

Oracle Financial Services
Regulatory Reporting for US
Federal Reserve – Lombard Risk
Integration Pack

Release 8.0.5.0.0

Change Log for **FR 2052A**

November 2017

ORACLE[®]
Financial Services

DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
1.0	Created: November 2017	Document contents are categorized to appropriate sections and structured considering all the 8.0.5.0.0 features.
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1 Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Change Log

This document introduces the change log between previous version (80423) and current released version (80500) of Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS REG REP USFED).

The following changes are applicable for the **FR 2052A** report.

1.1 Schedule Changes

Sl. No.	Schedule Code	Schedule Description	Change Description
1	I.A	Inflows-Assets	Derived Entity is modified for refresh issue.
2	I.A_SUM	Inflows-Assets	Derived Entity is modified for refresh issue.
3	I.O	Inflows-Other	Derived Entity is modified for refresh issue.
4	I.O_SUM	Inflows-Other	Derived Entity is modified for refresh issue.
5	I.S	Inflows-Secured	Maturity value derivation changed for I.S.1. Added BPF3010 and BPF3011 in DEFR030. Derived Entity is modified for refresh issue.
6	I.S_SUM	Inflows-Secured	Maturity value derivation changed for I.S.1. Added BPF3010 and BPF3011 in DEFR030. Derived Entity is modified for refresh issue.
7	I.U	Inflows-Unsecured	Derived Entity is modified for refresh issue.
8	I.U_SUM	Inflows-Unsecured	Derived Entity is modified for refresh issue.
9	O.D	Outflows-Deposits	DE is modified to handle excess payment for loans product. Added new join for DIM_GL_ACCOUNT in DS with V GL TYPE as LIABILITY filter. This Derived Entity is also modified for refresh issue.
10	O.D_SUM	Outflows-Deposits	DE is modified to handle excess payment for loans product. Added new join for DIM_GL_ACCOUNT in DS with V GL TYPE as LIABILITY filter. This Derived Entity is also modified for refresh issue.
11	O.O	Outflows-Other	Derived Entity is modified for refresh issue.
12	O.O_SUM	Outflows-Other	Derived Entity is modified for refresh issue.
13	O.S	Outflows-Secured	Derived Entity is modified for refresh issue.
14	O.S_SUM	Outflows-Secured	Derived Entity is modified for refresh issue.
15	O.W	Outflows-Wholesale	Derived Entity is modified for refresh issue.
16	O.W_SUM	Outflows-Wholesale	Derived Entity is modified for refresh issue.
17	S.FX	Supplemental-Foreign Exchange	Derived Entity is modified for refresh issue.
18	S.FX_SUM	Supplemental-Foreign Exchange	Derived Entity is modified for refresh issue.
19	S.I	Supplemental-Informational	Derived Entity is modified for refresh issue and to handle internal Counterparty.
20	S.I_SUM	Supplemental-Informational	Derived Entity is modified for refresh issue and to handle internal Counterparty.

1.2 Derived Entity Changes

Sl. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
1	I.A	DEFR011	DES - Inflow Assets Without Mitigant & Collateral	Modified	This Derived Entity is modified for refresh issue.
2	I.A	DEFR013	DES - Inflow Assets With Mitigant	Modified	This Derived Entity is modified for refresh issue.
3	I.A	DEFR015	DES - Inflow Assets With Collaterals	Modified	This Derived Entity is modified for refresh issue.
4	I.A	DEFR017	DES - Inflow Assets Unrestr Bal GL Cash Flow	Modified	This Derived Entity is modified for refresh issue.
5	I.A	DEFR036	DES - Inflow Assets Unrestr Reserve Balance	Modified	This Derived Entity is modified for refresh issue.
6	I.A	DEFR038	DES - Inflow Assets Restr Reserve Balance	Modified	This Derived Entity is modified for refresh issue.
7	I.A	DEFR121	DES - Inflow Assets With Mitigant Unenc Sec	Modified	This Derived Entity is modified for refresh issue.
8	I.A	DEFR169	DES - Inflow Assets Restr Bal GL Cash Flow	Modified	This Derived Entity is modified for refresh issue.
9	I.A_SUM	DEFR011	DES - Inflow Assets Without Mitigant & Collateral	Modified	This Derived Entity is modified for refresh issue.
10	I.A_SUM	DEFR013	DES - Inflow Assets With Mitigant	Modified	This Derived Entity is modified for refresh issue.
11	I.A_SUM	DEFR015	DES - Inflow Assets With Collaterals	Modified	This Derived Entity is modified for refresh issue.
12	I.A_SUM	DEFR017	DES - Inflow Assets Unrestr Bal GL Cash Flow	Modified	This Derived Entity is modified for refresh issue.
13	I.A_SUM	DEFR036	DES - Inflow Assets Unrestr Reserve Balance	Modified	This Derived Entity is modified for refresh issue.
14	I.A_SUM	DEFR038	DES - Inflow Assets Restr Reserve Balance	Modified	This Derived Entity is modified for refresh issue.
15	I.A_SUM	DEFR121	DES - Inflow Assets With Mitigant Unenc Sec	Modified	This Derived Entity is modified for refresh issue.
16	I.A_SUM	DEFR169	DES - Inflow Assets Restr Bal GL Cash Flow	Modified	This Derived Entity is modified for refresh issue.
17	I.O	DEFR101	DES - Inflow Other Coll Called for Receipt	Modified	This Derived Entity is modified for refresh issue.
18	I.O	DEFR103	DES - Inflow Other Derivatives Receivable Individual Contract	Modified	This Derived Entity is modified for refresh issue.
19	I.O	DEFR107	DES - Inflow Others Lockup Balance	Modified	This Derived Entity is modified for refresh issue.
20	I.O	DEFR109	DES - Inflow Other Net 30 Days Derivatives Receivable	Modified	This Derived Entity is modified for refresh issue.
21	I.O	DEFR117	DES - Inflow Other TBA Sales	Modified	This Derived Entity is modified for refresh issue.
22	I.O	DEFR119	DES - Inflow Other Undrw Comm Facility	Modified	This Derived Entity is modified for refresh issue.
23	I.O	DEFR130	DES - Inflow Other Principal Payment Rcv	Modified	This Derived Entity is modified for refresh issue.
24	I.O	DEFR132	DE - Inflow Other Cash Inflow	Modified	This Derived Entity is modified for refresh issue.
25	I.O	DEFR133	DE - Inflow Other Cash Inflow Coll	Modified	This Derived Entity is modified for refresh issue.
26	I.O	DEFR134	DES - Inflow Other Cash Inflows	Modified	This Derived Entity is modified for refresh issue.
27	I.O	DEFR160	DE - Inflow Outflow Other Agg Common	Modified	This Derived Entity is modified for refresh issue.

Sl. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
28	I.O_SUM	DEFR101	DES - Inflow Other Coll Called for Receipt	Modified	This Derived Entity is modified for refresh issue.
29	I.O_SUM	DEFR103	DES - Inflow Other Derivatives Receivable Individual Contract	Modified	This Derived Entity is modified for refresh issue.
30	I.O_SUM	DEFR107	DES - Inflow Others Lockup Balance	Modified	This Derived Entity is modified for refresh issue.
31	I.O_SUM	DEFR109	DES - Inflow Other Net 30 Days Derivatives Receivable	Modified	This Derived Entity is modified for refresh issue.
32	I.O_SUM	DEFR117	DES - Inflow Other TBA Sales	Modified	This Derived Entity is modified for refresh issue.
33	I.O_SUM	DEFR119	DES - Inflow Other Undrw Comm Facility	Modified	This Derived Entity is modified for refresh issue.
34	I.O_SUM	DEFR130	DES - Inflow Other Principal Payment Rcv	Modified	This Derived Entity is modified for refresh issue.
35	I.O_SUM	DEFR132	DE - Inflow Other Cash Inflow	Modified	This Derived Entity is modified for refresh issue.
36	I.O_SUM	DEFR133	DE - Inflow Other Cash Inflow Coll	Modified	This Derived Entity is modified for refresh issue.
37	I.O_SUM	DEFR134	DES - Inflow Other Cash Inflows	Modified	This Derived Entity is modified for refresh issue.
38	I.O_SUM	DEFR160	DE - Inflow Outflow Other Agg Common	Modified	This Derived Entity is modified for refresh issue.
39	I.S	DEFR030	DES - Inflow Secured With Mitigant	Modified	Maturity value derivation changed for I.S.1. Added BPF3010 and BPF3011 in DEFR030. This Derived Entity is also modified for refresh issue.
40	I.S	DEFR123	DE - Inflow Secured Mitigants	Modified	This Derived Entity is modified for refresh issue.
41	I.S	DEFR124	DES - Inflow Secured Cash Flow and Mitigant	Modified	This Derived Entity is modified for refresh issue.
42	I.S	DEFR260	DE - Inflow Secured Coll Swap	Modified	This Derived Entity is modified for refresh issue.
43	I.S_SUM	DEFR030	DES - Inflow Secured With Mitigant	Modified	Maturity value derivation changed for I.S.1. Added BPF3010 and BPF3011 in DEFR030. This Derived Entity is also modified for refresh issue.
44	I.S_SUM	DEFR124	DES - Inflow Secured Cash Flow and Mitigant	Modified	This Derived Entity is modified for refresh issue.
45	I.S_SUM	DEFR260	DE - Inflow Secured Coll Swap	Modified	This Derived Entity is modified for refresh issue.
46	I.U	DEFR042	DE - Inflow Unsecured Agg Cash Flow	Modified	This Derived Entity is modified for refresh issue.
47	I.U	DEFR046	DES - Inflow Unsecured Required Nastro Accts	Modified	This Derived Entity is modified for refresh issue.
48	I.U	DEFR048	DES - Inflow Unsecured Excess Nastro Accts	Modified	This Derived Entity is modified for refresh issue.
49	I.U	DEFR126	DE - Inflow Unsecured Forward Details	Modified	This Derived Entity is modified for refresh issue.
50	I.U	DEFR127	DES - Inflow Unsecured Cash Flow and Fwd	Modified	This Derived Entity is modified for refresh issue.
51	I.U	DEFR252	DE - Inflow Unsecured Oth Loans MC and USL	Modified	This Derived Entity is modified for refresh issue.
52	I.U	DEFR253	DE - Inflow Unsecured Oth Loans MC and USL Fwd	Modified	This Derived Entity is modified for refresh issue.

Sl. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
53	I.U	DEFR254	DE - Inflow Unsecured for Other Loans	Modified	This Derived Entity is modified for refresh issue.
54	I.U	DEFR255	DE - Inflow Unsecured for Lending Cards	Modified	This Derived Entity is modified for refresh issue.
55	I.U	DEFR256	DE - Inflow Unsecured for Lending on Charge Cards	Modified	This Derived Entity is modified for refresh issue.
56	I.U	DEFR257	DE - Inflow Unsecured IU6 Charge Cards	Modified	This Derived Entity is modified for refresh issue.
57	I.U_SUM	DEFR042	DE - Inflow Unsecured Agg Cash Flow	Modified	This Derived Entity is modified for refresh issue.
58	I.U_SUM	DEFR046	DES - Inflow Unsecured Required Nastro Accts	Modified	This Derived Entity is modified for refresh issue.
59	I.U_SUM	DEFR048	DES - Inflow Unsecured Excess Nastro Accts	Modified	This Derived Entity is modified for refresh issue.
60	I.U_SUM	DEFR126	DE - Inflow Unsecured Forward Details	Modified	This Derived Entity is modified for refresh issue.
61	I.U_SUM	DEFR127	DES - Inflow Unsecured Cash Flow and Fwd	Modified	This Derived Entity is modified for refresh issue.
62	I.U_SUM	DEFR252	DE - Inflow Unsecured Oth Loans MC and USL	Modified	This Derived Entity is modified for refresh issue.
63	I.U_SUM	DEFR253	DE - Inflow Unsecured Oth Loans MC and USL Fwd	Modified	This Derived Entity is modified for refresh issue.
64	I.U_SUM	DEFR254	DE - Inflow Unsecured for Other Loans	Modified	This Derived Entity is modified for refresh issue.
65	I.U_SUM	DEFR255	DE - Inflow Unsecured for Lending Cards	Modified	This Derived Entity is modified for refresh issue.
66	I.U_SUM	DEFR256	DE - Inflow Unsecured for Lending on Charge Cards	Modified	This Derived Entity is modified for refresh issue.
67	I.U_SUM	DEFR257	DE - Inflow Unsecured IU6 Charge Cards	Modified	This Derived Entity is modified for refresh issue.
68	O.D	DEFR007	DES - Outflow Deposits Non Collateral	Modified	This Derived Entity is modified for refresh issue.
69	O.D	DEFR008	DES - Outflow Deposits With Collateral	Modified	This Derived Entity is modified for refresh issue.
70	O.D	DEFR023	DES - OD Non Transactional Relation Accounts	Modified	This Derived Entity is modified for refresh issue.
71	O.D	DEFR074	DES - OD Non Txn Non-Relation Accounts	Modified	This Derived Entity is modified for refresh issue.
72	O.D	DEFR259	DE - Outflow Deposits Excess Payment	Modified	This Derived Entity is modified for refresh issue.
73	O.D	DEFR265	DE - Outflow Deposit for Loans Prod	Modified	This DE is modified to handle excess payment for loans product. Added new join for DIM_GL_ACCOUNT in DS with V GL TYPE as LIABILITY filter. This Derived Entity is also modified for refresh issue.
74	O.D_SUM	DEFR007	DES - Outflow Deposits Non Collateral	Modified	This Derived Entity is modified for refresh issue.
75	O.D_SUM	DEFR008	DES - Outflow Deposits With Collateral	Modified	This Derived Entity is modified for refresh issue.
76	O.D_SUM	DEFR023	DES - OD Non Transactional Relation Accounts	Modified	This Derived Entity is modified for refresh issue.
77	O.D_SUM	DEFR074	DES - OD Non Txn Non-Relation Accounts	Modified	This Derived Entity is modified for refresh issue.
78	O.D_SUM	DEFR259	DE - Outflow Deposits Excess Payment	Modified	This Derived Entity is modified for refresh issue.

SI. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
79	O.D_SUM	DEFR265	DE - Outflow Deposit for Loans Prod	Modified	This DE is modified to handle excess payment for loans product. Added new join for DIM_GL_ACCOUNT in DS with V GL TYPE as LIABILITY filter. This Derived Entity is also modified for refresh issue.
80	O.O	DEFR050	DES - Outflow Others Derivatives Payables Netting	Modified	This Derived Entity is modified for refresh issue.
81	O.O	DEFR054	DES - OO Net 30 Day Derivative Payables	Modified	This Derived Entity is modified for refresh issue.
82	O.O	DEFR058	DES - Outflow Others Excess Margin	Modified	This Derived Entity is modified for refresh issue.
83	O.O	DEFR060	DES - Outflow Others Term Margin	Modified	This Derived Entity is modified for refresh issue.
84	O.O	DEFR062	DES - OO Related to Structured Transactions	Modified	This Derived Entity is modified for refresh issue.
85	O.O	DEFR064	DES - OO TBA Purchases and Trade Finance	Modified	This Derived Entity is modified for refresh issue.
86	O.O	DEFR066	DES - OO Credit Liquid Mortgage Facilities	Modified	This Derived Entity is modified for refresh issue.
87	O.O	DEFR068	DES - OO MTM Impact on Derivative Positions	Modified	This Derived Entity is modified for refresh issue.
88	O.O	DEFR080	DES - OO Loss of Re-hypothecation Right	Modified	This Derived Entity is modified for refresh issue.
89	O.O	DEFR088	DES - OO Total Collateral Required 1N	Modified	This Derived Entity is modified for refresh issue.
90	O.O	DEFR106	DE - OO Related to Structured Transactions	Modified	This Derived Entity is modified for refresh issue.
91	O.O	DEFR163	DES - Outflow Secured WholeS Combined	Modified	This Derived Entity is modified for refresh issue.
92	O.O	DEFR171	DES - OO Collateral Called for Delivery	Modified	This Derived Entity is modified for refresh issue.
93	O.O_SUM	DEFR050	DES - Outflow Others Derivatives Payables Netting	Modified	This Derived Entity is modified for refresh issue.
94	O.O_SUM	DEFR054	DES - OO Net 30 Day Derivative Payables	Modified	This Derived Entity is modified for refresh issue.
95	O.O_SUM	DEFR058	DES - Outflow Others Excess Margin	Modified	This Derived Entity is modified for refresh issue.
96	O.O_SUM	DEFR060	DES - Outflow Others Term Margin	Modified	This Derived Entity is modified for refresh issue.
97	O.O_SUM	DEFR062	DES - OO Related to Structured Transactions	Modified	This Derived Entity is modified for refresh issue.
98	O.O_SUM	DEFR064	DES - OO TBA Purchases and Trade Finance	Modified	This Derived Entity is modified for refresh issue.
99	O.O_SUM	DEFR066	DES - OO Credit Liquid Mortgage Facilities	Modified	This Derived Entity is modified for refresh issue.
100	O.O_SUM	DEFR068	DES - OO MTM Impact on Derivative Positions	Modified	This Derived Entity is modified for refresh issue.
101	O.O_SUM	DEFR080	DES - OO Loss of Re-hypothecation Right	Modified	This Derived Entity is modified for refresh issue.
102	O.O_SUM	DEFR088	DES - OO Total Collateral Required 1N	Modified	This Derived Entity is modified for refresh issue.
103	O.O_SUM	DEFR106	DE - OO Related to Structured Transactions	Modified	This Derived Entity is modified for refresh issue.
104	O.O_SUM	DEFR163	DES - Outflow Secured WholeS Combined	Modified	This Derived Entity is modified for refresh issue.
105	O.O_SUM	DEFR171	DES - OO Collateral Called for Delivery	Modified	This Derived Entity is modified for refresh issue.
106	O.S	DEFR019	DES - Outflow Secured Collateral	Modified	This Derived Entity is modified for refresh issue.

Sl. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
107	O.S	DEFR020	DES - Outflow Secured Mitigant	Modified	This Derived Entity is modified for refresh issue.
108	O.S	DEFR029	DES - OS Collateral Swaps	Modified	This Derived Entity is modified for refresh issue.
109	O.S	DEFR090	DES - OS Central Bank Collateral	Modified	This Derived Entity is modified for refresh issue.
110	O.S	DEFR092	DES - Outflow Secured Customer Shorts	Modified	This Derived Entity is modified for refresh issue.
111	O.S	DEFR094	DES - Outflow Secured Firm Shorts	Modified	This Derived Entity is modified for refresh issue.
112	O.S_SUM	DEFR019	DES - Outflow Secured Collateral	Modified	This Derived Entity is modified for refresh issue.
113	O.S_SUM	DEFR020	DES - Outflow Secured Mitigant	Modified	This Derived Entity is modified for refresh issue.
114	O.S_SUM	DEFR029	DES - OS Collateral Swaps	Modified	This Derived Entity is modified for refresh issue.
115	O.S_SUM	DEFR090	DES - OS Central Bank Collateral	Modified	This Derived Entity is modified for refresh issue.
116	O.S_SUM	DEFR092	DES - Outflow Secured Customer Shorts	Modified	This Derived Entity is modified for refresh issue.
117	O.S_SUM	DEFR094	DES - Outflow Secured Firm Shorts	Modified	This Derived Entity is modified for refresh issue.
118	O.W	DEFR025	DES - Outflow Wholesale Non Collateral	Modified	This Derived Entity is modified for refresh issue.
119	O.W	DEFR026	DES - Outflow Wholesale Collateral	Modified	This Derived Entity is modified for refresh issue.
120	O.W	DEFR263	DE - Outflow Asset backed Security	Modified	This Derived Entity is modified for refresh issue.
121	O.W	DEFR264	DE - Wholesale Outflow for Fwd Mat	Modified	This Derived Entity is modified for refresh issue.
122	O.W	DEFR266	DE - Wholesale Outflow Coll Comm Paper	Modified	This Derived Entity is modified for refresh issue.
123	O.W	DEFR267	DE - Wholesale Outflow Comm Paper	Modified	This Derived Entity is modified for refresh issue.
124	O.W_SUM	DEFR025	DES - Outflow Wholesale Non Collateral	Modified	This Derived Entity is modified for refresh issue.
125	O.W_SUM	DEFR026	DES - Outflow Wholesale Collateral	Modified	This Derived Entity is modified for refresh issue.
126	O.W_SUM	DEFR263	DE - Outflow Asset backed Security	Modified	This Derived Entity is modified for refresh issue.
127	O.W_SUM	DEFR264	DE - Wholesale Outflow for Fwd Mat	Modified	This Derived Entity is modified for refresh issue.
128	O.W_SUM	DEFR266	DE - Wholesale Outflow Coll Comm Paper	Modified	This Derived Entity is modified for refresh issue.
129	O.W_SUM	DEFR267	DE - Wholesale Outflow Comm Paper	Modified	This Derived Entity is modified for refresh issue.
130	S.FX	DEFR136	DES - Supplemental FX	Modified	This Derived Entity is modified for refresh issue.
131	S.FX_SUM	DEFR136	DES - Supplemental FX	Modified	This Derived Entity is modified for refresh issue.
132	S.I	DEFR096	DES - Supplemental Info Reg Mitigant	Modified	This Derived Entity is modified for refresh issue.
133	S.I	DEFR098	DES - SI Long and Short Market Value	Modified	This Derived Entity is modified for refresh issue.
134	S.I	DEFR150	DES - Derivative Coll Subs Risk	Modified	This Derived Entity is modified for refresh issue.
135	S.I	DEFR152	DES - Derivative Coll Subs Capacity	Modified	This Derived Entity is modified for refresh issue.
136	S.I	DEFR154	DES - Other Coll Subs Risk	Modified	This Derived Entity is modified for refresh issue.

Sl. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
137	S.I	DEFR156	DES - Other Coll Subs Capacity	Modified	This Derived Entity is modified for refresh issue.
138	S.I	DEFR165	DES - SI Sleeper Collateral Deliverables	Modified	This Derived Entity is modified for refresh issue.
139	S.I	DEFR167	DES - SI Collateral Receivable	Modified	This Derived Entity is modified for refresh issue.
140	S.I	DEFR173	DE - Supplemental Info FRB	Modified	This Derived Entity is modified for refresh issue.
141	S.I	DEFR174	DE - Supplemental Info FRB MGMT Reporting	Modified	This Derived Entity is modified for refresh issue.
142	S.I	DEFR175	DES - Supplemental Info FRB and MGMT Reporting	Modified	This Derived Entity is modified for refresh issue.
143	S.I	DEFR177	DE - Supplemental Info Unecum Asst Hdg	Modified	This Derived Entity is modified for refresh issue.
144	S.I	DEFR178	DE - Supplemental Info Unecum Asst Hdg Coll	Modified	This Derived Entity is modified for refresh issue.
145	S.I	DEFR179	DES - Supplemental Info Unecum Asst Hdg	Modified	This Derived Entity is modified for refresh issue.
146	S.I	DEFR181	DES - Supplemental Info Unecum Asst Hdg and Coll Outflow	Modified	This Derived Entity is modified for refresh issue.
147	S.I	DEFR185	DE - Account based for Supplemental Info	Modified	This Derived Entity is modified for refresh issue.
148	S.I	DEFR186	DE - CashFlow based for Supplemental Info	Modified	This Derived Entity is modified for refresh issue.
149	S.I	DEFR187	DES - Supplemental Info Primary Market Maker	Modified	This Derived Entity is modified for refresh issue.
150	S.I	DEFR200	DES - SI Subsidiary Liquidity	Modified	This Derived Entity is modified for refresh issue and to handle internal Counterparty.
151	S.I	DEFR202	DES - Client Wires Paid and Received	Modified	This Derived Entity is modified for refresh issue.
152	S.I	DEFR300	DES - Supplemental Info Placed Collateral	Modified	This Derived Entity is modified for refresh issue.
153	S.I_SUM	DEFR096	DES - Supplemental Info Reg Mitigant	Modified	This Derived Entity is modified for refresh issue.
154	S.I_SUM	DEFR098	DES - SI Long and Short Market Value	Modified	This Derived Entity is modified for refresh issue.
155	S.I_SUM	DEFR150	DES - Derivative Coll Subs Risk	Modified	This Derived Entity is modified for refresh issue.
156	S.I_SUM	DEFR152	DES - Derivative Coll Subs Capacity	Modified	This Derived Entity is modified for refresh issue.
157	S.I_SUM	DEFR154	DES - Other Coll Subs Risk	Modified	This Derived Entity is modified for refresh issue.
158	S.I_SUM	DEFR156	DES - Other Coll Subs Capacity	Modified	This Derived Entity is modified for refresh issue.
159	S.I_SUM	DEFR165	DES - SI Sleeper Collateral Deliverables	Modified	This Derived Entity is modified for refresh issue.
160	S.I_SUM	DEFR167	DES - SI Collateral Receivable	Modified	This Derived Entity is modified for refresh issue.
161	S.I_SUM	DEFR173	DE - Supplemental Info FRB	Modified	This Derived Entity is modified for refresh issue.
162	S.I_SUM	DEFR174	DE - Supplemental Info FRB MGMT Reporting	Modified	This Derived Entity is modified for refresh issue.
163	S.I_SUM	DEFR175	DES - Supplemental Info FRB and MGMT Reporting	Modified	This Derived Entity is modified for refresh issue.

SI. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
164	S.I_SUM	DEFR177	DE - Supplemental Info Unecum Asst Hdg	Modified	This Derived Entity is modified for refresh issue.
165	S.I_SUM	DEFR178	DE - Supplemental Info Unecum Asst Hdg Coll	Modified	This Derived Entity is modified for refresh issue.
166	S.I_SUM	DEFR179	DES - Supplemental Info Unecum Asst Hdg	Modified	This Derived Entity is modified for refresh issue.
167	S.I_SUM	DEFR181	DES - Supplemental Info Unecum Asst Hdg and Coll Outflow	Modified	This Derived Entity is modified for refresh issue.
168	S.I_SUM	DEFR185	DE - Account based for Supplemental Info	Modified	This Derived Entity is modified for refresh issue.
169	S.I_SUM	DEFR186	DE - CashFlow based for Supplemental Info	Modified	This Derived Entity is modified for refresh issue.
170	S.I_SUM	DEFR187	DES - Supplemental Info Primary Market Maker	Modified	This Derived Entity is modified for refresh issue.
171	S.I_SUM	DEFR200	DES - SI Subsidiary Liquidity	Modified	This Derived Entity is modified for refresh issue and to handle internal Counterparty.
172	S.I_SUM	DEFR202	DES - Client Wires Paid and Received	Modified	This Derived Entity is modified for refresh issue.
173	S.I_SUM	DEFR300	DES - Supplemental Info Placed Collateral	Modified	This Derived Entity is modified for refresh issue.

1.3 Metadata Changes

SI. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
1	I.A	DSFR011	DS - Inflow Assets Solo Non Mitigant & Collateral	Dataset	Modified
2	I.A	DSFR013	DS - Inflow Assets Solo Mitigant	Dataset	Modified
3	I.A	DSFR015	DS - Inflow Assets Solo Collaterals	Dataset	Modified
4	I.A	DSFR017	DS - Inflow Assets Unrestr Bal GL Cash Flow Solo	Dataset	Modified
5	I.A	DSFR039	DS - Inflow Asset Unrestr Reserve Balance Solo	Dataset	Modified
6	I.A	DSFR041	DS - Inflow Asset Restr Reserve Balance Solo	Dataset	Modified
7	I.A	DSFR123	DS - Inflow Assets Solo Mitigant Unencu Sec	Dataset	Modified
8	I.A	DSFR169	DS - Inflow Assets Restr Bal GL Cash Flow Solo	Dataset	Modified
9	I.A_SUM	DSFR011	DS - Inflow Assets Solo Non Mitigant & Collateral	Dataset	Modified
10	I.A_SUM	DSFR013	DS - Inflow Assets Solo Mitigant	Dataset	Modified
11	I.A_SUM	DSFR015	DS - Inflow Assets Solo Collaterals	Dataset	Modified
12	I.A_SUM	DSFR017	DS - Inflow Assets Unrestr Bal GL Cash Flow Solo	Dataset	Modified
13	I.A_SUM	DSFR039	DS - Inflow Asset Unrestr Reserve Balance Solo	Dataset	Modified
14	I.A_SUM	DSFR041	DS - Inflow Asset Restr Reserve Balance Solo	Dataset	Modified
15	I.A_SUM	DSFR123	DS - Inflow Assets Solo Mitigant Unencu Sec	Dataset	Modified

SI. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
16	I.A_SUM	DSFR169	DS - Inflow Assets Restr Bal GL Cash Flow Solo	Dataset	Modified
17	I.O	DSFR103	DS - Inflow Other Derivatives Receivable Individual Contract Solo	Dataset	Modified
18	I.O	DSFR107	DS - Inflow Other Net 30 Days Derivatives Receivable Solo	Dataset	Modified
19	I.O	DSFR113	DS - Inflow Other Cash Inflow	Dataset	Modified
20	I.O	DSFR115	DS - Inflow Other Coll Called for Receipt Solo	Dataset	Modified
21	I.O	DSFR117	DS - Inflow Others Lockup Balance Solo	Dataset	Modified
22	I.O	DSFR119	DS - Inflow Other Undrw Comm Facility Solo	Dataset	Modified
23	I.O	DSFR121	DS - Inflow Other TBA Sales Solo	Dataset	Modified
24	I.O	DSFR133	DS - Inflow Other Principal Payment Rcv and Coll Solo	Dataset	Modified
25	I.O	DSFR135	DS - Inflow Other Cash Inflow Coll	Dataset	Modified
26	I.O	DSFR136	DS - Inflow Other Cash Inflow Solo	Dataset	Modified
27	I.O	DSFR160	DS - Inflow Outflow Other Agg DR	Dataset	Modified
28	I.O_SUM	DSFR103	DS - Inflow Other Derivatives Receivable Individual Contract Solo	Dataset	Modified
29	I.O_SUM	DSFR107	DS - Inflow Other Net 30 Days Derivatives Receivable Solo	Dataset	Modified
30	I.O_SUM	DSFR113	DS - Inflow Other Cash Inflow	Dataset	Modified
31	I.O_SUM	DSFR115	DS - Inflow Other Coll Called for Receipt Solo	Dataset	Modified
32	I.O_SUM	DSFR117	DS - Inflow Others Lockup Balance Solo	Dataset	Modified
33	I.O_SUM	DSFR119	DS - Inflow Other Undrw Comm Facility Solo	Dataset	Modified
34	I.O_SUM	DSFR121	DS - Inflow Other TBA Sales Solo	Dataset	Modified
35	I.O_SUM	DSFR133	DS - Inflow Other Principal Payment Rcv and Coll Solo	Dataset	Modified
36	I.O_SUM	DSFR135	DS - Inflow Other Cash Inflow Coll	Dataset	Modified
37	I.O_SUM	DSFR136	DS - Inflow Other Cash Inflow Solo	Dataset	Modified
38	I.O_SUM	DSFR160	DS - Inflow Outflow Other Agg DR	Dataset	Modified
39	I.S	BPDF3010	BPS IS Mitigant Appor Rev Repo EOP Bal	Business Processor	Modified
40	I.S	BPDF3011	BPS IS Mitigant Appor Rev Repo EOP Bal RCY	Business Processor	Modified
41	I.S	DSFR033	DS - Inflow Secured Mitigant Solo	Dataset	Modified
42	I.S	DSFR125	DS - Inflow Secured Mitigants	Dataset	Modified
43	I.S	DSFR127	DS - Inflow Secured Cash Flow and Mitigant Solo	Dataset	Modified
44	I.S	DSFR260	DS - Inflow Secured Coll Swap	Dataset	Modified
45	I.S_SUM	BPDF3010	BPS IS Mitigant Appor Rev Repo EOP Bal	Business Processor	Modified

Sl. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
46	I.S_SUM	BPDF3011	BPS IS Mitigant Appor Rev Repo EOP Bal RCY	Business Processor	Modified
47	I.S_SUM	DSFR033	DS - Inflow Secured Mitigant Solo	Dataset	Modified
48	I.S_SUM	DSFR127	DS - Inflow Secured Cash Flow and Mitigant Solo	Dataset	Modified
49	I.S_SUM	DSFR260	DS - Inflow Secured Coll Swap	Dataset	Modified
50	I.U	DSFR045	DS - Inflow Unsecured Aggr Cash Flow	Dataset	Modified
51	I.U	DSFR049	DS - Inflow Unsecured Required Nastro Accts Solo	Dataset	Modified
52	I.U	DSFR101	DS - Inflow Unsecured Excess Nastro Accts Solo	Dataset	Modified
53	I.U	DSFR129	DS - Inflow Unsecured Forward Details	Dataset	Modified
54	I.U	DSFR130	DS - Inflow Unsecured Cash Flow and Forward Solo	Dataset	Modified
55	I.U	DSFR252	DS - Inflow Unsecured Oth Loans MC and USL	Dataset	Modified
56	I.U	DSFR253	DS - Inflow Unsecured Oth Loans MC and USL Fwd	Dataset	Modified
57	I.U	DSFR254	DS - Inflow Unsecured for Other Loans	Dataset	Modified
58	I.U	DSFR255	DS - Inflow Unsecured IU5 Lending Cards	Dataset	Modified
59	I.U	DSFR256	DS - Inflow Unsecd IU5 Lending on Charge Cards	Dataset	Modified
60	I.U	DSFR257	DS - Inflow Unsecd IU6 Charge Cards	Dataset	Modified
61	I.U_SUM	DSFR045	DS - Inflow Unsecured Aggr Cash Flow	Dataset	Modified
62	I.U_SUM	DSFR049	DS - Inflow Unsecured Required Nastro Accts Solo	Dataset	Modified
63	I.U_SUM	DSFR101	DS - Inflow Unsecured Excess Nastro Accts Solo	Dataset	Modified
64	I.U_SUM	DSFR129	DS - Inflow Unsecured Forward Details	Dataset	Modified
65	I.U_SUM	DSFR130	DS - Inflow Unsecured Cash Flow and Forward Solo	Dataset	Modified
66	I.U_SUM	DSFR252	DS - Inflow Unsecured Oth Loans MC and USL	Dataset	Modified
67	I.U_SUM	DSFR253	DS - Inflow Unsecured Oth Loans MC and USL Fwd	Dataset	Modified
68	I.U_SUM	DSFR254	DS - Inflow Unsecured for Other Loans	Dataset	Modified
69	I.U_SUM	DSFR255	DS - Inflow Unsecured IU5 Lending Cards	Dataset	Modified
70	I.U_SUM	DSFR256	DS - Inflow Unsecd IU5 Lending on Charge Cards	Dataset	Modified
71	I.U_SUM	DSFR257	DS - Inflow Unsecd IU6 Charge Cards	Dataset	Modified
72	O.D	BPDF3006	BP - FRAS Absolute Eop Balance Rcy	Business Processor	Modified
73	O.D	BPDF3007	BP - FCAS Absolute Eop Balance	Business Processor	Modified
74	O.D	DSFR007	DS - Outflow Deposits Solo Non Collateral	Dataset	Modified
75	O.D	DSFR008	DS - Outflow Deposits Solo Collateral	Dataset	Modified

Sl. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
76	O.D	DSFR023	DSS - OD Non Transactional Relation Accounts	Dataset	Modified
77	O.D	DSFR074	DSS - OD Non Txn Non-Relation Accounts	Dataset	Modified
78	O.D	DSFR259	DS - Outflow Deposits Excess Payment	Dataset	Modified
79	O.D	DSFR265	DS - Outflow Deposit for Loans Prod	Dataset	Modified
80	O.D_SUM	BPDF3006	BP - FRAS Absolute Eop Balance Rcy	Business Processor	Modified
81	O.D_SUM	BPDF3007	BP - FCAS Absolute Eop Balance	Business Processor	Modified
82	O.D_SUM	DSFR007	DS - Outflow Deposits Solo Non Collateral	Dataset	Modified
83	O.D_SUM	DSFR008	DS - Outflow Deposits Solo Collateral	Dataset	Modified
84	O.D_SUM	DSFR023	DSS - OD Non Transactional Relation Accounts	Dataset	Modified
85	O.D_SUM	DSFR074	DSS - OD Non Txn Non-Relation Accounts	Dataset	Modified
86	O.D_SUM	DSFR259	DS - Outflow Deposits Excess Payment	Dataset	Modified
87	O.D_SUM	DSFR265	DS - Outflow Deposit for Loans Prod	Dataset	Modified
88	O.O	DSFR050	DSS - Outflow Others Derivatives Payables Netting	Dataset	Modified
89	O.O	DSFR054	DSS - OO Net 30 Day Derivative Payables	Dataset	Modified
90	O.O	DSFR058	DSS - Outflow Others Excess Margin	Dataset	Modified
91	O.O	DSFR060	DSS - Outflow Others Term Margin	Dataset	Modified
92	O.O	DSFR062	DSS - OO Related to Structured Transactions	Dataset	Modified
93	O.O	DSFR064	DSS - OO TBA Purchases	Dataset	Modified
94	O.O	DSFR066	DSS - OO Credit Liquid Mortgage Facilities	Dataset	Modified
95	O.O	DSFR068	DSS - OO MTM Impact on Derivative Positions	Dataset	Modified
96	O.O	DSFR080	DSS - OO Loss of Re-hypothecation Rights	Dataset	Modified
97	O.O	DSFR088	DSS - OO Total Collateral Required	Dataset	Modified
98	O.O	DSFR106	DS - OO Related to Structured Transactions	Dataset	Modified
99	O.O	DSFR163	DS - Inflow Outflow Other Agg DP	Dataset	Modified
100	O.O	DSFR171	DSS - OO Collateral Called for Delivery	Dataset	Modified
101	O.O_SUM	DSFR050	DSS - Outflow Others Derivatives Payables Netting	Dataset	Modified
102	O.O_SUM	DSFR054	DSS - OO Net 30 Day Derivative Payables	Dataset	Modified
103	O.O_SUM	DSFR058	DSS - Outflow Others Excess Margin	Dataset	Modified
104	O.O_SUM	DSFR060	DSS - Outflow Others Term Margin	Dataset	Modified
105	O.O_SUM	DSFR062	DSS - OO Related to Structured Transactions	Dataset	Modified

Sl. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
106	O.O_SUM	DSFR064	DSS - OO TBA Purchases	Dataset	Modified
107	O.O_SUM	DSFR066	DSS - OO Credit Liquid Mortgage Facilities	Dataset	Modified
108	O.O_SUM	DSFR068	DSS - OO MTM Impact on Derivative Positions	Dataset	Modified
109	O.O_SUM	DSFR080	DSS - OO Loss of Re-hypothecation Rights	Dataset	Modified
110	O.O_SUM	DSFR088	DSS - OO Total Collateral Required	Dataset	Modified
111	O.O_SUM	DSFR106	DS - OO Related to Structured Transactions	Dataset	Modified
112	O.O_SUM	DSFR163	DS - Inflow Outflow Other Agg DP	Dataset	Modified
113	O.O_SUM	DSFR171	DSS - OO Collateral Called for Delivery	Dataset	Modified
114	O.S	DSFR019	DS - Outflow Secured Solo Collateral	Dataset	Modified
115	O.S	DSFR020	DS - Outflow Secured Solo Mitigant	Dataset	Modified
116	O.S	DSFR029	DSS - OS Collateral Swaps	Dataset	Modified
117	O.S	DSFR090	DSS - OS Central Bank Collateral	Dataset	Modified
118	O.S	DSFR092	DSS - Outflow Secured Customer Shorts	Dataset	Modified
119	O.S	DSFR094	DSS - Outflow Secured Firm Shorts	Dataset	Modified
120	O.S_SUM	DSFR019	DS - Outflow Secured Solo Collateral	Dataset	Modified
121	O.S_SUM	DSFR020	DS - Outflow Secured Solo Mitigant	Dataset	Modified
122	O.S_SUM	DSFR029	DSS - OS Collateral Swaps	Dataset	Modified
123	O.S_SUM	DSFR090	DSS - OS Central Bank Collateral	Dataset	Modified
124	O.S_SUM	DSFR092	DSS - Outflow Secured Customer Shorts	Dataset	Modified
125	O.S_SUM	DSFR094	DSS - Outflow Secured Firm Shorts	Dataset	Modified
126	O.W	DSFR025	DS - Outflow Wholesale Solo Non Collateral	Dataset	Modified
127	O.W	DSFR026	DS - Outflow Wholesale Solo Collateral	Dataset	Modified
128	O.W	DSFR263	DS - Outflow Asset backed Security	Dataset	Modified
129	O.W	DSFR264	DS - Wholesale Outflow for Fwd Mat	Dataset	Modified
130	O.W	DSFR266	DS - Wholesale Outflow Coll Comm Paper	Dataset	Modified
131	O.W	DSFR267	DS - Wholesale Outflow Comm Paper	Dataset	Modified
132	O.W_SUM	DSFR025	DS - Outflow Wholesale Solo Non Collateral	Dataset	Modified
133	O.W_SUM	DSFR026	DS - Outflow Wholesale Solo Collateral	Dataset	Modified
134	O.W_SUM	DSFR263	DS - Outflow Asset backed Security	Dataset	Modified
135	O.W_SUM	DSFR264	DS - Wholesale Outflow for Fwd Mat	Dataset	Modified

Sl. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
136	O.W_SUM	DSFR266	DS - Wholesale Outflow Coll Comm Paper	Dataset	Modified
137	O.W_SUM	DSFR267	DS - Wholesale Outflow Comm Paper	Dataset	Modified
138	S.FX	DSFR138	DS - Supplemental FX Solo	Dataset	Modified
139	S.FX_SUM	DSFR138	DS - Supplemental FX Solo	Dataset	Modified
140	S.I	DSFR096	DSS - Supplemental Info Reg Mitigant	Dataset	Modified
141	S.I	DSFR098	DSS - SI Long and Short Market Value	Dataset	Modified
142	S.I	DSFR150	DSS - Derivative Coll Subs Risk	Dataset	Modified
143	S.I	DSFR152	DSS - Derivative Coll Subs Capacity	Dataset	Modified
144	S.I	DSFR154	DSS - Other Coll Subs Risk	Dataset	Modified
145	S.I	DSFR156	DSS - Other Coll Subs Capacity	Dataset	Modified
146	S.I	DSFR165	DSS - SI Sleeper Collateral Deliverables	Dataset	Modified
147	S.I	DSFR167	DSS - SI Collateral Receivable	Dataset	Modified
148	S.I	DSFR173	DS - Supplemental Info FRB	Dataset	Modified
149	S.I	DSFR174	DS - Supplemental Info FRB MGMT Reporting	Dataset	Modified
150	S.I	DSFR175	DS - Supplemental Info FRB and MGMT Reporting Solo	Dataset	Modified
151	S.I	DSFR177	DS - Supplemental Info Unecum Asst Hdg	Dataset	Modified
152	S.I	DSFR178	DS - Supplemental Info Unecum Asst Hdg Coll	Dataset	Modified
153	S.I	DSFR179	DS - Supplemental Info Unecum Asst Hdg and Coll Solo	Dataset	Modified
154	S.I	DSFR181	DSS - Supplemental Info Unecum Asst Hdg and Coll Outflow	Dataset	Modified
155	S.I	DSFR185	DS - Account based for Supplemental Info	Dataset	Modified
156	S.I	DSFR186	DS - CashFlow based for Supplemental Info	Dataset	Modified
157	S.I	DSFR187	DSS - Supplemental Info Primary Market Maker	Dataset	Modified
158	S.I	DSFR200	DSS - SI Subsidiary Liquidity	Dataset	Modified
159	S.I	DSFR202	DSS - Client Wires Paid and Received	Dataset	Modified
160	S.I	DSFR300	DSS - Supplemental Info Placed Collateral	Dataset	Modified
161	S.I_SUM	DSFR096	DSS - Supplemental Info Reg Mitigant	Dataset	Modified
162	S.I_SUM	DSFR098	DSS - SI Long and Short Market Value	Dataset	Modified
163	S.I_SUM	DSFR150	DSS - Derivative Coll Subs Risk	Dataset	Modified
164	S.I_SUM	DSFR152	DSS - Derivative Coll Subs Capacity	Dataset	Modified
165	S.I_SUM	DSFR154	DSS - Other Coll Subs Risk	Dataset	Modified

Sl. No.	Schedule Code	Metadata Code	Metadata Description	Metadata Type	Type of Change
166	S.I_SUM	DSFR156	DSS - Other Coll Subs Capacity	Dataset	Modified
167	S.I_SUM	DSFR165	DSS - SI Sleeper Collateral Deliverables	Dataset	Modified
168	S.I_SUM	DSFR167	DSS - SI Collateral Receivable	Dataset	Modified
169	S.I_SUM	DSFR173	DS - Supplemental Info FRB	Dataset	Modified
170	S.I_SUM	DSFR174	DS - Supplemental Info FRB MGMT Reporting	Dataset	Modified
171	S.I_SUM	DSFR175	DS - Supplemental Info FRB and MGMT Reporting Solo	Dataset	Modified
172	S.I_SUM	DSFR177	DS - Supplemental Info Unecum Asst Hdg	Dataset	Modified
173	S.I_SUM	DSFR178	DS - Supplemental Info Unecum Asst Hdg Coll	Dataset	Modified
174	S.I_SUM	DSFR179	DS - Supplemental Info Unecum Asst Hdg and Coll Solo	Dataset	Modified
175	S.I_SUM	DSFR181	DSS - Supplemental Info Unecum Asst Hdg and Coll Outflow	Dataset	Modified
176	S.I_SUM	DSFR185	DS - Account based for Supplemental Info	Dataset	Modified
177	S.I_SUM	DSFR186	DS - CashFlow based for Supplemental Info	Dataset	Modified
178	S.I_SUM	DSFR187	DSS - Supplemental Info Primary Market Maker	Dataset	Modified
179	S.I_SUM	DSFR200	DSS - SI Subsidiary Liquidity	Dataset	Modified
180	S.I_SUM	DSFR202	DSS - Client Wires Paid and Received	Dataset	Modified
181	S.I_SUM	DSFR300	DSS - Supplemental Info Placed Collateral	Dataset	Modified



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