

Fund Oversight - Detailed

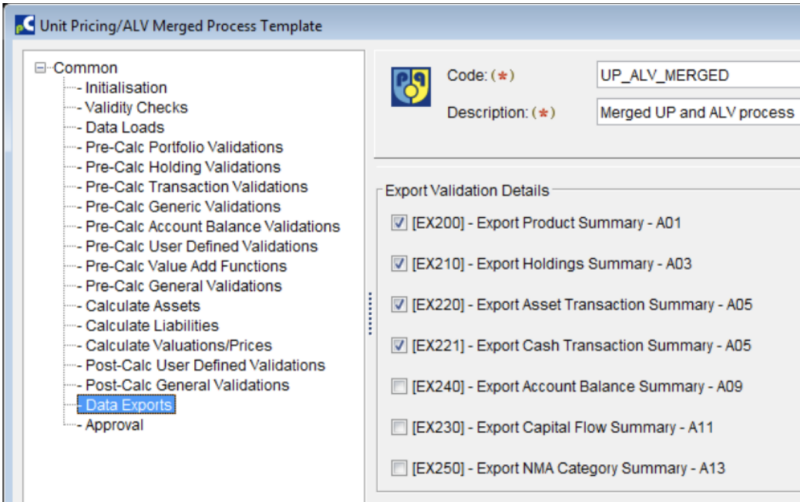
 ... build understanding of NAV Validation data flow from input to validation result

1. Validation
2. Auto Clearance – process that runs on each validation entity with the goal of clearing exceptions for a specific validation.
3. Manual Clearance
4. Fund Signoff

Validation

- pControl asset level validation has processing phases, like below UI example and a number of activities performed in each phase
- Data Exports is one of the phase and it exports all information required for external analysis or reporting purposes
- all information is exported to pControl export buffers

UI example of data exports

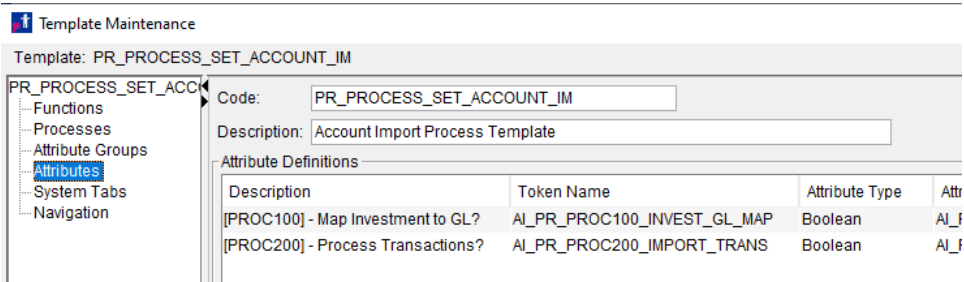
pControl UI	Description
	Export Validation Details : Configure available attributes in the Data Exports phase which determines whether detail records are written to the pControl detail worktables or not when validations have passed. When a validation fails the appropriate detail record is written to the relevant detail worktable (A99).

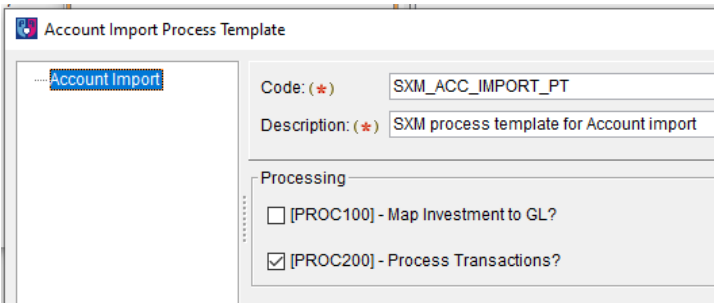
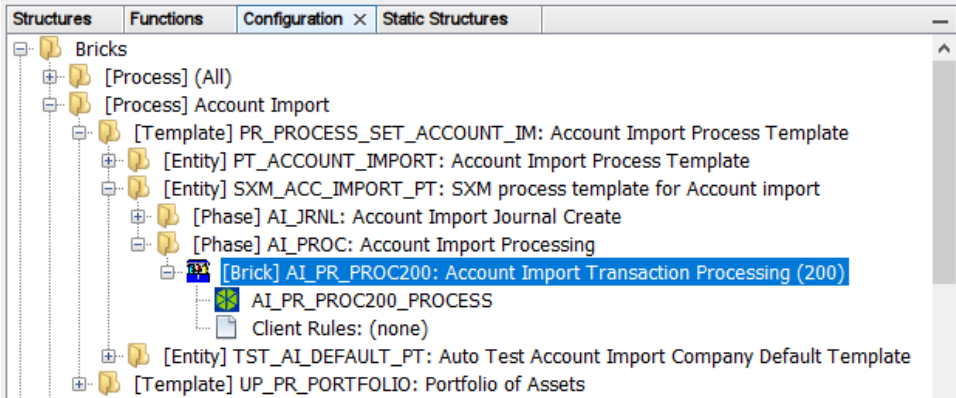
Entity-Validation Relationship

A current NAV validation check flow with relationships between entity and rules (retrieved from 6_mgp_dev).

1. Process template is set per entity, and has defined attributes
2. Attribute(s) are selected in an entity
3. Selected attribute(s) are linked to BRICK (A BRICK is a configuration file, rules configuration entity in pControl)
4. A client specific Rules file to execute after the standard processing rule - TBD

UI example of configuration file

PControl UI	Description
	<ul style="list-style-type: none">• Template Code : PR_PROCESS_SET_ACCOUNT_IM• Attributes Token Name :<ul style="list-style-type: none">• AI_PR_PROC100_INVEST_GL_MAP• AI_PR_PROC200_IMPORT_TRANS

	<ul style="list-style-type: none"> Entity Code : SXM_ACC_IMPORT_PT Selected Attribute : [PROC200] - Process Transactions
	<ul style="list-style-type: none"> Selected attribute(s) are linked to BRICK After the standard processing rules run, client rules executed

SQL example of configuration file

```

select
    attribute_id, node_code, node_description, template_type, value, token_name, attribute_definition_id,
    attribute_type, process_type_id
from v_av
where
    template_type='config_brick'
    and token_name = 'CB_TOKEN_NAME'
    and value in (select token_name from t120_attribute_definition where attribute_definition_id in
                  (select attribute_definition_id from t160_attributes where value='true'
                   and process_entity_node_id in (select node_id from t101_node where node_code
like [Entity Code])))
order by value

```

SQL example of tolerances in NAV validation

Tolerances are defined in L200. These run through bricks to determine the records relevant for each check per fund. Mostly determined by where the current entity sits on the processing tree.

```

-- when the entity code is 'TST_UP_HLD113_01_POOL'
select * from l200_tolerance
where
    effective_date <= '20210308'
    and (p_status is null or p_status <> 'D')
    and entity_code in ('TST_UP_HLD113_01_POOL',
'TST_UP_HLD113_01','TST_UP_20_HLD','TST_UP_NAV_CONTROL','TST_UP','TST_TEST_CASES', 'TEST_CASES', 'DEFAULT')
    and pcontrol_code + ',' + entity_code + ',' + COALESCE(conditional_text, ' ') + ',' + effective_date +
',' + COALESCE(category_code, ' ') + ',' + COALESCE(price_run_type, ' ')
    in
        (SELECT pcontrol_code + ',' + entity_code + ',' + COALESCE(conditional_text, ' ') + ',' + max
(effective_date) + ',' + COALESCE(category_code, ' ') + ',' + COALESCE(price_run_type, ' ')
        FROM l200_tolerance
        where effective_date <= '20210308'
        group by pcontrol_code, entity_code, COALESCE(conditional_text, ' '), COALESCE(category_code,
' '), COALESCE(price_run_type, ' '))
order by pcontrol_code, effective_date, entity_code, price_run_type, category_code, tolerance_value

-- tolerance level lookup
select * from t600_lookup where lookup_type_id = 401 or lookup_id=401

```

references

[Configuration using bricks](#)

[Tolerance Lookups](#)

[Top Down Exceptions IA](#)

[NAV Stack Data Model](#)















Auto Clearance Rules

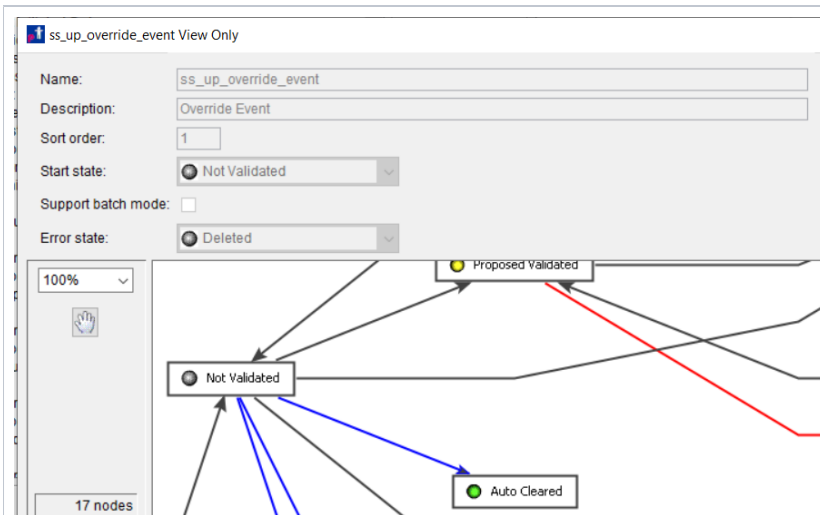
- it will execute one or more auto clearance rules
- this will take two forms, auto validations that run at the end of the NAV Control process (synchronous auto-clearance), and robots that run across a set of funds after the NAV Control validations have run (asynchronous auto-clearance)

Auto Clearance Rules	Validations	Data Requirements
ACR001: Asset Price Match	<ul style="list-style-type: none"> • HLD003: Zero Market Price • HLD012: Zero Market Price Movement • HLD051: Security Price to Benchmark Movement • HLD113: Asset Price Movement Check 	<ul style="list-style-type: none"> • A03: Holding Validation (p202_holding_valid) • U175: Security Prices (u175_security_prices)
ACR002: Defaulted Security Check	<ul style="list-style-type: none"> • HLD003: Zero Market Price • HLD012: Zero Market Price Movement • HLD051: Security Price to Benchmark Movement • HLD113: Asset Price Movement Check 	<ul style="list-style-type: none"> • A03: Holding Validation (p202_holding_valid) • U175: Security Prices (u175_security_prices)
ACR003: Infrequently Priced Security Check	<ul style="list-style-type: none"> • HLD012: Zero Market Price Movement 	<ul style="list-style-type: none"> • A03: Holding Validation (p202_holding_valid) • L245: Stale Price Securities (l245_stale_priced_securities)
ACR004: Zero Price Check	<ul style="list-style-type: none"> • HLD003: Zero Market Price 	<ul style="list-style-type: none"> • A03: Holding Validation (p202_holding_valid) • U175: Security Prices (u175_security_prices) • L245: Stale Price Securities (l245_stale_priced_securities)
ACR010: Recurring Exceptions	<ul style="list-style-type: none"> • HLD003: Zero Market Price 	<ul style="list-style-type: none"> • U?: Recurring Exception (?)

ACR011: Dependent Validations	<ul style="list-style-type: none"> • HLD003: Zero Market Price • HLD012: Zero Market Price Movement • HLD051: Security Price to Benchmark Movement • HLD113: Asset Price Movement Check 	<ul style="list-style-type: none"> • A03: Holding Validation (p202_holding_valid) • U175: Security Prices (u175_security_prices)
ACR020: Transaction Price between high low price	<ul style="list-style-type: none"> • TXN018: Transaction Price Differential Check 	<ul style="list-style-type: none"> • A05: Transaction Validation (p204_transaction_valid) • U?: Security Market Data (?)
ACR022: Fixed Income Sell Out	<ul style="list-style-type: none"> • HLD004: Zero Units Check 	<ul style="list-style-type: none"> • U100: Investment Holdings (u100_investment_holdings) • U113: Pending Settlements (u113_pending_settlements)
ACR023: FX Rate	<ul style="list-style-type: none"> • HLD005: Zero FX Rate 	?
ACR020b: Transaction within Peer Fund Range	<ul style="list-style-type: none"> • TXN018: Transaction Price Differential Check 	?

UI example of Auto Clearance

pControl UI	Description																																																																																																
<table><tr><th>Validation Entity Code</th><th>Auto Clearance Entity Code</th><th>Sort Order</th><th>Action On Unk...</th><th>Autoclear End ...</th><th>Stop If ...</th><th>Active</th><th>P Status</th></tr><tr><td>HLD003_ZERO_PRICE</td><td>ACR001_ASSET_PRICE_MATCH</td><td>10</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD003_ZERO_PRICE</td><td>DZD_UP_ACR010_ACR010</td><td>50</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD003_ZERO_PRICE</td><td>TST_UP_AUTO_CLEAR_01_AC...</td><td>40</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD012_ZERO_PRICE_MVT</td><td>ACR001_ASSET_PRICE_MATCH</td><td>10</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD012_ZERO_PRICE_MVT</td><td>DZD_UP_ACR010_ACR010</td><td>60</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD012_ZERO_PRICE_MVT</td><td>TST_UP_AUTO_CLEAR_01_AC...</td><td>30</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD013_PRICE_DATE</td><td>DZD_UP_ACR010_ACR010</td><td>70</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD051_BMK_SEC_MVT_DIFF</td><td>ACR001_ASSET_PRICE_MATCH</td><td>10</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD051_BMK_SEC_MVT_DIFF</td><td>TST_UP_AUTO_CLEAR_01_AC...</td><td>20</td><td></td><td>Proposed Auto...</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD113_ASSET_PRICE_MVMNT</td><td>ACR001_ASSET_PRICE_MATCH</td><td>10</td><td></td><td>Auto Cleared</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr><tr><td>HLD113_ASSET_PRICE_MVMNT</td><td>TST_UP_AUTO_CLEAR_01_AC...</td><td>10</td><td></td><td>Proposed Auto...</td><td><input type="checkbox"/></td><td><input checked="" type="checkbox"/></td><td>Validated</td></tr></table> <div><div></div><div>VALIDATION_AUTOCLEARANCE : Auto Clearance rules(0)</div><div><div></div>ACR_PR_ACR001_EVIDENCE : Autoclear evidence generic file for ACR001(0)</div><div><div></div>ACR_PR_HLD003_EVIDENCE : Autoclear evidence for HLD003(0)</div><div><div></div>ACR_PR_HLD012_EVIDENCE : Autoclear evidence for HLD012(0)</div><div><div></div>ACR_PR_HLD013_EVIDENCE : Autoclear evidence for HLD013(0)</div><div><div></div>ACR_PR_HLD051_EVIDENCE : Autoclear evidence for HLD051(0)</div><div><div></div>ACR_PR_HLD113_EVIDENCE : Autoclear evidence for HLD113(0)</div><div><div></div>PR_ACR001 : ACR001 : Asset Price Match(0)</div><div><div></div>PR_ACR010 : ACR010: Recurring Exceptions(0)</div></div> <div><div></div><div>VALIDATION_RULES : Validation Rules(0)</div><div><div></div>CAT_IND_OS_UDV : [OSP001] - Validation OMAS Index Movement(0)</div><div><div></div>CAT_IND_OS_UDV : [OSP001] - Validation OMAS Index Movement(0)</div></div>	Validation Entity Code	Auto Clearance Entity Code	Sort Order	Action On Unk...	Autoclear End ...	Stop If ...	Active	P Status	HLD003_ZERO_PRICE	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD003_ZERO_PRICE	DZD_UP_ACR010_ACR010	50		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD003_ZERO_PRICE	TST_UP_AUTO_CLEAR_01_AC...	40		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD012_ZERO_PRICE_MVT	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD012_ZERO_PRICE_MVT	DZD_UP_ACR010_ACR010	60		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD012_ZERO_PRICE_MVT	TST_UP_AUTO_CLEAR_01_AC...	30		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD013_PRICE_DATE	DZD_UP_ACR010_ACR010	70		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD051_BMK_SEC_MVT_DIFF	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD051_BMK_SEC_MVT_DIFF	TST_UP_AUTO_CLEAR_01_AC...	20		Proposed Auto...	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD113_ASSET_PRICE_MVMNT	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	HLD113_ASSET_PRICE_MVMNT	TST_UP_AUTO_CLEAR_01_AC...	10		Proposed Auto...	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated	'L600 : Auto Clearance Validations' that define the auto clearance rules to be run
Validation Entity Code	Auto Clearance Entity Code	Sort Order	Action On Unk...	Autoclear End ...	Stop If ...	Active	P Status																																																																																										
HLD003_ZERO_PRICE	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated																																																																																										
HLD003_ZERO_PRICE	DZD_UP_ACR010_ACR010	50		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated																																																																																										
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HLD012_ZERO_PRICE_MVT	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated																																																																																										
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HLD012_ZERO_PRICE_MVT	TST_UP_AUTO_CLEAR_01_AC...	30		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated																																																																																										
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HLD113_ASSET_PRICE_MVMNT	ACR001_ASSET_PRICE_MATCH	10		Auto Cleared	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated																																																																																										
HLD113_ASSET_PRICE_MVMNT	TST_UP_AUTO_CLEAR_01_AC...	10		Proposed Auto...	<input type="checkbox"/>	<input checked="" type="checkbox"/>	Validated																																																																																										



Set ss_up_override_event status for identified exceptions to "Auto Clearance in progress" (save current state so that status can be returned to it after auto-clearance processing has been performed if exception couldn't be auto-cleared)

Audit Help

2-Mar-2021 Save Bookmark... Table: L610 : Auto Clearance Valid Reason Codes Details Add Delete Update

Auto Clearance Entity Code	Reason Code	Fixed Comment	Manual	Recurring Days	P Status
DZD_UP_ACR010_ACR010	Bankrupt	Bankrupt	<input type="checkbox"/>	10	Validated
DZD_UP_ACR010_ACR010	Security Defaulted	Security Defaulted	<input type="checkbox"/>	5	Validated
DZD_UP_ACR010_ACR010	Weekly Priced Security	Weekly Priced Security	<input type="checkbox"/>	4	Validated
TST_UP_AUTO_CLEAR_01_ACR1	TST_UP_AUTO_CLEAR_01_EX...	Exchange Holiday	<input type="checkbox"/>		Validated
TST_UP_AUTO_CLEAR_01_ACR1	TST_UP_AUTO_CLEAR_01_INF...	Infrequently Priced Security	<input type="checkbox"/>		Validated
TST_UP_AUTO_CLEAR_01_ACR1	TST_UP_AUTO_CLEAR_01_ZE...	Security Defaulted	<input type="checkbox"/>		Validated
TST_UP_AUTO_CLEAR_01_ACR1	TST_UP_AUTO_CLEAR_01_LA...	Verified Large Price Movement	<input type="checkbox"/>		Validated

User can set the reason codes in 'L661 : Auto Clearance Valid Reason Codes' table manually.

Template Maintenance

Template: ACR_PR_AUTOCLEAR

ACR_PR_AUTOCLEAR: Auto Clearance Validation

Code: ACR_PR_AUTOCLEAR

Description: Auto Clearance Validation

Attribute Definitions

Description	Token Name	Attribute Type	Attribute Group
Price Comparison Ro...	ACR_PR_PRICE_COMPARISON_ROUNDING	Whole	ACR_PR_AUTO_VALIDATION
Categories	ACR_PR_AUTO_CATEGORIES	Lookup - AP_PR_CATEGORY_CODE	ACR_PR_AUTO_VALIDATION
Business Description	ACR_PR_AUTO_DESCRIPTION	Text Area	ACR_PR_AUTO_VALIDATION
Rules File	ACR_PR_AUTO_RULES_FILE	Entity - ACR_PR_RULES_ENTITY	ACR_PR_AUTO_VALIDATION

The auto-clearance rules to be run will be specified at a fund level. These are defined on an Auto Clearance Template.

Multi-Class Pool

Apportionment
 CGT Year End
 Cash Allocation
 Charting
 Common
 Foreign Exchange
 Cash Forecasting
 Cash Account
 Cash Allocation & Rebalancing
 Financials
 Funds Processing
 Production Summary
 Code Mappings
 Auto Clearance

Code: (*) UP_PR_POOL
 Description: (*) POOL

Auto Clearance

☐ Auto Clearance of Exceptions allowed

Auto Clear to State:
 Auto Cleared
 Proposed Auto Cleared

- Auto-clearance can be turned on-off at a fund level.
- Auto Clear to state: This allows some funds go to "Propose Auto clear" state which is requiring a review after auto cleared

Auto Clearance Validation

Common

Auto Clearance Configurati

Code: (*)

ACR010_CLEAR_RECURRING

Active

Description: (*)

[ACR010] - Clear Recurring Exceptions

Configuration

Rules File:

PR_ACR010

Categories

Categories:

Unselected

ACI

ACI_OS

ADJ

ADJ_OS

ADME_AMAS

ADMF

ADME_AMAS

Selected

Price Comparison Rounding (Decimal Places):

2

PR_ACR010 : ACR010: Recurring Exceptions

Source

Design

106

end if

107

status(STATUS:FINISHED, ACR010_OVERRIDE_COMMENT, "")

108

109

// get all previous event's comments and add them to the current event

110

111

getComments("ACR010_PREV_COMMENTS", ACR010_PREV_OV[ACR010_X]:ID, "OVERRIDE_EVE

112

113

for ACR010_Z = 1

114

while ACR010_Z <= structureSize(ACR010_PREV_COMMENTS)

115

step ACR010_Z = ACR010_Z + 1

116

addComments(ACR010_PREV_COMMENTS[ACR010_Z]:CONTENT, OVERRIDE_EVENTS[ACR_INI

117

end for

118

119

// update evidence to include the Recurring Original Date

120

121

calculate OVERRIDE_EVENTS[ACR_INFORMATION:Y]:CALCULATION_DETAILS = OVERRIDE_EVE

122

123

else

124

125

end if

- Auto Clearance Validation entity : ACR010_CLEAR_RECURRING
- Rules File : PR_ACR010
- Create 'Auto Cleared' comment by calling addComments()

Exceptions

Bulk Transition

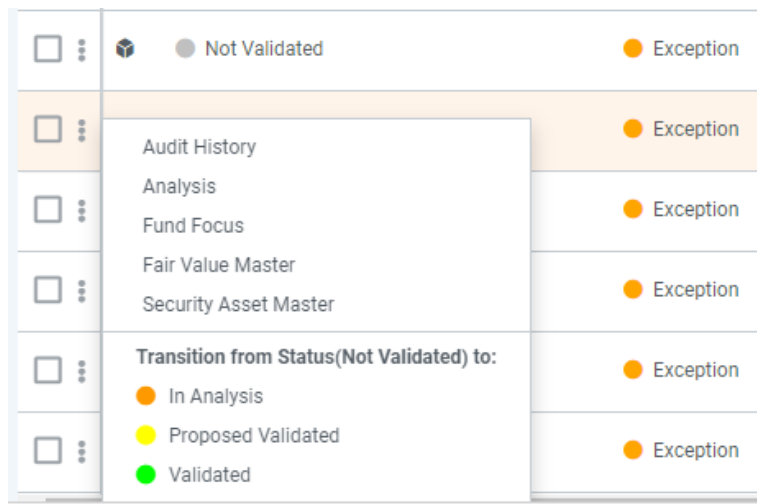
	Status	Severity	Price Run	Validation Code	Validation ...	Entity Code	Asset Code	Asset Description		
	Auto Cleared	Exception	Daily Pricing	[HLD013] - Market Pric...	Holding	Test 01 for Auto Clearance o...	DZD_UP_ACR010_01...	Auto clearance ACR010		
VAL TYPE	VALIDATION CODE	CATEGORY	CCY/TRAN KEY	DATE CLEARED	USER	TOL VAL	TOL GROUP	CATE...	EFF DATE	PRICE RUN TYPE
Holding	[HLD013] - Market ...	EQ	AUD	29-Sep-2020 0...	dzd				06-Feb-2020	Daily Pricing
DESCRIPTION						COMMENTS				
[HLD013] - Market Price Date Consistency for Asset DZD_UP_ACR010_01_HLD2 breach of Exception was caused for entity DEFAULT; Market Price Date = 04-Feb-2020;						Auto Cleared: Original Date exception cleared 05-Feb-2020 === Added : 29-Sep-2020 00:39:17 Australia/Sydney - User : Daniel Drinkwater				
						PR-6484-06/ Security Defaulted === Added : 29-Sep-2020 00:39:17 Australia/Sydney - User : Daniel Drinkwater				

pControl will still raise "Auto-cleared" exceptions as exceptions, so they will be visible with other exceptions. The exception commentary, "Auto Cleared: XXX" will be updated to provide the details that support the decision to auto-clear.

Manual Clearance

UI example of Manual Clearance

pControl UI	Description
-------------	-------------

	<ul style="list-style-type: none"> • User can select next state from "Not Validated" initial state • Available state list is defined in status stream.
<pre>select t004.name as status_stream, t002s.code as start_state, t002e.code as end_state from t003_state_transition_def t003 join t004_status_stream_def as t004 on t004.status_stream_def_id = t003.status_stream_id join t002_state_def as t002s on t003.start_state = t002s. state_definition_id join t002_state_def as t002e on t003.end_state = t002e. state_definition_id where t004.name like 'ss_up_override_event' and t002s.code like 'Not Validated' and t003.is_client_response < 0 order by 1, 2, 3</pre>	

UI example of validation result

pControl UI

Exceptions

Bulk Transition

<div><div></div></div>	Status	<div><div></div></div> Severity	<div><div></div></div> Price Run	<div><div></div></div> Validation Code	<div><div></div></div> Validation ...	<div><div></div></div> Entity Code	<div><div></div></div> Asset Code	<div><div></div></div> Asset Description	<div><div></div></div> Ccy	<div><div></div></div> Category	<div><div></div></div> Check Value	<div><div></div></div> Calculation Descrip...
<div><div></div></div>	<div><div></div></div> Carrie...	<div><div></div></div> L2 Exception	Valuation 1	[BMK004] - Benchmark_Entity		Composite Test (COMP_TES...					100.00%	
<div><div></div></div>	<div><div></div></div> Carrie...	<div><div></div></div> Exception	Valuation 1	[BMK002] - Benchmark_Entity		Composite Test (COMP_TES...					0.00%	

VAL TYPE

Entity

VALIDATION CODE

[BMK002] - Bench...

CATEGORY

CCY/TRAN KEY

DATE CLEARED

USER

mgk

TOL VAL

TOL GROUP

CATE...

EFF DATE

10-Dec-2020

PRICE RUN TYPE

Valuation 1

CHECK VALUE

0.00%

VALUATION POINT

DESCRIPTION

[BMK002] - Benchmark Zero Movement breach of Exception was caused by missing tolerance record;
Current Value = 0.0000;
Previous Value = 0.0000;
Tolerance record not found;

COMMENTS

car
=== Added : 04-Feb-2021 14:39:15 Australia/Sydney - User : malathi kolli
test
=== Added : 04-Feb-2021 14:33:49 Australia/Sydney - User : malathi kolli
test
=== Added : 04-Feb-2021 14:29:02 Australia/Sydney - User : malathi kolli

Description

Exception

- override event id: 1878189
- effective date: 10-Dec-2020
- status: Carried Forward Analysis

SQL

```
-- exception detail
select
    t330.override_event_id as id,
    t002.description as status,
    t600_401.lookup_description as severity,
    t316.description as price_run,
    t101.node_description as validation_code,
    t330.description as description,
    t330.check_value as check_value,
    t330.val_tolerance_value as tolerance_value,
    t330.unit_price_effective_date as effective_date,
    t101a.node_code as p299_pcontrol_code,
    t330.val_test_item_entity as
p299_asset_code
from t330_override_event t330
    inner join t009_state as t009 on t009.business_object_id = t330.
business_object_id
    inner join t002_state_def as t002 on t002.state_definition_id = t009.
definition_id
    inner join t600_lookup as t600_401 on t600_401.lookup_id = t330.
severity_level
    inner join t316_price_run_type as t316 on t316.price_run_type_id = t330.
unit_price_price_run_type_id
    inner join t101_node as t101 on t101.node_id = t330.val_code
    inner join t101a_node as t101a on t101a.node_id = t330.unit_price_node_id
where
    override_event_id = 1878189
    and t600_401.lookup_type_id = 401 -- severity
;

-- comment
select * from t588_comment where object_id = 1878189 order by added_date_time
desc
;

-- validation detail data
select * from p299_validation_detail where effective_date='20201210'and
pcontrol_code = 'COMP_TEST67' and asset_code = ''
;
```

Exceptions > Analysis

AMS_TEST_POOL_1 - AMS Test Pool > AMS_EXPECTED_04780TDA9 - NewTestSec1

Holding

CATEGORY CODE	INSTRUMENT TYPE	LOCAL CCY
FI	Fixed Income Floating Rate n...	USD

MAX TOL LVL

BREACHES

L3 Exception 2

Exception Eff Date 02-Sep-2020

SEVERITY	PRICE RUN	VAL TYPE	SLA	OVERRIDE DATE	DESK
L3 Excepti...	Oversight	Holding			[HLD Chec Toler U10C Com Com Com

OVERIDDEN BY

Business Transactions (0) Security Prices (1) Validation (6) Related funds (2) Validation History (1) Related Exceptions (2)

Security Group	Effective Date	Price Run	R...	Asset Code	Value Date	Ci
AMS Test Security Group (AMS_TEST_SEC_GROUP)	02-Sep-2020	Oversight	001	AMS_EXPECTED_04780TDA9	02-Sep-2020	Uk

Security Prices

```
select * from ul75_security_prices where effective_date like '20200902'
and asset_code =
(select val_test_item_entity from t330_override_event where
override_event_id=1495972)
```


Exceptions > Analysis

AMS_TEST_POOL_1 - AMS Test Pool > AMS_EXPECTED_04780TDA9 - NewTestSec1

Holding

CATEGORY CODE	INSTRUMENT TYPE	LOCAL CCY
FI	Fixed Income Floating Rate n...	USD

MAX TOL LVL

BREACHES

L3 Exception 2

Exception Eff Date 02-Sep-2020

SEVERITY	PRICE RUN	VAL TYPE	SLA	OVERRIDE DATE	DESCRIPTION
L3 Except...	Oversight	Holding			[HLD009] - Market Price Consistency for Asset AMS_EXPECTED_04780TDA9; Check Value = -10000.00bps; Tolerance Value (at Entity Level AMS_TEST_POOL_1) = 20.00bps; U100 Price = 108.570000; Comparison Price = 8.9000000; Comparison Price Type = market_mid_price; Comparison Price Run Type = Oversight; Comparison Price Source = pControl;

OVERIDDEN BY

Business Transactions (0) Security Prices (1) Validation (6) Related funds (2) Validation History (1) Related Exceptions (2)

Severity	Asset Co...	Validation Description	Check Va...	Calculation Detail
OK	AMS_EXPECT...	[HLD001] - Zero Cost Check	4,442,695.1...	Base Cost = 4,442,695.12; Local Cost = 4,442,695.12; Unit Holdings = ...
OK	AMS_EXPECT...	[HLD003] - Zero Market Price Check	108.570000	
OK	AMS_EXPECT...	[HLD005] - Zero FX Rate Check	1.000000	
L3 Exception	AMS_EXPECT...	[HLD009] - Market Price Consistency	-1.000000	U100 Price = 108.570000; Comparison Price = 0.000000; Comparison ...
OK	AMS_EXPECT...	[HLD012] - Zero Market Price Mov...	0.000000	Holding Price = 108.570000; Previous State Price Periods = 0
Exception	AMS_EXPECT...	[HLD057] - Basis Point Impact Tole...	1.000000	Market Movement = 0.00; Purchases Value = 0.00; Sales Value = 0.00...

- Exception
- override event id: 1495972
 - effective date: 02-Sep-2020

Validation list, this exception produced from

```
select * from p299_validation_detail
where effective_date='20190702'
      and pcontrol_code in (select node_code from t101_node where node_id =
      (select unit_price_node_id from t330_override_event where override_event_id =
      2305529))
      and asset_code in
      (select val_test_item_entity from t330_override_event where override_event_id =
      2305529)
;
```

Exceptions > Analysis

AMS_TEST_POOL_1 - AMS Test Pool > AMS_EXPECTED_04780TDA9 - NewTestSec1

Holding

CATEGORY CODE	INSTRUMENT TYPE	LOCAL CCY
FI	Fixed Income Floating Rate n...	USD

MAX TOL LVL

BREACHES

L3 Exception 2

Exception Eff Date 02-Sep-2020

SEVERITY	PRICE RUN	VAL TYPE	SLA	OVERRIDE DATE	DESCRI
L3 Except...	Oversight	Holding			[HLD000 Check V Toleran U100 Ph Compar Compar Compar

OVERIDDEN BY

Business Transactions (0) Security Prices (1) Validation (6) Related funds (2) Validation History (1) Related Exceptions (2)

Entity Code	Status	Severity	SLA	Check Value	Description	Overridden By
AMS_TEST_POOL_1 (AMS Test ... Deleted	L3 Exception		-10000.00bps	[HLD009] - Market Price Consistency for As...	More	
AMS_TEST_POOL_1 (AMS Test ... Deleted	Exception		10,000.00 bp	[HLD057] - Basis Point Impact Tolerance Ch...	More	

Related Funds

```

select
    t101.node_code, t101.node_description, t002.description as status,
    t600_401.lookup_description as severity, t330.check_value as check_value, t330.
description as description
from t311_unit_price t311
    inner join t330_override_event as t330 on t330.unit_price_id = t311.
unit_price_id
    inner join t101_node as t101 on t101.node_id = t311.node_id
    inner join t009_state as t009 on t009.business_object_id = t330.
business_object_id
    inner join t002_state_def as t002 on t002.state_definition_id = t009.
definition_id
    inner join t600_lookup as t600_401 on t600_401.lookup_id = t330.
severity_level
where t311.unit_price_id in
    (select unit_price_id FROM t330_override_event oe
    where
        oe.visible = 0
        AND oe.val_test_item_entity in
            (select val_test_item_entity from
t330_override_event where override_event_id = 1495972)
        AND oe.unit_price_effective_date = '20200902'
    group by unit_price_id)
    and t330.val_test_item_entity in
    (select val_test_item_entity from t330_override_event where override_event_id
= 1495972)
    and t600_401.lookup_type_id = 401

```

Fund Signoff

UI example of fund signoff / audit

pControl UI

Description

Fund Signoff

<input type="checkbox"/>	<input type="button" value="v"/>	Entity	<div>1</div>	Status	<div></div>	Date	<div>2</div>	Price Run Type ³	Run ID	Ccy	<div></div>	SED...
<input type="checkbox"/>	...	VA050 Request Process to Clos... TST_AP_VA050_01_PROD_01		Not Calculated		08-Dec-2020		Final NAV	1	United States ...		
<input type="checkbox"/>	...	VA050 Request Process to Clos... TST_AP_VA050_01_PROD_01		Exceptions		08-Dec-2020		Tech Pricing	1	United States ...		
<input type="checkbox"/>	...	VA050 Request Process to Clos... TST_AP_VA050_01_PROD_02		Exceptions		08-Dec-2020		Tech Pricing	1	United States ...		
<input type="checkbox"/>	...	VA050 Request Process to Clos... TST_AP_VA050_02_PROD_01		Not Calculated		08-Dec-2020		Final NAV	1	United States ...		
<input type="checkbox"/>	...	VA050 Request Process to Clos... TST_AP_VA050_02_PROD_01		Not Released		08-Dec-2020		Pre NAV	1	United States ...		
<input type="checkbox"/>	...	VA050 Request Process to Clos... TST_AP_VA050_02_PROD_01		Exceptions		08-Dec-2020		Tech Pricing	1	United States ...		
<input type="checkbox"/>	...	VA050 Request to Close - Active TST_AP_VA050_02_PROD_02		Not Released		08-Dec-2020		Pre NAV	1	United States ...		
<input type="checkbox"/>	...	VA050 Request to Close - Active TST_AP_VA050_02_PROD_02		Exceptions		08-Dec-2020		Tech Pricing	1	United States ...		

Fund signoff

SQL

```
select
    t311.unit_price_id,
    t311.business_object_id,
    t101.node_description,
    t101.node_code,
    t002.description as status1,
    t311.unitp_status_type_id,
    t645.unitp_status_type_description status2
from
    t311_unit_price t311
    inner join t009_state as t009 on t009.business_object_id = t311.
business_object_id
    inner join t002_state_def as t002 on t002.state_definition_id = t009.
definition_id
    inner join t004_status_stream_def as t004 on t004.status_stream_def_id =
t009.stream_def_id
    and t004.name like 'ss_up_price_approval'
    inner join t101_node as t101 on t101.node_id = t311.node_id and t101.
node_type_id = 12
    inner join t316_price_run_type as t316 on t316.price_run_type_id = t311.
price_run_type_id
    inner join t645_unitp_status_type t645 on t645.unitp_status_type_id = t311.
unitp_status_type_id
WHERE
    t311.effective_date = TO_DATE('2020-12-08','YYYY-MM-DD')
    AND t311.unitp_status_type_id <> 5 -- deleted
ORDER BY t101.node_code, t311.effective_date, t316.description
```

Actions	Configure	Data	Functions	Processing	Tools	Audit	Help
Effective date	1-Feb-2021	From:	1-Feb-2021	To:	1-Feb-2021	Save	Bookmark...
View Audit History for Prices							
Entities	Id	User	Date Modified	Action Type	Change Description		
Process Tree					asset="USD"		
_COMMON_EN					assetcode="USD"		
AUDIT_TEST: T					attachmenticonname="empty.gif"		
COLLATERAL					authoriseddate="		
MG_AA: Milesto					businessobject="		
MG_OS: Milesto					commenticonname="empty.gif"		
PERFORMANC					custom1="		
QA: QA GROUP					custom2="		
REG_TEST: Sa					custom3="		
TEST_CASES:					custom4="		
ZZZ_DELETE: T					custom5="		
					custom6="		
					custom7="		
					custom8="		
					custom9="		
					effective date="08-Dec-2020"		
					effectivefromdate="08-Dec-2020"		
					id="405352"		
					integrityVersion="-1"		
					narrative="		
					pricebasis="		
					pricedatetime="		
					pricelevel="		
					priceprovider="		
					priceruntype="Tech Pricing"		
					prices="[]"		
					processentitycode="TST_AP_VA050_01_PROD_01"		
					processentitydesc="VA050 Request Process to Close - In"		
					rundate="08-Dec-2020"		
					runid="1"		
					status="Not approved"		

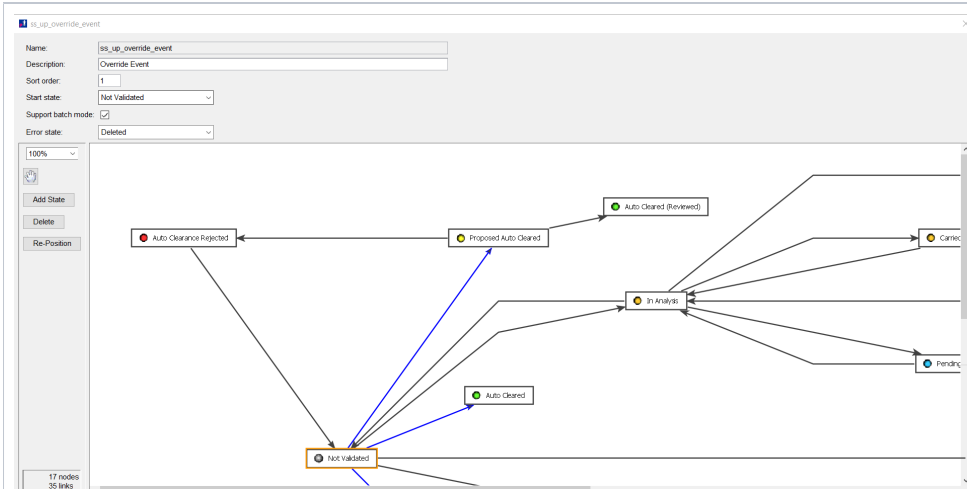
- Audit history for unit_price_id=405352
- Audit type (lookup_type_id=86)

```
select * from t950_audit_log where audit_type_id=21 and id = 405352
```

Status Stream

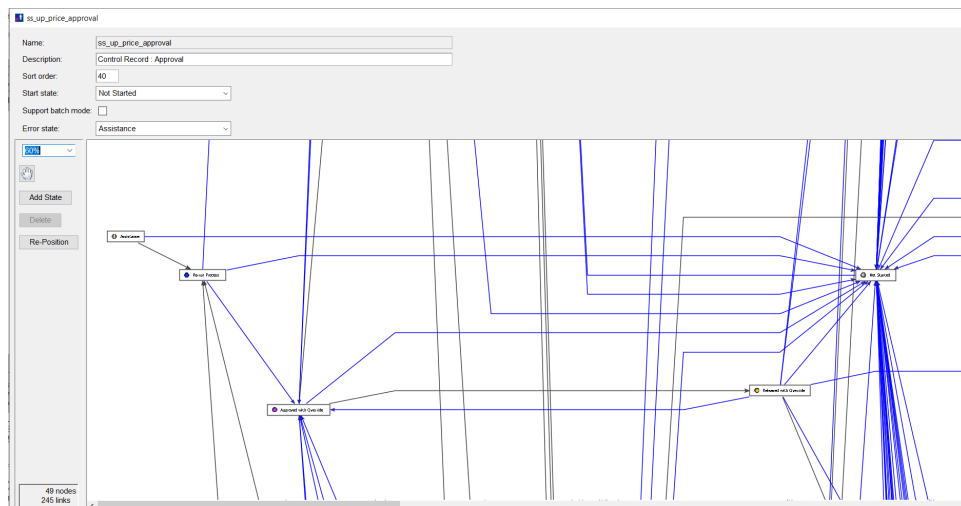
pControl UI

Description



- Status Stream name : ss_up_override_event
- This is the 'status' of the exception event and represents the stage of the exception lifecycle.
- Not Validated : start state
- Deleted : error state

```
select * from t002_state_def where status_stream_id in
(select status_stream_def_id from t004_status_stream_def where name like 'ss_up_override_event')
```



- Status Stream name : ss_up_price_approval
- This is the 'status' of the control record and represents the stage of the unit price lifecycle.
- Not Started : start state
- Assistance : error state

```
select * from t002_state_def where status_stream_id in
(select status_stream_def_id from t004_status_stream_def where name like 'ss_up_price_approval')
```

references

[ALV, NMA and MDV Documentation](#)

[Unit Pricing User Guide](#)