Service Blueprint : PnL Chain - Vanilla EQD

Second Level refinement: Blueprint validated in workshop held on 20th June 2019

Historization

Comment

Macro uses CRAFT DASHBOARD. No support for Craft Dashboard - Decommissioned.

In case of overnight command failure, support needs to relaunch again but because of the improper handshake, MMG teams face issue.

Study ongoing to address control issu historized portfolio flow to AI

L3 lvl KT training for Bacardi dev

Bacardi DQ Hub - sta Feed error message

MMG

Check EOD historization status: Run MACRO which is linked to BACARDI. It pulls portfolios which are not Historized and generates

Asia Only

A few GOPs do not run in overnight. Some are morning GOPs- the booking is not

Can parallely start working on 'Overnight Histo-Batch Errors'

IA3 & AIR Integrati

e for non-R	Weekly calls ongoing b/w MMG & DEV to prioritize & resolve issues	Error msgs. are more ITEC-centric. Difficult for business to comprehend.
rted April'19 get solution		AIR dev team aware of this issue.

AIR issues more frequent than IA3

Root cause analysis- who sh be doing it? MMG says that should provide root caus

ITEC does region-wise check for data quality & availability (Eliot-AIR) past 3 months

epending upon type of error, spective teams are contacted

Once everything is resolved (issues sorted), MMG does de-histo then 'REHISTORIZATION'. As Bacardi users, we have option
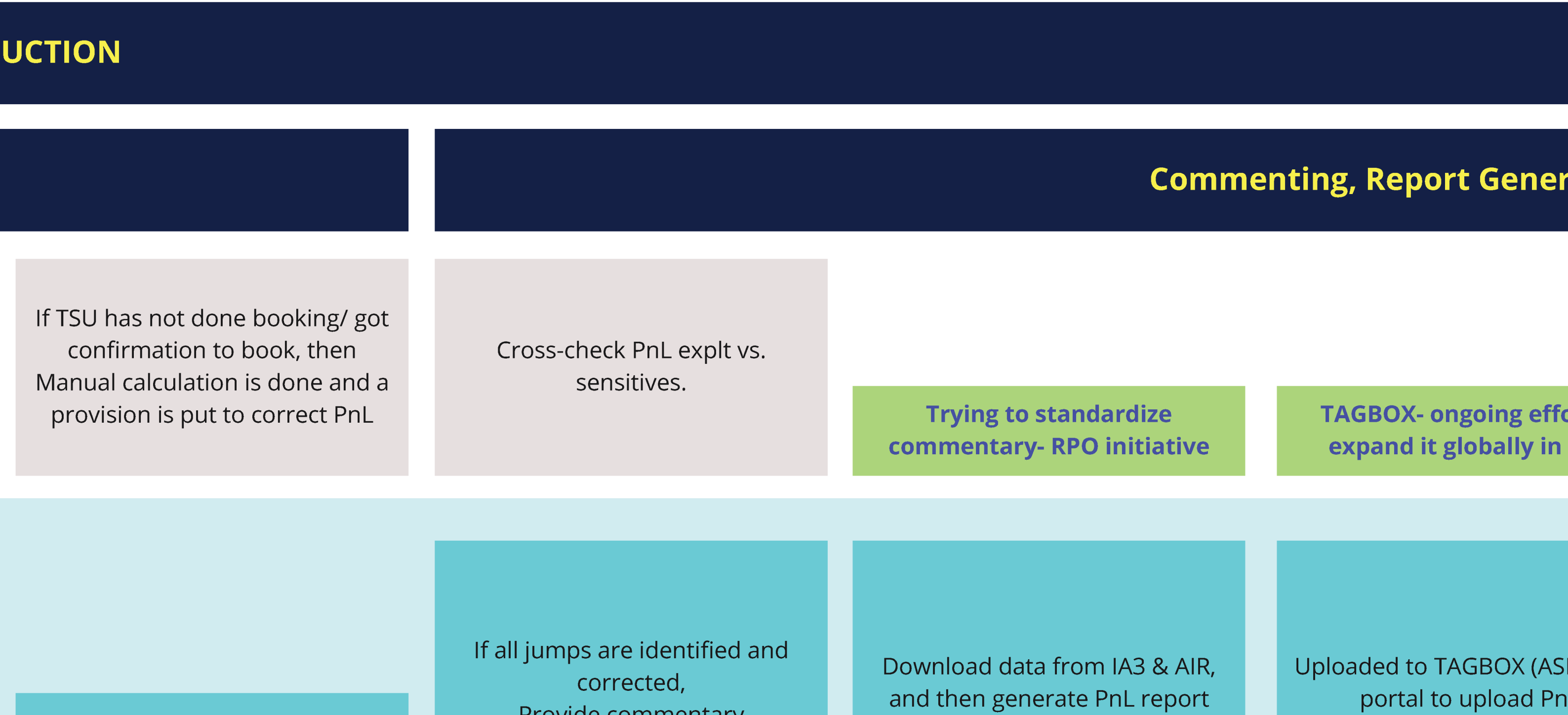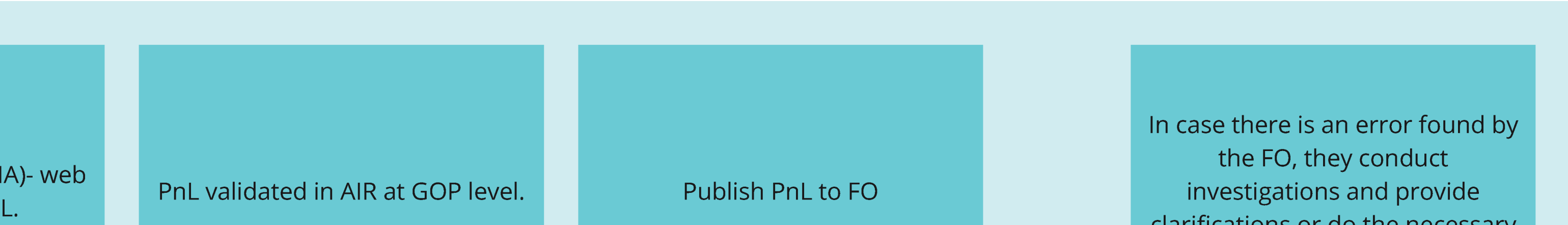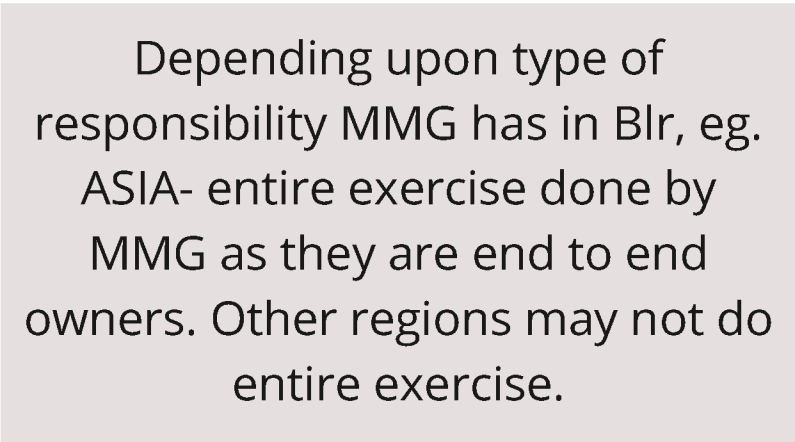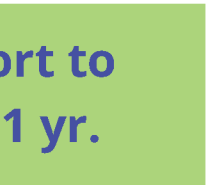
Check for proper IA3 integration & AIR Integration

In case of Data Availabil issues, contact respective

on

Manual IA3 Cleanup

should
ITEC
se.

Ideally, this should all be part of MARPE tool, but it is only available for Bacardi to AIR flow

If the PnL attribution is not proper, you have to manually adjust it

'Jumps' investigations:
- Check Pricing
- TSU side check
- FO check

since

In progress- MARPE for Bacardi to IA3 (ASAP)

PRAD de

ity
ITEC

In case of Data Quality issues, conduct investigations and do reconciliation by ITEC to resolve

Do auto/manual adjustments in IA3- manually re-class it across risk attributes

Jump Analysis: Day on day movement. Identify, Investigate (at deal level) & Validate.
For Day 1, use FO FLASH &

Invest
(SPO

'JUMPS' Analysis

A- ML based solution in velopment (for EQD)

Exceptional scenario- but occurs on a daily basis.

Send deal-level investigations to FO

If FO is not in agreement with Bacardi PnL and MMG's explanation from Bacardi POV does not suffice; and the end discussion comes to a technical point not agreed by FO- then Provision is taken.

igation basis kind of jump
DT PnL, Rate effect,etc.)

Commenting, Report Gener

If TSU has not done booking/ got confirmation to book, then Manual calculation is done and a provision is put to correct PnL

Cross-check PnL explt vs. sensitives.

Trying to standardize commentary- RPO initiative

TAGBOX- ongoing eff expand it globally in

If all jumps are identified and corrected,
~~Provide commentary~~

Download data from IA3 & AIR, and then generate PnL report

Uploaded to TAGBOX (AS portal to upload Pn

POST PRODUCTION

...ration & Validation

Validation Resolution

Depending upon type of responsibility MMG has in Blr, eg. ASIA- entire exercise done by MMG as they are end to end owners. Other regions may not do entire exercise.

...ort to 1 yr.

...IA)- web
...L.

PnL validated in AIR at GOP level.

Publish PnL to FO

In case there is an error found by the FO, they conduct investigations and provide clarifications or do the necessary

M ... a list. This is used for investigations.

complete overnight-will be completed next day only. These are historized manually.

(Pricing & Technical)

ISSUES/PAINS

2hr gap between Montreal logoff & Asia login.
Handshake is not proper between the two.

No Bacardi Dev at Bangalore
As of now MMG raises tickets to support. support contacts dev. team onsite. Ticket resolution takes time.
Lack of transparency- time for resolution and solution.

System/ Tool/ App

Craft dashboard linked MACRO

BACARDI

TEC

ITEC team sends daily Overnight Historization Batch
(For ASIA- Montreal ITEC team)

to recalculate PNL and historize it.

Errors are not standardized, lack of comprehension of nature of error- thus difficult to address.
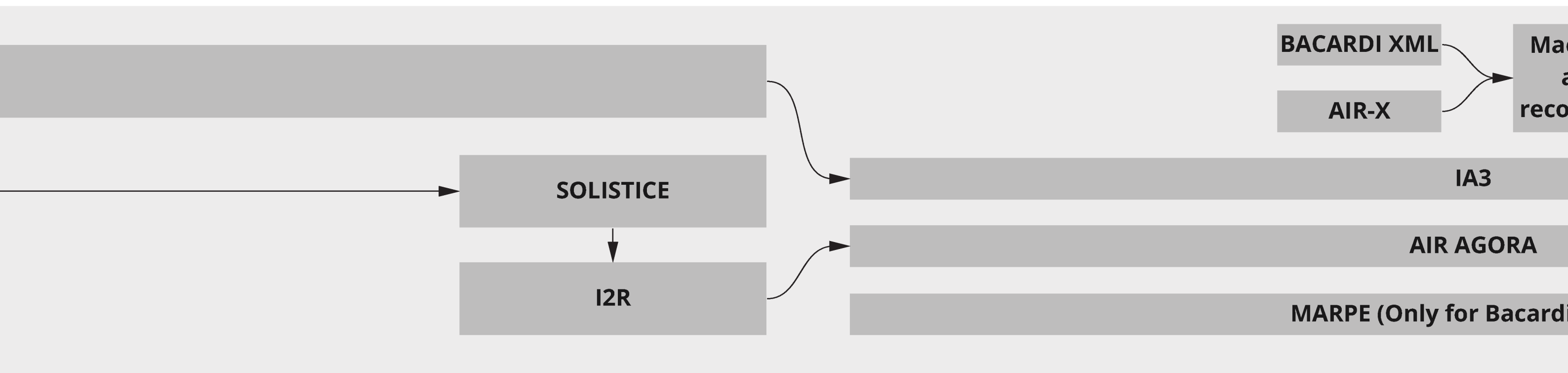
Sometimes even if portfolio is not historized, the PnL goes to AIR AGORA.

Integration Issue

Portfolio is historized but the number is not flowing properly to IA3 or AIR or both.
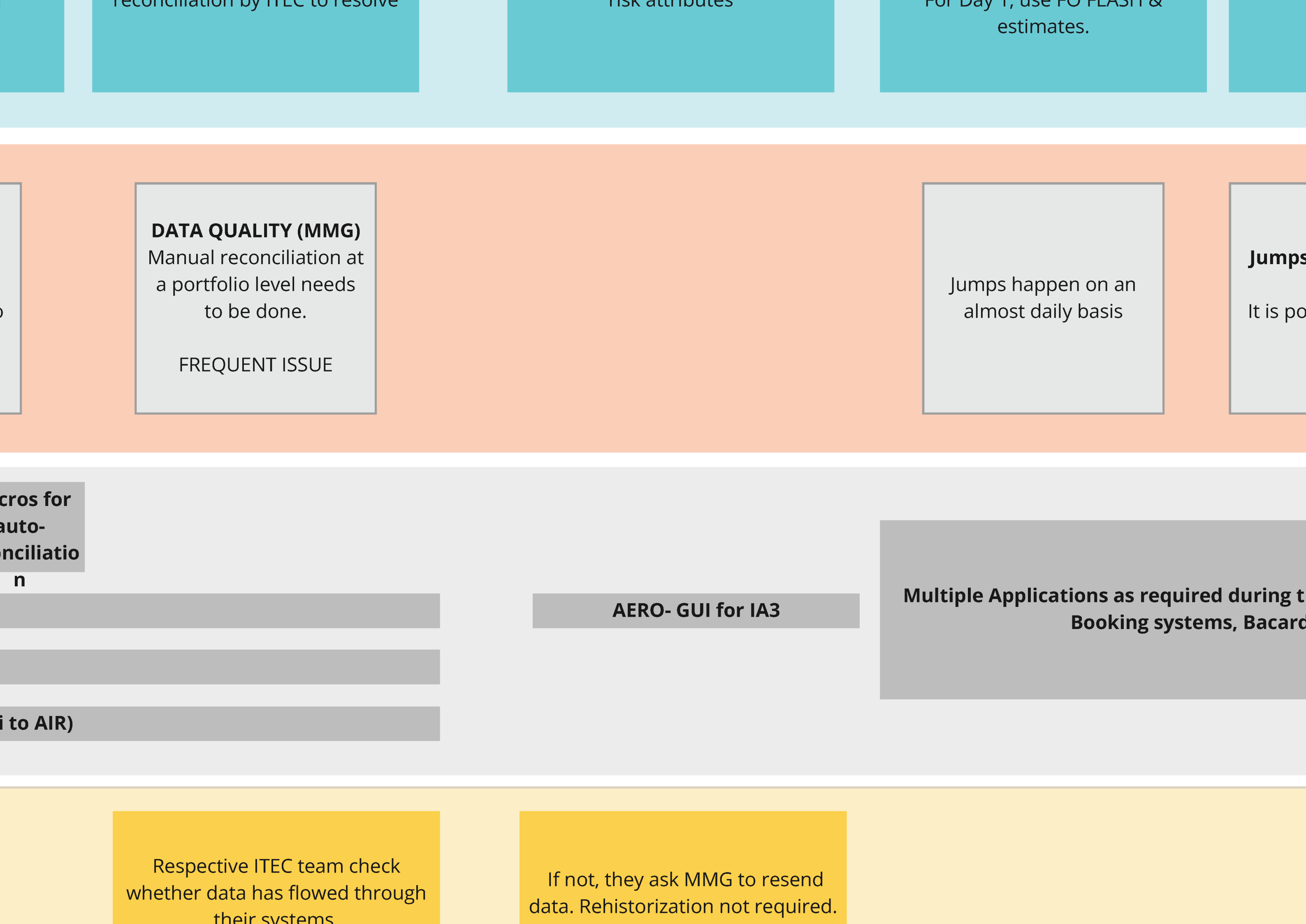
DATA AVAILABILITY (ITEC)
Data may not have flowed from Bacardi to Solstice to I2R to AIR AGORA.

BACARDI XML

AIR-X

Ma
a
reco

SOLISTICE

I2R

IA3

AIR AGORA

MARPE (Only for Bacard

Valuation issue- Bacardi ITEC team looks at it

AIR teams sends status of whether the integration is good or bad (data Availability).

reconciliation by ITEC to resolve

risk attributes

For Day 1, use FO FLASH &
estimates.

DATA QUALITY (MMG)
Manual reconciliation at
a portfolio level needs
to be done.

FREQUENT ISSUE

Jumps happen on an
almost daily basis

Jumps
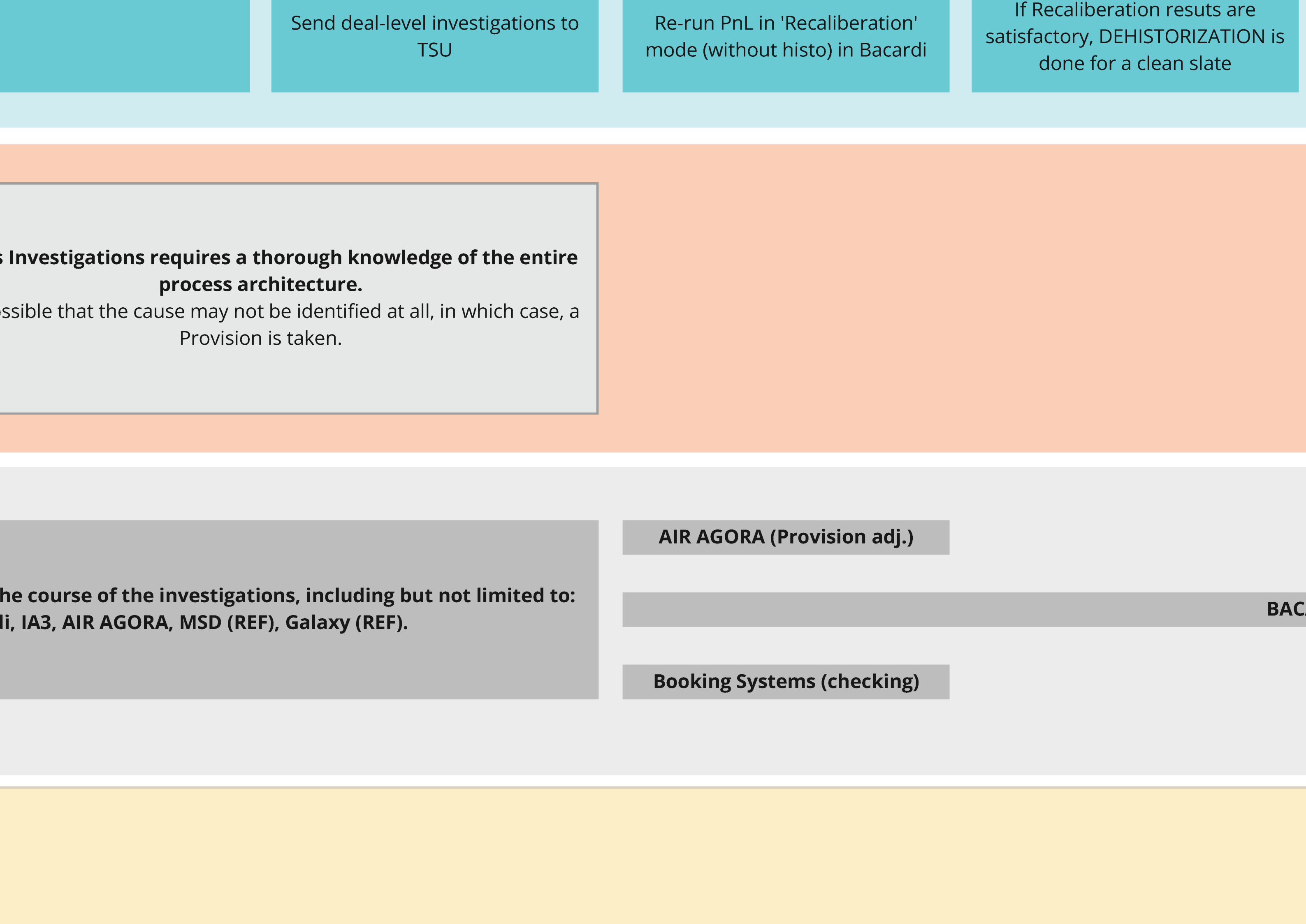
It is po

cros for
auto-
onciliatio
n

(i to AIR)

AERO- GUI for IA3

**Multiple Applications as required during t
Booking systems, Bacard**

Respective ITEC team check
whether data has flowed through
their systems

If not, they ask MMG to resend
data. Rehistorization not required.

Send deal-level investigations to TSU

Re-run PnL in 'Recaliberation' mode (without histo) in Bacardi

If Recaliberation resuts are satisfactory, DEHISTORIZATION is done for a clean slate

Investigations requires a thorough knowledge of the entire process architecture.
ssible that the cause may not be identified at all, in which case, a Provision is taken.

he course of the investigations, including but not limited to:
li, IA3, AIR AGORA, MSD (REF), Galaxy (REF).

AIR AGORA (Provision adj.)

BAC

Booking Systems (checking)

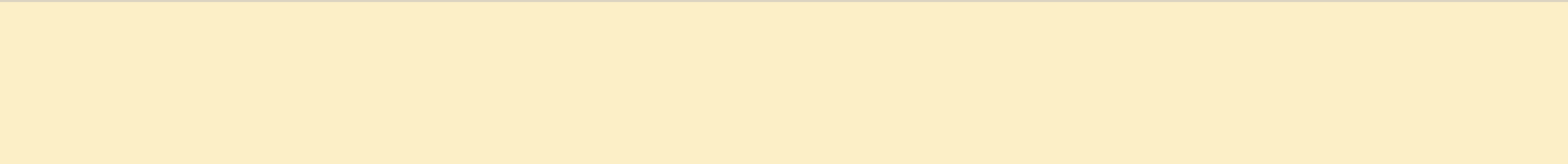| Historization process begins again from the start | Provide commentary | | |

PnL report sent via mail only in all other regions except Asia

excel   **Tactical tool- ACCESS DATABASE**   **TAGBOX (Asia Only)**

ARDI

clarifications or do the necessary corrections.

e-
er
a.

AIR AGORA

e-mail

e-mail

y)

(For ASIA- Montreal ITEC team)

FO

TSU

REF

Err... Err...

Whether MARPE is also good.

Provide FO estimates & FLASH

Booking issues (eg. double booking issue)

or due to missing market data

their systems.

Missin
jumps
erro

For identified 'jump' deals that are new bookings, FO has to confirm if this is expected PnL

In some cases the PnL would clear in a couple of days. May ask MMG to take a provision.

eg. TSU may find they had input incorrect price/quantity.

TSU rectifies identified issue. Asks MMG to re-run PnL

g REF data can also cause . BACARDI does not show r in there is an incorrect reference value.

FO receives PnL Report and checks it.

If OK, FO validates the report. If not, they contact MMG for clarifications.