Oracle® Financial Services Profitability Management User Guide





Oracle Financial Services Profitability Management User Guide, Release 8.1.2.0.0

F51932-02

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Preface

Oracle Financial Services Profitability Management helps Banks and Financial services institutions measure and manage profitability at the lowest level of detail, the account level, allowing for a rollup of profitability results across any dimension including customer, channel, product, or organizational unit. The application provides robust allocation functionality supporting both top-down and bottom-up allocation methodologies.

Topics:

- Foreword
- Intended Audience
- Access to Oracle Support
- Related Documents
- Additional Documents to Read
- Conventions
- Abbreviations
- What is New in this Release?

1.1 Foreword

This user guide documents OFS Profitability Management for all versions of release 8.1. Some functional improvements have been introduced in various service packs and point releases within release 8.1.

This section documents the levels at which various functional enhancements to the Oracle Financial Services Profitability Management application were first introduced.

1.2 Intended Audience

Welcome to Release 8 of the Oracle Financial Services Funds Transfer Pricing User Guide.

The Oracle Financial Services Cash Flow Engine Reference Guide provides useful guidance and assistance to the following personas:

- Technical end users
- Functional end users
- Data Administrators
- Consultants
- Systems Analysts
- System Administrators
- Other MIS professionals

See the Related Information Sources for more Oracle Applications product information.

1.3 Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For more information, visit My Oracle Support page or visit Oracle Accessibility Learning and Supportif you are hearing impaired.

1.4 Related Documents

We strive to keep this document and all other related documents updated regularly. Visit the OHC Documentation Library to download the latest version available. The following are the list of related documents:

OHC Documentation Library for the Oracle Financial Services Profitability Applications Pack (OFS PFT Pack) Release 8.1.0.0.0:

- OFS Profitability Management Pack Installation and Configuration Guide Release 8.1.2.0.0
- Oracle Financial Services Profitability Management Security Guide Release 8.1.x
- Oracle Financial Services Profitability Management Application Cloning Guide Release 8.1.x

1.4.1 Additional Documents to Read

Oracle Financial Services Profitability Management Pack is built on the Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAI). See the following OFS AAI documents as no separate documents are required at the pack or application level for Oracle Financial Services Profitability Management Applications Pack:

- OFS Advanced Analytical Applications Infrastructure Installation Guide
- OFS Analytical Applications Infrastructure Administration Guide Release 8.1.x
- OFS Analytical Applications Infrastructure User Guide Release 8.1.2.0.0
- OFS Analytical Applications Infrastructure Cloning Reference Guide Release 8.1.x
- OFS Analytical Applications Infrastructure Security Guide Release 8.1.x

You can access the following common documents from the OHC Documentation Library:

- OFS Analytical Applications 8.1.2.0.0 Technology Matrix
- OFS Data Model Utilities Guide
- OFS Cash Flow Engine Reference GuideOFS Cash Flow Engine Reference Guide
- OFS Asset Liability Management User Guide

1.5 Conventions

The following text conventions are used in this document:



Table 1-1 Document Conventions

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

1.6 Abbreviations

The following table lists the abbreviations used in this document:

Table 1-2 Abbreviations

Abbreviation	Meaning
AIX	Advanced Interactive eXecutive
BDP	Big Data Processing
DBA	Database Administrator
DDL	Data Definition Language
DEFQ	Data Entry Forms and Queries
DML	Data Manipulation Language
EAR	Enterprise Archive
EJB	Enterprise JavaBean
ERM	Enterprise Resource Management
FTP	File Transfer Protocol
HDFS	Hadoop Distributed File System
HTTPS	Hypertext Transfer Protocol Secure
J2C	J2EE Connector
J2EE	Java 2 Enterprise Edition
JCE	Java Cryptography Extension
JDBC	Java Database Connectivity
JDK	Java Development Kit
JNDI	Java Naming and Directory Interface
JRE	Java Runtime Environment
JVM	Java Virtual Machine
LDAP	Lightweight Directory Access Protocol
LHS	Left Hand Side
MFA	Multi-Factor Authentication
MOS	My Oracle Support
OFSAA	Oracle Financial Services Analytical Applications



Table 1-2 (Cont.) Abbreviations

Abbreviation	Meaning
OFSAAI	Oracle Financial Services Analytical Application Infrastructure
OFSAAAI	Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack
OHC	Oracle Help Center
OLAP	On-Line Analytical Processing
OLH	Oracle Loader for Hadoop
ORAAH	Oracle R Advanced Analytics for Hadoop
OS	Operating System
RAM	Random Access Memory
RDBMS	Relational Database Management System
RHEL	Red Hat Enterprise Linux
SFTP	Secure File Transfer Protocol
SID	System Identifier
SSL	Secure Sockets Layer
TNS	Transparent Network Substrate
URL	Uniform Resource Locator
VM	Virtual Machine
WAR	Web Archive
XML	Extensible Markup Language

<Enter a single subject here.>

1.7 What is New in this Release?

The following new features are introduced as part of this release:

- The User name search and Scenario search capabilities are added in the Allocation Execution History UI.
 - For more information, see the Search Pane section in Allocation Execution History chapter.
- The Scenario search capability is added in the Allocation Execution History UI.
- The Engine version is included in the log file which will help to identify whether the engine binaries got deployed or not.



Introduction to Profitability Management

Oracle Financial Services Profitability Management enables financial services institutions to calculate profitability by products, channels, segments, and even individual customers. These profitability calculations are adjusted for risk, and they drive Risk-Adjusted Performance Management (RAPM), an imperative for financial services institutions operating in this rapidly evolving and complex industry.

Isolating and analyzing business unit profitability is only the first step in building effective profitability management. To hold operational managers truly accountable for profitability, senior management must give them the power to identify the products that are profitable in each market segment, for each customer.

Together with OFSAA Transfer Pricing, OFSAA Profitability Management is the tool that delivers this power. Profitability Management links general ledger, account-level, and statistical data together to produce detailed financial statements for individual business units, products, and customers. Combining powerful modeling and disciplined accounting, OFSAA Profitability Management delivers complete, accurate, and inclusive profiles of profitability.

Topics:

- Oracle Financial Services Enterprise Performance Management (OFS EPM)
- Oracle Financial Services Enterprise Risk Management (OFS ERM)

2.1 Oracle Financial Services Enterprise Performance Management

To help financial institutions grow, manage risk, and optimize shareholder value, Oracle delivers a comprehensive, integrated suite of financial services analytical applications.

More than ever, financial institutions, their regulators as well as their shareholders are focused on the need to measure and meet risk-adjusted performance objectives, price products to reflect their true risk, and better understand how their institution is impacted by threats to liquidity, capital adequacy, and exposure to market rate volatility.

Topics:

- OFSAA Data Model
- OFS Funds Transfer Pricing (OFS FTP)
- OFS Price Creation and Discovery (OFS PCD)
- OFS Asset & Liability Management (OFS ALM)
- OFS Balance Sheet Planning (OFS BSP)

2.1.1 OFSAA Data Model

OFSAA Data Model (OFSAADM) is a standalone data warehouse with prepackaged data elements for the financial services industry.

OFSAADM is also the foundation for the OFS applications. It provides the database structures necessary to support the individual business applications.

2.1.2 OFS Funds Transfer Pricing

Oracle Financial Services Funds Transfer Pricing is the industry's first and leading matched maturity funds transfer pricing application, enabling financial institutions to determine the spread earned on assets, from funding sources, and the spread earned as a result of interest rate exposure for each and every customer relationship. This enables accurate assessment of profitability along product, channel, and business lines, as well as the centralization of interest rate risk so it can be effectively managed. Oracle Financial Services Funds Transfer Pricing is fully integrated with Oracle's Financial Services Analytical Applications and shares a common customer account level data model.

The transfer pricing process isolates the four major sources of a bank's margin:

- The spread earned on assets
- The spread earned on liabilities
- The spread earned or lost as a result of interest rate exposure
- The spread earned or lost as a result of embedded options such as prepayments

Measuring and managing interest margin offers tremendous profit opportunities. By separating the components of net interest income, Oracle Funds Transfer Pricing isolates rate risk into your funding center where it can be centrally managed. In turn, business units are held accountable for what they can control: pricing and profitability. Armed with this highly accurate information, companies make solid, supportable decisions that lead to increased success in the marketplace.

2.1.3 OFS Price Creation and Discovery, Transfer Pricing Component

Oracle Financial Services Price Creation and Discovery, Transfer Pricing Component is an interactive application that provides real-time transfer rates to support pricing loan transactions that reflect immediate market conditions. Risk-based pricing queries are directly integrated with the Oracle Financial Services Funds Transfer Pricing solution and leverage the same business rule logic. Query results incorporate all details of the underlying transfer price and include all elements of a product's profit and loss, including the allocated expense, expected loss, and capital charge.

2.1.4 OFS Asset Liability Management

Volatile market conditions and increasing regulatory pressures are placing greater demands on the risk management function. These stresses are driving financial institutions to review their current risk modeling and measurement capabilities. Yet, these circumstances also provide institutions with the opportunity to update technology solutions to systems fully integrated across the risk and performance spectrum. Departmental, one-off solutions are no longer viable alternatives in an environment where all systems need to work together.

Oracle Financial Services Asset Liability Management (ALM) helps financial services institutions measure and manage interest rate risk and liquidity risk, perform balance sheet valuations, and forecast both net interest income and net income. The Oracle Financial Services ALM solution measures and models every loan, deposit, investment, and off-balance sheet instrument individually, using both deterministic and stochastic methods. This helps institutions gain a better understanding of the risks they have assumed and their sensitivity to changes in economic conditions.



2.1.5 OFS Balance Sheet Planning

Oracle Financial Services Balance Sheet Planning is designed to help financial services institutions budget for a full balance sheet and the associated net interest margin. Banks have a number of very unique needs when looking ahead. They must be sensitive to economic conditions, and create plans that not only forecast future performance, but also the forward risks they are assuming. Most importantly, they require tools that accurately forecast net interest margin. By accurately modeling the detailed and complex events on a bank's balance sheet, for both the current book of business and forecasted new volumes, Oracle Financial Services Balance Sheet Planning enables the delivery of accurate margin forecast and comprehensive, meaningful budgets.

2.2 Oracle Financial Services Enterprise Risk Management

Enterprise risk management (ERM) solutions span all areas of risk, including credit, market, operational, liquidity, fixed asset, business and reputation risk, enabling institutions to manage all their risks and provide necessary feeds for compliance-based reporting. The capabilities of Oracle Reveleus for risk management help financial institutions address compliance issues such as Basel II that demand a close operational synergy between finance and other business areas.

Topics:

- Governance Risk and Complinance (GRC)
- Customer Insight

2.2.1 Governance Risk and Compliance (GRC)

The Oracle Reveleus GRC (Governance, Risk, and Compliance) framework surrounds both the Oracle Reveleus and Oracle Mantas risk and compliance "point" solutions. It provides an end-to-end GRC solution that leverages a comprehensive data model and robust dashboard functionality. The framework facilitates a transparent view of all GRC-related activities across the enterprise, allowing senior management to identify and mitigate any operational inefficiencies that might potentially increase noncompliance risks or the overall cost of compliance.

2.2.2 Customer Insight

Evaluating customer value is becoming tougher. Customer relationships are becoming more complex, involving several bank personnel, and have extended time periods. Increasingly, banks are customizing and personalizing products and services. While decisions are becoming riskier, time windows available for decision and action are becoming smaller. Such real-world scenarios mandate timely and comprehensive decision support. Oracle's Customer Insight solutions deliver targeted and actionable customer analysis that help financial institutions make quick decisions in a rapidly evolving marketplace.



Overview of OFSAA Infrastructure

OFSAA Infrastructure includes facilities for creating and maintaining:

- Dimensional reference data
- Interest rate & currency exchange rate data
- Process tuning data

OFSAA Infrastructure also includes functionality for building and maintaining rules that may be used by any Oracle Financial Services Analytical Application. These common rule objects include:

- Expressions
- Hierarchies
- Filters

Topics:

- OFSAA Infrastructure
- · Overview of Dimensionality in OFSAA
- Rollup Members for Dimensions Supporting Hierarchies
- Dimension Types
- Attributes
- OFSAA Rules
- OFSAA Filters
- OFSAA Expressions
- Folders
- Visibility of Rules
- Access Type
- Application Preferences
- · Global Preferences
- System Configuration

3.1 Overview of Dimensionality in OFSAA

Dimensions are used to stratify your business data for processing or reporting purposes. For example, at a minimum General Ledger systems are typically stratified by a General Ledger dimension, an organization or cost center dimension, and a time dimension. Customer account level data will normally have these same dimensions but are often additionally segmented by dimensions such as Product or Customer. You may wish to construct models using a specialized product dimension or other customized dimensions such as geography, cost pool, transaction, activity or channel.

Dimensions are comprised of lists of members. For example, the Organizational Unit dimension might be comprised of Branch #1, Branch #2, Branch #3, etc. Some dimensions may contain tens or even hundreds of thousands of members (for example, a large organizational or customer dimension) while others may contain as few as two members (for example, a simple product-type dimension with values of Fixed and Variable).

The member values or "Chart of Accounts" for each dimension may be maintained either internally within the OFSAA Infrastructure or externally

Internally

OFSAA Infrastructure includes functionality for Adding, Viewing, Editing, or Deleting dimension member values. Which of these functions you can access depends on your logon privilege and on the dimension with which you wish to work. For details, on the creation and maintenance of Dimension Members, refer to the Oracle Financial Services Analytical Applications Infrastructure User guide.

Externally

You may choose to source and maintain some Charts of Accounts from external systems such as your General Ledger, a Data Warehouse, or from some other external master data management system. For more information, see the Oracle Financial Services Analytical Applications Data Model Utilities User Guide.

Combination

You may also choose to maintain some Chart of Account values from an external source while maintaining other Chart of Account values internally.

3.2 Referential Integrity

You may have dimension member values defined in your Chart of Accounts that do not exist in your business data, particularly if the dimension member values are used as attribute values (see discussion of attributes below). But you would never want to have an occurrence of a dimension member value in your business data that did not exist in the dimension's Chart of Accounts. When you load business data into OFSAA, you need assurance that there are no dimension member values present in the business data that are not defined in your Chart of Accounts. For details on ensuring referential integrity between your business data and your Chart of Accounts data, see the Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration Guide.

3.3 Dimension Attributes

Some OFSAA dimensions support attributes. Dimension attribute values are used to qualify dimension members. For example, a cost center, say Branch #1, might have a Headcount attribute with a value of 32 and a Volume attribute with a value of High. A product dimension member, say 30-year fixed-rate jumbo LIBOR mortgage, might have a Rate attribute with a value of LIBOR, a Size attribute with a value of Jumbo, and a Loan Type attribute of Fixed. A General Ledger account, say Benefit Expense, might have an Account Type attribute with a value of Non-Interest Expense.

Like dimensions, attributes are used to stratify your business data for processing or reporting purposes. Some dimension attributes are seeded within the OFSAA data model and are used extensively in processing. You may define as many user-defined attributes as you need.



OFSAA Infrastructure includes functionality for Adding, Viewing, Editing, or Deleting dimension attributes. Which of these functions you can access depends on your logon privilege and on the dimension with which you wish to work.

Once an attribute has been defined for a dimension, attribute values may be assigned to individual dimension member values. These attribute values may be open-ended (dates, numbers, or strings) or may be restricted to a defined set of members.

3.4 Hierarchies

Some OFSAA dimensions support hierarchies. Hierarchies may be used to provide sophisticated stratification for either processing or reporting purposes. For example, an organizational hierarchy might start with a Division level containing Western Region, Eastern Region, and Southern Region; the next level down within the hierarchy might be state or county. A product hierarchy might begin with branches for Asset vs. Liability vs. Service products; under the Asset branch, you might define additional branches for Mortgage Lending, Commercial Lending, Consumer Lending, and so on. Hierarchies are used extensively in OFSAA models to assign methods to products and to support allocation methodologies.

Like dimension members, dimension hierarchies may be maintained either internally within the OFSAA Infrastructure or externally.

Internally

OFSAA Infrastructure includes functionality for Adding, Viewing, Editing, or Deleting hierarchies. Which of these functions you can access depends on your logon privilege and on the hierarchy with which you wish to work.

Externally

You may choose to source and maintain some or all of your hierarchies from external systems such as your General Ledger, a Data Warehouse, or from some other external master data management system, such as Oracle Data Relationship Management (DRM). For more information on loading hierarchy data from external systems, see the Oracle Financial Services Analytical Applications Data Model Utilities User Guide.

Combination

You may also choose to maintain some hierarchies from an external source while maintaining other hierarchies internally.

3.5 Rollup Members for Dimensions Supporting Hierarchies

For dimensions that support hierarchies, every dimension member value has the property of being either a **leaf** value (child-only or last descendent child value) or a **rollup node** value. For example, if Branch #1, Branch #2, and Branch #3 all belonged to the West rollup point of an organizational hierarchy, then West would also be a dimension member value of the Organizational Unit dimension. Your business data is typically expressed at the leaf level.

3.6 Dimension Types

OFSAA supports the following three fundamentally different kinds of dimensions:

- Key Processing Dimensions
- Standard Dimensions



Simple Dimensions

3.6.1 Key Processing Dimensions

Key Processing Dimensions have the following features:

- Accessible as modeling dimensions for all of the OFSAA analytical engines.
- Expressed as columns in nearly all of your business fact tables.
- Support both attributes and hierarchies

Metadata for Key Processing Dimensions are stored in four tables:

- A base table (For example, DIM_PRODUCTS_B)
- A translation table (For example, DIM_PRODUCTS_TL)
- An attribute table (For example, DIM_PRODUCTS_ATTR)
- A hierarchy table (For example, DIM_PRODUCTS_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).

Seeded Key Processing Dimensions

OFSAA is seeded with six Key Processing dimensions:

- Financial Element
- Organizational Unit
- General Ledger Account
- Common Chart of Accounts
- Product
- Legal Entity

Among the six seeded Key Processing dimensions, only the Financial Element dimension is pre-populated with a Chart of Accounts, but it is only populated in the range between 0 and 10,000 (For more details on the seeded Chart of Accounts for the Financial Element dimension see the Oracle Financial Services Profitability Management User Guide. This is a reserved range in which you may not add new members, or edit or delete existing members. You may add user-defined Financial Elements anywhere outside the reserved range.

User-Defined Key Processing Dimensions

For more information on adding your own user-defined Key Processing dimensions, see the Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration Guide.

3.6.2 Standard Dimensions

Standard dimensions may support attributes and/or hierarchies depending on how they are configured, but are not used as processing dimensions within any of the analytical application engines. Like Key Processing Dimensions, metadata for Standard Dimensions is stored in a base table and in a translation table. A Standard Dimension may or may not have an attribute



table or a hierarchy table depending it is configured. Within the OFSAA modules, Standard dimensions that are defined as having a hierarchy table will support hierarchies, and Standard dimensions that are defined as having an attribute table will support attributes. See the Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration Guide.

Seeded Standard Dimensions

OFSAA is seeded with two Standard Dimensions

- Country
- Customer

Both dimensions support attributes and hierarchies. Default member values are provided for the Country dimension, but no values are provided for the Customer dimension.

User-Defined Standard Dimensions

Refer to the Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration Guide for details on adding user-defined Standard dimensions.

3.6.3 Simple Dimensions

Sometimes referred to as Code dimensions, Simple dimensions are a "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 the list of values when used as attributes

The OFSAA Data Model comes with more than 150 seeded Simple dimensions. Many of these seeded Simple dimensions are also seeded with dimension members. Unlike Key Processing dimensions and Standard dimensions, Simple dimensions are stored in two tables:

- A code table (For Example, AMRT_TYPE_CD)
- A Multi-Language Support or MLS table (For Example, AMRT_TYPE_MLS)

Simple Dimension "Process Identifier Code" helps to improve CFE process execution performance by skipping VALIDATE_NODE_MAP_CFE package execution incase there is no change in underlying metadata while running CFE Process everytime. There is no direct method to identify whether any change in underlying data at the node level and one need to execute VALIDATE_NODE_MAP_CFE and thats where the "Process Identifier Code" Simple Dimension takes place. This dimension should contain the list of process Ids for which there is no change in underlying node level metadata hence no need to run VALIDATE_NODE_MAP_CFE everytime the process is run. In turn whenever CFE Engine is run; it checks the currently considered process id and checks its existence in FSI_PROCESS_IDENTIFIER_CD table; if present then ignores VALIDATE_NODE_MAP_CFE procedure run.

3.6.3.1 Reserved Simple Dimensions

Accrual Basis Code is an example of a seeded Simple dimension that is used extensively by the application modules. It is seeded with a small list of values (such as 30/360, Actual/360, Actual/Actual, and so on.) and its value set may not be modified.

Amortization Type Code is another example of a reserved Simple Dimension. Amortization Type Code is populated with reserved values that the Cash Flow engine interprets, and its



value set may not be modified. Many other Simple Dimensions are reserved and may not be modified.

3.6.3.2 Simple Dimensions Used for Processing or Reporting Purposes

This kind of Simple Dimension cannot be used directly by the application engines, but they are accessible to OFSAA Filter rules.

Credit Rating is an example of a seeded Simple Dimension that may be used for processing or reporting purposes. You may, for example, wish to allocate risk equity to individual instruments as a function of Credit Rating. The seeded values for Credit Rating are Moody's credit ratings, but you are free to completely redefine the membership of this dimension. Geographic Location is another example. Geographic Location is pre-populated with the US States and Canadian provinces, but you are free to completely redefine the completely geographic locations.

3.6.3.3 Simple Dimensions Used as Attribute Domains

Both seeded and user-defined attributes often utilize a Simple Dimension to provide a list of values. For example, you might create an Adjustable Type attribute on your Product dimension and you might want this attribute to be limited to the values of Fixed, Variable, or Administered. In this case, you might first build a Simple Dimension called Type whose dimension members were limited to three values: Fixed, Variable, or Administered. Next you could assign the Type dimension to be the domain of your new Adjustable Type attribute.

See Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) Installation and Configuration Guide.

3.7 Attributes

OFSAA Infrastructure includes functionality for Adding, Viewing, Editing, or Deleting dimension attributes. Which of these functions you can access depends on your logon privilege and on the dimension with which you wish to work.

The seeded OFSAA Key Processing Dimensions have a number of seeded or seeded & required attributes. For example, the Common Chart of Accounts dimension includes an Account Type attribute and an Accrual Basis attribute; the Financial Element dimension includes an Aggregation Method attribute. Some of these attributes have important implications in processing within OFSAA.

You may add Attributes to any Key Processing Dimension or to any Standard Dimension that supports Attributes (see sections above describing Key Processing Dimensions and Standard Dimensions).

One of the important properties of an Attribute is its Data Type. OFSAA Infrastructure supports Dimension Attribute Data Types of:

- Date, String, or Number
- Dimension

3.7.1 Unbounded and Bounded Attribute Data Types

Dimension attribute data types may be either bounded or unbounded. The Date, String, and Number types are unbounded, that is, there is no predetermined set of attribute values. A Date attribute value may be any valid date, a String attribute value may be any string up to 30



characters in length, and a Number attribute value may be any number. Examples of these kinds of attribute data types might include:

- Cost Center Open Date (a Date attribute on the Organizational Unit dimension)
- Product Memo (a String attribute on the Product dimension)
- Cost Center Headcount (a Number attribute on the Organizational Unit dimension)

Unlike attributes having the Date, String, or Number data type, attributes whose data type is Dimension have defined sets of values. For example, the Product dimension has a seeded attribute called Accrual Basis the data type of which is Dimension. The Accrual Basis dimension is seeded with 8 values. Accrual Basis is a restricted dimension (you may View Accrual Basis dimension members but you may not delete them or add new accrual bases), but whenever you assign an Accrual Basis attribute value to one of your Product dimension member values, you must select from the list of 8 available Accrual Bases.

3.8 Overview of OFSAA Rules

OFS Analytical Application models are constructed using combinations of OFSAA rules. For example:

- An Allocation rule might utilize a Hierarchy Filter rule, an Expression rule, and a Static Table Driver rule
- A Transfer Pricing rule might utilize a Hierarchy rule, a Data Element Filter rule, and a Prepayment rule
- A Data Element Filter rule might utilize an Expression rule
- A Group Filter rule always incorporates one or more underlying Data Element Filter rules
- Hierarchy Filter rules always utilize an underlying Hierarchy rule

The advantage of constructing models from discrete rule components is that individual rules may be re-used dozens or even hundreds of times. For example, if you wish to build a large series of allocation rules which operate on non-interest expense data in the Western region, you may build filters for (1) non-interest expense and (2) the Western region and then utilize these filters in every allocation rule. As another example, if you wanted to assign the same transfer pricing method and assumptions to all mortgage products, you could build a Hierarchy on the product dimension containing a Mortgage Products rollup point and assign your method and assumptions at the rollup level. You could subsequently utilize the same Hierarchy rule for allocation processing or reporting purposes.

Many rule types are specific to individual analytical applications (For example, Transfer Pricing rules, Cash Flow Engine rules, Allocation rules, and so on.) while OFSAA Infrastructure rules are shared across all OFS applications. Rule types that are shared across all applications include:

- Hierarchies
- Hierarchy Filters
- Data Element Filters
- Group Filters

Dimensions, dimension members, attributes, and currency exchange rates are also shared across all applications.



3.8.1 Dependencies

OFSAA rules often depend on other rules for some or all of their data or usefulness. For example, an Allocation rule may depend on a Data Element Filter rule to select and focus data in a meaningful way. If that Data Element Filter is deleted, then the Allocation rule becomes unusable. OFSAA applications track such dependencies and ensure that users may not delete rules that are consumed by other rules. Additionally, rule summary screens that present lists of rules that you have defined, offer functionality for you to generate reports on rule interdependency.

3.9 OFSAA Filters

OFSAA Infrastructure supports three kinds of filtering:

- Data Element Filters
- Group Filters
- Hierarchy Filters
- Attribute Filters

Data Element Filters

Data Element Filters are used to select and focus data. For example, you may transfer price some financial instruments at their source and may therefore wish to ensure that you do not overwrite the transfer rates for any instruments that already have a non-zero transfer rate. In such a case, you could construct a Data Element Filter to isolate only those instruments having a non-zero transfer rate. As another example, you may wish to allocate a charge to demand deposit accounts having small balances. In this case, you could construct a Data Element Filter to focus on just those instrument records having balances less than your chosen threshold.

Group Filters

Group Filters are used to join together one or more Data Element Filters. For example, if you built one Data Element Filter that focused on balances less than 10,000 and a second Data Element Filter that focused on accounts whose origination date was prior to 2009, a Group Filter built on the two Data Element Filters would focus on accounts with balances less than 10,000 AND whose origination dates were prior to 2009.

Hierarchy Filters

Hierarchy Filters allow you to focus on data that rolls up to one or more points within a chosen hierarchy. You may also focus on "leaf" level data or a combination of "leaf" level and rollup levels. For example, if your organization had a Western, Northern, Southern, and Eastern division, you could construct a Hierarchy Filter that focused on data belonging to branch 1, 2, or 7 within the Eastern division plus any data belonging to the Northern division.

Attribute Filters

Attribute Filters allow you to filter on any dimension attribute values including standard, seeded attributes such as Account Type or Accrual Basis as well as on user-defined attributes.



3.10 OFSAA Expressions

Expressions represent formulas for combining data from your data model (For example, Column A divided by Column B times Column C). The results of Expressions may be invoked within a number of OFSAA rule types (For example, Data Element Filters, Allocation rules, and so on).

3.11 Folders

One of the fundamental properties of any OFSAA rule is the Folder in which it is stored. Your System Administrator will configure your user ID to have access to one or more folders in which you can store your rules. Your access rights will likely be similar to co-workers who have a similar business role. For details on security management and defining Segment Maintenance in OFSAA, refer to Oracle Financial Services Analytical Applications Infrastructure User Guide.

Storing rules in folders gives you the means to segregate your rules for functional or security considerations. For example, you may wish to:

- Set up folders to store Transfer Pricing rules that are separate from folders you have built for Profitability Management rules and that are also separate from folders you have built for Asset/Liability Management rules
- Establish some folders for rules you are in the process of developing and testing and other folders for fully tested, production-ready rules
- Segregate some rules that are fundamental to the definition of other rules (For example, some Data Element Filters may be used in dozens or hundreds of other rules) to ensure that access to those fundamental rules is highly controlled
- Segregate your hierarchies, which are also frequently fundamental to OFSAA models, into a restricted-access folder

3.12 Visibility of Rules

Every navigation path to view a rule in OFSAA begins with a Summary screen. Within the Summary screen for each rule type, a user may browse through all of the rules that are stored within Folders to which the user has access. From each Summary screen, users may be granted the ability to Add, Edit, View, or Delete rules.

When building rules in an OFS Analytical Application, you frequently call upon other OFSAA rules (For example., a Data Element Filter nested within an Allocation rule or a Hierarchy utilized within a Transfer Pricing rule). When nesting a child rule within a parent rule you must specify the child rule by its Name and Folder (where both Name and Folder are presented in drop-down list boxes). In this context, the Folder drop-down list box for every user will include every Folder in the Information Domain regardless of his Folder access rights. This means that a user may invoke a child rule from any Folder even if he cannot access that child rule directly through its Summary screen.

Additionally, whenever a user nests a parent rule within a child rule, the OFSAA user interface provides the user the ability to view a read-only version of the underlying child rule.

3.13 Access Type

Another fundamental property of every OFSAA rule is its Access Type.



Access Type may be set to either Read/Write or Read Only. Only the "creator" or "owner" of a rule may modify the rule if it is set to Read Only. The user ID under which a rule is initially built is the owner of a rule. You may modify a rule that you do not own provided that:

- The rule has been stored with the Read/Write access type
- You have been granted Edit privilege for the rule's type
- You have been granted access to the Folder in which the rule is stored

Again, for details on security management in OFSAA, refer Oracle Financial Services Cash Flow Engine Installation and Configuration Guide .

3.14 Application Preferences

In addition to Global Preferences, each of the OFS Analytical Applications has its own local application preferences. In the same way as in Global Preferences, Application Preferences (for each application) employs a "delegation" model that allows Administrators to set some preference items for all users while allowing non-administrative users to personalize other preference items.

Normally, you will set Application Preferences for yourself, but if you are logged in as an Administrator, you may set Application Preferences for all users of an application. When setting preferences for all users, you may restrict the ability of non-Administrators to change an Application Preference item by deselecting the **Is Editable** check box. If a preference item for a non-administrative user is defined as **not editable**, a user who is not an Administrator will inherit the value of the preference item that his Administrator has set for him and he will not have the ability to change it for himself.

While most Application Preferences items are unique to the application to which they belong, two properties are common to Application Preferences for each of the OFS Analytical Applications: Folder Name and Access Type.

Having the Folder Name and Access Type properties set at the application level allows you to have a different default Folder and Access Type for each OFS Analytical Application. Within the Left Hand Side or LHS menu, all OFSAA Infrastructure rules (Hierarchies, Filters, and Expressions) are maintained under Master Maintenance.

Since Folder and Access Type are not Global Preference items, a user must select one application's set of Application Preferences to be **Active** to govern the default values of Folder and Access Type for Oracle Financial Services Analytical Applications Infrastructure rules. This is done by selecting one of your Application Preference sets to be the one that is **Active for Master Maintenance**.

3.15 Global Preferences

Clicking Global Preferences invokes the Global Preferences screen. Global Preferences items are used to configure your user interface. Here, you set your default application language and date format, and your desired Pagination Records. Pagination Records determine how many rows will be displayed on summary screens. If you select Pagination Records to be 25 records, then any screen displaying results in a tabular format will display a maximum of 25 records. To see the next set of 25 records, you can use the Next VCR button.

Functional Currency and Signage are installation-time parameters that may not be reset in Global Preferences.



Functional Currency is defined as the currency of the primary economic environment in which an entity conducts its business. For details on signage, see the Oracle Financial Services Analytical Applications Profitability Management User Guide.

Normally, you will set preferences for yourself, but if you are logged in as an Administrator, you may set Global Preferences for All Users. When setting preferences for All Users, you may restrict the ability of non-Administrators to change a Global Preference item by deselecting the Is Editable check box. If a preference item is defined as not editable, a user who is not an Administrator will inherit the value of the preference item that his Administrator has set for him and he will not have the ability to change it for himself.

3.16 System Configuration

Application

Starting 8.0 release, once an application pack is installed, you can use only the Production or Sandbox information domain, created during the installation process. Though there is an option to create a new Information Domain, there is no menu to work with the frameworks on this new information domain. This new information domain then created acts only as a Sandbox Infodom. The Create New Application feature allows you (System Administrator) to create a new Application other than the standard OFSAA Applications and associate the standard/ default platform framework menu with it, thereby enabling the new application for usage. The standard platform framework menu is seeded and rendered.

For more information, refer to System Configuration section in <u>Oracle Financial Services</u> <u>Analytical Applications User Guide</u>



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

4.1 Components of Dimension Management

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

- Members
- Attributes
- Hierarchy

4.2 Object Security

Object Security is implemented for Hierarchy, Filter, and Expressions objects.

There are some Seeded User Groups and Seeded User Roles mapped to those User Groups. If you are using the Seeded User Groups, the restriction on accessing objects depends on the associated User Groups.

For creating/editing/copying/removing an object in Dimension Management Module, your User Group should have been mapped to the folder in case of public or shared folder, or you should have been 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 Window, your User Group should have ACCESS Role mapped. 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.

4.3 Members

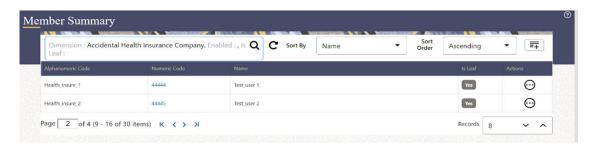
Dimension Members refer to the individual items that constitute a dimension when data is categorized into a single object such as Product, Organization, Time, and so on. Members are available within Dimension Management Section.

4.3.1 Member Summary Page

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

- 1. From the left menu, click Common Object Maintenance.
- Select Dimension Management and select Member.
 The Member Summary Page containing the following details is displayed.

Figure 4-1 Member Summary Page



The Member Summary Page provides the list of Member definitions with the following details:

Table 4-1 Field Description

Field	Description
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	 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.

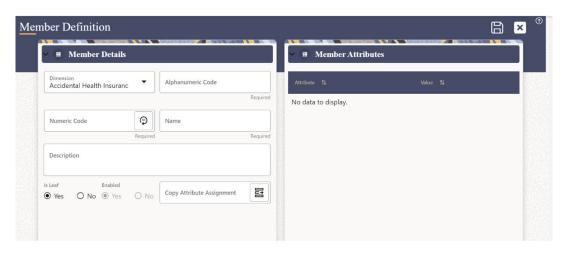
4.3.2 Creating Member Definitions

To create a Member Definition in the Members Page, complete the following steps.

1. To create a Member definition, click the Add () in the Member Summary Page. The Add Member Definition Page is displayed.



Figure 4-2 Add Member Definition Page



2. Enter the **Member Details** as described in the following table:

Table 2: Field Description

Field	Description
Dimension	Select the Dimension to be associated with the new Member.
Alphanumeric Code	The Alphanumeric Code to be assigned to the new Member Definition.
	Note: 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 manually or click Generate (), to auto-generate a unique code.
	If you enter the value manually, the system will verify if the value is unique and assigns it.
	Note: You can enter any number between 0 an 999,999,999.
Name	The unique Member Definition Name.
	Note: You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".
Description	A brief description about the Member Definition
	Note: You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".
ls 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.

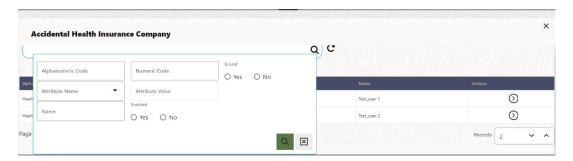


Field	Description
Enabled	This field is set to Yes by default and can be edited only after the Member is created. To edit a Member, refer Editing Member Definition Details.
	Note: You can change the option to No only when the particular member is not used in any hierarchy. The disabled members will not be displayed in Hierarchy Rules, or utilities which are based on Hierarchies, such as Hierarchy Filters and Hierarchical Assumption Browsers used in applications.
Copy Attribute Assignment	Attach an existing attribute to this new Member Definition.

3. Click Copy Attribute Assignment ()

The **Attributes Page** associated with the selected Dimension is displayed. This field can be left blank so that the Member Attributes Panel can be filled in without considering the values already assigned.

Figure 4-3 Copy Attribute Assignment Window



Click **Search** (^Q) button to search for a specific Member based on Alphanumeric Code, Numeric Code, Name, Description, Enabled status, Is Leaf status, Attribute Name, or Attribute Value. You can also enter any of these parameters as Keywords in the Search field and click **Search** ().

- 4. Locate the Attribute to be copied and click () and select **Copy**, located under **Actions**.
- 5. Click Save ().

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**

button (\odot). The following Options are displayed:

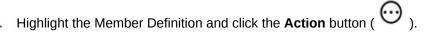
Table 3: Action Details



Action	Description
View	View the Member Details for a specific Member Definition.
Edit	Edit the Member Details for a specific Member Definition.
Сору	Copy the Member Definition Details and create another Member Definition by changing Alphanumeric Code, Numeric Code and Name.
Delete	Delete the Member Definition Details.

4.3.3.1 Viewing Member Definition Details

To view a Member Definition, the Read Only Role should be mapped to your User Group.



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.

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** button ($\stackrel{oldsymbol{oldsymbol{\Theta}}}{oldsymbol{oldsymbol{\Theta}}}$).

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.

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** button (\bigodot).

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 ${\bf Save}.$



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:

Highlight the Member Definition and click the Action button ($\ensuremath{\,\,\overline{\,}}$).



Click the **Delete** button.

The Member Definition is deleted after confirmation.

4.4 Attributes

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

4.4.1 Attribute Summary Page

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

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

The Attribute Summary Page containing the following details is displayed.

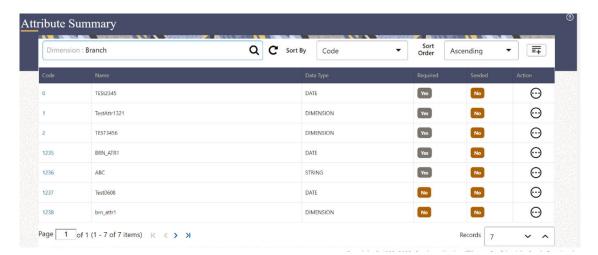


Figure 4-4 **Attribute Summary Page**

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

Table 4: Field Description

Field	Description
Code	The Numeric Code assigned to the Attribute Definition.



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

4.4.1.1 Navigating Attribute Summary Page

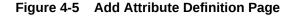
To access records in a Summary Page, you can search, sort and navigate to multiple pages. For more information, refer Navigating Object Summary Page.

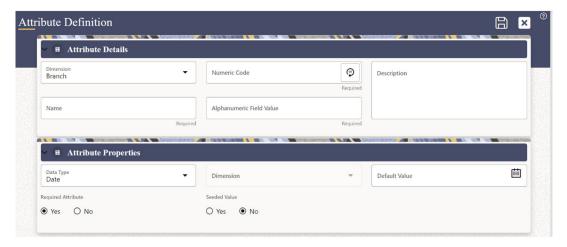
4.4.2 Creating Attribute Definition

To create a new Attribute for a dimension, complete the following steps:

1. Click the Add () button in the Attribute Summary Page.

The Add Attribute Definition Page is displayed.





2. Enter the Attribute Details as described in the following table:

Table 5: Field Description

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 Generate (), to auto-generate a unique code.
	If you enter the value manually, the system will verify if the value is unique and assigns it.
	Note: You can enter any number between 0 and 999,999,999.
Name	The unique Attribute Definition Name.
	Note: 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.
	Note: You can enter up to 100 characters. We recommend using only Underscore ("_") as a special character.
Description	A brief description about the Attribute Definition.
	Note: 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.
	 If Dimension is set as the Data Type, select the Default Value from the drop-down list of members mapped to the selected Dimension. 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.
	 If DATE is selected as the Data Type: Click button to select a valid date as the Default Value from the calendar.
	 If STRING is selected as the Data Type: Enter the Alphanumeric Value in the Default Value field.
	The Maximum characters allowed in Default Value field for String Data Type is 1000.
Required Attribute	 Yes - This Attribute is mandatory for the associated Dimension Members. No - This is an optional Attribute for the associated Dimension Members. Note: This field is disabled in Add and Edit Modes if any members already exist for the Dimension on which this attribute is defined.
Seeded Value	 Yes – This is selected only when the attribute is seeded out of box by the Cloud Service.
	 No – Always select this when you are creating a new attribute.

3. Click Save ().

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** button(). The following Options are displayed.

Table 6: Action Details

Field	Description
View	View the details for a selected Attribute.
Edit	Edit theselected Attribute.
Сору	Copy the Attribute Definition Details and create another Attribute Definition by changing the unique values like Alphanumeric Field Value, Numeric Code and Name.
Delete	Delete the selected Attribute.



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 Window:

Highlight the Attribute Definition and click the **Action** button ($\stackrel{\bigodot}{}$).



Click the View button.

The Attribute Definition Page is displayed with the details Code, Name, Data Type, Required and Seeded status.

4.4.3.2 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. The Write Role should be mapped to your User Group.

To copy an existing Attribute Definition in the Attributes Window:

1. Highlight the Attribute Definition and click the Action button (igodot).



2. Click the Copy button.

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.

4.4.3.3 Deleting Attribute Definition

You can remove the Attribute Definitions which are not required in the system by deleting from the Attributes Window. The Write role should be mapped to your User Group.

- Highlight the Attribute Definition and click the **Menu** button.
- Click the **Delete** button.

The Attribute Definition is deleted after confirmation.



You cannot delete a definition if any dependency like Attribute, Hierarchy or Filter is attached to it. Detach the dependency before deleting the definition

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.



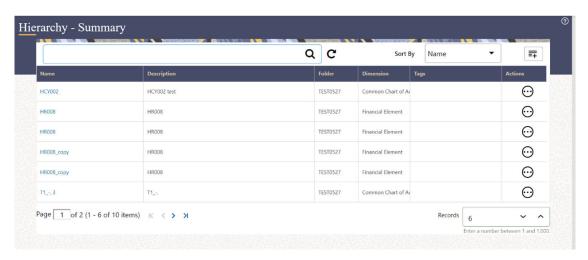
A Default Hierarchy definition is required to support BI Users to perform multi dimensional analysis, in the BI reporting. The hierarchy name of a default hierarchy definitions are suffixed with the term "System Hierarchy". You can only view the details of the default hierarchy, from the Hierarchy summary page. All orphan members under their corresponding default hierarchy, are automatically updated, when they are added/deleted to/from the system.

4.5.1 Hierarchy Summary Page

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.

Figure 4-6 Hierarchy Summary Page



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

Table 7: Field Description

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.



Field	Description
Action	Click to View, Edit, Copy or Delete a Hierarchy Definition.

4.5.1.1 Navigating Hierarchy Summary Page

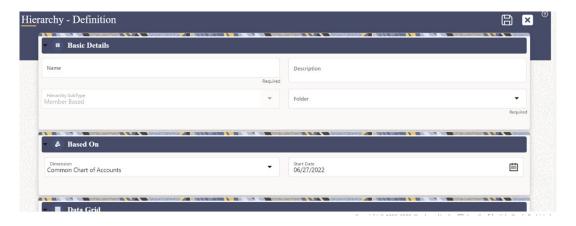
To access records in a Summary Page, you can search, sort and navigate to multiple pages. For more information, refer Navigating Object Summary Page.

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 the Add button in the Hierarchy Summary Page.
 The Add Hierarchy Definition Page is displayed.

Figure 4-7 Add Hierarchy Definition Page



Enter the **Hierarchy Details** as described in the following table:

Table 4-2 Field Description

Field	Description
Basic Details Name	The unique Hierarchy Definition Name.
	Note: You can enter up to 100 characters. All characters are allowed except " & ' and " ' ".



Table 4-2 (Cont.) Field Description

Field	Description
Description	A brief description about the Hierarchy Definition.
	You can enter up to 100 characters. All characters are allowed except " & ' + @ and ~.
Hierarchy Sub Type	This is defaulted to 'Member Based' in PBSM and you cannot change it.
Folder	Select the Folder in which the Hierarchy is to be stored.
Based On	
Dimension	Select the Dimension to be associated with the new Hierarchy Definition.
Start Date	The date from which this Hierarchy will be activated. By default the Start Date is set to the current System Date.
Data Grid	
Hierarchy View	The Members associated with the selected Dimension are displayed.
	You can sort this list in Ascending/Descending order, expand or collapse the list to view in details and search for a specific Member.
	You can focus on a Member to view the Member Properties.
	You can add a Child or add a Sibling to an existing Member in the Data Grid.
Search Results	The search results based on the specific keyword entered to search a Member is populated.

Figure 4-8 Hierarchy Grid



To Add a Child to the Hierarchy:

a. Right-click in the Hierarchy View tab.



- 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:

- 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:

- 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:

- 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 Tto collapse the members under a node.
- Click to expand a branch or collapse a branch.
- Click a or to focus or unfocus a selected node except the Root Node.
- Click to sort the list in ascending or descending order.
- 8. Click **Save** (). The new Hierarchy Definition is created successfully.

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.

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 the Action

button(igodots). The following options are displayed.

Table 9: Action Details

Field	Description
View	View the Hierarchy Details for a specific Member Definition.
Edit	Edit the Hierarchy Details for a specific Member Definition.
Сору	Copy the Hierarchy Definition details and create another Hierarchy Definition by changing the unique values like Name, Description and so on.
Delete	Edit the Hierarchy Definition Details.



4.5.3.1 Viewing Hierarchy Definition Details

You can view the details of an individual Hierarchy Definition, using the following procedure:

- Highlight the Hierarchy Definition and click the Action (three dots) .
- Click the View button.

The Hierarchy Definition Page is displayed with the details Name, Description, Folder, Dimension, Start Date and Hierarchy View details.

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:

- Highlight the Hierarchy Definition and click the **Action (three dots)**.
- Click the **Edit** button.

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.

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:

Highlight the Hierarchy Definition and click the **Action** button ($\stackrel{\bigodot}{\cup}$).



Click the **Copy** button.

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.

4.5.3.4 Deleting Hierarchy Definition Details

To delete a Hierarchy Definition:

Highlight the Hierarchy Definition and click the **Action** button (${}^{\bigodot}$).

Click the **Delete** button.

The Hierarchy Definition is deleted after confirmation.



You cannot delete a definition if any dependency like Attribute, Hierarchy or Filter is attached to it. Detach the dependency before deleting the definition.

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

Filter

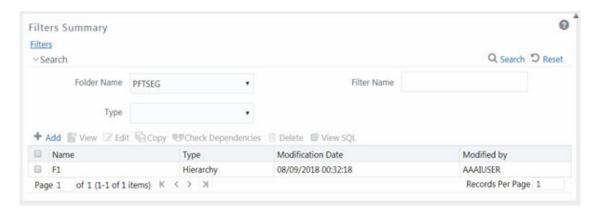
Filters in the Infrastructure system allow you to filter metadata using the defined expressions.

You can access Filters by expanding **United Analytical Metadata** section within the tree structure of LHS menu and selecting **Filter**.

Based on the role that you are mapped to, you can access read, modify or authorize Filters window. For all the roles and descriptions, see Appendix A. The roles mapped to Filters are as follows:

- Filter Access
- Filter Advanced
- Filter Authorize
- Filter Phantom
- Filter Read Only
- Filter Write

Figure 5-1 Filter Summary window



The Filters Summary window displays the list of Filters created in all public folders, shared folders to which you are mapped and private folders for which you are the owner, along with the other details such as the Name, Type, Modification Date, and Modified By.

For more information on how object access is restricted, see Object Security in Dimension Management module section.

You can also search for a specific Filter definition based on Folder Name, Filter Name, or Type and view the list of existing definitions within the system. If you have selected Hierarchy from the Type drop-down list, the Dimension drop-down list is also displayed.

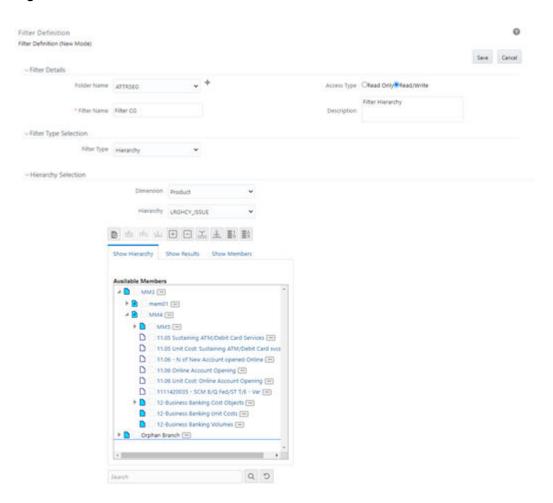
5.1 Adding Filter Definition

This option allows you to add a filter. Filter can be of 4 types namely, Data Element, Hierarchy, Group, and Attribute. To create filter definition, the Write role should be mapped to your user group.

To create a new filter from the Filters Summary window:

 Click the Add button in the Filters toolbar. The Filter Definition window is displayed.

Figure 5-2 Filter Definition New window



Enter the Filter Details section details as tabulated: The following table describes the fields in the Filter Definition window.

Table 5-1 Fields in the Filter Definition window and their Description

Field	Description
Filter Details	



Table 5-1 (Cont.) Fields in the Filter Definition window and their Description

Field	Description
Folder Name	Select the Folder Name where the Filter is to be stored from the drop-down list.
	The Folder selector window behavior is explained in User Scope section.
	Click to create a new private folder. The Segment Maintenance window is displayed. For more information, see Segment Maintenance section.
	Note : You can select Segment/Folder Type as Private and the Owner Code as your user code only.
Access Type	Select the Access Type as Read Only or Read/Write .
	Read-Only : Select this option to give other users the access to only view the filter definition.
	Note : A user with Phantom and Write role can modify or delete the filter even though the access type is selected as Read-only.
	Read/Write : Select this option to give all users the access to view, modify (including Access Type) and delete the filter definition.
Filter Name	Enter the filter name in the Filter Name field.
	Note: The characters &' " are restricted.
Description	Enter the description of the filter in the Description field.
	Note: The characters ~&+' " @ are restricted.

3. From the Filter Type Selection pane, select the **Filter Type** from the drop-down list. There are four different Filter Types available in the Filter Type Selection grid as tabulated. Click the links to navigate to the appropriate sections.

The following table describes the fields in the Filter Type pane.

Table 5-2 Fields in the Filter Type pane and their Descriptio

Filter	Description
Data Element	Data Element Filter is a stored rule that expresses a set of constraints. Only columns that match the data type of your Data Element selection are offered in the Data Element dropdown list box.
	Example : Balances between 10,000 and 20,000 Accounts opened in the current month Loans with amortization terms greater than 20 years.
	Data Element Filters can access most instrument columns and most columns in the Management Ledger. Data Element Filters are used within other OFSAA rule types
	(e.g., Allocation rules, Transfer Pricing rules, Asset Liability Management rules, and others).



Table 5-2 (Cont.) Fields in the Filter Type pane and their Descriptio

Filter	Description
Hierarchy	Hierarchy Filter allows you to utilize rollup nodes within a Hierarchy to help you exclude (filter out) or include data within an OFSAA rule.
	Example : You might want to process data for a specific set of divisions or lines of business where you have a Hierarchy rule that expresses those divisions or lines of business as rollup nodes. A Hierarchy Filter could be constructed to "enable" the Commercial and Retail lines of business while NOT enabling the Wealth Management line of business. Each of these lines of business might include a handful or even thousands of cost centers. When incorporated into an OFSAA processing rule, this Hierarchy Filter would include every cost center in the Commercial and Retail lines of business.
Group	Group Filters can be used to combine multiple Data Element Filters with a logical "AND".
	Example: If Data Element Filter #1 filtered on mortgage balances greater than 100,000 and Data Element Filter #2 filtered on current mortgage interest rates greater than 6%, you could construct a Group Filter to utilize both Data Filters. In this case, the resulting Group Filter would constrain your data selection to mortgage balances greater than 100,000 AND current mortgage interest.
Attribute	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.
	Example : Consider a filter that selects all records where the dimension Common Chart of Account member represents an attribute value Expense account, i.e., the attribute "Account Type" = Expense.
	Now, using Attribute Filters, you can specify complex criteria as given below:
	Common Chart of Accounts where the Account Type attribute is Earning Assets or Interest-bearing Liabilities, and the Accrual Basis attribute is Actual/Actual
	Also, You could further refine the filter by adding another condition for:
	Organizational Unit where the Offset Org ID is a specific Org member
	The Filter then saves these criteria rather than the member codes which meet the criteria at the time the Filter is saved. During execution, the engine dynamically selects all records from your processing table (e.g. Mortgages, Ledger, etc.), which meet the specified member attribute criteria.

4. Click **Save** after the required filter conditions are defined to save the Filter definition.

5.1.1 Define Data Element Filter

When you have selected the Filter Type as Data Element, define the Filter conditions by doing the following in the Data Element Selection section:

In the Data Element Selection section, click the View Attributes icon.
 The Data Element Selection window is displayed.

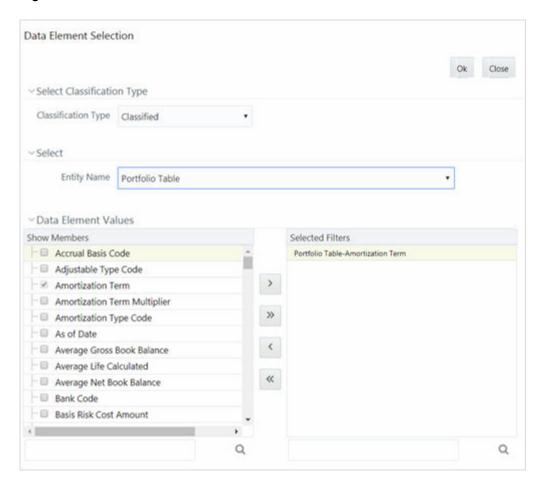


Figure 5-3 Data Element Selection window

- Select any of the following Filter Classification Type from the drop-down list:
 - Classified: This is the default selection and displays all the classified EPM specific entities. If you are an EPM user, you need to select this option while defining Data Element Filter to list all the related entities.
 - Unclassified: This option displays all the non-classified i.e. non EPM specific entities. If you are a non EPM user, you need to select this option while defining Data Element Filter to list all the related entities.
 - All: This option will select all the tables available in the selected Information Domain irrespective of whether an entity has its table is classified or not.
- Select the required database table from the **Entity Name** drop-down list. The associated members are displayed in the Show Members section.
- Select the required member and click the Move button. The member is listed in the Selected Members panel. Click the Move All button to move all Members.
 You can click Remove button to deselect a Member or click Remove All button to deselect all Members.
- Click OK. The selected Data Elements are displayed in the Data Element Selection field.
- Select the Filter Method from the drop-down list.For each column you wish to include in your Data Filter definition, you must specify one of the following Filter Method:



The following table describes the fields in the Data Filter Definition.

Table 5-3 Fields in the Data Filter Definition window and their Description

Filter	Description
Specific Values	Specific Values are used to match a selected database column to a specific value or values that you provide. You may either include or exclude Specific Values.
	You can add additional values by clicking the Add button. Click adjacent to Add button to add 3, 5, 10 rows by selecting the checkbox adjacent to 3, 5, or 10 respectively. You can add custom number of rows by specifying the number in the text box provided, as shown and click the Select button.

Figure 5-4 Specific Values selected



To remove a row, select the checkbox and click **Delete**.

When comparing Specific Values for a character type column, you must provide Specific Values that are character strings.

When comparing Specific Values for a date type column, you must provide Specific Values that are dates (the application displays a Calendar control).

When comparing Specific Values for a numeric column, you must provide Specific Values that are numbers.

Select **Include Values** or **Exclude Values** to include or exclude the selected values.



Table 5-3 (Cont.) Fields in the Data Filter Definition window and their Description

Filter	Description
Ranges	Ranges are used to match a selected database column to a range of values or to ranges of values that you provide. You may either include or exclude Range values.
	Range Type is available for OFSA Datatype Term, Frequency, Leaf, Code, and Identity and Column Datatype Date, Numeric and Varchar.
	You can add additional values by clicking the Add button. Click adjacent to Add button to add 3, 5, 10 rows by selecting the checkbox adjacent to 3, 5, or 10 respectively. You can add custom number of rows by specifying the number in the text box provided, as shown and click.
	To remove a row, select the checkbox and click Delete .
	If the Column Datatype is VARCHAR, provide Specific Values (alphanumeric) that are character strings.
	If the Column Datatype is DATE, provide Specific Values that are dates (the application displays a Calendar control).
	If the Column Datatype is Numeric, provide Specific Values that are numbers.
	If OFSA Datatype is LEAF, provide either numeric values or click to select the numeric member ids.
	If OFSA Datatype is CODE, provide either numeric values or click to select the numeric member ids.
	If OFSA Datatype is IDENTITY, provide specific numeric values. However, no validation is done during save to validate the input value for a valid identity code.
	Select Include Values or Exclude Values to include or exclude the selected values
Another Data Element	Another Data Element is used to match a selected database column to another database column. When constructing 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).
	You may use any of the following operators when choosing the Another Data Element Filter Method:
	=, <> (meaning "not equal to"), <, >, <=, or >=.
Expression	Expression is used to match a selected database column to the results of an OFSAAI Expression rule.
	You may any of the following operators when choosing the Expression Filter Method:
	=, <> (meaning "not equal to"), <, >, <=, or >=.



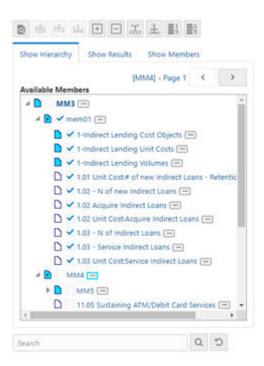
- Click Add to list the completed filter conditions in the Filter Conditions grid.
- Click Update after modifying a filter condition to update in the Filter Conditions grid.
- Click the Sort Ascending or Sort Descending icons to move a selected Filter Condition up or down.
- Click the **Delete** button to delete selected individual Filter Conditions records.
- Click Add or Edit in the Filter Definition window if you are creating a new or updating an existing Filter definition.
- 4. Click **Save** to validate the entries and save the filter details.

5.1.2 Define Hierarchy Filter

When you have selected the Filter Type as Hierarchy, define the Filter conditions by doing the following in the Hierarchy Selection section:

- Select the required **Dimension** from the drop-down list.
- Select the associated Hierarchy from the drop-down list. You can select More to search for a specific Hierarchy in the Hierarchy more dialog.
- 3. Select any combination of rollup points and leaf (last descendent child) values.

Figure 5-5 Show Hierarchy Tab



The Show Hierarchy tab displays the leaves in each node in ascending order of Members.

In order to sort the nodes alphabetically,

HIERARCHY_IN_FILTER_SORT-\$INFODOM\$-\$DIMENSION_ID\$=\$VALUE\$ in the AMHMConfig.properties file present in the deployed location should be set as Y. You should add such entry for all the required Dimension IDs for the sort functionality to work for those dimensions.

For example: HIERARCHY IN FILTER SORT-OFSAAINFO-4345=Y



Restart servers after making any change in AMHMConfig.properties file for the change to take effect.

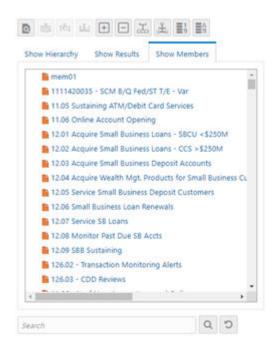


Select the **Pagination** icon to view more options under the available components. Click the **More Options** (three dots) icon to enable the Pagination buttons.

From this pane, you can:

- Click Search button to search for a hierarchy member using Dimension Member Alphanumeric Code, Dimension Member Numeric Code, Dimension Member Name, or Attribute and by keying in Matching Values in the Search dialog. The search results are also displayed in the ascending order of Member Names.
- Click **Collapse** icon to collapse the members under a node.
- Click Name Right or Name Left icons to view the name of members right or left.
- Click Numbers Right or Numbers Left icons to view the Numeric code values of members right or left.
- Click Show Member Code or Show Member Name icons to show code or show name of the members.
- Click Focus or Defocus icons to focus or defocus a selected node except the root node.
 - You can also click the **Search** button to find a member present in the nodes list using key words. For large tree (nodes>5000), this search will not return any value if the tree is not expanded.
- Click Save to validate the entries and save the filter details.

Figure 5-6 Show Members Tab





The **Show Members** tab displays all the selected nodes in a list view, which helps you visualize all the selected nodes as a list rather than as a tree. Currently, this feature is available in the **Edit** and **View** mode of the Hierarchy Filter.

5.1.3 Define Group Filter

When you have selected the Filter Type as Group, define the Filter conditions by doing the following in the Data Element Filters grid:

- Select the checkbox(s) adjacent to the required member names in the Available Filters section and click the Move button. The selected members are displayed in the Selected Filters section. Click Move All button to select all the Members. You can click Remove button to deselect a Member or click Remove All button to deselect
 - You can also click the **Search** button to search for a member in the Data Element Filter Search dialog using Folder Name and Filter Name.
- 2. Click **Save** to validate the entries and save the filter details.

5.1.4 Define Attribute Filter

all the Members.

When you have selected the Filter Type as Attribute, define the Filter conditions by doing the following in the Attribute Selection section:

- 1. Select the required Dimension from the drop-down list.
- 2. Select the associated Attribute from the drop-down list. The list consists of only Dimension Type attributes for selection.
- 3. Click the **Show Attribute** icon in the Attribute Values grid.
 - The Attribute Values window is displayed.
 - In the Attribute Values window, the **Dimension** field under Dimension grid is auto populated with the Dimension name with which the selected Attribute is defined and is non-editable. In the Search grid you can search for Attribute Values depending on Alphanumeric Code, Numeric Code, or Name.
- 4. Select the checkbox(s) adjacent to the Alphanumeric Codes of the required Attribute Values in the Attribute Values grid and click **OK**. The Attribute Values grid displays the selected attribute values.
 - Select Attribute Value(s) in the Attribute Values grid and click the **Delete** icon to delete it.
 - You can use the Attribute Values present in the Attribute Values grid to generate conditions.
- 5. Click the **Add** button in the Attribute Values grid. The Filter Conditions grid is populated with the filter condition using all the Attribute values.
 - You cannot define two conditions using the same attributes. Because conditions are joined with a logical 'AND' and this will make the query invalid.
 - In the Filter Conditions grid, you can select a condition to view the Attribute Values used to generate it and can update the condition.
 - You can also click **View SQL** button to view the SQL statement in View SQL window. Click the **View Attributes** button to view a long filter condition in View Condition dialog.
- 6. Click **Save**. The Attribute Filter definition is saved.



5.2 Viewing Filter Definition

You can view individual Filter details at any given point.

To view the existing Filter Definition details in the Filters Summary window:

- Select the checkbox adjacent to the Filter Name.
- 2. Click the View button in the Filter tool bar.

The View – Filter Details window is displayed with the filter details.

5.3 Modifying Filter Definition

This option allows you to modify the details of Filters.

To modify the Filter Definition:

- 1. Select the checkbox adjacent to the Filter Name whose details are to be updated.
- Click the Edit button and the Edit Filter Details window is displayed. Modify the required changes.

For more information, see Add Filter Definition.

Click Save to save the changes.

5.4 Copying Filter Definition

The Copy Filter Definition facilitates you to quickly create a new Filter Definition based on the existing parameters or by updating the values.

To copy an existing Filter Definition in the Filters window:

- Select the checkbox adjacent to the Filter Name which you want to create a copy.
- 2. Click the **Copy** button in the Filters tool bar. The **Copy** button is disabled if you have selected multiple checkboxes.

The Copy – Filter Details window is displayed.

- 3. In the Copy Filter Details window you can:
 - Create new filter definition with existing variables. Specify a new Filter Name and click Save.
 - Create new filter definition by updating the required variables. Specify a new Filter
 Name and update the required details. For more information, see Add Filter Definition.
 Click Save.

The new filter definition details are displayed in the Filters Summary window.

5.5 Checking Dependencies

You can view the dependencies of a defined Filter. You can use filter in a Run definition. However, the Run definitions are not shown as dependent objects when you check dependency for a filter. This is a limitation.

To check the dependencies of a filter from the Filters Summary window:

1. Select the checkbox adjacent to the Filter Name.



Click the Check Dependencies icon in the Filters tool bar. The Check Dependencies button is disabled if you have selected multiple members.

The Dependent Objects window is displayed with Object ID, Name, and ID Type of the dependent Objects.

5.6 Viewing SQL of Filter

You can view the corresponding SQL of a defined filter.

To view the SQL of a filter from the Filters Summary window:

- 1. Select the checkbox adjacent to the filter to view the SQL.
- 2. Click the View SQL button.

The SQL equivalent of the selected filter is displayed in the View SQL window.

5.7 Deleting Filter Definition

You can remove the Filter Definitions which are not required in the system by deleting from the Filters Summary window.



A filter definition with dependency cannot be deleted. However, if the dependent object is a Run Definition, you are able to delete the filter definition. This is a limitation.

To delete a Filter Definition:

- 1. Select the checkbox adjacent to the Filter Name whose details are to be removed.
- 2. Click the **Delete** button in the Filters tool bar.
- 3. Click **OK** in the information dialog to confirm deletion.



Expression

An Expression is a user-defined tool that supplements other IDs and enables to manipulate data flexibly. Expression has three different uses:

- To specify a calculated column that the Oracle Financial Services Analytical Application derivatives from other columns in the database.
- To calculate assignments in data correction.
- To create calculated conditions in data and relationship filters.

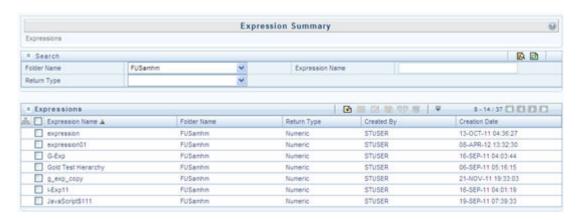
Example:- Calculations like average daily balances, current net book balance, average current net book balance, and weighted average current net rate can be created through Expressions.

Based on the role that you are mapped to, you can access read, modify or authorize Expression window. For all the roles and descriptions, see Appendix A.

The roles mapped to Expression are as follows:

- Expression Access
- Expression Advanced
- Expression Authorize
- Expression Phantom
- · Expression Read Only
- Expression Write

Figure 6-1 Expression Summary window



The Expression Summary window displays the list of pre-defined Expressions with other details such as the Expression Name, Folder Name, Return Type, Created By, and Creation Date. For more information on how object access is restricted, see Object Security in Dimension Management module section.

You can also search for a specific Expression definition based on Folder Name, Expression Name, or Return Type and view the list of existing definitions within the system.

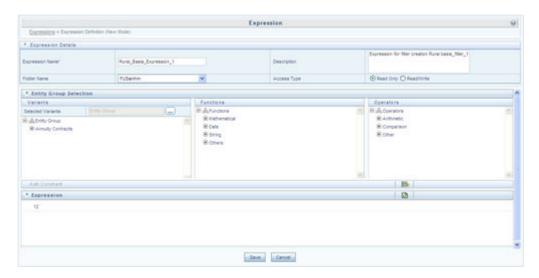
6.1 Adding Expression Definition

This option allows you to add an expression definition using variables, functions, and operators. The Write role should be mapped to your user group.

To create a new Expression from the Expressions Summary window:

Click the Add button in the Expressions Toolbar.
 The New - Expression window is displayed.

Figure 6-2 Expression Summary New window



- 2. In the Expression Details grid:
 - Enter the **Expression Name** and the required **Description**.



Expression Name: The characters &' " are restricted in the name field. Description: The characters \sim &+' "@ are restricted in the description field.

- Select the Folder Name from the drop-down list.
 - The Folder selector window behavior is explained in User Scope section.
 - Click the Add icon to create a new private folder.
 The Segment Maintenance window is displayed. For more information, see Segment Maintenance.



You can select **Segment/Folder Type** as Private and the **Owner Code** as your user code only.

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



 Read-Only: Select this option to give other users the access to only view the expression.



A user with Phantom and Write role can modify or delete the expression even though the access type is selected as Read-only.

- Read/Write: Select this option to give all users the access to view, modify (including Access Type) and delete the expression.
- 3. In the Entity Group Selection grid:
 - In the Variants section, click the View icon. The Variant Selection window is displayed.
 - Select the Entity Type and Entity Name from the drop-down lists.
 - Select the required member and click the **Move** icon.
 The member is displayed Selected Members list. Click the **Move All** icon to select all the Members.

You can also click the **Remove** icon to deselect a Member or click **Remove All** icon to deselect all Members.

- Click **OK**.
 The selected Entity Name and Members are displayed in the Variants section in the New Expression window.
- In the Variant's section, click "+" to expand Entity Group and double-click to select the required Entity.
 - The selected Entity is displayed in the Expression grid.
- In the Function section, click "+" to expand Functions and select a function such as Mathematical, Date, String, or Others options.
 The selected Function is displayed in the Expression grid. For more information see Function Types and Functions.
- In the Operators section, click "+" to expand Operators and select an operator such as Arithmetic, Comparison, or Others.
 The selected Operator is displayed in the Expression grid. For more information see Operator Types.
 - You can click Add Constant icon from the Add Constant grid to specify a Constant Value. Enter the numerical value and click.
- In the Expression grid, you can right-click on the expression and do the following:
 - Click Replace Expression to replace the expression with a new one.
 - Click Insert Expression After to insert a new expression after the selected expression.
 - Click **Delete** to delete a selected expression.
 - You can also click the Clear Expression icon in the Expression grid to clear the Expression.
- 4. Click **Save** to validate the entries and save the new Expression.



6.2 Viewing Expression

You can view individual Expression details at any given point.

To view the existing Expression details the Expression Summary window:

- Select the checkbox adjacent to the Expression Name.
- 2. Click the **View** button in the Expressions tool bar.

The View Expression window is displayed with the Expression details.

6.3 Modifying Expression

You can modify the Expression details as required in the Edit – Expression screen.

To modify the Expression:

- 1. Select the checkbox adjacent to the Expression Name whose details are to be updated.
- Click the Edit button and the Edit Expression window is displayed. Modify the required changes.

For more information, see Add Expression Definition.

Click Save and upload the changes.

6.4 Copying Expression

The Copy Expression facilitates you to quickly create a new Expression based on the existing parameters or by updating the values.

To copy an existing Expression in the Expression Summary window:

- 1. Select the checkbox adjacent to the Expression Name which you want to create a copy.
- 2. Click the **Copy** button in the Expressions tool bar. The **Copy** button is disabled if you have selected multiple checkboxes.

The Copy – Expression window is displayed.

- 3. In the Copy Expression window you can:
 - Create new Expression with existing variables. Specify a new Filter Name and click Save.
 - Create new Expression by updating the required variables. Specify a new Expression Name and update the required details.

For more information, see Add Expression Definition. Click Save.

The new Expression details are displayed in the Expression Summary window.

6.5 Checking Dependencies

You can view the dependencies of a defined Expression in the Expression Summary screen:

- 1. Select the checkbox adjacent to the required Expression Name.
- Click the Check Dependencies button in the Expressions tool bar. The Check Dependencies button is disabled if you have selected multiple expressions.



The Dependent Objects window is displayed with Object id, Name, and id type of the dependent Objects.

6.6 Deleting Expression

You can delete an expression which has Read/Write Access Type.

To delete an expression from the Expression Summary window:

- 1. Select the checkbox adjacent to the Expression Name(s) whose details are to be removed.
- 2. Click the **Delete** icon in the Expressions tool bar.
- 3. Click **OK** in the information dialog to confirm deletion.



7

Simplified Batches

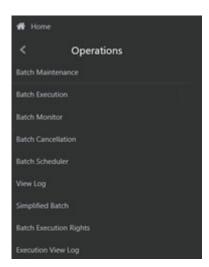
Simplified Batches provide a streamlined version of the functionality available in the broader standard Oracle Financial Services Analytical Applications (OFSAA) batch module.

The Simplified Batch feature is designed to facilitate the creation, maintenance, and execution of batches for the EPM application engines and various other OFSAA components. You can use its drag-and-drop approach to task selection especially helpful in the management of large batches.

7.1 Standard OFSAA Infrastructure Batching Functionality

You can view, execute, schedule, and monitor Simplified Batches within the OFSAA Operations batch framework. To view the Simplified Batch summary page, navigate to Common Object Maintenance, select Operations, and then select Simplified Batch.

Figure 7-1 Accessing the Simplified Batch Window



7.1.1 Batch Maintenance

The **Batch Maintenance** window is used to view the Simplified Batches, but you cannot edit them. Create and modify them within the **Simplified Batch** window.

Batch Execution

You can execute the Simplified Batches from the **Simplified Batch** summary page or the OFSAA Infrastructure UI by selecting **Operations**, and then **Batch Execution**.

Other Operations Batch Functionality

Other Operations batch functionality including Batch Scheduler, Batch Monitor, Batch Processing Report, Batch Cancellation, and View Log apply equally to Simplified Batches and to batches that have been built in the Batch Maintenance window.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

Topics:

- Simplified Batches
- Simplified Batch details
- Creating a Simplified Batch
- Running a Simplified Batch
- Viewing the Task Logs
- Additional Batch Options

7.1.1.1 Batch Execution

You can execute the Simplified Batches from the **Simplified Batch** summary page or the OFSAA Infrastructure UI by selecting **Operations**, and then **Batch Execution**.

7.1.1.2 Other Operations Batch Functionality

Other Operations batch functionality including Batch Scheduler, Batch Monitor, Batch Processing Report, Batch Cancellation, and View Log apply equally to Simplified Batches and to batches that have been built in the Batch Maintenance window.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

This chapter describes the creation, maintenance, and execution of Simplified Batches.

Topics:

- Simplified Batches
- Simplified Batch details
- Creating a Simplified Batch
- Running a Simplified Batch
- Viewing the Task Logs
- Additional Batch Options

7.1.2 Simplified Batches

To view the **Simplified Batch** summary page, navigate to **Common Object Maintenance**, select **Operations**, and then select **Simplified Batch**. The Simplified Batch summary page displays a list of existing Simplified Batch rules. Using search criteria, you can control the set of batches that are displayed.

When you Add, Edit, or View a rule, a **Simplified Batch** details window is displayed.

The Simplified Batch summary page has a Search pane and a summary table. When you first navigate to the Simplified Batch summary page, the batches stored within your preferred folder are presented on the summary page. This preferred folder is determined by the set of Application Preferences that were last saved in which you selected the Active for Master Maintenance check box. For more information, see the Application Preferences section.

The summary table presents all the batches that meet the search criteria. The Simplified Batch summary page offers several icons that allow you to create a new batch or perform different functions when a batch is selected.



Click the column header (the column name) to sort on a column in the Simplified Batch summary page.

Figure 7-2 Simplified Batch Summary Page



7.1.2.1 Searching for a Simplified Batch

The Search page allows you to restrict the batches visible within the summary table by any combination of Name, Folder, or Status. Search by Name is a wild card character search, that is, searching for Name-like pricing will find all batches that include pricing within their names.

To search for a Simplified Batch Rule, follow these steps:

- Enter the desired search criteria and click Search.
 Click Reset to clear any search criteria and refresh the Simplified Batch summary page.
- The search results are displayed in a tabular format containing all of the Simplified Batch Rule curves that meet the search criteria. The Simplified Batch Rules summary page offers several icons to perform the different functions when a Simplified Batch Rule is selected.
 - Add: Click the Add icon to begin the process of building a new Simplified Batch. The Add icon is disabled if any rows in the summary table are selected.
 - View: Select a single row in the summary table to enable the View icon. Click View to
 view the detailed definition of a Simplified Batch on a read-only basis. The View icon is
 only enabled when a single batch is selected.
 - **Edit**: Select a single row in the summary table to enable the Edit icon. Click Edit to modify an existing Simplified Batch. The Edit icon is only enabled when a single batch is selected.
 - **Copy**: Select a single row in the summary table to enable the Copy icon. Click Copy to create a copy of an existing Simplified Batch. The Copy icon is only enabled when a single Simplified Batch is selected. You can also duplicate a batch using the Save As from the Simplified Batch Detail page.
 - **Delete**: Select one or more rows in the summary table to enable the Delete icon. Click Delete to deletes the batch or batches are selected.
 - Run: Select a single row in the summary table to enable the Run icon. Click Run to
 execute the selected Simplified Batch rule. The Run icon is only enabled when a single
 Simplified Batch rule is selected. The As-of-Date and other parameters applicable to
 each task within a Simplified Batch will vary by task type. For more information, see
 the Specifying Task Parameters section in the OFS Analytical Applications
 Infrastructure User Guide.
 - **Refresh**: Click Refresh to refresh the Simplified Batch summary page, including updates to the Last Execution Date and Status.



To select a Simplified Batch Rule, select a check box in the first column of the table. More than one Simplified Batch Rules can be selected at a time, but this disables some of the action icons.

You can select or deselect all the Simplified Batch Rules in the summary table by selecting the check box in the upper left-hand corner of the summary table directly to the left of the Name column header.

The following list provides the Simplified Batch Rule details based on the search criteria.

• **Name**: Displays the Simplified Batch rule's short name. Hover on a batch name displays the rule's system identifier, long name, and description.



The rule's long name consists of a concatenation of the Information Domain (Infodom) and the rule's short name. This long name is the name under which the batch is submitted internally through the <u>Oracle Financial Services Analytical Applications (OFSAA) Infrastructure</u>.

- Creation Date: Displays the Date and Time at which a Simplified Batch rule was created.
- Created By: Displays the name of the user who created a Simplified Batch rule.
- Last Modification Date: Displays the Date and Time at which a Simplified Batch rule
 was last modified.
- Last Modified By: Displays the name of the user who last modified a Simplified Batch rule.
- Folder: Displays the name of the Folder in which a Simplified Batch rule is stored.
- Last Execution Date: Displays the Date and Time at which a Simplified Batch was last executed.
- Status: Displays the latest status for a batch rule and includes the following possible values:

7.2 Simplified Batch Details

When you Add, Edit, or View a batch, the Simplified Batch details window is displayed. The Simplified Batch details window presents the following panes for defining and maintaining your batch:

- Simplified Batch header level information, such as Rule Name, and so on
- Batch Execution Type
- · Search Task Details
- Task Details
- Audit Trail

When you **Add**, **Edit**, or **View** a Simplified Batch Rule, the **Simplified Batch Rule** details window is displayed. The Simplified Batch Rule details window includes a Simplified Batch Rule details pane, three Simplified Batch Rule panes, and an **Audit Trail** pane.

The Audit Trail pane is a standard footer pane for every OFSAA rule type. It displays Created By, Creation Date, Last Modified By, and Modification Date. The **User Comments** tab can be used to add comments to any rule, subject to a maximum of 4000 characters.



7.3 Creating a Simplified Batch

To create a Simplified Batch Rule, follow these steps:

1. Click Add from the Simplified Batch Rule summary page.

Figure 7-3 Simplified Batch details window to create a new Simplified Batch Rule



- Enter the following information in the Simplified Batch Rule details window:
 - Name * and Description: Simplified Batch Name and Description.
 You cannot edit the Name after you have created the rule.

The maximum length for the Name is based on (name and Infodom), subject to the total length not exceeding 42 characters. Underscore (_) is the only special character allowed for a Simplified Batch name.

The maximum length for the Description is 300 characters. Allowed special characters for a Simplified Batch description are underscore (-), hyphen (-), Colon (:), Dot (.), and Space.

- Folder Name*: Select a folder in which the batch is to be stored.
- Access Type*: Specify whether you want the batch rule to be Read, Write, or Read-Only.
 - * indicates Mandatory UI element.
- 3. Click **Save**. To build out your Simplified Batch Rule, enter the data within the Simplified Batch Rule details page. For more information, see the following sections:
 - Batch Execution Type
 - Searching Task Name
 - Task Details
 - Task Selection

7.3.1 Batch Execution Type

Select the tasks in the batch to run in Parallel or Sequentially. To run some tasks sequentially and some in parallel, utilize the OFSAA Infrastructure Operations batching framework to construct the batch. The Simplified Batching Framework provides a simpler and faster pathway to specify many of the batches that require, but the OFSAA Infrastructure Operations framework offers more flexibility.



Figure 7-4 Batch Execution Type on Simplified Batch details Window



7.3.2 Searching Task Name

You can construct batches containing dozens or even hundreds of tasks. In such cases, it can become difficult to isolate a specific task.

The Search Task details pane allows you to focus on the Task Details and display a specific task name or task type. The Rule Name search is a wild card character search. Enter **Task Type**, **Folder**, or **Task Name**, and then click **Search**. Click **Refresh** to remove the search criteria and refresh the Task Details pane to display all tasks within the batch.

Figure 7-5 Searching for Task Details



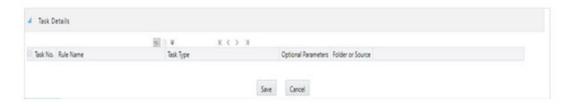
7.3.3 Task Details

For a new batch rule, the Task Details pane will initially be empty. Use the Task Selector to populate the Task Details pane with the processes to run in the batch. For a Sequential batch, the Task Details pane presents the tasks in the order in which they will be run. For a Parallel batch, all tasks are initiated in parallel.

The Task Details pane also provides a **Delete** icon for removing tasks from the batch.

- Delete: Selecting one or more rows in the Task Details page enables the Delete icon. Click
 Delete to remove the task or tasks that you have selected. You can also remove tasks
 through the Task Selection window.
- Task Selector: The Task Selector icon is always enabled. Click the Task Selector to open the Task Selection window.

Figure 7-6 Task Details pane of Simplified Batch details Window



This screen displays the following fields:



- Task Number: Each task is arranged sequentially by the task number.
- Rule Name: Displays the task's short name, such as an Allocation rule name. The
 complete or long name under which the task is submitted for execution (becoming the
 task's Batch Run ID) is a concatenation of several identifiers, as noted in the View Log. For
 more information, see the Viewing the Task Logs section.
- Task Type: Use Simplified Batches to submit the different tasks for each of the application
 engines and various other components. For ALM, the following task types can be
 submitted within a Simplified Batch:
 - ALM Dynamic Deterministic
 - ALM Dynamic Stochastic/Historical Simulation
 - ALM Static Deterministic
 - ALM Static Stochastic/Historical Simulation
 - Cash Flow Edits
 - Extract Data
 - RUN DQ RULE
 - SQL Rule
 - Transform Data

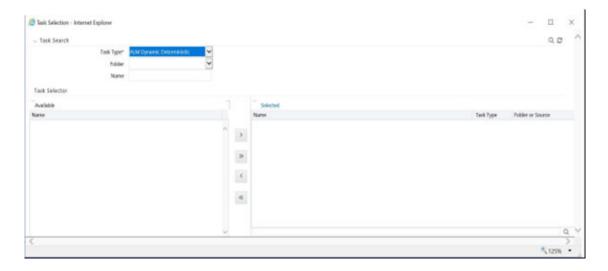
This list will vary based on the installed Application pack (or packs).

- As of Dates and Additional Parameters: The As of Date applicable to each task
 within a Simplified Batch will vary by task type. Some task types also accept runtime
 parameters. For more information about the task parameters, see the Specifying Task
 Parameters section in the OFS Analytical Applications Infrastructure User Guide.
- Folder or Source: For Extract Data tasks, values in this column represent Sources.
 For Transform Data tasks, this column is not applicable and is left blank. For all other task types, values in this column represent the Folder in which a rule is stored.

7.3.4 Task Selection

Click **Task Selector** from the **Task Details** pane to open the **Task Selector** window to support the maintenance of tasks in a batch.

Figure 7-7 Task Selection window



Use the **Task Selection** window to perform the following:

- Choose tasks to include in your batch
- Remove tasks from your batch
- Reorder tasks within your batch

To select the task from the **Task Selector** window, follow these steps:

- After opening the Task Selection window, the list of Available Tasks on the left-hand side of the Task Selector window is blank.
- To populate the list of available tasks, search the task in the Task Search pane. You must select a specific type of task from the Task Type drop-down list, and optionally specify search criteria for Folder (or Source) and Name, where applicable to the task type, and click Search.
- 3. Select the Task Type.

For ALM, the following are the available task types:

- ALM Dynamic Deterministic
- ALM Dynamic Stochastic/Historical Simulation
- ALM Static Deterministic
- ALM Static Stochastic/Historical Simulation
- Cash Flow Edits
- Extract Data
- RUN DQ RULE
- SQL Rule
- Transform Data

This list will vary based on the installed Application pack (or packs).

- Select the Source or Folder.
 - Extract Data Task: Select the Extract Data task to select a data source before executing your search.
 - Transform Data Task: After selecting the Transform Data task, do not select a Folder before executing the search.
 - All Other Task Types: Select any other Task Type to constrain the search to a
 particular folder. Alternatively, search for the tasks in all Folders by selecting blank (all
 folders).

Executing a search for tasks always refreshes the **Available** list of tasks, but never has any impact on tasks that you have already **Selected** (tasks on the right-hand side of the window).

You can further refine the search by entering a **Task Name**. Search using **Name** is wild card character searches, that is, searching for Name-like rate will find all tasks that include rate within their Name.

5. For Task Types with potentially large volumes of tasks, the **Available** list is divided into pages. Use the vertical scrollbar to navigate to the bottom of each page and click more to display the names on the next page. You can control the number of tasks listed per page by changing the setting in the SIMPLE_BATCH_PAGE_SIZE parameter in the FusionApps.properties file in the WEB-INF/props directory under context root. The recommended default value is 50 records per page. As you increase the value over a



certain amount, you will start to see a slower response in the moving tasks between the Available and Selected lists.

6. Move the tasks between the Available and Selected lists. Use the Select or Select All buttons to move rules from the displayed page of the Available list to the Selected list or vice versa. The Select () moves rules from the left to the right, adding rules from the Available list to the bottom of the Selected list. Moving rules

the right, adding rules from the Available list to the bottom of the Selected list. Moving rules from the right to the left remove rules from the Selected list. You can also use the dragand-drop feature to place the rules in a specific position in the Selected list to specify the execution order for a Sequential Type batch.

Tasks within the **Available** list of tasks are disabled (greyed-out) after they are selected (that is, included in the **Selected** list of tasks).

The **Task Selector** also supports drag-and-drop operations for choosing Available tasks, removing Selected tasks, or rearranging the sequence of the Selected tasks.

- Select an Available task and then drag-and-drop it anywhere within the Selected list, where the targeted placement is displayed in the red line.
- Dragging a task from the Selected list and dropping it into the Available list removes that task from the Selected list.
- To select or deselect a range of tasks, click the first task in the range to be selected, press the Shift key, click the last task in the range to be selected, and then drag-anddrop the set of tasks.
- To select or deselect a set of tasks that are not in sequence, click each task individually while pressing the Control key, after clicking on the last task to drag-anddrop the set of tasks.
- 7. Find a Selected task.

To search for any of the selected tasks, enter the Task Name or partial name in the field under the Selected list, and then click Search.

7.4 Running a Simplified Batch

To run a Simplified Batch from the Simplified Batch summary page, follow these steps:

- 1. Select a Simplified Batch from the **Simplified Batch** summary page.
- 2. Click **Run** to execute the batch.
- A confirmation message is displayed. Click Yes to proceed, or No to return to the Simplified Batch summary page.
- 4. After clicking Yes, a Date Selection window is displayed. Select the appropriate date for use in processing. The Date defaults to the System Date. To change the Date, either directly enter a date in the format displayed, or use the Calendar tool. You can ignore the message Please select a date if you have included Extract Data or Transform Data tasks in this batch.
- 5. Click OK.
- 6. A confirmation message is displayed. Click **OK**.
- 7. You can monitor the status from the Simplified Batch summary page or the Simplified Batch details page.
 - a. To monitor the status from the Simplified Batch summary page, click Refresh. The summary page will update the Last Execution Date with the current date and the Status at completion (for example, Complete, or Failed if there was a critical problem).



b. To monitor the status from the Simplified Batch details page, see the Viewing the Task Logs section.

Note:

This currently applies to all task types except Extract Data and Transform Data.

7.5 Viewing the Task Logs

To view the processing log for each task in the batch, navigate to the log details from the Simplified Batch details page:

- 1. Select the batch from the **Simplified Batch** summary page.
- 2. Click **View** to navigate to the Simplified Batch details page.
- For a specific task in the Task Details pane, navigate to the processing log through View Log.
- 4. In the View Log window, view the log details through the Task ID link. The Task ID represents the System ID of the task (for example, in Profitability Management, an Allocation Rule's System ID).

The task's Batch Run ID is a concatenation of several identifiers. For example, Batch Run ID **OELPMINFO_Task1_smb alloc2_20110805_2** represents the following:

- The information Domain name (for example, OELPMINFO)
- Task sequence within the Simplified Batch (for example, Task1)
- Simplified Batch rule name (for example, smb alloc2)
- The run date in YYYYMMDD format and the sequential run number for that date (for example, 20110805_2, for the second execution on August 5, 2011).

7.6 Additional Batch Options

You can also view, execute, schedule, monitor, cancel, and view task logs for Simplified Batches within the OFSAA Infrastructure Operations batching framework.



OFSAA Rate Management

OFSAA Rate Management is a comprehensive utility enabling you to manage currencies, yield curves, interest rates, and currency exchange rate data with a high degree of security and. OFSAA Rate Management also allows you to maintain economic forecasts such as GDP growth, inflation rates, or unemployment projections that can be linked to your models for interest rates, exchange rates, or new business growth.

Historical rate data obtained from OFSAA Rate Management is utilized by the Enterprise Performance Management (EPM) applications (OFS Funds Transfer Pricing, OFS Profitability Management, OFS Asset Liability Management, and OFS Balance Sheet Planning).

- Interest Rates
- Currency
- Currency Rates
- Economic Indicators

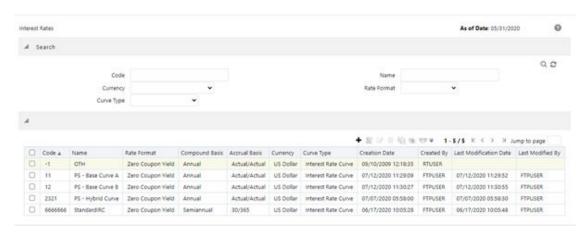
8.1 Interest Rates

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 Rates module in OFSAA Rate Management 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 Rates module also supports the creation and maintenance of historical rate data for each yield curve you define.

Historical interest rate data from OFSAA Rate Management is utilized in OFSAA Transfer Pricing to generate transfer rates and option costs. Historical interest rate data is also utilized in OFSAA Asset Liability Management and OFSAA Balance Sheet Planning to generate forecasted interest rate scenarios.

To view the Interest Rate Code Summary page, navigate to Common Object Maintenance and select Rate Management, and then select Interest Rates.

Figure 8-1 Interest Rate Summary Page



8.1.1 Searching for Interest Rate Curve

A Search pane is provided to search for interest rate curves using Code, Name, Currency, Rate Format, or Curve Type parameters.

To search the Interest Rate, follow these steps:

- Enter the search criteria and click Search.
- Click Reset to remove any Code, Name, Currency, Rate Format, or Curve Type constraint specified and refresh the window.

The search results are displayed in a table containing all of the interest rate curves that meet the search criteria. The **Interest Rates Summary** page offers several icons that allow you to perform different functions when an interest rate curve is selected.

- Add: Click Add to build a new interest rate curve. The Add icon is disabled if any row in the pane is selected.
- **View**: Select a single row in the table to enable the View icon. Click View to view the contents of an Interest rate curve in read-only format. The View icon is enabled only when a single Interest rate curve is selected in the table.
- **Edit**: Select a single row in the table to enable the Edit icon. Clicking the Edit icon allows you to modify a previously saved Interest rate curve. The Edit icon is only enabled when a single row is selected. You can control the number of rows to display on the window by selecting the Pagination Options icon from the action bar.
- **Delete**: Select one or more rows out of the table to enable the Delete icon. Clicking on the Delete deletes the Interest rate curve you have selected.
- **Copy**: Selecting a single row in the table enables the Copy icon. Click the Copy icon to create a copy of an existing Interest rate curve. The Copy icon is only enabled when a single Interest rate curve is selected.
- Check Dependencies: Select an interest rate curve and then click the Check Dependencies icon to generate a report on all rules that utilize your selected interest rate curve. The Check Dependencies icon is only enabled when a single interest rate curve is selected.
- Execute the Historical Interest Rates Data Loader: This icon executes a function to import historical rates and parameters for all defined Interest rate curves. For more information on setting up the automated process, see the OFS Data Model Utilities User Guide.



FusionApps.properties file must be present under Web Server <deployed path>/ WEB-INF/props and \$FIC WEB HOME/webroot/WEB-INF/props directories.

Update the entry details of the source name. It must be infodom SOURCE NAME=Actual Source Name.

For example, if Infodom Name is DEV6INFO and the source Name is DEVETLSRC, then the entry will be DEV6INFO SOURCE NAME=DEVETLSRC.

Launch the Historical Interest Rates Data Loader from the Interest Rates Summary page after making this change.

For more information, see Doc ID 2233513.1.

To execute a historical Interest Rate data load, execute the **Historical Interest Rates Data Loader**. A warning message will appear *Upload all available Interest Rates and Parameters?* Click **Ok** to load all historical rates and parameters.

Click **Data Loader** to execute all the interest rates and parameters.

3. To select an Interest rate curve, select a check-box in the first column of the table. More than one Interest rate curve can be selected at a time, but this disables some of the icons. You can select or deselect all the Interest rate curves in the Summary page by selecting the check box in the upper left-hand corner of the Summary table directly to the left of the Code column header.

The following list provides the Interest Rate details based on the search criteria.

- Code: Displays 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: Displays the interest rate curve's short name.
- Rate Format: Displays the Interest rate curve's rate format (zero-coupon or yield-to-maturity).
- Compound Basis: Displays the Interest rate curve's compounding basis (Annual, Semiannual, Monthly, or Simple).
- Accrual Basis: Displays the Interest rate curve's Accrual Basis (that is, 30/360, Actual/Actual, and so on).
- **Currency**: Displays the Currency (Reference Currency) to which an Interest rate curve is applicable.
- Curve Type: Displays the curve type as an Interest rate curve or Volatility Curve.
- Creation Date: Displays the Date and Time at which an Interest rate curve was created.
- Created By: Displays the Name of the user who created the Interest rate curve.
- Last Modification Date: Displays the Date and Time at which an Interest rate curve was last modified.
- Modified By: Displays the Name of the user who last modified the Interest rate curve.

8.2 Interest Rates Details

When you Add, Edit, or View an interest rate curve, the Interest Rate Code Details window is displayed. The Interest Rate Code Details window includes an Interest Rate Code Details pane, five Interest Rate Code tabs, and an Audit Trail pane.



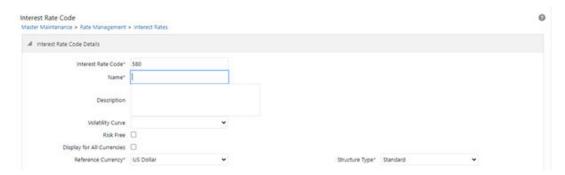
The **Audit Trail** pane is a standard footer pane for every OFSAA rule type. The **Audit Trail** pane displays **Created By**, **Creation Date**, **Last Modified By**, and **Modification Date**. The **User Comments** tab can be used to add comments to any rule, subject to a maximum of 4000 characters.

8.2.1 Creating an Interest Rate Code

To create an Interest Rate Code, follow these steps:

1. Click **Add** from the Interest Rate Code Summary page.

Figure 8-2 Interest Rate Code Details window



- Enter the following information in the Interest Rate Code window.
 - Interest Rate Code: When constructing a new yield curve, you must specify an Interest Rate Code between 1 and 9999999. Interest Rate Codes are used internally to uniquely identify yield curves. When working with Rate Management or other OFS Analytical Applications, 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 and T_RATE_INT_RATE_CD columns within the instrument data are populated with Interest Rate Codes). After you have saved a yield curve, you cannot renumber its Interest Rate Code.
 - Name and Reference Currency: You must provide a Name and Reference Currency for your yield curve. Unlike Interest Rate Codes, you can rename or change the Reference Currency for previously saved yield curves. While you can choose to rename a yield curve, however, it is very unlikely that you will choose to modify a yield curve's Reference Currency. A yield 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. LIBOR or other internationally quoted rates are always quoted with respect to an underlying Reference Currency (for example, US Dollar LIBOR, Euro LIBOR, and so on). The Reference Currencies drop-down list displays only Active currencies. For more information on Active and Inactive currencies, see the Currency section.
 - Description: You can optionally describe or modify your yield curve's description at any time.
 - **Structure Type**: This attribute is required for each yield curve. Structure Type supports both Standard and Hybrid yield curve definitions. Hybrid yield curves are reexpressions of one or more pre-existing Standard yield curves. For more information, see Hybrid Term Structure Tab under Interest Rate Code Tabs. After you have saved the yield curve, you cannot change the selected Structure Type.
 - Volatility Curve: You can select the Volatility Curve option to indicate the curve selected will contain volatility rates. If you select this option, all other curve attributes



become disabled and the curve is used exclusively for managing volatility details. For FTP Volatility, both the Terms tab and Historical Rates tab are available with this option. For ALM Volatility, only the Historical Rates tab is available. After you have saved the yield curve, you cannot change the selected Volatility Curve. Volatility curves are used in FTP to calculate the Rate Lock Option Costs. ALM Volatility is used to evaluate embedded options for the Black 76 market valuation.

- Risk-Free: (Optional) This flag is for tagging IRCs as risk-free. That is editable in new and edit modes. It is available for non-hybrid curves and hybrid curves, and not available for Volatility Curves.
- Display for all currencies: This option 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 Code appears in assumption rules for all currencies.
- 3. Click **Save**. To build out the Interest Rate Code, you must enter data within the Interest Rate Code tabs. For more information, see the Interest Rate Code Tabs section.

8.2.2 Interest Rate Code Tabs

Interest Rate Code tabs are used to define the yield curve and to add, edit, or delete historical interest rate data. The Interest Rate Code tabs are:

- Attributes
- Terms
- Historical Rates
- Parameters
- Hybrid Term Structure

8.2.2.1 Navigating Between Interest Rate Code Tabs

For new yield curves, you must begin with the Attributes tab. After you have selected 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 or volatility curve, that is, an overnight rate, a one-month rate, a three-month rate, and so on. To navigate to the Terms tab, either click Apply on the Attribute tab or click the Terms tab.



You must specify an Interest Rate Code, Name, and Reference Currency in the Interest Rate Code Details window before navigate to the Terms tab.

The first time you navigate to the Terms 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 the 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 Term tab before navigating to the Historical Rates tab. The Historical Rates tab is used to input interest rate or volatility data. This tab is used for maintaining the interest rates database. To navigate to the Historical Rates tab, either click Apply on the Terms 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 tab.

8.2.2.1.1 Attributes Tab

Yield curve attributes include Rate Format, Compounding Basis, Accrual Basis, and Curve Identifier.

Figure 8-3 Attribute Tab of Interest Rate Code screen



All attributes are disabled if the Volatility Curve is selected. The following list describes the fields in the Attribute Tab of Interest Rate Code screen.

- Rate Format: To define the yield curve, you must select either the Zero Coupon or Yield to
 Maturity Rate Format. Rates entered into Rate Management (in the Historical Rates tab)
 are always entered in the nominal form, such as 5.125% or 6.875%, not as discount
 factors. For more information on how the two rate formats affect internal cash flow engine
 calculations, see the OFS Cash Flow Engine Reference Guide.
- Compounding Basis: Select a Compounding Basis for the yield curve: Annual, Semiannual, Monthly, or Simple. Annual is the most common method. The Monthly Option is enabled based on Rate Format selection (if Rate Format is selected as Yield to Maturity). For more information on Compounding Basis and how different compounding bases affect cash flow calculations in OFSAA, see the OFS Cash Flow Engine Reference Guide.
- Accrual Basis: Select an Accrual Basis for the yield curve. The Accrual Basis list depends
 on the Compounding Basis selection. If the Compounding Basis is selected as Annual,
 Semiannual, or Monthly, then the following Accrual Basis types are available:
 - Actual/Actual
 - 30/365
 - Actual/365

If the Compounding Basis is selected as Simple, then the following Accrual Basis types are available:

- 30/360
- Actual/360



- Actual/Actual
- -30/365
- 30/Actual
- Actual/365

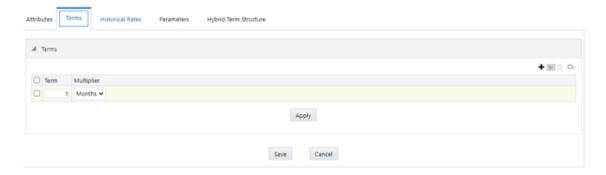
For more information on Accrual Basis and how different accrual bases affect cash flow calculations in OFSAA, see the OFS Cash Flow Engine Reference Guide.

• Curve Identifier: The curve identifiers can be mapped to the Adjustable Rate Mortgage (ARM) indices used for ADCO prepayment model processing. This is a drop-down list that contains the six Curve Identifier types, that is, Par Treasury, Zero-coupon Treasury, Par LIBOR/Swap, Zero-coupon LIBOR/Swap, Prime Lending Rate, and Cost of Funds Index. The Reference Currency for these indices is always US Dollar.
The curve identifier is optional when the IRC is not used for ADCO prepayment model processing. This is applicable only in ALM and HM applications.

8.2.2.1.2 Terms Tab

Use the Terms tab to construct the yield curve's term structure. You can specify as many yield curve terms from the 1 day to 100 years range.

Figure 8-4 Terms Tab on Interest Rate Code window



Note:

When constructing a volatility curve, the term types available are Contract Term and Expiration Term. You must add the relevant terms for each of these dimensions. Click **Apply** after defining terms for each dimension to save the assumptions before proceeding.

- Adding New Term Points: Click Add to add new term points by selecting a Term value and a Multiplier (such as 7 days, 2 months, 5 years, and so on). You can also add term points using the Data Input Helper option. For more information, see the Data Input Helper section.
- Deleting Existing Term Points: To delete an existing term, select the term point (or terms), and click Delete. A confirmation message is displayed. Click Ok.

8.2.2.1.3 Historical Rates Tab

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). If you are entering historical rates for a



volatility curve, then enter volatilities for the combination of Contract Term and Expiration Term. Select the desired Expiration Term from the drop-down list to complete the Volatility Matrix. Effective dates must be entered separately for each Expiration term in the list.

8.2.2.1.4 Historical Rates Tab on Interest Rate Code window

The Historical Rates Tab pane on the Interest Rate Code window allows you to see the historical rates available for the interest rate code that is being created.

Figure 8-5 Interest Rate Code window - Historical Rates Tab



Note:

FTP Volatility curves are only applicable to FTP Rate lock option cost calculations and ALM Volatility only applies to embedded option market valuation.

To enter historical rates for an FTP volatility curve, enter volatilities for the Contract Term. Select the desired Expiration Term from the drop-down list to complete the Volatility Matrix. Effective Dates must be entered for each Expiration Term.

To enter historical rates for an ALM Volatility Surface, enter volatilities based on the following two dimensions:

- Strike Rate (Vertical Axis)
- Expiration Date (Horizontal Axis)

For a new ALM Volatility Surface, enter an As of Date and the number of breakpoints for Strike Rate and Expiration Date, then click Generate. The size of the matrix cannot exceed 20×20 . For Strike Rate, enter values in ascending order. For Expiration Date, enter values in ascending order with values greater than the currently specified As of Date. At every intersection of Strike Rate and Expiration Date, enter a volatility amount in percent (that is, 25 = 25%).

The Rate Data Source parameter shows from where the rates are taken from, either they are 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
- Rate Lookup Behavior Between Term Points
- Rate Lookup Behavior Beyond Term Points
- Rate Lookup Behavior Between Effective Dates



- Generate Graph
- Excel Copy or Paste
- Deletion of Historical Rates
- Data Input Helper

8.2.2.1.5 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 drop-down list to expand your view to the last 3 months, 6 months, one year, 3 years, 6 years, or all rate data.

8.2.2.1.6 Rate Lookup Behavior between Term Points

The OFS Cash Flow Engine is common to OFS FTP, OFS PMTPC, OFS ALM, and OFS BSP applications. To lookup rates from Rate Management, the Cash Flow Engine performs an interpolation between yield curve Term Points. For example, in determining a Straight Term Transfer Rate (common for products such as time deposits), the Engine must determine a three-month rate from a yield curve that contains only a one-month rate and a six-month rate. In such a case, the Cash Flow Engine performs interpolation to determine the implied three-month rate. While each of the applications supports simple linear interpolation, OFS FTP and OFS ALM also support Cubic and Quartic Spline interpolation methods. These more advanced methods will be supported for all the OFS Analytical Applications in a future release.

8.2.2.1.7 Rate Lookup Behavior Beyond Term Points

If the Cash Flow Engine must determine a rate from a yield curve for a term point smaller than the first term point of the yield curve, then the Engine utilizes the first term point of the yield curve. For example, if the Engine must determine an overnight rate from a yield curve whose first term point is one month, the Engine utilizes the one-month rate.

If the Cash Flow Engine must determine a rate from a yield curve for a term point greater than the longest term point on the yield curve, the Engine utilizes the last term point of the yield curve. For example, if the Engine must determine a 30-year rate from a yield curve whose last term point is 10 years, the Engine utilizes the 10-year rate.

8.2.2.1.8 Rate Lookup Behavior between Effective Dates

When you are looking up rates from Rate Management for a business date, the Cash Flow Engine helps to find if there is no rate data for that specific business date.

For example, in generating an original term transfer rate for an instrument with an origination date of June 14, 2010, the Cash Flow Engine may find rate data for May 31, 2010, and for June 30, 2010, but no rate data for any dates between May 31, 2010, and for June 30, 2010. In such cases, the Cash Flow Engine always falls back to the latest available rate data before the business date of interest (May 31, 2010, in this case).

8.2.2.1.9 Deletion of Historical Rates

To delete historical rates entered, select one or more rows and then click **Delete**.

8.2.2.1.10 Generate Graph

The Generate Graph option allows you to generate the graph for selected Historical rates.

To generate a graph, follow these steps:



- Select the Effective Date Range on the Historical Rates tab.
 The From Date and To Date fields will be automatically updated after selecting the Effective Date Range.
- 2. Select the Effective Date using the corresponding Calendar icon.
- Enter the term points in respective fields and click Apply.
- 4. Select the **Terms** using the corresponding check boxes.
- 5. Click **Generate Graph**. The graph is generated. Here, you can view the graph for Interest Rate vs Effective Date or Interest Rate vs Term Point.

8.2.2.1.11 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.

To export the data, follow these steps:

1. Excel Export:

- 2. On the Interest Rates toolbar, click the Excel icon.
- 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.

Figure 8-6 Export and Import options for Historical Rates data



4. Excel Import:

You can add rows to the pane in the same format. After complete data is entered (or existing data is edited), copy the range of the pane you want to append and go back to the **Historical Rates** pane. In the same block, click the **Import**. The data copied from excel will appear in the **Historical Rates** pane.

- 5. If appending data that pre-existed for the same effective date, the import will overwrite existing data.
- 6. In some cases, some fields will be output to the pane that is not editable, such as bucket start and end dates (when defining forecast assumptions). Add or edit data in the columns that would be editable only in the UI itself.

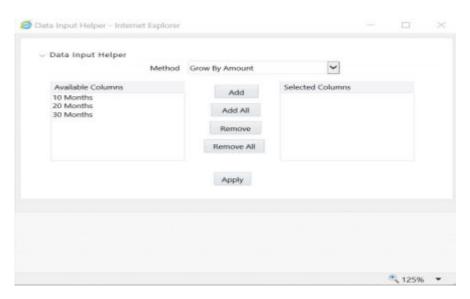
Data Input Helper:

Use the Data Input Helper feature to copy from a row where you have already defined the interest rate definition or apply a fixed value down the page. This is an optional step. To use data input helper, follow these steps:

Select the check box next to the rows that you want to work with or use the Select All
option by selecting the check box on the header row.

- Select Data Input Helper.
- From the Data Input Helper window, select method Grow by Amount or some other appropriate method.
- 4. Select the term points from the **Available Columns** list and click **Add** or **Add All** to move the data to the **Selected Columns** list.

Figure 8-7 Data Input Helper window



Based on the selected method, the list of Available Columns will vary. If Method is selected as Increment By Months, Increment By Days, or Increment By Years, then only the Effective Date option is displayed in the Available Columns list.

5. Click **Apply** to modify the Start date and enter the Incremental Value.

8.2.2.2 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
- UI entry through Data Input Helper methods
- Data Loader

The following interest rate models are available:

- Extended Vasicek
- Ho and Lee
- Merton
- Vasicek



8.2.2.2.1 Parameter Estimation

This section explains the procedure to calculate the estimated parameters.

Prerequisites

Installation of R and Oracle R Enterprise (ORE) is required to use the Term Structure Parameter Estimation functionality under Rate Management - Interest Rates, for computing term structure parameters.

For more information, see the OFS Advanced Analytical Applications Infrastructure Installation and Configuration Guide.

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.

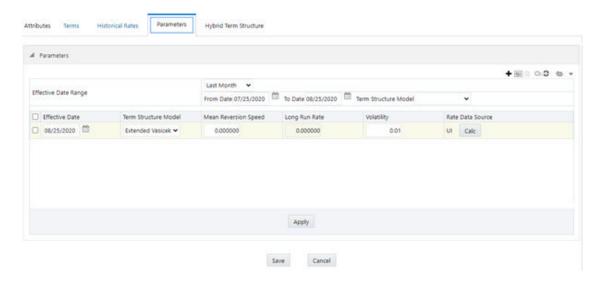
- **Term point**: Underlying historical rates must be available for a 30-Day or 1-Month term point.
- Minimum Number of historical rates: A total of at least 10 historical rates (observations) are required, on appropriate look-back dates.
- Lookback Dates: Historical rates must be available on dates 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:



Figure 8-8 Parameters Tab on Interest Rate Code window



To edit or recalculate the existing Parameters, enter the Effective Date Range filter.

- 1. The following icons are available here:
 - Add
 - Delete
 - Data Input Helper
 - Refresh
 - Excel Export or Import
- 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. Use the Refresh to return to existing Parameters.



Steps 3 and 4 are applicable only if you are Adding or Editing Parameters.

To add or edit the parameters, use the **Data Input Helper** or **Excel Import** or **Export**. For more information, see the Excel Import or Export and Data Loader sections.

- 3. Enter the **Effective Date**. Note that the **Effective Date** cannot be greater than the **Current System Date**.
- 4. Select the Model from the Term Structure Model drop-down list. Effective Date and Term Structure Model combination must be unique within this IRC.
- 5. The following term structure models are utilized in stochastic modeling of interest rates in OFS FTP and OFS ALM:
 - Extended Vasicek
 - Ho and Lee
 - Merton



- Vasicek
- **6.** The following parameters needed by the models:

Table 8-1 List of supported parameters for Models Term structure models in Interest 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

7. Values for Long Run Rate and Volatility are 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 8-2 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	

- 8. The **Rate Data Source** indicates if you have directly entered Parameters through the UI. You can calculate the Parameters to display system-generated values.
- 9. Select Calculate to view the Term Structures Parameter Estimation window.
- **10.** If you are directly entering the Parameters, then enter values appropriate to the Model, then click **Apply** else click **Calculate**.
- 11. The End Date is auto-populated with the Effective Date. Enter the Relative Term with Multiplier to define the rate look-back period.
- 12. The Term or Multiplier value must be at least 300 Days.
- **13.** The Start Date is automatically updated after entering a Relative Term.
- 14. Click Calculate Number of Observations to confirm the number of rates found for appropriate dates within the Relative Term. If there are at least 10 observations, then the Estimate option will become active.
- **15.** Click **Estimate** to calculate the parameters and store them in the Historical Parameters table (FSI_IRC_TS_PARAM_HIST). A confirmation message is displayed. Click **Ok**. The calculation will complete and you will be directed back to the Parameters tab.
- **16.** Similar to the validation used for direct input from the UI, if any of the calculated parameters are outside of the valid range, the Engine displays an error message.

Delete parameters by selecting one or more rows and then clicking Delete. For more information on term structure models and stochastic processing, see the OFS Funds Transfer Pricing User Guide, OFS Asset Liability Management User Guide, and OFS Cash Flow Engine Reference Guide.

8.2.2.3 Hybrid Term Structure Tab

Hybrid Term Structures allows you to specify the following three types of Hybrid yield curves:

- Spread
- Moving Average
- Merge



Minimum and Maximum Hybrid IRC types from the Hybrid IRC type selection are intended for future enhancement and must be ignored in the current release. The Parameters and Hybrid Term Structure tabs are disabled if the Volatility Curve is checked.

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 OFSAA application business rules that allow the selection of an Interest Rate Code.

Figure 8-9 Hybrid Curve tab on Interest Rate Code window



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.

- 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.
- 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.

8.2.2.3.1 Define a Hybrid Curve

To define a hybrid curve, follow these steps:

- Select the Source Type as Hybrid in the Hybrid Term Structure tab, and then select the Hybrid Curve Type (Spread, Moving Average, or Merge).
- 2. Select the Interest Rate Codes for the hybrid type and click **Apply**.



8.2.2.3.2 Generate Historical 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.

To generate the rates, follow these steps:

- 1. Select the interpolation method as Linear, Cubic, or Quartic.
- 2. Select the **Generate Frequency** (Daily, Weekly, Bi-Weekly, or Monthly) and enter the **Specific Date Range** (From Date and To Date).
- Click Generate. The rates will be populated and you will be directed to the Historical Rates tab to view the results.
 - If **Hybrid Curve Type** is selected as **Moving Average**, then select the **Moving Average Term** in Days, Months, or Years.

8.2.2.3.3 Automate (Schedule) the Generate Rates Action in Hybrid IRCs

The generation of the Hybrid IRC rates is available within the Hybrid IRC of Rate Management UI. As a manual process, you can additionally schedule a Run thorough an ICC Batch process or a Simplified Batch process. If you are running Generate Rates through the UI, then provide the following three parameters:

- Interest Rate Code: For example, you are in edit mode for a particular Hybrid IRC, execute the Generate Rates option. So, the IRC is implied.
- **FROM DATE**: this is the start date of the generate rates process.
- TO DATE: this is the date to which hybrid rates will be computed.

When generating Hybrid Rates through a batch (ICC or Simplified), specify ALL in the Parameter list to generate rates for all Hybrid IRCs. Or, a list of IRCs can be specified with comma-separated values within quotes.

'IRC Code1, IRC Code2, IRC Code3' and so on.



Use ALL in the Parameter list for all IRCs.

The **TO DATE** is determined based on the Effective Date specified for the Batch and the **FROM DATE** for each IRC is determined by referring to the last (maximum) effective date in the current historical rates table +1 day.

There is one exception to the calculated FROM DATE. In cases where a new Hybrid IRC is generating rates for the first time, the minimum Effective Date from the Parent IRC is used as the FROM DATE.



Note:

Hybrid Rates generated by the Generate Rates procedure are written to the FSI_IRC_RATE_HIST table. Outputs from the procedure can be verified within the Interest Rates UI or by querying this table directly.

Dependent Tables: The following list describes the details of the Dependent Tables.

- FSI_IRCS: Holds header information of all Interest Rate Codes.
- FSI_IRC_HYBRID_STRUCT_WEIGHT: Holds the Hybrid IRCs' Interest Rate Term, Interest Rate Term Mult, and Rate Weightage. It is the child Table of FSI_IRCS.
- FSI_IRC_RATE_HIST: This Output table holds calculated rates for the Hybrid IRCs, as well as all historical rates for non-hybrid IRCs input through the Interest Rates UI or loaded directly using the interest rates data loader program.
- FSI_MESSAGE_LOG: Holds error log information.
- DATE_TASK_MASTER: Located in the Config Schema. This table must have a seeded date for IRC_HYBRID_SCHEDULER DT.
- **DATE_TASK_STEP_PRECEDENCE**: Similar to DATE_TASK_MASTER, this table must also have an entry for IRC_HYBRID_SCHEDULER DT.

Prerequisites to Running Hybrid IRC Batches:

- The function FN_FSI_IRC_HYBRID_SCHEDULER must be in Compiled status in the Atomic schema. Sometimes, the functions created in the Database can be in an invalid state due to some issues (by the installer), so use the Compile option in the Database to get them in a valid state.
- You can create the ICC batch using the IRC_HYBRID_SCHEDULER rule name, which is seeded with the installation.
- Hybrid IRC rates are calculated based on their underlying standard IRC rates, which are also stored in the FSI_IRC_RATE_HIST table. Historical Rates must already exist for all parent and dependent IRCs for the relevant effective date range.

Note:

Seeded data related to Batch information must be present in the DATE_TASK_MASTER and DATE_TASK_STEP_PRECEDENCE tables in the Config schema.

8.2.3 Batch Creation

There are two methods for creating and running the batch processes, ICC Batch and Simplified Batch. The following section describes how to set up and run the Hybrid Rate Generation using both approaches. For more information, see the OFS Analytical Applications Infrastructure User Guide.

Running Hybrid Rate Generation using ICC Batch:

- Navigate to Common Object Maintenance, select Operations, and then select Batch Maintenance. Click Create Batch.
- 2. Enter the following details in the Batch Maintenance window:



- Component = "Transform Data"
- Rule Name = "IRC HYBRID SCHEDULER"
- Parameter List = 'IRC_Code'

Use ALL in the Parameter list to use all IRCs.

- Save the batch.
- 4. Navigate to Common Object Maintenance, select Operations, and then select Batch Execution.
- Search the Batch created under Batch Maintenance and select it.
- Enter the Information Date for the batch.
- Click Execute Batch.

To schedule a future Hybrid Rate Generation Batch Process, or to schedule the Hybrid Rate Generation Batch Process on a recurring basis, do the following:

- Navigate to Common Object Maintenance, select Operations, and then select Batch Scheduler.
- 9. Search the **Batch** to schedule and select it.
- 10. Click New Schedule or Existing Schedule:

An Existing Schedule can be selected only if there are existing scheduled batches to view.

- 11. If New Schedule is selected, the New Schedule details appear. Enter the Scheduled Task Name. To schedule the Hybrid Rate Generation on a recurring basis, select Daily, Weekly, Monthly, or Adhoc.
- 12. In the Schedule Task pane, enter **Start Date** and **End Date** in the Date field.
- 13. In the Run Time field, enter the time for the next validation to be run.
- 14. Click Save to set the schedule as specified or Cancel to drop your changes.

Any error messages or warnings generated during the Hybrid Rate Generation process that is displayed in the View Log.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

8.2.3.1 Running Hybrid Rate Generation using Simplified Batch

To run Hybrid Rate Generation using Simplified Batch, follow these steps:

 Navigate to Common Object Maintenance, select Operations, and then select Simplified Batch.

(Optional) <Enter a step example.>

- Click Add.
- From the Task Details pane, click Select Task. In the Task Selection window, select Task
 Type as Transform Data. Click Search. In the Task Selector, select the
 IRC_HYBRID_SCHEDULER and click Ok.
- Enter the Parameters and click Save.
- In the Simplified Batch Summary page, search the Hybrid Rate Generation batch, and select it. Click the Run icon.
- Click Yes to confirm you want to continue, enter a date (this will be your TO DATE), and click Ok to continue. A confirmation message is displayed.



Click Ok. When the batch is complete, navigate to Operations and select View Log to view the processing log.

Any error messages or warnings are accessible from the View Log window.

Simplified Batch does not provide access to logs for Transform Data tasks.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

8.2.3.2 Viewing Log Messages

Any error messages or warnings generated during the rate generation batch are displayed in the Log Information window.

To access this window, follow these steps:

- 1. Navigate to the Operations menu and select View Log.
- 2. Enter search criteria as Data Transformation and related Batch ID.
- 3. Select the Task ID to view the log information.

You can additionally query the FSI_MESSAGE_LOG table directly to view the error log details.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

8.3 Currency

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.

OFSAA Rate Management's 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. OFSAA Rate Management provides a comprehensive list of ISO-defined currencies; you can also define and add your user-defined currencies.

To view the Interest Rate Code Summary page, navigate to **Common Object Maintenance**, select **Rate Management**, and then select **Currency**. This page displays a comprehensive list of more than 170 seeded ISO currency codes.

Figure 8-10 Currency Summary page





8.3.1 Searching for Currency

A Search pane is provided to search for currencies by Name, Currency (by ISO currency code), Status, or Reporting Currency.

To search the currency, follow these steps:

- 1. Enter the search criteria and click **Search**.
- 2. Click the **Reset** to remove the search criteria you have specified and refresh the window.
- 3. The search results are displayed in a tabular format containing all of the currencies that meet to search criteria. The Currency summary pane offers several icons as follows to perform different functions when a currency is selected.
 - Add: Click Add to begin the process of adding a new currency. The Add icon is
 disabled if any rows in the pane are selected.
 - **Edit**: Select a single row out of the pane to enable the **Edit**. Click the **Edit** icon to modify an existing currency. The **Edit** icon is only enabled when a single currency has been selected.
 - You can control the number of rows to display on the page by selecting the Pagination Options icon from the action bar.
 - **Delete**: Select one or more rows out of the pane to enable the **Delete** icon. Click the **Delete** icon to delete the currency or currencies you have selected.
 - Check Dependencies: Select a currency and then click the Check Dependencies icon to generate a report on all rules that utilize your selected currency.
 The Check Dependencies icon is only enabled when a single currency has been selected.
- 4. The **Currencies** window contains all of the currencies that meet the search criteria. The Currencies Summary page has several icons to perform different functions when a currency is selected.
 - To select a currency, select the check box in the first column of the pane. More than one currency can be selected at a time but this will cause some of the icons to become disabled. Select a check box a second time deselects the currency.

Select or deselect all of the currencies in the Summary page by selecting the check box in the upper left-hand corner of the Summary page directly to the left of the Code column header.

The following list provides the currency details based on the search criteria:

- 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 userdefined currencies, these can be any string up to a length of 40 characters.
- Reference Interest Rate Code: Reference Interest Rate Code is the Interest Rate
 Code with which currency is associated with forecasting purposes. Define multiple
 yield curves each of which has the same Reference Currency, but a currency can only
 have one Reference Interest Rate Code.
- 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 following:

Define that currency as a Reference Currency for a yield curve (For more information, see the **Reference Currency** section in the Interest Rates Details window.)

Enter Exchange Rate data for a currency (For more information, see the Currency Rates section.)

Define Forecast Rates for that currency within OFS ALM (For more information, see the Forecast Rates section).

8.3.2 Editing Currencies

To edit a currency, select a currency, click Edit. You cannot modify any currency Code value. You can modify the Currency Name, Reference Interest Rate Code, Reporting Currency value (Yes or No), and the currency's Status (Active or Inactive).

You cannot inactivate any currency that is:

- Defined as the Reference Currency for any yield curve
- Associated with any exchange rate data
- Utilized within any Forecast Rates rule within OFSAA Asset/Liability Management

After completing the edits, click Save.

8.3.3 Adding Currencies

To add a currency, follow these steps:

The first row in the Currencies window is an empty row that is ready for you to edit as a new currency. Select this empty row, click **Edit**, and generate the new currency.

or

Generate a new currency by clicking **Add**. This generates another empty row at the top of the Currencies window to edit purpose.

8.3.4 Deleting Currencies

Select one or more currencies and then click **Delete**. You cannot delete any currencies that are utilized elsewhere in the system.

8.4 Currency Rates

OFSAA Rate Management's Currency Rates module uses the currencies defined and activated in the Currency module to support the creation and maintenance of historical exchange rates. Currency exchange rates are utilized in:

- OFS Funds Transfer Pricing (OFS FTP) Ledger Migration processes
- OFS Asset Liability Management (OFS ALM) Currency Consolidation process (see the OFS Asset Liability Management User Guide)
- OFS Profitability Management multi-currency allocations.



 OFS Hedge Management and IFRS Valuations (see the Oracle Hedge Management and IFRS Valuations User Guide)

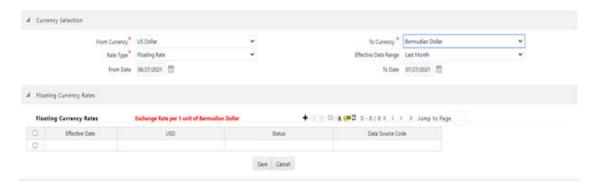
To view the Currency Rate, navigate to Common Object Maintenance, select Rate Management, and then select Currency Rates. In this window, you can manage historical exchange rates between currencies.

For ALM, FTP, and PFT, From Currency defaults to the Initial Currency selection from the Assumption Management defaults in the active Application Preferences window. You can select another From Currency from the drop-down list that displays all Active currencies.

8.4.1 Preparing to Work with Exchange Rate Data

To view, edit, or delete the exchange rate data, you must enter the To Currency value. With the From Currency, the To Currency drop-down list displays only Active currencies.

Figure 8-11 Currency Rates Summary page



After selecting a To Currency value, select a value for Rate Type as Floating Rate or Fixed Rate (the default selection is Floating Rate). After selecting a To Currency value, a second pane is displayed as Floating Currency Rates (if you have chosen a Rate Type of Floating Rate) or Fixed Currency Rates (if you have chosen a Rate Type of Fixed Rate).

- **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.

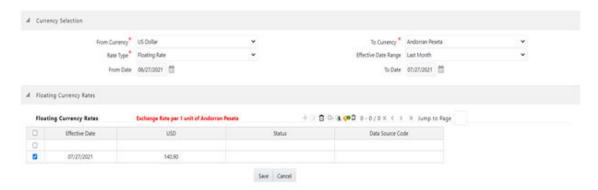
8.4.2 Adding Exchange Rate Data

After you have specified a value for To Currency, the Floating Currency Rates section appears. To define a Fixed Rate relationship, select the Fixed Rate Type and replace the Floating Currency Rates with the Fixed Currency Rates.

Both Currency Rates panes initially display 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, and click **Save**.



Figure 8-12 Defining a Currency Rate



The following list describes the columns in the Currency Rate window:

- 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. For more information regarding rate forecasts and the relationship between historical exchange rates for forecasted exchange rates, see the Forecast Rate Scenarios. If you have gaps in the historical exchange rate data, any OFS Analytical Application that needs to perform a rate translation function will fall back to the most recent date for which exchange rate data exists. For example, if an OFS Analytical Application needs to translate a rate from USD to EUR for February 22, 2010, and the latest available USD to EUR rate data in the Rate Management database is February 11, 2010, then the application will utilize the exchange rate for February 11, 2010.
- Status: Status is a read-only display that is updated after the Currency Rates Validation has been run.
- Data Source Code: The Data Source Code is displayed read-only and indicates whether the rates were input through the UI or the data loader.
- Currency Exchange Rate: For both Floating Rates and Fixed Rates, units of the From Currency are converted to one unit of the To Currency. See Table 12 for example.

Table 8-3 Example of one Currency to another Currency Conversion

From Currency	To Currency	Approximate Rate
USD - US Dollar	GBP-Pound Sterling	1.50
USD - US Dollar	EUR - Euro	1.36
USD - US Dollar	JPY - Japanese Yen	0.01105

8.4.3 Adding Multiple Exchange Rates

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**.

8.4.4 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.

8.4.5 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.

Click the **View** icon to a specific range of effective dates by modifying the From Date, To Date, or both dates within the Currency Rates window.

8.4.6 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**.

8.4.7 Data Loader

The Data Loader icon executes a function to import historical Currency rates for all defined Currencies. For more information on setting up the automated process, see the OFS Data Model Utilities User Guide.

To execute a data load, click the **Data Loader** icon. A warning message is displayed *Upload all available Currency Rates?*

Click the **Data Loader** icon to execute all the currency rates.

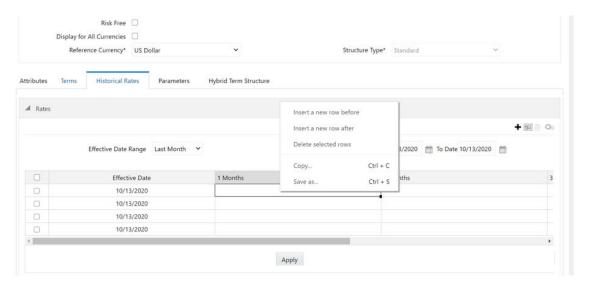
8.4.8 Excel Compatibility

This functionality is used for adding or editing historical exchange rates from an Excel sheet. You can right-click on any cell in the table and perform the following actions:

- Delete or Insert multiple rows.
- Apply a Formula on a particular column.
- Export the data to excel using the Save As option.
- You can copy data from excel and paste the same using standard copy, paste shortcuts Ctrl+C and Ctrl+V.



Figure 8-13 Historical Rates Tab



8.5 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.



This feature is equivalent to the Rate Validation capability in OFSA 4.5 Rate Manager.

8.5.1 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 in the OFSAA applications. 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.

8.5.2 Currency Rate Validation

Load currency rates through the Rate Management or using the Historical Rate Data Loader. The initial status is Not Yet Validated.

Execute the Currency Rate Validation engine.

Navigate to Operations, select Batch Maintenance, and then click Create Batch. Component = "Transform Data"

Rule Name = "Rate Validation"

Parameter List (Required) = FROM_DATE and TO_DATE, for example, '20110101', '20110131'

After completion of the validation process, the status in the Currency Rates window changes to Valid or Invalid (in case there is an issue).

View both input and calculated results in the FSI_EXCHNG_RATE_DIRECT_ACCESS
table. The OFSAA processing engine reads this table for sourcing historical exchange
rates.



Executing Rate Validation is a required step when a multi-currency setup is enabled. All of the OFSAA processing engines require exchange rates to be validated through this process to convert results from base currency to a selected reporting currency. If exchange rate validation is not run or required exchange rates are not available, the engines will use default exchange rates = 1.

8.5.3 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:

- 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. For more information, see the Viewing Log Messages.

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 period.

- A Child currency within a fixed relationship must not be a Child currency in any other fixed relationship during the same 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 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 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 or To or Both currency or currencies in the
 new exchange rate already exist in a fixed relationship for the same period.
- If any exchange rate is equal to 0, then a warning message is displayed. 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.

8.5.4 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 of the Rate Management.

8.5.4.1 Running a Validation Immediately

Execute the exchange rate validation using the Currency Rates Validation option.

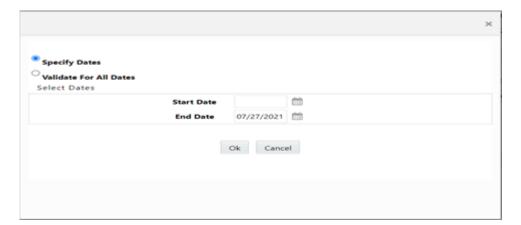


Figure 8-14 Currency Rate Validation window

To execute the exchange rate validation, follow these steps:

- Select a check box on the left-hand side of any row to enable the Currency Rates Validation icon.
- 2. Click Currency Rates Validation.
- 3. To execute exchange rate validation from the Currency Rates window, the following two options are available:

- Specify Dates: After selecting this option, a Select Dates pane is displayed to enter or verify the FROM_DATE and TO_DATE parameters. These dates will be passed to the batch for execution.
- FROM_DATE: This defaults to the date of last rate validation.
- TO 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 time-consuming process depending on the amount of history available to be processed.

You can execute rate validation using a Simplified Batch or the ICC Batch window. You can also launch it from the Currency Rates UI (Currency Rates Validation toolbar).

To run the validation using the Simplified Batch, follow these steps:

- Click Common Object Maintenance, select Operations, and then select Simplified Batch, and then click Add.
- From the Task Details pane, click Select Task. In the Task Selection window, choose Task Type as Transform Data. Click Search. In the Task Selector window, select Rate_Validation and click Ok.
- 3. Back in the **Simplified Batch Definition** window, enter the optional parameters to specify the From and To dates, using the format YYYYMMDD, YYYYMMDD. From_Date and To_Date must not be the same value. Set From_Date equal to the last rate validation date and To_Date to the current date. This will ensure that the Effective To Date for the prior record is set correctly.
- Click Save.
- 5. In the Simplified Batch Summary page, search for and select your batch, then click Run.
- 6. Click **Yes** to confirm you want to continue, enter a Date and click **Ok** to continue. You will receive a message that it has been successfully launched.
- 7. Click Ok.

When the batch is complete, optionally navigate to Operations and select View Log to view the processing log.

Any error messages or warnings are displayed in View Log. For more information, see Viewing the Messages.

Simplified Batch does not yet provide access to logs for Transform Data tasks.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

To run the validation using the ICC Batch Framework, follow these steps:

- Navigate to Operations, select Batch Maintenance, and then click Add to create a new batch.
- Search for the above batch, and select it.
- In the Task Details pane (tool-bar), click Add. In the Task Selection window, choose the Task Type as Transform Data. Click Search. In the Task Selector, select the Rate_Validation task and click Ok.



 Back in the Task Definition window, select the Rule Name as Rate_Validation and enter the optional parameters to specify the From and To dates, using the format YYYYMMDD, YYYYMMDD.

From_Date and **To_Date** must not be the same value. Set **From_Date** equal to the last rate validation date and **To_Date** to the current date. This will ensure that the Effective To Date for the prior record is set correctly.

- 5. Click Save.
- Navigate to Operations, and select Batch Execution. Search your batch and select it. Enter Information Date and click Execute Batch.
- 7. Click **Ok**. A message is displayed stating Batch triggered successfully, also displaying the Batch Run ID.
- 8. Click Ok.
- 9. To view rates, query the database table FSI_EXCHNG_RATE_DIRECT_ACCESS after the run is complete.

FSI_EXCHNG_RATE_DIRECT_ACCESS: This output table holds the valid currency codes and their exchange rate with respect to the reporting currency for some time say From Date value to optional To Date value. When Exchange Rate Validation runs, if data already exists for the selected date range, the Rate Validation package will overwrite the existing values. If no dates are given, the Rate Validation package truncates this table and re-loads data for the entire historical date range. The following describes the structure of the FSI_EXCHNG_RATE_DIRECT_ACCESS table:

Table 8-4 Column details of FSI_EXCHNG_RATE_DIRECT_ACCESS table

Column Name	Nullable	Data Type
FROM_CURRENCY_CD	Not Null	varchar2(15)
TO_CURRENCY_CD	Not Null	varchar2(15)
EFFECTIVE_FROM_DATE	Not Null	Date
EFFECTIVE_TO_DATE	Not Null	Date
EXCHANGE_RATE	Not Null	Number(15,9)
EXCHANGE_RATE_CONVERT _TYPE_CD	Not Null	Number(5)
EXCHANGE_RATE_CONV_FO RMULA	Not Null	Number(15)

10. When the batch is complete, navigate to Operations and select View Log to view the processing log. Any error messages or warnings are displayed in View Log. For more information, see Viewing the Messages.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

8.5.5 Scheduling One or More Validations

To schedule a future validation, or to schedule validations on a recurring basis, follow these steps:

- Navigate to Operations and select Batch Scheduler. The Batch Scheduler window appears.
- 2. In the **Batch Name** pane, select the **Scheduled Batch ID**. An unchecked box means that no validation is scheduled to run.
- Select New Schedule or Existing Schedule.

The Existing Schedule can be selected only if there are existing schedule batches to view.



If New Schedule is selected, the New Schedule pane appears. Enter the Scheduled Task Name.

To schedule the validation on a recurring basis, select Daily, Weekly, Monthly, or Adhoc.

- In the Schedule Task pane, enter the Start Date and End Date in the Date field.
- 5. In the **Run Time** field, enter the time for the next validation to be run.
- 6. Click Save to set the schedule as specified or Cancel to drop your changes.

Any error messages or warnings generated during the validation process are displayed in the View Log. For more information, see Viewing the Messages.

For more information, see the OFS Analytical Applications Infrastructure User Guide.

8.5.6 Viewing the Messages

Any error messages or warnings generated during the exchange rate validation process are displayed in the Log Information window.

To view the messages, follow these steps:

- Navigate to Operations and select View Log.
- 2. Click the **Task ID**. The Log Information window will display.

These exception messages can also be seen in the FSI_MESSAGE_LOG table with the help of the batch_id which was used during execution.

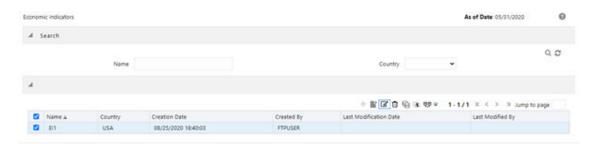
8.6 Economic Indicators Summary Page

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.

OFSAA Rate Management's Economic Indicators module allows you to define and store such historical indicators. Economic Indicators provide baselines from which OFSAA Asset Liability Management can generate forecasts of future values of economic statistics that can affect new business or other modeling assumptions.

To view the Economic Indicators, navigate to Common Object Maintenance and select the Rate Management, 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 built.

Figure 8-15 Economic Indicators Summary page





8.6.1 Searching for Economic Indicator

A Search pane is provided in which you can search for Economic Indicators by Name or Country. Each Economic Indicators rule is specific to one country.

To search the Economic Indicator, follow these steps:

- 1. Enter search criteria and click the **Search** icon.
- Click the Reset icon to remove any Name or Country search criteria and refreshes the window.

The search results are displayed in a tabular format containing all of the Economic Indicators that meet search criteria. The Economic Indicators Summary page offers several icons to perform different functions when an Economic Indicator is selected.

- **Add**: Click Add to begin the process of building a new Economic Indicator. The Add icon is disabled if any rows in the pane are selected.
- View: Select a single row out of the pane to enable the View. Click the View icon to view the contents of an Economic Indicator on a read-only basis. The View icon is only enabled when a row is selected.
- Edit: Select a single row out of the pane to enable the Edit. Click the Edit icon allows
 you to modify a previously saved Economic Indicator. The Edit icon is only enabled
 when a single row is selected.
- **Delete**: Select one or more rows out of the pane to enable the Delete. Clicking on the Delete deletes the Economic Indicators you have selected.
- **Copy**: Select a single row out of the pane to enable the Copy. Click the Copy icon to create a copy of an existing economic indicator. The Copy icon is only enabled when a single economic indicator is selected.
- Check Dependencies: Select an Economic Indicator and then click the Check Dependencies icon to generate a report on all rules that utilize your selected economic indicator.
 - The Check Dependencies is only enabled when a single economic indicator is selected.
- Data Loader: The Data Loader option executes a function to import historical
 economic indices for all defined Economic Indicators. For more information on setting
 up the automated process, see the OFS Data Model Utilities User Guide.
 To execute a data load, click on the Data Loader.

A warning message will appear Upload all available Economic Indicators? Click Ok, and all historical indices will be loaded.

To select an Economic Indicator, select a check box in the first column of the pane. More than one Economic Indicators can be selected at a time but this will cause some of the icons to become disabled.

Select or deselect all of the Economic Indicators in the Economic Indicators Summary page by selecting the check box in the upper left-hand corner of the Summary page directly to the left of the Name column header.

The following columns categorize each Economic Indicator on the Summary page:

- **Name**: Displays the Economic Indicator's short name. Performing a mouse-over on a row within the pane displays the Economic Indicator's detailed description.
- Country: Displays the Country to which an Economic Indicator applies.



- Creation Date: Displays the Date and Time at which an Economic Indicator was created.
- Created By: Displays the Name of the user who created an Economic Indicator.
- Last Modification Date: Displays the Date and Time at which an Economic Indicator was last modified.
- Modified By: Displays the Name of the user who last modified an Economic Indicator.

8.6.2 Economic Indicators Details

When you **Add**, **Edit**, or **View** an Economic Indicator, the Economic Indicator Details window is displayed. The **Economic Indicator Detail** window includes an **Economic Indicator Details** pane, the **Economic Indicators - Historical Data** pane, and an **Audit Trail** pane.

The **Audit Trail** pane is a standard footer pane for every OFSAA rule type. The **Audit Trail** pane displays Created By, Creation Date, Last Modified By, and Modification Date. The **User Comments** tab can be used to add comments to any rule, subject to a maximum of 4000 characters.

8.6.3 Adding an Economic Indicator

To add an Economic Indicator, follow these steps:

- Click Add from the Economic Indicator Summary page.
- 2. Enter the following information in the Economic Indicator Details window as tabulated.
 - Name: The name of your Economic Indicator is how you will subsequently refer to your rule within the OFS Analytical Applications. You cannot rename existing Economic Indicators.
 - Frequency: The frequency of your Economic Indicator must match the frequency with which the indicator's data is made public. Unemployment statistics, for example, are normally 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

- 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. OFSAA is seeded with over 70 country values, and you can add userdefined countries.
- 3. Click **Save**. To build out your historical data, enter data within the Economic Indicators Historical Data pane.

The Economic Indicators - Historical Data pane displays a single blank row followed by the most recent period's data (if data has previously been stored in the database).



Figure 8-16 Economic Indicators - Historical Data section on Economic Indicator window



Table 8-5 Economic Indicators - Historical Data section - Fields and Descriptions

Fields	Description
Start Date and End Date	Select the Calendar icon immediately adjacent to the End Date to choose an ending date for your Economic Indicator data point. The application will automatically populate the Start 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 end date that is the last day of the month that the unemployment rate describes. In this example, the application will automatically populate the Start Date with the first day of the month you have selected.
Value	Enter the value for your Economic Indicator (such as the unemployment rate).
Adding Multiple Data Points	Click Add to add additional blank rows into which you can enter additional Economic Indicator data. When you have finished adding data, click Save.
Editing Economic Indicators - Historical Data	Select a single check box on the left-hand side of any row to enable the Edit. Clicking Edit to become the row active. You can edit this row and subsequently save the changes.
Viewing Economic Indicators - Historical Data	By default, the Economic Indicators - Historical Data pane displays the most recent month of historical data. You can restrict the amount of data displayed by selecting a different value from the Effective Date Range drop-down list. You can also choose to view a specific date range by modifying the From Date , To Date , or both dates within the Economic Indicators - Historical Data pane.
Deleting Economic Indicators - Historical 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 to delete the selected rows.



Table 8-5 (Cont.) Economic Indicators - Historical Data section - Fields and Descriptions

Fields	Description
Data Loader	The Data Loader option executes a function to import historical economic indicators for all defined economic indicators. For more information on setting up the automated process, see the OFS Data Model Utilities User Guide.
	To execute a data load, click the Data Loader. A warning message will appear Upload all available Economic Indicators?
	Click Data Loader to execute all the Economic Indicators.
Excel Import and Export	Use Excel Import or Export functionality to add or edit Historical Economic Indicators.



Holiday Calendar

This chapter discusses the procedure to create a Holiday Calendar and generate a list of the weekend and holiday dates. Individual applications may consume the Holiday Calendar events in different ways. For more information, see the application-specific User Guides and the OFS Cash Flow Engine Reference Guide.

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 procedure for working with and managing a Holiday Calendar is similar to that of other OFSAA business rules.

Topics:

- Searching for a Holiday Calendar
- Creating a Holiday Calendar
- · Executing Holiday Calendar
- Holiday Exceptions

9.1 Searching for a Holiday Calendar

Search for a Holiday Calendar to perform any of the following tasks:

- View
- Edit
- Copy
- Delete
- Check Dependencies
- Refresh

Figure 9-1 Holiday Calendars



You must have created a Holiday calendar to be able to search for Holiday Calendar rules.

To search for a new Holiday Calendar rule, follow these steps:

- From the LHS menu, select Common Object Maintenance, and then select Holiday Calendar to display the Holiday Calendars Summary page. This page holds all Holiday Calendars and related functionality. You can navigate to other pages relating to the Holiday Calendar from this page.
- 2. Enter the name of the Holiday Calendar and click **Search**. Only Holiday Calendars that match the search criteria are displayed.



You can control the number of rows to display on the screen by selecting the Pagination icons from the action bar.

9.2 Creating 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.

The Holiday Calendar functionality allows you to define two types of holidays: 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. For a fixed holiday, the Holiday Calendar procedure will populate entries in the holiday list table for the selected date range.
- 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.
- A HOLIDAY_TYPE code:
 - 0: Fixed type
 - 1: Moving type
 - 2: 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.

To create a new Holiday Calendar rule, follow these steps:

- From the LHS menu, select Common Object Maintenance, and then select Holiday Calendar to display the Holiday Calendars summary page.
- 2. Click the **Add** icon. The Holiday Calendar Details page is displayed.



Holiday Calendar 0 Holiday Calendar > Holiday Calendar Definition A Holiday Calendar Name* Good Friday Description Good Friday A Holiday Properties Weekend Days* □Monday □Tuesday □Wednesday □Thursday ☑Friday □Saturday □Sunday Holiday Period From 04/02/2021 1 To 05/31/2060 1 +900 0 Holiday Details Show Holidays Between And Date Holiday Type al Holiday Exceptions

Figure 9-2 Holiday Calendar Definition

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 unique number between and must be between 1 and 99999.

Save Cancel

Creation Date

Last Modification Date

- 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.
- 5. In the Holiday Properties grid, select not more than two weekend days. Then choose the Holiday Period. 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.
- 6. In the Holiday Details grid, define the Holiday details for any period within the holiday range defined in the previous step.

Note:

Audit Trail

System ID:

Created By

Last Modified By

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).

- Click Save. Once the Holiday Calendar definition is saved, its status in the Holiday Calendar Summary page is marked as defined.
- 8. A Holiday Calendar created can also be deleted. Select one or more check boxes of Holiday Calendar definitions and click **Delete**.



9.3 Executing Holiday Calendar

Execute a Holiday Calendar definition to generate calendar dates listing the various types of holidays for a given holiday period.

Predefined rules are a prerequisite to execute the Holiday Calendar.

To execute the Holiday Calendar, follow these steps:

- 1. Navigate to the Holiday Calendar Summary page.
- 2. Search for a rule.
- 3. Select a Holiday Calendar and Click the Generate Calendar Dates icon to execute the selected Holiday Calendar.

Holiday list for holiday ID #1 generated successfully message appears (where #1 is the Holiday Calendar code). The holiday list can be confirmed by querying the FSI HOLIDAY LIST table.

4. The status of a Holiday Calendar where holiday dates are generated displays as Processed in the status column on the summary page.

If 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 Calendar Dates icon to execute the selected Holiday Calendar.

- 5. The generated holiday list is no longer valid if:
 - a. There is a change in the definition of the Holiday Calendar.
 - There is an 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 a new definition.

9.4 Holiday Exceptions

You can specify exceptions to the holidays.

As a prerequisite, a Holiday Calendar must be properly defined and the status of the Holiday Calendar in the summary page must be processed. Generating the holiday list will populate the holidays (weekends, fixed, and moving) along with the working days. Then the Show Exceptions button is enabled on the detail page. Any changes in the holiday definition will disable the "Show Exceptions" button. The user must generate the holiday list again to define or view the exceptions.

- Click Show Exceptions in the Holiday Exceptions pane. The Holiday Exceptions window opens.
- 2. The search block in the Exceptions page 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.
- The search result gives the list of all holidays based on the selection of the above search criteria fields.
- **4.** In the Holiday Exceptions pane, there are two types of exceptions that can be defined: Not a holiday and Shift to.
- 5. 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 drop-down, then the Shift to date field is disabled.
- 6. 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.
- 7. Any holiday can be shifted to another day, in which case the earlier declared holiday is removed from the Holiday List, while the shifted day is included as a holiday.



10

Overview of OFS Profitability Management

An effective financial services performance management system should include the following key requirements:

- Flexible, efficient access to account-level information
- Multiple views of the organization
- Matched rate funds transfer pricing at the account level detail
- Flexible definition of cost accounting processes with strong accounting controls
- Powerful modeling capabilities

Together with OFSAA Funds Transfer Pricing, OFSAA Profitability Management addresses these requirements by linking general ledger, account-level, and statistical data together in a unique manner.

10.1 Multiple Dimensions of Profitability

OFSAA Profitability Management allows you to construct customized solutions for enriching financial data to generate multidimensional Management Accounting profitability views. Without restricting your ability to select any dimension you choose, the following are representative examples of the types of multi-dimensional performance management views you can construct using the OFSAA Profitability Management.

10.1.1 Organizational View

An Organizational View facilitates the measurement of profitability at any level in your organizational structure, such as Bank, Region, Company, Legal Entity, or Division level; or lower levels such as Branch, Cost Center, or Department. While the Organizational Unit Key Processing Dimension is normally designed to match Responsibility Centers (Cost Centers or Profit Centers) that are found both in your source systems and in your General Ledger extract, you may define additional "organizational" Key Processing Dimensions. For example, you might use the seeded Organizational Unit dimension in reconciling your instrument extracts to your Ledger data (where your Ledger Class Table is populated with an extract from your General Ledger) and you might use a second user-defined "organizational" Key Processing Dimension for Legal Entity or Company if one of those dimensions is present in your source General Ledger.

Alternatively, if you have more than one kind of Organizational dimension in your source General Ledger (for example, Cost Center, Company, Legal Entity, Line of Business), you may be able to concatenate one or more such General Ledger dimensions in your ledger and source system extracts (for example, Cost Center plus Company) to populate a compound Organizational Unit dimension in your OFSAA data model.

10.1.2 Product View

A Product View facilitates the measurement of profitability for specific product lines as follows:

- On-balance sheet customer-facing products such as Checking, Savings, Time Deposits, Credit Cards, Commercial Loans, Consumer Loans, Credit Lines, or Mortgages.
- On-balance sheet internal products (non-customer facing products) such as Wholesale Funding or Investments.
- Off-balance sheet customer-facing services such as Merchant Card, insurance policies, or mutual fund positions.
- Off-balance sheet products that may be either internal or custom facing such as options, other derivatives, and so on.

10.1.3 Customer View

A Customer View facilitates the measurement of customer profitability under any definition of customer you choose to implement. Examples of customers or customer segments might include demographic segments, commercial customers, high net worth customers, retail customer segments, and so on.

10.1.4 Channel View

A Channel View facilitates the measurement of the profitability of various methods for delivering products or services to your customer base. As with customers, you may define your channels as per your preference. Examples of channels might include ATM, Electronic Banking, Telephone, Retail Branch, and Mail. A better understanding of the cost structures of your delivery channels can assist you in steering your customers to lower-cost channels or in doing a better job of aligning true costs with revenues through fee structures designed to encourage customers to utilize lower-cost channels.

10.1.5 Key Processing Dimensions in the OFSAA Data Model

Key Processing Dimensions are the keys that the OFSAA engines use to access and segment business data. Every Key Processing Dimension is present in nearly all of your business fact tables, and the usage of processing dimensions permeates most of the OFSAA rule types.

Seeded dimensions include Financial Element (only found in the Management Ledger), Organizational Unit, General Ledger Account, Common Chart of Accounts, and Product. You may add your user-defined processing dimensions to your data model.

10.1.6 Financial Element

Used only in the Management Ledger, Financial Element classifies your data in a fashion not typically found in most General Ledgers. When you initially load your Financial Accounting data from your General Ledger, Financial Elements distinguishes between the following:

- Ending monthly balances (FE 100)
- Average monthly balances (FE 140)
- Interest Income or Expense (FE 420)
- Non-Interest Income (FE 455)
- Non-Interest Expense (FE 457)



10.1.7 Seeded Financial Elements

The Financial Element dimension is the only seeded Key Processing Dimension that comes with its own seeded dimension member values. Seeded Financial Element values – dimension members from 0 to 10,000 – may not be modified, but they may be used as storage targets for initial load data or as output targets from allocation rules or other processes. In addition to the five Financial Elements discussed above, OFSAA comes seeded with dozens of additional Financial Elements. For the most part, these other seeded Financial Element values are used as output dimensions member values for the following:

- The result tables produced by OFSAA Asset and Liability Management (see the OFS
 Asset Liability Management User Guide). These Financial Elements are rarely used within
 the Management Ledger table.
- Aggregated Instrument-level transfer pricing charges and credits. Such aggregations are
 accomplished by using allocation rules or by using application functionality contained
 within the OFSAA Funds Transfer Pricing application (see the OFS Funds Transfer Pricing
 User Guide). Seeded Financial Elements that are commonly used as targets in
 aggregations of FTP data are Financial Element 450 Transfer Pricing Charge or Credit;
 and Financial Element 170 Weighted Average Transfer Rate.
- Direct transfer pricing of the Ledger Class Table (see the OFS Funds Transfer Pricing User Guide; the same Financial Elements (170 and 450) are also used as output targets for the direct transfer pricing of the Ledger Class Table).
- Storing final, ready to report, fully allocated multidimensional results. While user-defined
 Financial Elements may also be used for this purpose, there are a series of seeded
 Financial Elements that you may choose to utilize as they are pre-built to function as
 "reporting lines" within the OFS Enterprise Financial Performance Analytics application.

For a complete listing of all seeded Financial Elements, see Seeded Financial Elements. For examples of the usage of user-defined Financial Elements, see the sections Initial Loads to the Management Ledger and Usage Examples of User-Defined Financial Elements.

10.1.8 Organizational Unit

Found in your Management Ledger as well as in all of your Instrument and Transaction Summary tables, Organizational Unit is generally mapped to your General Ledger responsibility center (cost center or profit center) or department.

10.1.9 User-Defined Organizational Units

Additional organizational dimensions may be added as user-defined key dimensions. For example:

- In a Management Ledger implementation, you may wish your profitability implementation to record the organizational source of allocated expense balances to facilitate inboundoutbound center-to-center allocation reporting.
- When loading account-level data into the OFSAA Data Model, you will normally map your Book-of-Record cost center to the Organizational Unit dimension (the value that reconciles to your General Ledger). You might also define a Relationship Owning Center or a Company, Line of Business, or Legal Entity dimension.



10.1.10 General Ledger Account

General Ledger Accounts are mapped from your source General Ledger systems. Financial Accounting systems sometimes refer to this dimension as a GL Account or Natural Account.

10.1.11 Common Chart of Accounts

The Common Chart of Accounts dimension is a high-order product dimension that is typically used to link budgeting definitions of the product with Transfer Pricing, ALM, or Profitability Management definitions of the product (see the OFS Funds Transfer Pricing User Guide, OFS Asset Liability Management User Guide, and Balance Sheet Planning; also see Debit and Credit Conventions).

10.1.12 Product

Nearly every Profitability Management implementation is interested in a Product view of profitability. Additionally, the seeded Product dimension is normally used for modeling purposes in Funds Transfer Pricing and/or in Asset Liability Management.

10.1.13 User-Defined Key Processing Dimensions

You may customize your data model by adding your own user-defined Key Processing Dimensions. You may also add Standard Dimensions or Simple dimensions to your data model, but the OFSAA Profitability Management engine can only actively utilize Key Processing Dimensions within allocations rule sources, drivers, or outputs.

10.1.14 Additional Profitability Dimensions

One reason for adding user-defined Key Processing Dimensions is that your institution's design calls for additional profitability dimensions such as Channel, Customer, Geography, Line of Business, or Relationship Owning Unit, Company, or Legal Entity.

10.1.15 Additional Working Dimensions

Another reason you may wish to add a user-defined Key Processing Dimension is because you need an additional working dimension, that is, a dimension along which you do not intend to develop Management Accounting analytics. For example, you may wish to add a user-defined Key Processing Dimension for Cost Pool, Transaction, or Activity. These dimensions may be actively used within your allocation rules, but are typically in-process dimensions, that is, dimensions used as stepping stones along the path to fully allocated profitability dimensions.

Yet another reason you may wish to add Key Processing Dimensions is that you must map all of the dimensions present in your source General Ledger to OFSAA Key Processing Dimensions. If your source General Ledger has dimensions such as Company or Legal Entity, you may need to add these dimensions to your model. If a dimension present in your source General Ledger is "organizational" in nature (that is, Company or Legal Entity), it may be possible to concatenate such dimensions into the single OFSAA Organization Unit dimension as you design and build your ETL for loading source data for your OFSAA data model (ledger data, instrument data, or transaction summary data).



10.2 Overview of Profitability Management Methodologies

Topics:

- Financial Accounting versus Management Accounting
- Management Accounting Models
- Management Ledger Profitability Models
- Account Level Profitability Models

10.2.1 Financial Accounting versus Management Accounting

General Ledger systems are designed to yield the Financial Accounting results such as Balance Sheets, Income Statements, Sources & Uses Statements, and other regulatory reports that must be compiled according to international or local accounting standards such as International Financial Reporting Standards (IFRS) or Generally Accepted Accounting Principles (US). In addition to these external reporting functions, GL systems serve internal control and management accountability functions. GL systems need to be able to account for and answer questions as follows:

- How much is being spent on occupancy expenses?
- How much is being spent on salary and benefits expenses?
- How well are we managing IT and network costs?
- Are cost center managers under or over budget?
- How are we accounting for cash and receivables?
- How are we accounting for depreciation, goodwill, and other intangibles?
- How are we managing cash flow (cash basis accounting vs. accrual basis accounting)?
- Can we demonstrate appropriate segregation of duties and other internal controls?
- Can we track General Ledger balances back to source transactions and documents?
- Can we satisfy our external stakeholders including auditors, regulators, and investors?

Management accounting systems are often derived completely or in part from the Financial Accounting systems, and are designed to answer a different class of questions as follows:

- Which products, customers, geographies, lines of business, divisions, and channels are most profitable?
- How can we influence customer behavior to maximize profitability?
- How well are we controlling risks including interest rate risk, foreign currency risk, credit risk, fiduciary risk, legal risk, operating risk, and market risk?
- Can we measure our profitability in all dimensions on a risk-adjusted basis?
- How can we optimize our external fee structures and internal incentives to optimize riskadjusted profitability?
- Are we properly organized to optimize internal incentives?
- How well are we managing capacity?



10.2.2 Management Accounting Models

Profitability Management models can generally be divided into two types:

- Management Ledger level profitability (an aggregated multi-dimensional view).
- Customer Account Level profitability (a very detailed view).

Management Ledger-level profitability solutions have some advantages over Account Level solutions. They are generally easier to construct and maintain, have shorter processing cycles, and results in smaller, more manageable volumes of data than Account Level profitability solutions.

The primary advantage of Account Level profitability solutions over Management Ledger-level solutions is their ability to segment profitability results using both dimensional measures and non-dimensional attributes and measures found at the account level. Such account-level attributes and measures can be exploited to stratify your results; they can also be assembled into "pseudo" dimensions (low cardinality dimensions) that typically would not support hierarchies in a reporting context. Examples of ways in which you might exploit account-level attributes to supplement multidimensional results include:

- New Business vs. Total Book of Business
- Repricing Profiles
- Runoff Profiles
- Ranges of Risk
- Customer Level Balance Ranges
- Age of Customer Relationship

Another important advantage of Account Level solutions is that they allow you to construct highly granular capital allocation methodologies. This is particularly valuable in developing Risk-Adjusted Profitability Management (RAPM) metrics (however, you may aggregate your bottom-up equity allocations to the Management Ledger-level).

Institutions often construct models that yield both kinds of profitability results. When both kinds of models are built, they sometimes reconcile to one another and sometimes do not reconcile to one another. Whether or not they reconcile is a function of the methodologies you select and your institution's preferences.

10.2.3 Management Ledger Profitability Models

The starting point for most Management Ledger-level profitability solutions is the Financial Accounting data that you import from your General Ledger system. Many different processes are performed to manipulate your initial Financial Accounting data to produce Management Accounting results.

Management Ledger-level models often involve both "top-down" and "bottom-up" kinds of processes. In the Management Ledger context, top-down processes are typically composed of a series of allocation rules that operate in a cascading or "waterfall" sequence that begins with your Financial Accounting data.

For example, in constructing Organizational profitability within a Management Ledger, your design might begin with an analysis in which you subdivide all of your Organizational Units (or Responsibility Centers) into either Cost Centers or Profit Centers. Cost Center managers are responsible for managing their expenses and meeting their budgets while Profit Center managers have P & L responsibility. While your General Ledger may support independent P &



L's for Divisions, Regions, Lines of Business, or Companies, your objective in a top-down Organizational Profitability solution is to push P & L responsibility down to much lower levels: branches, loan origination centers, and so on.

You might continue your analysis by organizing your Cost Centers into functional groups such as Overhead, Indirect Support, and Direct Support. You might then devise a series of allocation rules that allocate Indirect Support expenses to Direct Support cost centers that in turn allocate their (burdened) expenses to Profit Centers. You might finish by allocating overhead expenses directly to Profit Centers. In some cases, you might also need to allocate some non-interest revenues. Since interest income and interest expense are typically booked to Profit Centers within your General Ledger, it is less likely that you will need to allocate these balances.

You can also build some balance sheet allocations to move non-financial assets & liabilities (such as cash, fixed assets, goodwill, and equity) to the Profit Centers that rely upon those non-financial assets & liabilities to support their businesses. The rationale here is that you generally want to transfer price to the entire balance sheet, not just instrument-level balances. As with your instrument balances, these non-financial balances generate the transfer pricing charges & credits, and these secondary transfer pricing charges & credits need to be assigned to the proper Profit Centers.

Frequently, Management Ledger implementations focus on both Organizational Profitability and Product Profitability. Typically, these kinds of implementation first complete the Organizational Profitability component and then continue with additional allocation rules to develop Product Profitability. Product Profitability is usually developed using both top-down and bottom-up methods.

The above narrative is meant to be illustrative; there are many methodologies you might choose from in constructing Management Ledger-level models for Organizational Profitability, Product Profitability, or multi-dimensional profitability incorporating additional dimensions.

As mentioned above, Management Ledger-level models typically involve both "top-down" and "bottom-up" kinds of processes. One kind of bottom-up process is matched term funds transfer pricing. In matched term funds transfer pricing, every instrument asset record is assigned a "cost of funds used" and every instrument liability record is assigned a "credit for funds provided". These instrument-level charges and credits (expenses and revenues) are subsequently aggregated to the Management Ledger. In implementations where activity-based costs (and sometimes revenues) are assigned to each instrument-level record, these charges and credits may also be aggregated to the Management Ledger level.

10.2.4 Account-Level Profitability Models

In Management Ledger-level solutions, Account Level solutions are also frequently constructed using a combination of top-down and bottom-up processes. For example, you might employ top-down allocations to distribute Management Ledger-level income and expenses (expenses being more typical) to the instrument level. You can employ bottom-up processes such as account-level funds transfer pricing and/or allocation rules that employ unit costs and volumes to assign income and expenses (expenses being more typical) to instrument level records (low-level, bottom-up income, and expense assignments may also be aggregated to the Management Ledger).

10.3 Initial Loads to the Management Ledger

When you initially load the Management Ledger with data extracted from your General Ledger, you need to map each row of extracted data to a Financial Element. Similarly, if or when you load other externally sourced data into the Management Ledger table (statistical data not extracted from your General Ledger), you must also map each row of your extracted data to a Financial Element.



The recommended Financial Elements for General Ledger data or externally sourced statistical data is as follows:

- Ending Balances Financial Element 100
- Average Balances Financial Element 140
- Interest Income & Expense Balances Financial Element 420
- Non-Interest Income Balances Financial Element 455
- Non-Interest Expense Balances Financial Element 457
- Statistical data Financial Element 10,000

Topics:

- Usage Examples of User-Defined Financial Elements
- Using Financial Elements as Income Statement Reporting Lines
- Reporting Lines for Selected Balance-Sheet Balances

10.3.1 Usage Examples of User-Defined Financial Elements

You can create additional user-defined Financial Elements for use in storing as follows:

- Additional statistics that you source from an external system.
- Driver statistics that are built up through allocation rule processes and that you intend to use in subsequent allocation rules.
- Allocation rule outputs, if, for example, you are building up cost pools or other intermediate balances that represent "in-process" balances that are not fully allocated to the final multi-dimensional results.
- Fully allocated balances that you wish to report on (that is, you may use a range of userdefined Financial Elements to build up a "reporting line" structure for fully allocated multidimensional profitability results).

10.3.2 Using Financial Elements as Income Statement Reporting Lines

You may wish to build up fully allocated, multidimensional profitability balances that represent reporting lines in your final analytical results. For example, if you wish to construct income statements by Organizational Unit and by Product and by Geography, you might choose to construct allocation rules that drive towards the final result balances by Organization Unit, by Product, by Geography, and by Financial Element where Financial Elements are used to store reporting line balances for the following:

- Interest Income / Interest Expense
- Charge for Funds Used / Credit for Funds Provided
- Fee Income
- Direct Expense
- Indirect Acquisition Expense
- Indirect Servicing Expense
- Direct & Indirect Taxes

Under this approach, Financial Elements that serve as "Reporting Lines" in your Management Accounting income statements take the place of the General Ledger Account dimension that serves the "reporting line" function in pre-allocated Financial Accounting income statement

data extracted from your General Ledger. Whereas your Financial Accounting income statements may be very detailed and may be comprised of hundreds or even thousands of GL Accounts, your Management Accounting income statement reporting line structure has fewer rows, probably 30-60 lines.

A seeded set of Financial Elements that you may wish to use as reporting lines are included in the standard data model (the complete list of all seeded Financial Elements is documented in the Seeded Financial Elements).

- A seeded Financial Element hierarchy is also provided that contains rollup points for the seeded "reporting line" Financial Elements. These rollup points, include values such as Total Interest Income, Total Interest Expense, Net Interest Income, Risk-Adjusted Net Interest Income, and Risk Adjusted Net Income, are structured to function as subtotals. The seeded "reporting line" Financial Elements (leaf member values plus rollup point values) are pre-built into the Oracle Financial Services Performance Analytics (OFSPA) Business Intelligence (BI) application. If you choose to develop a strategy that involves allocating balances to Financial Elements that are intended to support such a "reporting line" structure, you may customize the seeded profitability Financial Element structure by Adding your own user-defined Financial Elements.
- Modifying the seeded Financial Element hierarchy.

After having customized the seeded profitability Financial Elements and the related subtotaling hierarchy, the changes are created to flow seamlessly into the analytical dashboards within the OFSPA BI application without any additional customization.

You may not develop a "reporting line" strategy for developing multi-dimensional profitability, or you might choose to build out reporting lines under another user-defined Key Processing Dimension.

Regardless of what dimension you choose for storing "reporting line" balances within your Management Ledger (assuming that you do adopt such a strategy), your final "reporting line" balances may be the result of bottoms up processes such as:

- Aggregation of Transfer Pricing charges and credits from the instrument level. Such FTP charges and credits may result from charges or credits for principal balances, charges or credits for basis risk or liquidity risk, or charges or credits for secondary balances that you have allocated to instruments (such secondary balances are typically allocated from the Management Ledger to the instrument level. Examples include loan loss reserves, risk equity, central bank reserves; or other allocated debit or credit balances such as plant & equipment, cash & due from banks, goodwill, prepaid expenses, and so on.) The charges & credits associated with these allocated balance-sheet balances may be generated using the transfer pricing rates that have already been assigned to each instrument's principal balance; or you may adopt a simple methodology for ascribing transfer rates to these allocated balances (for example, pre-determined rates that are assigned to each allocated balance as a function of its perceived duration).
- Aggregation of rate times volume results from the Instrument and/or Transaction Summary levels for activity-based expenses or revenues.
- Aggregation of instrument level revenues or expenses that are derived directly from your source systems (For example, Accrued Interest Payable or Receivables, Fee income, and so on).

Or they may be the result of top-down processes such as:

- Non-interest expense balances (in the form of center-to-center or center-to-product allocations).
- Direct Transfer Pricing of Ledger balances (similar direct transfer pricing charges and credits can be generated within the Management Ledger using OFSAA Funds Transfer



Pricing; OFSAA FTP posts such results to Financial Element 450). For details on direct transfer pricing of ledger balances, see the OFS Funds Transfer Pricing User Guide.

10.3.3 Reporting Lines for Selected Balance-Sheet Balances

You may also wish to build up the reporting line Financial Elements for selected balance-sheet balances. Although you will not always be able to demonstrate a balanced balance sheet (For example, it is not meaningful to construct a balance sheet for a Product line or a Line of Business) if you build out selected balances. Those balances can be used in ratio analysis either within the OFS Profitability Analytics OBI application or within your own reporting tool. The OFS Profitability Analytics OBI application includes predefined cube definitions that generate ratios and formulas that use such balance-sheet balance reporting lines (for example, for risk-adjusted profitability ratios such as return on assets, risk-adjusted return on equity, net income after capital charge, and so on).



11

Application Preferences

In addition to Global Preferences, each of the OFS Analytical Applications has its local application preferences. In the same way as in Global Preferences, Application Preferences (for each application) employs a "delegation" model that allows Administrators to set some preference items for all users while allowing non-administrative users to personalize other preference items.

Application Preferences allow both Administrators and End Users to establish default values and to manage other core application parameters that affect the way business rules are created and Profitability Management processes are run.

11.1 Updating Profitability Management Application Preferences

Updating Profitability Management Application Preferences is a one-step process. You navigate to the Application Preferences screen and define your Preferences.

To update the Profitability Management application preferences, follow these steps:

- Select Profitability Management from the LHS menu, and then select Application Preferences to display the Application Preferences page.
- 2. Input values for all the Profitability Management Application Preference items as described in Table 1.

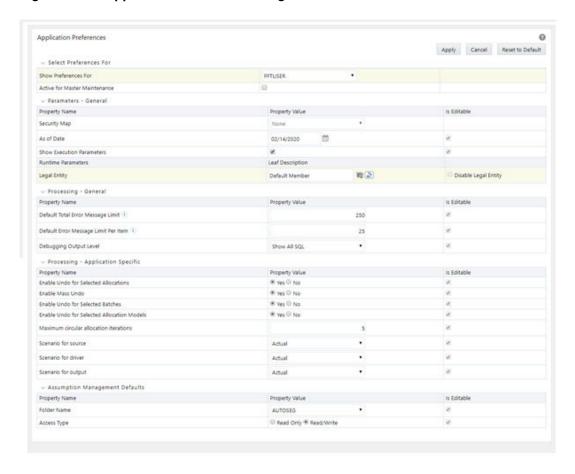


Figure 11-1 Application Preferences Page

This illustration shows the Application Preference to enter the preference details of your application. Based on the preference details, you can manage other core application parameters that affect the system to create business rules and run Profitability Management Processes. Enter the parameter details and click **Apply**. See the following table for parameter details.

3. The following table describes the key terms used for this procedure.

Table 11-1 Form fields to define the Application Preference settings for PFT Application

Term	Description
Show Preferences For	There are two modes in which you can access Application Preference.
	 Administrator: If you have Administrator privileges, you can define preferences for the "All User" group and their individual account, that may be the same or different from the "All User" settings. The Administrator can also designate the "All User" preferences as Editable or Noneditable on a row-by-row basis. If the individual preference is selected as "is Editable", then End Users can update or override the Administrator's default value for their own individual account. If the "is Editable" box is deselected, then End Users cannot change the default for their individual account. End User: If you do not have administrator privileges, then certain preference items can be 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.
Active for Master Maintenance	If you have more than one application available on their LHS menu, then you must designate Application Preferences from one of the applications as "Active for Master Maintenance". Certain preferences such as the default folder and read/write access setting, are referenced by items within Master Maintenance based on this selection.
Security Map	This option allows you to select an existing security map. Security Maps are used to control the dimensions and dimensions members can access when building and executing rules. For more information on Security Mapping, see the OFS Analytical Applications Infrastructure User Guide.
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 (when you choose to execute a rule directly from a Summary screen). For batch processing, the As-of-Date is derived from the Information Date.
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).



Table 11-1 (Cont.) Form fields to define the Application Preference settings for PFT Application

Term	Description
Legal Entity	Similar to As-of-Date, all processes reference Legal Entity at runtime to determine the data to include in the process. The value of the Legal Entity you set in Application Preferences applies to interactive job execution (when you choose to execute a process directly from a Summary screen) and batch processing (when you choose to execute a process from Simplified Batch).
	NOTE: Legal Entity is designed to support implementations that require multi-entity or multi tenant functionality. For details, see Appendix: Multi-Entity. If your implementation does not require this functionality, you can utilize the Default Legal Entity in all your processes.
	No additional parameter is required for the Lega Entity for command-line execution. EPM Engines read the default Legal Entity from the Application preference value saved for the User who is executing from the command-line. The default legal entity is a per-user preference setting. The default legal entity is a per-user preference setting. To set this, follow these steps:
	a. Create a security map in AAI containing the legal-entity hierarchy as an application admin. Set the default security map in user preferences.
	 Navigate to "execution parameters" in user- preferences and choose the default legal- entity member.
	 c. If you do not want to use the Multi-Entity feature with Security, save the Application preference for the user executing the batch. The typical selection for Legal Entity is Default Member in Application Preferences. Default implies -1 code. The default value for the Legal Entity dimension column in all instruments an ledger tables is -1.
	Legal Entity only acts as a run-time parameter for Variable Allocation rules. The Legal Entity is an optional run-time parameter.
	Legal Entity does not apply to allocation rules using the table.
Disable Legal Entity	If Disable Legal Entity is selected in the Application preferences screen is checked, then the Legal Entity is no longer a runtime parameter. This is an optional parameter.
Default Total Error Message Limit	Profitability Management Processes log error details are stored in the FSI_PROCESS_ERRORS table. This paramete defines the limit on the total number of errors that are logged for any PFT Process.



Table 11-1 (Cont.) Form fields to define the Application Preference settings for PFT Application

Term	Description
Default Error Message Limit Per Item	This parameter defines the total number of errors that are logged for a given type of error.
Debugging Output Level	 The debugging output level determines the amount of SQL that is written to the processing log. There are three levels available: Do not output SQL to log file: A log file is not created. Show Significant Calculation SQL: Log file is created and I contains those SQLs that are tagged as significant. Show all SQL: Log file is created and contains all the SQL that the engines execute.
	The system administrator can access the Allocation Engine log files in the following location on the server:
	 \$OFSAA_LOG_HOME/<mis_date>/ </mis_date> <infodom>/Allocation Engine/ folder</infodom> The file names are prefixed with the application
	initials and contain the unique batch run ID of the execution request.
	For example: Allocation Engine_ <infodom>_Task1_<allocation sysid="">.log</allocation></infodom>
	The system administrator can access the UNDO log files in the following location on the server: • \$OFSAA_LOG_HOME/ <sys_date>/ <infodom>/Allocation Engine/ folder The file names are prefixed with the application initials and contain the unique batch run ID of the execution request.</infodom></sys_date>
	Processing - Application Specific
Enable UNDO for Selected Allocations	Set this value to Yes to enable UNDO functionality for individual allocation rules. For details, see Allocation Execution History.
Enable Mass UNDO	Set this value to Yes to enable Mass UNDO functionality. For details, see Allocation Execution History.
Enable UNDO for Selected Batches	Set this value to Yes to enable UNDO for selected batches. For details, seeAllocation Execution History.
Enable UNDO for Selected Allocation Models	Set this value to Yes to enable UNDO for selected allocation models. For details, see Allocation Execution History.
Maximum Circular Allocation Iterations	This value governs the maximum number of circular iterations within a Circular Allocation Model. Its purpose is to ensure that circular models terminate without going into an infinite loop even if the model does not converge on the value of the Threshold Source Balance or Threshold Percentage you have selected for your model. For details, see Allocation Models.



Table 11-1 (Cont.) Form fields to define the Application Preference settings for PFT Application

Term	Description
Scenario Values	The Application Preference setting for the Scenario dimension allows you to run the same rules for different scenarios, such as Actuals, Budget, and so on. These values are inherited by rules that specify Use Application Preferences in their Sources, Drivers, or Outputs. For more details, see the Allocation Specification chapter.
	 Scenario for Source: When an allocation rule's Source is configured as Use Application Preferences in the Allocation Source section, the value used by the rule in its Source is the one specified in Application Preferences.
	 Scenario for Driver: When an allocation rule's Driver is configured as Use Application Preferences in the Allocation Source section, the value used by the allocation rule in its Driver is the one specified in Application Preferences.
	 Scenario for Output: When an allocation rule's Output (applicable to both Debit and/or Credit) is configured as Use Application Preferences in the Dimension section, the value used by the allocation rule is the one specified in Application Preferences.
Folder Name	This parameter allows you to define the default folder selection. The folder selection for all rule types default 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 that users can change at their discretion.

If you are the application administrator, define default values for the "All User" group by making the appropriate selection from the "Show Preference For," drop-down list at the top of the page. Pay attention to the "Is Editable" status and determine the items that require administrative control and items that non-administrative users can set for themselves.

- 4. Select **Apply** to confirm changes.
- 5. Select **Reset to Default** if you want to clear all previously applied inputs and return to the original default state.



Profitability Configuration

The PFT Configuration UIs allow both Administrators and End Users to establish default values and to manage other core configuration parameters.

Topics:

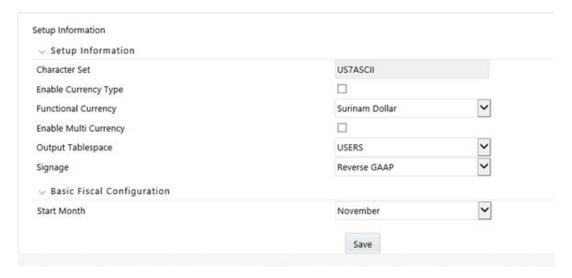
- Setup Information
- Parallel Execution Configuration
- Setup Parameters
- Management Ledger Configuration
- SQL Hint Configuration
- Master Configuration

12.1 Setup Information

To configure the Setup Information, follow these steps:

 Select Profitability Management from the LHS menu, select Configuration, and then select Setup Information.

Figure 12-1 Setup Information page



- 2. Select the Enable Currency check box to enable the currency type.
- 3. Select the relevant Functional Currency. Accounts and instruments can be defined across various currencies, but to consolidate the accounts' balances or charges at multiple hierarchy levels, a common functional currency is required which can be set here.
- 4. Select the Enable Multi Currency check box to enable multi-currency. The Output Table space does not apply to the PFT application.

- 5. Select a relevant option for Signage from the following options:
 - Natural Signage
 - GAAP Signage
 - Reverse GAAP Signage

This is an "information only" setting describing how balances are carried.

- 6. Select a Start Month of the fiscal year. This helps to define the start of a fiscal year. A fiscal year is a one-year period that customers use for financial reporting and budgeting. A fiscal year is most commonly used for accounting purposes to prepare financial statements. Although a fiscal year normally starts on January 1st and ends on December 31st, you can change it as per your local norms using this field.
- 7. Click **Save** to save the configuration.

12.2 Parallel Execution Configuration

To configure Parallel Execution, follow these steps:

 Select Profitability Management from the LHS menu, select Configuration, and then select the Parallel Execution Configuration.

Figure 12-2 Parallel Execution Configuration



- 2. Select a relevant option for Parallel DML from the following:
 - Disable
 - Enable
 - Force
- 3. Enter a value for Parallel Degree. This field accepts an integer between 0 and 99.
- 4. Select a relevant option for Parallel Degree Policy from the following:
 - Manual
 - Limited
 - Auto
- Select the relevant option for Parallel Query from the following:
 - Disable
 - Enable



- Force
- 6. Click **Save** to save the configuration.

For more information, see the Profitability Management Parallel Execution section.

12.3 Setup Parameters

To configure setup parameters, follow these steps:

 Select Profitability Management from the LHS menu, select Configuration, and then select Setup Parameters.

Figure 12-3 Setup Parameters



- 2. Enter the following details:
 - STRATIFICATION_SCALE_FACTOR: This parameter is not used by the PFT application.
 - STATIC_TABLEID_TEMP_TABLE_CROSS_JOIN_LIMIT: Integers between 0 and 99.
 The default value is 20 million. If the Cartesian product of the leaf values selected for
 each dimension exceeds this limit, then the static table driver UI displays only the
 already defined combinations. Further reducing this parameter value improves the UI
 performance, since UI only displays the already existing definitions.
- 3. Click **Save** to save the configuration.

12.4 Management Ledger Configuration

To configure the management ledger, follow these steps:

 Select Profitability Management from the LHS menu, select Configuration, and then select the Management Ledger Configuration.

Figure 12-4 Management Ledger Configuration



- 2. Select the following details:
 - Functional Currency: The currency that applies to the Table that you select. This
 helps to define a functional currency for 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 functional currency is required which you can set here.

- **Start Month**: The start month of the fiscal year. You can choose a ledger table and define the corresponding start month or functional currency.
- **Table Name**: The name of the table.
- 3. Click **Save** to save the configuration.

For more information on functional currency, see the Functional Currency section.

12.5 SQL Hint Configuration

This screen allows you to define SQL hints which will be used by the Allocation engine while forming the SQL. Stores into table FSI_SQL_HINTS_OPTIONS.

To configure the SQL Hits, follow these steps:

 Select Profitability Management from the LHS menu, select Configuration, and then select SQL Hint Configuration.

Figure 12-5 SQL Hint Configuration



- Click the Add icon to add a new SQL Hint Configuration.
- Select the following:
 - Folder
 - Allocation
 - DML Hint
 - Filter Hint
 - Hierarchy Hint
- 4. Click Save.

12.6 Master Configuration

The Master Configuration screen allows users to edit Setup-level parameter values (SETUP_MASTER table) that are used by PFT Application.

To do the Master Configuration, follow these steps:

 Select Profitability Management from the LHS menu, select Configuration, and then select Master Configuration.



Figure 12-6 Master Configuration



- 2. Enter the Component Value.
- 3. Click Save.

After this configuration, the instrument table T2T run loads the staging to the FSI table using the configured GAAP code. The same GAAP cade will be present in the staging data for each instrument table.



Allocation Specification

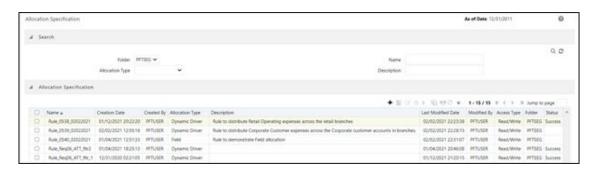
This chapter describes the Allocation Specification functionality.

- Allocation Specification Summary & Detail Screens
- Navigation within the Allocation Specification Summary Screen
- Navigation within the Allocation Specification Detail Screen
 - Initial Definition Process Tab
 - Source Process Tab
 - Operator Process Tab
 - Driver Process Tab
 - Outputs Process Tab
 - Review Process Tab
- Allocation Examples

13.1 Summary and Detail Pages

To open the Summary page, select **Profitability Management** from the LHS menu, select **Rule Specification**, and then select **Allocation Specification**.

Figure 13-1 Allocation Specification Summary page



Using search criteria, you can control the set of Allocation rules that are displayed. When you Add, Edit, or View a rule, a detailed screen is displayed. The Description column allows you to view the rule description from the Allocation Specification summary screen, and the Search field in the Summary screen allows you to input the rule description either partly or fully, and search the respective allocation rule.

13.1.1 Navigation in Summary Screen

When you first navigate to the Allocation Specification Summary screen, the allocations stored within your current default Folder are presented in a summary table. The Allocation Specification summary screen has two panes: Search and Allocation Specification.

13.1.1.1 Search Pane

Your default Folder functions as a search constraint. The value of your Default Folder is set in Application Preferences for Profitability Management. You may select a different Folder or you may remove the Folder constraint entirely by selecting the "blank" Folder, that is, no Folder. You may also search by Allocation Name or by Allocation Type.

- **Search**: You may search for Allocation rules by Folder, by Allocation Name, or by Allocation Type. Enter your desired search criteria and click the Search icon.
- Reset: Restores the default Folder, removes any Allocation Name or Allocation Type constraint you may have specified, and refreshes the screen.

13.1.2 Allocation Specification Pane

The Allocation Specification pane presents a table containing all of the Allocation rules that meet your search criteria. The Allocation Specification summary table offers several controls that allow you to perform different functions when an Allocation rule is selected. To select an Allocation rule, click on a check box in the first column of the table. More than one Allocation rule can be selected at a time, but this causes some of the controls to become disabled. Clicking on a check box, a second time de-selects the Allocation rule.

You may select or de-select all of the Allocation rules in the summary table by clicking on the check box in the upper left-hand corner of the summary table directly to the left of the Name column header.

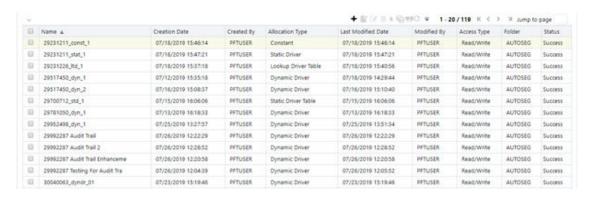
- Add: Click Add to build a new Allocation rule. The Add icon is disabled if any rows in the table are selected.
- View: Select a single row from the table to enable the View icon. Click the View icon to view the contents of an Allocation Specification rule on a read-only basis. The View control is only enabled when a single allocation specification rule is selected.
- Edit: Select a single row from the table to enable the Edit icon. Click the Edit icon to modify
 a previously saved Allocation Specification rule. The Edit icon is only enabled when a
 single allocation specification rule is selected.
- Delete: Select one or more rows from the table to enable the Delete icon. Click Delete to delete the rules you have selected.
- Copy: Select a single row from the table to enable the Copy icon. Click Copy to create a
 copy of an existing Allocation Specification rule. The Copy icon is only enabled when a
 single Allocation Specification rule is selected. When you click Copy, a Save As pop-up
 window appears. Click Save after entering the Name, Description, Folder, and Access
 Type Details.
- Run: After selecting a single row from the table, click Run to execute the selected
 Allocation Specification rule. The As-of-Date that applies to the rule execution is visible in
 the upper right corner of the screen. It can be reset in Application Preferences for
 Profitability Management. The Run control is only enabled when a single allocation
 specification rule is selected.
- View Dependency: Click View Dependencies to generate a report on any rule objects that depend on the Allocation Specification rule you have selected. The View Dependencies icon is only enabled when a single allocation specification rule is selected.



13.1.2.1 Allocation Specification Summary Table

The Allocation Specification Summary Table displays the details of the existing (already created) details of the allocation specifications.

Figure 13-2 Allocation Specification summary table



The Allocation Specification summary table displays the following details:

- Name: Displays the Allocation rule's short name. Hovering over an Allocation Name displays the Allocation rule's long name and system identifier.
- Creation Date: Displays the date and time at which an Allocation rule was created.
- Created By: Displays the name of the user who created an Allocation rule.
- Allocation Type: Displays an Allocation rule's type. The following rule types are supported:
 - Constant
 - Static Driver
 - Leaf
 - Field
 - Dynamic Driver
 - Static Driver Table
 - Lookup Driver Table
- Last Modified Date: Displays the date and time at which an Allocation rule was last modified.
- Modified By: Displays the name of the user who last modified an Allocation rule.
- Access Type: Displays the "Read/Write" or "Read Only" property of an Allocation rule.
 Only the creator of a rule may change its Access Type.
- Status: Before executing an Allocation rule for the first time, the Status is blank. After executing an Allocation rule, the words "View Log" are displayed as a hyperlink. Clicking the View Log hyperlink opens a log viewer, enabling you to view the execution log for the Allocation rule's last run.



13.2 Navigating in the Detail Screen

When you Add, Edit, or View an Allocation rule, the Allocation Specification Detail page is displayed. The detail page is composed of six process tabs that are described in the following sections. The appearance of the detail screen depends on which tab is active. Regardless of which of the tab is currently active, the Process Tabs pane and the Allocation Rule Definition pane are always the first two panes displayed. Other panes shown depend on which tab is currently active. The Audit Trail pane is a standard footer pane for every OFSAA rule type. It displays the following details on the Audit Trail tab:

- Created By
- Creation Date
- Last Modified By
- Modification Date

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

13.2.1 Process Tabs Pane

Each of the six process tabs is designed to create, edit, or view different components of an allocation's specification. You may navigate from any tab to any other tab at any time. The six process tabs are as follows:

- Initial Definition
- Source
- Operator
- Driver
- Outputs
- Review

13.2.2 Allocation Rule Definition Pane

Specify the Allocation Rule Name and Description, select a Folder in which the Allocation rule is to be stored, and specify whether you want the Allocation rule to be "Read/Write" or "Read Only" (Access Type). Naming your Allocation rule is required before it is saved. Default values for Folder and Access Type are stored in Application Preferences for Profitability Management.

13.3 Initial Definition Process Tab

The Initial Definition process tab allows you to specify Rule Name, Rule Description, Folder, Access Type, and Allocation Type.

13.3.1 Allocation Rule Definition Pane

Like the Process tabs pane, the Allocation Rule Definition pane is always displayed regardless of which process tab is active. The Allocation Rule Definition pane is active only on the Initial Definition tab. It is displayed in a "read-only" format in every other process tab. Its usage on the Initial Definition tab is displayed below.

Figure 13-3 Allocation Rule Definition Pane



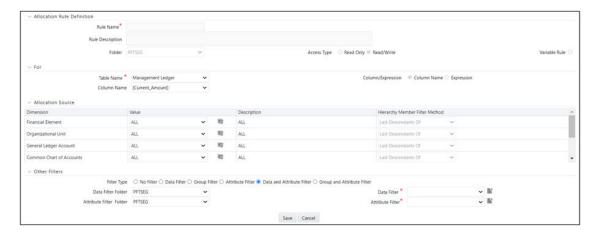
Regardless of which tab is active, you may always return to the Initial Definition table to rename a rule, change its description, its Folder, or its Access Type.

13.3.1.1 Variable Rule

Legal Entity is an optional run-time parameter. If the "Disable Legal Entity" check box in the application preferences screen is checked, then the Legal Entity will no longer be a run-time parameter.

If Legal Entity is disabled, then the user must select a value for the Legal Entity dimension in all applicable tabs while defining a Variable Allocation rule in the Allocation Specification screen.

Figure 13-4 Allocation Rule Definition page with Variable Rule selected



For already defined Variable Allocation rules, edit the allocations and modify the value of the Legal Entity dimension in all applicable tabs in the Allocation Specification screen.

Figure 13-5 Allocation Rule Definition - Allocation Source details



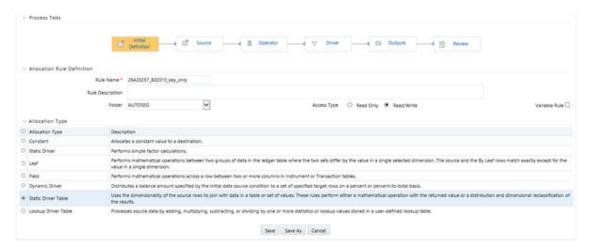
The value of Legal Entity is used when your rule execution is specified within your batch definition (for batch processes) or is obtained from your Profitability Management Applications

Preferences (for interactive executions launched from a Summary screen). If this check box is not selected on the Initial Definition Process tab, then you must specify a value for Legal Entity in your allocation rule's Source, Driver, and Outputs.



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 and you may declare all of your allocation rules to be Variable. For details, see Management Ledger.

Figure 13-6 Allocation Rule Definition - Initial Definition Tab



13.3.1.1.1 Allocation Type Pane

When you initially build an Allocation rule, you must select its Allocation Type. Once an Allocation rule has been saved, you may no longer change its type. After you have chosen an Allocation Type on the Initial Definition process tab, the appearance of subsequent process tabs depends upon the Allocation type you have chosen. The available rule types are as follows:

- Constant
- Static Driver
- Leaf
- Field
- Dynamic Driver
- Static Driver Table
- Lookup Driver Table

13.3.1.1.2 Definitions of Static and Dynamic Drivers

Most Allocation rules distribute or aggregate balances using driver data and can be used in the following ways:

- Expense allocations as a function of square footage occupied or headcount.
- Aggregation of instrument balances to the Management Ledger.
- Reclassification of Management Ledger balances to dimensions not found in the original General Ledger data.

Drivers can be stored as components of your overall allocation model or they can be stored as facts within your business data. Headcount and square footage statistics, for example, are frequently stored as memo accounts within your General Ledger. When you load the OFSAA Management Ledger table with your General Ledger data, those headcount and square footage statistics can be utilized as drivers within your allocation rules. These kinds of business-data resident drivers are referred to as Dynamic Drivers.

In some other cases, you will embed your driver data into an Allocation rule or into a driver table that the allocation engine supports. These kinds of drivers are referred to as Static Drivers. Profitability Management supports the following types:

- Static Driver
- Static Driver Table
- Lookup Driver Table

Dynamic Drivers often have many advantages over Static Drivers. An Allocation rule that uses a static driver takes the same value or values every time you use it in a rule, but an Allocation rule that uses a dynamic driver may have different driver sets from day to day or month-to-month. Additionally, whereas you must normally pre-compute your static drivers, dynamic drivers are generated at run time. Dynamic drivers, frequently used in full cost-absorption allocation models, are generated by other allocation rules.

Static drivers sometimes have advantages over dynamic drivers. For example, you may have pre-computed unit costs that you wish to use to drive your allocations to generate partial absorption costing.

13.3.1.1.3 Allocation Types

The following list describes the Allocation types:

- Constant: A Constant Allocation rule creates a simple balanced transaction consisting of
 one debit and one credit. You may optionally specify either one debit or one credit (at a
 minimum, you must supply at least one debit or one credit). The Constant rule type only
 operates against the Management Ledger. For Constant allocation rules, the Operator and
 Driver process tabs are disabled; specify a fixed amount in the Source tab and debit and/or
 credit in the Outputs process tab.
- Static Driver: The Static Driver method enables you to perform simple factor calculations
 against a set of source balances. Source balances can be drawn from the Management
 Ledger table, Instrument tables, or Transaction Summary tables. For Static Driver rules,
 the Driver process tab is disabled. For this kind of rule, define where to get your source
 data on the Source process tab, a static driver amount on the Operator process tab, and
 the resulting debits and/or credits on the Outputs process tab.
- **Leaf**: Leaf type allocations are used only against the Management Ledger table. They are used to operate between two sets of rows that differ in a single dimension.
- **Field**: A Field type allocation is used to multiply two columns within a single row in an instrument table update Allocation rule.
- Dynamic Driver: Dynamic Driver allocation rules aggregate or distribute balances using dynamic data (business resident driver data) such as headcount, square footage, or instrument-level balances. Dynamic Driver data is not limited to statistics sourced as part



of your ETL load to the OFSAA data model. Dynamic Driver data can be "captured" or developed within an Allocation rule. For example, balances by product within each cost center can normally be obtained from your instrument data. You can build allocation rules to aggregate these statistics from your instrument-level data and post them to your Management Ledger for use in subsequent rules, or you can write an allocation that develops this set of driver data by querying your instrument data at runtime. The driver data obtained from your instruments is not limited to balances. Examples of instrument level dynamic drivers you might use in allocation rules include:

- The number of accounts by product by cost center by year of origination.
- The number of loan payments processed by the loan processing center by month.
- ATM transaction counts by region by month.

Uniform method

The most common distribution method for the Dynamic Driver type of allocation is:

- Percent-to-Total
- Force to 100%
- Simple method

Dynamic Driver allocation rules and methods are described in detail in the Driver Process Tab and Output Process Tab sections.

- Static Driver Table: Static Driver Table allocation rules offer functionality similar to Dynamic Driver allocation rules, but use driver data that is stored in a Profitability Management rule type called Static Table Driver. See Static Table Drivers for how to build and use Static Table Driver rules.
- Lookup Driver Table: Lookup Driver Table allocation rules support multi-factor allocations at the Instrument level. In addition to supporting dimension-based allocation methods, the Lookup Driver Table rule type also supports allocations based on instrument-level balances, rates, codes, or other instrument-level measures. Typical use cases include allocation of loan loss reserve, economic provision, or risk equity, first as a function of a product, a dimension, but also as a function of instrument level measures such as:
 - Loan-to-value ratio
 - Credit score
 - Loss in event of default
 - Probability of default
 - Remaining term to maturity and so on.

The driver data used in a Lookup Driver Table allocation rule is stored in user-defined lookup tables that are registered into the OFSAA data model. The data from your user-defined lookup table is matched to Instruments tables. The logic governing how your lookup data is matched to Instrument tables is stored in a Lookup Table Driver rule. Lookup Driver Table Allocation rules incorporate Lookup Table Driver rules in the Allocation Specification > Driver process tab.

See Lookup Table Drivers for how to build and use Lookup Table Driver rules.

13.3.1.2 Source Process Tab

Use the Source process tab to specify an Allocation rule's data source. For an Allocation of the Constant type, you simply specify an amount. For any other type of rule, you must specify a source table and column and, optionally, a set of constraints. Alternatively, you may specify an Expression to specify a more complex Source than a simple source table and column.



For Pane: Choose a source table and then choose a column from that table or choose an Expression rule.

13.3.1.2.1 Management Ledger Source

This section describes using the Management Ledger as the Source in allocation rules.

The Management Ledger is a seeded table of a new Management Ledger class of tables (see the OFS Data Model Utilities User Guide for details on adding user-defined dimensions to the Management Ledger or for defining new user-defined Management Ledger tables. The Management Ledger table supports nearly identical allocation functionality as the Ledger/Stat table. From Release 8.1, the Management Ledger replaces the Ledger/Stat table. Customers starting new implementations must use the new Management Ledger table for ledger-level management accounting. For details on the new Management Ledger table, see Management Ledger.

When your Source is the Management Ledger table, use the <Current Amount> macro as your column name. The Management Ledger table is the default table for new allocation rules (except for the Constant type), and <Current Amount> is the default column. The <Current Amount> macro selects the current month from your Management Ledger based on your Asof-Date and Fiscal Year definitions. If your As-of-Date is set to any day in March, <Current Amount> is interpreted as Fiscal Month 3. If your fiscal year begins in April, your March data is stored in the Management Ledger under Fiscal Month 12, since March is the last month in your fiscal year. For details on the fiscal year, see Fiscal Year Information.

Note:

Allocation rules that aggregate instrument-level data to the Management Ledger table maintain literal As-of-Dates when posting to the management ledger, but when data is retrieved from the Management Ledger table (such as in Allocation Sources or Allocation Drivers), it is consolidated into a month-to-date balance. For example, if you perform daily instrument-level Funds Transfer Pricing and if you use an allocation rule to aggregate daily Funds Transfer Pricing Charges or Credits from the instrument level to the Management Ledger, each day's charges and credits are posted to the Management Ledger by As-of-Date (by business date). Allocation rules that reference these Management Ledger balances, however, combine the daily postings to obtain month-to-date balances. Similarly, all outputs at the management ledger level are inherently month-to-date balances.

When your Source is the Management Ledger table, Profitability Management also supports the following macros:

- <Last Mo Amount>
- <Months_Ago_Amt>
- <Current Amount>
- <YTD_Amount>
- <Months Ago YTD Amt>
- <Last_Mo_YTD_Amt>
- <Accrual Basis>

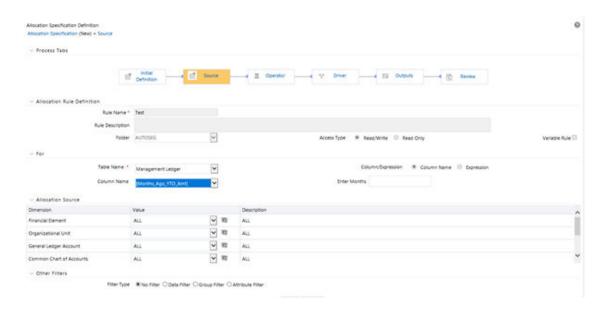
<Last Mo_Amount> selects month-to-date balances from the month before your As-of-Date.
<Months_Ago_Amount> selects month-to-date balance as of a designated number of months ago. For example, with a typical January to December fiscal year, if today's As-of-Date is

March 31, 2015 (Fiscal Month = 3, Fiscal Year = 2015) then in the Enter Months field, enter 6 months ago. This corresponds to September, 2014 (Fiscal Month = 9, Fiscal Year = 2014). The month range for entering Months is from -99 to 999. For details on the fiscal year, see Fiscal Year Information.



When you select any of these macros, the Entered_Balance column in the Management Ledger table gets selected.

Figure 13-7 Allocation Specification - Source tab



13.3.1.2.2 Instrument or Transaction Summary Source

When your Source is an Instrument or Transaction Summary table, you may choose any valid measure in the table. Valid measures include only rates, balances, and numeric statistics such as activity counts.

Figure 13-8 Instrument or Transaction Summary Source



To simultaneously apply an allocation rule to a group of Instrument tables, select Portfolio Table as Table Name in the For pane. After selecting the Portfolio table, a new pane called Portfolio Table Details displays. From this pane, you may select one or more of the instrument tables that are defined in your environment. Using the Portfolio Table is supported for all allocation types except Constant and Leaf.

To select the Instrument tables, follow these steps:

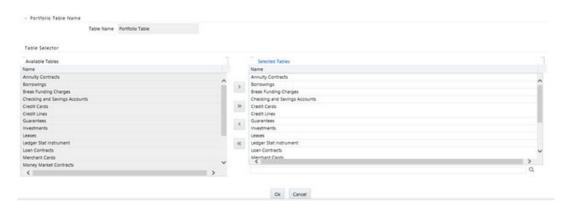
 Select the Table Name as Portfolio Table. The Portfolio Table Details pane is added that shows the list of all Instrument tables.

Figure 13-9 Portfolio Table Details Pane



2. Click Select Table.

Figure 13-10 Portfolio Table Name Selector



Select the Instrument Tables from Table Selector and click Ok.

13.3.1.2.3 Expression Pane

When choosing an Expression to act as the source for your Allocation rule, the expressions available to you are limited to those built upon the table you selected in the For pane.



Expressions may not be used with Management Ledger tables but will be supported in a future release.

Figure 13-11 Expression Pane



Note:

Currency conversion for expression in the source is not supported as the expression can be defined on a combination of multiple columns having balance/non-balance columns.

13.3.1.2.4 Allocation Source Pane

The Allocation Source pane is used to provide dimensional constraints on your Source data. For any dimension, you may constrain your source data by selecting a leaf member, a roll-up member within a Hierarchy, or a Hierarchy Filter.

At least one leaf-level dimension member is required for hierarchies used in allocations.

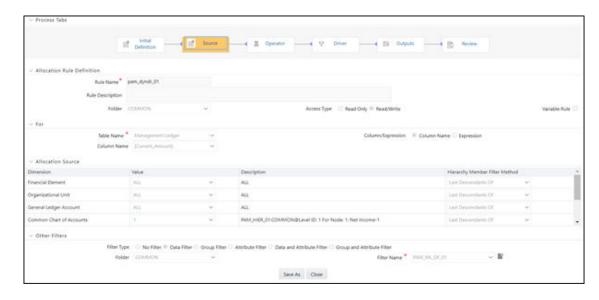
For allocation rules that source data from the Management Ledger-level, you must select a Source scenario from the Allocation Source pane. The default for new allocation rules is <Use Application Preferences>. When you use this default value, the Scenario (also called Consolidation Code) is determined by the value that is set in Application Preferences for Profitability Management for the user who is running the rule. If you do not select <Use Application Preferences>, you must select a defined dimension member value (for example, Actual, Budget, Forecast, Forecast Prior). These values are provided with the data model, but you may add additional dimension members in the Consolidation Code dimension.

The Source value for the Scenario can also be provided as a task parameter if the rule is executed within the following:

- A Simplified Batch
- A standard ICC batch
- From the command line

When the Source value for the Scenario is passed as a task parameter, it overrides the value set in Application Preferences. For details on passing task parameters, see OFS Analytical Applications Infrastructure User Guide.

Figure 13-12 Allocation Source Pane



The Source tab is used to provide input data to an allocation rule include:

Table 13-1 Examples of using the Source tab

Desired Data	Constraint
Get all expenses for all GL Accounts within a specific cost center	Single leaf constraint on Organizational Unit plus single leaf constraint on Financial Element 457 – Non-Interest Expense
Get all current mortgage balances for adjustable rate products originated in the past year	Hierarchy member constraint on the Product dimension plus a Data Filter constraint
Get all initial General Ledger balances plus all allocated balances for a specified set of cost centers for one GL Account	Single leaf constraint on General Ledger Account plus a Hierarchy member constraint on Organizational Unit
Get ending balances for all balance sheet assets for the North, South, and East divisions (but not the West division except for the South-West sub- region)	Single leaf constraint on Financial Element plus Hierarchy member constraint on the GL Account dimension plus an Organizational Hierarchy Filter

The dimensions listed in the Allocation Source pane are limited to your Key Processing Dimensions. The seeded key processing dimensions for all OFS analytical application are:

- Financial Element
- Organizational Unit
- General Ledger Account
- Common Chart of Accounts
- Legal Entity Product

You may add your Key Processing Dimensions (see the OFS Analytical Applications Infrastructure Installation Guide for how to add processing dimensions). If you have enabled multi-currency, the Currency dimension is also displayed. For details on multi-currency calculations within Profitability Management, see Multi-Currency across OFSAA Applications.

13.3.1.2.5 Hierarchy Browser on the Source Tab

The default for each dimension is <All> (meaning no constraint). To select a constraint, click on the Hierarchy Browser ellipses (...) next to the dimension you wish to constrain.



 Hierarchy Dimension Organizational Unit Dimension Leaf Member Hierarchy < 配 道 魚 道 图 图 图 圣 多 🔟 🖼 **Show Members** Show Results Show Hierarchy . 1 - TP Calc Test Funding Center for Org Units (1) 1001 - 1001 (1) 10020 - 10020 (i) 10202 - 10202 (i) 1200 - Consumer Direct East (i) 1300 - Consumer Indirect East (1) 1350 - Consumer Indirect West (1) 1500 - Mortgage Loans (i) 2 - TP Calc Test--Org Unit 2 (i) 2100 - Metro - HQ Corporate (i) 2200 - Regional Corporate (1) 3-3(i) 4 - TP Calc Test--Org Unit 4 (i) 5 - TP Instrument Tests (i) Q Ok Close

Figure 13-13 Hierarchy Definition for Organization Unit Dimension Type

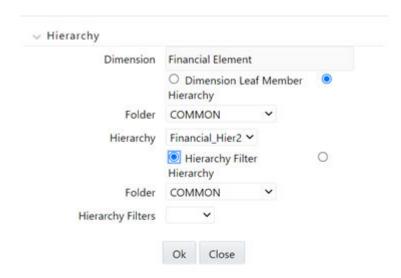
The Hierarchy Browser defaults to a list of leaves for the dimension you have chosen (the radio button selector near the top of the browser window defaults to Dimension Leaf Member). You may scroll up and down to find the leaf member you want or you may search for the member's name (short description) using the binoculars icon on the browser window. Additional search functionality is provided by the **Search** icon. This additional functionality allows you to search by Dimension Member, Name, or Code.

 Hierarchy Dimension Common Chart of Accounts O Dimension Leaf Member Hierarchy Folder AUTOSEG Hierarchy AUTOD_CCA_01 ✓ O Hierarchy Filter • Hierarchy 图画读单日图图界整图图 Show Members Show Hierarchy Show Results Orphan Branch 0-0 -2ND-1000295 - 1000295 98765432820045 - 98765432820045 98765432820047 - 98765432820047 AUTOD_CCOA0 - 98765432820044 AUTOD_CCOA1 - 98765432820043 -Adj type cd=0 - 100000001 Alloc Employee Benefits Expense - 821 COA MEMBER 2 - 2 COA MEMBER 3 - 3 Commercial Loans Fixed - 101 Conv Adjustable: actual/360 - 50006 Conventional Fixed 10001 Ok Close

Figure 13-14 Hierarchy Definition for Common Chart of Accounts Dimension Type

To constrain your source using a hierarchy rollup point, click Hierarchy, and search for the hierarchy you wish to use. After your chosen hierarchy is displayed within the browser window, navigate to the hierarchy until you have found the rollup point or leaf value you want. Select the value and click **OK**.

Figure 13-15 Hierarchy Definition



To constrain your source using a Hierarchy Filter, select **Hierarchy**, and search for the type that supports the Hierarchy Filter you wish to use. Click **Hierarchy Filter**, search for the filter type you wish to use and click **OK**.

When the source table is Management Ledger and the allocation type is either Static Driver or Dynamic Driver, you can select a hierarchy member with additional options. You can select the hierarchy member by selecting any of the four "Hierarchy Member Filter Method" of (1) Node Only, (2) Last Descendants Of, (3) Descendants Of, or (4) Node and Descendants Of. This selection is applied at the per-dimension level of the source dimensions, meaning you have the liberty to select the "Nodes Only" filter method for the General Ledger dimension while applying a "Last Descendants Of" filter method on the Organization unit dimension.

The T2T that loads data from Staging to Management Ledger supports loading data to any kind of member in the Management Ledger – leaf-level members or node level members, rendering the user to select any of the two kinds of the member from the UI.

- If you choose the hierarchy member filter method as "Nodes Only", only the node member is selected in the filter.
- If you choose the hierarchy member filter method as "Last Descendants Of", only the leaf members of the hierarchy rolling up to the selected node are selected in the filter.
- If you choose the hierarchy member filter method as "Node and Descendants Of", all the
 descendant nodes and leaves of the selected node in the hierarchy including the selected
 node itself, are selected in the filter.

If you choose the hierarchy member filter method as "Descendants Of ", all the descendant nodes and leaves of the selected node in the hierarchy but excluding the selected node itself are selected.

Other Filters Pane

You may optionally select one filter among the following, to further constrain your Source data:

- Data Filter
- Group Filter
- Attribute Filter



- Data and Attribute Filter, or
- Group and Attribute Filter

On selection of "Data and Attribute Filter", two mandatory rows appear for filter selection – one for Data Filter selection and the other for Attribute Filter selection. You need to specify the filter folder names and the filter names for each type of filter. The selection of this type of filter instructs the PFT Allocation engine to apply both the data filter and the attribute filter simultaneously in the source data selection.

Similarly, on the selection of the Group and Attribute Filter – one mandatory row appears for Group Filter selection and the other mandatory row appears for Attribute Filter selection. This filter selection instructs the PFT Allocation engine to apply both the group filter and the attribute filter simultaneously in the source data selection.

13.4 Operator Process Tab

The Operator process tab allows you to specify how Source data and Driver data interact to create results.

- Operator Process Tab for Constant Rules: No Driver is necessary to specify a Constant rule. Both the Operator process tab and the Driver process tab are disabled for the Constant rule type.
- Operator Process Tab for Static Driver Rules: For Static Driver rules, the Driver process tab is disabled, but the Operator process tab is enabled to allow you to specify a static driver balance. Static amounts are entered into the Factor Operator pane.

Allocation Specification Est

Association Specification (Est) - Operator

- Process Tabs

- Process Tabs

- Allocation Rule Defination

- Rule Name + 36420337,800010,lerg.only

- Rule Describe

- Process Tabs

- Allocation Rule Defination

- Rule Name + 36420337,800010,lerg.only

- Rule Describe

- Process Tabs

- Allocation Rule Defination

- Rule Name + 36420337,800010,lerg.only

- Rule Describe

- Process Tabs

- Allocation Defination

- Process Tabs

- Allocation Defination

- Specific Defination

Figure 13-16 Allocation Specification - Operator Process tab

Operator Process Tab for All Other Rule Types: For all other rule types, the Operator
process tab offers both a Factor Operator and an Allocation Operator. The Allocation
Operator links the Allocation rule's Source Data with its Driver data. The Factor Operators
may be interposed between the Source and Driver.

13.4.1 Factor Operator Pane

Factor Operators may be used to either:

- To store static driver amounts and/or accrual basis macros for Static Driver rule types.
- To interject constant values and/or accrual basis macros between allocation Sources and Drivers for Leaf, Field, Dynamic Driver, Static Driver Table, or Lookup Driver Table rule types.

The Factor Operator allows you to modify Source data by adding, subtracting, multiplying, or dividing Source data by a constant amount, an accrual basis macro, or both.

Figure 13-17 Allocation Specification - Operator Process tab - Factor Operator Pane

13.4.1.1 Examples of Usage of the Factor Operator

Instrument level rate times balance allocations commonly use the "Both" type factor operator in which the first-factor operator is "times <accrual-basis> macro" and the second-factor operator is "divided by 100" when posting to a monthly income or expense balance. If you were to choose a 30/360 accrual basis factor, you could equally well specify your factor operator as "divide by 1200".

Save Save As Cancel

Instrument level rate times balance allocations can also utilize actual instrument-level accrual bases instead of applying the same accrual basis to every calculation.

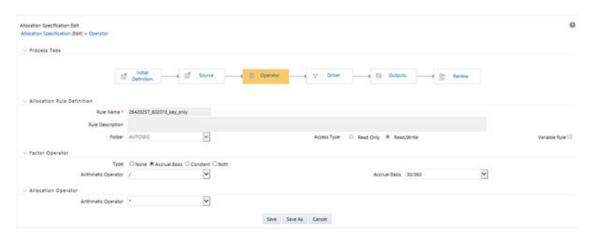
In a typical percent distribution allocation such as "distribute all Human Resource expense to all cost centers as a function of headcount", you may sometimes want to distribute less than 100% of total expense. In this example, your Source data would be "all Human Resource expense", your Driver data would be "headcount by cost center" on a percent-to-total basis, and your Factor Operator would be whatever percentage of the total expense you are choosing to allocate.

13.5 Allocation Operator Pane

For all allocation types except Constant and Static Driver, the Allocation Operator links the Allocation rule's Source Data with its Driver data. The most common form of linkage is multiplication, but both multiplication and division are supported. For some allocation types, addition and subtraction are also supported.



Figure 13-18 Allocation Specification - Operator Process tab - Allocation Operator Pane



13.6 Driver Process Tab

The Driver process tab allows you to specify a set of driver data that is combined with Source data to create allocation outputs. How the Source data and the Driver data interact is a function of the type of Allocation rule you are using and the nature of the Operator you have specified.

The Driver process tab is enabled for the following allocation types:

- Leaf
- Field
- Dynamic Driver
- Static Driver Table
- Lookup Driver Table

The panes displayed on the Driver process tab vary in different types of rules.

13.6.1 For Pane

For the Leaf, Field, and Dynamic Driver allocation types, a For pane is displayed in which you can choose either a driver table and column or an Expression to serve as the source of your Driver data.

• **Leaf Driver Pane**: The Leaf Driver pane is only displayed for the Leaf allocation type. Use this pane to specify the dimension and leaf value you wish to use.



Allocation Specification Definition 0 Allocation Specification (New) > Driver ∨ Process Tabs → Allocation Rule Definition Rule Name* Rule Description Access Type Read Only Read/Write Variable Rule Financial Element General Ledger Account Table Name Column/Expression

Column Name
Expression Legal Entity Column Name Organizational Unit √ Leaf Driver Product Common Chart of Accounts Leaf Description

Figure 13-19 Driver Process tab - Leaf Driver Pane

13.6.2 Dynamic Driver Pane

For the Dynamic Driver allocation type, use this pane to supply dimensional constraints for your driver data. You supply dimensional constraints using the hierarchy browser.

From the Dynamic Driver pane, the behavior of the hierarchy browser is identical to the hierarchy browser. For more information, see Allocation Source Pane.



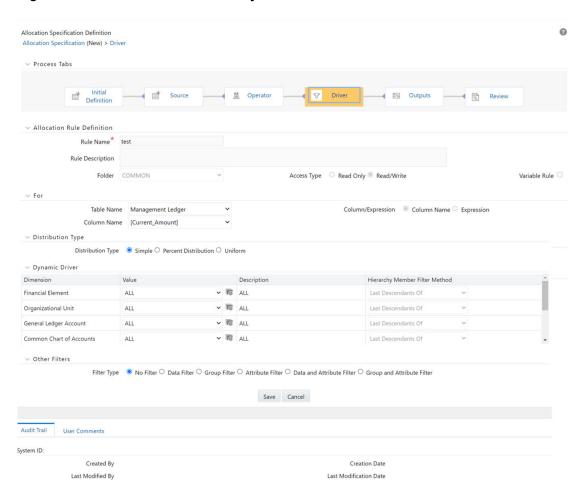


Figure 13-20 Driver Process tab - Dynamic Driver Pane

For Dynamic Driver allocation rules that obtain their driver data from the Management Ledger-level, you must also select a Driver scenario. The default for new allocation rules is <Use Application Preferences>. When you use this default value, the Scenario (also called Consolidation Code) is determined by the value that is set in Application Preferences for Profitability Management for the user who is running the rule. If you do not select <Use Application Preferences>, you must select a defined dimension member value (for example, Actual, Budget, Forecast, Forecast Prior). These values are provided with the data model, but you may add additional dimension members in the Consolidation Code dimension.

The following are the limitations for the User-Defined Consolidation Code dimension:

- The code name must be a string with alphabetic characters alone (either lower case or upper case).
- The code must not have digits, special characters, blank spaces, or punctuation characters.
- The code must not have the word adhoc in it.

The Driver value for Scenario can be provided as a task parameter if the rule is executed within the following:

- A Simplified Batch
- A standard ICC batch



From the command line

When the Source value for the Scenario is passed as a task parameter, it overrides the value set in the Application Preferences. For details on passing task parameters, see the OFS Analytical Applications Infrastructure User Guide.

13.6.3 Distribution Type Pane

The Distribution Type pane is only displayed for the Dynamic Driver allocation type. Use this pane to select the Simple, Percent Distribution, or Uniform Distribution method.

Allocation Specification Definition Allocation Specification (New) > Driver Allocation Rule Definition Rule Description Folder COMMON Access Type Read Only Read/Write Variable Rule Table Name Management Ledger Column/Expression Oclumn Name Expression Column Name [Current_Amount] Distribution Type Distribution Type O Simple Percent Distribution O Uniform Dynamic Driver Financial Element V TO ALL Last Descendants Of ▼ F ALL Organizational Unit ALL V TO ALL General Ledger Account ALL ∨ F ALL Common Chart of Accounts ALL V Other Filters Filter Type

No Filter

Data Filter

Group Filter

Attribute Filter

Data and Attribute Filter

Group and Attribute Filter Save Cancel System ID: Created By Creation Date Last Modified By Last Modification Date

Figure 13-21 Driver Process tab - Distribution Driver Pane

Percent Distribution Method: The most common distribution method is Percent Distribution (sometimes referred to as Force to 100%). Typical use cases include expense allocations as a function of a driver set that has not been normalized and is converted to percentages of the total driver set. For example, if you want to distribute some expense balance to Departments 1, 2, and 3, and if Departments 1, 2, and 3 have headcounts of 100, 200, and 700, you choose the Percent Distribution method to allocate 10% (100/1,000) to Department 1, 20% (200/1,000) to Department 2, and 70% (700/1,000) to Department 3.

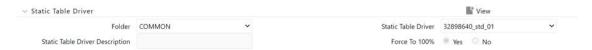


- Simple Method: Use the Simple Distribution method in cases where your dynamic drivers
 are stored as percentages. You might also use the Simple Distribution method if your
 allocation source data were activity counts and your driver data represented unit costs.
- Uniform Method: Use the Uniform Distribution method in cases where you want to
 allocate equal shares of your source data for each destination in your driver set regardless
 of driver amount. Continuing with the above headcount example, you may want to allocate
 equal shares of 10% of the total Human Resource department expense to any department
 having a non-zero headcount. In this case, you need to use Human Resource department
 expenses as your allocation source, specify a Factor Operator of 10%, specify your
 "Headcount by Cost Center" statistic set as Driver, and select the Uniform Distribution
 method. Statistical driver sets are frequently stored in the Management Ledger under userdefined Financial Elements.

13.6.4 Static Table Driver Pane

For the Static Driver Table allocation type, specify a Folder and select a Static Table Driver rule. By default, the Distribution Type is set to Force to 100%. For more information on using the Static Table Drivers, see the Static Table Driver chapter.

Figure 13-22 Driver Process tab - Static Table Driver Pane



After you have chosen a Static Table Driver rule, a View control is added to the Static Table Driver title bar. Click the View Control to view a read-only version of the Static Table Driver rule you have chosen.

13.6.5 Lookup Table Driver Pane

For the Lookup Driver Table allocation type, specify a folder and select a Lookup Driver Table rule. Note that the drop-down list box for Lookup Table Drivers is limited to Lookup Table Drivers whose source tables match the table specified in the current Allocation rule's Source definition. For how to use Lookup Table Drivers, see Lookup Table Driver.

Figure 13-23 Driver Process tab - Lookup Table Driver pane



After you have chosen a Lookup Table Driver rule, a View Control is added to the Lookup Table Driver title bar. Click on this View Control to view a read-only version of the Lookup Table Driver rule.

13.6.6 Hierarchy Browser on the Driver Tab

The default for each dimension is <All> (meaning no constraint). To select a constraint, click on the Hierarchy Browser ellipses (...) next to the dimension you wish to constrain.



 Hierarchy Dimension Organizational Unit Dimension Leaf Member Hierarchy < 配 道 魚 道 图 图 图 圣 多 🔟 🖼 **Show Members** Show Results Show Hierarchy . 1 - TP Calc Test Funding Center for Org Units (i) 1001 - 1001 (1) 10020 - 10020 (i) 10202 - 10202 (i) 1200 - Consumer Direct East (i) 1300 - Consumer Indirect East (1) 1350 - Consumer Indirect West (1) 1500 - Mortgage Loans (i) 2 - TP Calc Test--Org Unit 2 (i) 2100 - Metro - HQ Corporate (i) 2200 - Regional Corporate (1) 3-3(i) 4 - TP Calc Test--Org Unit 4 (i) 5 - TP Instrument Tests (i) Q Ok Close

Figure 13-24 Hierarchy Definition for Organization Unit Dimension Type

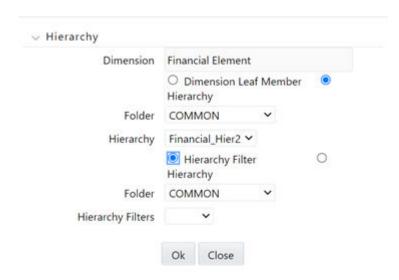
The Hierarchy Browser defaults to a list of leaves for the dimension you have chosen (the radio button selector near the top of the browser window defaults to Dimension Leaf Member). You may scroll up and down to find the leaf member you want or you may search for the member's name (short description) using the binoculars icon on the browser window. Additional search functionality is provided by the **Search** icon. This additional functionality allows you to search by Dimension Member, Name, or Code.

 Hierarchy Dimension Common Chart of Accounts O Dimension Leaf Member Hierarchy Folder AUTOSEG Hierarchy AUTOD_CCA_01 ✓ O Hierarchy Filter • Hierarchy 图画读单日图图界整图图 Show Members Show Hierarchy Show Results Orphan Branch 0-0 -2ND-1000295 - 1000295 98765432820045 - 98765432820045 98765432820047 - 98765432820047 AUTOD_CCOA0 - 98765432820044 AUTOD_CCOA1 - 98765432820043 -Adj type cd=0 - 100000001 Alloc Employee Benefits Expense - 821 COA MEMBER 2 - 2 COA MEMBER 3 - 3 Commercial Loans Fixed - 101 Conv Adjustable: actual/360 - 50006 Conventional Fixed 10001 Ok Close

Figure 13-25 Hierarchy Definition for Common Chart of Accounts Dimension Type

To constrain your driver using a hierarchy rollup point, click **Hierarchy**, and search for the hierarchy you wish to use. After your chosen hierarchy is displayed within the browser window, navigate to the hierarchy until you have found the rollup point or leaf value you want. Select a value and click **OK**.

Figure 13-26 Hierarchy Definition



To constrain your driver using a Hierarchy Filter, select Hierarchy, and search for the type that supports the Hierarchy Filter you wish to use. Click Hierarchy Filter, search for the filter type you wish to use and click OK. When the driver table is Management Ledger and the allocation type is either Static Driver or Dynamic Driver, the user has been provided with additional options to select a hierarchy member. The hierarchy member can be chosen by selecting any of the four "Hierarchy Member Filter Method" of (1) Node Only, (2) Last Descendants Of, (3) Descendants Of, or (4) Node and Descendants Of. This selection is applied at the perdimension level of the driver dimensions, meaning the user has the liberty to select the "Nodes Only" filter method for the General Ledger dimension while applying a "Last Descendants Of" filter method on the Organization unit dimension.

The T2T that loads data from Staging to Management Ledger supports loading data to any kind of member in the Management Ledger – leaf-level members or node level members, rendering the user to select any of the two kinds of a member from the UI.

- When the user chooses the hierarchy member filter method as Nodes Only, only the node member is selected in the filter.
- When the user chooses the hierarchy member filter method as Last Descendants Of, only
 the leaf members of the hierarchy rolling up to the selected node are selected in the filter.
- When the user chooses the hierarchy member filter method as Node and Descendants
 Of, all the descendant nodes and leaves of the selected node in the hierarchy including the
 selected node itself, are selected in the filter.
- When the user chooses the hierarchy member filter method as **Descendants Of**, all the
 descendant nodes and leaves of the selected node in the hierarchy but excluding the
 selected node itself is selected.

13.6.7 Other Filters pane

For the Dynamic Driver allocation types, you may optionally select one filter among the following, to further constrain your Source data:

- Data Filter
- Group Filter



- Attribute Filter
- Data and Attribute Filter
- or Group and Attribute Filter

On selection of "Data and Attribute Filter", two mandatory rows appear for filter selection – one for Data Filter selection and the other for Attribute Filter selection. The user needs to specify the filter folder names and the filter names for each type of filter. The selection of this type of filter instructs the PFT Allocation engine to apply both the data filter and the attribute filter simultaneously in the driver data selection.

Similarly, on the selection of the Group and Attribute Filter – one mandatory row appears for Group Filter selection and the other mandatory row appears for Attribute Filter selection. This filter selection instructs the PFT Allocation engine to apply both the group filter and the attribute filter simultaneously in the driver data selection.

13.7 Outputs Process Tab

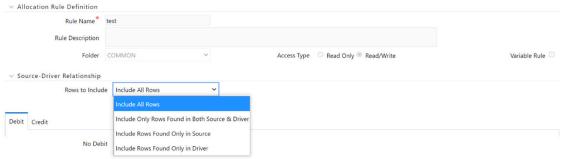
The Outputs process tab allows you to specify where the outputs of an Allocation rule are written.

When the output generates to the Management Ledger table, the allocation engine creates Management Ledger debits and/or credits. When the output generates to Instrument or Transaction Summary tables, the allocation engine updates target columns.

13.7.1 Source-Driver Relationship

This pane appears in the Outputs tab only when the Allocation Type is set as Leaf Allocation in the Initial Definition tab.

Figure 13-27 Outputs Process Tab - Source-Driver Relationship



The following options are available:

- Include Rows Found Only in Driver: When you select this option, the output includes the rows that are available only in Driver.
- Include Only Rows Found in Both Source & Driver: When you select this option, the
 output fetches the rows from both source and driver based on defined condition(s).
- Include All Rows: When you select this option, the output includes all the rows that are available in both Driver and source.
- **Include Rows Found Only in Source**: When you select this option, the output includes the rows that are available only in Source.



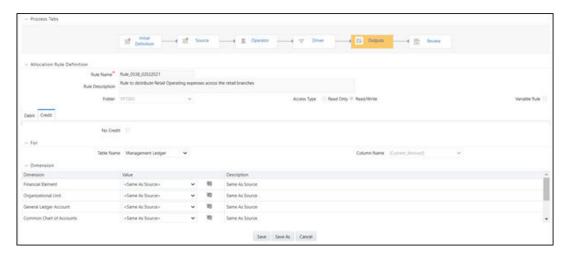
13.8 Debit/Credit Tab

Both Debit definitions and Credit definitions are built and maintained on the Outputs process tab.

Within the Outputs process tab, the Debit/Credit tabs allow you to navigate back and forth between a rule's Debit definition and its Credit definition. You may also use the Debit/Credit tabs to suppress the output of either Debits or Credits, but you may not suppress the output of both Debits and Credits.

• When Output is Management Ledger-level: When posting allocation results to the Management Ledger-level, the Profitability Management allocation engine generates a balanced accounting transaction consisting of multiple debits and credits. One debit or credit is generated, or you may generate thousands of debits and credits. When the output table is Management Ledger, hierarchy node members can be selected in Output [Debit and Credit] tabs only for Static Driver and Dynamic driver allocation types. Other allocation types do not support hierarchy node member selection in Output.

Figure 13-28 Output Tab



When the Output Table is Instrument Level: When using an allocation rule to update an
Instrument or Transaction Summary table, the Profitability Management allocation engine
updates your chosen output column for each instrument-level account found in your
Source and for which a matching Driver is found.

When the output is generated to the Instrument or Transaction Summary tables, you may choose to either Replace or Increment your target column values. The default behavior for Allocation rules built is Replace.



Rule Description Access Type Read Only Read/Write Folder COMMON Variable Rule Debit Credit No Debit Output Column Option Replace Increment Table Name Loan Contracts Column Name ATM Expense Aggregate to Ledger O Yes No Ledger Table Name ∨ Dimension Organizational Unit <Same As Source> ∨ 🕝 Same As Source General Ledger Account <Same As Source> ✓ Image: Same As Source ✓ 🕝 Same As Source Common Chart of Accounts <Same As Source> Product <Same As Source> ✓ Image Same As Source Save Cancel

Figure 13-29 Debit/Credit Tab - Output Column Option

13.8.1 For Pane

To specify the output table and column for the Allocation rule, use the following rules:

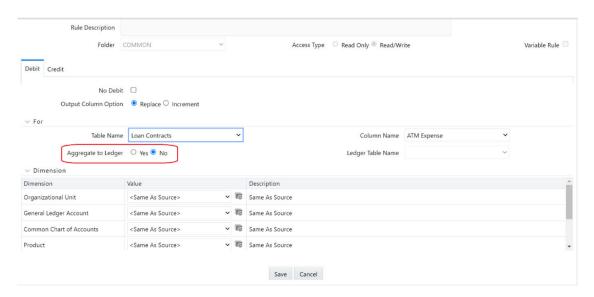
- You may only output to < Current Amount > when posting allocation results to the Management Ledger-level.
- For Constant and Leaf type rules, you may only output to the Management Ledger-level.
- For Lookup Driver Table type rules, you may only output to an Instrument or Transaction Summary table.

13.8.2 Aggregate to Ledger

For Allocation rules that update an Instrument or Transaction Summary table, you can aggregate your results and post them to the Management Ledger level.



Figure 13-30 Debit/Credit Tab - Aggregate to Ledger



For Allocation rules that update an Instrument or Transaction Summary tables, you can aggregate your results and post them to the Management Ledger, or Ledger Stat table. To do this, select the **Aggregate to Ledger** option as **Yes** and select **Ledger Stat** or **Management Ledger** from the **Ledger Table Name** drop-down list.

Note:

In the latest release of Oracle Profitability Management, Lookup Driver Table type allocation rules are capable of sending the output to the Management Ledger-level.

13.8.3 Dimension Pane

The Dimension pane is displayed for every allocation type. The default value for each dimension is generally <Same as Source>. You can choose a specific dimension member value for any dimension for both debits and credits for any allocation type.

13.8.3.1 Output Scenario

For allocation rules posting to the Management Ledger-level, you must select an output scenario. The default for new allocation rules is <Use Application Preferences>.

When you use this default value, the Scenario (also called Consolidation Code) is determined by the value that is set in Application Preferences for Profitability Management for the user who is running the rule. If you do not select <Use Application Preferences>, you must select a defined dimension member value (For example, Actual, Budget, Forecast, Forecast Prior). These values are provided with the data model, but you may add additional dimension members in the Consolidation Code dimension.

The output value for the Scenario can also be provided as a task parameter if the rule is executed within:

A Simplified Batch

- A standard ICC batch
- From the command line

When the output value for the Scenario is passed as a task parameter, it overrides the value set in Application Preferences. For details on passing task parameters, see the OFS Analytical Applications Infrastructure User Guide.

13.8.3.2 Specific Leaf Value versus <Same as Source> Macro

For allocation rules posting to the Management Ledger-level, <Same as Source> for a particular dimension means that for that dimension, the values found in Source records are passed directly to Output records.

For example, you might want to allocate 100% of the expenses from one department to a second department. In your original General Ledger data, expenses for the Source cost center can be posted under hundreds of different General Ledger accounts. In this example, you might specify your Credit Output (expense allocation offset) as follows:

- Same as Source> for the Organizational Unit dimension.
- <Same as Source> for the General Ledger Account dimension.

In this way, your allocation rule generates a credit to the original department for every original expense balance. If the source department contained balances under 81 different General Ledger accounts, the allocation rule would generate 81 credit records.

Specify your Debit Output as:

- Target Department (leaf value) for the Organizational Unit dimension.
- Allocated Expense (leaf value) for the General Ledger Account dimension.

In this example, Allocated Expense is a user-defined General Ledger account. Define this dimension member in a reserved range of accounts for use in your Profitability Management model. Note that only one debit row is created in this scenario.



When you choose to output to a specific leaf value, you may not output to a node value. The output generating to node values is not supported.

Other Output Macros: Other output macros include:

- <Same as Driver>
- <Match Source & Driver>
- <Same as Table>
- Constant Allocation Type: For Constant type allocations, specify a target leaf value for each processing dimension for both debit and credit. You may optionally suppress either the Debit or the Credit.
- Static Driver Allocation Type: For Static Driver allocations, choose either a specific dimension member value or the <Same as Source> macro for each processing dimension.
- Leaf Allocation Type: For Leaf allocations, choose either a specific dimension member value or the <Same as Source> macro for each processing dimension.
- Field Allocation Type: For Field allocations, choose either a specific dimension member value or the <Same as Source> macro for each processing dimension.



- Dynamic Driver Allocation Type: For Dynamic Driver allocations, for each processing dimensions choose either a specific dimension member value or from the following:
 - <Same as Source>
 - <Same as Driver>
 - <Match Source & Driver>

At least one dimension in either your Debit or Credit specification must be either <Same as Driver> or <Match Source & Driver>.

- Same as Driver Macro: The <Same as Driver> macro is used when you want your outputs to inherit values from your driver data. For example, building an allocation rule to distribute some kind of processing expense to branches using "Number of Checks Processed per Branch" as your driver statistic set. In this example, your statistics "drive" your processing expense to branches, therefore, you must specify <Same as Driver> in the Organizational Unit dimension of your Debit definition. Since this is an expense allocation, you might want to construct a Credit definition using <Same as Source> in every dimension.
- Match Source & Driver Macro: The <Match Source & Driver> macro is used when you want to distribute data to one dimension while holding another dimension constant. For example, you might want to build an allocation rule that allocates a Human Resource expense cost pool as a function of headcount, but that also allocates an Occupancy Expense cost pool as a function of square footage occupied. If your destinations are cost centers, you can store your statistic sets one for headcount and one for square footage on a per Cost Center per Cost Pool basis. In this example, you would use <Match Source & Driver> on the Cost Pool dimension and <Same as Driver> on the Organizational Unit dimension. This causes the rule engine to create two sets of Debits to Cost Centers:
 - Debits from the Human Resource expense Cost Pool using the headcount statistics.
 - Debits from the Occupancy expense Cost Pool using the square footage occupied statistics.
- Static Driver Table Allocation Type: For Static Driver Table allocations, for each of the processing dimensions, choose either a specific leaf value or choose from the following:
 - <Same as Source>
 - <Same as Table>

When you choose <Same as Table> for a dimension, you indicate the allocation engine that the rule to inherit its destination dimension member values from the Static Table Driver.

• Lookup Driver Table Allocation Type: For Lookup Driver Table allocations, choose either a specific leaf value or the <Same as Source> macro for each processing dimension.

13.8.4 Review Process Tab

The Review process tab displays a single-page, printable report of an Allocation rule's specification.

The review tab shows the dimension values for source and debit/credit output.



0 Allocation Specification Definition Allocation Specification (New) > Review V Process Tabs Organizational Unit General Ledger Account ΔΠ Common Chart of Accounts ALL ALL ALL ALL Legal Entity ALL ALL Use Application preference Use Application preferences Currency ALL Filter Type No Filter Filter Name None

Figure 13-31 Allocation Specification Definition - Review Process Tab

13.9 Allocation Examples

The Static Driver Allocation Rules are explained in the following sections.

Topics:

- From Management Ledger to Management Ledger
- · From Instrument to Management Ledger
- From Instrument to Instrument
- From Transaction Summary to Management Ledger
- From Transaction Summary to Instrument
- From Transaction Summary to Transaction Summary
- Examples of Leaf Allocations
- Examples of Field Allocations
- Examples of Dynamic Allocations

13.9.1 From Management Ledger to Management Ledger

For Static Driver allocation rules, Management Ledger-to-Management Ledger is a common use case. Allocate 15% of the occupancy expense from one cost center to another cost center. In this example, the static driver is 15%.

Create a cost pool by aggregating 25% of the expense found under a select group of General Ledger accounts for a region or a division or a department, or a single cost center. In this kind of aggregation, the static driver is 25%. Transfer 100% of loan assets from all loan origination centers within a region to a regional holding center. In this example, the static driver is 1.



Note:

While such allocations are relatively common when you have a series of such allocations utilize Static Driver Table rules. Using a Static Driver Table rule, you can accomplish with a single rule what might otherwise require dozens or even hundreds of Static Driver allocation rules.

13.9.2 From Instrument to Management Ledger

The Instrument-to-Management Ledger is a very common use case. Such allocations are inherently aggregative, that is multiple rows from the instrument source map to each row posted to the Management Ledger.

You may aggregate your instrument-level principal balances (current book balances) to the Management Ledger to either enrich your ledger with a dimensionality that is present in your instrument data but not present in your initial Financial Accounting data. For example, General Ledgers normally have more constrained dimensionality than is available in your instrument data. Each row of your instrument data may designate an owning Cost Center, a General Ledger corresponding to the instrument's principal balance, its Product, its Customer Segment, and so on. Your General Ledger, however, may only have dimensions corresponding to Cost Center and GL Account. In this case, although the Management Ledger table includes columns for Product and Customer Segment, every row from your source General Ledger system populates a single value for these dimensions as Not Applicable or N/A.

The following example demonstrates how to use a Static Driver allocation rule to reclassify the Management Ledger data using data from the Checking and Savings (CASA) Instrument table. Build a Static Driver allocation rule as follows:

- 1. Set the Source to Current Book Balance for the CASA Instrument table.
- 2. Set the Allocation Operator to multiply by 1.
- 3. Credit Management Ledger for Financial Element 100 (Ending Balance) using <Same as Source> for every dimension.
- Debit Management Ledger for Financial Element 100 (Ending Balance) using <Same as Source> for the GL Account and Organizational Unit dimensions; set every other Key Processing Dimension to N/A.

Note:

When allocating debit balances, you must post them using the Debit Output tab; offsets to these debits should be posted using the Credit Output tab. Conversely, when allocating credit balances, you must post them using the Credit Output tab; offsets to these credits should be posted using the Debit Output tab.

This allocation effectively eliminates your original balances and replaces them with "enriched" data which is the data that is aligned to the Product and Customer Segment, Organizational Unit, and General Ledger Account. For more information about the aggregation rule, especially, when there are any variances between the sum of your instrument level balances and your initial General Ledger balances, see the entitled Management Ledger Reclassification Using Instrument Level Driver Data section.



Another general use case for aggregating instrument-level data to the Management Ledger concerns is summarizing Funds Transfer Pricing results. An example of the CASA table is as follows:

- Set the Source to Transfer Pricing Charge/Credit for the CASA Instrument table.
- Set the Allocation Operator to multiply by 1.
- Credit Management Ledger for Financial Element 450 (Transfer Pricing Charge/Credit) using <Same as Source> for every dimension.
- Debit Management Ledger for Financial Element 450 (Transfer Pricing Charge/Credit) using <Same as Source> for every dimension except for Organizational Unit; for the Organizational Unit dimension, post to the Funding Center.

Here, the Funding Center is a shadow cost center established to house all the transfer pricing offsets. The Funding Center acts as an interest rate risk management center. For a typical bank whose weighted asset duration exceeds its weighted liability duration, the Funding Center is usually a profit center (at least in a normal upward sloping yield curve environment). For more information about the Funding Center and interest rate risk management in general, see the OFS Funds Transfer Pricing User Guide.



If you use OFS Funds Transfer Pricing, you may perform these kinds of aggregation to the Management Ledger within the Funds Transfer Pricing application.

13.9.3 From Instrument to Instrument

Instrument-to-Instrument is a common use case.

- For each instrument, calculate and update a target column as a fixed relationship to some other column. For example, calculate a loan loss reserve as a fixed percentage of the current balance of each mortgage loan.
- For each instrument, calculate a rate times a balance and multiply it by an accrual basis factor and divide it by 100 to update a revenue or expense column. This allocation uses Expression as a Source where the expression contained a rate times balance calculation. The Static Driver would consist of (1) an accrual basis macro and (2) and factor of 0.01.

13.9.4 From Transaction Summary to Management Ledger

Transaction Summary-to-Management Ledger is a common use case.

Aggregate Transaction Summary level costs to the Management Ledger; post results to a user-defined Financial Element.

13.9.5 From Transaction Summary to Instrument

Transaction Summary-to-Instrument is a common use case.

Aggregate Transaction Summary level costs to an associated Instrument table column. For example, you may record activity level volumes & costs in your CASA (Checking and Savings) Transaction Summary table. You may wish to aggregate a group of ATM-related activities such as ATM Withdrawal Expense, ATM Inquiry Expense, ATM Transfer Expense, ATM Deposit Expense, and Other ATM Expense to an instrument column in the CASA table called ATM Expense.



13.9.6 From Transaction Summary to Transaction Summary

Transaction Summary-to-Transaction Summary is an infrequent use case.

- Multiply CASA Transaction Summary volumes by a fixed unit cost and post the result to CASA Transaction Summary costs.
- Because Transaction Summary tables commonly store activity volumes, you are more
 likely to build this kind of rule using Static Table Driver rules that contain unit costs for
 many activities. To complete your Volume * Unit Cost Cost process, one Static Driver Table
 allocation rule could take the place of dozens or hundreds of Static Driver allocation rules.

13.9.7 Examples of Leaf Allocations

Leaf allocations only support the Management Ledger-to-Management Ledger use case. Leaf allocations are used to compare a Source set of Management Ledger balances to a Driver set of Management Ledger balances to create an Output set of Management Ledger balances.

In this kind of rule, the allocation engine attempts to match each Source row to a Driver row where the two rows share the same values for every Key Processing Dimension. For example, in an implementation in which there are seven Key Processing Dimensions, for each Source row, the engine attempts to find a Driver row that matches the Source row in six dimensions but which differs in one dimension. The one dimension in which Source and Driver rows must differ is the dimension chosen in the Driver as the "Leaf" dimension.

- Example 1: You divide a set of Management Ledger Transfer Pricing Charge/Credit balances (stored under Financial Element 450) by a set of Management Ledger Average Balances (stored under Financial Element 140) to generate a third set of Management Ledger Weighted Average Transfer Rates (stored under Financial Element 170). In this case, constrain your Source data to Financial Element 450; for your Driver, you specify Financial Element as your Leaf dimension and you select Financial Element 140. For your output, choose a Financial Element of 170.
- Example 2: You subtract a set of "Aggregated Instrument Level Ending Balances" (stored under a user-defined Financial Element such as 10100) from a set of "original General Ledger ending balances" (stored under Financial Element 100) to generate a set of variances between your General Ledger data and your instrument data. These variance records might be stored under a second user-defined Financial Element such as 20100.

13.9.8 Examples of Field Allocations

In the Instrument table context, Field allocations perform arithmetic operations on different columns within the same row of data. For example, you might use a Field allocation rule to multiply instrument-level balance times a rate times an accrual basis factor to update a rate-related income or expense column. Such an allocation could update a single row or millions of rows depending on your filtering criteria.

In the Management Ledger context, Field allocations are rarely used. When they are used, Field allocations generally perform arithmetic operations on different columns within the same "logical" row of data. For example, to generate a result set of rows in the Management Ledger that represent changes in asset values from month-to-month, build a Field allocation that used the < Current Amount > macro for all Management Ledger asset balances as your Source and that subtracted the < Last Month Amount > in the Driver. In this example, you would suppress the Credit output and write the Debit output to a user-defined Financial Element. If your Source Financial Element were 100 (Ending Balance), post your results to a user-defined Financial Element whose name was Month-Over-Month Change.



13.9.9 Examples of Dynamic Allocations

Management Ledger Reclassification Using Instrument Level Driver Data.

13.9.9.1 Example #1

Commonly, General Ledger constitutes a starting point for building up Management Ledger. One way of enriching your Management Ledger is to exploit your instrument level data to distribute balances to additional dimensions that are not present in your book-of-record General Ledger.

For this example, assume that your General Ledger data is aligned in the Organizational Unit and GL Account dimensions but is not aligned to the Product dimension. For example:

- Your General Ledger records principal balances for Commercial Loans and Consumer Loans under 2 GL accounts for Branch 1 and Branch 2.
- Your Loan Instrument table contains thousands of loan records for the same 2 GL Accounts (Commercial Loans and Consumer Loans) for Branch 1 and Branch 2 for two different products.

Table 13-2 Summary of the Balances for Example 1

Table	GL Account	Branch	Product	Balance	# of Loans
Management Ledger	Commercial Loan	1	_	\$1,000	_
Management Ledger	Commercial Loan	2	_	\$2,000	_
Management Ledger	Consumer Loan	1	_	\$3,000	_
Management Ledger	Consumer Loan	2	_	\$4,000	_
Loans	Commercial Loan	1	Land	\$600	214
Loans	Commercial Loan	1	Construction	\$400	659
Loans	Commercial Loan	2	Land	\$1,400	814
Loans	Commercial Loan	2	Construction	\$600	907
Loans	Consumer Loan	1	Auto	\$2,100	273
Loans	Consumer Loan	1	Personal	\$900	622
Loans	Consumer Loan	2	Auto	\$2,600	861
Loans	Consumer Loan	2	Personal	\$1,400	590

Note that the instrument balances and General Ledger balances reconcile perfectly. For example, the 214 Land loans and 659 Construction Loans under Branch 1 have balances totaling \$1,000 that reconcile with the General Ledger balance of \$1,000 for Commercial Loans under Branch 1.

To product align the Management Ledger:

 Build a Dynamic Driver allocation rule where the Source filters on the Management Ledger for the < Current Amount > macro for the Asset branch of your GL Hierarchy for Financial



Element 100 (Ending Balance). Instead of utilizing a rollup node to filter on assets, construct a Data Element Filter for the Commercial Loans and Consumer Loans GL accounts. For this reason, only the Financial Element constraint is truly required.

- 2. Set the Allocation Operator to Multiply.
- Set the Dynamic Driver to utilize Ending Balance from your Loan instrument table. Set the
 Driver's Distribution Type to Percent Distribution. No dimensional constraints or other filters
 are necessary.
- 4. Set the Credit Output to Management Ledger (Note: when posting outputs to Management Ledger, you MUST output to the < Current Amount > macro). Set < Same as Source > for each Key Processing Dimension.
- 5. Set the Debit Output to Management Ledger; use < Match Source & Driver > for the GL Account and Organizational Unit dimensions, < Match Driver > for the Product dimension, and < Same as Source > for all other Key Processing Dimensions. Written in this fashion, the allocation rule will (1) generate credit records that exactly offset the original ledger (debit) balances and (2) aggregate the instrument ending balances on a per GL Account, per Organization Unit, per Product basis and post the results to Management Ledger.

Table 13-3 Summary of the Management Ledger Rows before and after the Allocation Run

Row Type	GL Account	Branch	Product	Balance
Initial Load	Commercial Loan	1	_	\$1,000
Initial Load	Commercial Loan	2	_	\$2,000
Initial Load	Consumer Loan	1	_	\$3,000
Initial Load	Consumer Loan	2	_	\$4,000
Credit	Commercial Loan	1	_	(\$1,000)
Credit	Commercial Loan	2	_	(\$2,000)
Credit	Consumer Loan	1	_	(\$3,000)
Credit	Consumer Loan	2	_	(\$4,000)
Debit	Commercial Loan	1	Land	\$600
Debit	Commercial Loan	1	Construction	\$400
Debit	Commercial Loan	2	Land	\$1,400
Debit	Commercial Loan	2	Construction	\$600
Debit	Consumer Loan	1	Auto	\$2,100
Debit	Consumer Loan	1	Personal	\$900
Debit	Consumer Loan	2	Auto	\$2,600
Debit	Consumer Loan	2	Personal	\$1,400

Note the following:

- The original Ledger balances are exactly offset by the allocation's Credit records.
- The allocation rule produces a balanced accounting transaction- a set of Debit and Credit records that sum to zero.
- The allocation rule's Debit records effectively "product align" the Management Ledger.

Also, note that it was not necessary to supply any kind of GL Account or Organizational Unit filter in the allocation's Source specification. The reason that doing so is not strictly speaking required is that your rule is written to < Match Source & Driver > in the GL Account and Organizational Unit dimensions. Since only 2 GL Accounts (Commercial Loans and Consumer Loans) and 2 Organizational Units (Branch 1 and Branch 2) are found in the driver data (the



instrument records), the Source is effectively constrained to these values even if you do not explicitly filter on them in the Source specification.

13.9.9.2 Example #2

The same results from Example #1 above can be obtained from a Static Driver rule:

- Source = Instrument ending loan balances.
- Allocation Operator = "times 1.00".
- Debit = < Same as Source > for all dimensions.
- Credit = < Same as Source > for Organization Unit and GL Account and N/A for Product.

The reason to use the Dynamic Driver rule type to perform the Management Ledger Reclassification is that the instruments do not always reconcile to General Ledger due to timing differences or other reasons. Your institution has a threshold tolerance level for such outages and tolerance levels will vary from one institution to another. Moreover, you may wish to product align expenses, fees, or other Management Ledger balances using instrument balances (or other measures) as proxies that would never reconcile to the Management Ledger balances.

Table 13-4 Summary of the Instrument Data that does not reconcile to the General Ledger data

Table	GL Account	Branch	Product	Balance	# of Loans
Management Ledger	Commercial Loan	1	_	\$1,000	_
Management Ledger	Commercial Loan	2	_	\$2,000	_
Management Ledger	Consumer Loan	1	_	\$3,000	_
Management Ledger	Consumer Loan	2	_	\$4,000	_
Loans	Commercial Loan	1	Land	\$603	214
Loans	Commercial Loan	1	Construction	\$399	659
Loans	Commercial Loan	2	Land	\$1,401	814
Loans	Commercial Loan	2	Construction	\$604	907
Loans	Consumer Loan	1	Auto	\$2,106	273
Loans	Consumer Loan	1	Personal	\$903	622
Loans	Consumer Loan	2	Auto	\$2,597	861
Loans	Consumer Loan	2	Personal	\$1,399	590

Note that total Commercial Loans under Branch #1 is now \$1,002 whereas the ledger balance is only 1,000. A simple Static Driver allocation that aggregated these balances to the Management Ledger would create one credit record for \$1,002 and two debit records totaling \$1,002. This would leave a net "unaligned" balance of \$2. The Dynamic Driver allocation, however, would still create a single credit record for Commercial Loans under Branch 1 in the Management Ledger for \$1,000; and it would still create two debit records for Commercial Loans under Branch 1 totaling \$1,000.



	•			·
Row Type	GL Account	Branch	Product	Balance
Initial Load	Commercial Loan	1	_	\$1,000
Initial Load	Commercial Loan	2	_	\$2,000
Initial Load	Consumer Loan	1	_	\$3,000
Initial Load	Consumer Loan	2	_	\$4,000
Credit	Commercial Loan	1	_	(\$1,000)
Credit	Commercial Loan	2	_	(\$2,000)
Credit	Consumer Loan	1	_	(\$3,000)
Credit	Consumer Loan	2	_	(\$4,000)
Debit	Commercial Loan	1	Land	\$601.80
Debit	Commercial Loan	1	Construction	\$398.20
Debit	Commercial Loan	2	Land	\$1,397.51
Debit	Commercial Loan	2	Construction	\$602.49
Debit	Consumer Loan	1	Auto	\$2,099.70
Debit	Consumer Loan	1	Personal	\$900.30
Debit	Consumer Loan	2	Auto	\$2,599.60
Debit	Consumer Loan	2	Personal	\$1,400.40

Table 13-5 Summary of data Dynamic Driver allocation creates in Example #2

13.9.9.3 Management Ledger Allocations Using Statistics

The Management Ledger Allocation using statistics covers the following:

- Percent Distribution: Examples #1 and #2 above utilize the instrument-level statistics as
 Driver data for rules whose Source is the Management Ledger and that generates an
 output to the Management Ledger. It is also possible to use the Management Ledger as a
 Source, the Management Ledger as the source of Driver data, and the Management
 Ledger as your output target. Two examples of percentage distribution are:
 - Distributing Human Resource expenses to Cost Centers as a function of (Management Ledger resident) headcount statistics.
 - Distributing Occupancy expenses to Cost Centers as a function of (Management Ledger resident) square footage statistics (space occupied by the target cost centers).
- **Uniform**: See the Uniform Method section for an example of the Uniform allocation method. • Simple: Your institution might obtain volumetric statistics for different kinds of activities either from your source systems or as memo accounts within your General Ledger. If you have such activity counts stored within your Management Ledger, you could build allocation rules to develop cost pools, subsequently, build other rules to develop unit costs for each of your activities. For example, beyond general marketing expense, your institution might track advertising expense for Time Deposits under a single General Ledger account and record "Number of CD's Sold" for each Time Deposit product under a General Ledger memo account (likely stored in Management Ledger under Financial Element 10,000: Statistic). In this case, build a Dynamic Driver allocation rule that used the "Time Deposit Advertising Expense" GL Account as its Source. Divided by the "Number of CD's Sold" on a Percent to Total basis, and that debited a new, user-defined Financial Element 10,100: CD Acquisition Unit Costs (for this allocation, set your debit GL Account and Org Unit and all other Key Processing Dimension values to a dummy value meaning of which was "N/A" or "Not Applicable"). In creating these unit costs, use instrument-level data to obtain your "Number of CD's Sold" statistic. To accomplish this, your driver would look to the Record Count column (the Record Count column contains the number "1") of



the Time Deposit table (FSI-D-TERM-DEPOSITS). This would include a Data Element Filter that isolated new accounts; and a Hierarchy Filter on the Product dimension that included only the relevant Time Deposits products.

Under either approach, your result set is a series of unit costs by Product for acquiring new CDs. In this example, we assumed that the only costs included in acquiring new Time Deposits were the advertising costs directly related to Time Deposit products. More realistically, you might first build a series of allocation rules that created a cost pool for this expense category; or you might have to build a more complex Source expression to capture all of the relevant costs dynamically. Moreover, your institution might capture these unit costs within your General Ledger or might develop these costs in an external model. The following example demonstrates how to utilize unit costs using a Dynamic Driver allocation rule under the "Simple" method.

Having acquired (or developed) your unit cost statistics, build a Dynamic Driver allocation rule as follows:

- Source: Record Count (1) from the Time Deposits table.
- Allocation Operator: Multiplication.
- Driver: CD Acquisition Unit Costs under Financial Element 10,100 using the Simple method.
- Debit Outputs: A user-defined Acquisition Costs column within the Time Deposits table; set the Product dimension to < Match Source & Driver >; set all other Key Processing Dimensions to < Same as Source >.
- · Credit Outputs: None

Written in this fashion, the allocation engine reads each record, matches it to the appropriate unit cost for the record's Product, and updates the record with that appropriate unit cost.



You could set the Credit Output to the aggregate total allocated costs to offset the Management Ledger GL Account or Cost Pool containing the original costs.

In achieving the objective of distributing activity-based costs, it is not strictly necessary to either build cost pools or unit costs. You might be able to simply define your cost pool dynamically within an allocation rule and allocate those costs directly to your instruments on a Percent to Total basis using appropriate instrument-level drivers (in this example, number of new accounts).

One reason to take the more complicated path of actually developing unit costs is to be able to more readily report directly on those unit costs, or that you have obtained those unit costs from an independent cost study or an external Activity Based Costing application.

You may decide that burdening new Time Deposits with their entire Acquisition Cost based on:

- In the month in which there were originated,
- The current month's advertising costs were not economically "fair" or realistic.

To develop unit costs reflecting the average of your YTD or "rolling 12" advertising expense; allocate not only to new accounts but to all Time Deposit accounts. Choosing either of these methods complicates the task of reconciling your total account level profitability back to your General Ledger, but choosing "economic" allocation methods for allocating expenses to the account level is common.



13.9.9.4 From Management Ledger to Instrument

As seen in Example #1 and Example #2 above, Dynamic Driver allocation rules can also update balance or rate columns at the instrument level. The following example uses the Management Ledger as a Source while using an Instrument column as Driver to post to the instrument level.

In this example, your objective is to distribute Item Processing expenses from your Management Ledger to individual customer account records. If each of your individual customer account records for every demand deposit account carried a statistic called Number of Items Processed, that statistic would make an excellent Percent Distribution driver for Item Processing expense; your target column for such a rule would be a user-defined instrument column called Item Processing Expense. For this rule, you would likely utilize < Match Driver > for each Key Processing Dimension in your Output. Note that instrument-level allocations can only alter the target balance or rate column. Instrument level allocations cannot alter Key Processing Dimension values; the instrument-level Key Processing Dimensions can only be used as lookup keys. If you use either < Same as Source > or < Match Source & Driver > on one dimension, your rule is forced to exclude any instrument rows that did not match your Management Ledger for the dimension in which you chose < Match Source & Driver >.

13.9.9.5 Transaction Summary Tables

Each row within an Instrument table describes a unique customer account or position at a point in time. Instrument rows are "wide" or "horizontal", that is, they contain potentially hundreds of columns containing attributes or measures. By contrast, Transaction Summary tables (each Instrument table has a corresponding Transaction Summary table) also describe unique customer accounts or positions at a point in time, but they include one or more (meaningful) dimensions in their primary keys that are not populated in the corresponding Instrument table. In this sense, Instrument tables and Transaction Summary tables have a parent-child relationship; each row in an Instrument table may have one or more child rows in its corresponding Transaction Summary table; parent and child records share the same business date and "account identifier" (ID-NUMBER), but the "child" records vary in the "differentiating" dimension or dimensions. Each child row in a Transaction Summary table typically contains only two fact columns: Volume & Cost (you may, however, customize your Transaction Summary tables). Unlike Instrument tables, Transaction Summary tables are "tall" or "vertical".

Transaction Summary tables as vertical expressions of Instrument tables. Each numeric measure within an Instrument row could be expressed as a single row within a Transaction Summary table. Used in this fashion, define a Transaction Summary table to have the same primary key as its parent Instrument table with the addition of one additional Key Processing Dimension called "Measure Name". In this case, each member in the Measure Name dimension would correspond to a column in the parent instrument table. Note that Key Processing Dimensions are present in all of the business fact tables (Instrument tables, Transaction Summary tables, and the Management Ledger). When you actively utilize a Key Processing Dimension within a Transaction Summary table, you typically do not "actively" use that dimension at the instrument level (that is, the value in the Instrument table would typically be "N/A"). Although this is not how Transaction Summary tables are intended to be used, it may help in understanding their structure.

Another way of conceptualizing Transaction Summary tables is as follows. At the instrument level, the value of General Ledger account for a given row is meant to express the principal balance General Ledger account for that row. When you aggregate all instrument-level current book balances, the resulting total balance should reconcile to your General Ledger principal balance. You may, however, want to reconcile balances other than simply principal balances. You might wish to reconcile average book balances, par balances, deferred balances, interest income or expense balances, accrued interest receivable or payable balances, or fee



balances. To accomplish this, you might store all of your balances in instrument records but store selected balances in child Transaction Summary tables under their respective General Ledger accounts that will reconcile back to your General Ledger.

Table 13-6 Mortgage Instrument Record (hundreds of additional columns not depicted

Loan #	As-of-Date	GL Account	Book Balance	Par Balance	Interest Income	Fee Income
1	Jan 2011	Mortgages, Book Balance	100,000	99,734	713	14

Table 13-7 Associated Transaction Summary Child Records for Selected Balance

Loan #	As-of-Date	GL Account	Balance
1	Jan 2011	Mortgages, Book Balance	100,000
1	Jan 2011	Mortgages, Par Balance	99,734
1	Jan 2011	Mortgages, Interest Income	713
1	Jan 2011	Mortgages, Fee Income	14

These examples explain the basic structure of Transaction Summary tables. The primary purpose of Transaction Summary tables is to support bottom-up profitability models. For example, the "differentiator" between an Instrument table and its child Transaction Summary table might be a user-defined Key Processing Dimension called Transaction or Activity. If your source systems can provide account level volume statistics for different kinds of activities, you might develop unit costs for each activity to calculate account-level costs for each activity. For example, you can collect the following account level statistics (counts over time, typically over a month) from your source systems:

- ATM Inquiries
- ATM Withdrawals
- ATM Deposits
- ATM Transfers, In-Network
- ATM Transfers, Out of Network
- Other ATM Transactions
- Direct Deposits (Electronic)
- E-Banking Auto-transfers
- E-Banking Bill Pay
- E-Banking Transfers, In Network
- E-Banking Transfers, Out of Network
- Teller Inquiries
- Teller Withdrawals
- Teller Deposits
- Teller Transfers
- Checks Processed



- Overdrafts Processed
- Paper Statements Processed

You could store these volume statistics as user-defined columns within the CASA (Checking & Savings) instrument table. The listing of such activities (transaction summary counts) might number in the dozens or even in the hundreds, and each activity would require its own extended cost column (typically populated in "rate times volume allocations"). Moreover, when you have a large number of such activities, many activities might have a count of zero resulting in wasted storage in your instrument columns. Finally, if your list of activities changes over time, you would have to modify your CASA table to remove columns corresponding to activities you no longer use and you would have to modify your CASA table to add new columns whenever you introduced new activities.

Alternatively, you could store these volume statistics in the CASA Transaction Summary table utilizing a user-defined Key Processing Dimension called Activity to differentiate child records from parent records. The dimension members within the Activity dimension would correspond to your list of activities.

There are many other advantages to this Transaction Summary approach. First, since your Activity dimension would be a Key Processing Dimension, you could construct an Activity hierarchy. The Activity hierarchy might be useful in a reporting context, but more importantly, higher-level rollup points within your Activity hierarchy are likely to be much more stable than individual activities (leaf members within the Activity dimension). For example, you may wish to construct an account-level profitability model for demand deposits in which you want to calculate and report on higher-level cost elements that have a channel orientation such as ATM Expense, Branch Expense, and E-Banking Expense. You might choose to store your volumes and compute your costs for each (leaf level) activity at the Transaction Summary level and then construct Instrument level columns for ATM Expense, Branch Expense, and E-Banking Expense. Using unit costs, you can construct allocation rules to compute your Transaction Summary level costs. Subsequently, you can use other allocation rules to roll up your Transaction Summary levels costs to target columns within your Instrument table that correspond to rollup points in your Activity hierarchy.

Using this approach, you do not pay any storage penalty if many activities frequently have a zero count for any given account (you do not have wasted instrument columns that have zero counts and zero costs, and Transaction Summary rows only exist for non-zero counts). Also, note that if you add new activities you need only construct a new Activity member and update your Activity hierarchy to indicate its rollup point. No further maintenance is required in either terms or your data model or your allocation rules.

13.9.9.6 Updating Transaction Summary Tables

To update a Transaction Summary table with unit costs held in your Management Ledger, follow these steps:

Construct an allocation rule that uses the Volume column of your Transaction Summary table as its Source, that uses the Management Ledger statistics as your driver (using the Simple method), and that debits the Cost column in your Transaction Summary table.

In the debit specification, use < Match Source & Driver > for the Activity dimension and < Same as Source > for every other Key Processing Dimension. The (Management Ledger resident) unit cost drivers are stored under a user-defined Financial Element (one unit cost for each Activity).



Note:

However, for each Activity, you might have different unit costs for different products. If the statistics were stored under a single Financial Element, but varied by Activity and by Product, you can construct your cost to < Match Source & Driver > for both Activity and Product.

The sample list of Activities used in this discussion has a Channel orientation. You might wish to construct a smaller list of more fundamental Activities that vary by channel. For example, the list of activities presented above could be re-expressed as follows:

- Inquiries
- Debits Processed
- Credits Processed
- Other Transactions
- Reversals Processed
- Statements Processed

Under this smaller set of Activities, you could choose to store your unit costs in Management Ledger by Activity and by Channel (another user-defined Key Processing Dimension). In this scenario, you would define your Transaction Summary table to utilize both Activity and Channel to differentiate it from its parent Instrument table.

Note that this example uses a Dynamic Driver allocation rule to update the Transaction Summary table. In this example and the examples of updates to Instrument tables, you could also use Static Driver Table allocation rules. Even if your unit costs are the same from month-to-month, they generally need to be stored for every month in Management Ledger (although you can store your unit costs under a fixed month, for example, January, and then hard code your allocation rules to "always use the January balance"). For additional examples of using Static Driver Table allocation rules, see the Using Static Table Drivers section.

13.9.9.7 Updating Instrument Tables from Transaction Summary Tables

After you have run your allocation rule to update the Cost column in the Transaction Summary table, run other allocation rules to aggregate costs to the instrument level. You need one allocation rule for each instrument-level target column, but each of these aggregation allocations is structurally very similar. For example, to aggregate the costs associated with each of the ATM-related activity-based cost in your Transaction Summary table, build a Static Driver allocation rule that uses the Transaction Summary table's Cost column as your Source, that multiplies by 1.00 in the Allocation Operator, and that debits the ATM Expense column in your target instrument table. The Source specification also utilizes the ATM Expense rollup point within your Activity hierarchy. Each subsequent allocation would have the same structure but would vary its hierarchy rollup point filter in its Source specification and its Instrument Target column in its Debit specification.

- Examples of Static Driver Table Allocations: For more information, see Using Static Table Drivers section.
- Examples of Lookup Driver Table Allocations: See Lookup Table Driver, for examples
 of using Lookup Driver Table allocation rules.



13.9.10 Aggregate Instrument Table

The Aggregate Instrument Table functionality allows you to avoid writing multiple rules, where the rule logic is essentially identical except for the specification of the Instrument Table.

Select the "Portfolio" table as the Source table, Driver table, or Output table in any allocation rule that is capable of operating against the instrument level (that is, not including Constant rules or Leaf rules). After selecting the "Portfolio" table, the columns available in the column drop-down list box include all the columns that have the Portfolio property, that is, all columns that are by definition found in every instrument table. The allocation engine can determine the table or tables that are relevant given the Source, Driver, or other constraints of Output tabs.

You can aggregate instrument-level data into tables other than Management Ledger that have instrument-like qualities, such as, many balances and attributes per row, very high row counts. The aggregate instrument tables or "super-instrument tables" are intended to facilitate both processing and, eventually, reporting on the customer, household, relationship manager, and so on.

- Support the flexible methods for aggregating the instrument level data via the allocation engine. The types of aggregation include by Customer, by Household, or by Relationship Manager.
- Support the ability to aggregate up from instrument tables to aggregate instrument tables; to push down from aggregate instrument tables to normal instrument tables, push down from Management Ledger to aggregate instrument tables.
- Support the ability to aggregate up from Transaction Summary tables to Aggregate Instrument tables. This is a less important objective and can be dropped in Function or Technical designs.
- Support the ability to load aggregated instrument tables from Staging.
- Support bulk aggregations via T2T rule or other Infrastructure capabilities, if possible.
- Support the ability to aggregate instrument data one column at a time using a MERGE function so that rows are INSERTED where they do not already exist, and updated where they do exist.
- Support both Static Table Driver rules and Lookup Table Driver rules. For Static Table Driver rules, support Target Leaf functionality.
- Support the ability to UNDO allocations to the Aggregate Instrument table level using the same paradigm as is used for UNDO against Instrument tables or Transaction Summary tables (such as using IDENTITY-CODE-CHG).

13.9.10.1 Aggregation to the Management Ledger

An allocation rule is written to aggregate one column from an instrument table to the Management Ledger table. Common aggregations include ending or average balances or interest income or transfer charges or credits to specific Financial Elements in the Management Ledger table. Frequently, there are other non-interest incomes or non-interest expense columns that you may want to aggregate to the Management Ledger table. For any column to be aggregated, the operation for CASA is functionally identical to the same aggregation from any other instrument table. Users need one such rule for each instrument table (one rule per table per column to be aggregated). Additionally, if adding a new instrument table, you must add another rule. If there is a family of such rules, for example, 10 rules per table (to aggregate 10 columns), adding another Instrument table means adding 10 more rules.



13.9.10.2 Instrument to Instrument

Another common rule type performs column-wise calculations such as rate x balance x accrual basis factor that is again identical for different instrument tables.

13.9.10.3 Management Ledger to Instrument

Another common rule type allocates from Management Ledger to the instrument level.



Allocation Models

An Allocation Model consists of a list of individual allocation rules that can be executed as a single unit. Profitability Management supports two types of Allocation Models:

- Standard Models: A Standard Allocation Model consists of a list of individual allocation
 rules that run sequentially and that can be executed as a single unit of work. Standard
 Allocation Models are useful to assemble a logical grouping of allocation rules into a single
 executable rule.
- Circular Models: A Circular Allocation Model is similar to a Standard Allocation Model, but includes two lists of allocation rules: a list of "circular" rules and a list of "sweep" rules. The list of circular rules executes first; generally, the circular list runs multiple times. Each rule within the circular list of rules runs sequentially. After the circular list has run one or more times, each of the sweep rules also runs sequentially, but the list of sweep rules only runs once.

The primary purpose of the Circular Allocation Model is to process allocation scenarios in which the allocation rules can Source data that result from previous allocations and that send data back to Sources that had previously been eliminated. One common example of this kind of situation occurs in a center-to-center type of allocation rule that involves providers of shared services. For example, a block of allocation rules can be designed to push expenses from a series of providers of shared services such as IT, Finance, HR, Payroll, Accounting, Treasury, and so on to a downstream series of direct support centers and profit centers. An issue that you can encounter here is that HR allocates most of its expense to direct support centers and to profit centers, but also allocates some of its expense to other providers of shared services such as Payroll or Accounting. These centers, in turn, might allocate some of their expense back to HR when the first allocation had already cleared all of the expenses from the HR center.

Topics:

- Summary and Detail Pages
- · Navigation within the Detail Screen

14.1 Summary and Detail Pages

To open the Summary page, from the LHS menu, select **Profitability Management**, select **Rule Specification**, and then select **Allocation Model Specification**.

A summary page is displayed showing a set of Allocation Models. Using search criteria, you can control the set of Allocation Models that are displayed. When you Add, Edit, or View a rule, a detailed screen is displayed.

14.1.1 Navigation within the Summary Page

When you first navigate to the Allocation Model summary page, the Allocation Models stored within your current Default Folder are displayed in the summary table. The Allocation Model Specification summary page has two panes: Search and Allocation Model Specification.

Figure 14-1 Allocation Model Summary page



The "Description column" has been added in the Allocation Model summary screen for the user to view the model description, while a Search field in the summary screen allows the user to input the model description either partly or fully, and search the respective allocation model.

14.1.1.1 Search Pane

Your default Folder functions as a search constraint. The value of your Default Folder is set in Application Preferences for Profitability Management. You can select a different Folder or you may remove the Folder constraint entirely by selecting the blank Folder, that is, no Folder. You can also search by Name or by Model Type.

- **Search**: You can search for Allocation Models by Folder, by Model Name, or by Model Type. Enter your desired search criteria and click the Search icon.
- Refresh: Restores the default Folder, removes any Allocation Model Name or Allocation Model Type constraint you may have specified, and refreshes the screen.

14.1.1.2 Allocation Model Specification Pane

The Allocation Model Specification pane displays a table containing all the Allocation Models that meet the search criteria. The Allocation Model Specification summary table offers several controls that allow you to perform different functions when you select an Allocation Model.

To select an Allocation Model, click a check box in the first column of the table. You can select more than one Allocation Model at a time, but this disables some of the controls. Click a check-box a second time to deselect the Allocation Model. You can select or deselect all of the Allocation Models 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.

- Add: Click Add to build a new Allocation Model. The Add icon is disabled if any rows in the table have been selected.
- **View**: Select a single row from the table to enable the View icon. Click View to view the contents of an Allocation Model on a read-only basis. The View icon is enabled when a single Allocation Model is selected.
- **Edit**: Select a single row from the table to enable the Edit icon. Click Edit to modify a previously saved Allocation Model. The Edit icon is enabled when a single Allocation Model is selected.
- Delete: Select one or more rows from the table to enable the Delete icon. Click Delete to delete the models you have selected.
- Run: Select a single row from the table. Click Run to execute the selected Allocation
 Model. The As-of-Date that applies to the model's execution is visible in the upper right
 corner of the screen and you can reset it in the Application Preferences for Profitability
 Management. The Run icon is enabled when a single Allocation Model is selected.



 Check Dependencies: Click Check Dependencies to generate a report on any rule objects that depend on the Allocation Model you have selected. The Check Dependencies icon is enabled when a single Allocation Model is selected.

14.1.1.3 Allocation Model Specification Summary Table

The Allocation Model Specification summary table displays the following details:

- Name: Displays the Allocation Model's short name. Hover on an Allocation Model Name to display the model's long name and system identifier.
- Creation Date: Displays the date and time when you created an Allocation Model.
- Created By: Displays the name of the user who created an Allocation Model.
- Last Modified Date: Displays the date and time when an Allocation Model was last modified.
- Modified By: Displays the name of the user who last modified an Allocation Model.
- Access Type: Displays the Read, Write, or Read-Only property of an Allocation Model.
 Only the creator of a rule can change its Access Type.
- Folder: Displays the name of the Folder in which an Allocation Model is stored.
- Model Type: Displays whether a model is a Standard Allocation Model or a Circular Allocation Model.

14.1.2 Navigation within the Detail Screen

When you Add, Edit, or View an Allocation Model, the Allocation Model Definition Screen is displayed with the following panes:

- Allocation Model Definition Details
- Model Type
- Model Details
- Audit Trail/User Comments

14.1.2.1 Allocation Model Definition Details Pane

The Allocation Model Definition Details pane allows you to specify a model's Name, Description, Folder, and Access Type.

Figure 14-2 Allocation Model Definition Detail Pane



14.1.2.2 Model Type Pane

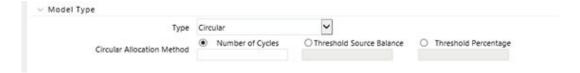
The appearance of the Model Type pane depends on whether you are building a Standard Model or a Circular Model.

- Standard Model: To construct a Standard Allocation Model, select Standard from the Model Type drop-down list box.
- **Circular Model**: To construct a Circular Allocation Model, select Circular from the Model Type drop-down list.

The general use case for Circular Allocation Models involves sequences of center-to-center rules where your objective is to transfer a series of expense balances in which each allocation rule allocates expense from one center to a series of target centers. In this scenario, it is very common to credit back to the source using <Same as Source> in your specification for each dimension within your allocation credit specification. In a shared service's context, centers that you have cleared of the expense become the targets of allocations that come later in a sequence of allocation rules. Often, each center allocates 100% of its original expense, but by the end of the series of shared services allocations, each center has some small expense balances that have been allocated back to it from other centers. The amount of expense that backwashes to centers that have already been cleared of the expense vary in the range of 1% to 10% of the expenses originally found in each center. For example, if the center in a series of such rules ends up with 10% of its original expense after the full sequence of rules runs one time; then after running the same sequence of rules a second time, the center has 1% of its original expense remaining. After two cycles, the center has 1/10th of 1% of its original expense remaining.

The Circular Allocation Model allows you to organize lists of allocation rules that you wish to run iteratively for multiple cycles to reduce to near zero balances that were originally present. After the remaining balances have reached an acceptable threshold, you can sweep the remaining balances from all sources with one or more additional rules that run only once.

Figure 14-3 Circular Allocation Model



Select Circular from the Model Type drop-down list.

Select a **Circular Motion Method** to control the number of cycles or iterations you want the circular rules to run from the following options:

- Number of Cycles: Specify the number of iterations or cycles you want the circular part of your Allocation Model to execute.
- Threshold Source Balance: Specify the residual threshold source balance you want to achieve within your Allocation Model.
 - After each rule within the circular pane is executed once, the engine calculates the remaining Total Source Balance. The remaining Total Source Balance is equal to the sum of the Source specification of each of the rules within the Allocation Model's "circular" pane. This value is compared to the threshold source balance. If the threshold balance is greater than the remaining Total Source Balance, the iterative process stops, and each rule within the sweep pane is run once sequentially.

If the threshold balance is less than the remaining Total Source Balance, each of the circular rules runs again in sequence. After each cycle, the threshold balance is compared to the remaining Total Source Balance until either:

* It is greater than the remaining Total Source Balance.

- * The maximum number of iterations (defined in the Threshold Percentage section) is reached.
- Threshold Percentage: Specify the residual threshold percent balance you want within your Allocation Model.
 - In Threshold Percentage, the remaining Total Source Balance after each cycle is compared to the original Total Source Balance. The original Total Source Balance is calculated only once before any of the circular rules are executed. After each cycle through the circular rules, the remaining Percent Balance is calculated, as the remaining Total Source Balance divided by the original Total Source Balance. The remaining Percent Balance is compared to your threshold Percentage to determine whether to exit the loop and proceed to the sweep rules or to continue cycling through the circular rules. As with the Threshold Source Balance, the circular section of rules does not run more than the maximum number of iterations. For more details, see the Maximum Circular Allocation Iterations section.
- Maximum Circular Allocation Iterations: To omit an infinite loop of allocation rules,
 Allocation Models are governed by an overall limit on the maximum number of
 iterations or cycles that can be run before the circular part of a model completes. This
 maximum number of iterations is set in the Application Preferences for Profitability
 Management.

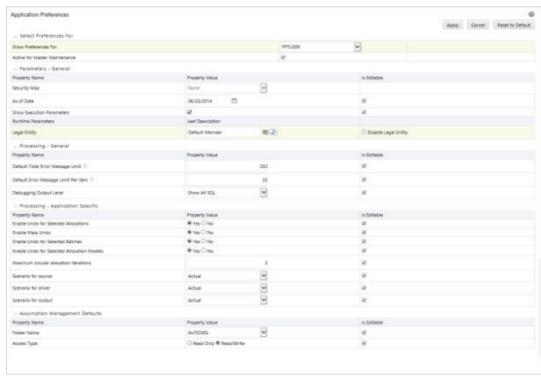


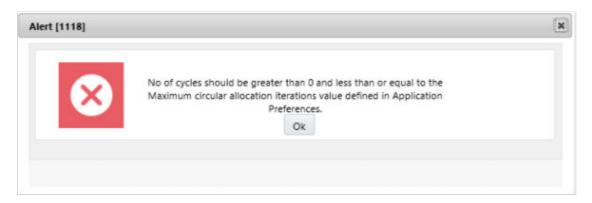
Figure 14-4 Allocation Preferences

Within the specification of an Allocation Model, if you attempt to save a model using a value for the Number of Cycles that either:

- Exceeds the value found in Application Preferences.
- Is less than or equal to zero.

In such a case, the user interface displays an error message:

Figure 14-5 Error message

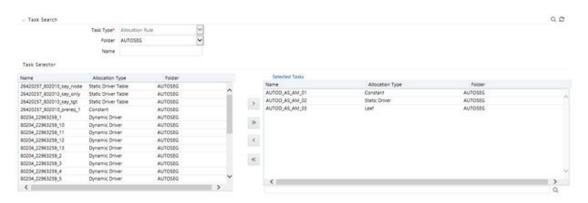


14.1.2.3 Model Details Pane

To construct a Standard Allocation Model, the Model Details pane allows a single list of allocation rules. To construct a Circular Allocation Model, the Model Details pane allows a list of circular rules and a list of sweep rules.

Click **Task Selector** to select the rules you want to include.

Figure 14-6 Task Selector



The Task Selector consists of the following panes:

Task Search: Task Search contains Task Type, Folder, and Name. The only Task Type presented for Allocation Models is Allocation Rules. The Allocation Model Task Selector is identical to the Task Selector used within Simplified Batches. Select a Folder and click Search to view all of the allocation rules within that Folder. You can also select a blank or no Folder to search for all the allocation rules. You can also search for rules by name. After executing a search, qualifying rules are displayed on the left-hand side of the Task Selector.

Figure 14-7 Task Details





• Task Selector: The Allocation Model Task Selector has the same user interface as is used for selecting tasks in Simplified Batches. For details on using the Task Selector for Allocation Models, see Task Selection in Simplified Batches.

14.1.2.4 Audit Trail and User Comments Pane

The Audit Trail pane is a standard footer pane for every OFSAA rule type. It displays Created By, Creation Date, Last Modified By, and Modification Date on the Audit Trail tab. The User Comments tab is used to add comments to any rule, subject to a maximum of 4000 characters.



Static Table Driver

Static Table Drivers are declared as drivers in the Driver process tab for allocation rules of the type Static Driver Table (For more information, see Allocation Specification).

Static Drivers Table allocation rules are similar in many ways to Dynamic Driver allocation rules. Both are used to distribute balances, but while Dynamic Driver allocation rules obtain their driver data directly from your business data, Static Driver Table allocation rules obtain their driver data from a Static Table Driver rule.

Topics:

- Summary and Detail Screens
- Working with Exported Static Table Driver Data
- Large Cross Product Static Table Drivers
- Using Static Table Drivers

15.1 Summary and Detail Screens

To open the Summary page, select **Profitability Management** from the LHS menu, select **Rule Specification**, and then select **Static Table Driver**.

A summary screen is displayed showing a set of Static Table Driver 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.

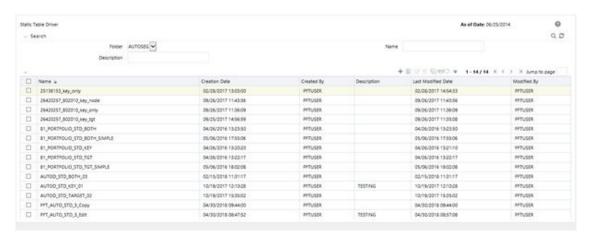


Figure 15-1 Static Table Driver Summary Screen

15.1.1 Navigating in the Summary Screen

When you first navigate to the Static Table Driver Summary screen, the rules stored within your current default Folder are presented in a summary table. The Static Table Driver Summary screen has the following panes:

- Search
- Static

15.1.1.1 Search Pane

Your default Folder functions as a search constraint. The value of your Default Folder is set in Application Preferences for Profitability Management. You may select a different Folder or you may remove the Folder constraint entirely by selecting the blank Folder, that is, no Folder. You may also search by a rule's Name or Description.

- **Search**: You may search for Static Table Driver rules by Folder, Name, or Description. Enter your desired search criteria and click the Search icon.
- Reset: Restores the default Folder, removes any Name or Description constraint you may have specified, and refreshes the screen.

15.1.1.2 Static Table Driver Pane

The Static Table Driver pane presents a table containing all Static Table Driver rules that meet your search criteria. The Static Table Driver summary table offers several controls that allow you to perform different functions when you select a rule.

To select a rule, click a check box in the first column of the table. You can select more than one rule at a time, but this causes some of the controls to become disabled. Click the check box a second time to deselect the rule.

You may select or deselect all the Static Table Driver 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.

- Add: Click Add to build a new Static Table Driver rule. Select rows in the table to disable the Add icon.
- View: Select a single row from the table to enable the View icon. Click the View icon to view the contents of a Static Table Driver rule on a read-only basis. Select a single Static Table Driver rule to enable the View Control.
- Edit: Select a single row from the table to enable the Edit icon. Click the Edit icon to modify a previously saved Static Table Driver rule. You can only enable the Edit icon by selecting a single Static Table Driver rule.
- **Delete**: Select one or more rows from the table to enable the Delete icon. Click Delete to delete the rules you have selected. OFSAAI does not allow you to delete Static Table Driver rules that have any dependencies.
- **Copy**: Select a single row from the table to enable the Copy icon. Click Copy to create a copy of an existing Static Table Driver rule. Select a single Static Table Driver rule to enable the Copy icon. Click Copy, and a Save As pop-up window appears. Click Save after entering the Name, Description, Folder, and Access Type Details.
- Run: After selecting a single row from the table, click Run to execute the selected
 Allocation rule. The As-of-Date that applies to the rule execution is visible in the upper right
 corner of the screen; you can reset in Application Preferences for Profitability
 Management. Select a single allocation rule to enable the Run control.
- View Dependency: Click View Dependencies to generate a report on any rule objects that depend on the Static Table Driver rule you have selected. Select a single Static Table Driver rule to enable the View Dependencies icon.



 Refresh: Click Refresh to restore the Static Table Driver rule summary table, including updates to the Last Modified Date.

15.1.1.3 Static Table Driver Summary Table

The Static Table Driver Summary table displays the details such as the name of the Static Table Driver, creation date, created by, and so on that are described in this section.

As of Date: 05/25/2014 0 ECC S Grad v 1-14714 X () X Amortoson 25136153_xey_only 02/28/2017 13:03:00 PFTUSER 02/26/2017 14/54/33 PHYLISER 09/26/2017 11/43/56 26420257,802010,key,node PYTUSER 09/26/2017 11/43/56 PETUSER © 26420257_802010_key_only 26420257_802010_key_tpt 09/25/2017 1456/59 09/26/2017 11:35:06 DETUSES PYTUSER #1_PORTYOUO_STO_BOTH 04/26/2016 13/23:50 04/26/2016 13:23:50 PFTUSER 81_PORTFOUG_STD_BOTH_SMPLE 05/06/2016 17:55:06 04/26/2016 13/21:10 81_PORTFOUO_STD_KEY 04/26/2016 15/20/20 PHTUSES 81 PORTFOUG STD TGT 04/26/2016 13:22:17 PYTUSER 04/26/2016 13:22:17 PRTUSER #1_PORTFOUG_STD_TGT_SMPLE PYTUSER PHTUSER 05/06/2016 16:02:06 05/06/2016 18/02/08 AUTOD_STD_KEY_01 10/19/2017 12:10:28 PYTUSER 10/19/2017 12:10:28 PRTUSER AUTOD STD TARGET OD 10/19/2017 19:39:02 PYTUSER 10/19/2017 15:05:02 PETUSER PFT_AUTO_STD_3_Copy 04/30/2018 09:44:00 PFTUSER

Figure 15-2 Static Table Driver Summary Table

The Static Table Driver summary table displays the following details:

- Name: The short Name for the rule. Performing a "mouse-over" on a Name displays the Static Table Driver rule's description and system identifier.
- Creation Date: The date and time when you created the rule.
- Created By: The name of the user who created a rule.
- Description: The description of the rule.
- Last Modified Date: The date and time when you last modified the rule.
- Modified By: The name of the user who last modified a rule.
- Access Type: The Read/Write or Read Only property of a Static Table Driver rule. Only the creator of a rule may change its Access Type.
- Folder: The name of the Folder in which a Static Table Driver rule is stored.

15.1.2 Navigating in the Detail Screen

PFT_AUTO_\$10_3_666

When you Add, Edit, or View a Static Table Driver rule, the Static Table Driver Detail screen is displayed. In addition to Name, Description, Folder, and Access Type, the definition of a Static Table Driver includes Key Leaves, a Target Leaf, and coefficients values. After a Static Table Driver is defined and saved, you only edit an existing rule to update your driver coefficients (you cannot delete the Key and Target dimensions).

The Audit Trail pane is a standard footer pane for every OFSAA rule type. It displays Created By, Creation Date, Last Modified By, and Modification Date on the Audit Trail tab. The User Comments tab is used to add comments to any rule, subject to a maximum of 4000 characters.

Static Table Drivers are used in conjunction with Allocation rules for the following purposes:

- To distribute balances at the Management Ledger level.
- To perform a lookup table function against instrument tables.

15.1.2.1 Distribution with the Management Ledger-level

Static Driver Table Allocation rules that distribute balances at the management ledger-level function similarly to Dynamic Driver allocation rules.

- Key Leaves function similarly to Dynamic Driver allocation rules that utilize < Match Source
 & Driver >
- Target Leaves function similarly to Dynamic Driver allocation rules that utilize < Match Driver >

Instrument Level Update: Static Driver Table Allocation rules perform a lookup table function against an instrument table to match dimension values for each instrument row against the Key Leaf values you define in your Static Table Driver rule. When you find matching rows, the allocation performs an arithmetic operation combining source balance columns and a coefficient value you specify to update a result column.

15.1.2.2 Static Table Driver Pane

The Static Table Driver pane presents a table containing all Static Table Driver rules that meet your search criteria. The Static Table Driver summary table offers several controls that allow you to perform different functions when you select a rule.

To select a rule, click a check box in the first column of the table. You can select more than one rule at a time, but this causes some of the controls to become disabled. Click the check box a second time to deselect the rule.

You may select or deselect all the Static Table Driver 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.

- Add: Click Add to build a new Static Table Driver rule. Select rows in the table to disable the Add icon.
- **View**: Select a single row from the table to enable the View icon. Click the View icon to view the contents of a Static Table Driver rule on a read-only basis. Select a single Static Table Driver rule to enable the View Control.
- Edit: Select a single row from the table to enable the Edit icon. Click the Edit icon to modify a previously saved Static Table Driver rule. You can only enable the Edit icon by selecting a single Static Table Driver rule.
- **Delete**: Select one or more rows from the table to enable the Delete icon. Click Delete to delete the rules you have selected. OFSAAI does not allow you to delete Static Table Driver rules that have any dependencies.
- Copy: Select a single row from the table to enable the Copy icon. Click Copy to create a copy of an existing Static Table Driver rule. Select a single Static Table Driver rule to enable the Copy icon. Click Copy, and a Save As pop-up window appears. Click Save after entering the Name, Description, Folder, and Access Type Details.
- Run: After selecting a single row from the table, click Run to execute the selected Allocation rule. The As-of-Date that applies to the rule execution is visible in the upper right corner of the screen; you can reset in Application Preferences for Profitability Management. Select a single allocation rule to enable the Run control.



- View Dependency: Click View Dependencies to generate a report on any rule objects that depend on the Static Table Driver rule you have selected. Select a single Static Table Driver rule to enable the View Dependencies icon.
- Refresh: Click Refresh to restore the Static Table Driver rule summary table, including updates to the Last Modified Date.

15.1.2.3 Static Table Driver Definition Pane

When creating a new Static Table Driver, first define its structure. After a Static Table Driver has been defined, the maintenance is usually limited to updating driver coefficients. The most critical aspects of a Static Table Driver's structural definition are as follows:

- Key dimension
- Key Leaf values for each Key Leaf
- Target dimension
- Target Leaf values for each Target Leaf
- Defining Key Leaf values and Target Leaf values
- Static Table Driver Coefficients

You do not need to specify both a Key Leaf and a Target Leaf, but you must specify at least one of them. That is, you should select a Key or Target dimension while defining a new Static Table rule.



You cannot add or delete the Key or Target dimensions after defining the Static Table Driver (edit mode). You can add or delete the dimension members.

- Key Leaves: For both Management Ledger-level and Instrument allocations, Key Leaves perform a lookup function. Rows from the Source of the Allocation rule are joined with the Key Leaf values from the Static Table Driver. If an Input Row Leaf value matches a Key Leaf value for the first Key Leaf dimension specified in the Static Table Driver, the row is checked against the second Key Leaf values, and so on. If you find a match for every Key Leaf dimension, the row is processed by the Allocation rule. Profitability Management supports a maximum of three Key Leaf dimensions.
- Target Leaf: You can use Target leaves only in allocations that distribute to the Management Ledger-level. You can view the Distribution allocations as first performing a lookup on one or more Key Leaves. When you find a match for each Key Leaf dimension, the matching input row's amount is distributed to all dimension values specified as Target Leaf values. This means that data is added to the Management Ledger for each dimension member value specified as a Target Leaf value. The leaf values specified in the Allocation rule's Debit use the < Same As Source > macro for all Key leaf dimensions and use the < Same As Table > macro for the Target Leaf dimension (very similar to the < Same as Driver > macro used in Dynamic Driver allocation rules).
- Coefficients: You must specify coefficient values for every Static Table Driver rule. A part
 of the coefficient specification process is to enter the values for each distinct combination
 of each of your Key Leaves and Target Leaves. Where only Key Leaves are used, you
 must enter values for each distinct combination of each of your Key Leaves.
 - For Static Table Drivers with a Target Leaf Dimension: For a Static Table Driver that uses a Target Leaf dimension, you must supply one coefficient value for each

distinct combination of each of your Key Leaves and your Target Leaves., Static Table Drivers that use a Target Leaf dimension are only supported for Management Ledger allocation rules.

Target Leaf coefficient values represent distribution statistics. You would typically use these statistics on a Percent-to-Total basis. Static Table Drivers support both the Percent-to-Total method and the Simple method.

Precede the definition of the Target Leaf dimension by the definition of one or more Key Leaf dimensions. Key Leaves are never required unless there is no Target Leaf defined. When Key Leaves are present, they operate as lookup keys as described above. For a Static Table Driver that uses a Target Leaf dimension, the Key leaves function analogously to the Dynamic Driver allocation function of < Match Source & Driver > and the Target Leaf functions analogously to the Dynamic Driver allocation function of < Match Driver >.

For Static Table Drivers with Key Leaf Dimensions But No Target Leaf: For Static Table Drivers that do not use a Target Leaf dimension, you must supply one coefficient value for each distinct combination of each of your Key Leaves. Static Table Drivers that use Key Leaves but do not use a Target Leaf can support both distributive Management Ledger allocation rules and Instrument level update rules. For an Instrument level update rule using a Static Table Driver, the Key Leaves function as lookup keys, and the coefficients function as arithmetic factors in updating a target column in an instrument table. For Management Ledger allocation rules, the Key Leaves function analogously to the Dynamic Driver allocation function of < Match Source & Driver >.

15.1.3 Creating a New Static Table Driver – Sample Workflow

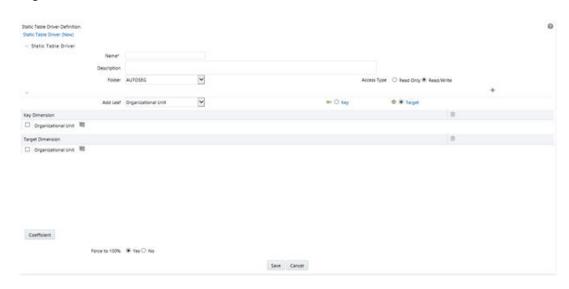
This section describes a workflow for defining a Static Table Driver rule.

15.1.3.1 Create a New Key Leaf

To define a Key Leaf dimension, follow these steps:

- 1. Select the **Dimension** you want to define as a Key Leaf from the **Add Leaf** drop-down list.
- Select the Key.
- 3. Click **Add**. The Key Leaf dimension is added to the Key Dimension section.

Figure 15-3 Static Table Driver Definition screen





- 4. Click the **Hierarchy Browser** ellipses (...) that appear next to your Key Leaf. The Hierarchy Browser defaults to a list of leaves for the Key Leaf dimension you have chosen (the radio button selector near the top of the browser window defaults to Dimension Leaf Member). You may scroll up and down to find the leaf member or leaf member you want. You may also search for a dimension member's name (short description) using the binoculars icon at the bottom of the browser window. The Search Control provides additional search functionality within the browser. This additional functionality allows you to search by Dimension Member, Name, or Code. Once you have selected the Key Leaf values you want, click **OK**.
- 5. You may also define Key Leaf values to be rollup members within a hierarchy. To select hierarchy rollup point members, click **Hierarchy** near the top of the browser window and then search for the hierarchy you wish to use. After the browser window displays your chosen hierarchy navigate into the hierarchy until you have found the rollup points you want. Select the value or values you want and click **OK**.

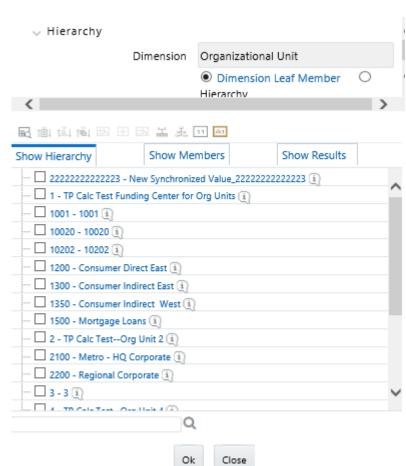


Figure 15-4 Hierarchy Selection screen

6. After you have clicked **OK** within the Hierarchy Browser window, that window closes and you are directed back to the **Static Table Driver Definition** tab. If you open the Hierarchy Browser of dimension, it shows the members as checked, which were already selected while defining a key leaf.

You may now repeat this process to add a second or third Key Leaf if desired. If you do not need any additional Key Leaves, you may proceed to either of the following:

Adding a Target Leaf dimension

Providing coefficients for your chosen Key Leaf value(s).



When you select hierarchy rollup points, all of the members, you select must come from the same level within the underlying hierarchy. Hierarchy Filters, which may include leaves and rollup nodes from different levels within a hierarchy, are not supported in Static Table Driver rules.

Use Target Leaves only in allocations that distribute to the Management Ledger.

15.1.4 Creating a New Target Leaf

Continuing with the typical setup workflow, the following narrative assumes that you have added only one Key Leaf dimension.

To add a Target Leaf, follow these steps:

- Select the **Dimension** you want to define as a Target Leaf from the **Add Leaf** drop-down list.
- 2. Select Target.
- Click Add.

The Target Leaf dimension is added under the Target Dimension section.

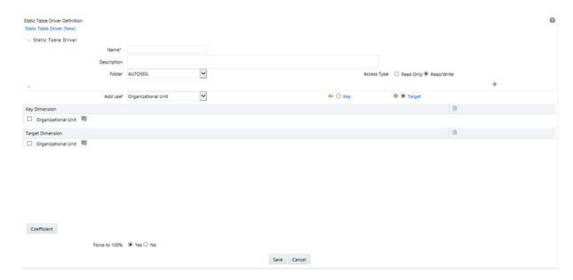


Figure 15-5 Static Table Driver Definition screen

- 4. Click on the **Hierarchy Browser** ellipses (...) that appear on your Target Leaf.
- 5. Select the **Target Leaf** values (the selection process is identical to the process of selecting Key Leaf values described above) from the Hierarchy Browser and click **OK**.



Hierarchy Organizational Unit Dimension Dimension Leaf Member Hierarchy < 图 博 域 貞 图 田 田 呂 光 多 四 🖼 Show Hierarchy **Show Members** Show Results 222222222222 - New Synchronized Value_222222222222 i 1 - TP Calc Test Funding Center for Org Units (i) 1001 - 1001 (i) 10020 - 10020 (i) 10202 - 10202 (i) 1200 - Consumer Direct East (i) 1300 - Consumer Indirect East (i) ☐ 1350 - Consumer Indirect West (i) ☐ 1500 - Mortgage Loans (i) 2 - TP Calc Test--Org Unit 2 (i) 2100 - Metro - HQ Corporate (i) 2200 - Regional Corporate (i) 3-3(i) TA TO COLOTON CONTINUES (S) Ok Close

Figure 15-6 Hierarchy Selection screen

6. After you have clicked **OK** within the Hierarchy Browser window, that window closes and you are directed back to the **Static Table Driver** detail screen. However, while the screen still displays your Key Leaf values under the Key Dimension section as rows, it now displays your Target Leaf values under the Target Dimension section as rows.

15.1.4.1 Defining Coefficient Values

Navigate to the Coefficient tab to assign coefficients to combinations of Key leaf (or node) values and Target leaf values. Continuing with the typical setup workflow, the following narrative assumes that you have now added one Key Leaf dimension and one Target Leaf dimension that have chosen your Key leaf dimension values, and your Target Leaf dimension values. These steps are the normal setup steps required when building a new rule.

To define a Coefficient Value, follow these steps:

- 1. Click **Coefficient** to navigate to the Coefficient tab.
- Enter the coefficient values.

Figure 15-7 Static Table Driver Definition screen

- Click Apply. Click Definition to view or edit the Key Leaf and Target Leaf dimensions' definition.
- 4. Select **Delete** to remove any Key Leaf or Target Leaf dimension. When you click Delete, a message box is displayed:
 Are you sure you want to delete this record? Click OK to continue.
- 5. Select either Yes or No for the value of the Force to 100% allocation method (see radio buttons near the bottom of the detail screen). The default value for Force to 100% is Yes. Static Driver Table rules are similar in many ways to Dynamic Driver rules. Select Yes for the value of Force to 100% when you want to perform a distribution using non-normalized statistics such as headcount, square footage of occupancy, and so on. If you are using a normalized set of driver statistics (statistics that sum to 1.00 or 100%) or if you are combining activity counts with activity rates, you need not use Force to 100%.

When you use Force to 100% in a Static Table Driver rule, balances are distributed on a percent-to-total basis within each row visible on your Coefficient data entry table.

For example, for the above coefficient values, balances are distributed from Company A to Cost Center 1 and Cost Center 2 in proportions of 10% and 90%; and balances would be distributed from Company B to Cost Center 2 and Cost Center 3 in proportions of 40% and 60%.

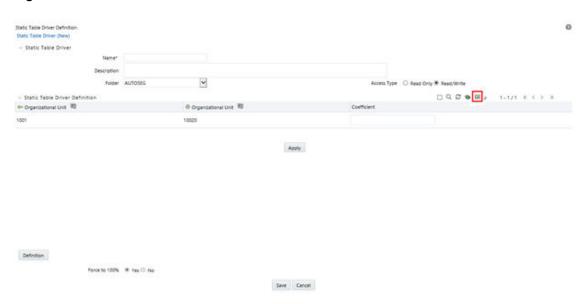
- 6. Click **Save** to validate and save your rule.
- Click Cancel to close the rule without saving any changes you may have made. This control is only active when you are in Edit mode.

15.1.4.2 Excel Export

Use this feature to export your Static Table Driver data to a spreadsheet. Within the spreadsheet, you can update the coefficient values for any existing Key Target combination. Afterward, you can import your spreadsheet back into Profitability Management.



Figure 15-8 Static Table Driver Definition screen



To export to a spreadsheet, follow these steps:

- Click Export.
- 2. Open using Excel or save the file to the name and location of your choice.

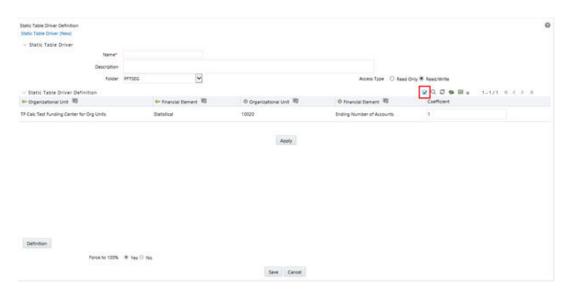
15.1.4.3 Excel Import

Use the Excel import functionality for adding and editing leaf data in static table drivers.

To import a file, follow these steps:

Click Import to trigger an Upload File dialog.

Figure 15-9 Static Table Driver Definition screen



2. Browse for the spreadsheet that you want to import.

- 3. Select the file and click Open.
- 4. Click Upload File.

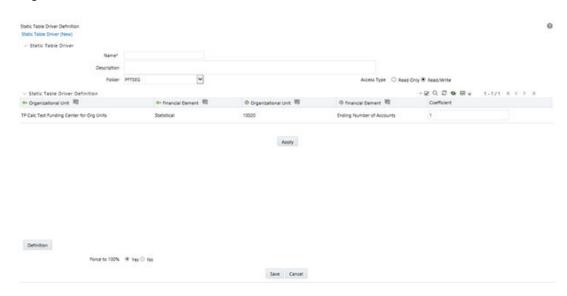
15.1.4.4 Search

The Search option allows you to search the Leaf values that have coefficient values defined on the Static Table Driver Definition page. This functionality works only if the Coefficient option is enabled. You can export this extracted list using the Export functionality.

To perform the search, follow these steps:

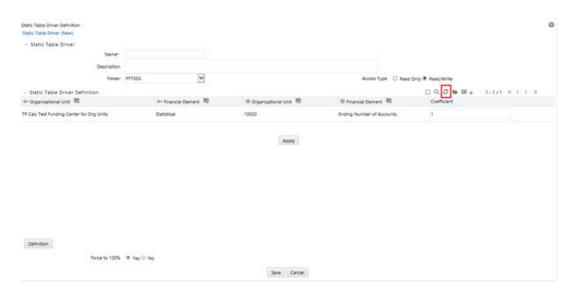
1. Enable the Only Coefficient using the corresponding check-box.

Figure 15-10 Static Table Driver Definition screen



2. Click Search.

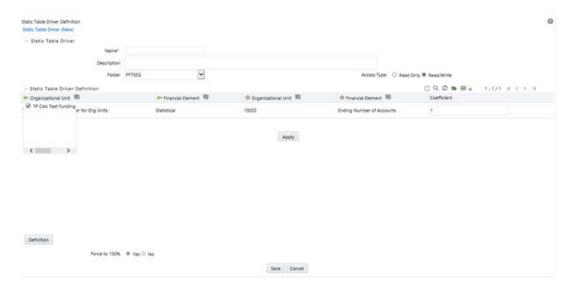
Figure 15-11 Static Table Driver Definition screen





3. Click **Reset** to remove the filter.

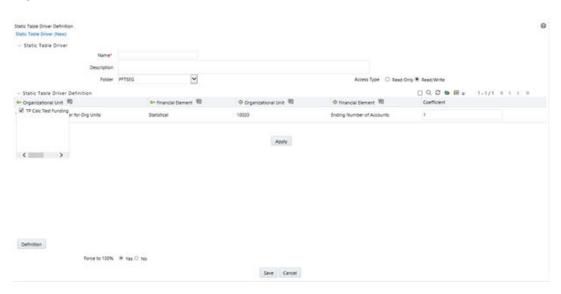
Figure 15-12 Static Table Driver Definition screen



The Search option allows you to search for a specific Leaf.

4. Click the ellipses (...) that are available next to Key Leaf or Target Leaf dimension. The page displays a list of defined Key Leaf values or Target Leaf values. Select the required Leaf values using the corresponding check-boxes.

Figure 15-13 Static Table Driver Definition screen



Click Search. Only selected Leaf values are displayed. You can also export this list using the Export functionality.

You can also use the Search option to search the specific leaf with coefficients defined using the Only Coefficient check-box. You can also export this list using the Export functionality.



- Reset: The Reset option on the Static Table Driver Definition page removes any coefficient you may have specified, and refreshes the screen. It also allows you to reset the Search on the Static Table Driver Definition page.
 Example: For other uses, you may want only a subset of all possible combinations of Key Leaf values and Target Leaf values. For example, you may wish to allocate a series of Management Ledger balances from a cost center to another cost center. If you wanted to allocate balances from Company A to Cost Centers 1 and 2; and if you wanted to allocate balances from Company B to Cost Centers 2 and 3, then the values would be as follows:
 - Key Leaf dimension would be Organizational Unit
 - Key Leaf values would be Company A and Company B
 - Target Leaf dimension would also be an Organizational Unit
 - Target Leaf values would be Cost Centers 1, 2, & 3
 - Enabled combinations would be A-1, A-2, B-2, and B-3
- Click Coefficient. The detail screen now displays a data entry table. Enter the values for valid Key Leaf value and Target Leaf value combinations.

Figure 15-14 Static Table Driver Definition screen

You may toggle back and forth between the specification of valid combinations and the entry of coefficient values (Coefficient / Map). You may also return to your Key Leaf dimension tab and modify its definition by adding or removing values. More generally, you are free to navigate at any time between any of your Key Leaf definitions, your Target Leaf definition, your "enabled combinations" definitions, and your coefficient values.

15.2 Working with Exported Static Table Driver Data

During the initial set up on the Definition tab, a Static Table Driver rule has a set of possible Key 'Target combinations equal to the cross product of each of the Key and Target leaves you have defined for your rule. For example, a Static Table Driver rule having one Key leaf dimension with 10 defined members and one Target leaf dimension with defined 100 members has a total of 1,000 possible Key 'Target combinations. Of these 1,000 possible combinations, you may have defined 75, or 125, or any number coefficient values up to 1,000.



The Excel Export feature exports "active" Key ' Target combinations, which are combinations where you have already established coefficients.

The structure of your exported Static Table Driver depends on how many Key dimensions and Target dimensions are used in your rule. The following example shows an exported data from a Static Table Driver having one Key leaf dimension and one Target leaf dimension with 11 defined coefficients.

В C D E 1 FO ID FO DESC T1 ID T1 DESC COEFF 2 8100 Executive 8100 Executive 8400 8100 **Facilities Managment** 35 Executive 8100 8200 Executive **Finance Department** 60 5 8100 8300 Executive **Human Resources** 85 8500 8100 Executive Information Technology Unit 110 8400 8100 7 135 Facilities Managment Executive 8400 8400 160 **Facilities Managment Facilities Managment** 8400 8200 **Facilities Managment Finance Department** 185 10 8400 8300 **Facilities Managment Human Resources** 210 11 8400 8500 **Facilities Managment** Information Technology Unit 235 12 8200 8100 Finance Department Executive 260

Figure 15-15 Sample Illustration of Exported Static Table Driver Definitions

In this example, the first two columns (F0_ID and F0_DESC) contain the leaf identifiers and descriptions for the Key leaf dimension. For a Static Table Driver having a 2nd and 3rd Key leaf dimension, the exported spreadsheet would include ID's and descriptions for each Key leaf dimension (F0, F1, and F2 represent "from" dimensions, such as Key leaf dimensions, while T1, T2, and T3 represent your first, second, and third Target leaf dimensions).

15.2.1 Updating Exported Static Table Driver Data

You may update the coefficient value for any combination in the spreadsheet (yellow cells in the example above).

15.2.2 Adding New Combinations to Exported Data

The Import Excel functionality doesn't support for any new rows introduced in the Excel file, meaning the Import functionality doesn't support for new member combinations of existing Key/ Target dimensions. It supports only for the member combination already selected through the Definition facility in the UI.

Any additional rows introduced in the Exported Data will be ignored during the Import.

15.2.3 Validating the Imported Data

On Import, the system validates each row in your spreadsheet. Rows failing validation will not be imported. The validation requirements are as follows:

The spreadsheet structure must match the definition of the rule to which it is being imported. This is not an important restriction because the typical workflow for maintaining a Static Driver Table in a spreadsheet begins with an Export of the rule that you want to edit.

Each Key leaf value and each Target leaf value must be part of the definition of your Static Table Driver rule. In the example above, the Key leaf value of 8200 and the Target leaf value of 8400 must be included in the initial set up of the Static Table Driver rule (on the Definition tab).

Note

You must define a Key ' Target combination on the Static Table Driver Definition tab before you can add that combination to your spreadsheet.

15.3 Large Cross Product Static Table Drivers

Static Table Drivers are generally used in a distributive fashion, and the Static Table Driver user interface is engineered for this typical use case. Some features of the user interface are limited for Static Table Drivers having large numbers of Key leaf values (or node values) in conjunction with large numbers of Target leaf values. For these cases, you must maintain your large Static Table Driver rules using Excel Export/Import functionality.

15.3.1 Limit on Large Cross Products

The Static Table Driver user interface is designed to allow you to specify coefficient values for any combination - or even for every combination - of your Key leaves and Target leaves. For example, a simple Static Table Driver having 50 Key Leaf values (in one Key Leaf dimension) and 100 Target Leaf values (in one Target Leaf dimension) could have as many as 5,000 "active" combinations (that is, combinations for which coefficients are defined). Typically, the number of defined combinations is a small fraction of the number of possible combinations.

The number of possible combinations is determined by the Cartesian product of the number of leaf values in each dimension in your Static Table Driver rule. For example, a Static Table Driver rule having 5,000 Key Leaf values (in one Key Leaf dimension) and 5,000 Target Leaf values (in one Target Leaf dimension) has a cross product of 25 million. The performance and response time of the Static Table Driver user interface can degrade with extremely large cross products. For this reason, the application applies a limit of 20 million on the size of the cross product. You may modify the default limit by manually updating SETUP_PARAMETERS_MASTER.STATIC_TABLEID_TEMP_TABLE_CROSS_JOIN_LIMIT.

Note:

When you are working with a Static Table Driver whose cross-product exceeds the cross-join limit, the Coefficients tab of the Static Table Driver user interface displays only the "defined" combinations, which are combinations where coefficients are previously established.

15.3.2 Managing Large Cross Product Static Table Drivers

To build a Static Table Driver that will have a very large cross product, follow the normal steps of building out your Key leaf (or node) values and your Target leaf values on the Static Table Driver Definition tab. If you start with a modest number of defined Key and Target leaves, the Coefficients tab operates normally, and you may save coefficients for any possible combination of Key and Target leaves that you have defined on the Definition tab.

If you navigate to the Definition tab, add more Key leaves and Target leaves, and then return to the Coefficients tab, the Coefficients tab allows you to edit coefficients for any possible combination of your selected Key and Target leaves. This is applicable as long as you have not exceeded the cross-product limit. After you have added enough combinations on the Definition tab for the rule to exceed to cross-product limit, the Coefficients tab no longer shows the unmapped combinations. In this state, you can edit the coefficient values for any previously mapped combination, but you can no longer establish new combinations and coefficient values within the Coefficients tab.

Note:

Instead of starting the build process with a modest number of Key leaves and Target leaves, you might also begin by specifying a very large number of Key and Target leaf values. If you specify enough values in the Definition tab to exceed the cross product limit, then when you initially transition to the Coefficients tab it will appear blank.

Regardless of whether your Static Table Driver rule begins as a small rule and evolves into a large cross product rule or your Static Table Driver rule was "large" at the time it was defined, the Coefficients tab only displays the "defined" combinations after you have exceeded the cross- product limit.

15.3.3 Editing Existing Coefficient Values

You can edit the coefficient value for any defined combination within the user interface. Alternatively, you can also export your data and edit coefficient values offline.

15.3.4 Adding New Combinations and Coefficients

To add new combinations and coefficients, follow these steps:

- 1. Navigate to the Definition tab and add new Key & Target leaf values.
- Navigate to the Coefficient tab and export your rule to a spreadsheet.
- 3. Add your new combinations and their coefficients to the spreadsheet.
- 4. Save and import the spreadsheet.

15.3.5 Removing Combinations and Coefficients

You can remove coefficients within the Coefficient tab by deleting the coefficient and saving the rule. After you have removed the coefficient for a combination of Key' Target leaves, that combination is no longer updatable within the Coefficient tab. However, the combination remains defined (that is, you could still add a coefficient to this combination offline).

Navigate to the Definition tab to completely remove defined Key and Target leaf values, and remove the leaves that are no longer required.

15.4 Using Static Table Drivers

Static Table Drivers are declared as drivers in the Driver process tab for allocation rules of the type Static Driver Table (For more information, see Allocation Specification).

Static Drivers Table allocation rules are similar in many ways to Dynamic Driver allocation rules. Both are used to distribute balances, but while Dynamic Driver allocation rules obtain their driver data directly from your business data, Static Driver Table allocation rules obtain their driver data from a Static Table Driver rule.

In the following example, your goal is to "product align" your Management Ledger data (your initial General Ledger data is aligned to Organizational Unit and General Ledger Account, but not to Product). You need to write allocation rules that distribute expenses within each cost center to the Product. In this example, you are focusing on expenses incurred in two rollup points within your Organizational Unit hierarchy: Mortgage Origination (a rollup point of multiple regional origination centers) and Statement Processing (a rollup point of multiple statement processing centers).

Your cost studies have told you that 55% of mortgage origination expense is attributable to your 30 Year Fixed Mortgage product, and 45% to your 15 Year Fixed product. At the same time, historical balance reports tell you that 55% of your retail deposits are Savings, and 55% are Time Deposits. On the assumption that balance ratios are a good way to distribute Statement Processing expense, you decide to use a 45-55 split.

To build this allocation, start by constructing a Static Table Driver rule that uses an Organizational Unit Key Leaf and a Product Target Leaf. Select the Mortgage Origination and Statement Processing rollup points from your organizational hierarchy for your Key Leaf values. Select the three mortgage products plus the Checking, Savings, and Time Deposits products as your Target Leaf values. Finally, enable the appropriate combinations of Key Leaf and Target Leaf and enter your coefficient values.

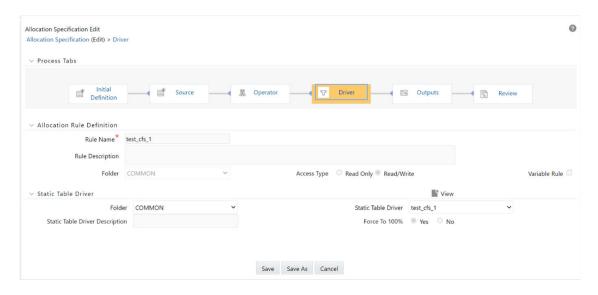


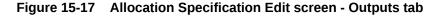
Figure 15-16 Allocation Specification Edit screen - Driver tab

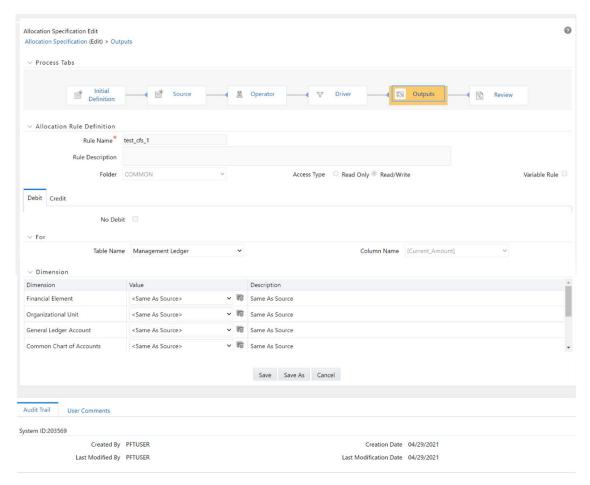
Next, build a new Static Driver Table allocation rule. In the Driver tab, select the Static Table Driver you just built. In the Source tab, constrain the General Ledger Account dimension with a rollup point whose meaning is Total Non-Interest Expense. Alternatively, you may specify the Financial Element Leaf value 457 – Non-Interest Expense.

Note that you could specify an Organizational Unit constraint in your Source specification narrowing the source data down to just the Mortgage Origination and Statement Processing rollup points. Doing so is not strictly necessary as the allocation rule insists on the matching of Source cost centers, Driver cost centers, and you have already constrained the Driver cost centers in your Static Table Driver rule.



In your allocation Output Debit, specify < Same as Table > for the Organizational Unit dimension and specify < Same as Source > for every other dimension.





Note the similarity between the Static Driver Table allocation rule defined above and a very similar allocation built using dynamic drivers. If the statistics we used in the Static Table Driver were available from an external source that we could load every month to the data model, we could achieve the same results with a Dynamic Driver allocation rule. The Output Debits in the following table show the values you would use for the two rule types.

Table 15-1 Static Table Driver - Output Debits

Dimension	Dynamic Driver Allocation Debit Definition	Static Table Driver Leaf Type	Static Driver Table Allocation Debit Definition
Organizational Unit	< Match Source and Driver >	Key Leaf	< Same as Source >
General Ledger Account	< Same as Source >	Not defined	< Same as Source >
Product	< Match Driver >	Target Leaf	< Same as Table >



Lookup Table Driver

Lookup Table Driver rules are used in conjunction with Allocation rules (of the Lookup Driver Table type) to match Instrument level data with data from user-defined lookup tables. Each Instrument table row retrieved within the Allocation rule's Source definition is matched with your lookup table to return a lookup table factor. For each row, the resulting lookup table factor is arithmetically combined (typically multiplied) with the column specified in the Allocation rule's Source definition to update another column within the same row. A very typical use case might be the allocation of Loan Loss Reserves, Economic Loan Loss Provision, or Credit Risk Capital to each of your commercial loan instruments as a function of Product, Remaining Term to Maturity, and Credit Rating. Static Driver Table rules also support this kind of "matching", but only for key processing dimensions (only for Product in this example). Lookup Table Driver rules extend the functionality of Static Table Driver rules by allowing you to match on Instrument level measures or attributes (Remaining Term to Maturity and Credit Rating in this example).

Additional examples of how you might use a Lookup Table Driver rule include the following kinds of assignments:

- Risk equity as a function of Product (a dimension), Division (a rollup point within a dimension), Credit Score (an instrument-level attribute), and Remaining Term to Maturity (also an instrument-level attribute).
- Loan Loss Reserve or Economic Provision (expected loss) as a function of Product (a dimension), Amortization Type (an instrument-level attribute), and Loan to Value Ratio (also an instrument-level attribute).
- Account Maintenance Expense as a function of Product (a dimension) and Current Net Book Balance (an instrument-level measure).

Topics:

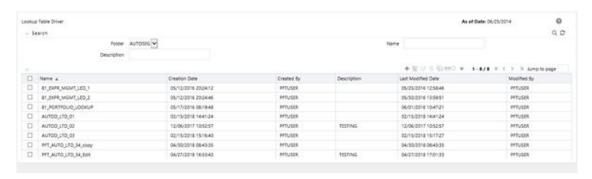
- Summary and Detail Screens
- Navigation in the Summary Screen
- Navigation in the Detail Screen

16.1 Summary and Detail Screens

To open the Summary page, select **Profitability Management** from the LHS menu, select **Rule Specification**, and then select **Lookup Table Driver**.

A summary screen is displayed showing a set of Lookup Table Driver rules. Using search criteria, you can control the set of rules displayed. When you Add, Edit, or View a rule, it displays a detailed screen.

Figure 16-1 Lookup Table Driver - Summary page

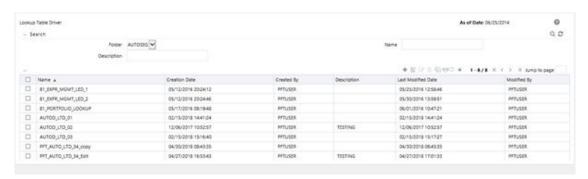


16.2 Summary and Detail Screens

To open the Summary page, select **Profitability Management** from the LHS menu, select **Rule Specification**, and then select **Lookup Table Driver**.

A summary screen is displayed showing a set of Lookup Table Driver rules. Using search criteria, you can control the set of rules displayed. When you Add, Edit, or View a rule, it displays a detailed screen.

Figure 16-2 Lookup Table Driver - Summary page



16.3 Navigation in the Detail Screen

When you Add, Edit, or View a Lookup Table Driver rule, the Lookup Table Driver Detail screen is displayed.

In addition to Name, Description, Folder, and Access Type, the definition of a Lookup Table Driver includes the specification of a source table and a lookup table, the mapping of source columns to lookup table columns, a lookup table filter (optional), and a lookup table return column.

The Audit Trail pane is a standard footer pane for every OFSAA rule type. The Audit Trail pane displays the following details:

- Created By
- Creation Date
- Last Modified By



Modification Date

You can use the User Comments tab to add comments to any rule, subject to a maximum of 4000 characters.

16.3.1 Lookup Table Driver Definition Pane

Specify the Lookup Table Driver rule's Name and Description, select a Folder in which the Lookup Table Driver rule is to be stored, and specify whether you want the Lookup Table Driver rule to be "Read/Write" or "Read Only" (Access Type). Naming your Lookup Table Driver rule is required before you save it. Default values for Folder and Access Type are stored in Application Preferences.

Figure 16-3 Lookup Table Driver Definition Pane



16.3.2 Source and Lookup Tables Pane

Select a Source instrument table and a Lookup table. The tables available in the Lookup dropdown list are limited to tables that you have registered as Lookup Tables within your data model (For details on creating and registering Lookup Tables, see OFS Analytical Applications Infrastructure User Guide).

Figure 16-4 Source and Lookup Tables Pane



When you select a Lookup table, the Source – Lookup Mapping pane (described in the following sections) responds by displaying one row for each lookup column within your registered lookup table.

Click the Lookup Table Data Information icon adjacent to the Lookup drop-down list to navigate to the Lookup Table Data Information page. The actual columns of the Table Data depend on the Lookup Table selected.



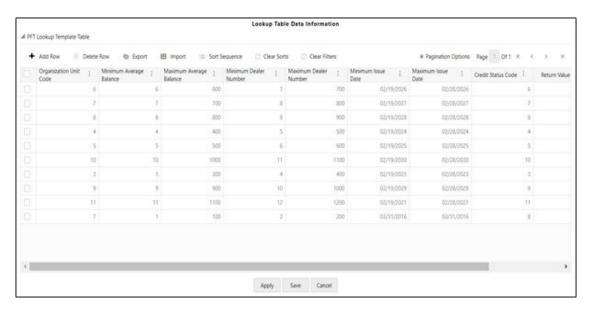


Figure 16-5 Lookup Table Data Information Screen

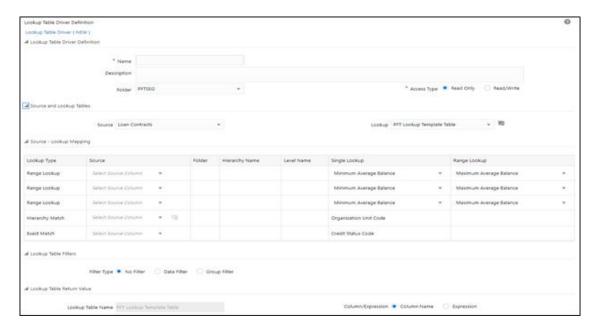
- Click the Add icon to add a new row to the selected Lookup table.
 A new row is added. Enter the values for the row and click Save.
- Click the **Delete** icon to delete a row(s) from selected the Lookup table.
- Click the Export or the Import icons to access the Export or Import functionality. While
 exporting, the data from this screen is exported as a .csv file. There are some important
 points that the user needs to remember to successfully operate the Export/Import
 functionality. Please refer to the screen Help button for additional information.
- Sorting and Filtering data has been enabled at the column level.
- The Sort Sequence button enables the user to orderly sequence the sorting applied across multiple columns.
- Clear Sorts and Clear Filters clear the UI from all the sorting applied and all the filters applied respectively across all the table columns.

16.3.3 Source – Lookup Mapping Pane

Lookup Table Driver rules support three types of matching:

- Range Lookup
- Exact Match
- Hierarchy Match

Figure 16-6 Lookup Mapping Pane



The Lookup Types are populated in the Source – Lookup Mapping pane based on the Look table used. The Single Lookup columns display a LOV for Range lookup types while populates the Single Lookup for non-Range lookup types.

To note here, on the minimum and maximum type columns in Single Lookup and Range Lookup columns of Source – Lookup Mapping, both minimum, and maximum type columns are listed under Single Lookup and Range Lookup dropdown list if the customer has the same UDP for both minimum and maximum type columns. While if the customer has different UDPs for minimum and maximum type columns, then only minimum type columns are visible under Single Lookup and maximum type columns are visible under Range Lookup dropdown list.

There are also few data validations introduced in Lookup Driver Definition UI in this 8.1.1.0.0 version of the PFT application. The Name field checks if the driver name is unique and throws notifications if the name is not unique. The Save button at the bottom of the screen remains disabled if the driver definition name is not input or found to be duplicate.

Similarly, on Save, the user input errors are no longer displayed in a dialogue box but as notifications highlighted at the respective input elements. Driver Definition UI with sample error notifications are as follows.



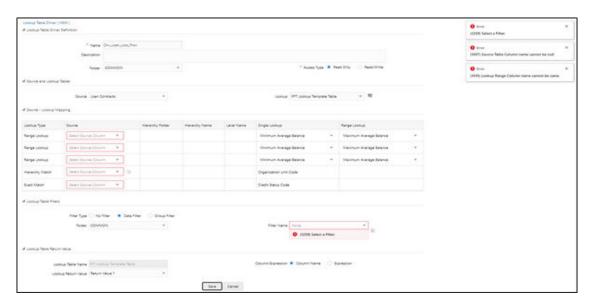


Figure 16-7 Lookup Table Driver (New)

16.3.3.1 Range Lookup

One of the options in defining a lookup table is to define a minimum column and a maximum column that you can employ in a "Range Lookup" against each row of selected instrument data.

For example, you may wish to assign an Account Maintenance fee against certain checking account products as a function of balances ranges, such as one fee amount for accounts having balances between 0 and 1,000 and a different fee amount for balances between 1,000 and 5,000, and a third fee amount for accounts having balances greater than 5,000.

If the lookup table you chose in the "Source and Lookup Table" pane includes range lookup columns, a Range Lookup row (this is a row whose Lookup Type is Range Lookup) is automatically generated within the Source – Lookup Mapping pane. Within this automatically generated row, select the source column that you want to compare to the Range Lookup columns from your lookup table. In the example described above, you might want to compare the Average Net Book Balance for each account with the range values from your lookup table. Range Lookup supports all instrument-level measures, attributes, and dimension members (numbers, dates, or strings).



Range Lookups require that your lookup data not have overlapping ranges that would lead to ambiguous lookup values.

16.3.3.2 Exact Match

An exact match is a literal database join. Exact Match supports all instrument-level measures, attributes, and dimension members (numbers, dates, or strings).



16.3.3.3 Hierarchy Match

Similar to Static Table Drivers, Lookup Table Drivers allow you to match leaf values from a Source instrument table with any leaf member that belongs to a hierarchical rollup point of that leaf.

For example, you might have sets of driver statistics that vary by region where regions are defined as rollup points in an Organizational Unit hierarchy. If you had North, South, East, and West regions, you could store your lookup data in four regional sets. If there were 300 cost centers in the West region, by using Hierarchy Match functionality, you avoid the repetition of 299 sets of otherwise identical driver data for the West region. Hierarchy matching supports only Key Processing dimensions.

16.3.4 Lookup Table Filters Pane

You may constrain the data within your selected lookup table by applying a Lookup Table Filter. Chose No Filter, Data Filter, or Group Filter. If you have chosen either Data Filter or Group Filter, continue by selecting a Folder and a Filter Name. Note that the Filter Name drop-down list will only display filters that apply to your chosen lookup table.

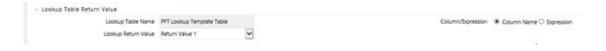
Figure 16-8 Lookup Table Filters Pane



16.3.5 Lookup Return Value

Specify the column within your lookup table from which to return a value for each lookup.

Figure 16-9 Lookup Table Return Value



Lookup tables may contain multiple lookup columns. For example, you may define a lookup table called Risk Factors that contains return columns for Credit Risk Factor, Operating Risk Factor, Economic Loan Loss Provision Factor, and Loan Loss Reserve Factor. In this example, you could subsequently define four separate Lookup Table Driver rules to be used within four separate Allocation rules (one Lookup Table Driver rule and one Allocation rule for each defined lookup column). In this example, each of your Allocation rules might utilize the same instrument column source (as defined in each Allocation rule's Source definition), for example, Average Balance.

As another example, you might define a lookup table called Expense Factors that contains return columns for Account Maintenance Expense, Account Origination Expense, ATM Transaction Unit Cost, and Check Processing Unit Cost. In this example, you might develop four Lookup Table Driver rules and four Allocation rules. Here, you would probably utilize different Source columns within your Allocation rule definitions. For maintenance expense and origination expense, you might choose to allocate a flat amount for each account (for example, use the value of 1.00 for each account; you may accomplish this using Record Count as the



Source column since the Record Count column within Instrument tables is typically set to 1). For ATM expense and Check Processing expense, you might utilize Instrument source columns of ATM Transaction Count and Number of Checks Processed.



Allocation Execution History

This chapter describes the Allocation Execution History functionality and discusses the following:

- Undoing the results of previously executed allocation rules.
- Viewing rule definitions in effect when you execute an allocation rule.
- Viewing inline reports of data generated by an allocation rule's Source, Driver, and Output components for selected rule execution.
- Viewing listings of distinct data sources that contributed to an allocation's Source.
- Viewing listings of subsequent allocation runs which included any of the current allocation rule's Outputs in their Source queries.
- Cross-referencing to or from the execution history of any allocation rule.

17.1 Search Pane

The search pane is used to specify criteria that will reduce the number of rule executions that will be displayed in the Allocation Execution History Summary table. You may search based on the following constraints:

- **Allocation**: Performs a wild card search on Allocation Name. You can execute the search when you select the Search button.
- **Batch** Performs a wild card search on Batch Name. You can execute the search when you select the Search button.
- **Completion Date**: Restricts the number of rules displayed on the Allocation Execution History summary screen based on a user's specification of a single execution date and a no earlier than starting time and a no later than ending time. You can execute the search when you select the Search button.
- Allocation Model: This allows you to view the allocation rules that are grouped under an
 allocation model. The allocation Model consists of a list of individual allocation rules that
 you can execute as a single unit.
- **Executed By**: This allows you to view the allocation rules that are executed by a particular user by performing a search on the 'Executed By' column in the Summary screen. The 'Executed By' column shows the logged-in username that has executed the rule if rule execution happened through Summary UI, and shows the username parameter that has been passed as parameter in the batch if rule execution happened by batch method.
- **Scenario**: This allows you to view the Output scenario for any allocation rule by performing a search on the 'Scenario' column in the Summary screen.

These constraints function as radio buttons, and the functionality of each type of search is as follows:

As of Date: 06/25/2014 @ Allocation Execution History v As of Date As of Date 06/25/2014 v Search C Reset O Allocation Model

O Executed By

If Trace View III View III Undo ♥ Refresh ♥1 - 5 / 5 K ← > ×

Consolidion Date Elapsed Time Executed By · Search O Allocation O Batch O Completion Date Allocation Execution History Table Column Scenario Record Count ♥ Start Date Completion Date Elapsed Time Executed By ☐ As Of date Folder Allocation Name O6/25/2014 COMMON scenario_budget FSI_D_MANAGEMENT_LEDGER [Current_Amount] Budget 0 12/24/2021 16:50:29 12/24/2021 16:50:29 00:00:00 ☐ 06/25/2014 COMMON soe forecast FSI_D_MANAGEMENT_LEDGER_(Current_Amount) Forecast 12/24/2021 16:50:36 12/24/2021 16:50:36 00:00:00 PFTUSER. | FSI_D_MANAGEMENT_LEDGER | Current_Amount| | Forecast Prior | 0 | 12/24/2021 16:50.42 | 12/24/2021 16:50.43 | 00:00:01 | | FSI_D_MANAGEMENT_LEDGER | Current_Amount| | Actual | 0 | 12/24/2021 16:50.22 | 12/24/2021 16:50.23 | 00:00:01 | ☐ 06/25/2014 COMMON sce_forecast_prior O6/25/2014 COMMON scenario actual ☐ 06/25/2014 COMMON sce_User_pre FSI_D_MANAGEMENT_LEDGER (Current_Amount) Use Application preferences 0 12/24/2021 16:50:48 12/24/2021 16:50:49 00:00:01

Figure 17-1 Allocation Execution History Summary page

- Search: After entering the search criteria, select the Search icon to perform the search function. The As-of-Date from the first pane on the screen is always applicable when the Summary screen is built or is refreshed. You may select the "All As-of-Dates" option that effectively removes the As-of-Date as a constraint.
- Reset: Removes values entered as search criteria and refreshes the screen.

17.2 Allocation Execution History Pane

The Allocation Execution History Summary table offers several controls that allow the user to perform different functions when an allocation rule is selected.

You can select multiple Allocation Rules at a time, but this may disable some of the icons.

View: After choosing a single row out of the table, select View to drill into an audit trail for
the currently selected rule. The View icon is disabled if no rows have been selected or if
multiple rows have been selected. See "Allocation Execution Audit Functionality" for
details.



Allocation Execution History View functionality for the allocations using the Management Ledger table is not yet supported but will be supported in a future release.

- Trace View: This icon is used to open the Trace View UI for one allocation rule. For details, please see the Trace View Functionality section.
- **UNDO**: You can use this icon to UNDO or reverse one or more allocation runs. For details, see the UNDO Functionality section.
- Refresh: This icon refreshes the contents of the Summary Table. Users may want to do
 this if they have requested an UNDO or if they are simply watching as allocation rules
 currently running in a batch complete. Selecting Refresh will not alter any Search criteria
 you may have selected.
- Pagination Options: As with all Summary screens, the maximum number of rows
 displayed per page is generally governed by the Pagination Records value you set in
 Global Preferences. You may use this local "Pagination Options" control to override your
 normal default value. You may set your local value using Pagination Options of 10, 25, 50,
 or any value between 1 and 50.



VCR Buttons: VCR Buttons allow you to navigate between pages.

17.3 Allocation Execution History Summary Table

The following columns categorize each allocation rule in the Summary table.

You can sort any of these columns by clicking on the text in the column header.

- As of Date: Displays the As-of-Date when the allocation rule was executed.
- Folder: Displays the name of the Folder to which the allocation rule belongs.
- Allocation Name: Displays the allocation rule's short name. A "mouse over" on the rule's
 name displays the rule's long description as well as the Identity Code generated or used by
 that allocation. You can use Identity Codes in queries against the database to identify rows
 generated by the rule.
- Table: This denotes the target table name in the database where the allocation is either
 posted or updated records. For example, Ledger Stat, Management Ledger, and so on.
- Column: This denotes the target column name in the database where the allocation is either posted or updated records.
- **Record Count**: Displays the Record count as 1 or 0. To allocate a flat amount for each account, use Record Count as 1.
- Start Date: Displays the date and time when each allocation rule started.
- Completion Date: Displays the date and time at which each allocation rule is completed.
- Elapsed Time: Displays the elapsed time required for each allocation rule to complete shown in hours, minutes & seconds.
- **Batch Name**: Displays the Batch name under which each allocation rule was executed. For rules executed directly from the Allocation Specification user interface, the system automatically generates synthetic batch names.
- Status: Denotes the status of each allocation rule. Values include "Completed" and "Marked for UNDO". Rules that are "Marked for UNDO" are in the process of being UNDONE. This status will normally disappear in just a few seconds or minutes. To refresh the status of allocations that are "Marked for UNDO" click Refresh.
- Allocation Model Name: Displays the allocation model name under which the allocation rule is grouped. The allocation Model consists of a list of individual allocation rules that can be executed as a single unit.
- Allocation Model Sequence: Displays the sequence number. That is, how many times the Allocation Model was executed.

Note:

Allocation Model Name and Allocation Model Sequence columns are blank for any Allocation Rule that was not executed from within an Allocation Model.

17.4 Trace View Functionality

This screen enables the user to view the trace allocations for a particular allocation rule executed for a specific As-of-date. Once in the Trace UI, the user can view two sections - Search pane and Allocation Execution Path. The Search pane enables the user to view the

trace allocations of a different allocation rule without going back to the Summary screen. The user needs to input the As-of-date and the Allocation rule name to view the trace allocations. The user should select the As-of-date from the LOV and click on 'Go' that populates the next LOV field 'Allocation' with the list of allocation rules ran for the selected As-of-date.

The Allocation Execution Path by default opens into the Flow view. Users can also view the Grid view through the Grid tab. The Flow view additionally provides the Compact View by default and the detailed view on toggling the Off Compact View button.

17.4.1 Inline Views

Once any trace allocation is selected on mouse-click from the Flow view or the Grid view, the source/driver/output inlines get visible on the screen. Users can view the inlines from each of the inline view panes of Source, Driver, or Output. Each of the inline views shows two control buttons of Options and Pagination Options. Source and Driver inline have an additional button called 'Show Description'. The Show Description button, when toggled On, shows the description of the dimension columns. The Options button, on click, opens a window with the available list of columns for the Source/Driver/Output table. The user can select the list of the columns he wants to be shown in the respective inline views.

The user, at present, can click and drag the columns to change their positions in the Source/ Driver/Output inlines to order the columns according to user preference; however, the column order is not retained when the user exists on the screen.

17.5 UNDO Functionality

For Allocations that insert or update data in the Management Ledger and Ledger Stat tables, an UNDO operation reverses the effect of that rule run. For allocations that update data in instrument or transaction tables, and UNDO operation updates the column targeted by that allocation run with a value of zero.

The reason UNDOING a rule effectively removes completed allocation data from your environment, your management may wish to restrict your access to UNDO functionality. For details on restricting action to UNDO functionality, see Application Preferences. The UNDO icon is enabled whenever you select one or more rows from the summary table. Upon requesting an UNDO operation, a pop-up dialog appears offering the following UNDO options:

- Selected Allocations: If you choose Selected Allocations, each row that you have selected
 from the summary table will be UNDONE. This functionality works only if the Enable Undo
 for Selected Allocations option in the Application Preferences is set to Yes.
- Selected Batches: If you choose Selected Batches, all rule executions that belong to any of the batches you have selected will be UNDONE. This functionality works only if the Enable Undo for Selected Batches option in the Application Preferences is set to Yes.
- Selected Allocation Models: If you choose Selected Allocation Models, all rule executions
 that belong to any of the Allocation Models that you have selected will be UNDONE. This
 functionality works only if the Enable Undo for Selected Allocation Models option in the
 Application Preferences is set to Yes.

The Allocation Model is supported using the Batch Execution screen.

For creating the Batch for UNDO of Allocation Models, follow these steps:



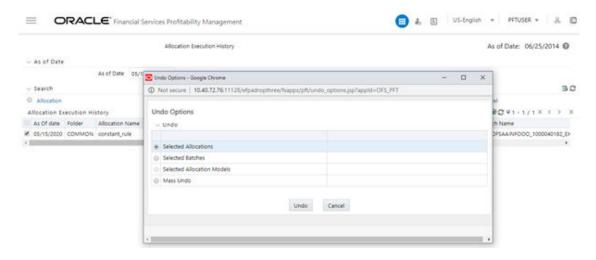
 In the Batch Maintenance screen, create a Batch and a corresponding Task with the component as "RUN EXECUTABLE", and provide the following as the "Executable" property value.

```
PFTUNDO.sh, <INFODOM>_<BATCH_RUN_ID>
ParameterID=<ALLOCATION_MODEL_SYS_ID>-<ALLOCATION_MODEL_SEQ_NUM> A
```

where:

- * INFODOM: Information Domain name
- * BATCH RUN ID: Any unique identifier to identify the batch execution
- * ALLOCATION_MODEL_SYS_ID: Sys ID number of the allocation model to be undone
- * ALLOCATION_MODEL_SEQ_NUM: Sequence number to specify which execution of the allocation model is to be undone. This can be obtained from the Allocation History screen.
- Mass UNDO: If you choose "Mass UNDO", every rule execution whose "Completion Date", (a time-stamp value) is chronologically later than the earliest row that you have selected from the summary table will be UNDONE. This functionality works only if the Enable Mass Undo option in the Application Preferences is set to Yes.

Figure 17-2 Allocation Execution History - Undo Options



17.6 Allocation Execution Audit Functionality

After selecting a single row from the summary table and selecting the View icon, a series of screens are displayed showing the allocation rule as it appeared at the time the rule was executed. If the rule has been modified since it was executed, the body of the rule will not be displayed. Future releases of Profitability Manager will include rule versioning so that you will always be able to see the structure of any rule at the time it was executed.

Aboution Execution History New
Aboution Execution Featury (Med) = Source

— Process Tabs

— Allocation — Dynamic Drives

Rule Name | Microphological Management (Indiger | Column Expression | Column Expression | Column Name | | Column N

Figure 17-3 Allocation Execution History View page

17.6.1 Common Components

The following sections – Process Tabs, Allocation Header, and Audit Trail/User Comments – are common to each of the five Allocation Execution History View (audit) screens.

- Process Tabs: The Process Tabs display the process flow of the underlying allocation rule definition. The Initial Definition and Review tabs from the specification process flow are not displayed here, but one additional tab is added: Trace Allocation. The tabs displayed are Source, Operator, Driver, Outputs, and Trace Allocation. When choosing these tabs the specific process page is displayed.
- Allocation Header: This section contains header level information about the rule run
 including the rule's Name, Description, and Folder, the As-of-Date for which the rule was
 run, the Batch Name under which the rule was run, and its Completion Time. The
 Allocation Header also displays the allocation type.
- Audit Trail/User Comments: The Standard Audit Trail/User Comments section is common
 to all detail screens. You may add additional comments when viewing allocation execution
 history if your user ID is assigned the Auditor role, subject to a maximum of 4000
 characters.

17.6.2 Inline Reports

The audit functionality provided within the Allocation Execution History includes inline reports for Sources, Drivers, and Outputs of allocation rules. These inline reports are described in detail in the following sections.



Trace and Inline Reporting functionality for allocations using the Management ledger table is supported starting with release 8.

17.6.3 Source Tab

The Source tab is the first to be displayed when the user chooses to view a specific allocation run on the Allocation Execution History Summary page.

This tab displays the details about the allocation's Source specification at the time that it was run. This view-only screen also offers an inline report of the Source data generated by the allocation rule at the time that it was run, and enables the user the ability to trace the sources of the data that fed into the current allocation.

17.6.4 Allocation Source Definition

The "For" section of the Allocation Execution History Source tab displays a read-only version of the For section of the underlying allocation rule's Source specification.

The Other Filters section of the Allocation Execution History Source tab displays a read-only version of the Other Filters section of the underlying allocation rule's Source specification.

17.6.5 Allocation Source Data

This section of the screen is initially empty. If you wish to see an inline report for the allocation's source data, you must select the Run icon.

Actual queries generated by the allocation engine are persisted at runtime so that the inline reports will always be available (regardless of whether or not the rule has been modified since it was executed). The Source inline report excludes any data generated by allocations or other processes that were run after the rule run is currently being examined.

17.7 Allocation Source Data Controls

These include Run, Excel Export, Show SQL, Trace, and Options.

- Run: Select the Run icon to invoke the Source Inline Report.
- Excel Export: Excel export functionality is used for adding and editing source data in the source tab of Allocation Execution History.
- **Show SQL**: Select the Show SQL icon to view the query that generates the inline report. That is, it displays the Source Query that has been prepared and stored in the database while running the allocation. You may copy and paste this SQL to any query tool.
- Trace: After running the inline report, you may trace to another allocation rule that
 contributed to the Source of the current allocation rule by selecting a check box on one of
 the current report rows and then selecting the Trace icon. Non-allocation sources are
 disabled. Only allocations may be traced.
- Options: After executing an inline report, selecting the Options icon invokes a History
 Options dialog. This dialog shows two panes: Dimension Display and Hide/Collapse
 Dimensions.
- **Dimension Display**: This pane offers radio buttons with options to display short dimension names, long dimension names, or both within your inline report.
- Hide/Collapse Dimensions: This pane offers the option of "collapsing" or "hiding" selected dimensions from your inline report. Dimensions containing only a single value within your report may be "hidden", that is, removed from the inline report. Dimensions containing multiple values within your report may be "collapsed". A "collapsed" dimension is removed from both the SELECT and GROUP BY clauses of the inline report query. If you "collapse" a dimension, it is removed from your inline report and the number of rows within the report is reduced.
- Operator Tab: This tab displays the allocation's Operator specification at the time the rule
 was run.



- Driver Tab: This tab displays details about the allocation's Driver specification at the time it
 was run. This view-only screen also offers an inline report of the Driver data generated by
 the allocation rule at the time that it was run and offers the user the ability to trace the
 sources of the data that fed into the current allocation.
- Allocation Driver Definition: The "For" section of the Allocation Execution History Driver
 tab displays a read-only version of the For section of the underlying allocation rule's Driver
 specification. The Other Filters section of the Allocation Execution History Driver tab
 displays a read-only version of the Other Filters section of the underlying allocation rule's
 Driver specification.
- Allocation Driver Data: This section of the screen is initially empty. If you wish to see an
 inline report for the allocation's driver data, you must select Run. Actual queries generated
 by the allocation engine are persisted at runtime so that the inline reports are available
 (regardless of whether or not the rule has been modified since it was executed). The Driver
 inline report excludes any data generated by allocations or other processes that ran after
 the rule run is currently being examined.

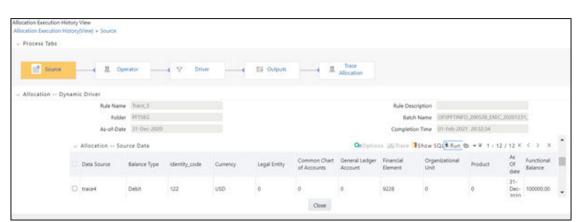


Figure 17-4 Allocation Execution History View page – Source Tab

17.7.1 Allocation Driver Data Controls

These controls, including Options, Trace, Show SQL, and Run, operate identically to those described under Allocation Source Data Controls.

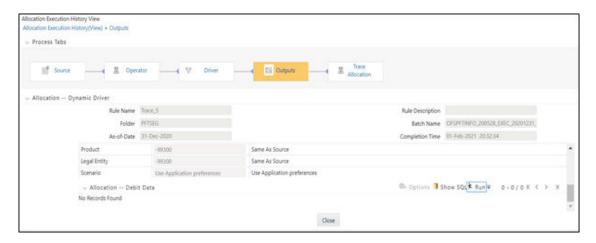
Excel Export: Excel export functionality allows you to export Allocation Execution History source data from the source tab.

Figure 17-5 Allocation Execution History View - Driver Tab

17.7.2 Outputs Tab

The Outputs tab displays the details about the allocation's Output specification at the time it was run. This view-only screen also offers an inline report of the Output data generated by the allocation rule at the time it was run.

Figure 17-6 Allocation Execution History View - Output Tab



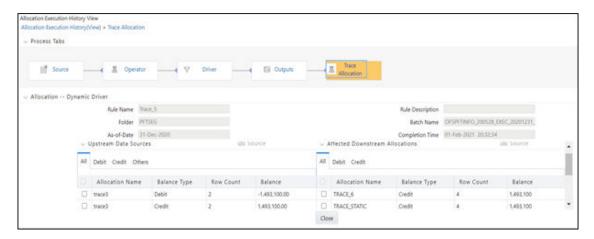
17.7.3 Trace Allocation Tab

The Trace Allocation tab displays two panes, one showing distinct upstream data sources and the other showing affected downstream allocations.

- Upstream Data Sources: The Upstream Data Sources pane displays all distinct Sources
 of data that fed into the current allocation run. You may trace any upstream allocation, but
 you may not trace non-allocation sources (initial ledger loads, transfer pricing rate
 migrations, and so on). The All, Debit, Credit, and other tabs within the Upstream Data
 Sources pane allow you to discriminate by Balance Type.
- Affected Downstream Allocations: The Affected Downstream Allocations pane displays all downstream allocation rules that included the outputs of the current rule run in their Source queries. You may trace to any downstream allocation. The All, Debit, Credit, and

other tabs within the Affected Downstream Allocations pane allow you to filter by Balance Type.

Figure 17-7 Allocation Execution History View - Trace Tab



17.8 The Hyperlink between Audit Reports

Selection check boxes often appear in the first column of the Upstream Data Sources and Affected Downstream Allocations panes on the Trace Allocation tab. Similarly, selection check boxes often appear in the first column of the Source and Driver inline reports.

These check boxes appear whenever a data source is itself an allocation rule. You may click on any check box and then click Trace control to hyperlink to the Allocation Execution History of the allocation source you just chose.



A

Management Ledger

From Release 8.1, the Management Ledger replaces the Ledger/Stat table as the central repository for management accounting within OFSAA Enterprise Performance Management solutions.

Ledger/Stat will continue to be supported for existing or upgrading customers, but it will not be included as part of a new installation.

There is a utility available for migrating the allocations defined in the Ledger/Stat table to the FSI_D_MANAGEMENT_LEDGER table. For more details, see the MOS Doc ID 2398698.1.

A.1 Statement of Direction

The new Management Ledger supports the same functionality as historically is supported by ledger/stat and stores the same kinds of data as has always been housed in ledger/stat including:

General Ledger Data:

- Reconciled to instrument level data.
- Provides a starting point for management accounting processes.

Budget or Forecast Data:

From OFSAA Balance Sheet Planning or other budgeting and forecasting sources

Multidimensional Statistical or Volumetric Data:

Used or created by allocation rules

Value-Added data from:

- OFSAA Profitability Management allocation rules
- OFSAA Funds Transfer Pricing processes
- Other value-added processes

In the future, functional enhancements to Profitability Management are directed towards the Management Ledger table class. New enhancements may or may not be extended to apply to the Management Ledger table.

A.2 Frequently Asked Questions

The following are some FAQs for which we have provided the answers.

1. How do OFSAA Infrastructure and Applications interact with the Management Ledger table?

Answer: Loading Staging Data into the Management Ledger Table:

- OFSAA Infrastructure 8.0.4.0.0 includes a T2T rule (T2T_MANAGEMENT_LEDGER) for loading the Management Ledger table from STG_GL_DATA
- OFSAA Profitability Management:

- Distribution of balances within the management ledger level
- Aggregation and posting of instrument or transaction summary-level data to the management ledger level
- Distribution of ledger-level balances to the instrument or transaction summary level
- Any other kind of Profitability Management process involving management ledger level data
- OFSAA Funds Transfer Pricing:
 - — I Funds Transfer Pricing supports the same functionality with the Management
 Ledger as historically has been available with the table
 - Direct transfer pricing of ledger-level balances
 - * Aggregation/migration of instrument-level transfer pricing results to the ledger-level (weighted average rates and charges & credits for multiple FTP components)
 - OFSAA Enterprise Financial Performance Analytics:
 - * OFSAA Enterprise Financial Performance Analytics includes data movement processes for loading its results tables from either or Management Ledger
- 2. What are the functional advantages of the new table structure? Answer:
 - · Enhanced multi-currency model.
 - Functional & Entered balances for each row.
 - More straightforward integration to multi-currency General Ledger systems.
 - Simplified reconciliation of ledger-level data with multi-currency instrument data.
 - All value-add processes post simultaneously to both Entered & Functional balances.
 - Funds Transfer Pricing
 - Profitability Management
 - Daily posting/monthly processing: Supports daily posting to the Management Ledger level:
 - Particularly useful for customers who want to post daily FTP results to the ledger level.
 - Multi-Entity/Multi-Tenant functionality:
 - Multi-entity functionality, also introduced in release 8, is available with the Management Ledger table but is not supported.
 - Future Enhancements: All future enhancements to OFSAA applications that utilize ledger-level data will be built to support the Management Ledger structure.
- 3. What are the technical advantages of the new table structure? Answer: The structure of the Management Ledger table eliminates the need to:
 - Generate YTD balances for every row at the time of insertion.
 - Refresh YTD balances for every row at the time of update.
 - Store YTD balances on every row.

YTD balances can be referenced in Profitability Management rules: The engine can easily generate this data when needed but the cost of calculation and storage for every row is eliminated.



- 4. Can I have multiple Management Ledger tables? Yes. The Management Ledger table is seeded but Management Ledger is also a table class. If you do establish multiple Management Ledger tables, you must manage the data in each table and its relationship to instrument level data or other data in your Information Domain. For more information, see the Adding Management Ledger Class Tables section in the OFS Data Model Utilities User Guide.
- 5. Will customers need multiple Management Ledger tables? Answer: Most customers will not need multiple Management Ledger tables. Utilization of multiple Management Ledger tables might be useful for some multi-entity or multi-tenant implementations.
- 6. Can different Management Ledger tables have different dimensions? Answer: Yes, different Management Ledger tables may have different dimensionality.
- 7. Can I move data between and the Management Ledger table? Answer: No. All rules and processes that post to or read from the ledger level can utilize only one ledger table.
- 8. How long will the table be supported? Answer:
 - Release 8 and all the previous OFSAA releases will always support the table and its related application functionality.
 - All the related application functionality may not be supported in future releases, but and its related application functionality will be supported for current releases and Oracle intends to continue supporting for the near future. New application enhancements are unlikely to be extended to the table.
- 9. Which table does Oracle recommend that customers use? Answer:
 - New Customers:
 - Customers beginning new implementations are advised to use the new Management Ledger table and are advised not to use the table.
 - Customers who elect to use should be aware that support for application functionality that utilizes the table is withdrawn in a future release.
 - Customers who want to migrate to a future release, for which it is no longer supported, are required to migrate their processes to the Management Ledger before upgrading to that release.
 - The need to move to the Management Ledger structure can be avoided by starting with the Management Ledger table.
 - · Upgrading Customers:
 - Customers upgrading or considering upgrading to release 8 from a prior release are advised to continue using the table.
 - This will minimize the time and effort required for the migration to release 8 by retaining all rules and processes that currently involve the table.
 - Customers upgrading to release 8 should be aware that support for application functionality that utilizes the table may be withdrawn in a future release.
 - Application rules and processes that involve the table may need to be migrated from the Management Ledger table in the future.



B

Archive-Restore

Using the UI, you can migrate (export/ import) PFT metadata objects across different OFSAA environments. You can specify one or more objects within an object type or multiple object types.

Topics:

- Command-Line Migration Utility
- Supported Objects
- Logging

B.1 Command-Line Migration Utility

Oracle Profitability Management uses the same utility that is used by the OFSAA infrastructure.

For more details, see the Offline Object Migration Utility to Migrate Objects section in the Object Migration section in OFS Analytical Applications Infrastructure User Guide.

B.2 Supported Objects

The following objects are supported for migration:

Table B-1 Supported Objects for Migration

Object Name	Object Type ID	Support for Wild Card Select all Option	Support for Implicit Dependency	Object Code	Remarks
Application Preferences	201	No	No	CONFIG	Export the entire data set and replace it in the target. No validation and its dependency objects are handled.
Interest Rates	801	No	No	User-defined unique code	Historical rates from the FSI_IRC_RATE _HIST table are not migrated.
Currency rates	803	No	No		Currency rates are not supported.
Currencies	802	Yes	No	User-defined Currency code	
Allocation Rule	0	Yes	Yes	System generated code	

Table B-1 (Cont.) Supported Objects for Migration

Object Name	Object Type ID	Support for Wild Card Select all Option	Support for Implicit Dependency	Object Code	Remarks
Allocation Model	7	Yes	Yes	System generated code	
Static Table Driver	17	Yes	Yes	System generated code	
Lookup Table Driver	31	Yes	Yes	System generated code	
Simplified Batch	32	Yes	Yes	System generate code	Simplified Batch migration is supported from the Release V8.0.6.1.10.

Note:

For all PFT objects including the Simplified Batch, the RETAIN_ID flag behaves as follows:

- When no object exists in Target with sys ID same as the migrating object's Source sys ID:
 - Retain ID set as No: Object migrates to target with the same source sys ID retained in target.
 - Retain ID set as Yes: Object migrates to target with the same source sys ID retained in target.
- 2. When an object exists in Target with sys ID same as the migrating object's Source sys ID:
 - Retain ID set as No: Object migrates to target with a new sys ID created in target.
 - Retain ID set as Yes: Object migrates to target with a new sys ID created in target.

B.3 Logging

See the following logs files for more information:

- <War deployed location>/logs/offline migration.log
- <War deployed location>/logs/FUSIONSUBSYSTEMSService.log



C

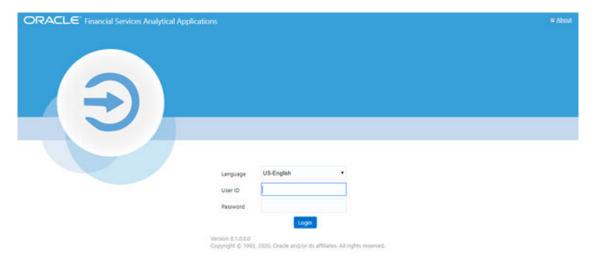
Multi-Language Support

With the introduction of Multi-Locale Support, you can view the OFSAA Applications' user interfaces in various languages.

OFSAA Login Screen

The Login window allows you to select a display language.

Figure C-1 Multi-Language Support - OFSAA Login Screen



List of Supported Languages

In addition to the base language (American English, for example, en_US), the following languages are currently supported for Profitability Management, by installing the associated Language Pack.

Table C-1 Language Name versus. Java Locale List

Language Name	Java Locale
Arabic	AR_EG
Portuguese	PT_BR
French	FR_FR
German	DE_DE
Indonesian	IN_ID
Italian	IT_IT
Japanese	JA_JP
Korean	KO_KR
Russian	RU_RU
Simplified Chinese	ZH_CN

Table C-1 (Cont.) Language Name versus. Java Locale List

Language Name	Java Locale
Spanish	ES_ES
Thai	TH_TH
Traditional Chinese	ZH_TW
Vietnamese	VI_VN
Turkish	TR_TR
Hebrew	iw_IL
French Canada	fr_CA

Depending on the type of the rule, the Name/Description specified during creation or edit either is attached to the login locale or is stored independently of the login locale. The selection of the login locale, therefore, governs which assumptions/rules are visible, and which are not visible.

Table C-2 Visibility of Assumptions and Rules

Assumption or Rules	Visible Across all Languages	Visible Only in the Creation- Language *
Administration		
Process Tuning	Yes	
Simplified Batch		Yes
Master Maintenance		
Interest Rate Codes**	Yes	
Currencies**	Yes	
Funds Transfer Pricing		
Rule Specification		
Allocation Specification		Yes
Allocation Mode		Yes
Static Table Driver		Yes
Lookup Table Driver		Yes
Allocation History	Yes	

This table illustrates the visibility of assumptions and rules across languages in this release. This applies to all Summary screens, embedded selections in subsequent screens, and so on.

- * A future release (TBD) will expand visibility for many of these application object types, to provide visibility regardless of logged-in locale.
- ** These object-types are visible across all languages because the Name and Descriptions are not stored in translation-compatible structures, which is different from the storage format for AAI objects such as Dimension Management, Filters, and Expressions.

D

Multi-Currency across OFSAA Applications

Topics:

- OFSAA Rate Management
- Functional Currency
- Currency Codes
- 002 code
- Multiple Currencies in Allocation Rules
- Allocation Engine Processing Flow
- Selecting Rows from Management Ledger Table
- Treatment of Constants and Coefficient Values
- Selecting Rows from Detail Tables
- Inserting Into Management Ledger Table
- Updating Detail Tables
- Notes on Usage of Statistics and Other Balances
- Monetary Balances and Balance Weighted Objects
- · Statistics and Standard Rates
- Examples

D.1 OFSAA Rate Management

OFSAA Rate Management is a rate management utility that enables users to manage interest rates, exchange rates, and currency data with a high degree of security and control. As part of OFSAA Infrastructure, OFSAA Rate Management handles all currency definitions for OFS Analytical Applications. Currencies are referred to by code and written description. A comprehensive list of ISO-defined currencies is included, and users can define and add additional currencies.

Upon installation, one currency is active and ready for processing: the one identified by your organization as the functional currency (for more information, see Functional Currency). You may activate other currencies and define and activate newly created currencies as needed.

You may define, input, and maintain exchange rates between any two active currencies. In addition to the standard floating exchange relationships, special fixed relationships are available (For example, used before 2000 in the European Monetary Union). OFSAA Rate Management complies with EMU structure and legislation and supports changes in currency rates as well as additions and deletions of the currencies of member countries.

Exchange rates between currencies used in Profitability Management allocations are reciprocal. The rate of exchange between two currencies must be arbitrage-free. Profitability Management does not calculate any currency exchange offsets for non-reciprocal exchange rates.

D.2 Functional Currency

At the time of installation, OFSAA Rate Management requires that you designate a functional, or primary, the currency for your organization. A Swiss multinational bank, for example, would designate the Swiss franc as its functional currency. The functional currency is always active. After you have assigned your functional currency, it cannot be changed. To assign your functional currency, manually update FSI_DB_INFO.FUNCTIONAL_CURRENCY_CD with your selected currency.



This one-row configuration table also contains your fiscal year definition; for more information, see Fiscal Year Information.

Most customers need only one functional currency, but if you require multiple functional currencies and/or multiple fiscal year definitions, you may establish ledger-specific selections of functional currency and fiscal year by manually updating

LEDGER_CCY_AND_FISCAL_YR_INFO (one row per defined Management Ledger table).

Processes operating against a Management Ledger table generally determine Functional Currency and Fiscal Year by consulting LEDGER_CCY_AND_FISCAL_YR_INFO. However, any process operating against a Management Ledger table for which no row has been set up in LEDGER_CCY_AND_FISCAL_YR_INFO determines its Functional Currency and Fiscal Year. This is done by consulting FSI_DB_INFO (that is, FSI_DB_INFO serves as a fallback if you have not set up ledger-specific currencies and calendars in LEDGER_CCY_AND_FISCAL_YR_INFO).

Note:

This one-row configuration table also contains your fiscal year definition; for more information, see Fiscal Year Information.

The designation of functional currency is stored as an ISO currency code in FSI_DB_INFO.FUNCTIONAL_CURRENCY_CD / LEDGER_CCY_AND_FISCAL_YR_INFO.FUNCTIONAL_CURRENCY, as applicable.

Profitability Management allocations can read and write in multiple currencies. However, Profitability Management allocations perform internal calculations in the functional currency.

When multi-currency is disabled, all ISO Currency Code values are written in the Functional Currency.

D.3 Currency Codes

ISO Currency Codes are defined for the world's major currencies and are seeded in the OFSAA database at installation.

ISO Currency Codes are Simple Dimension members (see Dimension Types in the Overview of OFSAA Infrastructure chapter) that define the currency of any row in the database. ISO Currency Code values used in any of the OFS Analytical Applications need to be designated



as active in OFSAA Rate Manager. ISO Currency Codes may also be user-defined. User-defined ISO Currency Codes are set up in OFSAA Rate Management.

Users must designate ISO Currency Codes as reporting currencies to activate the calculation of conversion rates. Simply designating the currency as active is not sufficient.

D.4 002 code

The ISO Currency Code value of 002 represents statistical data in the Management Ledger.

An ISO Currency Code value of 002 means "no currency basis". For example, a row in the Management Ledger representing a square footage statistic does not need a currency association and would, therefore, have a 002 ISO Currency Code. Assigning an ISO Currency Code to a statistic is useful for matching rows that have the same leaf values but differ only by ISO Currency Code (Leaf type Allocation rules).

D.5 Multiple Currencies in Allocation Rules

OFSAA Profitability Management allocation engine supports the processing of balances in multiple currencies. When multiple currency functionality is enabled (FSI_DB_INFO.MULTI_CURRENCY_ENABLED_FLG = 1), a Currency dimension is enabled in each of the Allocation Specification dialogs (for example Sources, Drivers, and Outputs) that lists dimension member values. ISO Currency Code functions similarly to other dimension members in the Profitability Management user interfaces except that the ISO Currency Code dimension is a Simple Dimension and therefore does not support hierarchies. When specifying ISO Currency Codes in an Allocation rule, you may only specify a leaf value (an active ISO Currency Code) or a macro value.

- For all tabs, the allocation rule dialogs support the Functional Currency macro ('001'), the Statistical Currency macro (non-currency Basis of '002'), and all active ISO Currency Codes.
- The Source and Driver tabs also support an All Currencies macro. All Currencies are the default value for Source and Driver tabs.
- The Debit and Credit pages within the Output tab also support a <Same as Source>
 macro. For Dynamic Driver rules, the Debit and Credit pages also support <Same as
 Driver >and <Match Source & Driver>.



Debit Credit Output Column Option

Replace
Increment Column Name ATM Expense Table Name Term Deposits Ledger Table Name Aggregate to Ledger O Yes O No ✓ Same As Source Product <Same As Source> Legal Entity ✓ Is Same As Source

✓ I Custome <Same As Source> Statistical Currency Save Save As Cancel <Same As Source> <Same As Driver> <Match Source & Driver> USD - US Dollar

Figure D-1 Output Tab Showing Multi-currency Options for a Dynamic Driver Rule

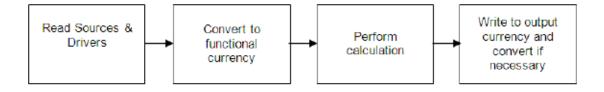
D.6 Using the Currency Dimension as a Filtering Condition

As with other Key Processing Dimensions, the use of any value other than <All> will constrain the data that serves as Sources or Drivers to allocation rules. For example, if you were to specify GL Account 12345 – Salary Expense within the Source of an allocation rule, only rows having GL Account 12345 would be included in the Source of your rule. Similarly, if you were to specify US Dollars within the Source of an allocation rule, only rows denominated in US Dollars would be included.

D.7 Allocation Engine Processing Flow

In Sources and Drivers, the Profitability Management allocation engine can read multiple input currencies. When posting to the Management Ledger table, the engine can output multiple result currencies. When posting to a detailed table, outputs are converted, if necessary, to match the ISO CURRENCY CD on each detail record to be updated.

Figure D-2 Allocation Engine Processing Flow for Multi-currency Allocations



The preceding diagram illustrates the basic allocation engine processing flow for multi-currency allocations. Input data for monetary balances are converted to the functional currency. By having all inputs in the same currency, calculations, such as percent distribution, are created on an equal basis. After converting all input data to functional currency, the allocation calculations are performed. The output results of the allocation can be in any currency. The results of calculations are converted from functional currency to the appropriate debit or credit

currency for that allocation. As noted earlier you may direct the output currency to your choice for Management Ledger outputs; for detail tables, outputs always match the currency of the records to be updated.

Input rows to allocation rules are checked to determine whether currency translation is necessary. The checks for whether an item needs translation vary between the Management Ledger table and detail tables (Instrument and Transaction Summary tables).

D.8 Selecting Rows from Management Ledger Table

When reading rows from the Management Ledger table, the allocation engine decides whether or not it needs to translate the Entered_Balance column value based on the "Column Property" characteristic of each row's Financial Element ID. This decision process applies to Sources and Drivers and is made on a row-by-row basis (one decision point for each distinct Financial Element found). OFSAA Infrastructure supports four Column Properties for Financial Elements: Balance, Balance Weighted Object, Statistic, and Standard Rate.

- If the Column Property of an input row's Financial Element is Balance or Balance Weighted Object then the value is translated to the Functional Currency.
- If the Column Property of an input row's Financial Element is Statistic or Standard Rate then the value is NOT translated (that is, the value has no currency-specific basis).

You may execute the following query to see the Column Property for each Financial Element.

```
SELECT A.FINANCIAL_ELEM_ID,

C.FINANCIAL_ELEM_NAME,

B.COLUMN_PROPERTY

FROM DIM_FINANCIAL_ELEMENTS_ATTR A, REV_COLUMN_PROPERTY_DSC B,

DIM_FINANCIAL_ELEMENTS_TL C

WHERE A.ATTRIBUTE_ID = 5004

AND C.LANGUAGE = <Specify your language here or simply use 'US'>

AND A.DIM_ATTRIBUTE_NUMERIC_MEMBER = B.COLUMN_PROPERTY_CD

AND A.FINANCIAL_ELEM_ID = C.FINANCIAL_ELEM_ID

ORDER BY 1;
```

Note

When you generate a user-defined Financial Element, you must assign a Column Property attribute value.

D.9 Treatment of Constants and Coefficient Values

The following constant values are assumed to be either statistical or to be entered in Functional currencies and are therefore never translated:

- Input values on the Source tab for Constant type allocation rules.
- Constants found in the Operator for any rule.
- Values in Static Table Driver rules.
- Values found by Lookup Table Driver rules in user-defined Lookup Tables.

D.10 Selecting Rows from Detail Tables

When reading a column from a detailed table (an Instrument table or a Transaction Summary table), the allocation engine decides whether or not it needs to translate a value based on the column's Column Property characteristic.

- If a column's Column Property is Balance, then the value is translated to the Functional Currency.
- If a column's Column Property is anything OTHER than Balance, then the value is NOT translated (that is, the value has no currency-specific basis).

For detail level columns, OFSAA Infrastructure supports the following Column Properties:

Table D-1 Column Properties in Transaction Summary Table

Property	Description
BALANCE	Monetary balance
CHAR	Fixed-length alpha-numeric data
CODE	Defined Alpha or Numeric Code Value
CODE_NUM	Undefined Numeric Code Value
DATE	Date value
FLAG	True/False value
FREQ	A recurring period
LEAF	Leaf column
IDENTITY	Reserved
ID_NUMBER	Reserved
MULT	Multiplier
NUMBER	Numeric Value
NUMERIC	Numeric Value
RATE	Interest rate
TERM	Non-recurring period
VARCHAR2	Variable-length alpha-numeric value
PCT	Percent
DEFAULT	Default Datatype

You may execute the following query to see the Column Property for any column in an Instrument or Transaction Summary table:

```
SELECT TABLE_NAME,

COLUMN_NAME,

A.REV_DATA_TYPE_CD,

B.REV_DATA_TYPE,

B.DESCRIPTION

FROM REV_TAB_COLUMNS A, FSI_DATA_TYPE_DESC B

WHERE TABLE_NAME = <Insert table name here>

AND A.REV_DATA_TYPE_CD = B.REV_DATA_TYPE_CD

ORDER BY 1, 3, 2;
```



D.11 Inserting Into Management Ledger Table

Allocations inserting into the Management Ledger table treat Currency as a Key Processing Dimension. For example, in a Dynamic Driver type of allocation that outputs to Management Ledger table, if the allocation's Debit value in the Currency dimension is <Same as Source> and if five distinct currencies are found in the Source data, then the engine will output to five currencies in its Debit currency. If the allocation's Debit value in the currency dimension is <Same as Driver> and if six distinct currencies are found in the Driver data and if the allocation's Driver is constructed to use Force to 100%, then the allocation engine will perform a percent-distribution calculation to the six currencies.

The engine decides how to Debit and Credit the Currency dimension based on the instructions you specify in an allocation rule. The decision as to whether or not to translate output values to the currency basis of the target output currencies is a completely separate one.

For any row in the output of an allocation rule, the engine decides whether or not to convert to a target currency based on the Column Property of the Financial Element for that row.

As was the case when selecting data from the Management Ledger table:

- If the Column Property of a target row's Financial Element is Balance or Balance Weighted
 Object then the value is translated from the Functional Currency to the target currency.
- If the Column Property of a target row's Financial Element is Statistic or Standard Rate then the value is NOT translated. That is, the value has no currency-specific basis).

D.12 Updating Detail Tables

When updating a Balance type column within any of the detail tables, outputs are translated to match the currency of the records to be updated.

D.13 Notes on Usage of Statistics and Other Balances

It is important to understand the details of the behavior of the allocation engine with respect to currencies before building your rules. Some elements that you may regard as being statistical in nature are registered within the system as Balances or as Balance Weighted Objects and are therefore always translated (both when serving as inputs to rules and when output from rules). You may wish to store other statistical elements as a function of a currency, that is, elements having different values for each currency, but which you do not want the engine to translate. Finally, you may wish to store elements that you regard as being statistical in nature but which vary as a function of currency and which you do want the engine to translate.

D.14 Monetary Balances and Balance Weighted Objects

Monetary Balances (or simply Balances at the detail table level) have a strong currency basis that is relatively obvious. Ending balances and average balances for Balance Sheet elements and expense and revenue balances are the most common examples.

In a multi-currency implementation, instrument-level monetary balances are inherently stored as "transacted" balances, that is, as balances stored in local currency. The monetary balances that you source from your general ledger system and which you store in the Management Ledger table will generally be 100% functional. However, you may wish to aggregate instrument-level balances to your Management Ledger table and to store them there in their



local currency amounts and/or generate non-functional balances in your Management Ledger table.

Balance Weighted Objects include elements such as weighted average Transfer Rate (Financial Element 140) at first glance appears to have a statistical nature but have a direct relationship to underlying monetary balances and therefore have the same strong currency basis as Monetary Balances.

More commonly, you will write your allocation rules that debit or credit the Management Ledger table using the 001 – Functional Currency macro or using the ISO Currency Code that represents your Functional Currency (these are equivalent definitions).

D.15 Statistics and Standard Rates

The Statistics and Standard Rates Column Property Financial Elements are not translated – neither on input (Sources and Drivers) nor on output (Debits and Credits).

Similarly, at the instrument level, columns whose Column Property is other than Balance are never translated.

The meaning of the term "statistic" is contextual. Statistics often lack a currency basis (that is, you do not want the allocation engine to translate them, neither on input nor on output). Most often, transactional volumes, activity volumes, unit costs, and other statistics do not vary by currency in their meaning. For example, you may wish to utilize headcount statistics as a driver in one or more allocation rules. Your headcount statistic would be invariant as to currency.

On the other hand, you may wish to store some other kinds of "statistics" as a function of currency. Weighted average interest rates on loans and deposits or weighted average transfer rates, for example, have a strong currency basis.

D.16 Examples

Example #1

In this example, a "debit only" Constant allocation rule generates a single row in Euros in an environment in which the Functional currency is US dollars.

Table D-2 USD as Functional Currency with Debit Product Output in Euros

Application Data	Nature of Data	Implication
Source Data: Constant value of 100	The input value is constant.	As a constant, the engine treats this as \$100 (since USD is the Functional currency).
Driver Data: None	Constant rule types do not support drivers.	There is no driver data.
Debit: One leaf dimension value is supplied for each dimension	Debit: Record is output in Euros to Financial Element = Ending Balance.	Since the Column Property of the Ending Balance Financial Element is "Balance", the output value is translated and the one row created is denominated in Euros.

In this example, if the USD to EUR exchange rate is \$1.2987 per Euro then the allocation rule's Debit produces an output value of €77.00 (100/1.2987).

Example #2



Similar to example #1, in this example a "debit only" Constant allocation rule generates a single row in Currency Code "002 – Non Currency Basis" in an environment the Functional currency is US dollars.

Table D-3 USD as Functional Currency with Debit Product Output in USD

Application Data	Nature of Data	Implication
Source Data: Constant value of 100	The input value is constant.	As a constant, the engine treats this as \$100 (since USD is the Functional currency).
Driver Data: None	Constant rule types do not support drivers.	There is no driver data.
Debit: One leaf dimension value is supplied for each dimension	Debit: Record is output to Currency = '002' and to a user- defined Financial Element = Headcount (a statistical Financial Element).	Since the Column Property of the output Financial Element is "Statistic", the output value is NOT translated and the one row created is denominated in '002', Non-Currency Basis.

In this example, note that even if the allocation had an output to a Balance type Financial Element (Ending Balance, for example), no translation would have occurred since '002' means "No currency basis". The debit value in this example is 100.

Example #3

Table D-4 Allocation Rule distributes an equal amount of Ledger Level Expense to Instrument Balance Column

Application Data	Nature of Data	Implication
Source Data: Management Ledger for Statement Processing Expense	Various Statement Processing Expenses sourced from the Management Ledger for Checking and Savings products. In this example, all of the Source rows are denominated in USD that is the Functional currency.	No translation is necessary since all of the source expense is already denominated in the functional currency.
Driver Data: Record Count column in the Checking and Savings instrument table	The instrument-level Record Count column has a value of 1 and is intended to assist, among other purposes, as a driver for "equal distribution" kinds of allocation rules. The Column Property of the Record Count column is Numeric.	As a Numeric column, Record Count has a non-currency- specific meaning and therefore, is not translated.
Debit: Instrument level Statement Processing Expense column	In this example, three distinct currencies are found within the Checking and Savings table for the current As-of-Date: USD, EUR, and GBP.	No translation is required for data written to the Statement Processing Expense column for the rows denominated in USD, but translation is required for rows denominated in EUR and GBP.

In this example, we are allocating a pool of ledger-level Statement Processing expenses down to the instrument level for Checking and Savings products. The methodology we have selected is to allocate an equal share of the ledger-level expense to every row in the CASA (Checking and Savings Accounts) table on the assumption that every row generates an equal amount of expense for the bank.



Once completed, we would expect that the total USD-equivalent of the amount of the Statement Processing Expense allocated to the instrument level would be exactly equal to the amount originally sourced from the ledger level.

Example #4

Example #4 is an allocation rule that distributes ledger-level expense to an instrument-level balance column on a percent-to-total basis of another instrument-level balance column.

Table D-5 Allocation Rule distributes Ledger-level expense to an instrument-level Balance Column

Allocation Data	Nature of Data	Implication
Source Data: Management Ledger resident Loan Loss Reserves for Mortgages	All Loan Loss Reserve data for Mortgage products denominated in USD (the Functional currency).	No translation is necessary since all of the source expense is already denominated in the functional currency.
Driver Data: Average Balance column in the Mortgages instrument table (percent-to-total)	The Column Property of the Average Balance column is Balance. In this example, rows are found that are denominated in USD and JPY.	As a Balance column, the Average Balance is translated to the functional currency.
Debit: Instrument level Loan Loss Reserve column	The Column Property of the Loan Loss Reserve column is also Balance.	Once again, translation is required but only for the rows denominated in JPY.

In this example, we started with Source data (ledger-level) Loan Loss Reserve in the amount of \$40,000,000 that was to be allocated to detail level data in the Mortgages table for a portfolio of 10,000 USD-denominated loans the total average balance of which was \$2 billion; and 10,000 JPY-denominated loans the total average balance of which was \pm 200 billion. In this case, the current exchange between JPY and USD is 100:1 so the USD equivalent average balance of the JPY mortgage portfolio is equal to the USD mortgage portfolio – each portfolio is valued at 2 billion USD.

Since the JPY and USD portfolios are of equal size, we would expect that each portfolio should receive an equal distribution of total Loan Loss Reserve (\$20 million to each portfolio). We expect that each dollar of USD average balances would receive an amount equal to each \$100 of JPY average balances. After the allocation rule had been run, we would expect to find \$20 million in allocated Loan Loss Reserve associated with USD mortgage rows and \$20 billion in allocated Loan Loss Reserve associated with JPY mortgage rows.



Е

Fiscal Year Information

Oracle Financial Services Analytical Applications (OFSAA) support both calendar year (January to December) and fiscal year configurations. If your organization operates on a fiscal year calendar, this appendix documents how to configure your fiscal year within OFSAA and how a fiscal year configuration affects processes that insert into or update the table. Note that in the context of this appendix, a fiscal year denotes a non-calendar financial year (that is, a year that does not contain 12 months and/or does not begin in January and end in December).

Topics:

- · Configuring a Fiscal Year
- How YTD Calculations Are Affected by a Fiscal Year Configuration
- Examples of Calendar Year and Fiscal Year Configurations
- Using the Undo Function with a Fiscal Year Configuration

E.1 Configuring a Fiscal Year

Fiscal year configuration data is held in FSI_FISCAL_YEAR_INFO, a special one-row, two-column table. The table is seeded with values corresponding to a standard 12-month, January to December calendar year. For a Management Ledger setup, Fiscal year configuration data is held in 'LEDGER_CCY_AND_FISCAL_YR_INFO'. If the Users fail to populate the previously mentioned table but do populate the FSI_FISCAL_YEAR_INFO, this table acts as a fallback source for the Management Ledger table.

Table E-1 FSI_FISCAL_YEAR_INFO / LEDGER_CCY_AND_FISCAL_YR_INFO table

FISCAL_PERIOD	START_MONTH
12	1

If your organization operates on a fiscal year basis, the values in this table need to be updated at the time OFSAA is installed. In the FSI_FISCAL_YEAR_INFO / LEDGER_CCY_AND_FISCAL_YR_INFO table, the values in the Fiscal Period and Start-Month columns determine the duration and beginning month of your financial year, respectively. All application processes that insert into or delete from the Management Ledger table read the configuration data in FSI_FISCAL_YEAR_INFO / LEDGER_CCY_AND_FISCAL_YR_INFO.

Fiscal-Period Column: This column holds a value that represents the financial year in months. For a calendar year, this value is always 12 months. For a fiscal year, this value is typically 12 but it may have a different value. Fiscal year configurations give you the flexibility to set shorter financial periods within a 12-month period. For example, if your organization has two 6-month fiscal periods over a 12-month span, then the value in this column would be 6.

For Oracle Financial Services Analytical Applications, the default setting is a calendar year and the value in the fiscal period column is 12. If you set your fiscal period to any value other than 12, the system automatically treats this setting as a fiscal year configuration. Valid fiscal periods include 1, 2, 3, 4, 6, or 12 months. Note that fiscal period values of other than 1, 2, 3, 4, 6, or 12 months are not supported and will cause application runtime errors.

Start-Month Column: This column holds a value that represents the first month of your financial year. Calendar years, which always begin in January, have a Start Month value of 1. Start month would have a value of 3 if your fiscal year were to begin in March and a value of 7 if your fiscal year were to begin in July.

For Oracle Financial Services Analytical Applications, the default setting is a calendar year so the starting month value is 1. Note that starting month values of less than 1 or greater than 12 are not supported and will cause application runtime errors.

E.2 How YTD Calculations are affected by a Fiscal Year Configuration

The Management Ledger table contains each of your Key Processing dimensions, several administrative columns that are also components of the table's primary key, and two "fact" columns (balance columns).

When you are running a standard calendar year configuration, the records with FISCAL_MONTH equals to 1 corresponds to January data and FISCAL_MONTH equals to 12 corresponds to December data. If, however, your Start-Month column was set to 9 (indicating that your fiscal year begins in September), then the records with FISCAL_MONTH equals to 1 would correspond to September, and records with FISCAL_MONTH equals to 12 would correspond to August.

Year-to-date calculations begin at the start date of the fiscal period rather than January of the year in which the calculations are performed.

This is an important consideration for the following calculations:

- Allocation rules that insert into or update the table.
- The allocation UNDO process that performs updates or deletes.
- Table-to-Table load into the Management Ledger table.
- Transfer pricing rate migration from instrument tables to the table through OFSAA Funds Transfer Pricing.
- Direct transfer pricing of the table through OFSAA Funds Transfer Pricing.

E.3 Examples of Calendar Year and Fiscal Year Configurations

The following examples demonstrate different configurations in the FSI_FISCAL_YEAR_INFO / LEDGER_CCY_AND_FISCAL_YR_INFO table and show how these configurations affect application functionality involving inserts into, updates of, or deletions from the table.

E.3.1 Using a Fiscal Year Configuration with a 12-Month Duration

In this example, the FSI_FISCAL_YEAR_INFO/ LEDGER_CCY_AND_FISCAL_YR_INFO table holds the following values:

- Start Month = 4
- Fiscal Period = 12

Since the fiscal period in this example is 12 months, therefore, we can refer to the fiscal period like a fiscal year. In this fiscal year example, the months for the fiscal year correspond to monthly buckets as shown in the following table:



Table E-2 Monthly Data for Fiscal Year 2020

YEAR						Mont h 07			
2020	Apr 2020	May 2020	,	•	•	Oct 2020		Feb 2021	Mar 2021

For this fiscal year example, the first calendar month of the 2020 fiscal year is April 2020, and the last calendar month of the 2020 fiscal year is March 2021.

Continuing with this fiscal year example, 2020 fiscal year YTD ranges are as shown in the following table:

Table E-3 Year-to-Date Data for Fiscal Year 2020

YEAR	as of	Mont	YTD as of Mont h 03	Mont	YTD as of Mont h 05	as of Mont	Mont	Mont	Mont	Mont		Mont
2020	Apr 2020	Apr 2020 to May 2020	Apr 2020 to Jun 2020	Apr 2020 to Jul 2020	Apr 2020 to Aug 2020			Apr 2020 to Nov 2020			Apr 2020 to Feb 2021	Apr 2020 to Mar 2021

E.3.2 Using a Calendar Year Configuration

Under the default calendar year configuration, the FSI_FISCAL_YEAR_INFO/ LEDGER_CCY_AND_FISCAL_YR_INFO table contains a Fiscal Period value of 12 and a Start Month value of 1. For the following calendar year example, calendar months for 2020 correspond to the monthly buckets as shown in the following table:

Table E-4 Monthly Data for Calendar Year 2020

 	 		Month 06	 		 	Month 12
	•	•	Jun202 0	•	•		Dec20 20

If you have set your As-of-Date to June 2020, then any OFSAA process will insert the Balance for the sixth month into the Management Ledger table with FISCAL_MONTH as 06.

Continuing with this calendar year example, the 12 YTD buckets correspond to 2020 calendar month ranges as shown in the following table:

Table E-5 Year-to-Date Data for Calendar Year 2020

YTD as of Month 01	YTD as of Month 02	YTD as of Month 03		YTD as of Month 05			YTD as of Month 08		YTD as of Month 10	YTD as of Month 11	YTD as of Month 12
Jan202 0	Jan to Feb 2020	Jan to Mar 2020	Jan to April 2020	Jan to May 2020	Jan to June 2020	Jan to July 2020	Jan to Aug 2020	Jan to Sep 2020	Jan to Oct 2020	Jan to Nov 2020	Jan to Dec 2020

For details on the relationships between Month-to-Date columns and Year-to-Date columns, see Management Ledger.

E.3.3 Using a Fiscal Year Configuration with a 6-Month Duration

In this example, the FSI_FISCAL_YEAR_INFO/ LEDGER_CCY_AND_FISCAL_YR_INFO table holds the following values:

- Start Month = 4
- Fiscal Period = 6

Since in this example the Fiscal Period is 6 months, we are no longer dealing with a Fiscal Year, but with two fiscal periods within a 12-month time span. In this fiscal period example, there are two 6-month fiscal periods within the 12-month window beginning April 2020. Just as in the previous 12-month fiscal year example, the months for the two fiscal periods correspond to monthly buckets as shown in the following table:

Table E-6 Monthly Data for Fiscal Period #1, 2020 and Fiscal Period #2, 2020

YEAR _S value							Mont h 07		 		
2020	Apr 2020	May 2020	June 2020	,	Aug 2020	•	Oct 2020	Nov 2020	Jan 2021	Feb 2021	Mar 2021

Continuing with this fiscal period example, 2020 fiscal year YTD ranges are as shown in the following table:

Table E-7 Fiscal Period-to-Date Data for Fiscal Period #1, 2020 and Fiscal Period #2, 2020

YEAR _S value	as of Mont	YTD as of Mont h 02		Mont	as of	as of Mont	Mont	Mont	Mont	Mont	as of	Mont
2020	Apr 2020	Apr 2020 to May 2020	Apr 2020 to Jun 2020	Apr 2020 to Jul 2020	0	Apr 2020 to Sep 2020		Oct 2020 to Nov 2020	Oct 2020 to Dec 2020	Oct 2020 to Jan 2021	Oct 2020 to Feb 2021	Oct 2020 to Mar 2021

Note that in this fiscal period example:

- The first calendar month of the first fiscal period is April 2020.
- The last calendar month of the first fiscal period is September 2020.
- The first calendar month of the second fiscal period is October 2020.
- The last calendar month of the second fiscal period is March 2021.

When performing year-to-date calculations where the fiscal period value is 6 months, OFSAA segments the financial year into two 6-month periods. "Year-to-Date" in the context of a multiperiod fiscal configuration means "fiscal period-to-date".



E.4 Using the Undo Function with a Fiscal Year Configuration

The allocation UNDO function removes the results of allocations from the Management Ledger table. The database function that operates against may be either an UPDATE or a DELETE. In other words, the UNDO function operates as follows:

- Examine each row generated by the allocation rule a specific month of which we intend to UNDO.
- For each row, determine how many MTD columns in months other than the month currently being UNDONE contain non-zero values.
- If the answer is zero, delete the row. If the answer is not zero, update the MTD column that
 is to be UNDONE with a value of zero and re-set all YTD columns in the fiscal period of the
 month we are UNDOING.

Examples:

The following examples assume you have run an allocation rule that posts data to the Management Ledger for January, February, and March. When you perform an UNDO operation on the March execution:

- For any row in which either the January MTD column or the February MTD column contains a non-zero value.
 - The engine updates the March MTD column with a value of zero.
 - The engine re-sets (update) the YTD columns for each YTD column within the fiscal period of the month being UNDONE.
- The engine deletes any row in which neither the January MTD column nor the February MTD column contains a non-zero value.

With a Calendar Year configuration or with a Fiscal Year configuration, the re-setting of the YTD columns will affect all 12 YTD columns. However, with a Fiscal Period configuration (a configuration in which the Fiscal Period column in FSI_FISCAL_YEAR_INFO/LEDGER_CCY_AND_FISCAL_YR_INFO is set to 1, 2, 3, 4, or 6), the re-setting of YTD columns only affects the YTD columns. This falls within the same fiscal period as the month of the allocation that is being UNDONE.



F

Seeded Financial Elements

The following table lists the Financial Elements that are seeded by the installer.

Table F-1 Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
60	Beginning Balance	ALM Output
70	Beginning Gross Rate	ALM Output
80	Beginning Net Rate	ALM Output
90	Beginning Transfer Rate	ALM Output
91	Beginning Liquidity Adjustment	FTP Output
92	Beginning Basis Risk Cost Rate	FTP Output
93	Beginning Pricing Incentive Rate	FTP Output
94	Beginning Other Adjustment Rate	FTP Output
100	End Balance	Initial Load; or Profitability Management or ALM Output
110	Ending Gross Rate	ALM Output
120	Ending Net Rate	ALM Output
130	Ending Transfer Rate	ALM Output
131	Ending Liquidity Adjustment Rate	FTP Output
132	Ending Basis Risk Cost Rate	FTP Output
133	Ending Pricing Incentive Cost Rate	FTP Output
134	Ending Other Adjustment Rate	FTP Output
140	Average Bal	Initial Load; or Profitability Management, FTP or ALM Output
141	Average Account Balance	ALM Output
142	Average Total Balance	ALM Output
143	Average Percentage Active	ALM Output
144	Average Volume Total	ALM Output
150	Average Gross Rate	ALM Output
160	Average Net Rate	ALM Output
170	Average Transfer Rate	Initial Load; or Profitability Management, FTP, or ALM Output
171	Average Historic Option Cost	ALM Output
172	Average Rem Term Transfer Rate	ALM Output
173	Average Current Option Cost	ALM Output
174	Average Liquidity Adjustment Rate	FTP Output
175	Average Basis Risk Cost Rate	FTP Output
176	Average Pricing Incentive Rate	FTP Output
177	Average Other Adjustment Rate	FTP Output

Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
178	Inflation Adjustment to Principal	ALM Output
179	Inflation Adjustment to Interest	ALM Output
180	Prepay Runoff - Positive	ALM Output
181	Timing of Prepay Runoff - Positive	ALM Output
182	Prepay Runoff - Negative	ALM Output
183	Timing of Prepay Runoff - Negative	ALM Output
184	MOA Prepay Runoff	ALM Output
85	Timing of MOA Prepay Runoff	ALM Output
186	Writeoff - Positive	ALM Output
87	Timing of Writeoff - Positive	ALM Output
88	Writeoff - Negative	ALM Output
89	Timing of Writeoff - Negative	ALM Output
190	Payment Runoff - Positive	ALM Output
191	Timing of Payment Runoff - Positive	ALM Output
192	Payment Runoff - Negative	ALM Output
193	Timing of Payment Runoff - Negative	ALM Output
195	Maturity Runoff - Positive	ALM Output
196	Timing of Maturity Runoff - Positive	ALM Output
197	Maturity Runoff - Negative	ALM Output
198	Timing of Maturity Runoff - Negative	ALM Output
200	Non Maturity - Core Runoff	ALM Output
201	Timing of Non Maturity - Core Runoff	ALM Output
202	Non Maturity - Volatile Runoff	ALM Output
203	Timing of Non Maturity - Volatile Runoff	ALM Output
204	Devolvement Runoff	ALM Output
205	Timing of Devolvement Runoff	ALM Output
206	Recovery Runoff	ALM Output
207	Timing of Recovery Runoff	ALM Output
208	Non-Performing Asset Runoff	ALM Output
209	Timing of Non-Performing Asset Runoff	ALM Output
210	Total Runoff - Positive	ALM Output
211	Timing of Total Runoff - Positive	ALM Output
212	Total Runoff - Negative	ALM Output
213	Timing of Total Runoff - Negative	ALM Output
220	Total Runoff Gross Rate	ALM Output
225	Prepay Runoff Gross Rate	ALM Output
230	Total Runoff Net Rate	ALM Output



Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
235	Prepay Runoff Net Rate	ALM Output
240	Total Runoff Transfer Rat	ALM Output
245	Prepay Runoff Transfer Rate	ALM Output
250	Repricing Balance	ALM Output
255	Repricing Balance At End	ALM Output
260	Before Repricing Gross Rate	ALM Output
270	After Repricing Gross Rate	ALM Output
280	Before Repricing Net Rate	ALM Output
290	After Repricing Net Rate	ALM Output
300	Before Reprice Transfer Rate	ALM Output
310	After Reprice Transfer Rate	ALM Output
320	Fully Indexed Gross Rate	ALM Output
330	Fully Indexed Net Rate	ALM Output
340	New Add Balance	ALM Output
341	Rollover Percentage	ALM Output
342	Net New Business	ALM Output
350	New Add Gross Rate	ALM Output
360	New Add Net Rate	ALM Output
370	New Add Transfer Rate	ALM Output
375	New Add Spread	ALM Output
380	Roll Add Balance	ALM Output
390	Roll Add Gross Rate	ALM Output
100	Roll Add Net Rate	ALM Output
110	Roll Add Transfer Rate	ALM Output
120	Interest	Initial Load; or Profitability Management or ALM Output
125	Interest Amount Gross	ALM Output
130	Interest Cash Flow	ALM Output
135	Interest Cash Flow Gross	ALM Output
137	Interest Cash Flow T-Rate	ALM Output
138	Interest CF (Without Offset)	ALM Output
140	Interest Accrued	ALM Output
141	Interest Accrued Net	ALM Output
142	Accrued Interest (Without Offset)	ALM Output
443	Accrued Interest Net (Without Offset)	ALM Output
445	Interest Accrued Gross	ALM Output
146	Interest Accrued Gross (current basis)	ALM Output
147	Accumulated Interest CF Net	ALM Output
148	Accumulated Interest CF Gross	ALM Output
449	Accumulated Interest CF Transfer Rate	•
450	Charge or Credit	Initial Load; or Profitability Management, FTP, or ALM Output



Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
451	Historic Option Cost Charge/ Credit	FTP Output
452	Charge or Credit Rem Term	FTP Output
453	Current Option Cost Charge or Credit	FTP Output
454	Interest Accrued Transfer Rate (Cur Bas)	ALM Output
455	Non-Interest Income	Initial Load or Profitability Management
457	Non Interest Expense	Initial Load or Profitability Management
460	Accrued Interest Ending Balance	ALM Output
465	Total Currency Gain/Loss (Principal)	ALM Output
470	Accrued Interest Average Balance	ALM Output
475	Realized Currency Gain/Loss (Principal)	ALM Output
480	Interest Credited	ALM Output
485	Realized Currency Gain/Loss (Interest – Net)	ALM Output
486	Realized Currency Gain/Loss (Interest – Gross)	ALM Output
487	Realized Currency Gain/Loss (Interest – T-Rate)	ALM Output
490	Discount Rate	ALM Output
491	Timing of Cash Flow (in days)	ALM Output
500	WARM	ALM Output
510	Annual Prepayment Rate	ALM Output
515	Balance Before PrePay	ALM Output
520	Deferred End Balance	ALM Output
530	Deferred Average Balance	ALM Output
540	Deferred Runoff	ALM Output
550	Period Cap Balance	ALM Output
560	Period Cap Effect - Rate	ALM Output
570	Period Cap Effect - Amount	ALM Output
580	Life Cap Balance	ALM Output
590	Life Cap Effect - Rate	ALM Output
600	Life Cap Effect - Amount	ALM Output
610	Tease Balance	ALM Output
620	Tease Effect - Rate	ALM Output
630	Tease Effect - Amount	ALM Output
640	Neg-Am Balance	ALM Output
650	Neg-Am Interest	ALM Output
660	Gap Runoff	ALM Output
661	Gap Principal Runoff	ALM Output
662	Gap Repricing Runoff	ALM Output



Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
663	Gap Deferred Runoff	ALM Output
670	Gap Runoff Term	ALM Output
671	Gap Interest Cash Flow Gross	ALM Output
672	Gap Interest Cash Flow Net	ALM Output
673	Gap Interest Cash Flow Transfer	ALM Output
674	Gap Accrued Interest Gross	ALM Output
675	Gap Accrued Interest Net	ALM Output
676	Gap Accrued Interest Transfer	ALM Output
677	Gap Interest Credited	ALM Output
680	Gap Runoff Gross Rate	ALM Output
681	Interest Accrued Gross Hist Fx Basis	ALM Output
682	Interest Accrued Net Hist Fx Basis	ALM Output
683	Interest Accrued Transfer Hist Fx Basis	ALM Output
690	Gap Runoff Net Rate	ALM Output
700	Gap Runoff Transfer Rate	ALM Output
710	Market Value	ALM Output
720	Duration	ALM Output
730	Convexity	ALM Output
760	Cur Pos Reprice Balance	ALM Output
765	Adj Cur Pos Reprice Balance	ALM Output
768	Cur Pos Before Reprice Rate	ALM Output
770	Cur Pos After Reprice Rate	ALM Output
775	Adj Cur Pos Reprice Rate	ALM Output
778	Cur Pos Before Reprice T-Rate	ALM Output
780	Cur Pos After Reprice T-Rate	ALM Output
785	Adj Cur Pos Reprice Transfer Rate	ALM Output
790	Cur Pos Runoff Balance	ALM Output
795	Adj Cur Pos Runoff Balance	ALM Output
800	Cur Pos Runoff Rate	ALM Output
805	Adj Cur Pos Runoff Rate	ALM Output
810	Cur Pos Runoff Transfer Rate	ALM Output
815	Adj Cur Pos Runoff Transfer Rate	ALM Output
820	Total Maturity/Repricing	ALM Output
830	Total Mat/Repricing Rate	ALM Output
840	Total Mat/Repricing Transfer Rate	ALM Output
900	Fee Income on Int. Bearing Acct.	ALM Output
905	Loan Fee Percentage	ALM Output
910	Tax-Exempt Adjustment	ALM Output
920	Other Interest Income Adjustment	ALM Output
930	Federal Taxes	ALM Output
935	Local Taxes	ALM Output



Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
940	Dividends	ALM Output
950	Accumulated Translation Amount	ALM Output
1001	Allocated_Amt	ALM Output
1101	Ending Balance per Account	ALM Output
1102	Ending Number of Accounts	ALM Output
1103	Percent of Active Ending Accounts	ALM Output
1104	Number of Active Accounts	ALM Output
1105	Ending Balance Unearned Discount	ALM Output
1106	Ending Gross Balance	ALM Output
1141	Average Account Balance (FE1141)	ALM Output
1142	Average Number of Accounts	ALM Output
1143	Average Percent Active Accounts	ALM Output
1144	Average Number of Active Accounts	ALM Output
1342	Net New Business (FE1342)	ALM Output
1343	New Balance Per Account	ALM Output
1344	Number of New Accounts	ALM Output
1660	Liquidity GAP Runoff (1661 + 1663)	ALM Output
1661	Liquidity GAP Principal Runoff	ALM Output
1663	Liquidity GAP Deferred Runoff	ALM Output
1670	Liquidity GAP Runoff Term	ALM Output
1671	Liquidity GAP Interest Cash Flow Gross	ALM Output
1672	Liquidity GAP Interest Cash Flow Net	ALM Output
1673	Liquidity GAP Interest Cash Flow Transfer Rate	ALM Output
1674	Liquidity GAP Accrued Interest Gross	ALM Output
1675	Liquidity GAP Accrued Interest Net	ALM Output
1676	Liquidity GAP Accrued Interest Transfer Rate	ALM Output
1677	Liquidity GAP Interest Credited	ALM Output
1678	Liquidity GAP Runoff Gross Rate	ALM Output
1679	Liquidity GAP Runoff Net Rate	ALM Output
1680	Liquidity GAP Runoff Transfer Rate	ALM Output
1794	Average Maturing Account Balance	ALM Output
1796	Number of Maturing Accounts	ALM Output
	Maturing Balance per Account	ALM Output



Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
1824	Number of Maturing Active Accounts_24	ALM Output
1825	Percent of Active Maturing Accounts	ALM Output
1826	Number of Maturing Active Accounts_26	ALM Output
2001	Static Gross Par Balance	ALM Output
2002	Static Net Par Balance	ALM Output
2003	Static Deferred Balance	ALM Output
2004	Static Accrued Interest Balance	ALM Output
2005	Static Net Rate	ALM Output
2006	Static Transfer Rate	ALM Output
2007	Static Remaining Term	ALM Output
2008	Static Market Value	ALM Output
2009	Static Duration	ALM Output
9001	Interest Income	OFSPA Reporting Line
9002	Customer Break Funding Fees	OFSPA Reporting Line
9003	Amortization of Discount for Asset	OFSPA Reporting Line
9004	Amortization of Premium for Liability	OFSPA Reporting Line
9005	Pricing Incentive	OFSPA Reporting Line
9006	Credit for Other Allocated Liabilities	OFSPA Reporting Line
9007	Transfer Pricing Credit	OFSPA Reporting Line
9008	Credit for Liquidity	OFSPA Reporting Line
9009	Credit for Break Funding	OFSPA Reporting Line
9010	Central Bank Int. Income	OFSPA Reporting Line
9011	Credit for Float	OFSPA Reporting Line
9012	Early Redemption Fee	OFSPA Reporting Line
9013	Transfer Pricing Charge	OFSPA Reporting Line
9014	Charge for Liquidity	OFSPA Reporting Line
9015	Charge for Basis Risk	OFSPA Reporting Line
9016	Charge for Optionality	OFSPA Reporting Line
9017	Charge for Break Funding	OFSPA Reporting Line
9018	Charge for Other Allocated Assets	OFSPA Reporting Line
9019	Interest Expense	OFSPA Reporting Line
9020	Charge for Central Bank Reserves	OFSPA Reporting Line
9021	Amortization of Discount for Liability	OFSPA Reporting Line
9022	Amortization of Premium for Asset	OFSPA Reporting Line
9023	Economic Provision	OFSPA Reporting Line
9024	Deposit Insurance	OFSPA Reporting Line
9025	Credit for Loan Loss Reserve	OFSPA Reporting Line



Table F-1 (Cont.) Financial Elements Listed By Number

Financial Element Number	Description	Primary Usage
9026	Credit for Equity	OFSPA Reporting Line
9027	Gross Fee Income	OFSPA Reporting Line
9028	Waived Fees	OFSPA Reporting Line
9029	Indirect Non-interest Income	OFSPA Reporting Line
9030	Direct Account Expense	OFSPA Reporting Line
9031	Indirect Distribution Expense	OFSPA Reporting Line
9032	Indirect Processing Expense	OFSPA Reporting Line
9033	Tax Expense	OFSPA Reporting Line
9034	Other Indirect Non-Interest Expense	OFSPA Reporting Line
9035	Average Balance	OFSPA Reporting Line
9036	Ending Balance	OFSPA Reporting Line
9037	Original Balance	OFSPA Reporting Line
9038	Float	OFSPA Reporting Line
9039	Allocated Loan Loss Reserve	OFSPA Reporting Line
9040	Other Allocated Assets	OFSPA Reporting Line
9041	Central Bank Reserve	OFSPA Reporting Line
9042	Other Allocated Liabilities	OFSPA Reporting Line
9043	Operating Risk Capital	OFSPA Reporting Line
9044	Credit Risk Capital	OFSPA Reporting Line
9045	Market Risk Capital	OFSPA Reporting Line
9046	Other Allocated Capital	OFSPA Reporting Line
9047	Interest Rate Risk Capital	OFSPA Reporting Line
9048	Liquidity Risk Capital	OFSPA Reporting Line
9050	Risk-Weighted Average Balance	OFSPA Reporting Line

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G

Debit and Credit Conventions

The following sections describe the debit credit conventions within the Management Ledger table.

Topics:

- Standard Accounting Conventions
- Profitability Management Allocation Engine

G.1 Standard Accounting Conventions

Under standard double-entry accounting rules, accounting transactions must contain balanced debits and credits. Additionally, when you post a debit to a debit account, you increase the running balance for that debit account; and when you post a credit to a debit account, you reduce the running balance for that debit account. Conversely, when you post a credit to a credit account, you increase the running balance for that credit account; and when you post a debit to a credit account, you reduce the running balance for that credit account.

Table G-1 Standard Accounting Conventions

Posting A	То А	Effect
Debit	Debit Account	Increases the running balance
Credit	Debit Account	Decreases the running balance
Credit	Credit Account	Increases the running balance
Debit	Debit Account	Decreases the running balance

For example, if you generate an accounting transaction for a new loan, your transaction debits the appropriate asset GL account (a debit account) for the new loan, therefore, increasing the running balance for the Loan GL account; and credit cash (also a debit account), therefore, reducing the running balance for the Cash GL account.

Table G-2 Debit/Credit Entries

Debit	Credit
New loan \$500	Cash (\$500)

G.2 Profitability Management Allocation Engine

The Profitability Management allocation engine generates complex accounting transactions that have the effect of increasing or decreasing running balances for the accounts that are debited or credited. A single allocation rule may generate dozens, hundreds, or even thousands of debits and credits. In constructing allocation rules, however, you must take care to ensure (1) that the resulting debits and credits constitute a balanced transaction and (2) that your debits and credits match your business intent when you constructed the rule.

The following example shows the result of an allocation rule that gathers expenses for all-expense GL Accounts from Cost Center 100 (a total of \$4,500 of expense), debits three destination centers (Cost Centers 1, 2, and 3), and credits Cost Center 100. In this example, only three GL accounts are booked to Cost Center 100 (expense accounts 1, 2, and 3). The effect of this rule is to assign all of the expenses in Cost Center 100 to Cost Centers 1, 2, and 3; and to "relieve" (credit) Cost Center 100 by the same amount.

Table G-3 Debit-Credit Entries

Debit	Credit
Expense Account 1 for Center 1: \$300	Expense Account 1 for Center 100: (\$1,200)
Expense Account 1 for Center 2: \$400	Expense Account 2 for Center 100: (\$1,500)
Expense Account 1 for Center 3: \$500	Expense Account 3 for Center 100: (\$1,800)
Expense Account 2 for Center 1: \$400	
Expense Account 2 for Center 2: \$500	
Expense Account 2 for Center 3: \$600	
Expense Account 3 for Center 1: \$500	
Expense Account 3 for Center 2: \$600	
Expense Account 3 for Center 3: \$700	

In the example above, only expense accounts (debit accounts) are being debited or credited, because the allocation rule's Source was defined to focus on expense accounts. As a second example, imagine a similar allocation but for revenues booked to Cost Center 100 that you wish to distribute to Cost Centers 1, 2, and 3.

Table G-4 Debit-Credit Entries

Debit	Credit
Revenue Account 1 for Center 100: (\$1,200)	Revenue Account 1 for Center 1: \$300
Revenue Account 2 for Center 100: (\$1,500)	Revenue Account 1 for Center 2: \$400
Revenue Account 3 for Center 100: (\$1,800)	Revenue Account 1 for Center 3: \$500
	Revenue Account 2 for Center 1: \$400
	Revenue Account 2 for Center 2: \$500
	Revenue Account 2 for Center 3: \$600
	Revenue Account 3 for Center 1: \$500
	Revenue Account 3 for Center 2: \$600
	Revenue Account 3 for Center 3: \$700

In this second example, only revenue accounts (credit accounts) are debited or credited because the allocation rule's Source was defined to focus on revenue accounts. Note that in both examples, you need to take care in how you construct the definition of your allocation debits and credits to obtain the desired results. Generally, when you are allocating expenses or assets, you "target" receiving centers (or products or other dimensions) in your debit specification; and you offset the sources of those debit accounts in your credit specification. Conversely, when you are allocating revenues or liabilities or equity, you "target" receiving centers (or products or other dimensions) in your credit specification; and you offset the sources of those credit accounts in your debit specification.

Note that in both examples, the allocation rule's outputs were limited to only one type of account (debit accounts in the first example and credit accounts in the second example). When designing allocation rules, you generally need to take care that your allocation sources contain

only one type of account. More specifically, you need to analyze your target accounts types as will be explained below.

G.2.1 Allocation Engine Logic

When an allocation rule is configured to generate the Management Ledger debits and credits, it generates two result sets: a debit result set and a credit result set. Generally, each row within a debit result set will be entirely composed of either debit balances or credit balances. Similarly, each row within a credit result set will generally be entirely composed of either debit balances or credit balances. Any given result set, however, may be composed of a mixture of both debit balances and credit balances. For this reason, it is important to explain in some detail the behavior of the allocation engine.

G.2.2 Debit Result Sets

In evaluating debit result sets, the allocation engine examines each row of output to determine its account type, that is, to determine whether the row represents a debit balance or a credit balance. If a row represents debit balance, the allocation engine preserves the signage of the row (that is, multiplies it by plus one); if the row a row represents credit balance, the allocation engine reverses the signage of the row (that is, multiplies it by minus one).

Table G-5 Debit Result Sets

Allocation Output Tab	Account Type of Output Row	Rule
Debit	Debit	Multiply by +1
Debit	Credit	Multiply by -1

G.2.3 Credit Result Sets

Similarly, in evaluating credit result sets, the allocation engine examines each row of output to determine its account type, that is, to determine whether the row represents a debit balance or a credit balance. If a row represents credit balance, the allocation engine preserves the signage of the row (that is, multiplies it by plus one); if the row a row represents debit balance, the allocation engine reverses the signage of the row (that is, multiplies it by minus one).

Table G-6 Credit Result Sets

Allocation Output Tab	Account Type of Output Row	Rule
Credit	Debit	Multiply by -1
Credit	Credit	Multiply by +1

G.2.4 Determining Account Type

In examining any output row, (whether from an allocation's debit specification or its credit specification) the allocation engine employs the following logic:

- Examine the row's Financial Element.
- Determine the value of the Financial Element's Account Type attribute.
- If the Financial Element's Account Type attribute cannot determine account type, examine the row's Common Chart of Accounts (Common COA) value.
- Determine the value of the Common COA's Account Type attribute.



Determine the Account Type of the Financial Element.

Account Type is a "dimension type" attribute that is shared by both the Financial Element and Common Chart of Accounts dimensions. Dimension type attributes are based upon simple dimensions, that is, lists of dimension member values. The values of the Account Type dimension constitute detailed account types each of which is fundamentally either a debit type or a credit type.

G.2.5 Detailed Account Type Values

To determine whether a target output row is a Debit row or a Credit row, for every row, the allocation engine examines the Account Type associated with the row's Financial Element.

Fundamental Account Type	Detailed Account Type
Debit	Dividends
	Earning Assets
	Interest Expense
	Non-Interest Expense
	Off-Balance Sheet Payable
	Other Asset
	Statistical
	Taxes
	Equity
Credit	Interest Bearing Liabilities
	Interest Income
	Non-Interest Income
	Off-Balance Sheet Receivable
	Other Liability

In some cases, however, the Account Type associated with a row's Financial Element is ambiguous. For example, Financial Element 457 – Non-Interest Expense is a debit account type (its detailed Account Type is Non-Interest Expense). The Account Type of Financial Element 100 – Ending Balance, however, is ambiguous. An Ending Balance could be either an asset or a liability. In such cases, the Account Type associated with a Financial Element is a special value called < Use Detailed Leaves >. What this means is that the engine should fall back upon the Common COA dimension to determine a row's Account Type.

G.2.5.1 Determine the Account Type of the Common Chart of Accounts

When a row's fundamental account type (DR or CR) is not determined from the Account Type attribute associated with its Financial Element (when the Account Type attribute takes on the special < Use Detail Leaves > value), the allocation engine determines the row's debit or credit status. This is done by examining the Account Type attribute associated with its Common Chart of the Account value.

G.2.6 Designing Allocation Rules

One approach for avoiding undesired allocation results is to ensure that your allocation Sources are limited to either debit accounts or credit accounts. Another approach is to output your results to unambiguous Financial Elements, that is, to Financial Elements whose account types are known with certainty. For example, when allocating balance-sheet balances, you need to ensure that your allocation Source definition is limited to 100% asset balances or



100% liability balances. On the output side of asset allocation, you might choose to debit a user-defined Financial Element whose Account Type is unambiguous (for example, Allocated Assets).

G.2.7 Designing General Ledger Extracts

When coding your General Ledger extract, you must map each of your ledger balances to specific Financial elements and Common Chart of Account values. Financial Element values are straightforward and easy to map, but if your ledger lacks a product dimension, it is not clear how you should map each source balance to a Common COA value. One approach you might use is to build 14 Common COA dimension member values each of which you associate with one of the 14 detailed Account Types (see table above). With this approach, you can easily map your initial ledger balances.

G.2.8 Signage Methods

When OFSAA is installed, you must choose one of three available Signage Methods that indicate how you have chosen to store balances in the Management Ledger table.

- Natural Signage Convention: Under the Natural Signage Convention, balances initially loaded into the Management Ledger are always positively signed. The only time an initially loaded balance is negatively signed is when the balance in question is in a "contra" state. Accounts described as contra-accounts are normally in a "contra" state, that is, their balances are normally negative. Examples of such accounts include loan loss reserves, depreciation, and amortization. However, any account, maybe in a contra state, that is, carries a negative balance.
- GAAP Signage Convention: Under the GAAP signage convention, debit accounts (asset
 and expense balances) are generally stored with positive signage, and credit accounts
 (liability, equity, and revenue balances) are generally stored with negative signage. As with
 the Natural Signage convention, the exceptions are for balances that are in a "contra"
 state. Some prefer the GAAP signage convention over the Natural Signage convention
 because it is perceived to be easier to construct balance sheets when assets and liabilities
 are oppositely signed.
- Reverse GAAP Signage Convention: Under the Reverse GAAP signage convention, debit accounts (asset and expense balances) are generally stored with negative signage, and credit accounts (liability, equity, and revenue balances) are generally stored with positive signage. As with the Natural Signage convention, the exceptions are for balances that are in a "contra" state. Some prefer the Reverse GAAP signage convention to either the Natural Signage convention or the GAAP Signage convention because it is perceived to be easier to construct income statements when revenues are positively signed and expenses are negatively signed.

One of these conventions is likely to reflect how balances are stored in your General Ledger, but you need not necessarily adopt the same convention in your OFSAA data model as was adopted in your General Ledger. This is a decision you need to make as you are designing your GL data extract.

G.2.9 Choosing a Signage Convention

Signage conventions have evolved over time to simplify reporting processes. With modern reporting tools, your choice is not highly significant. The OFS Profitability Analytics BI solution, for example, automatically takes your choice of Signage into account when it builds multidimensional cubes from your Management Ledger table. Regardless of the convention, you have chosen, OFSPA displays balance sheets and income statements using a visually



pleasing "natural" convention (that is, all balances, with understood exceptions, are shown as positive balances).

The Natural Signage convention is the most commonly recommended method for OFSAA implementations.

G.2.10 Implications for Allocation Rules

Your choice of Signage convention does not affect the design of your allocation rules. To see why this is the case, examine the following examples:

- If you have chosen to store your expenses as negative numbers (Reverse GAAP convention), an allocation of expense from one cost center to another cost center debits the receiving center with the negative expense (signage is preserved) and credits the source center with the positive expense (signage is reversed).
- If you have chosen to store your liabilities as negative numbers (GAAP convention), a liability allocation from one cost center to another cost center credits the target center with a negative liability balance (signage is preserved) and debits the source center with a positive liability balance (signage is reversed).

In short, the allocation engine is indifferent to (and does not know) the Signage convention you have adopted.



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Performance Tuning

A typical Oracle Insurance Allocation Manager for Enterprise Profitability implementation involves dozen, hundreds, or sometimes even thousands of distinct allocation rules. There is commonly a bell-curve distribution of processing times for each allocation rule. Some finish in seconds, some finish in minutes, and others may take hours to complete. An allocation's run time is related to the volume of data it generates, but there may be times when an allocation runs slower than it should due to stale database statistics, skews in the data being queried, a lack of appropriate indexes, or a poor execution plan generated by the database optimizer. Your DBA may be able to enhance the overall performance of the database by gathering database statistics more frequently, generating additional indexes, or by other tuning techniques. One such additional tuning technique is to add hints to your queries.

Topics:

- SQL Hints
- Profitability Management Parallel Execution

H.1 SQL Hints

Oracle Financial Services Profitability Management allows users to exploit SQL Hints to tune the performance of allocation rules. SQL Hints provide a mechanism to instruct the optimizer to choose a desired query execution plan based on specified hint criteria. The Profitability Management allocation engine reads user-defined hints that are stored in the FSI_SQL_HINTS_OPTIONS table.

Profitability Management supports the following types of SQL hint:

- DML HINT
- PERCENT_DIST_HINT
- TREE_FILTER_HINT
- FILTER_ON_HINT

Note the following:

- Hints must be defined by users; there are no default hints.
- There is currently no user interface for the definition of hints. Your DBA can assist you in defining, testing, and optimizing SQL Hints. SQL Hints need to be manually inserted into the FSI_SQL_HINTS_OPTIONS table.
- The FSI_SQL_HINTS_OPTIONS table is indexed by the following:
 The system identifier (SYS_ID_NUM) of the rule to which the hint applies.
 - By the allocation engine's PROCESS ENGINE CD (zero).
 - Currently, only the Profitability Management engine supports SQL Hints; additional analytical application engines may support SQL Hints in future releases.
- You may determine an allocation's SYS_ID_NUM by performing a mouse-over on the allocation rule's name in the Allocation Specification summary screen.
- Hints are limited to 250 characters.

- DML HINT and FILTER ON HINT apply to all types of allocations.
- TREE FILTER HINT applies only to allocation rules that include a Hierarchy Filter.
- PERCENT_DIST_HINT applies only to Dynamic Driver allocations.

H.1.1 Types of SQL Hints

Profitability Management supports four types of SQL hints.

 Filter On Hint: A hint inserted into the FILTER_ON_HINT column will be applied to the SELECT query on the allocation's source table (Ledger Class Table, Instrument Table, or Transaction Summary Table).



Effective with release 8.0.5, hints are also supported for Management Ledger tables.

- Tree Filter Hint: For an allocation rule, using a Hierarchy Filter, the hint text specified in the TREE_FILTER_HINT column is applied to sub-selects from the OFSA_IDT_ROLLUP table.
- Percent Distribution Hint: A hint inserted to the PERCENT_DIST_HINT column is applied to the SELECT statement that acquires driver data for Dynamic Driver allocation rules.
- DML Hint: A hint inserted into the DML_HINT column is applied to DML operations that
 insert into or update target tables, as, Debit or Credit operations. Note that hints that
 specify database parallelism for DML operations will be ineffective unless you have
 enabled DML parallelism in FSI_PARALLEL_PARAMETERS. For more information, see
 Profitability Management Parallel Execution.

H.1.2 How to use SQL Hints

To enable one or more SQL Hints for an allocation rule, you must generate appropriate entries into the FSI_SQL_HINTS_OPTIONS table for the allocation rule to which you want your hints to apply. For general guidance on SQL Hints, see the Oracle Database Performance Tuning Guide.

Following is a sample query to insert a FILTER ON HINT and a TREE FILTER HINT into FSI_SQL_HINTS_OPTIONS:

```
INSERT INTO FSI_SQL_HINTS_OPTIONS
  (SYS_ID_NUM,
   PROCESS_ENGINE_CD,
   FILTER_ON_HINT,
   DML_HINT,
   TREE_FILTER_HINT,
   PERCENT_DIST_HINT)
VALUES
  (201230,
   0,
   '/*+ parallel(fsi_d_management_ledger, 8)*/',
   '/*+ parallel(ofsa idt rollup, 2)*/'
```



)

In this example:

- SYS_ID_NUM is the system identifier for the allocation rule to which the hint is applicable.
 You may determine the system identifier for an allocation rule by performing a mouse-over on the rule's name in the Allocation Specification summary screen.
- PROCESS_ENGINE_CD is set to a value of zero for the Profitability Management engine. Other Oracle Financial Services Analytical Applications (OFSAA) engines may support SQL Hints in future releases. In designing hints to enhance the performance of slow-running rules, your DBA will typically begin by capturing the slow-running SQL. You may capture the SQL generated by an allocation rule from the OFSAA log files (first set Profitability Management -> Application Preferences -> Debugging Output Level to Show All SQL) or through generic database tracing (For more information about using Application Tracing Tools, see Oracle Database Performance Tuning Guide). Once your DBA has captured the slow-running SQL and its execution plan, he or she can experiment offline to determine what form of hint will provide the best performance.

H.1.3 Sample Queries

Several examples follow DML statements that the allocation engine will issue to generate debits and credits. These examples illustrate where the four kinds of supported hints are inserted into the queries. Note that while the examples all demonstrate hints that suggest parallelism to the database optimizer, you may utilize any valid form of a hint.

H.1.3.1 Filter on Hint

```
MERGE INTO LEDGER STAT TARGET
USING (
SELECT
          C.*
FROM (
SELECT 11002.000000 identity code, 1994 year s,'D'
accum type cd,100 consolidation cd, 101 balance type cd, 'USD'
ISO CURRENCY CD, 457.000000 FINANCIAL ELEM ID, ORG UNIT ID,
GL ACCOUNT ID, 821.000000 COMMON COA ID, PRODUCT ID, (
SOURCE AMOUNT + leaf amount ) *1 BALANCE AMOUNT
from (SELECT /*+ parallel(ledger stat, 8) */row number() over (partition
      a.PRODUCT ID,
a.GL ACCOUNT ID, a.ORG UNIT ID order by
                                           a.PRODUC T ID, a.GL ACCOUNT ID,
a.ORG UNIT ID) rw , SUM (DECODE (COMMON COA ID, 101, 0,
DECODE(a.year_s, 1994, a.month_03, 0)) ) over (partition by
a.PRODUCT ID, a.GL ACCOUNT ID, a.ORG UNIT ID) SOURCE AMOUNT,
SUM (DECODE (COMMON COA ID, 101, DECODE (a.year s, 1994, a.month 03,
0), 0)) over (partition by a.PRODUCT ID, a.GL ACCOUNT ID,
a.ORG UNIT ID ) leaf amount , a.PRODUCT ID, a.GL ACCOUNT ID,
a.ORG UNIT ID
from LEDGER STAT a
where (a.COMMON COA ID=820
OR a.COMMON COA ID=101)
and (((a.IDENTITY CODE = 0))
or (a.IDENTITY CODE = 1)
or (a.IDENTITY CODE = 700)
or (a.IDENTITY CODE = 779))
```



```
and (a.identity code) IN (select distinct a.parent identity code
from FSI M DATA IDENTITY DETAIL a
where a.identity code in (11002)
and a.as_of_date = '03/31/1994'
and a.src drv type in ('S' , 'D') )
and a.year s IN (1994) )
where rw = 1 ) C ) SOURCE ON (TARGET.FINANCIAL ELEM ID =
457.000000
AND TARGET.ORG UNIT ID = SOURCE.ORG UNIT ID
AND TARGET.GL ACCOUNT ID = SOURCE.GL ACCOUNT ID
AND TARGET.COMMON COA ID = 821.000000
AND TARGET.PRODUCT ID = SOURCE.PRODUCT ID
AND TARGET.YEAR S = 1994
AND TARGET.IDENTITY CODE = 11002.000000
AND TARGET.ISO CURRENCY CD = SOURCE.ISO CURRENCY CD
AND TARGET.CONSOLIDATION CD = 100
AND TARGET.ACCUM TYPE CD = 'D' ) WHEN MATCHED THEN
UPDATE
SET TARGET.MONTH 03 = TARGET.MONTH 03 + SOURCE.BALANCE AMOUNT,
BALANCE TYPE CD = 101, ytd 03 = ytd 02 + SOURCE.BALANCE AMOUNT , ytd 04 =
ytd_03 + month_04 , ytd_05 = ytd_04 + month_05 , ytd_06
= ytd 05 + month 06 , ytd 07 = ytd 06 + month 07 , ytd 08 =
ytd 07 + month 08 , ytd 09 = ytd 08 + month 09 , ytd 10 = ytd 09
+ month 10 , ytd 11 = ytd 10 + month 11 , ytd 12 = ytd 11 +
month 12 WHEN NOT MATCHED THEN
INSERT (FINANCIAL ELEM ID, ORG UNIT ID, GL ACCOUNT ID,
COMMON COA ID, PRODUCT ID, ACCUM TYPE CD, BALANCE TYPE CD,
CONSOLIDATION CD, CURRENCY TYPE CD, ISO CURRENCY CD,
IDENTITY CODE, MONTH 01, MONTH 02, MONTH 03, MONTH 04, MONTH 05,
MONTH 06, MONTH 07, MONTH 08, MONTH 09, MONTH 10, MONTH 11,
MONTH 12, YTD 01, YTD 02, YTD 03, YTD 04, YTD 05, YTD 06, YTD 07,
YTD 08, YTD 09, YTD 10, YTD 11, YTD 12, YEAR S )
VALUES ( 457.000000, SOURCE.ORG UNIT ID, SOURCE.GL ACCOUNT ID,
821.000000, SOURCE.PRODUCT ID, 'D' , 101 , 100 , 0 ,
SOURCE.ISO CURRENCY CD, 11002.000000 , 0.0, 0.0,
0.0, 0, 0, SOURCE.BALANCE AMOUNT , SOURCE.BALANCE AMOUNT ,
SOURCE.BALANCE AMOUNT , SOURCE.BALANCE AMOUNT , 1994)
```

H.1.3.2 Tree Filter Hint

```
MERGE INTO LEDGER_STAT TARGET

USING (
SELECT 11040.000000 identity_code, 1994 year_s, 'D'
accum_type_cd , 100 consolidation_cd , 101 balance_type_cd,'USD'
ISO_CURRENCY_CD, 10900.000000 FINANCIAL_ELEM_ID, ORG_UNIT_ID,
GL_ACCOUNT_ID, COMMON_COA_ID, PRODUCT_ID, SOURCE_AMOUNT * 1
BALANCE_AMOUNT
from (SELECT row_number() over (partition by a.PRODUCT_ID,
a.COMMON_COA_ID
order by a.PRODUCT_ID, a.COMMON_COA_ID)rw, SUM(DECODE(a.year_s, 1994,
a.month 03, 0) * 2 ) over (partition by a.PRODUCT_ID,
```

```
a.COMMON COA ID) SOURCE AMOUNT , a.PRODUCT ID, a.COMMON COA ID ,
a.GL ACCOUNT ID, a.ORG UNIT ID
from LEDGER STAT a
where a.FINANCIAL ELEM ID=100
and a.ORG UNIT ID=2100
and a.GL ACCOUNT ID IN (SELECT /*+ parallel (ofsa idt rollup,
8) */ leaf node
FROM OFSA IDT ROLLUP
WHERE OFSA_IDT_ROLLUP.sys_id_num = 2000779
and (OFSA IDT ROLLUP.leaf node = 101301))
and (((a.CONSOLIDATION CD = '100'))
and ((a.IDENTITY CODE = 0)))
and (a.identity_code) IN (select distinct a.parent_identity_code
from FSI M DATA IDENTITY DETAIL a
where a.identity_code in (11040)
and a.as_of_date = '03/31/1994'
and a.src drv type = 'S' )
and a.year s IN (1994) )
where rw = 1 ) SOURCE ON (TARGET.FINANCIAL ELEM ID = 10900.000000
AND TARGET.ORG UNIT ID = SOURCE.ORG UNIT ID
AND TARGET.GL ACCOUNT ID = SOURCE.GL ACCOUNT ID
AND TARGET.COMMON COA ID = SOURCE.COMMON COA ID
AND TARGET.PRODUCT ID = SOURCE.PRODUCT ID
AND TARGET.YEAR S = 1994
AND TARGET.IDENTITY CODE = 11040.000000
AND TARGET.ISO CURRENCY CD = SOURCE.ISO CURRENCY CD
AND TARGET. CONSOLIDATION CD = 100
AND TARGET.ACCUM TYPE CD = 'D' ) WHEN MATCHED THEN
SET TARGET.MONTH 03 = TARGET.MONTH 03 + SOURCE.BALANCE AMOUNT,
BALANCE TYPE CD = 101, ytd 03 = ((ytd 02* 2) +
SOURCE.BALANCE_AMOUNT )/ 3 , ytd_04 = ((ytd_03* 3) + month_04 )/
4 , ytd 05 = ((ytd 04* 4) + month 05) / 5 , ytd 06 = ((ytd 05* 5)
+ month 06 )/6 , ytd 07 = ((ytd 06*6) + month 07 )/7 , ytd 08
= ((ytd_07*7) + month_08)/8, ytd_09 = ((ytd_08*8) + month_09)
/ 9 , ytd 10 = ((ytd 09* 9) + month 10 )/ 10 , ytd 11 =
((ytd_10*10) + month_11) / 11, ytd_12 = ((ytd_11*11) +
month 12 )/ 12 WHEN NOT MATCHED THEN
INSERT (FINANCIAL ELEM ID, ORG UNIT ID, GL ACCOUNT ID,
COMMON COA ID, PRODUCT ID, ACCUM TYPE CD, BALANCE TYPE CD,
CONSOLIDATION CD, CURRENCY TYPE CD, ISO CURRENCY CD,
IDENTITY CODE, MONTH 01, MONTH 02, MONTH 03, MONTH 04, MONTH 05,
MONTH 06, MONTH 07, MONTH 08, MONTH 09, MONTH 10, MONTH 11,
MONTH 12, YTD 01, YTD 02, YTD 03, YTD 04, YTD 05, YTD 06, YTD 07,
YTD 08, YTD 09, YTD 10, YTD 11, YTD 12, YEAR S )
VALUES ( 10900.000000, SOURCE.ORG UNIT ID, SOURCE.GL ACCOUNT ID,
SOURCE.COMMON COA ID, SOURCE.PRODUCT ID, 'D' , 101 , 100 , 0 ,
SOURCE.ISO CURRENCY CD, 11040.000000 , 0.0, 0.0,
SOURCE.BALANCE AMOUNT, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0.0,
0.0, 0, 0, (SOURCE.BALANCE AMOUNT) / 3, ((
(SOURCE.BALANCE AMOUNT) / 3) * 3) / 4, (((
(SOURCE.BALANCE AMOUNT) / 3) * 3) / 4) * 4) / 5, ((((((
(SOURCE.BALANCE AMOUNT) / 3) * 3) / 4) * 4) / 5) * 5) / 6, (((((((
(SOURCE.BALANCE AMOUNT) / 3) * 3) / 4) * 4) / 5) * 5) / 6) * 6) / 7,
```

H.1.3.3 Pct Distr Hint

```
MERGE INTO FSI D MERCHANT CARDS TARGET USING (SELECT SUM
(IVW SOURCE.IVW TARGET AMOUNT) TARGET AMOUNT , IDENTITY CODE,
ID NUMBER
FROM (
SELECT ( Src.SOURCE AMOUNT * Drv.drv factor) IVW TARGET AMOUNT,
Drv.IDENTITY CODE, Drv.ID NUMBER
FROM (SELECT SUM(DECODE(a.year s, 1994, a.month 03, 0))
SOURCE AMOUNT
FROM LEDGER STAT a
where a.FINANCIAL ELEM ID=100
and a.ORG_UNIT_ID=2100
and a.GL ACCOUNT ID IN (SELECT leaf node
FROM OFSA IDT ROLLUP
WHERE OFSA IDT ROLLUP.sys id num = 2000779
and (OFSA IDT ROLLUP.leaf node = 101301))
and (((a.CONSOLIDATION CD = '100'))
and((a.IDENTITY CODE = 0)))
and (a.identity_code) IN (select distinct a.parent identity code
from FSI M DATA IDENTITY DETAIL a
where a.identity code in (10316)
and a.as of date = '03/31/1994'
and a.src_drv_type = 'S' )
and a.year_s IN (1994)) Src , (SELECT ( ColVal / mTotal )
drv factor , IDENTITY CODE, ID NUMBER
from (SELECT /*+ parallel(FSI D MERCHANT CARDS, 8) */
a.IDENTITY CODE, a.ID NUMBER, (TOTAL TRANSACTIONS) ColVal, (SUM
(TOTAL TRANSACTIONS) OVER()) mTotal
from FSI D MERCHANT CARDS a
where a.GL_ACCOUNT_ID=101301
and a.as of date='03/ 31/ 1994')
WHERE mTotal <> 0) Drv) IVW SOURCE
WHERE IVW TARGET AMOUNT <> 0
GROUP BY IDENTITY CODE , ID_NUMBER ) SOURCE ON
(SOURCE.IDENTITY CODE = TARGET.IDENTITY CODE
AND SOURCE.ID_NUMBER = TARGET.ID_NUMBER ) WHEN MATCHED THEN
UPDATE
SET IDENTITY CODE CHG = 10316.000000 , TARGET.ATM EXP =
DECODE (identity code chq, 10316.000000, ATM EXP, 0)+
(SOURCE.TARGET AMOUNT * 1)
```

H.1.3.4 DML Hint

```
MERGE /*+ parallel(ledger_stat, 4) */ INTO LEDGER_STAT TARGET
USING (SELECT (SUM (IVW SOURCE.IVWSRC AMOUNT) * 1 )
```

```
BALANCE_AMOUNT, ORG_UNIT_ID, GL_ACCOUNT ID, PRODUCT ID
FROM (SELECT (Src.src amount * Drv.drv factor) IVWSRC AMOUNT,
Src.ORG UNIT ID, Src.GL ACCOUNT ID, Src.PRODUCT ID
FROM (SELECT SUM(DECODE(a.year_s, 1994, a.month_03, 0) )
src amount , a.GL ACCOUNT ID, a.PRODUCT ID, a.ORG UNIT ID
from LEDGER STAT a
where (((a.IDENTITY CODE = 0))
or (a.IDENTITY CODE = 1)
or (a.IDENTITY CODE = 700)
or (a.IDENTITY CODE = 779))
and (a.identity code) IN (select distinct a.parent identity code
from FSI M DATA IDENTITY DETAIL a
where a.identity_code in (10993)
and a.as of date = '03/31/1994'
and a.src_drv_type = 'S' )
and a.year s IN (1994)
GROUP BY a.GL ACCOUNT ID, a.PRODUCT ID, a.ORG UNIT ID) Src JOIN
(SELECT (ColVal/ mTotal) Drv factor, ORG UNIT ID
FROM (SELECT ROW NUMBER() OVER (PARTITION BY a.ORG UNIT ID
ORDER BY a.ORG_UNIT_ID) rw, (SUM(DECODE(a.year_s, 1994,
a.month 03, 0)) over (PARTITION BY a.ORG UNIT ID ))ColVal,
(SUM(DECODE(a.year_s, 1994, a.month 03, 0)) over(PARTITION BY
a.ORG UNIT ID ))mTotal, a.ORG UNIT ID
from LEDGER STAT a
where (((a.IDENTITY CODE = 0)
or (a.IDENTITY CODE = 1)
or (a.IDENTITY CODE = 700)
or (a.IDENTITY CODE = 779))
and a.year s IN (1994) AND(a.ORG UNIT ID) IN (SELECT ORG UNIT ID
FROM (SELECT SUM(DECODE(a.year s, 1994, a.month 03, 0))
src amount , a.GL ACCOUNT ID, a.PRODUCT ID, a.ORG UNIT ID
from LEDGER STAT a
where (((a.IDENTITY CODE = 0)
or (a.IDENTITY CODE = 1)
or (a.IDENTITY CODE = 700)
or (a.IDENTITY CODE = 779))
and (a.identity_code) IN (select distinct a.parent identity code
from FSI M DATA IDENTITY DETAIL a
where a.identity code in (10993)
and a.as of date = '03/31/1994'
and a.src drv type = 'S' )
and a.year s IN (1994)
GROUP BY a.GL_ACCOUNT_ID, a.PRODUCT_ID, a.ORG_UNIT_ID) ))
WHERE RW = 1
AND mTotal <> 0
AND ColVal <> 0) Drv ON (Src.ORG UNIT ID = Drv.ORG UNIT ID) )
IVW SOURCE
where IVWSRC AMOUNT <> 0
GROUP BY ORG UNIT ID, GL ACCOUNT ID, PRODUCT ID ) SOURCE ON
(TARGET.FINANCIAL ELEM ID = 457.000000
AND TARGET.ORG UNIT ID = SOURCE.ORG UNIT ID
AND TARGET.GL ACCOUNT ID = SOURCE.GL ACCOUNT ID
AND TARGET.COMMON COA ID = 821.000000
AND TARGET.PRODUCT ID = SOURCE.PRODUCT ID
AND TARGET.YEAR S = 1994
AND TARGET.IDENTITY CODE = 10993.000000
```

```
AND TARGET.ISO CURRENCY CD = 'USD'
AND TARGET. CONSOLIDATION CD = 100
AND TARGET.ACCUM TYPE CD = 'D' ) WHEN MATCHED THEN
SET TARGET.MONTH 03 = TARGET.MONTH 03 + SOURCE.BALANCE AMOUNT,
BALANCE TYPE CD = 101, ytd 03 = ytd 02 + SOURCE.BALANCE AMOUNT ,
ytd 04 = ytd 03 + month 04, ytd 05 = ytd 04 + month 05, ytd 06
= ytd 05 + month 06 , ytd 07 = ytd 06 + month 07 , ytd 08 =
ytd 07 + month 08 , ytd 09 = ytd 08 + month 09 , ytd 10 = ytd 09
+ month 10 , ytd 11 = ytd 10 + month 11 , ytd 12 = ytd 11 +
month 12 WHEN NOT MATCHED THEN
INSERT (FINANCIAL ELEM ID, ORG UNIT_ID, GL_ACCOUNT_ID,
COMMON_COA_ID, PRODUCT ID, ACCUM TYPE CD, BALANCE TYPE CD,
CONSOLIDATION CD, CURRENCY TYPE CD, ISO CURRENCY CD,
IDENTITY CODE, MONTH 01, MONTH 02, MONTH 03, MONTH 04, MONTH 05,
MONTH 06, MONTH 07, MONTH 08, MONTH 09, MONTH 10, MONTH 11,
MONTH 12, YTD 01, YTD 02, YTD 03, YTD 04, YTD 05, YTD 06, YTD 07,
YTD 08, YTD 09, YTD 10, YTD 11, YTD 12, YEAR S )
VALUES ( 457.000000, SOURCE.ORG UNIT ID, SOURCE.GL ACCOUNT ID,
821.000000, SOURCE.PRODUCT ID, 'D' , 101 , 100 , 0 , 'USD' ,
10993.000000 , 0.0, 0.0, SOURCE.BALANCE AMOUNT, 0.0, 0.0, 0.0,
0.0, 0.0, 0.0, 0.0, 0.0, 0.0, 0, SOURCE.BALANCE AMOUNT,
SOURCE.BALANCE AMOUNT , SOURCE.BALANCE AMOUNT
SOURCE.BALANCE AMOUNT , SOURCE.BALANCE AMOUNT ,
SOURCE.BALANCE AMOUNT , SOURCE.BALANCE AMOUNT ,
SOURCE.BALANCE AMOUNT , SOURCE.BALANCE AMOUNT ,
SOURCE.BALANCE AMOUNT , 1994)
```

H.2 Profitability Management Parallel Execution

Profitability Management implementations frequently employ dozens, hundreds, or even thousands of allocation rules. Frequently, many of these rules must be executed sequentially and in larger implementations, end-to-end execution times may exceed allowable thresholds. One way to reduce end-to-end runtimes is to execute as many processes as possible in parallel. For example, running Funds Transfer Pricing against multiple instrument tables simultaneously. You may also find that you can run some allocation processes concurrently. Other ways to reduce your end-to-end runtimes include tuning your database, employing hints on your slowest running allocations (see SQL Hints), or upgrading your hardware (more CPUs, more memory, faster I/O subsystems, and so on). Having a more powerful database server does not improve your performance if the hardware resources are idle. When executing allocation rules serially, you will generally utilize only a single CPU on your database server.

Oracle Financial Services Profitability Management allows you to exploit Oracle Parallel Execution. To capture what might otherwise be idle system resources, Oracle Parallel Execution subdivides SQL statements into multiple independent units of work each of which can run in parallel.

The Oracle database supports parallel execution of SQL statements with the use of:

- The PARALLEL clause for selected tables and indexes
- Parallel hints
- Alter Session statements to enable subsequent SQL operations to run in parallel

Working with your DBA, you may choose to establish specific degrees of parallelism for selected tables and indexes utilizing the PARALLEL clause. You may also elect to employ

parallel SQL Hints on selected allocation rules (see SQL Hints). Either of these approaches may be employed to encourage the database the run SELECT statements in parallel (Parallel Query), but the third mechanism is required if you want to encourage the database to run DML statements in parallel (UPDATE, INSERT, DELETE, MERGE, and so on). Employing a Parallel Query can help, but the most allocation execution time is consumed by DML queries where you are modifying the database. To exploit Parallel DML, the session from which a SQL query is issued must be specifically enabled for Parallel DML.

Each time an allocation rule is executed, a new database session is established. Each allocation starts by issuing a series of Alter Session statements based on parameters that you define in the FSI_PARALLEL_PARAMETERS table. This parameter table contains four parallel parameters as follows:

- Parallel Query
- Parallel DML
- Parallel Degree
- Parallel Degree Policy

There should be only one row in the FSI_PARALLEL_PARAMETERS table. Upon installation, this one row is seeded with the following values:

Table H-1 FSI PARALLEL PARAMETERS Table after Seeded Values

Column Name	Valid Values	Seeded Value
PROCESS_ENGINE_CD	0 for Profitability Management	0
PARALLEL_QUERY	Disable, Enable, or Force	Disable
PARALLEL_DML	Disable, Enable, or Force	Disable
PARALLEL_DEGREE	Integers between 0 and 99	Null
PARALLEL_DEGREE_POLICY	Manual, Limited, or Auto	Manual

The parameter values found in FSI_PARALLE_PARAMETERS apply to all allocation rules. Currently, Oracle Parallel Execution is only supported for Profitability Management. OFSAA Funds Transfer Pricing and OFSAA Asset Liability Management employ a different technique for parallelism: OFSAA Application Multiprocessing. For more details on OFSAA Multiprocessing, see the OFS Advanced Analytical Applications Infrastructure Installation and Configuration Guide).

```
UPDATE FSI_PARALLEL_PARAMETERS SET
PARALLEL_QUERY = 'ENABLE',
PARALLEL_DML = 'FORCE',
PARALLEL_DEGREE = NULL,
PARALLEL_DEGREE_POLICY = 'AUTO';
```

The specific Alter Session statements generated by the allocation engine for the different possible parallel parameter values are discussed as follows.

H.2.1 Parallelism Options

The following discusses the behavior of the Profitability Management engine given different possible configuration options of the parameters found in FSI-PARALLEL-PARAMETERS. Oracle Parallel Execution refers to a rich set of core database functionality. For a thorough discussion of Oracle Parallel Execution, including Parallel Query and Parallel DML, see the listing of documentation resources found at the end of this appendix.

H.2.1.1 PARALLEL_QUERY

Topics:

- DISABLE
- ENABLE
- FORCE
- FORCE with PARALLEL_DEGREE

H.2.1.1.1 DISABLE

When the PARALLEL_QUERY option in the FSI_PARALLEL_PARAMETERS table is set to DISABLE, the engine will begin each rule by issuing the following statement:

```
ALTER SESSION DISABLE PARALLEL QUERY;
```

Setting Parallel Query to DISABLE will ensure that no SELECT statement issued by the allocation engine will run in parallel.

H.2.1.1.2 ENABLE

When the PARALLEL_QUERY option in the FSI_PARALLEL_PARAMETERS table is set to ENABLE, the engine will begin each rule by issuing the following statement:

```
ALTER SESSION ENABLE PARALLEL QUERY;
```

When Parallel Query is enabled, the database may elect to execute a SELECT statement in parallel if it is run against an object (table or index) that has been declared or altered with the use of the PARALLEL clause.

Two examples of the use of the PARALLEL clause to alter a table follow:

```
ALTER TABLE FSI_D_MANAGEMENT_LEDGER PARALLEL 8;
ALTER TABLE FSI_D_MANAGEMENT_LEDGER PARALLEL (DEGREE DEFAULT);
```

In the earlier first example, the database may elect to parallelize a SELECT statement against the FSI_D_MANAGEMENT_LEDGER table using a Degree of Parallelism equal to 8. In the second example, the database may elect to parallelize a SELECT statement against the FSI_D_MANAGEMENT_LEDGER table using the default Degree of Parallelism as determined by the database but only if PARALLEL_DEGREE_POLICY is set to Auto (default parallelism and PARALLEL_DEGREE_POLICY are discussed further as follows).

The database may also elect to execute a SELECT statement in parallel if a parallel SQL hint is included in the SELECT statement. A parallel SQL hint will override the Degree of Parallelism assigned to a table or index through the PARALLEL clause. If the tables and indexes against which a SELECT statement is executed have not been defined using the PARALLEL clause and if the SELECT statement does not include a parallel hint, then the SQL statement will always run serially (in a single thread).

If the tables and indexes against which a SELECT statement is executed have been defined using the PARALLEL clause or if the SELECT statement includes a parallel hint, the database may elect to run in parallel if it is possible to do so. The conditions necessary for the database

to choose parallelize a query are complex and beyond the scope of this discussion – for details, see the listing of documentation resources found at the end of this appendix.

H.2.1.1.3 FORCE

When the PARALLEL_QUERY option in the FSI_PARALLEL_PARAMETERS table is set to FORCE and the PARALLEL_DEGREE parameter is set to NULL, the engine will begin each rule by issuing the following statement:

ALTER SESSION FORCE PARALLEL QUERY;

After this ALTER SESSION statement, subsequent SELECT statements are executed with a default Degree of Parallelism unless (a) the objects against which the SELECT statement operates is defined as having a specific Degree of Parallelism with the use of the PARALLEL clause or (b) the SELECT statement includes a parallel hint. Again, a parallel hint will override the Degree of Parallelism specified through a PARALLEL clause.

The default Degree of Parallelism is determined by the database and is generally a function of the number of CPUs on your server. For details on how the Oracle database determines the default Degree of Parallelism, see Oracle Database VLDB and Partitioning Guide.

H.2.1.1.4 FORCE with PARALLEL_DEGREE

When the PARALLEL_QUERY option in the FSI_PARALLEL_PARAMETERS table is set to FORCE and the PARALLEL_DEGREE parameter is set to a non-NULL integer value (8 in this example), the engine will begin each rule by issuing the following statement:

ALTER SESSION FORCE PARALLEL QUERY PARALLEL 8;

The subsequent behavior of Parallel Query is the same as where no specific Degree of Parallelism is specified except that the database will employ the Degree of Parallelism you have set in your PARALLEL_DEGREE parameter instead of using the database's default Degree of Parallelism. Your PARALLEL_DEGREE parameter will override any Degree of Parallelism stemming from a PARALLEL clause associated with a table or index, but a Degree of Parallelism specified in a parallel hint will override your PARALLEL_DEGREE parameter setting.

Regardless of its value, the PARALLEL_DEGREE parameter is ignored when the PARALLEL QUERY parameter is set to either DISABLE or ENABLE.

H.2.1.2 PARALLEL DML

Limitations in Using Parallel DML

A Parallel DML operation's lock requirements are very different from the serial DML requirements. For these and other reasons, the database imposes some restrictions on Parallel DML operations.

One such restriction is that while a single transaction can contain multiple parallel DML statements that modify different tables after a parallel DML statement modifies a table no subsequent statement (DML or query) can access the same table again in the same transaction. For this reason, Parallel DML is disabled regardless of your parameter settings, for any allocation rule that both debit and credit the same table. For allocation rules that both debit and credit the same table and which you want to ensure run in parallel, you divide your one allocation rule into two rules (one rule for the debit side and one rule for the credit side).



Parallel DML cannot be set (regardless of the parameter settings) for any allocation rule where the Output tables (Credit/Debit) are the same as the Source/Driver tables.

For more information regarding the restrictions on Parallel DML, see the Oracle Database Data Warehousing Guide.

H.2.1.2.1 DISABLE

When the PARALLEL_DML option in the FSI_PARALLEL_PARAMETERS table is set to DISABLE, the engine will begin each rule by issuing the following statement:

ALTER SESSION DISABLE PARALLEL DML;

Setting Parallel DML to DISABLE will ensure that no DML statement issued by the allocation engine will ever run in parallel.

H.2.1.2.2 ENABLE

When the PARALLEL_DML option in the FSI_PARALLEL_PARAMETERS table is set to ENABLE, the engine will begin each rule by issuing the following statement:

ALTER SESSION ENABLE PARALLEL DML;

When the Parallel DML is enabled, the database may elect to execute a DML statement in parallel if it is run against an object (table or index) that has been declared (or altered) using the PARALLEL clause.

The database may also elect to execute a DML statement in parallel if a parallel SQL hint is included in the DML statement. A parallel SQL hint will override the Degree of Parallelism assigned to a table or index through the PARALLEL clause. If the tables and indexes against which a SELECT statement is executed have not been defined using the PARALLEL clause and if the SELECT statement does not include a parallel hint, then the SQL statement will always run serially (in a single thread).

H.2.1.2.3 FORCE

When the PARALLEL_DML option in the FSI_PARALLEL_PARAMETERS table is set to FORCE and the PARALLEL_DEGREE parameter is set to NULL, the engine will begin each rule by issuing the following statement:

ALTER SESSION FORCE PARALLEL DML;

After this ALTER SESSION statement, subsequent DML statements are executed with the default Degree of Parallelism for the database unless (a) the objects against which the SELECT statement operates have been defined as having a specific Degree of Parallelism through the use of the PARALLEL clause or (b) the SELECT statement includes a parallel hint. A parallel hint overrides the Degree of Parallelism specified through a PARALLEL clause. Again, for details on how the Oracle database determines the default Degree of Parallelism, see Oracle Database VLDB and Partitioning Guide.



H.2.1.2.4 FORCE with PARALLEL DEGREE

When the PARALLEL_DML option in the FSI_PARALLEL_PARAMETERS table is set to FORCE and the PARALLEL_DEGREE parameter is set to a non-NULL integer value (4 in this example), the engine will begin each rule by issuing the following statement:

```
ALTER SESSION FORCE PARALLEL DML PARALLEL 4;
```

The subsequent behavior of Parallel DML is the same as where no specific Degree of Parallelism has been specified except that the database will employ the Degree of Parallelism you have set in your PARALLEL_DEGREE parameter instead of using the database's default Degree of Parallelism. Your PARALLEL_DEGREE parameter will override any Degree of Parallelism stemming from a PARALLEL clause associated with a table or index, but a Degree of Parallelism specified in a parallel hint will override your PARALLEL_DEGREE parameter setting.

Regardless of its value, the PARALLEL_DEGREE parameter is ignored when the PARALLEL_QUERY parameter is set to either DISABLE or ENABLE.

H.2.1.3 PARALLEL DEGREE POLICY

A new feature in Oracle 11gR2, PARALLEL_DEGREE_POLICY specifies whether or not automatic Degree of Parallelism, statement queuing, and in-memory parallel execution is enabled. These three topics are covered in depth by the documentation resources found at the end of this appendix.

H.2.1.3.1 MANUAL

When the PARALLEL_DEGREE_POLICY option in the FSI_PARALLEL_PARAMETERS table is set to MANUAL, the engine will begin each rule by issuing the following statement:

```
ALTER SESSION SET PARALLEL DEGREE POLICY = 'MANUAL';
```

The subsequent behavior of both Parallel Query and Parallel DML is the same as it would have been before Oracle 11gR2. SQL statements is only processed in parallel for objects declared with a PARALLEL clause or if a parallel SQL hint is included. Additionally, the Profitability Management PARALLEL_QUERY parameter must be set to either ENABLE or FORCE (for Parallel Query) and the PARALLEL_DML parameter must be set to either ENABLE or FORE (for Parallel DML).

H.2.1.3.2 LIMITED

When the PARALLEL_DEGREE_POLICY option in the FSI_PARALLEL_PARAMETERS table is set to LIMITED, the engine will begin each rule by issuing the following statement:

```
ALTER SESSION SET PARALLEL DEGREE POLICY = 'LIMITED';
```

Under the LIMITED policy, an automatic Degree of Parallelism is enabled for some statements, but statement queuing and in-memory Parallel Execution is disabled. Automatic Degree of Parallelism is only applied to those statements that access tables or indexes decorated explicitly with the DEFAULT degree of parallelism using the PARALLEL clause. Statements executed against tables or indexes defined using an explicit Degree of Parallelism through the PARALLEL clause, or statements including a parallel SQL hint may also run in parallel.

H.2.1.3.3 AUTO

When the PARALLEL_DEGREE_POLICY option in the FSI_PARALLEL_PARAMETERS table is set to AUTO, the engine will begin each rule by issuing the following statement:

```
ALTER SESSION SET PARALLEL DEGREE POLICY = 'AUTO';
```

Under the AUTO policy, the automatic Degree of Parallelism, statement queuing, and inmemory parallel execution features are all enabled. Under this policy, the Oracle database automatically decides if a statement should execute in parallel or not and what Degree of Parallelism it should use. The database also determines if you can execute the statement immediately or if it should be queued until more system resources are available. Finally, the database decides if the statement can take advantage of the aggregated cluster memory or not. For more details, see the documentation resources as follows.

H.2.2 Parallel Execution Documentation Resources

Oracle Database Parallel Execution Fundamentals: An Oracle White Paper – October 2010

http://www.oracle.com/technetwork/articles/datawarehouse/twp-parallel-execution-fundamentals-133639.pdf

Oracle® Database Data Warehousing Guide, 11g Release 1, Part Number B28313-02

http://download.oracle.com/docs/cd/B28359 01/server.111/b28313.pdf

See in particular:

- Enabling Parallel DML
- Space Considerations for Parallel DML
- Locks for Parallel DML
- Restrictions on Parallel DML

Oracle® Database New Features Guide, 11g Release 2, Part Number E10881-01

https://docs.oracle.com/cd/E11882 01/server.112/e41360/toc.htm

See in particular section In-Memory Parallel Execution

Oracle® Database VLDB and Partitioning Guide, 11g Release 2 (11.2), Part Number E16541-08

https://docs.oracle.com/cd/E18283_01/server.112/e16541.pdf

See in particular: Chapter 8: Using Parallel Execution

Oracle® Database Performance Tuning Guide, 11g Release 2 (11.2), Part Number E16638-04

https://docs.oracle.com/cd/E28271 01/server.1111/e16638.pdf



Seeded Batches

The following sections describe the seeded batches available in the OFS PFT application.

Topics:

- This section gives an overview of loaing the Instrument Summary tables.Load Instrument Summary
- <INFODOM>_PFT_MANAGEMENTLEDGER_LOAD_UNDO
- <INFODOM>_T2T_ALL_INSTRUMENT_TABLES
- <INFODOM>_T2T_ALL_TXN_SUMMARY
- <INFODOM>_T2T_MANAGEMENT_LEDGER_MULTI_SOURCE
- <INFODOM>_T2T_ALL_INS_SUMM_TABLES
- <INFODOM>_DIMENSION_ACCOUNTS
- <INFODOM>_T2T_FOR_FSI_D_CUSTOMER
- <INFODOM>_LOAD_INSTRMNT_SUMMARY
- List of Deprecated Instrument Summary T2Ts

I.1 Load Instrument Summary

For users who want to consolidate Profitability and Funds Transfer Pricing information from multiple Instrument tables into a single consolidated table, a new process has been created and is described below. The process includes a Data Transformation procedure that will move account-level data from each Instrument table into a single table, FSI_D_INST_SUMMARY. The primary use for this new table is that it becomes a single data source for moving Profitability and Funds Transfer Pricing results to FCT tables in the reporting area and replaces the previous process that included separate T2T's for each instrument table. Users may also want to use this table to build Profitability or Funds Transfer Pricing reports directly against process area data.

In earlier versions, customers who use FTP or Profitability BI applications have been required to run multiple T2Ts'; one for each instrument table to load data into a reporting area table, which was an error-prone and time-consuming activity.

Additionally, each relevant BI application (for example ALM and FTP Analytics, Retail Performance Analytics and Institutional Performance Analytics will provide a single T2T to move data from FSI_D_INST_SUMMARY to FCT_FTP_ACCOUNT_SUMMARY or FCT_PFT_ACCOUNT_SUMMARY as needed to support their specific reporting requirements.

Batch to Load Instrument Summary table:

- Seeded batch name: <INFODOM>_LOAD_INSTRMNT_SUMMARY
- Function name (which gets triggered from the batch): FN LOAD INSTRMNT SUMMARY
- DT name: LOAD INSTRMNT SUMMARY



I.1.1 Description

This batch is used to load account-level attributes from individual Instrument tables to the FSI_D_INST_SUMMARY table.

The inputs to the batch are (in addition to Batch run ID and FIC MIS date, which are implicit parameters passed to all Batches by the Batch framework):

1. P_FAIL_ON_ERROR: This is an optional parameter. The default value is Y. If the parameter value is Y, then the execution stops at that point where it encounters an error during the execution, and the Batch returns a failure status. On re-executing the batch with the same input parameter values, the DT skips the tables that have been successfully loaded and resumes loading the table that failed during the last execution. If the parameter value is passed as N, then the execution continues even if there is an error, and the Batch returns status as Success. Check Instrmnt_summary_load_status and fsi_message_log tables to see if all Instrument tables are loaded successfully or not. The instrmnt_summary_load_status.load_status_flag indicates whether the load was S (successful) or F (failed).

On re-executing, the batch execution reloads all tables without skipping the tables that were loaded successfully in the previous execution.

- 2. P_START_DATE and P_END_DATE: These two are optional parameters. The default value is NULL. If the value for these parameters is passed then the records from Instrument tables will be selected based on these dates. i.e., those records whose as_of_date falls between P_START_DATE and P_END_DATE will be selected (both inclusive).
 If these parameter values are NULL, then the records from Instrument tables will be
 - selected based on the input FIC MIS date, i.e., those records whose as_of_date equals the input FIC MIS date.
- 3. P_TARGET_TABLE: This is an optional parameter. The default value for this parameter is FSI_D_INST_SUMMARY. This is the target Instrument Summary table name which would be loaded from the individual Instrument tables.

Note:

Following is the sample request parameters, in case you don't want to use defaults:

```
P_FAIL_ON_ERROR => 'N',
P_START_DATE => '20210101',
P_END_DATE => '20210131',
P_TARGET_TABLE => 'FSI_D_INST_SUMMARY'
```

The list of Instrument tables from which the attributes of the account will be loaded are:

- FSI_D_ANNUITY_CONTRACTS
- FSI D BORROWINGS
- FSI D BREAK FUNDING CHARGES
- FSI D CASA
- FSI_D_CREDIT_CARDS



- FSI D CREDIT LINES
- FSI D FUTURES
- FSI_D_FX_CONTRACTS
- FSI_D_GUARANTEES
- FSI D INVESTMENTS
- FSI_D_LEASES
- FSI_D_LOAN_CONTRACTS
- FSI_D_MERCHANT_CARDS
- FSI_D_MM_CONTRACTS
- FSI D MORTGAGES
- FSI_D_MUTUAL_FUNDS
- FSI D OTHER SERVICES
- FSI_D_RETIREMENT_ACCOUNTS
- FSI_D_SWAPS
- FSI D TERM DEPOSITS
- FSI_D_TRUSTS

The SETUP_PARAMETERS_MASTER table can be configured with the list of tables to be excluded from the load. For each table name to be excluded, create a row in the SETUP_PARAMETERS_MASTER table with param_name as EXCLUDE_FROM_INSTRMNT_SUMMARY_LOAD, and param_value as the Instrument table name to be excluded. The table names that are excluded from the load will be written to fsi_message_log.

The DT uses the following column UDPs for the purpose mentioned in the below table. Any user-defined column added in the instrument tables must also be added in FSI_D_INST_SUMMARY as well, along with assigning UDP_EXPORT_PFT_OUTPUT. Please refer DMU guide <section/page number> for additional details regarding the user-defined properties.

The following PL/SQL is an example for executing the Load Instrument procedure directly on the schema:

declare retVal number;



I.2 <INFODOM>_PFT_MANAGEMENTLEDGER_LOAD_UNDO

This Batch can be used to UNDO the data loaded into LEDGER CLASS tables. Parameters passed in the batch are given below:

PFTUNDO.sh,##INFODOM##_<Batch Run Id> <Identity Code>-<As of Date> L where:

INFODOM: Information Domain name.

BATCH_RUN_ID: Any unique identifier to identify the batch execution.

Identity Code: Identity code generated by ledger load that needs to be removed.

As of Date: MIS DATE of Ledger Load in MM/DD/YYYY format.

I.3 <INFODOM>_T2T_ALL_INSTRUMENT_TABLES

This seeded batch contains the following Instrument Table T2Ts:

- T2T_ANNUITY_CONTRACTS
- T2T_BORROWINGS
- T2T CASA
- T2T_CREDIT_CARDS
- T2T GUARANTEES
- T2T INVESTMENTS
- T2T LEASES
- T2T LOAN CONTRACTS
- T2T_MERCHANT_CARDS
- T2T_MM_CONTRACTS
- T2T MORTGAGES
- T2T MUTUAL FUNDS
- T2T_OTHER_SERVICES
- T2T RETIREMENT ACCOUNTS
- T2T TERM DEPOSITS
- T2T_TRUSTS
- T2T LOAN COMMITMENTS

You can edit this batch to add or remove other Instrument Table T2Ts.

I.4 <INFODOM>_T2T_ALL_TXN_SUMMARY

This seeded batch contains the following Transaction Summary Table T2Ts:

- T2T_ANNUITY_TXNS_SUMMARY
- T2T_BORROWINGS_TXNS_SUMMARY
- T2T_CASA_TXNS_SUMMARY



- T2T_CREDIT_CARDS_TXNS_SUMMARY
- T2T CREDIT LINES TXNS SUMMARY
- T2T_GUARANTEES_TXNS_SUMMARY
- T2T INVESTMENTS TXNS SUMMARY
- T2T_LEASES_TXNS_SUMMARY
- T2T LOAN CONTRACTS TXNS SUMMARY
- T2T_MERCHANT_CARDS_TXNS_SUMMARY
- T2T_MM_CONTRACTS_TXNS_SUMMARY
- T2T_MORTGAGES_TXNS_SUMMARY
- T2T_MUTUAL_FUNDS_TXNS_SUMMARY
- T2T_OTHER_SERVICES_TXNS_SUMMARY
- T2T RETIREMENT ACCTS TXNS SUMMARY
- T2T TERM DEPOSITS TXNS SUMMARY
- T2T_TRUSTS_TXNS_SUMMARY

You can edit this batch to add or remove other Transaction Summary Table T2Ts.

1.5

<INFODOM> T2T MANAGEMENT LEDGER MULTI SOURCE

This seeded batch along with the underlying DTs and T2T enables tracking of data from the Staging table to the Management ledger table using identity codes. For each distinct value of "Data Origin" in the Staging table, a new Identity code is used to populate the Management ledger and FSI_DATA_IDENTITY tables. The value of V_DATA_ORIGIN in the Staging table is mapped to the FSI_DATA_IDENTITY.description column.

The seeded batch named <INFODOM>_T2T_MANAGEMENT_LEDGER_MULTI_SOURCE will have the following three tasks in the sequence:

- A DT named FN_MGMT_LED_LOAD_TEMP_TABLE, which will populate the T2T_FSI_D_MANAGEMENT_LEDGER table with unique identity_code values for each of the distinct v_data_origin values in the STG_GL_DATA table. It accepts two parameters -Target Table Name and Staging Table Name.
- T2T named T2T_MANAGEMENT_LEDGER_MULTI_SOURCE, which will use the identity codes from the table T2T_FSI_D_MANAGEMENT_LEDGER for loading data from STG_GL_DATA to FSI_D_MANAGEMENT_LEDGER.
- 3. Another DT named FN_MGMT_LED_LOAD_DATA_IDENTITY, which will populate the FSI_DATA_IDENTITY table with the information about the management ledger load. It maps the V_DATA_ORIGIN column in the STG_GL_DATA table to the DESCRIPTION column in the FSI_DATA_IDENTITY table. It will also delete the records from the T2T_FSI_D_MANAGEMENT_LEDGER table.



Note:

- 1. The results of the DT execution are written to the FSI_MESSAGE_LOG table.
- 2. The OOB T2T uses STG_GL_DATA as the staging table. The T2T has is customized to use any other staging table as the source.
- If a custom Staging table is used instead of STG_GL_DATA, the table needs to have the columns FIC_MIS_DATE and V_DATA_ORIGIN.

I.6 <INFODOM>_T2T_ALL_INS_SUMM_TABLES

This seeded batch contains the following Instrument Summary Table T2Ts:

- T2T_INS_SUMM_TERM_DEPOSITS
- T2T_INS_SUMM_RETIREMENT_ACC
- T2T_INS_SUMM_OTHER_SERVICES
- T2T_INS_SUMM_MUTUAL_FUNDS
- T2T_INS_SUMM_MM_CONTRACTS
- T2T INS SUMM MERCHANT CARDS
- T2T INS SUMM LOANS
- T2T_INS_SUMM_LEASES
- T2T_INS_SUMM_LDGR_STAT_INST
- T2T INS SUMM INVESTMENTS
- T2T INS SUMM GUARANTEES
- T2T_INS_SUMM_CREDIT_LINES
- T2T_INS_SUMM_CREDIT_CARDS
- T2T_INS_SUMM_CASA
- T2T INS SUMM BREAK FUND CHG
- T2T_INS_SUMM_BORROWINGS
- T2T INS SUMM ANNUITY
- T2T_INS_SUMM_TRUSTS

I.7 <INFODOM>_DIMENSION_ACCOUNTS

This seeded batch contains the following SCDs to populate the dim_accounts table:

- STG_ANNUITY_CONTRACTS
- STG_BILLS_CONTRACTS
- STG_BORROWINGS
- STG_CARDS
- STG_CASA



- STG_COMMITMENT_CONTRACTS
- STG FUTURES
- STG_FX_CONTRACTS
- STG_GUARANTEES
- STG INVESTMENTS
- STG_LC_CONTRACTS
- STG_LEASES_CONTRACTS
- STG LOAN CONTRACTS
- STG_MM_CONTRACTS
- STG_MUTUAL_FUNDS
- STG_OD_ACCOUNTS
- STG_OPTION_CONTRACTS
- STG_REPO_CONTRACTS
- STG_RETIREMENT_ACCOUNTS
- STG_TD_CONTRACTS
- STG_TRUSTS
- STG_MERCHANT_CARDS
- STG_CREDIT_DERIVATIVES

Note:

The DIMENSION_ACCOUNTS seeded batch is common across all the EPM applications and hence the STG_CREDIT_DERIVATIVES SCD is part of the seeded batches.

However, this task does not apply to OFS PFT because this staging table is not available in the PFT Data Model.

I.8 <INFODOM>_T2T_FOR_FSI_D_CUSTOMER

This seeded batch contains the following T2T to load the FSI_D_CUSTOMER table:

T2T FSI D CUSTOMER

I.9 <INFODOM> LOAD INSTRMNT SUMMARY

This seeded batch contains the following DT to load the FSI_D_INST_SUMMARY from individual INSTRUMENT tables:

- FSI D MUTUAL FUNDS
- FSI_D_OTHER_SERVICES
- FSI_D_RETIREMENT_ACCOUNTS
- FSI_D_TERM_DEPOSITS



- FSI D TRUSTS
- FSI_D_ANNUITY_CONTRACTS
- FSI_D_BORROWINGS
- FSI D CASA
- FSI D CREDIT CARDS
- FSI_D_CREDIT_LINES
- FSI_D_GUARANTEES
- FSI D INVESTMENTS
- FSI_D_LEASES
- FSI_D_LOAN_CONTRACTS
- FSI_D_MERCHANT_CARDS
- FSI D MM CONTRACTS
- FSI_D_MORTGAGES
- FSI_D_SWAPS
- FSI D FX CONTRACTS
- FSI_D_FUTURES

I.10 List of Deprecated Instrument Summary T2Ts

Starting with this release, the following Instrument Summary T2Ts are deprecated. OFSAA recommends using the LOAD_INSTRMNT_SUMMARY DT to move data to the FSI_D_INST_SUMMARY table.

- T2T_INS_SUMM_ANNUITY
- T2T_INS_SUMM_BORROWINGS
- T2T_INS_SUMM_BREAK_FUND_CHG
- T2T_INS_SUMM_CASA
- T2T_INS_SUMM_CREDIT_CARDS
- T2T_INS_SUMM_CREDIT_LINES
- T2T_INS_SUMM_GUARANTEES
- T2T_INS_SUMM_INVESTMENTS
- T2T_INS_SUMM_LEASES
- T2T_INS_SUMM_LOANS
- T2T_INS_SUMM_MERCHANT_CARDS
- T2T_INS_SUMM_MM_CONTRACTS
- T2T_INS_SUMM_MORTGAGES
- T2T_INS_SUMM_MUTUAL_FUNDS
- T2T_INS_SUMM_OTHER_SERVICES
- T2T_INS_SUMM_RETIREMENT_ACC
- T2T_INS_SUMM_TERM_DEPOSITS



T2T_INS_SUMM_TRUSTS



J

Financial Elements Aggregation Methods

Several processes insert into or delete from the FSI_D_MANAGEMENT_LEDGER table as follows:

- T2T for loading data into Management Ledger table
- Allocation rules
- Allocation UNDOs
- Direct transfer pricing of Management Ledger table
- Transfer pricing rate migration to Management Ledger table

For every row in the Management Ledger table, functional / Entered Balance is calculated based on the aggregation Method attribute of the Financial Element dimension.

J.1 Aggregation Methods

Aggregation Methods are assigned as attributes to Financial Elements.

A dimension attribute, the Aggregation Method is itself a simple dimension and is defined by a list of values. The Aggregation Method dimension is reserved (meaning that you may not modify its membership). Additionally, the Aggregation Method is a required attribute of the Financial Element (meaning that an Aggregation Method needs to be assigned to each Financial Element). An Aggregation Method is already assigned to each reserved Financial Element and you may not modify reserved Financial Elements. However, you must assign an Aggregation Method to any user-defined Financial Element that you create. The members of the Aggregation Method dimension are as follows.

- Add: For Financial Elements having the "Add" Aggregation Method, each YTD value is
 calculated as the sum of each preceding month. For example, the YTD value for the fourth
 month of a Fiscal year for which the Financial Element has the Aggregation Method of
 "Add" is the sum of the amounts of the first, second, third, and fourth month of the Fiscal
 year.
- Average: For Financial Elements having the "Average" Aggregation Method, calculate
 each YTD value as the average of each preceding month. For example, the YTD value for
 the fourth month of a Fiscal year for which the Financial Element has the Aggregation
 Method of "Average" is the average of the amounts of the first, second, third, and the fourth
 month of the Fiscal year.
- Average by Days Weighted: For Financial Elements having the "Average by Days Weighted" Aggregation Method, calculate each YTD value as the weighted average of each preceding month. For example, the YTD value for the fourth month of a Fiscal year for which the Financial Element has the Aggregation Method of "Average by Days Weighted" is [(Amount of the first-month x 31) + (Amount of the second-month x 28) + (Amount of the third-month x 31) + (Amount of the fourth-month x 30)] / (31 + 28 + 31 + 30). "Average by Days Weighted" calculations are not adjusted to using 29 days in leap years.
- **Beginning or Last**: For Financial Elements having either the "Beginning" or "Last" Aggregation Method, each YTD value is equal to the value for MTD for the same month. For example, the YTD value for the fourth month of a Fiscal year for which the Financial

Element has the Aggregation Method of "Beginning" or "Last" is simply the amount fourth month of the Fiscal year.

The above descriptions are general in that they assume a normal calendar configuration (for details on configuring a fiscal year calendar that does not begin in January and/or has a duration other than 12 months, see Fiscal Year Information).

