	Created By	Last Run Date 🗧	Lett Run By	Access Type 0	Folder 0	Suma 0	Action
BP +20May	25/05/2023 20:55/16	ITP, ADMIN			Read Only	\$852	Complete	-
D BRollow	25/05/2022 06:09:09	VTP_ADMIN			Read Only	1052	Complete	***
D 89-x30	25/05/2028 05:52:50	ITP_ACMIN			Read Only	5852	Complete	
UK-feet	25/04/2023 06:43:49	ITP_ADMIN			Read Write	5851	Completer	***
D ##48	24/05/2023 18:5631	ITP, ADMIN			Read Cirily	5052	Complete	
D 88+44	24/05/2523 18:38:05	TTP_ADMIN			Read Only	1002	Company	
D Tweet Parts	24/54/2023 79/00:38	TTP_ACABLY			Read Only	COMMON	Complete	
Thet, ed, to	16/04/0125 00:4036	ITP, ADAMN	2020-04-18-01-52-46-041	ITP, ADMIN	Read/Write	COMMON	Faled	
D #P+12	15/04/0023 00:4628	VTP_ADMIN			Read Only	\$85.2	Complete	
D 89-40	15/05/0525 12/08/14	ITP_ADMIN			Read Only	COMMON	Compleme	

Figure 5-134 Break Identification Process Summary page

2. Select the Product Selection block.

Name Splate         Name Splate         Name Splate         Name Splate           Contract         If the Splate         If the Splat         If the Splat         If t	0	0	0	0
A contract of the same of t				
this	Later Texas			
Not these				
veren x) (Salety Intervent x)		· //tertere		
	after then			
	Sug Daga •			
	1 Paul	Model fp		

Figure 5-135 Break Identification Process Details

3. Enter or select the following details:

Table 5-28Fields and Descriptions from the Break Identification Process Detailspage

Term	Description
Folder	The folder where you can save the definition. You can give other users, read/write, or read-only privileges.



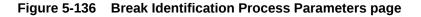
Term	Description
ilter	<ul> <li>Filters allow you to restrict your data selection based on any attribute that exists within an instrument table. You define filters under Common Object Maintenance and reference your filter within the Product Selection block of your Process. The choice of the data filter would determine the instrument records that should be picked up from the As-of-Date and the prior period date for comparative analysis.</li> <li>The supported Filter Types are: <ul> <li>Attribute Filter</li> <li>Data Filter</li> <li>Group Filter</li> </ul> </li> </ul>
	Note: Data Filters with Expressions are not supported for Break Identification.
Source	Allows you to select one or more source Instrument tables to include in your process. Based on the Instrument Table(s) selected, the instrument records on the As-of-Date and the prior period date are chosen for comparison.
Target Table	Indicates the destination table where break even records will be posted. The default (seeded) table is the FSI_D_BREAK_FUNDING_CHARGES table. Users can additionally register user-defined tables for posting Breakage Funding records if needed.
Parameters	<ul> <li>There are three types of break parameters for the accounts:</li> <li>Full Break: Fully repaid or terminated accounts are considered as a Full Break.</li> <li>Partial Break: Partly repaid accounts are considered as Partial Break.</li> <li>Change in Attributes: Here a restructure o the Instrument record happens due to a change in critical attributes or terms other than Balance.</li> <li>You can execute these breaks individually or together.</li> </ul>

# Table 5-28 (Cont.) Fields and Descriptions from the Break Identification ProcessDetails page

Term	Description
Minimum Break Amount	Minimum Break applies to both Positive and Negative breakage amounts. If the user enters the minimum break as 1000, it means that the minimum break amount ranges from -1000 to +1000. If the Breakage Amount that is calculated is less than or equal to the Minimum Break Amount, then it is not passed to the Break Funding Charges table.
Finalize Process	The finalize process screen you to review and finalize the selections made in the Process Definition Flow or to edit the selections.

Table 5-28 (Cont.) Fields and Descriptions from the Break Identification ProcessDetails page

- Select a Filter (optional) to constrain the data to be included in the process. The supported Filter Types are Attribute Filter, Data Filter, Hierarchy Filter, and Group Filter.
- Select the source table(s) that you want to include in the process.
- Select the target table, which is a Break Funding Instrument table.
- 4. Select the **Parameters** block.



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anton forballan	C Art Bean Artist Bean C Party Bean C Charge & Altitudes	-10+10		
nor Rectal Balances Secure 24	Includes a C Los Tenned &	the Date		
bill all or				
	Counted by			

- Select the type of break that you would like to search for and fill in the related details. In the case of a Full Break, the filter will work only on the prior period-instrument record. In the case of a Partial Break or Change in Attributes, the filter will work on both the prior period and current period-instrument records.
- Input the Minimum Break Amount as a positive value. The engine will apply the absolute value of the amount of input ranging from input amount to + input amount. For example, if the input is 100, then break amounts between -100 and +100 will be excluded. This input allows you to filter very small/insignificant break amounts, reducing the amount of data copied into the Break Funding Charges table. Note there are two approaches for determining the Prior Period Date. You can input the Prior Period Reference Term and based on the current As of Date, the Prior Period Date will be calculated, or you can select the "Use Nearest Prior Date" option, and the engine will then look back at the historical data (in the table FSI\_PROCESS\_RUN\_HISTORY) to determine the nearest prior As of Date and will use this as Prior Period Date.

5. Select the **Finalize Process** in the screen. If you want to edit any of the prior steps, you can directly do it from this screen.

Provide Sections		Period faile faile faile	O Hannes	O Familie Facase
Review your Process				
Process Datable New M Brit Strateg General Stellitz Starfore Datables Anno New Reservices Reservices Reservices		Paralast Selas Hara Haran (****) COMON Hara Yang Hara Yang Haran Yang Haran Yang Haran Yang Hara Yang Hara Yang Hara Yang	local Auto Statistics Statistics Autority	aantag Var un taks enset un taks enset And Edwards Mot
and French				,
2	Created By:	Secolar In	Authorped By	
Audit	A 179,4040	S. 100,4040	2. ITP. JOANN	

Figure 5-137 Finalize Process screen

6. Select **Apply** to complete the process.

# 5.3.10.2.6 Executing a Break Identification Process

You execute a Break Identification to compare the current period and prior period data to identify different break types.

To execute a Break Identification Process:

- **1**. Perform the basic steps for Creating a Break Identification Process.
- 2. There are two approaches to execute the Break Identification Process:
  - Executing from the Summary UI
  - Executing using Batch Framework

#### Executing from the Summary UI

To execute the Break Identification Process from the Summary UI:

- 1. Navigate to the Break Identification Process summary Page.
- Select a Process that you want to execute or Run. The status column indicates whether a process can be Run. There are three possible status conditions:
  - Failed: Indicates the process is failed.
  - Complete: Indicates the process is fully defined and ready to be Run.
  - **Incomplete**: Indicates the process is partially defined and cannot be Run.
- 3. After executing the preceding process, select the View Log hyperlink.

#### Figure 5-138 View Log

Batch Run Id OFS_FTP_BD	P_1681730276746_2022-04-26	168173029086	9_1 TASK1
Search			0 3
Row 11 Number 11	Timerang Ti	Severity 11	Menage
1	17-APR-23 11:18:11 AM	INFO .	Scheduler Service: Invoking target service with following details: (batchRunId=OFS_FTP_8DP_1681730276748_2022-04-26_1681730290866
2	17-APR-23 11:18:12 AM	800	Scheduler Service: Target service responded: ("MESSAGE": "Breakidentification Process Function Successfully invoked", "NAMESPACE": "fsgbu
3	17-APR-23 11:18:13 AM	880	Scheduler Service: Target service request received with following details: ('batchRunid': OFS_FTP_BDP_1681730276748_2022-04-26_16817

 Select the Task ID (also known as the Unique System Identifier) to view a report for any processing errors.

#### Note:

If significant processing errors exist, you must re-Run your process.

The Break Identification process is complete.

#### **Executing using Batch Framework**

To execute the Break Identification Process using Batch Framework:

- 1. Navigate to Operations and select Batch Maintenance.
- 2. Create a new batch.
- 3. Select the Batch Name to add the Task.
- 4. Click the Add button under the Task Details section.
- 5. Define the Task ID and Description.
- 6. Select Components as Break Identification Process.
- 7. Input the following required parameters:
  - Folder
  - Process Name
- 8. Save the Batch and execute.

# 5.3.11 Rate Lock Option Volatility Curve

A Rate Lock is a lender's promise to hold a certain interest rate for the borrower, usually for a specified period of time and fee, while the loan application is being processed. Rate locks are commonly granted to borrowers when they apply for a mortgage loan and carry a term of 30, 60, or 90 days.

In Oracle Funds Transfer Pricing Cloud Service, these loan commitments (which are not yet on the balance sheet) are stored in the FSI\_D\_LOAN\_COMMITMENTS table, separate from loans that are already funded. These loan commitments can be Transfer Priced using implied



forward rates, which correspond to the assumed loan start date (end of commitment period). This capability allows the treasury to "lock-in" a loan-funding rate at a point in time before the actual loan funding.

#### **Rate Lock Options**

Many times, lenders also offer a one-time option for borrowers to take a lower rate if market rates drop during the commitment period. If on the Settlement Date, the advertised rate for the chosen fixed-rate period falls below the 'Locked Rate', the borrower will benefit from the lower of the current advertised Fixed Rate and the 'Locked Rate'. The benefit granted to the user to receive the lower rate at the time of settlement can be thought of as an option, specifically, the bank sells the customer a European 'at the money spot' Interest Rate swap option. The cost of this option can be calculated and should be charged by the treasury back to the line of business as an internal cost. Oracle FTPCS provides the capability to calculate the 'rate lock' option cost. The general approach assumes that loan commitment information will be available in sufficient detail from the source systems to support cash flow transfer pricing using forward FTP curves and all required information describing the terms of the Rate Lock.

#### Calculate Rate Lock Option Costs and Percentage

The Standard FTP Process provides setup options that allow you to Transfer Price Data in the Loan Commitments table using Forward Rates and calculate the Related Rate Lock option costs. To do this, select the Loan Commitment table under Source Selection.

The following options are available on the Calculation Selection page.



vailable	Selected
ilter	Filter
<ul> <li>Instruments Tables</li> <li>Account Rate Tiers</li> <li>Asset Instruments</li> <li>Asset Instruments Aggregat</li> <li>Break Funding Charges</li> <li>Derivative Contracts</li> <li>Fee Based and Other Servico</li> <li>Ledger Instrument</li> <li>Liability Contracts Aggregat</li> <li>Liability Instruments</li> <li>Off Balance Sheet Contracts</li> <li>Pricing Management Genera</li> </ul>	Instruments Tables     Loan Commitments

## Figure 5-139 Source Selection

# Note:

These calculation options assume the user has also selected the Loan Commitments table on the Product Selection page under Source Selection.

#### Figure 5-140 TP Standard Process Rule

Calculation Selection			Cancel	Analy	•
eresDetails Calculation P	O O O O O O O O O O O O O O O O O O O				
Let's pick the Calculat	tion to be perf	ormed			
Propagation	0	Safect If Rate lock option cost calculations need to be performed?			
Transfer Rate	9	Busing Gare			
Add-On Rate	0	(USD) StandardBC_400 (400)  (USD) big_reneri (215)			
All-In Transfer Rate	0				
Economic Value	0				
Rate Lock Option Cost	•				
Alternete Rate Output	0				
Ledger Migration	0				

**Discount Curve**: User can select any IRC as per the selected currency in user preferences, this curve will be used as risk free rate.

**Volatility Curve**: User needs to define volatility curve in Rate lock option volatility curve module, as per the selected currency in user preference, all the corresponding volatility curves will be listed for selection.

# 5.3.11.1 Volatility Rate Management

As shown in the Transfer Pricing Process, the Rate Lock Option Cost calculation requires following two inputs:

- **Discount Curve**: This can be a standard Interest Rate Curve.
- Volatility Curve: This is a special form of Interest Rate Curve defined under volatility curve module, where the volatility rates have been selected as per the contractual and commitment terms.

#### Figure 5-141 Interest Rate Curve

Rate Lock Optio	on Volatility Curve			tun tuntu Cau 🕐
Rate Lock Option Tolatility Co	arne Delially			
and to prove the local		1	na Intitução es <sub>a</sub> 2005	
Descentes			Dragling for All Currentmen	
		10	nene lunio 104e	•
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Cartual Statistics				(B)][R]
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	Teach .			
0 1	Test .			
		Ayate		
Audit Faul				
24				
123 Annullin	Created By	Modified By	Authorited By	
-	A mounter	A micente	2 177.04/187	
C	Created Date	Modified Date	Authorized Date	
	■ Nor11/2023 11 20:00	R N/17/2628 (128:00)	R 36/11/2023 11/24/00	
2				

To set up a volatility curve, while defining a new Interest Rate Curve, select the check box – 'Volatility Curve'.

**Terms tab**: For a Volatility Curve, the Terms tab displays two types of terms – The Contract Term (Loan Term) and the Expiration Term (Rate Lock (option expiry) Term). Users must provide the volatility inputs for all combinations of *Contract Term* and *Expiration Term*.

# Note: In the moneyness dimension, associated with option volatility is not required, because Rate Lock Options are assumed to be granted at the money.

The following steps are required to complete the setup of a volatility curve:

• **Terms tab - Contract Term**: Add rows and input terms for the number of required Loan Terms. These are the maturity term of the loan. Select **APPLY** to save the data.

		Terms		Historical Rates	
Cor	ntract Expiration				$\textcircled{\begin{tabular}{lllllllllllllllllllllllllllllllllll$
	Term	Multiplier			
	1	Years			
	2	Years			
	30	Months			
	3	Years			
			Apply		

Figure 5-142 Terms Tab – Contract Term



⊕ ☴ ⊗

 Terms Tab – Expiration Term: Add rows and Input Terms for the number of required Expiration Terms. These correspond to the number of Rate Lock Terms offered. Select APPLY to save the data.

Terms	Historical Rates
Contract Expiration	

Figure 5-143 Terms Tab – Expiration Term

Multiplier

Months

Months

	Apply	
Histo	orical Rates tab: After defining and applying the volatility curve dimensions, navigate to	
the ⊢	listorical Rates tab and input the volatility rates for each combination of the loan term and	

rate lock term and for each effective date that you wish to store historical volatility data.

#### Figure 5-144 Historical Rates Tab

Term

□ 2

3

			-		10.106.019			_	_
	ation Term onths	•					$\odot$	17	0
	tive Date Range 6 Months	•		From Dute 2023-05-27		To Deta 2023-11-27			ė
0	Effective Date	1 Years	2 Years	30 Months	3 Year	5	Rate Data Sou	rce	
0	2023-10-11	1.200000	2.120000		4.750	000	UI		
	2023-11-01	1.450000	2.434000	3.467000	4.578	000	UI		
	2023-11-20	1.340000	2.235000	3.560000	4.678	000	UI		

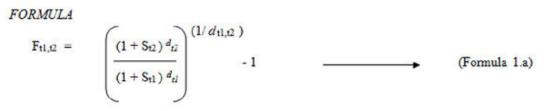
Select Apply to save the data.

# 5.3.11.2 Implied Forward Rate Calculation

An Implied Forward is that rate of interest that is predicted to be the spot rate in the future.



#### Figure 5-145 Implied Forward Rate Calculation Formula



 $F_{t1,t2}$  is the forward rate between term t1 and term t2,

 $d_{t2}$  is the time length between time 0 and term t2 (in years),  $d_{t1}$  is the time length between time 0 and term t1 (in years),  $d_{t1,t2}$  is the time length between time t1 and term t2 (in years),  $S_{t1}$  is the interest rate for the period time 0 to term t1,  $S_{t2}$  is the interest rate for the period time 0 to term t2

If 1 year TP Rate is 6.00% and 3 month TP Rate is 2.00% we can calculate the 3 months forward implied 9-month rate as follows:

#### Figure 5-146 3-month Forward Implied 9-month Rate Calculation Formula

 $F_{t1,t2}$  is the forward rate between term t1 and term t2,  $d_{t2} = 1$  year  $d_{t1} = 3$  months = 0.25 year  $d_{t1,t2} = 9$  months = 0.75 year  $S_{t1} = 2\%$   $S_{t2} = 6\%$  $F_{t1,t2} = (((1+0.06)^{(1)} / (1+0.02)^{(0.25)})^{(1/0.75)}) - 1 = 7.36\%$ 

Therefore, the market is implying that in 3 months, 9 month TP Rate will be 7.36%.

Rate Lock Option Cost Calculation: The Rate Lock Option Cost calculation uses a standard Black European swap pricing formula. This calculation is triggered by a Standard FTP Process and can be performed for both fixed-rate and adjustable-rate instruments. The following conditions must hold true for instrument records in the FSI\_D\_LOAN\_COMMITMENTS table:

- commit\_start\_date <= as\_of\_date</li>
- origination\_date > as\_of\_date



#### Figure 5-147 Black Formula for calculating Rate Lock Option Cost

$$d1 = \frac{Log(F/X) + T^{*0.5v^{2}}}{Sqr(T)^{*v}}$$
$$d2 = \frac{Log(F/X) + T^{*0.5v^{2}}}{Sqr(T)^{*v}} - Sqr(T)^{*v} = \frac{Log(F/X) - T^{*0.5v^{2}}}{Sqr(T)^{*v}}$$

$$OptionCost = \frac{1 - (1 + \frac{P}{m})^{(-P,m)}}{F} * Exp(-r *T) * [F * CND(d1) - X * CND(d2)]$$

where:

- tl is the term to maturity of the loan
- · T is the term to expiry of the option
- F is the forward instrument rate to be picked from the calculated Forward curve
- . X is the strike rate (same as F Forward Instrument rate)
- · v is volatility
- r is the continuously compounded "risk free" rate to option expiry
- m is the payment frequency of the underlying swap.

#### Table 5-29 Example: Option Cost Calculation

Loan Face value - ORG_BOOK_BAL	10,000,000	
Tenor of Loan - ORG_TERM & ORG_TERM_MULT	5	Years
Locked TP Rate - TRANSFER_RATE	8.20%	
Rate Lock Commitment period - COMMIT_TERM & COMMIT_TERM_MULT	90	days
Principal Payment frequency - PRIN_PMT_FREQ	6	Months
Volatility	20%	
Risk-free rate to Option Expiry	4%	

#### Table 5-30 Required Inputs

Term to maturity of the loan	t1	5	years
Term to the expiry of the rate lock option	т	0.2465753	years
Strike rate - Locked TP Rate (Forward TP Rate as on Loan Origination)	Х	8.20%	
Volatility			



Continuously Compounded TP rate to option expiry Implied Forward TP rate	r	4.08% 8.20%	(See the calculation (1) below) (See calculation (2)
Payment frequency of the loan	m	6	months
volatility curve that is loaded in Rate Management by the user, pick Volatility% with EFFECTIVE DATE = COMMIT_START_DATE and LOOKUP TENOR = Tenor of the Loan. In Release 6.0, 2 Dimensional Volatility curve was introduced with Contract term and Expiry term as the 2 dimensions.	V	20%	
Details for Volatility - From the historical			

# Table 5-30 (Cont.) Required Inputs

## Table 5-31 Intermediate Calculations

(1) Continuously Compounded TP rate to option expiry	r	4.08%
(2) Implied Forward TP rate		
(FDD v1.1 - Implied Forward Rate Calculation - Section 6.1.2.1)		
Inputs required - (Terminology for these inputs is according to Section 6.1.2.1)	F	
dt1 - Commitment term of Rate Lock	0.246575	years
dt1,t2 - Tenor of Instrument	5	years
dt2- Time length between Commitment Start Date and Loan maturity	5.246575	Years
St1- Spot Interest Rate as on COMMIT_START_DATE for Commitment Term of the Rate Lock (COMMIT_MAT_DATE – COMMIT_START_DATE)	4%	
St2- Spot Interest Rate as on COMMIT_START_DATE for Time length between Commitment Start Date and Loan maturity	8%	
Implied Forward Rate, F (Formula given above in explanation)	0.0820119	8.20%

#### **Option Cost Calculation**

#### Figure 5-148 Option Cost Calculation Formula

$$d1 = \frac{Log(F/X) + T^* 0.5v^2}{Sqr(T)^* v}$$
d1 0.049656353

$$d2 = \frac{Log(F/X) + T * 0.5v^{2}}{Sqr(T) * v} - Sqr(T) * v = \frac{Log(F/X) - T * 0.5v^{2}}{Sqr(T) * v}$$
d2 -0.049656353

Option Cost= 
$$\frac{1 - (1 + F/m)^{(-1/2)}}{F} * Exp(-r *T) * [F * CND(d1) - X * CND(d2)]$$
 0.013116536

(Eaver\_Swaption formula)

# 5.3.11.3 Execution and Results

You can execute the TP Process to calculate Forward Rates and Rate Lock Option Costs by selecting the process in the Summary screen and then click Run from the Action menu.

The following are the relevant output columns related to this feature:

- COMMIT\_OPTION\_COST\_PCT: Rate Lock Option Cost in Percent terms
- COMMIT\_OPTION\_COST: Rate Lock Option Cost in Amount terms
- TRANSFER\_RATE: Transfer Rate

# 5.3.12 Rate Cards

Rate card functionality allows the user to select standard products for viewing in their daily FTP Rate report. Administrators schedule a daily FTP run for the selected set of standard products and end users can view daily rates for relevant standard products by defining their Daily rate card reports.

Rate cards are used only for informational purposes. They are used to give an idea of the prevailing transfer rates as per the current market scenario before actual transactions take place, unlike a Standard Transfer Pricing Process where a bank runs at the end of each month to generate Transfer Rates for each booked instrument record.

For example, think of a situation where a user (Bank Personnel, Account officer, so on) wants to refer to the current cost of funds rate before the transaction rate is quoted. Having access to this up-to-date information allows the banker to be pro-active with their pricing decisions having full knowledge of the cost of funds and prospective rate spread before quoting a rate to the customer.



# 5.3.12.1 Setting up a Product

Product setup allows Administrators to define the default Product Characteristics for standard products. The Administrator will define these assumptions for Products during the application setup through the provided user interface.

The Products window shows the list of all the defined Product Characteristics for standard products and you can define/edit the properties for these standard products.

The procedure for working with and managing Products is similar to that of other Oracle Funds Transfer Pricing business rules. It includes the following steps:

- Searching for Products
- Creating a Product Definition
- Viewing and Editing Product Definitions
- Copying Product Definitions
- Deleting Product Definitions

As part of creating and editing Product definitions, the user defines the properties for applicable products.

Pro	ducts									D. @	7 C @
Q											
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	Name 0	Product Name	Product ID	Currency	Amortization Type	Adjustable Type	Creation Date 0	Created By 0	Modified Date 0	Modified By	C Action
	Product test1 on 31aug	MulHierChild2	30004	AP Test	Rule of 78s	Fixed Rate	31/07/2023 18:45:45	FTP_ADMIN	12/09/2023 05:53:08	FTP_ADMIN	
	GL Product 002	GL Product 90020	90020	AP Test D	Non-Amortizing	Fixed Rate	27/07/2023 08:50:50	FTP_ADMIN	27/07/2023 08:50:51	FTP_ADMIN	
	GL Product 001	GL Product 90010	90010	AP Test D	Non-Amortizing	Fixed Rate	27/07/2023 08:07:45	FTP_ADMIN	01/08/2023 04:28:49	FTP_ADMIN	
0	IG Product 6	Leaf-90013	90013	AP Test B	Non-Amortizing	Fixed Rate	27/07/2023 03:51:24	FTP_ADMIN	27/07/2023 03:51:24	FTP_ADMIN	
0	IG Product 5	Leaf-90013	90013	AP Test B	Non-Amortizing	Fixed Rate	27/07/2023 03:31:38	FTP_ADMIN	27/07/2023 03:31:38	FTP_ADMIN	
	IG Product 5	Leaf-90013	90013	AP Test B	Non-Amortizing	Fixed Rate	27/07/2023 03:31:20	FTP_ADMIN	27/07/2023 03:31:21	FTP_ADMIN	
0	IG Product 4	Leaf-90013	90013	AP Test B	Non-Amortizing	Fixed Rate	27/07/2023 03:27:01	FTP_ADMIN	27/07/2023 03:27:01	FTP_ADMIN	
0	IG Product 3	Leaf-90013	90013	AP Test B	Non-Amortizing	Fixed Rate	27/07/2023 03:02:45	FTP_ADMIN	27/07/2023 03:02:45	FTP_ADMIN	
	IG Product 2	Leaf-90013	90013	AP Test B	Non-Amortizing	Fixed Rate	27/07/2023 02:56:51	FTP_ADMIN	27/07/2023 02:56:51	FTP_ADMIN	

Figure 5-149 Products screen

#### **Defining a Product**

Prerequisite: Perform the basic steps of creating or editing a prodcut.

To define a product:

- 1. Navigate to Rate Card, and select Products to access the Products window.
- Click the Add icon to create a new product definition. The definition of Product is a part of the Create or Edit Product Definition Page. When you click Apply or Save on the Create Product Definition page, the product definition is saved and the Product will be displayed on the Product summary page.



# Note:

Only those Products, which are defined by the Administrator, will be included in the daily Rate Card Process and similarly, only defined products will be available to end-users for Rate Card reporting.

Figure 5-150 Product Definition screen

Rate Care	l Product			Auro Cause (
Product Definition				
Name	Refunder 7 (22 (herbitter)	Description		
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Main Soliot Product Prop Amortization Type	erken Adjurative Hegative Amontoprice +		. 30.080 ·	

This table describes the key terms used for this Procedure.

Term	Definition
Name	Provide a Name for your rate card product defunition to uniquely identify the rate card products
Description	Description helps to capture details of rate card product so in future it can be easily referenced
Product Name	Provides a list of the leaf dimension members for the Product dimension selected in Application Preferences.
Currency	The corresponding currency of the instrument to be priced.
Set Defaults	Select the Set Defaults option, to restore default Product Characteristics.
Main Tab	
Amortization Type	Select the Amortization Type. This defines the method by which an account's principal and interest will be Amortized.
	The Default Amortization Type is Non Amortizing.
Payment Patterns	Optionally, select the Payment Pattern. This list is defined through the Payment Pattern user interface.
Adjustment Type	Select the Adjustment Type. This selection indicates if the product is a fixed-rate or adjustable-rate.
	The Default Adjustment Type is Fixed Rate.



Term	Definition
Accrual Basis	Select the Accrual Basis. The interest accrual is calculated on this basis.
	The default value is Actual/Actual.
Compounding Basis	Select the Compounding basis. This selection indicates the compounding frequency used to calculate the interest income. The compounding basis for the interest payments can be monthly, annually, simple, and so on.
	The default value is Simple.
Interest Payment Timing	Define the Interest Payment Timing. You can pay the interest in Advance, Arrears. The default value is Interest in Arrears.
Rate Rounding Type	Select the Rate Rounding Type to round off the Interest Rate. This selection indicates how the rate assigned to the product will be rounded.
	The default value is No Rounding.
Rate Rounding Factor	Enter the rate-rounding factor. If the Rate Rounding Type is Round Up, Round Down, or Round Nearest, then the rate-rounding factor determines the precision of the rounding. The possible range of values for this is 0.0000 – 9.9999.
	The default value is 0.0000.
	This option is not applicable if Rate Rounding Type is selected as No Rounding.
Term Tab	
Original Term	Enter the Original Term to define the contractual term from the origination date. Note that it is possible to define more than one term for the selected product/currency. If more than one term is defined, then multiple records are created for pricing, i.e. one corresponding to each Product/ Currency and Term.
Payment Frequency	Enter the payment frequency. This allows you to define the frequency of payment.
Repricing Frequency	Enter the Repricing Frequency to define the frequency of rate change of a product.
Amortization Term	Define the assumed term used for payment calculation purposes. This will be equal to the Original Term of the instrument. It should only be different in cases where the instrument does not fully Amortize over the life of the product. i.e. there is a lump sum payment due on the maturity date.
Interest Rate Code	Enter the Interest Rate Code to be used for finding the coupon rate on the product.
Margin	Enter the margin that is the contractual spread, which is added to the pricing index and results in the financial institution's retention (net) rate.

Term	Definition
Tease Period	Define the Tease Date, that is when the Tease Rate (introductory rate) ends and the normal product rate begins.
	The default value is 0 Months.
	This entry is disabled, if the Adjustable Type (defined from Main Tab) is a Repricing pattern or fixed.
Tease Discount	Enter the Tease Discount. The default value for tease discount is 0.0000. This entry is disabled if the Adjustable Type is a repricing pattern or fixed rate or if the teasing period is zero.
Commitment Start Date	The commitment start date defaults to the system date.
Commitment Term	Enter the commitment period term in Days. Based on this input the commitment end date is calculated.
Commitment End Date	The commitment end date is calculated automatically based on the commitment start date and commitment term.
Negative Amortisation Amount	The total amount of principal added to outstanding principal, resulting from payments which were not large enough to cover interest due.
Maturity Amount	This optional column is used when AMRT_TYPE_CD = 850 (Annuity). Maturity Amount is an optional input, and represents the value (principal and accrued interest) of the record at the maturity date for annuities.
Residual Amount	Used for instruments with AMRT_TYPE_CD = 840 (Lease). This column represents the residual value of the lease at the maturity date.

#### 3. Click Apply.

#### **Defining a Product: An Example**

To define a product:

- **1**. Provide a unique name for your rate card product definition.
- 2. Enter few details as description for your rate card product definition.
- 3. Select a standard Product using the hierarchy Browser.

Dimension Product	•	
0 14		R
List View Search Results		
Available Members	Page 1 🗸 🔉	
D Default Member		
D 10010 - 10010		
D 10011 - 10011		

Figure 5-151 Hierarchy screen

- 4. Select the corresponding currency.
- 5. Define the properties of the Product in the Main tab.

#### Figure 5-152 Product Definition – Main Tab

Mark		fame			
· Select Product Property	-				
Association Type	Nan-Amortong		Expression Parliances		
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6. Define the properties of the Product in the Terms tab.

#### Figure 5-153 Product Definition – Terms Tab

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-	-	Serve	_								
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## Note:

Under a single product/currency selection, users may define multiple combinations of Original Term, Payment Frequency, and Repricing Frequency. This is done by adding records using the "+" icon. Multiple records are useful when generating daily pricing sheets, where the standard product has multiple terms. For example, the product could be "Term Deposits", but users may want to view the daily FTP Rates for each available term, for example, 3 months, 6 months, 12 months, 18 months, and 60 months. This example is possible by adding and defining multiple records under a single product/currency selection. For more information on the meaning of each of these fields, see the OFS Cash Flow Engine Reference Guide.

7. Click Apply.

# Note:

On save of each Product (Main and Terms), one or more record(s) will be inserted in the fsi\_m\_prod\_characteristics table. When Multiple terms are defined for each product, multiple entries will be inserted into the fsi\_m\_prod\_characteristics table. After the completion of the first task tpol.sh run, fsi\_pm\_generated\_instrmts table is populated.

#### Setting up Batch Execution of Rate Card

To set a batch execution for the Rate card:

- 1. From the LHS Menu, navigate to **Operations and Processes**, select **Scheduler**, and then select **Define Batch**.
- 2. Create the batch as per the instructions in Define Batch.
- Create the Task as per the instructions in Define Task.
   While creating the Task, select the Component as Rate Card Report Generator and select the relevant parameters for Dimension, Folder, and Process Name.
- 4. Execute the batch as per instructions in Execute Batch.

# 5.3.12.2 Rate Report

The Rate Card Report window allows users to select the set of standard products.

The Rate Card Report contains a Rate Report definition page and a Report page. The Rate Report definition includes the name of the Rate report, and the set of standard products for which the user wants to fetch the rates.

Following set of columns are available in rate card report for the set of selected products:

- As of Date
- Product Name
- Currency
- Original Term
- Adjustable Type
- Amortization Type



- Transfer Rate
- All in Transfer Rate
- Basis Risk Cost Rate
- Liquidity Premium Rate
- Other Add-On Rate
- Pricing Incentive Rate
- Current Net Rate
- Current Par Balance
- Current Payment Amount

The procedure for working with and managing Rate Report is similar to that of other Oracle Funds Transfer Pricing Cloud Service business rules. It includes the following steps:

- Searching for Rate Reports
- Creating a Rate Report
- Viewing and Editing Rate Report
- Copying Rate Report
- Deleting Rate Report

As part of creating and editing a Daily Rate Report, the user defines the products under rate card report definition.

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Abs: RC Product 0	H4-07/3013 K5+6+5	FTR, ADMAN	16/01/0223 13:46:40	PTP, ADMIN	
GeoReal Test 1 appy	04/06/2023 07/06/25	PR, ADMN	04/08/0023 01/04/03	P19,40484	141
Dev/Hoot teat 1 edit	okiokiosa ohtem	FTP_AQUAN	04/06/2020 07/19/20	119,40404	
C) devinanter (2	04/06/0221 04:04:09	PRE, ADMIN	21/08/0129 055517	ma jacowie	
Ratecard Report Data	21/06/0029 23/21/08	FTR, ADMIN	21006-2023 20-2146	179,40km	
C REPORT	10/07/0023 10/06/06	PTF, ACHIN	18/05/2523 18:05:09	119,A2404	144
C Model #	19-07/0223 (309-04	PTP_ADIAN	19/07/2023 10:09:04	TTP, ADMAN	344
CT RC Report ThT	13/07/3523 (39/1104	FTP_ADMIN	13/07/2029 28 41 04	P79_30xm	

#### Figure 5-154 Rate Reports

#### **Defining Rate Report**

To create a new Rate Report:

- 1. Navigate to Rate Report.
- 2. Click the Add icon.



#### Figure 5-155 Rate Report – Definition Mode

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Select Product		
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This table describes the key terms used for this procedure.

#### Table 5-32Fields and Descriptions from the Rate Report page

Term	Definition
Rate Report Definition	Enter the Rate Report name.
Description	Enter the description of the Rate Report.
Folder Name	Select the Folder name.
Access Type	Select the Access type of Rate Report as Read/ Write or Read Only.
Product Selection	Click the Product Mapping (Add) icon to select the relevant standard products to be included in your pricing report.

3. Click Save to save the Rate Report.

#### Definiting a Rate Report: An Example

The Rate Report window allows users to select the set of standard products to include in their report.

The Rate Report contains a Rate Report definition page and a Report page. The Rate report definition includes the name of the Rate Report, the set of standard products for which the user wants to fetch the rates.

The procedure for working with and managing Rate Report is similar to that of other Oracle Funds Transfer Pricing business rules. It includes the following steps:

- Searching for Rate Reports.
- Creating Rate Report
- Viewing and Editing Rate Report
- Copying Rate Report
- Deleting Rate Report

To define a Rate Report:

- 1. Enter the Rate Report Name and Description.
- 2. Select the Folder Name and Access Type details.



#### Figure 5-156 Rate Report – Definition Mode

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v Poderblete		
Select Product	•	

3. Select the Product(s) from the hierarchy browser using the **Add** icon. This hierarchy browser will have the list of defined standard products (as set up by the Administrator).

Figure 5-157 Product Selection – Hierarchy Browser

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Leaf-90013	>>		
test_product			
Leaf01			
🗆 Leaf17	*		
🗆 Leaf03			
TrLeaf01			

#### 4. Click Save.

You will be directed back to the Rate Report summary page and the defined Rate Report will be displayed on the Rate Report summary page.

#### Viewing Rate Card Report

Rate Card report is available upon successful completion of the Pricing Run.

To access a Rate Card Report, select the Rate Report **Name** and click **Report** from the **Action** menu.



#### Figure 5-158 Rate Report

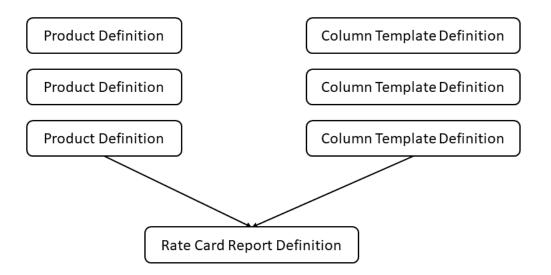
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# 5.3.12.3 Rate Report Templates

Rate Card Report templates help you to create a customized Rate Card Report by choosing the columns you want to see in your report.

These columns can include/exclude standard out of the box columns as well as other columns that are properly registered. Following is the updated flow with an extra (new) step of defining column templates, while defining Rate Card Report:

## Figure 5-159 Rate Card Report Flow



Each template contains a user specified set of product attributes selected from the master table (FSI\_PM\_GENERATED\_INSTRMTS). Templates is an added functionality, which will allow you to change rate card reports on the Run. Each report can be defined with more than one template, which can change on the Run as per your requirement.

# 5.3.12.3.1 Search for Rate Report Templates

Search for a rate report template to perform any of the following tasks:

Edit



- View
- Delete
- Copy
- Check Dependencies

Defining a Rate Report Templates is a prerequisite to perform any operation on the Template, like search.

To define a Rate Report Template, From the LHS menu, select Funds Transfer Pricing, select Rate Card, and then Rate Report Template to display the Rate Report Template screen.

#### Figure 5-160 Rate Report Template screen

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Rate Report Template						
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C) fee 1	have 2	Evantue Save 1	Control by 1	Internal State: 1	Maddine Ro 12	640
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When you first navigate to the Rate Report Template, the Templates stored within your current default folder are presented in a summary table. The Rate Report Template summary screen displays a Search pane and a summary pane.

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**: Enables you to select and delete one or multiple rules in the table simultaneously.
- Download: Click to download the displayed information in the summary table in .xls format.
- Refresh: Click the Refresh button to refresh the summary Page.
- Help: Click the Help icon to view the Rate Report Template help page.

On the summary page, enter your search criteria in the search box and click Search. The Rate Report Template definitions meeting your search criteria are displayed.

#### 5.3.12.3.2 Rate Report Template Summary Table

This section displays a table containing all the Rate Report Template that are already created or those that meet your search criteria.

The Rate Report Template summary table displays the following details:

- **Code**: A unique code.
- **Name**: Displays the Rate Report Template's short name. Hovering over an Rate Report Template Name displays the Allocation model's description.
- **Creation Date**: Displays the date and time at which an Rate Report Template was created.
- Created By: Displays the name of the user who created the Rate Report Template.
- **Modified Date**: Displays the date and time at which an Rate Report Template was modified.
- Modified By: Displays the name of the user who modifed the Rate Report Template.
- Action: Displays the list of following actions that can be performed on the selected Rate Report Template.
  - View: Click the View icon to view the contents of an Rate Report Template on a readonly basis as the user is launched into the Rate Report Template Detail screen in view mode.
  - Edit: Click the Edit icon to modify a previously saved Rate Report Template as the user is launched into the Rate Report Template Detail screen in edit mode.
  - **Delete**: Click Delete to delete the Rate Report Template you have selected.
  - Save As: Click on this option to create a copy of an existing Rate Report Template. The Save As pop-up window allows you to enter the Code, Name, Description, Folder, and Access Type Details for the copy template.

#### 5.3.12.3.3 Creating a Rate Report Template

Template creation is a role specific activity, only the users with the creation rights can create a new template.

To create a Rate Report Template, follow these steps:

- **1.** Navigate to Rate Report Templates screen.
- 2. Click the Add icon to add a new template.

#### Figure 5-161 Rate Report Template Definition

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- Enter the following details for the new report template:
  - Code: A unique numeric code within the range of 10000 to 99999.
  - Name: A name for the template within a range of 1 to 120 characters.
  - Description: A description for the template.
  - **Folder Name**: A folder where this template is saved.
  - Access Type: The access type that you want to give to this template for other users.
- Click the Add Attributes icon to display the Column Selection window where you can select the attributes to the template.



vailable	Selected
lease select domain 👻	Q. Search
Q Search	No items to display.
BOVE_COMPENSATION_LIMIT_FLG	
ACOD_HEALTH_INS_CO_CD	
ACCIDENT_HEALTH_PREMIUM	
- ACCOUNT_AGE	
ACCOUNT_AGE_MULT	
ACCOUNT_CLASSIFICATION_CD	
ACCOUNT_CLOSE_DATE	
ACCOUNT_CONTRIB	
COUNT_CONTRIB_AFTER_TAX	
ACCOUNT_GROUP_CD	
ACCOUNT_NUMBER	
ACCOUNT_OFFICER_CD	
ACCOUNT_OPEN_DATE	
ACCOUNT_STATUS_CD	

#### Figure 5-162 Column Selection window

- Select the Domain from which you want to select the attributes. The attributes available for the selected Domain will be displayed in the Available Attributes column. If no Domain is selected, this screen displays the all the Available Attributes.
- 6. Select the Attributes from the Available Attribute column and click the > icon or >> buttons to move them to the Selected Attribute column. If you select any attributes by unintentionally, you can move them back to the Available Attribute column by clicking the < icon or <|< buttons.</p>
- 7. Click **OK** to save the selected attributes to the report template.

## 5.3.13 Account Audit

The Account Audit UI provides a tool to validate account attributes along with calculated FTP results and the related cash flows. You can use Account Audit to access following account details.

- Transfer Rates, Add-On Rates, and Economic Cost results.
- Audit information like method used for transfer rate or Add-On rate calculations.
- Interest rate curves used for calculations.
- Cash flows generated for the account, which are helpful to verify the rate calculations.
- Error messages.



You can verify all these details in a single UI without taking any technical help to query multiple Database tables. To open the Account Audit, follow these steps:

1. From the LHS menu, click **Funds Transfer Pricing Cloud Service**, and then select **Account Audit**.

#### Figure 5-163 Account Audit page

Account Audit		Reset ⑦
✓ Account Search		
As of Date 3/31/2015	Instrument Type	•
Product Name 👻	Currency	•
Account Number/ID Number	Search	

- 2. Enter the following details:
  - As Of Date: By Default, this is the As Of Date set in the application preferences. However, select a different date using calendar if you want to pull records for another date, .
  - Instrument Type: By Default, this is blank. Select one value from available list of values like Loans, Deposits, etc.
     There are multiple instrument tables to retain instruments like Assets, Liabilities, Off Balance Sheet items, and so on with millions of records. To speed up the process, you should select an instrument name from drop-down list.
  - **Product Name and Currency**: Both are optional fields with a drop-down. You can select a value to narrow-down the search criteria and reduce the turnaround time.
  - Account Number/ID Number (mandatory): You can enter either the ID Number or the Account number.
- 3. After entering the relevant details, click **Search**. If there are no records for the search criteria entered, then FTP displays a message *No* records found. Update the search criteria.

If the record is found, then the screen displays either the Account Number or ID Number based on your search criteria.

- 4. Select the Account Number.
- 5. Click **Apply**. The system displays the Account Attributes and Account details for the selected Account.

#### **Account Attributes Tab**

The account attributes tab displays account/deal attributes, so you can get an idea if the account is fixed or floating rate, rate of interest charged, original balance, remaining balance, account maturity etc., which would be required to verify the calculations in subsequent tabs.



#### Figure 5-164 Account Attributes Tab

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Current Peursent Acresset		Orgonichere		Current Ret Teller	1.2%	
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Last Principal Payments Casts		Next related Trajected		Real Presided Represid		
Internet Payment Programmy		Processo Factoria				

This tab contains following details:

- Instrument Type
- Product Details
- Customer Details (ID Number, Account Number, and Customer Number)
- Account Type, Adjustable Type, Amortization Type
- Dates (As of Date, Origination Date, Issue Date, Last Reporting Date.
- Balances, Payments, Terms, and Frequencies
- Customer Rate

**Account Details Tab** 

#### Figure 5-165 Account Details Tab

	69 C				
Access in theme	Attact (P	un.			
Transfer Rate	0.894		hander fans Chage Could	10.525	
Lighting Prestan Bate	36.24		Liquidity Permit Deep Cells		
Base Roll Sunt Rate	195	0	Basic Bob (Darge Croft		
All to Transfer Price Rates	36JA		All in Swatte Pitta faits Charge Costs	100 Junits	
Prang iscanting fails	m :		Piting Roamition Charge Could		
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Other Add-On Rate	n	•	Other Add On Charge Credit		
Option Cast					
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			Breakage (herge Arty On BC		
Brankage Charge Add (in Medical	3				

The account details tab contains two sections. The first section displays all the calculated rates, for example:



- Transfer Rate.
- Add-On rates if any (Basis Risk Cost, Liquidity Premium, Other Add-On or pricing incentive).
- Economic cost if any economic cost calculations are done.
- Corresponding charge credit details will also be displayed (if applicable).

Each rate has a view button next to it, if you want to verify what method, rule, IRC, and so on is being used for rate calculations. When you click on the **View** button the corresponding details are highlighted in the second section on the same screen.

For example, if you want to verify Transfer rate calculation, click the **View** button next to it and verify which TP method, IRC is used or if there is any prepayment assumption attached to it.

#### **Cash Flow Details Tab**

#### Figure 5-166 Cash Flow Details tab

court Attribute	Ac	count Details	Cesi	Flow Details	_													
Instrument Type Id	Comumer	oere.			ę	roduct Type kl						Product	M xors					
ID Number	1045 N852				Ac	count Number	1045/N8521					Customer	ы					
Field Search								Q										
	Average Dife	Basta Risk 0 Disco	Basis Risk 0 Disco	fiests RbA 0 Disco	Bets Risk 0 Prest	Bach Risk © Preset	Basis Risk © Pres	Backs RbJA © Rate	Recit: RbA 0 TP	Begining Principal © Balance	Cash Row ≎ cd	Cash Row © Dute	Daceant © Factor	Discount Factor © Term I	Discount Rate	End Principal 0 Balance	Mentity Code	klentity Number
0	0	0	0	0	0	0	0	0	.0	100000	2	2016-01-01	0	0	0	0	20150531	1045 NB
0	0	0	0	0	0	0	0	0	0	100000	2	2016-01-01	0	0	0	0	20150531	1045 NB
0	0	0	0	0	0	0	0	0	0	100000	2	2016-01-01	0	0	0	0	20150831	1045 NB

The Cash Flow tab details all the Cash Flows for the searched account. Same account can have multiple processes one for transfer rate, a different process for add-on rate calculations, and so on, all processes which have generated Cash Flows for the record are listed here.



# 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 **Operations and Processes > Scheduler** 



## 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.

Role Codes	Function Codes
BATCH_READ	BATCH_ADD
BATCH_WRITE	BATCH_DEL
BATCH_ADV	BATCH_MOD
BATCH_AUTH	BATCH_VIEW
BATCH_OPER	BATCH_SCH
BATCH_MAINT	BATCH_SUMM
	BATCH_AUTH
	BATCH_PURGE
	BATCH_MON
	BATCH_EXEC
	BATCH_COPY
	LOGVIEW

Table 6-1 User Role Codes and Function Codes

## 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 **Operations and Processes > 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\$.

By default, **\$FICMISDATE\$** and **\$BATCHRUNID\$** are added as batch Parameters.

#### 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.

- 3. Enter the following Header Parameter details:
  - Parameter Name A valid parameter name for the new header parameter.
  - **Parameter Value** A valid parameter value required for batch execution.



4. 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:

- 1. 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

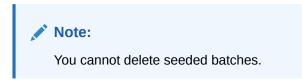
Copy a batch/batch group that you want to clone to create a new batch/batch group.

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.



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:

- From the left menu, click Operations and Processes > Scheduler and select Define Task.
- 2. 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:

- 1. In the Scheduler Service (Define Task), select the Batch for which you want to add a new task from the drop-down list.
- 2. Click Actions on the page and then click Add to access the Add Task page.
- 3. 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.

4. 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.

5. 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:

- 1. 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.

- 2. 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 **Operations and Processes** 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 <BATCH 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.
- 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 6-2 Scheduling Options

Details	Once	Daily	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
<b>Days of the week</b> you want to execute the batch/batch group. You can select multiple days.			Yes	Yes	Yes
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
<b>Select Quarters</b> 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

- 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.
- 4. 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.
- 2. 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.

#### Note:

You can download the task execution summary only if the **BATCH\_OPER** role is mapped to the **LOGVIEW** function.

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.

To access the **Scheduler Service Dashboard** page, from the left Navigation pane in the Service console, click **Operations and Processes** > **Scheduler** > **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.

#### Figure 6-1 Importing Dump File

🗄 🔘 Financial Services Analytical Ap	plications					
Algestion to MI_99807712, teasort All ALL NODES ARE	SELECTED BY DEFAULT			Migration Definition	pes (	
Summary / Object Selection	Import Dump File	Save Import	Trigger Import	Migration id	MI_99807712	
		Develop		Upload from	<ul> <li>Object Store</li> <li>Local Machine</li> </ul>	
					Drag and Drop Select a file or drop one have	4
				Import All	Yes	
				Fail on Error	Yes	
				Overwrite	Yes	
				✓ Apph	Co	ncel



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.

- 6. 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.

- 1. 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

Profitability and Balance Sheet Planning Cloud Service (PBSM) Analytics User Guide describes the features and functions of PBSM's Analytics is intended for the use of Administrators, Analysts, Reporting Analysts, and Administrators.

This chapter convers the following topics:

- Funds Transfer Pricing Cloud Service 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.
- Account Audit Report: The Account Audit report provides users a tool to validate the account attributes along with calculated FTP results like Transfer Rates, Adjustment Rates, and Economic Cost results.

## 7.1 Funds Transfer Pricing Cloud Service Reports & Analytics

This chapter covers the following topics:

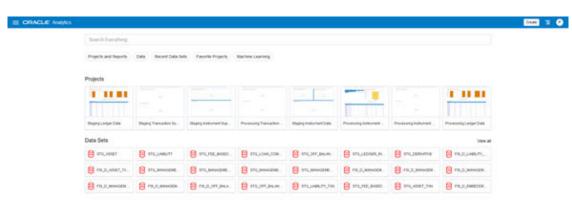
- Access Business Intelligence (BI) Reports
- Preparing Data using SQL Query Browser
- Raw Data Analysis
- Data Insights
- Processed Data Insights

## 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 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.



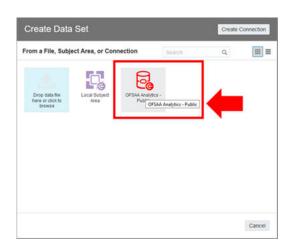


Figure 7-2 Create Data Set Screen

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	89	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		
		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 7-3 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.

	Add Data Set Test ASSET Data					Cancel	Add	
	Click here to add a filter							
	OFSAA Analytics - Public > OFSAA_ANALYTICS_PUB		Select Columns     Enter SQL	Name	Test ASSET Data			
	Search Q Se	elections		Description	External Data Set			
	FSLD_ACCOUNT_INDEX_HIST			Connection	OFSAA Analytics - Put	lic		
	FSI_D_ACCOUNT_RATE_TIERS			Data Access	Automatic Caching			
	E FOLD_ASSET			New Data Indicator	Select Column			*
	E FSLD_ASSET_TIONS			Owner	pt_qauser			
	FSI_D_DERIVITIVE	<u> </u>			In Progress			
	FSI_D_EMBEDDED_OPTIONS_SCH				In Progress			
	FSI_D_FEE_BASED_SERVICE			Refreshed				
	FSLD_FEE_BASED_SERVICE_TINS							
	FSLD_LEDGER_INSTRUMENT							
	FSLD_LIABUTY							
	FSI_D_LIABILITY_TXNS							
	FSI_D_LOAN_COMMITMENTS							
			Select columns to include in this D	ata Set				
t data or visual to play properties	0							

Figure 7-4 Add Data Set – Search from the List

#### Or

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

K E Test ASSET Data						<b>n</b> e [2002200	P
8 0	Add Data Set Test ASSET Data				Cancel Add		
Search O	Click here to add a filter						
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Anno Sicolar Select dala or visual lo aspany properties			detect columns to include in t	his Data Set			
						0 Data Elements 🛷 😋	

Figure 7-5 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.



• •	Add Dela Set Net AUD/T Data		Carriel	
			Control Manufactoria	
	Clask here to add a ther			
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	¥ 0.4.17,154,408			
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	R.			

Figure 7-6 Add Data Set – Search Columns

6. Add the Database Object Column as required.

Figure 7-7	Add Data Set – Adding the Database Object Column
------------	--

K 🗐 Test ASSET Data							• ~ 🖻	one Project	P
8 0	Add Data Set Test ASSET Data					Cancel Add			
Search O	O Click here to add a filter								
🕣 Add Data Set	OFSAA Analytics - Public > OFSAA_ANALYTICS_PUB > FSLD_ASSET	-	Select Columns     Enter SQL	Name	Test ASSET Data				
Results At steps combined	Search Q Add All Add Selected	Selections (3/614)	Remove All Remove Selected	Description	External Data Set				
Contraction of the second second	III CUR_EFFECTIVE_INTEREST_RATE	A B OFSAA, ANALYTICS_PUB		Connection	OFSAA Analytics - Public				
	III CUR_GROSS_RATE	# ESLD_ASSET		Data Access	Automatic Caching				*
	III CUR_MARKET_VALUE	ACCOUNT_NUMBE	R 2	New Data Indicator					*
		III AS_OF_DATE			pt_gauser				
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	I CUR_OAS_ALT								
	V CURJAR BAL				In Progress				
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Select data or visual to display properties									
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7. Click Get Preview Data to display the retrieved Data Results.

Test ASSET Data												
	Add Data Set	Test ASSET Data								Cancel	kdd	
	Click here to	add a filter										
	-	Public > OFSAA_ANALYTICS		e 7		Select Columns	e Enter SOL					
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								Modified On	In Progress			
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	CARDS_28	09/30/2021 12:00:00.000	M 1.	00.000.00								
	CARDS_2C	09/30/2021 12:00:00.000	M 1.	00.000.00								
	CARDS_2D	09/30/2021 12:00:00.000	M 1.	00.000.00								
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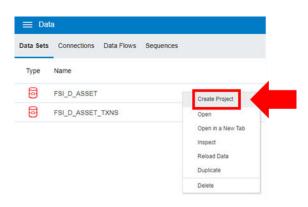
Figure 7-8 Data Results

8. 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.

< E Test ASSET Data									n e 2000	ed (P)
8 0	Add Data Set	Test ASSET Data						Cancel Adv	1	
	O Click here to	add a filter								
					Select Columns     Enter	IOL .	Name	Test ASSET Data		
	Statement									
Al steps combined	select ACCOUNT	NT MEMORER, AS OF DATE, CI	UR PAR BAL from OFS	AA_ANALYTICS_FUB.FSI_D_ASSE	17		Description	External Data Set		
							Connection	OFSAA Analytics - Public		
							Data Access	Automatic Caching		*
							New Data Indicator	Select Column		*
							Owner	pft_qauser		
							Created On	In Progress		
							Modified On	In Progress		
							Refreshed			
	A ACCOUNT_N	0.10.05.0.05	CUR_PAR_BAL							
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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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Figure 7-9 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 7-10 Data Set Options

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

# 7.1.3 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.

## 7.1.3.1 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 1-11 Classic nume Fage	Figure	7-11	<b>Classic Home Pag</b>	е
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		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 7-12	Catalog
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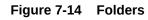
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Agent Action Jobs Report Jobs	Ad-hoc Data Analysis 87D Open: More ¥ Download Desktop Tools *	ALCO Report Open More V	lee Customer Screening - Ner Open More ▼						
Report Job History									

 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.



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Im PRISMCS Ad hoc Analysis	Groug Goon Mary	3fed 10/27/2023 2:14:41 PM Owner	
a Tasks	Interest Rates Curves	Last Modified 10/27/2025 2:14:42 PM Owner	
Derational Analysis	Open More *		
Expand P Create Shortout	Copen Mare *	sions Registry Last Modified 10/27/2025 2:14:43 PM Dener	
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Figure 7-13 Copy Option



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⊿ Folders 🞵 Έ	Type All • Sort Name A-Z • Show More Details	
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	*	
4 Tasks		
Profitability Analytics		
Expand o <sup>O</sup> Create Shortcut		
Uplosd	> Preview	

4. Navigate to My Folders.



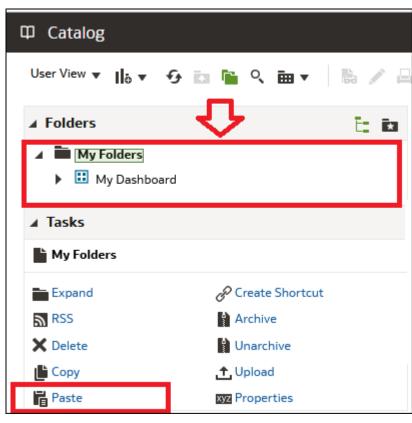


Figure 7-15 My Folders

5. Paste the report. You will be able to edit the Report which is saved inside My Folder.

# 7.1.3.2 Ad-hoc Analysis Folder

This Folder can be used by the customers to share the reports across the organization.

Figure 7-16 Ad-hoc Analysis folder

Type	Name	Description		Owner	Modified <b>v</b>	
					0.01.0007	
No. 19	Raw Data Analysis			not availa	Dec 21, 2023	
Ľ	Asset Liability Management Analytics			not availa	Dec 21, 2023	
	Profitability Management			not availa	Dec 21, 2023	
	Cash Flow Engine Analytics			not availa	Dec 21, 2023	
	Profitability Analytics			not availa	Dec 21, 2023	
	Fund Transfer Pricing Analytics			not availa	Dec 21, 2023	
	Operational Analysis			not availa	Dec 21, 2023	
Ľ	PBSMCS Ad-hoc Analysis			not availa	Nov 17, 2023	



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.

## 7.1.3.3 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 7-17 Create

		Create
Create		
<b>6%</b> Workbook	Dataset	))) Data Flow
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 7-18 Subject Areas

Add Dataset				Create Dataset
Datasets Sub	ject Areas		Search	۹ 🖩
5	<b>[</b> ]]	<b>[</b> ]]	[0]	<b>[1]</b>
ALM Cashflow	ALM Market Value	Customer Account Income Statement	Customer Life Time Value	Financial Results
5	[ <b>1</b> ]	<b>[</b> ]	[0]	<b>[</b> ]
Forecast Rates	Income Statement	Instrument Analysis	Instrument Geo Mapping	Instrument Reporting
囗		<b>[</b> ]	<b>[</b> ]]	<b>[</b> ]
Instrument Segmentation	Interest Rate Risk	Liquidity Risk	Management Ledger Analysis	Management Reporting
<b>6_7</b>	r_7	r_7		
			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 Visu	lize Present		S	0	8	۵	8 •
e Sea	rch ⊕	⊕ Click here or drag data to add a filter								1
) ) )	\$ 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 7-19 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.

# 7.1.4 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	•	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 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 04	Management Ledger Management Ledger 01 Management Ledger 03 Management Ledger 04 Management Ledger 05
Staging Transaction Summary Data	Transaction Summary	STG Staging	STG_ASSET_T XN STG_LIABILITY _TXN STG_FEE_BAS ED_SERVICE_ TXN STG_OFF_BAL ANCE_SHEET_ TXN	Stage Asset Transaction Summary Stage Liability Transaction Summary Stage Fee Based and	Assets Transaction Summary Liabilities Transaction Summary 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		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	•	Management Ledger Management Ledger 01 Management Ledger 02 Management Ledger 04 Management Ledger 04

## 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
			//e	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:

Table 7-2	Staging Instrument Data Reports
-----------	---------------------------------

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Staging Instrument Data	Instrument	STG-Staging	STG_ASSET STG_LIABILITY STG_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.



 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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age Asset Instruments - Ada						Concernance of the second s	age Asset Instrum	entis - Hardini	of Becords Trend					
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		NORM	9.26	6.01%	80,704	40,000	-							
		SHEET	5.06	6.01%	10,704	4.100								
		NOTA	8,34	6.015	10,754	45,754	-							
		PROD_ISAETROPS	4.05	4.075	STAIN!	11.794	-							
		PROD_454041400	5,25	6.045	10.474	4,000	-							
		PROD_AGAIN1995	4.01	6.075	110.044	104,704								
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u (minyaman														
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100.000 102														
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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

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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 STG_PAYMENT	Stage Embedded Options Schedule	Embedded Options Schedule Payment
			_SCHEDULE	Stage Payment Schedule	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.

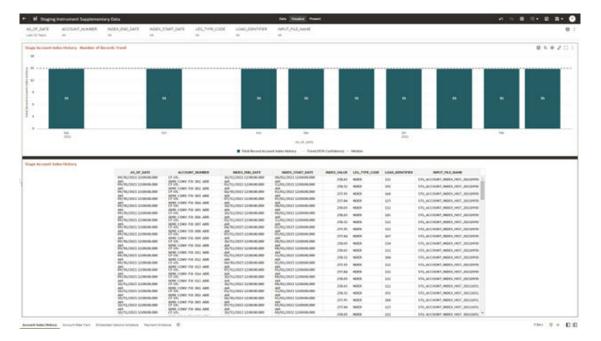


Figure 7-28 Staging Instrument Supplementary Data – Account Index History



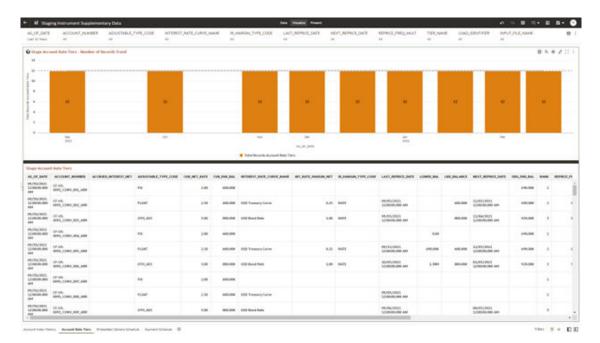
## 7.1.4.2.2 Account Rate Tiers

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.
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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
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#### 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 Granular table records at FINANCIAL\_ELEM\_CODE level.

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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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## 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
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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

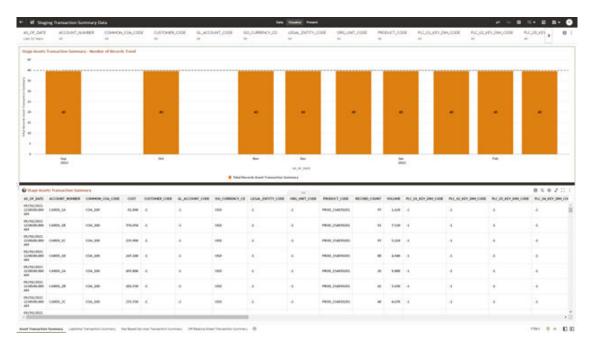
This report provides the analysis capability on the Stage Assets Transaction Summary Table.

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



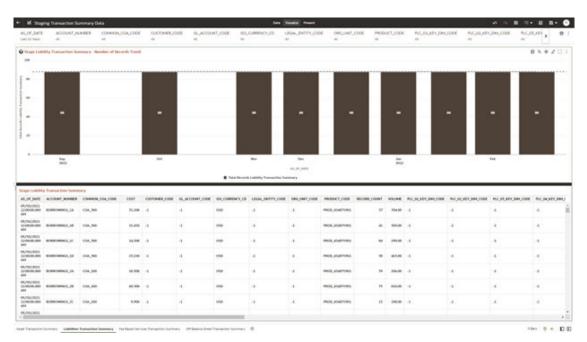
## 7.1.4.4.2 Liabilities Transaction Summary

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

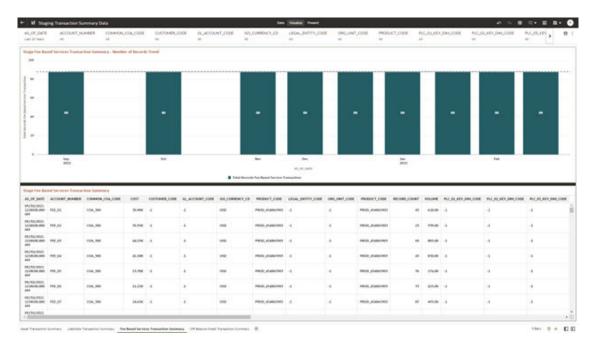
## 7.1.4.4.3 Fee Based Services Transaction Summary

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

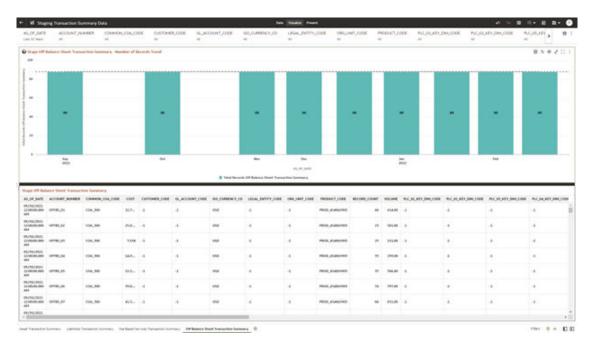
# 7.1.4.4.4 Off Balance Sheet Transaction Summary

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 Granular table records at ACCOUNT\_NUMBER level.

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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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#### Figure 7-47 Processing Instrument Data – Off Balance Sheet Items

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#### Figure 7-48 Processing Instrument Data – Off Balance Sheet Items

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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	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.

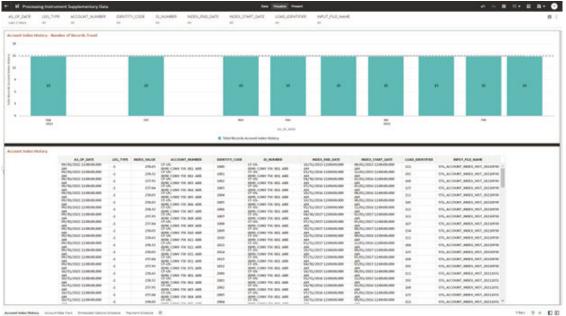


Figure 7-50 **Processing Instrument Supplementary Data – Account Index History** 

## 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.



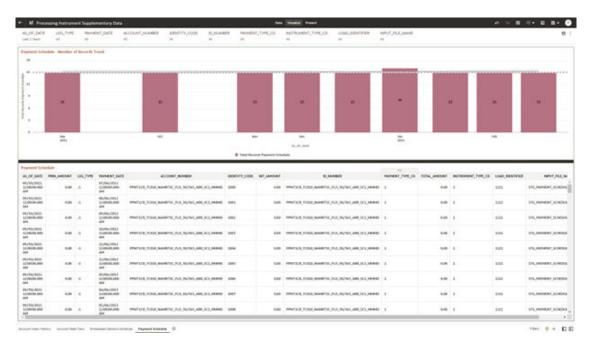


Figure 7-53 Processing Instrument Supplementary Data – Payment Schedule

## 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

Report Name	Scope	Table Layer	Physical Table List	Logical Table List	Report Canvas Name
Processing Ledger Data	Ledger	FSI-Processing	List 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	List Management Ledger Placeholder Management Ledger 01 Placeholder Management Ledger 02 Placeholder Management Ledger 03 Placeholder Management Ledger 04 Placeholder Management	Name Management Ledger 01 Management Ledger 02 Management Ledger 03 Management Ledger 04 Management Ledger 05
			EMENT_LEDG ER_05	Ledger 05	



## 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
   Granular table records at FINANCIAL\_ELEM\_ID level.

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#### Figure 7-54 Processing Ledger Data – Management Ledger

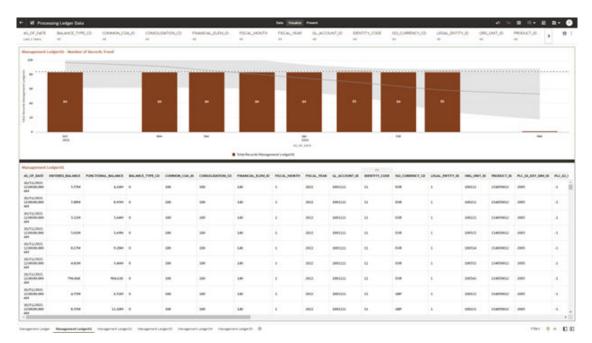
## 7.1.4.7.2 Management Ledger01

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.





#### Figure 7-55 Processing Ledger Data – Management Ledger01

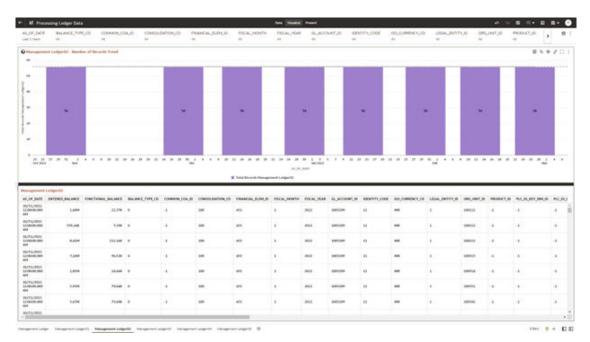
## 7.1.4.7.3 Management Ledger02

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.
- Management Ledger03 Granular table records at FINANCIAL\_ELEM\_ID level.



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#### Figure 7-57 Processing Ledger Data – Management Ledger03

## 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.





#### Figure 7-58 Processing Ledger Data – Management Ledger04

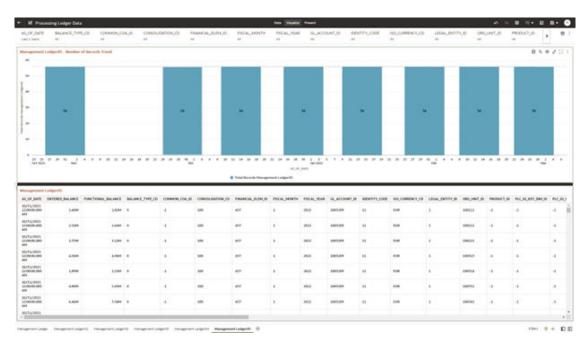
## 7.1.4.7.6 Management Ledger05

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



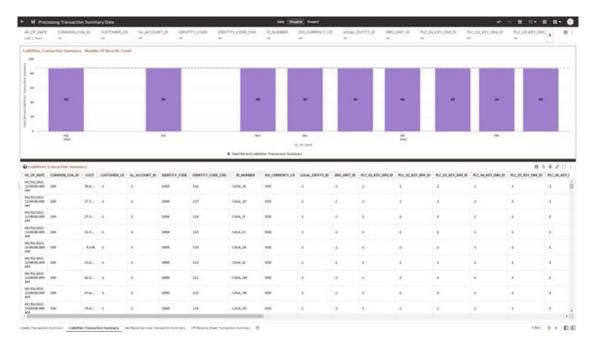
## 7.1.4.8.2 Liabilities Transaction Summary

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.

- 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.

- 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

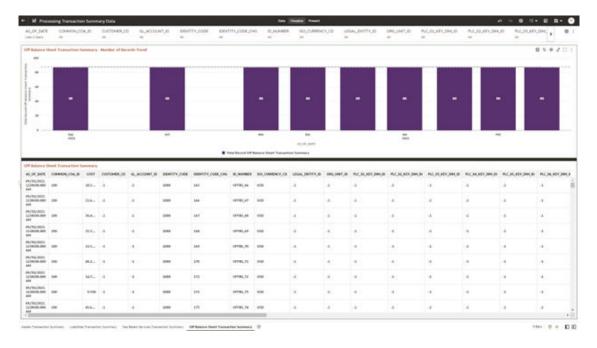
The Off Balance Sheet Transaction Summary Report provides the analysis capability on the Off Balance Sheet Transaction Summary Table.

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

- 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.

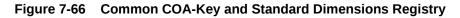
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#### Figure 7-65 Legal Entity-Key & Standard Dimensions Registry

## 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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### 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 Ind	dustry - Key &	Standard Dimension	s Registry
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## 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

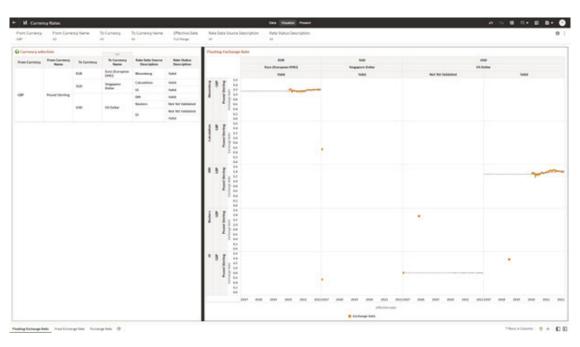
From Currency	From Currency Name	To Currency	To Currency Name	Effective Date	Rate Data Source Description	Rate Status Description
AR	All	All	AR	Full Range	All	All

- 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.





#### Figure 7-75 Floating Segment 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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Carrying selection					Fixed Exchange Rate							
Industry Real	Telenna 1	for Carnering	Rate Data Second Description	Radia Vitaliani Descriptione					-			
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Figure 7-76 Fixed Exchange Rate

## 7.1.5.2.4 Report Filters

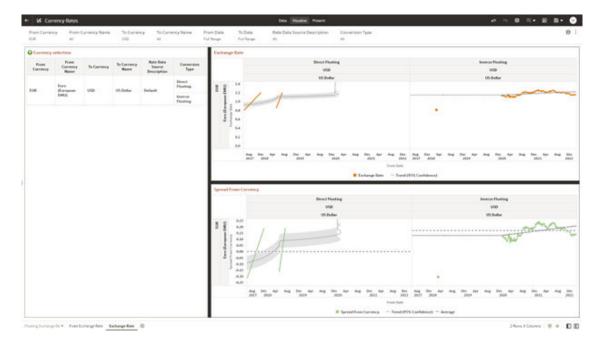


From Currency	From Currency Name	To Currency	To Currency Name	From Date	To Date	Rate Data Source Description	Conversion Type
All	All	A.I	All	Full Range	Full Range	All	All

- **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
EUB Yould Col-	Standard	Vold to Mater.	Armal	Astend Hotel	110
GBP Yorkit Colum	Standard		Arment	Actual/Art	689
HICD Yaeld Co	Standard		Annual	Actual/Act	HKD
Bill Woold Carne	Standard		Armid	Artustiket	110
JPY 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.

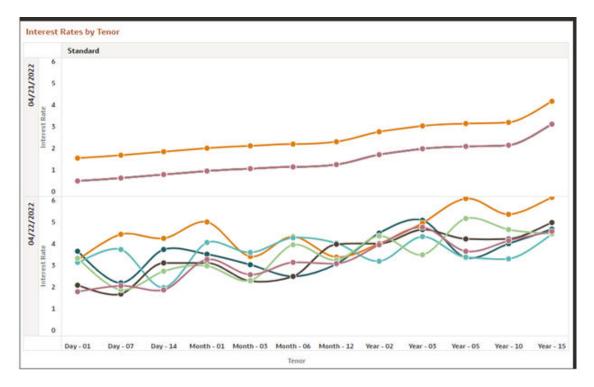
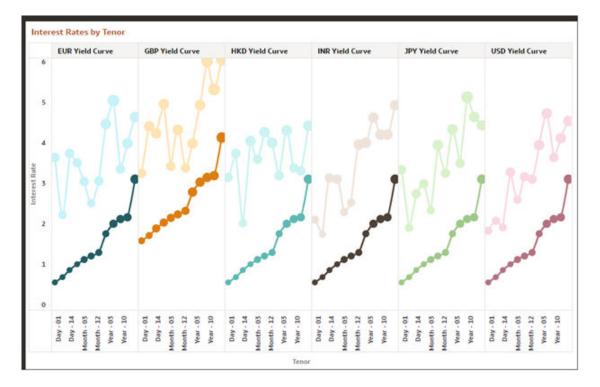


Figure 7-82 Canvas IRC by Effective date

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.

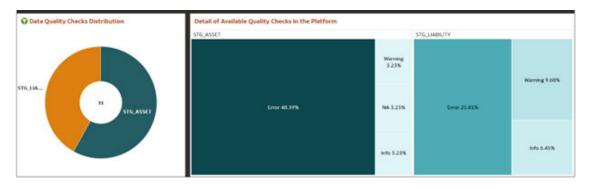
S Number of Total available Checks for each Staging table Total Checks STG LIABILITY 31 G ASSET inge Checks ess Checks ata Length 0 **Null Checks** 13 3 5 2 6 2 2 0 0

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**

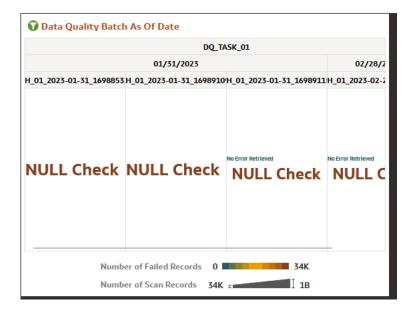
This canvas gives the information regarding the Batches executed on Data Quality Checks. You can use the following filters:



- 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.



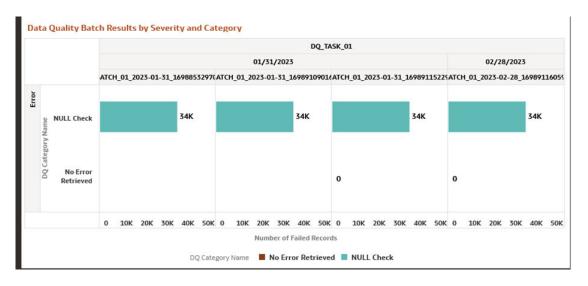
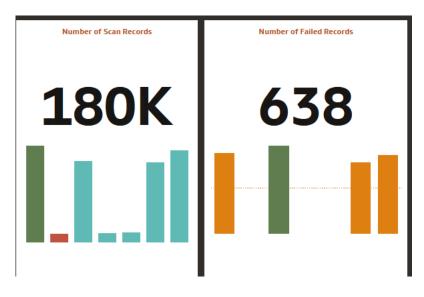


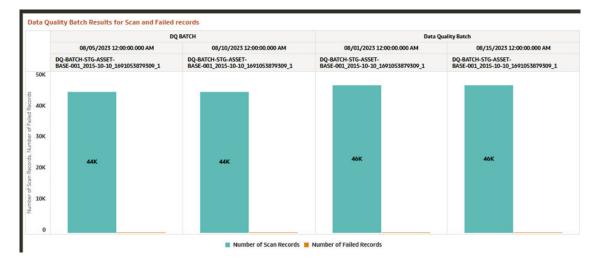
Figure 7-87 Data Quality Batch Results by Severity and Category

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.

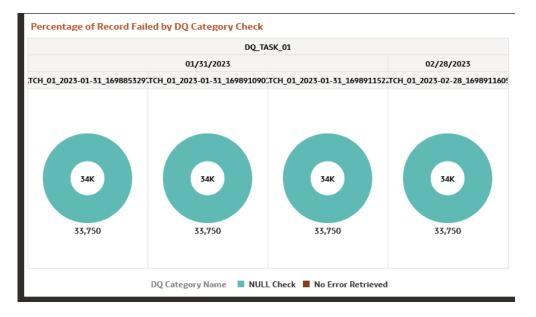
**Number of Records Failed by Data Quality Category Check**: This report showcases the number of failed records for each Data quality check by batch names and execution dates according to Data Quality Category Name.



# Number of Record Failed by DQ Category Check DQ\_TASK\_01 O1/31/2023 02/28/2023 TCH\_01\_2023-01-31\_169885529.TCH\_01\_2023-01-31\_169891090.TCH\_01\_2023-01-31\_169891152.TCH\_01\_2023-02-28\_169891160! NULL Check No Error Retrieved Serror Retrieved No Error Retrieved

Figure 7-90 Number of Record Failed by DQ Category Check

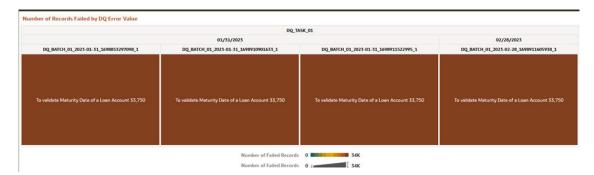
**Percentage of Record Failed by DQ Category Check**: This report gives the information regarding Percentage distribution and total number of checks by batch names and execution dates displayed by Data Quality Category Name.



#### 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.

DQ Detail R	Batch		DQ Group	DQ Group	DQ Check	DQ Check	DQ	00	DQ Source		Severity	Error	Default		Number	Number		Reration	Threshold	10201
Fic Mis Date	Identifier	Process Identifier	Identifier	Description	Identifier	Description	Category	Category Name	Table	DQ Source Column	Values	Value	Value	Owner	of Scan Records	Failed Records	N_THRESHOLD_PERCENT	Count	Flag	Source PK Co
30/10/2015	T001	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- P85M- 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	0	1	ı	N	
30/10/2015	1001	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_16430538749309_1	DQG-P85M- 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	FRGN_TXN_FEES	Error			OFETEST	1,914	0	1	1	N	
10/10/2015	T001	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_16/0053879309_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_MAT	Error			OPETEST	1,914	o	1	1	N	
30/30/2015	T001	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_1642065879109_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 should be avesent	93	Mill Check	STG_ASSET	COMMON_COA_CODE	Error			OPETEST	17,226	Q	9		N	ACCOUNT_NUMBER
30/10/2015	7001	DQ-BATCH-STG-ASSET- BASE-001_2015-30-10_1693053879309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments _PBSMCS 001	DQRL- PESM- BASE-0009	General Ledger Account Code in Stage Assets should be Not Null	93	MJLL Check	STG_ASSET	GL_ACCOUNT_CODE	Warning		-1	CPETEST	17,226	٩	۰	٠	N	ACCOUNT_NUMBER
08/01/2025	Data Quality Batch	DQ-BATCH-STG-ASSET. BASE-001_2015-10-10_1091055879109_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	2,451	o	1	1	N	
68/01/2023	Data Quality Batch	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_10400538799309_1	DQG-P85M- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments PBSMCS 001	DQRL- PESM- BASE-0002	shaces Transaction fees in Stage Assets must not be greater than Annual fees		No Error Retrieved	STG_ASSET	FRON_TON_FEES	Error			OPETEST	2,179	¢	1	1	N	
08/01/2023	Data Quality Batch	0Q-BATCH-STG-ASSET- BASE-001_2015-10-10_1691053879309_1	DQG-PBSM- BASE- STG_ASSET_0001	Data Quality Group for Stage Asset Instruments P05M4CS 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_MART	Error			OFFICI	2,403	٥		1	н	
08/03/2023	Data Quality Batch	DQ-BATCH-STG-ASSET- BASE-001_2015-10-10_1692053879300_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	9	N	ACCOUNT_NUMBER

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.

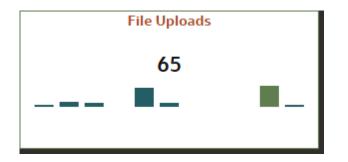


- File Identifier: Use this filter to select a specific File Identifier.
- **File Name**: Use this filter to select a specific File Name.
- **Upload By**: Use this filter to select Upload By.

**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**

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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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supports 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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#### Figure 7-103 Groups and Roles

# **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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	With Documents and Market	FEE DOMMEAOD	MCL BIRL - Apple atom Realpet	- decadged	PRES BIR - Application Analys	CONDUCTOR

# 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

kf Groups and Roles		Data Mandian Present			- 10 10 10 - 20 B+
Averiet Role Code Role Name II II Al	Pursition Code Paretton Name Al				
aincluses mapped to Bales					
Role Code	Role Room	Bair Dea	Familian Code	Function Name	Familian Dine
dama una	Adventure Bale		ADAMA LINE	Administra	This gives access to advancements the
PETHERACE	Application Performant Access	They formal mapped to this role will have access to Application Preferences Carb and Verse the defined applications on	APPPERACIENS	Application Parkerner Access Function Lade	This function gives access performent provide
PREFACE	Application Profession Access	and trute the attract softwarm in these Group respect to this role will have access to Application Preferences Look and Uses the defined performance	APPERFACEMENT	Application Profession Admits View Function Cade	This function gives access to one the preferences defined for edition and
WTHEFACE	Application Preferences Access	User forme support to this cole will have access to Application Preferences Lob and time the defined performance.	APPROTUNITY	Application Preference User View Function Calle	This function gives access to view preferences for uper fits non-
NYSELLENNE	Application Preferences Admin Access	Unit Series mapped will have advanced access Add, Edds, Copy, Debrie	APPRECIAMENT	Application: Preference Advance Code	This Associates gives also access to define the preferences for adhete post-
THE REPORT OF THE PARTY OF THE	Aggilication Preferences Admin Access	Wer formy mapped will have advanced access AAA, UAN, Copy, Telefo	APPRESSION	Application Pathweeks Inlinis View Exection Calls	This has been given access to view the preferences defined for admin-pairs
PPER MILTE	Application Tratements Write	Uses Group stopped and loss access to view and define application profesements	APPRENAMENOUT	Application Frahe mus Admin Familian Cade	The function gives size access to define the preferences for effects and
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orscreent.	Application Profession Write	User formy mapped all have access to view and define application performance.	APPPERUSIDEF	Application Professora Unat Exterior Colo	This data tion gives start access to define the getforeness for specific user
TTRUE TO BE DECIDENTED	Application Professions Willia	Werdening mapped will have access to view and defent application prefermines	ANN DESCRIPTION	Againtation Preference Univ Yors Function (ode	This function gives assess to over preferences for specific user
OUN, ASY	Batch-Advance Bala	Betch advance tale to schedular service	84701,408	Balch Add Function	Betch add how how to wheelpake service
VGA_H21	Battyle-Robustow Balle	Batch-advance-role is scheduler service	BATCH, COPY	Batch Copy Punctions	Batch Capy Rendfiles in Scheduler Service
1CH_ADV	Batch-Balvance Biele	Batch advance role is schedular service	84204,041	Batch Delete Parettere	Batch debits function is scheduler service
ICH_ADV	Setch Advance Rele	Betch advance role is scheduler service	BATCH, DRC	Batch Execute Function	Balch-execution free Size in schedular service
FCH_ADV	Bath In Advances Biele	Batch advance role to adhediate service	BATCH_MOD	Batch Models Parameters	Batch modify function to scheduler service
OTEN, ABV	Batch-Advance Bale	Batch advance role is scheduler service	BATOL/MIRE	Batch Parge Function	Balch purge function in scheduler service
7(H_ADV	Eatch Advance Rela	Batch advance into to a badalar service	BATCH_SCH	Babilit Schedule Functions	Betch schedule from time in scheduler service
TCH_ADV	Batch Advance Rain	Batch advance role is scheduler service	BATCH_SUMM	Balch Summary Function	Breck community from East in schoolular privace
ODLAIN .	Batt II. Ashuaren Bala	Batch advance rate to schedular service	BATCH, VEW	Ratch View Facchier	Batch over function is tobasistic on one
P(H,ADV	Batch-Advance Rate	Batch advance role in advaluter product	PUNC_SUMM	Function Summary	This gives access to function communy
TCH_AUTH	Batch Authorization Role	Batch authorise role to scheduler service	BATON, AUTH	Balch Authoritis Function	Batch anthonian functions to schedular service
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POR, AUTOR	Earth, Authoritation Rate	Batch authorize role in inhedular service	BATOLYEW	Balyle Year Fanction	Batch ones how two is scheduler service
PCH_MOTH	Batch Rotherization Role	Batch authories rate is scheduler service	PUNC, SUMM	Function Summary	This gires access to function summary
DDH_MANAWIT	Batch Materianance Bale	Balch maintename rele to admitular service	BATCH, MOD	Balch Multily Paterton	Batch modely function in scheduler service
TOL MUNT	Betch Mandonance Role	Batch mandemance rate is schedulte service	BATCH_SUMM	Beluh Summary Function	Brich summary function is achedular service
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# 7.1.6 Data Insights

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

The following Reports are available for the Data Insights section. You can select any report that you want.

- Pre-Process Data Analysis
- Cash Flow Edits

# 7.1.6.1 Pre-Process Data Analysis

You can use the Pre-Process Data Analysis Report to monitor the trends of your Instrument Table's Data and Account Attributes required to Transfer Price your Balance Sheet with Base Rate and multiple Add-On Rates.

The Pre-Process Data Analysis is arranged as a set of reports catering to analysis of the following categories:

- Number Accounts Outliers
- Cur Par Bar Outliers
- Trends
- Detailed Acct Level Info

# 7.1.6.1.1 Common Filters

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

# Figure 7-107 Canvas Prompt Filters for Time Dimension

F As Of Date	🖡 As of Date (Year)	F As of Date (Quarter)	🖡 As of Date (Month)	As of Date (Day)
Last 2 Quarters	All	IIA	All	All

As of Date: The Execution Period for the Allocation Rules 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 7-108 As-of-Date Selection

As of Date	
Last 1 Quarter	
elative Time	
Type	Last
Increment	1
Time Level	Quarter
Relative To	Year
	V Quarte
	Month
	Week
	Day

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

# Figure 7-109 Canvas Prompt Filters for Key Attributes

Currency Code	Consolidation Code Name	Instrument Table Name	File Name	Figure Angle	Geography Leaf Name	Industry Leaf Name	Customer Type Name	Account Officer Name
All	All	All	All	All	All	All	All	All

- Currency Code: You can use this filter to select a specific Currency Code for the underlying Instrument Tables Accounts.
- **Consolidation Code Name**: You can use this filter to select a specific Consolidation type as it identifies the values for Actual, Budget, Forecast, and Forecast Prior.
- **Instrument Table Name**: You can use this filter to select the source Instrument Table used by the Allocation process.
- **Input File Name**: You can use this filter to select the Input File Name that has sourced the data used by the Allocation process.
- **Branch Leaf Name**: You can use this filter to select a specific Branch value at leaf level related to the underlying Instrument Tables Accounts.
- **Geography Leaf Name**: You can use this filter to select a specific Geography value at leaf level related to the underlying Instrument Tables Accounts.
- **Industry Leaf Name**: You can use this filter to select a specific Industry value at leaf level related to the underlying Instrument Tables Accounts.
- **Customer Type Name**: You can use this filter to select the Customer Type for the underlying Instrument Tables Accounts.
- Account Officer Name: You can use this filter to select the Account Officer or Account Manager for the underlying Instrument Tables Accounts.



# Figure 7-110 Canvas Prompt Filters for Legal Entity Key Processing Dimension

 Image: LE Hierarchy Name
 Image: LE Level 1 Name
 Image: LE Level 2 Name
 Image: LE Level 3 Name
 Image: Legal Entity Leaf Name

 All
 All

 LE Hierarchy Name: 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.

- **LE Level 1 Name**: You can use this filter to select the LE Level 1 Name pertaining to the LE Hierarchy level 1, for rolling up the results on the underlying Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.
- **LE Level 2 Name**: You can use this filter to select the LE Level 2 Name pertaining to the LE Hierarchy level 2, for rolling up the results on the underlying Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.
- **LE Level 3 Name**: You can use this filter to select the LE Level 3 Name pertaining to the LE Hierarchy level 3, for rolling up the results on the underlying Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.
- Legal Entity Leaf Name: You can use this filter to select the Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-111 Canvas Prompt Filters for Common COA Key Processing Dimension

 Common COA Hierarchy Name
 Common COA Level 1 Name
 Common COA Level 2 Name
 Common COA Level 3 Name
 Common COA Level 3 Name
 Common COA Level 3 Name

 All
 All

Common COA Hierarchy Name: 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 Level 1 Name**: You can use this filter to select the Common COA Level 1 Name pertaining to the Common COA Hierarchy level 1, for rolling up the results on the underlying Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Common COA Level 2 Name**: You can use this filter to select the Common COA Level 2 Name pertaining to the Common COA Hierarchy level 2, for rolling up the results on the underlying Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Common COA Level 3 Name**: You can use this filter to select the Common COA Level 3 Name pertaining to the Common COA Hierarchy level 3, for rolling up the results on the underlying Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.
- Common COA Leaf Name: You can use this filter to select the Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-112 Canvas Prompt Filters for GL Account Key Processing Dimension

 Image: All state
 All
 All</td

- GL Account Hierarchy Name: 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 Level 1 Name**: You can use this filter to select the GL Account Level 1 Name pertaining to the GL Account Hierarchy level 1, for rolling up the results on the underlying GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.
- **GL Account Level 2 Name**: You can use this filter to select the GL Account Level 2 Name pertaining to the GL Account Hierarchy level 2, for rolling up the results on the underlying GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.
- **GL Account Level 3 Name**: You can use this filter to select the GL Account Level 3 Name pertaining to the GL Account Hierarchy level 3, for rolling up the results on the underlying GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.
- **GL Account Leaf Name**: You can use this filter to select the GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-113 Canvas Prompt Filters for Org Unit Key Processing Dimension

ORG Hierarchy Name	FORG Level 1 Name	FORG Level 2 Name	CRG Level 3 Name	FOrg Unit Leaf Name
All	All	All	All	Al

• **Org Hierarchy Name**: 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 Level 1 Name**: You can use this filter to select the Org Level 1 Name pertaining to the Org Unit Hierarchy level 1, for rolling up the results on the underlying Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Org Level 2 Name**: You can use this filter to select the Org Level 2 Name pertaining to the Org Unit Hierarchy level 2, for rolling up the results on the underlying Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Org Level 3 Name**: You can use this filter to select the Org Level 3 Name pertaining to the Org Unit Hierarchy level 3, for rolling up the results on the underlying Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Org Unit Leaf Name**: You can use this filter to select the Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-114 Canvas Prompt Filters for Product Key Processing Dimension

Frod Hierarchy Name	Frod Level 1 Name	Frod Level 2 Name	Frod Level 3 Name	Frod Leaf Name	
All	All	AR	All	All	



- Prod Hierarchy Name: 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
- **Prod Level 1 Name**: You can use this filter to select the Prod Level 1 Name pertaining to the Product Hierarchy level 1, for rolling up the results on the underlying Prod Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Prod Level 2 Name**: You can use this filter to select the Prod Level 2 Name pertaining to the Product Hierarchy level 2, for rolling up the results on the underlying Prod Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Prod Level 3 Name**: You can use this filter to select the Prod Level 3 Name pertaining to the Product Hierarchy level 3, for rolling up the results on the underlying Prod Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Prod Leaf Name**: You can use this filter to select the Prod Leaf Name that is related to the underlying Instrument Tables Accounts.

# 7.1.6.1.2 Report Data Action

single value simultaneously.

The Data Actions provide the capability to perform both drill-down analysis across the downstream report canvases as well as drill-though navigation to the Process Results Data Analysis report. The drill-down and the drill-through are enabled using three Data Actions.

From every chart available in the report, you can select a combination of values, and then perform the navigation to the other Report canvases.

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:

- Analyze Trends the Data Action will be drilling through the "Analyze Trends" canvas.
- **Analyze Account Details** the Data Action will be drilling through the "Analyze Account Details" canvas.

From the "Detailed Acct Level Info" report canvas, you can select a combination of values in the available chart, and then perform the navigation to the Process Results Data Analysis report.

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:

• Analyze FTP Process Results – the Data Action will be drilling through the "Process Results Data Analysis" report.

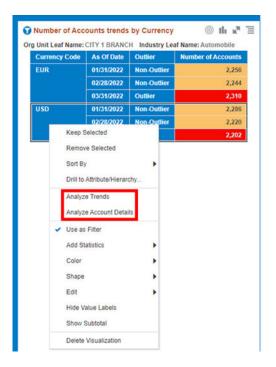
The following screenshots show the Data Actions list as well as the navigation options that appears once you right-click on the desired selection (for both drill-down and drill-through Data Actions).



# Figure 7-115 Data Action Configuration

Actions		0
Navigate to Message Lo	a ×	
Name	Navigate to Message Log	
Туре	Analytics Link	٧
Anchor To	Select Data	C
Target	This Project	
Canvas Link	Message Log	٠
Pass Values	All	٠
Supports Multiple Selection	On	

# Figure 7-116 Data Action for Drill-down with Report Canvases





E Pre-	Process Dat	a Analysis							Prepare Visualize Narrate						5	e 🖞	<b>₽</b> .
ks Of Date ast 2 Years	As of Da	ite (Year)	As of Date (	Quarter)	As of Date (N		s of Date (Day)		LE Hierarchy Name	FLE Level 1	Name LE Level 2 Name	FLE Leve	I 3 Name	Legal Enti All	ty Leaf Name	+ Corr >	Ą
etailed Acct	Level Info																
As Of Date	Legal Entity Leaf Name	Org Unit Leaf Name	Industry Leaf Name	Currency Code	GL Account Leaf Name	Prod Leaf Name	Origination Date	Customer Type Name	ld Number	Identity Code	Account Number	Customer Identifier	Cur Par Balance	Current Net Rate	Remaining Term in Month	All In Transfer Price Rate	FTP Margin Rate
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	01/05/2021	Banks	USD_TD_01882	20220131	USD_TD_01882	777705632	17.51K	2.35%	12.00	4.53%	8.889
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	01/05/2021	Banks	USD_TD_01882	2022013120	USD_TD_01882	777705632	17.51K	2.35%	12.00	4.53%	8.889
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	01/05/2021	Banks	USD_TD_01882	2022013130	USD TD 01882 Keep Selected	777705632	17.51K	2.35%	12.00	4.53%	8.881
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	01/27/2021	Banks	USD_CASA_01480	20220131	Remove Selected	708980	17.25K	9.50%	1.15	6.85%	8.86
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	01/27/2021	Banks	USD_CASA_01480	2022013120	Sort By Drill to Attribute/Hierarchy	708580	17.25K	9.50%	1.15	6.85%	8.86
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	01/27/2021	Banks	USD_CASA_01450	2022013130	Analyze Trends Analyze Account Details	708980	17.25K	9.50%	1.15	6.85%	8.86
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	02/10/2021	Corporate - Medium	USD_CASA_01882	20220131	Analyze FTP Process Results	709382	18.44K	5.98%	5.00	3.85%	9.28
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	02/10/2021	Corporate - Medium	USD_CASA_01882	2022013120	Use as Filter Add Statistics	709382	18.44K	5.98%	5.00	3.85%	9.28
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	02/10/2021	Corporate - Medium	USD_CASA_01882	2022013130	Color Shape	709382	18.44K	5.98%	5.00	3.85%	9.28
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	02/14/2021	Banks	USD_LOAN_01912	20220131	Edit	▶ 705662	16.23K	4.17%	9.00	3.85%	6.09
01/31/2022	Bank Holding Company	CITY 1 BRANCH	Automobile	USD	CAPITAL	FX Interbank Spot_Sold	02/14/2021	Banks	USD_LOAN_01912	2022013120	Show Subtotal Delete Visualization	705662	16.23K	4.17%	9.00	3.85%	6.09
01/01/2022	Bank	CITY 1	Automobile	1150	CAPITAL	FX	02/14/2021	Ranks	USD 1.04N 01912	2022013130	USD 1 0AN 01912	777705662	16 216	4 17%	9.00	1.85%	6.09

Figure 7-117 Data Action for Drill-through to another Report

# 7.1.6.1.3 Number Accounts Outliers

This canvas allows you to look at the Number of Accounts outliers that are calculated using the Standard Deviation capability available off the shelf with Oracle Analytics.

The Number of Accounts pertaining to the Instrument level data is segregated between "Outlier" and "Non-Outlier" in the report column "Outlier".

"Outlier" in this case refers to the Number of Accounts, for a particular subset related to a combination of Dimensional Values that lie outside the confidence interval of the deviation that we are adopting in our technique.

"Non-Outlier" would refer to the Number of Accounts, for a particular subset related to a combination of Dimensional Values that lie inside the confidence interval of the deviation.

The Outliers are calculated on the Number of Accounts aggregated by the respective combination of Dimensional Values, such as Industry, Org Unit, Customer Segment, and Currency against the As-of-Date available.

	Marine	Nata Nanak	n n & B+
Of Date As of Date (Year) As of Date (Quarter) 2 Guarteria Al Al	As of Date (Month) As of Date (Day) Currency Code L.C.H Al Al Al Al	Ilerarchy Name  FLE Level 1 Name FLE Level 2 Name FLE Level Al	IS Name Legal Entity Leaf Name Common C ()
et Sigma value for STD Deviation	Attributes St	gma Factor 1 🕶	
umber of Accounts trends by Industry Sector	Number of Accounts trands by Grg Unit	Q Number of Accounts trends by Customer Segment	O Number of Accounts trends by Currency
handy tao like in A Of Daha Gulling Mander Al-Ausenite Manaha B371522 Nau-Calibia III Al-Ausenite Manaha B3715282 Nau-Calibia III Al- B3715282 Nau-Calibia III Al- Non Al- Manahada III Al- Nau-Calibia III	ALCO COST CENTRE 83312822 Non-Delive C3334 CITY FINANCII 83212922 Onlive C3344	Costome Type Nave A (20 Table Oxfore Mundle of Louise) Tanka, Box Costo Statu Corporate Neekun B331/2822 No Costo Han	Common Code         A & 6 (00)         Oother         Readlest of Account           128         0.5019022         Non Code         Non Code         Non Code           1410         9.27120122         Non Code         33.619

#### Figure 7-118 "Number Accounts Outliers" Report Canvas

The Number of Accounts can be identified as an Outlier or a Non-Outlier based on the standard deviation confidence interval that we adopt.

This confidence interval is parametrized with the list of the Sigma values available in the report that is "Attributes.Sigma Factor 1", "Attributes.Sigma Factor 2" and "Attributes.Sigma Factor 3".

The Sigma Factors are integer values that range from "Attributes.Sigma Factor 1" to "Attributes.Sigma Factor 3" in the increasing order of the conservativeness or the confidence interval of the Standard Deviation.

This means will have more Outliers when you perform analysis with "Attributes.Sigma Factor 1" than with the "Attributes.Sigma Factor 3".

The following screenshot shows the selection for the Sigma Factor available in the report canvas.

Select Sigma value for S	STD Deviation
	Attributes.Sigma Factor 1 V
	Attributes.Sigma Factor 1
	Attributes.Sigma Factor 2
	Attributes.Sigma Factor 3

# Figure 7-119 Sigma Factor selection for STD Deviation

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Instrument level data.

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



- Select Sigma Value for STD Deviation: The chart provides you with a selection capability for the desired Sigma value to be used by the STD Deviation, the possible selection values are "Attributes.Sigma Factor 1", "Attributes.Sigma Factor 2", and "Attributes.Sigma Factor 3".
- Number of Accounts trends by Industry Sector: This chart deduces if the Number of Accounts related to the different Industry Sectors is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Industry Leaf Name. The columns displayed in the chart are as follows:
  - Industry Leaf Name
  - As Of Date
  - Outlier
  - Number of Accounts
- Number of Accounts trends by Org Unit: This chart deduces if the Number of Accounts related to the different Org Units is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Org Unit Leaf Name.

The columns displayed in the chart are as follows:

- Org unit Leaf Name
- As Of Date
- Outlier
- Number of Accounts
- Number of Accounts trends by Customer Segment: This chart deduces if the Number of Accounts related to the different Customer Segments is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Customer Type Name. The columns displayed in the chart are as follows:
  - Customer Type Name
  - As Of Date
  - Outlier
  - Number of Accounts
- Number of Accounts trends by Currency: This chart deduces if the Number of Accounts related to the different Currencies is an "Outlier" or "Non-Outlier" for a combination of Asof-Date and Currency Code.

The columns displayed in the chart are as follows:

- Currency Code
- As Of Date
- Outlier
- Number of Accounts

# 7.1.6.1.3.1 Use Case Flow for "Number Accounts Outliers" Analysis

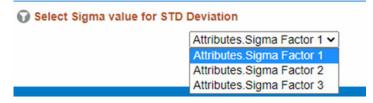
You can refer this use case to best leverage the advanced analytics capabilities of the reports.

Starting from the canvas "Number Accounts Outliers" you can perform a series of actions as follows.

**1.** Select your desired Sigma value on which the Outlier analysis will be generated.

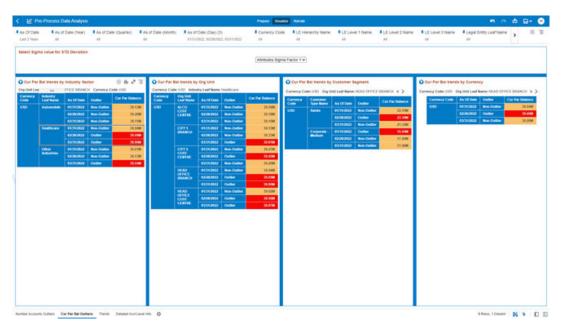


Figure 7-120 Sigma Factor Selection for STD Deviation



2. Select the Outliers for any of the available Dimensions.

# Figure 7-121 Outliers Selection



 Once you have selected a combination of Outliers and related Dimensions, you can use the Data Actions to navigate to the other Report canvases or to the Process Results Data Analysis report.



0222/0/22 Nos.Outler 31.73M COTTE 0222/0/2 Nos.Outler 33.73M 02/22/2/27 Nos.Outler 33.73M 02/22/2/27 Nos.Outler 32.73M 02/22/2/27 Nos.Outler 32.73M	Of Dat t 2 Year		f Date (Year)	As of Dat	te (Quarter)	As of Da	te (Month)		Date (Day) (3 2022, 02/28/202		Currency Coo	te ∓LEH Al	ierarchy Name	LE Level 1 Name	LE Level 2 Name	LE Level 3 Na	ame ELegal Entity All	y Leaf Name	>	9
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Figure 7-122 Data Actions Navigation

# 7.1.6.1.4 Cur Par Bal Outliers

This canvas allows you to look at the Current Par Balance Outliers that are calculated using the Standard Deviation capability available off the shelf with Oracle Analytics.

The Current Par Balance pertaining to the Instrument level data is segregated between "Outlier" and "Non-Outlier" in the report column "Outlier".

"Outlier" in this case refers to the Current Par Balance, for a particular subset related to a combination of Dimensional Values that lie outside the confidence interval of the deviation that we are adopting in our technique.

"Non-Outlier" would refer to the Current Par Balance, for a particular subset related to a combination of Dimensional Values that lie inside the confidence interval of the deviation.

The Outliers are calculated on the Current Par Balance aggregated by the respective combination of Dimensional Values, such as Industry, Org Unit, Customer Segment, and Currency against the As-of-Date available.



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oren seg	and variation for t	To Devideor							Athributes Sig	ma Factor 1 v								
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						HEAD OFTICE BRANCH	63/78/26/2	Ron-Dutlier	97.44M									
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						Processo -												

# Figure 7-123 "Cur Par Bal Outliers" Report Canvas

The Current Par Balance can be identified as an Outlier or a Non-Outlier based on the standard deviation confidence interval that we adopt.

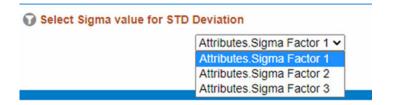
This confidence interval is parametrized with the list of the Sigma values available in the report that is "Attributes.Sigma Factor 1", "Attributes.Sigma Factor 2", and "Attributes.Sigma Factor 3".

The Sigma Factors are integer values that range from "Attributes.Sigma Factor 1" to "Attributes.Sigma Factor 3" in the increasing order of the conservativeness or the confidence interval of the Standard Deviation.

This means will have more Outliers when you perform analysis with "Attributes.Sigma Factor 1" than with the "Attributes.Sigma Factor 3".

The following screenshot shows the selection for the Sigma Factor available in the report canvas.

Figure 7-124	Sigma Factor	Selection	for STD	Deviation
	• . g			



You can use a series of Report Prompts, as previously described, to filter the data according to Key Attributes pertaining to the underlying Instrument level data.

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



- Select Sigma Value for STD Deviation: The chart provides you with a selection capability for the desired Sigma value to be used by the STD Deviation, the possible selection values are "Attributes.Sigma Factor 1", "Attributes.Sigma Factor 2", and "Attributes.Sigma Factor 3".
- Cur Par Bal trends by Industry Sector: This chart deduces if the Current Par Balance related to the different Industry Sectors is an "Outlier" or "Non-Outlier" for a combination of As-of-Date, Currency (transaction currency), and Industry Leaf Name. The columns displayed in the chart are as follows:
  - Currency Code
  - Industry Leaf Name
  - As Of Date
  - Outlier
  - Cur Par Balance
- Number of Accounts trends by Org Unit: This chart deduces if the Current Par Balance related to the different Org Units is an "Outlier" or "Non-Outlier" for a combination of As-of-Date, Currency (transaction currency), and Org Unit Leaf Name. The columns displayed in the chart are as follows:
  - Currency Code
  - Org unit Leaf Name
  - As Of Date
  - Outlier
  - Cur Par Balance
- Number of Accounts trends by Customer Segment: This chart deduces if the Current Par Balance related to the different Customer Segments is an "Outlier" or "Non-Outlier" for a combination of As-of-Date, Currency (transaction currency), and Customer Type Name. The columns displayed in the chart are as follows:
  - Currency Code
  - Customer Type Name
  - As Of Date
  - Outlier
  - Cur Par Balance
- Number of Accounts trends by Currency: This chart deduces if the Current Par Balance related to the different Currencies is an "Outlier" or "Non-Outlier" for a combination of Asof-Date and Currency Code.

The columns displayed in the chart are as follows:

- Currency Code
- As Of Date
- Outlier
- Cur Par Balance

# 7.1.6.1.4.1 Use Case flow for "Cur Par Bal Outliers" Analysis

You can refer this use case to best leverage the advanced analytics capabilities of the reports.

Starting from the canvas "Cur Par Bal Outliers" you can perform a series of actions as follows:



1. Select your desired Sigma value on which the outlier analysis will be generated.

🝞 Select Sigma value for	STD Deviation
	Attributes.Sigma Factor 1 🗸
	Attributes.Sigma Factor 1
	Attributes.Sigma Factor 2
	Attributes.Sigma Factor 3

Figure 7-125 Sigma Factor selection for STD Deviation

2. Select the Outliers for any of the available Dimensions.

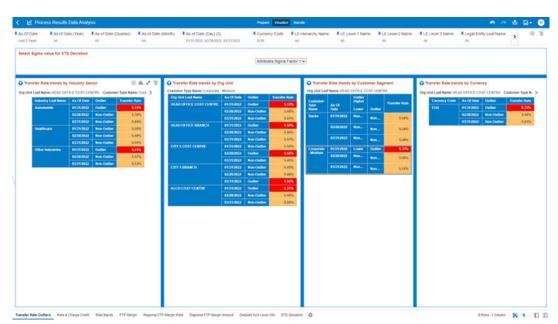


Figure 7-126 Outliers Selection

3. Once you have selected a combination of Outliers and related dimensions, you can use the Data Actions to navigate to the other Report canvases or to the Process Results Data Analysis report.

As Of Dat		f Date (Year)	As of Da	te (Quarter)	As of Al	Date (Month		Date (Day) (3	Currency Co	de FLE	Hierarchy Name	All	el 1 Name	LE Level 2 Name	F LE Level 3 N	lame FLegal	Entity Leaf Nam	• >	(1)
	ma value for S	TD Deviation					0.050		 Attributes.Sig		-	74		790	74	74			
	r Bal trends by					🕤 Cur Par B				Cur P	ar Bal trends by	Customer Se	egment		🕤 Cur Par Bal	trends by Curre	ncy	6	th a
ode ode	of Name CITY 5 Individity Individity Individity Automobile Healthcare	As Of Date 01/31/2022 02/28/0022 01/31/2022 01/31/2022 03/28/2022 01/31/2022 03/28/2022 03/31/2022 03/31/2022	Outlier Outlier Non-Outlier Outlier Non-Outlier Non-Outlier Outlier Non-Outlier	Cert Par Halance		Industry Leaf I Code USD	Organization Leaf Runny Contract Contract Contract Contract Contract Contract Contract Beaution Contract Beaution Contract Beaution Contract Beaution Contract Contract Contract Beaution Contract Beaution Contract Beaution Contract Contra	A OT Date 0131/2022 0228/9322 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222 0331/9222	Cor Par Islance 9.8339 9.5329	Correspondence Code USD		As Of Date 01/31/2022 02/20(2022) 03/31/2022 02/20/2022 02/20/2022 02/20/2022 02/31/2022	Code:USD Code Ovelker Ron:Dutker Non:Dutker Non:Dutker Non:Dutker Codes	Control (1979) 2020 2020 2020 2020 2020 2020 2020 20	Currency C USD	Here Automobile C     A set Characteria     A set Characteria	Outlier     Outlier     Outlier     Non Outlier     r	Cur Par I	

# Figure 7-127 Data Actions Navigation

# 7.1.6.1.5 Trends

The "Trends" Report describes the trend of the following measurements, Number of Accounts, Cur Bar Balance, Current Net Rate, Remaining Term in Month, All in Transfer Price Rate, and FTP Margin Rate with respect to As-of-Date.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Instrument level data.

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

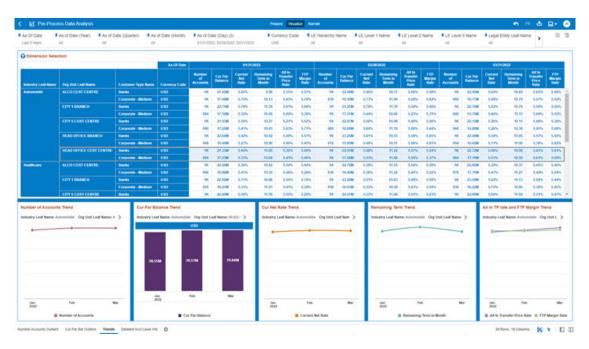
• **Dimension Selection**: The chart provides you with a selection capability of the desired dimension of analysis, as listed down below, with respect to As-of-Date and the above-mentioned measurements.

The columns displayed in the chart are as follows:

- Industry Leaf Name
- Org Unit Leaf Name
- Customer Type Name
- Currency Code
- As of Date
- Number of Accounts
- Cur Bar Balance
- Current Net Rate
- Remaining Term in Month
- All in Transfer Price Rate
- FTP Margin Rate
- **Number of Accounts Trend**: The chart reports the trend analysis of the Number of Accounts with respect to As-of-Date.



- **Cur Par Balance Trend**: The chart reports the trend analysis of the Current Par Balance with respect to As-of-Date.
- **Cur Net Rate Trend**: The chart reports the trend analysis of the Current Net Rate with respect to As-of-Date.
- All in TP rate and FTP Margin Trend: The chart reports the trend analysis of both the All in TP Rate and the FTP Margin with respect to As-of-Date.



# Figure 7-128 "Trends" Report

# 7.1.6.1.6 Detail Acct Level Info

The "Detailed Acct Level Info" Report provides a view of the underlying Instrument Tables Customer Accounts details.

You can use a series of Report Prompts, as previously described, to filter the data according to Key Attributes pertaining to the underlying Instrument Tables Accounts.

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

- Detailed Acct Level Info: The tabular report displays all the Dimensions and the Measures, available at the Account level granularity, that have been displayed in all the other previously described report categories.
   Following the granular elements available for this table chart:
  - "As Of Date", "Legal Entity Leaf Name", "Org Unit Leaf Name", "Industry Leaf Name", "Currency Code", "GL Account Leaf Name", "Prod Leaf Name", "Origination Date", "Customer Type Name", "Id Number", "Identity Code", "Account Number", "Customer Identifier", "Cur Par Balance", "Current Net Rate", "Remaining Term in Month", "All In Transfer Price Rate" and "FTP Margin Rate".



110000	Process Data								Prepare Visualize Narole							n ~ 4	
As Of Date Last 2 Guarters	As of	Date (rear)	As of Date	(Duarter)	As of Date (	Monith) A	s of Dalle (Day)	Gurteticy     M	Code LE Herarchy Name	All	1 Name EE Level 2 Name	AI LE Level	3 Name	Legar Ently	Leaf Name	Common ,	- 8
etailed Acct	Level Info																0.6.*
As Of Date	Logil Lody Lost Name	Org Dist Loof Name	Industry Loud Barrie	Carnescy Code	GL Account Last Name	Prod Loud Name	Origination Date	Customer Type Name	M Render	Monthly Code	Account Number	Customer Mentillar	Car Pat Balanca	Carrett Net Rate	Remaining Term in Month	All'm Transfer Price Rate	Hargan Rata
63:51:2022	Bers Holding Company	ALCO COST CENTRE	Automobile	6.0	CANNEL	1X Interbank Spot_Sold	01292021	Corporate - Medium	1UN_10_91087	20220339	EUR_10_01007	777704837	16.016	3.175	6.00	2.47%	6425
03312022	Sank Holding Company	ALCO COST CENTRE	Automobile	109	CAPITAL	FX Interbank Spot_Sold	05292021	Corporate - Medium	EUR_TD_01047	20220533420	108_10_01067	777704837	16.916	3.17%	4.00	2.47%	6425
03.01.2822	Stares Including Company	ALCO COST CENTRE	Asteroide	1108	CAPITOL	FX Interdante Serie, Sold	01/29/2021	Corporate - Biodium	EUR_TD_91087	2022033430	EUR_TD_81987	777794837	16.016	3.17%	4.00	2.67%	6.625
63/91/2022	Bask Molding Company	ALCO COST CENTRE	Automobile	108	CAPITAL	EX tetoritiests Spot_Sold	8247.2021	Corporate- Medium	UR_NORT_\$9457	20220339	EUR_MORT_00457	277767967	17.948	8.105	22.00	2.30%	6315
63.01.2622	Rank Holding Company	ALCO COST CENTRE	Automobile	2019	CAPITAL	FX totertains Spot_Sold	6287.2021	Corporate - Medium	EUR_MORT_00457	2022033520	EUR_MORT_06467	77770279652	17.846	8.10%	22.00	2.39%	6215
65-51-2022	Bana Isolating Company	ALCO COST CENTRE	Automobile	100	CANTON	FX Interbank Spot_Sold	82672621	Corporate - Medium	UR_BORT_\$6457	20220533530	EUR_MORT_96457	777707957	17.948	6.105	22.00	2.395	6.0%
63/91/2022	Bank Holding Company	ALCO COST CENTRE	Automobile	208	CAPITAL	FX Interbank Spot_Sold	82152821	Banks	EUR_BORROWINGS_01087	20220339	UR_BORROWINGS_01087	777701087	17.406	8.29%	11.00	2.21%	3.875
13-31-3922	Bank Notifing Company	ALCO COST CENTRE	Automobile	104	CAPITAL	TX Interface Spot_Sold	82152021	Banks	EUR_BORROWINGS_\$1087	2022033320	EUR_BORROWINGS_\$1087	777704867	17.43K	8,29%	11.00	3.295	3.63%
15/51/2022	Bank Moltong Company	ALCO COST CENTRE	Automobile	108	CAPITAL	FX Interbank Spot_Sold	82152621	Banks	EUR_BORROWINGS_01087	2622833530	EUR_BORROWINGS_01087	777701087	17.436	8,29%	11.00	3,21%	3.055
13-31-2622	Easts Holding Company	ALCO COST CENTRE	Automobile	0.00	CAPITAL	FX Interhank Spot_Sold	85462621	Corporate - Medium	EUR_CASA_80457	20220339	TUR_CASA_88457	7777067952	16.856	7.62%	12.00	6.80%	9.55%
0.01.00.72	Renk Isolaing Company	ALCO COST CENTRE	Automobile	108	CAPITAL	FX Interbank Spot_Sold	834652621	Corporate - Medium	EUR_CASA_30457	2022033720	EUR_CASA_80457	1777007867	16.856	2.60%	12.00	1.055	8.555
13-91-9822	Base Holding Company	ALCO COST CENTRE	Automobile	0.9	CAPITOL	TX Interhank Spot_Sold	85/96/2021	Corporate - Medium	EUR_CASA_00457	2022033930	EUR_CASA_66457	777703962	16.056	7.00%	12.00	6.005	8.50%
0.01.0022	Barra Molding Company	ALCO COST CENTRE	Automotion	100	CAPITAL	fX Interbank Spot_Sold	8518/2021	Corporate - Medium	EUR_LOAN_PHON?	20220334	EUR, LOAN, 91087	777794837	16.206	5.995	121	3.78%	3.405
0.01.2822	Bank Molding Company	ALCO COST CENTRE	Automobile	008	CAPITOL	TX Interbank Spot_Sold	85182021	Corporate - Medium	EUR_1:044(_01087	2022033420	EUR_LOAA_01087	777794837	16.306	8.395	121	3.79%	3,405
	Sana Holfest	ALCO COST	-	-	P ADTES	FX Interfaces	8548/3874	Corporate -	118 1.748 ANR?			7777848%7	4.6.1004	5 00m.	121	1705	140

Figure 7-129	"Detailed Acct Level Info" R	leport
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# 7.1.6.2 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

# 7.1.6.2.1 Common Filters

This section covers the following types of filters:

- "Rules" Canvas Prompt Filters
- "Process Stats" Canvas Prompt Filters
- "Message Log" Canvas Prompt Filters

# 7.1.6.2.1.1 "Rules" Canvas Prompt Filters

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

# Figure 7-130 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.

# 7.1.6.2.1.2 "Process Stats" Canvas Prompt Filters

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

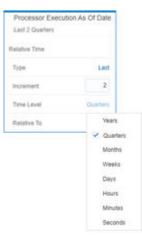
#### Figure 7-131 Canvas Prompt Filters for Time Dimension

 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.

# Figure 7-132 As of Processor Execution Date Selection



- Additional Filters for the Time Dimension are 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 7-133 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 Cash Flow Edit Process Value.
- **Execution Run Identifier**: You can use this filter to select a specific Execution Run Identifier value at leaf related to the Cash Flow Edits Process.
- Legal Entity Leaf Name: You can use this filter to select the Legal Entity Leaf Name that is related to the Cash Flow Edit Process Execution.
- **Source Table Name**: You can use this filter to select a specific Source Table Value related to the Cash Flow Edit Process Execution.

# 7.1.6.2.1.3 "Message Log" Canvas Prompt Filters

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

#### Figure 7-134 Canvas Prompt Filters for Standard Dimension

Cashflow Edits Process Name	Execution Run Identifier	Legal Entity Leaf Name	Source Table Name
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 Cash Flow Edit Process Value.
- **Execution Run Identifier**: You can use this filter to select a specific Execution Run Identifier Value at leaf related to the Cash Flow Edits Process.
- Account Number: You can use this filter to select a specific Account Number Value related to the to the Cash Flow Edit Process execution.

# 7.1.6.2.2 Report Data Action

The Data Actions provide the capability to perform drill-down analysis across the downstream report canvases. The drill-down is enabled using 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.

To do so, with a right-click on the chart selection, the Data Action options will appear for you to be able to navigate further as described in the following mapping:

 Navigate to Message Log – the Data Action will be drilling through the "Message Log" canvas.

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



# Figure 7-135 Data Action Configuration

Actions		0
Navigate to Message Lo	9 ×	
Name	Navigate to Message Log	
Туре	Analytics Link	٧
Anchor To	Select Data	C
Target	This Project	
Canvas Link	Message Log	٠
Pass Values	All	٣
Supports Multiple Selection	On	

Figure 7-136 Data Action for Drill-down with report Canvases

iroup N	ame Si Al	bgroup Name Rule Name Rule Identifier All Ap	Condition Columns								
	nter of Ru	Samet Group		Mortgage Offset Annuity Behavio Lease Adjustment Interest	Effe	ective Da	te			Constitution with Register Annotations Typicanisation with Register Annotations Typicanisation with Register Annotations Propert Outgoin The with Register Annotation Register Outgoin The angeline Annotation Typication The Company of Typicanisation Register Annotation The Company Register Annotation Typications The Company Register Annotation Typications The Company and Physical Annotation The Company and Physical Annotation The Company Register Annotation The Company Annotation Register Annotation The Company Annotation Register Annotation Register Annotation Register Annotation	percey percey Multiples on Date on As of Date Date ators Programmert December Land Room
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1	30	AMER_TYPE_CONNEG_AMER_EQ_FREQUENCS_AMER_EQ_	AL OF DATES THEN P LISE P	NEO, AMIN', EQ, DATE	8	эн н				persons of a original payment, Applicable to response and attachments offy Repairs Americation Payment Adjustment Opts is been than the an off- date yeard argument, Applicable to	Rening
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# 7.1.6.2.3 Rules

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

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



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

- **Number of Rules**: The chart provides you with the total Number of Rules available within the Application.
- **Select Group**: The chart provides you with a selection capability for the desired Group of rules.
- **Select Subgroup**: The chart provides you with a selection capability for the desired Subgroup of rules.
- **Rules**: The chart reports the list of rules available within the Application. The columns displayed in the chart are as follows:
  - Rule Identifier
  - Rule Name
- **Conditions**: The chart reports the list of conditions defined for each of the rules available within the Application.

The columns displayed in the chart are as follows:

- 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 as follows:

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

# Figure 7-137 "Rules" Report

	iroup N	ane S	Editi Jógroup Name Rule Name Rule Identifier		Press W	And a second			• * & G	15
American Substrate         America	Nu	mber of Ru	es O Select Group Transfer Pricing	V tasket begroue Teaser Mortgage Offse Rule of 78s Annulry Beha Adjustra Lease Inten	viour Pa ent Effe est Timin	attern ective Date	Exercision Sciences 2 2 4 4 5 7 8 7 8	Original Term - Advortunation Term Control Physics - Original Physics Obtained Control Entern Control Original Electron Control Control Education Control Control Education Control Control Education Control Control Education Standial Annual Education Standial Physics Education	u	() · ·
Mail         Mail         Control (Control	inditi	PFR .				Messages				
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i         ANDLY TYPE, CONTRACT, DATE TO BASE, CONTRACT, DATE TYPE, CONTRACT, DATE TO BASE, CONTRACT, DATE TYPE, CONTRACT, DA		7	AMRT_TYPE_CO	400, 604, 706, 716, 808, 801, 862, 826, 846, 866, 26, 500 THEN IF ELSE T	AMRT.		**	Antorization fune in Selection Pallers	Warring	
B         ANDLY TYPE, CONTRACT, DATA         Solver print Type Type Type Type Type Type Type Type		1	AMRT_TYPE_CONTWIT_PATTERN_CO	CASE MINER JAMET, TYPE, CD - 20 and (MMT, PATTERN, CD is not in MMT, MATTERN, CD	AWRT.	*	9	but Schevour Pattern definition does not	Warne	
1         AMIL_TYPE_CENEDANDOM_MATERN_CD- INFER_CENEDANDOM_INFER_CENEDANDOM_INFE			AMRT_TYPE_CONTWE_PATTERN_COMM	and PMT_PATTERN_CD x 6 and PMT_PATTERN_CD not in-balant	ANNT	12	4	Number, Mentily Code and Instrument	Marring	
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4 4 47 Amodesado hint ratue davis	_	-		AAL OBJECTS DATA LOADER WE SYN INTEREV OBJ TYPE CODE	•	*	2	Propercy multiplies must be 0, ML or Y Negative Amorbization limit value does	Warring	



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

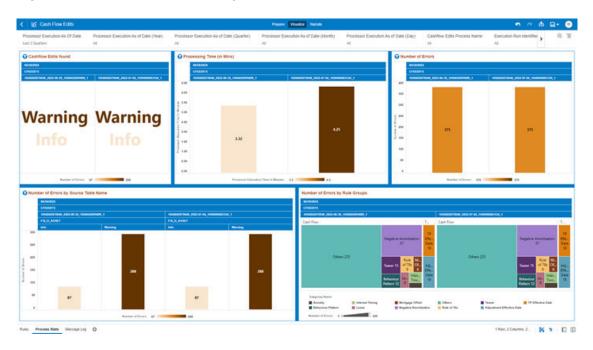


 Number of Errors by Rule Groups: The chart reports the trend analysis of the Number of Errors for each Cash Flow Edit execution with respect to Processor Execution As-of-Date and the Rule Group/Subgroup.

The columns displayed in the chart are as follows:

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

Figure 7-138 "Process Stats" Report



# 7.1.6.2.5 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 granular elements are 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.

			Prepare Visualize Namale			• • • • • •
Cash At	hflow Edits Proce	sa Name Execution Run Identifier Al	Account Number O			21 4
constant Case	Contractions Res of Data (Deep)	Encoder for Media	Access Member	Searce Table North	Rate Name	Manage Description
9102		******	BHL,TORD,PPRCONX,ADJ,AOHS,ADV,SCH,DMML,2HTH	FR_D_ASSET	Adjustable Regative Amortization methodent has fraprice frequency + 2	Experior Energy enough the area for Adjustable Registrice Amortication instrument
9102		100000000000000000000000000000000000000	SHE, TODO, PRODUC, ADV, ADV, ADV, SCH, DAME, 2WTH	F8,0,4597	Adjustable Rate instrument has invalid interest Rate Code	Internal rate code must be valid for adjusticities rate contractions
2122			STR. TORO, PPRODWLARY, ADV, ADV, SCR., BANK, 218716	FR,D,ASHT	Adjustable Type is fixed rate for Negative antertipation instruments	Regaring amortization tradmanute cannot have fixed adjustable type cos
9499		***********************************	SHUTCHOUPPICONS, ADJ, AOH, ADV, SCH, DAME, 20114	FS_0_ASSET	Adjustable Type is not fixed lind Reprice Frequency is 8	Reprinting frequency and adjustable type code are inconsistent
9192			TH, TONO, PPRCONC, ADL, ADR, ADV, SCI., DAME, JUSTI	FR_D_ASSET	Amortaution Type   Aconal Basis Diror	Account basis code carried have a 20 day month assumption on indimensi with payment brogency multiplay in stays or defined by a payment scholo
2002		10000020170040_2022-06-20_1000002000000_1	STRUTOSCUPPECONCADY, ADV, ADV, SCR, DAME, 24(11)	PRIDIASIET	Amortization Type is conventional but interest timing is Advance	Interest type can only be arready for conventionally amonthizing instrument
2102			THE TORS PRODUCED ADD. ADD. ADD. SOL. SAME, 20110	FB_0_A5M7	Amortipation type is finite of 71% but Advantable Type is not fixed	Role of FE's oversement should only have a Fixed adjustable type code.
9499			SHL TORO, PHICONY, ADJ, ADH, ADY, SCI, DMM, JMTH	FR,D,ASSIT	Amortization type is Rule of 78% but Reprice frequency is not 0	Rule of 70% metroments are implicity
2002			SHUTCHOUPPICONCADULADILLADILLADILLADILLADILLADILLADILLA	FB_D_ASSET	Balance on Last Reprice Date - 0	The balance as of the last repricing date cannot be equal to 0
9462			SHUTCHSUPPICOWLASH, ASHLASH, ASK, SCI, DMM, 2MTH	FRIDIASIET	Befaviour Type Code is Not	Behaviour Type Code in Not, default to 1 (Non-Maturity)
2022		*******	VIETOID, PPRONV, ADV, ADH, ADV, SCH, DAME, JIATH	FR.D.ANHT	Catophene Offset Balance > Carrent Par	Calculated Offset Balance is higher then Cannets Par Balance
2022		***************************************	SHL TODO, PHOCONY, ADJ, ADB, ADV, SCH, DAMO, J.WTH	F9.0,ASM7	Current Gross Rate + 0	Current gross cats is regative
9462		***************************************	SHUTCHIN, PPECOWY, ABY, ADM, ADV, SC4, DAME, 2NTH	FILLASSET	Current Net Rate + 0	Current net tals is regative
2002		*******	SHUTDED, PHICONY, ADJ, ADH, ADV, SCH, DMM, JAPH	FR_D_ASSET	Current Par Balance = 0	Instruments with Convert Per Balance perc are inclusional.
2022		******************************	PR. TODO, PRICONV, ADJ, ADDE, ADV, SCK, DMM, JATH	FN_0_ASSET	Connect Par Balance - Original Par Balance	Instrument has originated in part but Current Far Balance and Original Per Balance are equal
9692		**************************************	SHLTORO, PPRCONC, ADJ, ACHE, ACH, SCH, DMME, 214718	FR.D.AMRT	Current Payment and Current Parl Balance have supporte signs	Current payment and current par believes can not have opposite signs
9499		*******************************	SHE, TORO, PRICONCADY, ADV, ADV, SC4, DMME, 2 MTH	F0.5.45107	Current Payment in greater than Life Pay Cop	Current payment is privater than the maximum payment amount. Applicable to negative amontgation instruments
9492		******	SHE, TORO, PHICONY, ADJ, AOH, ADV, SCH, DMM, 2:4716	F9,0,4557	Current Payment in less New Life Pay Floor	Current payment in less Taxi the minimum payment amount, Applicate to negative amontpation methometer who
2112		******	SHE TODO, PPECONY, ADJ, AGHE, AGY, SCA, DMM, JUNTH	PRIDUKSNIT	Deferred Current Balance - Deferred Original Balance	instrument has originated in part but Deterned Canned Batance and Detern Original Beterice are reput
2002		100000075041_0022-04.20_100000209309_1	STR. TODO, PPECONY, ADV, ADV, ADV, SCA, DANK, JUNTE	F9.0,4557	Holday coloridar not given for \$1252 acctual factor	Molday calendar must be give atten using Business 202 account basis
2122		******	STR. TODO, PROCONV, ASJ, AOR, ADV, SCK, DAME, JUNTIE	FR,D,ASSET	Interest Payment Tres - Original Term	Interest Payment Inspectory Larnot Is greater than anginal term
9122		**************************************	SHL, TODO, JPRODINK, ADJ, ADB, ADV, SCH, DMMI, JUNTIS	PROJANIET	Internal Payment Programmy <= 0	Interest Payment Responses is less than or equal to zero, and both matarity date and origination date an world dates and can be used to

# Figure 7-139 Message Log Report

# 7.1.7 Processed Data Insights

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

# 7.1.7.1 Process Results Data Analysis

You can use the Process Results Data Analysis Report to monitor trend on your processed Instrument Table Data Dimensions and Metrics required for Transfer Price your Balance Sheet with Base Rate and multiple Add On Rates.

The Process Results Data Analysis is arranged as a set of reports catering to analysis of the following categories:

- Transfer Rate Outliers
- Rate & Charge Credit
- Rate Bands
- FTP Margin
- Regional FTP Margin Rate
- Regional FTP Margin Amount
- Detailed Acct Level Info
- STD Deviation

# 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 follows:



Figure 7-140 Canvas Prompt Filters for Time Dimension

F As Of Date	F As of Date (Year)	F As of Date (Quarter)	🖡 As of Date (Month)	🖡 As of Date (Day)
Last 2 Quarters	All	ILA	All	All

• As of Date: The Execution Period for the Allocation Rules 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 7-141 As-of-Date Selection

As of Date	
Last 1 Quarter	
elative Time	
Type	Last
Increment	1
Time Level	Quarter
Relative To	Year
	V Quarte
	Month
	Week
	Day

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

# Figure 7-142 Canvas Prompt Filters for key Attributes

 # Consolidation Code Name
 # Instrument Table Name
 # Input File Name
 # Branch Leaf Name
 # Geography Leaf Name
 # Industry Leaf Name
 # Customer Type Name
 # Account Officer Name

 All
 All

- Currency Code: You can use this filter to select a specific Currency Code for the underlying Instrument Tables Accounts.
- Consolidation Code Name: You can use this filter to select a specific Consolidation type as it identifies the values for Actual, Budget, Forecast, and Forecast Prior.
- Instrument Table Name: You can use this filter to select the source Instrument table used by the Allocation process.
- Input File Name: You can use this filter to select the Input File Name that has sourced the data used by the Allocation process.
- **Branch Leaf Name**: You can use this filter to select a specific Branch value at leaf level related to the underlying Instrument Tables Accounts.



- Geography Leaf Name: You can use this filter to select a specific Geography value at leaf level related to the underlying Instrument Tables Accounts.
- **Industry Leaf Name**: You can use this filter to select a specific Industry value at leaf level related to the underlying Instrument Tables Accounts.
- **Customer Type Name**: You can use this filter to select the Customer Type for the underlying Instrument Tables Accounts.
- Account Officer Name: You can use this filter to select the Account Officer or Account Manager for the underlying Instrument Tables Accounts.

#### Figure 7-143 Canvas Prompt Filters for Legal Entity Key Processing Dimension

LE Hierarchy Name	LE Level 1 Name	LE Level 2 Name	LE Level 3 Name	Legal Entity Leaf Name
AB	AB	All	AB	All

• **LE Hierarchy Name**: 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.

- **LE Level 1 Name**: You can use this filter to select the LE Level 1 Name pertaining to the LE Hierarchy level 1, for rolling up the results on the underlying Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.
- **LE Level 2 Name**: You can use this filter to select the LE Level 2 Name pertaining to the LE Hierarchy level 2, for rolling up the results on the underlying Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.
- **LE Level 3 Name**: You can use this filter to select the LE Level 3 Name pertaining to the LE Hierarchy level 3, for rolling up the results on the underlying Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.
- Legal Entity Leaf Name: You can use this filter to select the Legal Entity Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-144 Canvas Prompt Filters for Common COA Key Processing Dimension

 Image: Common COA Hierarchy Name
 Image: Common COA Level 1 Name
 Image: Common COA Level 2 Name
 Image: Common COA Level 3 Name
 Image: Common COA Level 3 Name

 All
 All
 All
 All
 All
 All
 All

- Common COA Hierarchy Name: 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 Level 1 Name**: You can use this filter to select the Common COA Level 1 Name pertaining to the Common COA Hierarchy level 1, for rolling up the results on the underlying Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.



- Common COA Level 2 Name: You can use this filter to select the Common COA Level 2 Name pertaining to the Common COA Hierarchy level 2, for rolling up the results on the underlying Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Common COA Level 3 Name**: You can use this filter to select the Common COA Level 3 Name pertaining to the Common COA Hierarchy level 3, for rolling up the results on the underlying Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Common COA Leaf Name**: You can use this filter to select the Common COA Leaf Name that is related to the underlying Instrument Tables Accounts.

#### Figure 7-145 Canvas Prompt Filters for GL Account Key Processing Dimension

GL Account Hierarchy Name	GL Account Level 1 Name	FGL Account Level 2 Name	FGL Account Level 3 Name	FGL Account Leaf Name
All	All	All	All	All

 GL Account Hierarchy Name: 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 Level 1 Name**: You can use this filter to select the GL Account Level 1 Name pertaining to the GL Account Hierarchy level 1, for rolling up the results on the underlying GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.
- **GL Account Level 2 Name**: You can use this filter to select the GL Account Level 2 Name pertaining to the GL Account Hierarchy level 2, for rolling up the results on the underlying GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.
- **GL Account Level 3 Name**: You can use this filter to select the GL Account Level 3 Name pertaining to the GL Account Hierarchy level 3, for rolling up the results on the underlying GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.
- **GL Account Leaf Name**: You can use this filter to select the GL Account Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-146 Canvas Prompt Filters for Org Unit Key Processing Dimension

ORG Hierarchy Name	CRG Level 1 Name	FORG Level 2 Name	ORG Level 3 Name	FOrg Unit Leaf Name
ILA	All	All	All	AL

 Org Hierarchy Name: 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

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 Level 1 Name**: You can use this filter to select the Org Level 1 Name pertaining to the Org Unit Hierarchy level 1, for rolling up the results on the underlying Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.

- **Org Level 2 Name**: You can use this filter to select the Org Level 2 Name pertaining to the Org Unit Hierarchy level 2, for rolling up the results on the underlying Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Org Level 3 Name**: You can use this filter to select the Org Level 3 Name pertaining to the Org Unit Hierarchy level 3, for rolling up the results on the underlying Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Org Unit Leaf Name**: You can use this filter to select the Org Unit Leaf Name that is related to the underlying Instrument Tables Accounts.

# Figure 7-147 Canvas Prompt Filters for Product Key Processing Dimension

Frod Hierarchy Name	Frod Level 1 Name	Frod Level 2 Name	Frod Level 3 Name	Prod Leaf Name
All	All	All	All	All

• **Prod Hierarchy Name**: 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.

- **Prod Level 1 Name**: You can use this filter to select the Prod Level 1 Name pertaining to the Product Hierarchy level 1, for rolling up the results on the underlying Prod Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Prod Level 2 Name**: You can use this filter to select the Prod Level 2 Name pertaining to the Product Hierarchy level 2, for rolling up the results on the underlying Prod Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Prod Level 3 Name**: You can use this filter to select the Prod Level 3 Name pertaining to the Product Hierarchy level 3, for rolling up the results on the underlying Prod Leaf Name that is related to the underlying Instrument Tables Accounts.
- **Prod Leaf Name**: You can use this filter to select the Prod Leaf Name that is related to the underlying Instrument Tables Accounts.

# 7.1.7.1.2 Report Hierarchies

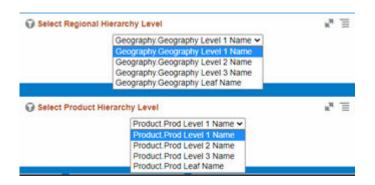
The Report provides you with the roll-up and drill-down capability on the underlying Instrument account level data, leveraging the available levels for the two following Hierarchies:

- Product Hierarchy
- Region Hierarchy

Following screenshot displays the two available selections for the aforementioned hierarchies.



# Figure 7-148 Variable Prompt for Instrument Tables Key Processing Dimension Hierarchies



# 7.1.7.1.3 Report Data Action

The Data Actions provide the capability to perform drill-down analysis across the downstream report canvases. The drill-downs are enabled using six Data Actions.

From every chart available in the report, you can select a combination of values, and then perform the navigation to the other Report canvases.

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:

- Analyze Rate & Charge Credit the Data Action will be drilling through the "Analyze Rate & Charge Credit" canvas.
- Analyze Rate Bands the Data Action will be drilling through the "Analyze Rate Bands" canvas.
- Analyze FTP Margin the Data Action will be drilling through the "Analyze FTP Margin" canvas.
- Analyze FTP Margin Rate by Region the Data Action will be drilling through the "Analyze FTP Margin Rate by Region" canvas.
- **Analyze FTP Margin Amount by Region** the Data Action will be drilling through the "Analyze FTP Margin Amount by Region" canvas.
- **Analyze Account Details** the Data Action will be drilling through the "Analyze Account Details" canvas.

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



### Figure 7-149 Data Action Configuration

Actions		0			
Navigate to Message Lo	a X				
Name	Navigate to Message I	.og			
Туре	Analytics Link	٣			
Anchor To	Select Data	C			
Target	This Project				
Canvas Link	Message Log	*			
Pass Values	All	٠			
Supports Multiple Selection	On				

#### Figure 7-150 Data Action for Drill-down with Report Canvases

Curren	cy Code	As Of Date	Outlier	Number of Account
EUR		01/31/2022	Non-Outlier	2,25
		02/28/2022	Non-Outlier	2,24
		03/31/2022	Outlier	2,31
USD		01/31/2022	Non-Outlier	2,28
		02/28/2022	Non-Outlier	2,22
	Keep S	Selected		2,20
	Remov	e Selected		
	Sort B	(		
	Drill to	Attribute/Hieran	chy	
	Analyz	e Trends		
	Analyz	e Account Deta	ils	
	<ul> <li>Use as</li> </ul>	Filter		
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	Color		•	
	Shape		•	
	Edit			
	Hide V	alue Labels		
		Subtotal		

# 7.1.7.1.4 Transfer Rate Outliers

This canvas allows you to look at the Transfer Rate Outliers that are calculated using the Standard Deviation capability available off the shelf with Oracle Analytics.

The Transfer Rate pertaining to the Instrument level data is segregated between "Outlier" and "Non-Outlier" in the report column "Outlier".



"Outlier" in this case refers to the Transfer Rate, for a particular subset related to a combination of Dimensional Values that lie outside the confidence interval of the deviation that we are adopting in our technique.

"Non-Outlier" would refer to the Transfer Rate, for a particular subset related to a combination of Dimensional Values that lie inside the confidence interval of the deviation.

The outliers are calculated on the Transfer Rate aggregated by the respective combination of Dimensional Values, such as Industry, Org Unit, Customer Segment, and Currency against the As-of-Date available.

						- ALTON	es Sigma Factor	1.								
noter Rate trends by	vandustry Seco	per	0.6.2	1 O Transfer Rate trends by O	rg Une			O Transfe	r Rate trends	by Cust	omer Segm	ant	O Transfer Rate tren	ds by Currel	Ney	
Industry Load Name	As Of Date	Outlier	Transfer Hate	Org Unit Leaf Name	ALOFONN	Outles	Transfer Hale	Contraction of the		Outline			Carrency Code	As Of Date	Other	Transfer Kale
Astrochis	85/35/2622	Non-Outlier	5.52%	HEAD OFFICE COST CENTRE	01010002	Outlaw	5.44%	Contract Type Kanna	ANDE			Transfer Kata	KUR	81012622	Non-Outline	5.47%
	62126/2622	Non-Owner	5.49%		037062022	Non-Define	3.57%	and the second second	Delle	Lower	Ov0er			62/26/2622	Non-Colline	5.40%
and the second		Outlier	5.40%	and a first state of the state	63/01/2002	Non-Outline	5.45%	Banks	01010022	Non	Sec	8.90%		45/35/2622	Non-Outline	5.58%
Healthcare		Non Output	5.47%	HEAD OFFICE BRANCH	01010802	Outfloor	1.576		02/28/2012	Not	800	5.495	USD .	81010422	Outline	5.58%
		Non-Outline	5.42%		03262002	Non-Ostfant	8.45%							12062622	Other	5.38%
		Outlier	5.52%		03/31/2022	Outlar	5.405		03010002	Non-	Non-1	5.50%		85362922	Non-Outline	5.67%
Other Industries		NonConfiler	5.47%	CITY'S COST CENTRE	01010002	Non-Outline	5.41%	Corporate	01/01/2022	Lower	Octor	5.47%	15			
		Non-Osther	\$.59%		63262622	Order	5.525	- Modium	40/08/08/07	Non_	No	5.51%				
	65/35/2622	Outlier	5.50%		03/34/2022	Non-Outline	5.51%									
				CITY & BRANCH	01012022	Outlaw	1.0%		93/34/2022	Non-	Non	5,495				
					03262622	Non-Outline Outline	5.45%			_						
				ALCO COST CENTRE	01010802	Non Oather	1.50%									
				ACO CONTEININE.	64/26/26/2	Res Outer	1.41%									
					03/31/30/37	Res Owner	5.42%									
				1.		Contraction of the										

Figure 7-151 "Transfer Rate Outliers" Report Canvas

The Transfer Rate can be identified as an Outlier or a Non-Outlier based on the standard deviation confidence interval that we adopt.

This confidence interval is parametrized with the list of the Sigma values available in the report that is "Attributes.Sigma Factor 1", "Attributes.Sigma Factor 2", and "Attributes.Sigma Factor 3".

The Sigma Factors are integer values that range from "Attributes.Sigma Factor 1" to "Attributes.Sigma Factor 3" in the increasing order of the conservativeness or the confidence interval of the Standard Deviation.

This means will have more outliers when you perform analysis with "Attributes.Sigma Factor 1" than with the "Attributes.Sigma Factor 3".

The following screenshot shows the selection for the Sigma Factor available in the report canvas.

Figure 7-152 Sigma Factor selection for STD Deviation

Select Sigma value for	STD Deviation
	Attributes.Sigma Factor 1 V
	Attributes.Sigma Factor 1
	Attributes.Sigma Factor 2
	Attributes.Sigma Factor 3

You can use a series of Report Prompts, as previously described, to filter the data according to Key Attributes pertaining to the underlying Instrument level data.

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

- Select Sigma Value for STD Deviation: The chart provides you with a selection capability for the desired Sigma value to be used by the STD Deviation, the possible selection values are "Attributes.Sigma Factor 1", "Attributes.Sigma Factor 2", and "Attributes.Sigma Factor 3".
- **Transfer Rate trends by Industry Sector**: This chart deduces if the Transfer Rate related to the different Industry Sectors is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Industry Leaf Name.

The columns displayed in the chart are as follows:

- Industry Leaf Name
- As Of Date
- Outlier
- Transfer Rate
- Transfer Rate trends by Org Unit: This chart deduces if the Transfer Rate related to the different Org Units is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Org Unit Leaf Name.

The columns displayed in the chart are as follows:

- Org unit Leaf Name
- As Of Date
- Outlier
- Transfer Rate
- Transfer Rate trends by Customer Segment: This chart deduces if the Transfer Rate related to the different Customer Segments is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Customer Type Name. The columns displayed in the chart are as follows:
  - Customer Type Name
  - As Of Date
  - Outlier
  - Transfer Rate
- **Transfer Rate trends by Currency**: This chart deduces if the Transfer Rate related to the different Currencies is an "Outlier" or "Non-Outlier" for a combination of As-of-Date and Currency Code.



- Currency Code
- As Of Date
- Outlier
- Transfer Rate

## 7.1.7.1.5 Rate & Charge Credit

The "Rate & Charge Credit" Report provides the trend of the Transfer Price calculation metrics with respect to As-of-Date.

You can use a series of Report Prompts, as previously described, to filter the data according to key Attributes pertaining to the underlying Instrument level data.

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

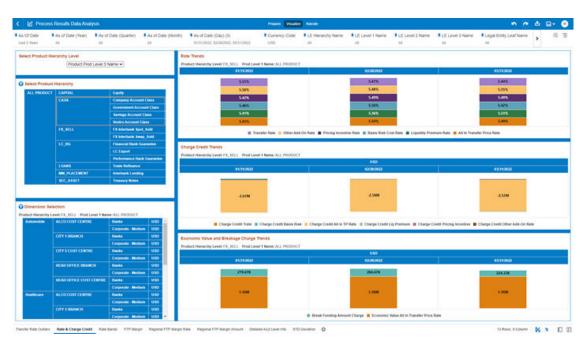
- Select Product Hierarchy Level: The chart provides you with a selection capability for the desired Product Hierarchical level.
- Select Product Hierarchy: The chart provides you with three levels of the hierarchy the selected level from the "Select Product Hierarchy level" as well as the Product Level 1 Name and Product leaf nodes (*Product Leaf Name*). You use this chart to further filter down the "Rate & Charge Credit" canvas charts.
- **Dimension Selection**: The chart provides you with selection capability on the available Dimension of Analysis – the available dimensions for selection are Industry Leaf Name, Org unit Leaf Name, Customer Type Name, and Currency Code. You use this chart to further filter down the "Rate & Charge Credit" canvas charts.
- **Rate Trends**: The chart reports the trend analysis of the Rates with respect to As-of-Date. The columns displayed in the chart are as follows:
  - As Of Date
  - Transfer Rate
  - Other Add On Rate
  - Pricing Incentive Rate
  - Basis Risk Cost Rate
  - Liquidity Premium Rate
  - All In Transfer Price Rate
- **Charge Credit Trends**: The chart reports the trend analysis of the Charge Credit with respect to As-of-Date.

- Currency Code
- As Of Date
- Charge Credit Trate
- Charge Credit Basis Risk
- Charge Credit All in TP Rate
- Charge Credit Liq Premium
- Charge Credit Pricing Incentive
- Charge Credit Other Add-On Rate



- Economic Value and Breakage Charge Trends: The chart reports the trend analysis of the Charge Credit with respect to As-of-Date.
   The columns displayed in the chart are as follows:
  - Currency Code
  - As Of Date
  - Break Funding Amount Charge
  - Economic Value All In Transfer Price Rate

#### Figure 7-153 "Rate & Charge Credit" Report canvas



# 7.1.7.1.6 Rate Bands

The "Rate Bands" Report provides the Number of Accounts by Rate Band for the Transfer Price calculation metrics with respect to As-of-Date.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Instrument level data.

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

- Select Product Hierarchy Level: The chart provides you with a selection capability for the desired Product Hierarchical level.
- Select Product Hierarchy: The chart provides you with three levels of the hierarchy the selected level from the "Select Product Hierarchy level" as well as the Product Level 1 Name and Product leaf nodes (*Product Leaf Name*). You use this chart to further filter down the "Rate Bands" canvas charts.
- Dimension Selection: The chart provides you with selection capability on the available Dimension of Analysis – the available Dimensions for selection are Industry Leaf Name, Org unit Leaf Name, Customer Type Name, and Currency Code. You use this chart to further filter down the "Rate Bands" canvas charts.



- Number of Accounts by Transfer Rate Band: The chart reports the trend analysis of the Number of Accounts by Transfer Rate Band with respect to As-of-Date. The columns displayed in the chart are as follows:
  - As Of Date
  - Number of Accounts
  - Transfer Rate Band
- Number of Accounts by All in TP Rate Band: The chart reports the trend analysis of the Number of Accounts by All in TP Rate Band with respect to As-of-Date. The columns displayed in the chart are as follows:
  - As Of Date
  - Number of Accounts
  - All in TP Rate Band
- Number of Accounts by Other Add-On Rate Band: The chart reports the trend analysis of the Number of Accounts by Other Add-On Rate Band with respect to As-of-Date. The columns displayed in the chart are as follows:
  - As Of Date
  - Number of Accounts
  - Other Add-On Rate Band
- Number of Accounts by Pricing Incentive Rate Band: The chart reports the trend analysis of the Number of Accounts by Pricing Incentive Rate Band with respect to As-of-Date.

The columns displayed in the chart are as follows:

- As Of Date
- Number of Accounts
- Pricing Incentive Rate Band
- Number of Accounts by Liquidity Premium Rate Band: The chart reports the trend analysis of the Number of Accounts by Liquidity Premium Rate Band with respect to As-of-Date.

- As Of Date
- Number of Accounts
- Liquidity Premium Rate Band
- Number of Accounts by Basis Risk Rate Band: The chart reports the trend analysis of the Number of Accounts by Basis Risk Rate Band with respect to As-of-Date. The columns displayed in the chart are as follows:
  - As Of Date
  - Number of Accounts
  - Basis Risk Rate Band





#### Figure 7-154 "Rate Bands" Report Canvas

# 7.1.7.1.7 FTP Margin

The "FTP Margin" Report provides the Transfer Price calculation metrics trends by Account Origination Date with respect to As-of-Date.

You can use a series of Report Prompts, as previously described, to filter the data according to Key Attributes pertaining to the underlying Instrument level data.

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

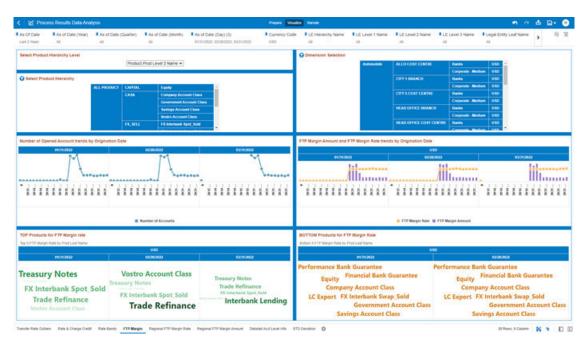
- Select Product Hierarchy level: The chart provides you with a selection capability for the desired Product Hierarchical level.
- Select Product Hierarchy: The chart provides you with three levels of the hierarchy the selected level from the "Select Product Hierarchy level" as well as the Product Level 1 Name and Product leaf nodes (*Product Leaf Name*). You use this chart to further filter down the "FTP Margin" canvas charts.
- **Dimension Selection**: The chart provides you with selection capability on the available Dimension of Analysis – the available dimensions for selection are Industry Leaf Name, Org unit Leaf Name, Customer Type Name, and Currency Code. You use this chart to further filter down the "FTP Margin" canvas charts.
- Number of Opened Account trends by Origination Date: The chart reports the trend analysis of the Number of Opened Accounts by Account Origination Date with respect to As-of-Date.

- As Of Date
- Number of Accounts
- Account Origination Date (Month)



- FTP Margin Amount and FTP Margin Rate trends by Origination Date: The chart reports the trend analysis of the FTP Margin Amount and FTP Margin Rate by Account Origination Date with respect to Currency Code and As-of-Date. The columns displayed in the chart are as follows:
  - Currency Code
  - As Of Date
  - FTP Margin Rate
  - FTP Margin Amount
- TOP Products for FTP Margin Rate: The chart ranks the top Products based on the FTP Margin Rate with respect to As-of-Date and it is split by Currency. The top count has been defaulted to 5 and you can change the count value as required. The columns displayed in the chart are as follows:
  - Currency Code
  - As Of Date
  - Product Leaf Name
  - FTP Margin Rate
- **BOTTOM Products for FTP Margin Rate**: The chart ranks the bottom Products based on the FTP Margin Rate with respect to As-of-Date and it is split by Currency. The bottom count has been defaulted to 5 and you can change the count value as required. The columns displayed in the chart are as follows:
  - Currency Code
  - As Of Date
  - Product Leaf Name
  - FTP Margin Rate

#### Figure 7-155 "FTP Margin" Report Canvas





# 7.1.7.1.8 Regional FTP Margin Rate

The "Regional FTP Margin Rate" Report provides the FTP Margin Rate trends by Product and Region with respect to As-of-Date.

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Instrument level data.

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

- Select Product Hierarchy level: The chart provides you with a selection capability for the desired Product Hierarchical level.
- Select Product Hierarchy: The chart provides you with the product level selected from "Select Product Hierarchy level" variable prompt. You use this chart to further filter down the "Regional FTP Margin Rate" canvas chart.
- **Dimension Selection**: The chart provides you with selection capability on the available Dimension of Analysis – the available dimensions for selection are Industry Leaf Name, Org unit Leaf Name, Customer Type Name, and Currency Code. You use this chart to further filter down the "Regional FTP Margin Rate" canvas charts.
- Select Regional Hierarchy Level: The chart provides you with a selection capability for the desired Region Hierarchical level.
- **FTP Margin Rate**: The chart reports the trend analysis of the FTP Margin Rate with respect to As-of-Date.

The columns displayed in the chart are as follows:

- Product Hierarchy Level the product level selected from "Select Product Hierarchy level" variable prompt.
- Region hierarchy Level the region level selected from "Select Regional Hierarchy level" variable prompt.
- As Of Date
- FTP Margin Rate

# 7.1.7.1.9 Regional FTP Margin Amount

The "Regional FTP Margin Amount" Report provides the FTP Margin Amount trends by Product and Region with respect to As-of-Date.

You can use a series of Report Prompts, as previously described, to filter the data according to Key Attributes pertaining to the underlying Instrument level data.

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

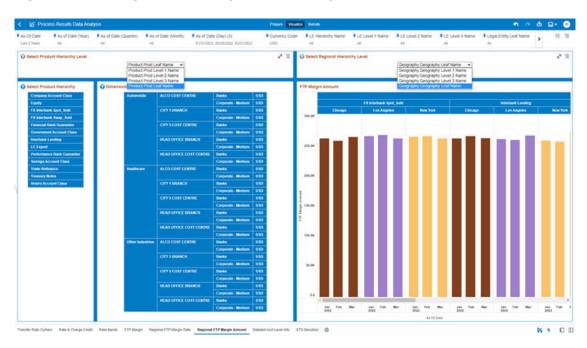
- Select Product Hierarchy Level: The chart provides you with a selection capability for the desired Product Hierarchical level.
- Select Product Hierarchy: The chart provides you with the product level selected from "Select Product Hierarchy level" variable prompt. You use this chart to further filter down the "Regional FTP Margin Amount" canvas chart.
- Dimension Selection: The chart provides you with selection capability on the available Dimension of Analysis – the available dimensions for selection are Industry Leaf Name, Org unit Leaf Name, Customer Type Name, and Currency Code. You use this chart to further filter down the "Regional FTP Margin Amount" canvas charts.



- Select Regional Hierarchy Level: The chart provides you with a selection capability for the desired Region Hierarchical level.
- FTP Margin Amount: The chart reports the trend analysis of the FTP Margin Amount with respect to As-of-Date.
  The columns displayed in the chart are as follows:

The columns displayed in the chart are as follows:

- Product Hierarchy Level the product level selected from "Select Product Hierarchy level" variable prompt.
- Region hierarchy Level the region level selected from "Select Regional Hierarchy level" variable prompt.
- Currency Code
- As Of Date
- FTP Margin Amount



#### Figure 7-156 "Regional FTP Margin Amount" Report

# 7.1.7.1.10 Detailed Acct Level Info

The "Detailed Acct Level Info" Report provides a view of the underlying Instrument Tables Customer Accounts details.

You can use a series of Report Prompts, as previously described, to filter the data according to Key Attributes pertaining to the underlying Instrument Tables Accounts.

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

- Detailed Acct Level Info: The tabular report displays all the Dimensions and the Measures, available at the Account level granularity, that have been displayed in all the other previously described report categories.
   Following the granular elements available for this table chart:
  - "As Of Date", "Legal Entity Leaf Name", "Org Unit Leaf Name", "Geography Leaf Name", "GL Account Leaf Name", "Prod Leaf Name", "Currency Code", "Remaining



Term", "Industry Leaf Name", "Branch", "Customer Type Name", "Origination Date", "Identity Code", "Id Number", "Account Number", "Customer Identifier", "Current Net Rate", "FTP Margin Rate", "FTP Margin Amount", "Cur Par Balance", "Transfer Rate", "Transfer Rate Band", "Other Add On Rate", "Other Add-On Rate Band", "Pricing Incentive Rate", "Pricing Incentive Rate Band", "Basis Risk Cost Rate", "Basis Risk Rate Band", "Liquidity Premium Rate", "Liquidity Premium Rate Band", "All In Transfer Price Rate", "All in TP Rate Band", "Transfer Rate Charge Credit", "Other Add On Charge Credit", "Pricing Incentive Charge Credit", "Basis Risk Charge Credit", "Liquidity Premium Charge Credit", "All In Transfer Price Rate Charge Credit", "Liquidity Premium Charge Credit", "All In Transfer Price Rate Charge Credit", "Liquidity Premium Charge Credit", "All In Transfer Price Rate Charge Credit", "Break Funding Amount Charge" and "Economic Value All In Transfer Price Rate".

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# 7.1.7.1.11 STD Deviation

The "STD Deviation" Report highlights the Transfer Rate Outliers that are calculated using the Standard Deviation capability available off the shelf with Oracle Analytics.

The Transfer Rate pertaining to the Instrument level data is segregated between "Non-Outlier", "Higher", and "Lower" in the report column "Outlier Higher – Lower".

You can use a series of Report Prompts, as previously described, to filter the data according to key attributes pertaining to the underlying Instrument level data.

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

• **Transfer Rate trends by Customer Segment**: (the chart is available in both bar and tabular formats): The chart reports the trend analysis of the Transfer Rate with respect to As-of-Date.

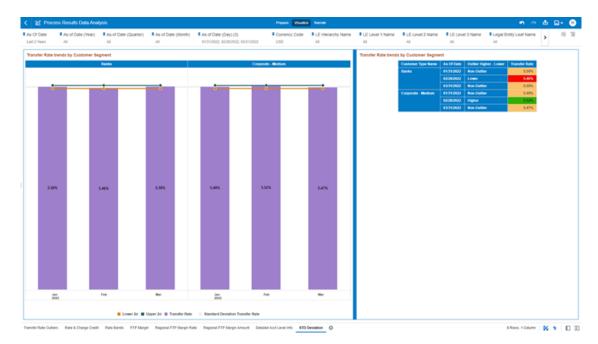
- Customer Type Name
- As Of Date
- Lower  $2\sigma$  the Transfer Rate STD Deviation value calculated for 2 sigma on the lower band



- Upper  $2\sigma$  the Transfer Rate STD Deviation value calculated for 2 sigma on the upper band
- Transfer Rate

The columns displayed in the tabular chart are as follows:

- Customer Type Name
- As Of Date
- "Outlier Higher Lower" defines if a Transfer Rate value, for each combination of Dimensional Values and As of Date, is Higher, Lower or Non-Outlier based on the STD Deviation calculation (labelled as "Higher" when the Transfer Rate is greater than the 2 sigma for the STD Deviation on the upper band, "Lower" when the Transfer Rate is lower than the 2 sigma for the STD Deviation on the lower band, and Non-Outlier when the Transfer Rate is within the range of the STD Deviation for"+2 sigma" and for "-2 sigma")
- Transfer Rate



#### Figure 7-158 "STD Deviation" Report

# 7.2 Account Audit Report

The Account Audit report provides users a tool to validate the account attributes along with calculated FTP results like Transfer Rates, Adjustment Rates, and Economic Cost results.

To open the Account Audit, follow these steps:

- 1. From the LHS menu, click **Funds Transfer Pricing**, select **Analytics**, and then select **Account Audit**.
- 2. There are filters available for:
  - a. As of date: user can select all as of dates available on selected period OR can choose few as of dates in selected period like last few quarters.



- b. Currency: It helps user to filter accounts based on their respective currency.
- c. Instrument Table Name, Instrument Type Name, Common COA, Product Identifier: These are few dimensions based on which user can filter and see specific list of accounts.
- d. Adjustable and Amortization Type Code: User can filter accounts based on whether they are fixed or adjustable rate or conventional/custom amortization schedule.
- 3. After applying all or few filters, user will get a list of accounts, user can even further select just few accounts for detailed analysis. Account number selection is given for this.
- Once user has selected one or multiple accounts for detailed analysis or comparison, all the account input details like Product ID, Currency, Amortization schedule, Account and ID Number will be listed in account summary grid.
- Account Timelines: This displays all the input dates for the account like origination, issue, payment and reprice dates etc.
- Account Balances and Customer Rates: This grid display all the balances like Origination, current, average balance along with rates like customer net or gross rates.
- 7. Account Terms and Frequencies: This grid contain all the details like payment term, reprice term, original term of the account, and so on.
- Account Rates: This display all the transfer pricing calculated rates like transfer pricing, add-On rates like liquidity premium rate, Basis risk cost rate, other add-On rate and pricing incentive rate etc.
- **9.** Account Charge Credit: This display all the charge credits corresponding to calculated FTP rates like transfer pricing charge credit, liquidity premium charge credit, Other add-on charge credit etc.

ast 10 Years	As Of All		Currency All	Name	All	er Identifier	All	ument Table N		instrument 1 All	iype Name	All	mmon Chi	art Of Accou	int identifiei	>
elect Account	t Number		Accourt	t Summa	ry :											
		a linear	f Date	Currency Name	Customer Identifier	Account Number	ld Number	Instrument Table Name	Instrument Type Name	Common Chart Of Account Identifier	Common COA Leaf Name	Product Identifier	Prod Leaf Name	Adjustable Type Name	Amortizatio Type Name	
"PLEASE SELEC	CT A VALUE",	81 *		Emirates				Instruments	Loans		Account			Adjustable		-
				Dirham							Type- 410					
ccount Timel	lines	_	•	Dirham												2
ccount Timel	Lines Customer Identifier	Account Number	4	u Orig	gination Date	Issue Date	Last Re De			Last Interest Payment Date			Meturity Dete	Transfer Pi Effective I		On
As Of Date	Customer		2000	er Orly		Issue Date 01/01/2015	De	te t	Dute		410 Next Int	Date	Meturity Data		Date Dat	On
ccount Timel As Of Date 03/31/2015 03/31/2015	Customer	Number	ld Num	er Orig 4 01/0	Date	100000	0* 03/15/	2015 04/0	Date 1 1/2015 0	Payment Date	410 Next Int Payment	015 0		Effective	Date Dat 016	tive

#### Figure 7-159 Account Audit Report

# 8 Technical Documents

This chapter covers the following topics:

1. Profitability and Balance Sheet Management Cloud Service Data Requirements: 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 _NAME	INSTRUMENT_TYPE_ CODE	NAME
STG_ASSET	FSI_D_ASSET	COMMLOANS	Commercial Loans
		CONSLOANS	Consumer Loans
		MORTGAGES	Mortgages
		INVESTMENT	Investments
		ABS	Asset Backed 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 Funds Transfer Pricing (FTP). The information provided includes data requirements, payment and repricing event logic, calculation formulas, and various methodologies used to produce cash flows.
- Data Dictionary Guide: The Data Dictionary Guide contains detailed information necessary for correct data population, including field definitions, and recommended default values for the cash flow processing fields.
- Reporting Data Model: Please refer to the Doc ID: 2869409.1 to retrieve the Profitability and Balance Sheet Management Cloud Service Glossary of the Reporting Data Model (RPD Subject Areas).