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

User Guide

Release 8.0.7.0.0

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ORACLE
Financial Services

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03	13-May-2019	Updated Section 4.5 for v80740 release.
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01	15-Dec-2018	Created for v80700 release.

Table of Contents

1 Preface

Welcome to Release 8.0.7.0.0 of the Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide.

This section provides a brief description of the scope, the audience, the references, concepts and the organization of the user guide and conventions incorporated into the user guide. The topics in this section are organized as follows:

1.1 Scope of the Guide

The objective of this user guide is to provide a comprehensive working knowledge on Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack, Release 8.0.7.0.0. This user guide is intended to help you understand the key features and functionalities of Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack (Oracle Financial Services Data Foundation (OFSDF) Interface with Lombard Risk for US FED) release 8.0.7.0.0 and details the process flow and methodologies used.

1.2 Intended Audience

This guide is intended for:

- Regulatory Reporting (Reg Rep) Analyst who bears the responsibility to verify and submit the results. The Reg Rep Analyst is also entrusted to maintain the dimensional values across multiple reporting requirements, maintain results area structure of Oracle Financial Services Data Foundation.
- Data Analysts, who clean, validate, and import data into the Oracle Financial Services Download Specification format, and ensure that data is populated in the relevant tables as per the specifications and executions required for regulatory reporting.
- System Administrator (SA), instrumental in making the application secure and operational and configures the user roles providing necessary access to users.

1.3 Documentation Accessibility

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1.5 Related Information Sources

In addition to this user guide you can refer to the following documents in the OHC documentation library:

- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Manual Release 8.0.7.0.0
- Oracle Financial Services Data Foundation User Guide Release 8.0.7.0.0
- Oracle Financial Services Data Foundation Installation Manual Release 8.0.7.0.0
- Oracle Financial Services Analytical Applications Infrastructure User Guide Release 8.0.7.0.0 (present in the OHC documentation library)

1.6 How this Guide is Organized?

The Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide includes the following topics:

- Chapter 1: Introduction
- Chapter 2: Getting Started
- Chapter 3: Regulatory Reporting (REG REP) Solution Data Flow
- Chapter 4: OFSAA Features
- Chapter 5: Executing Run through Run Management
- Chapter 6: Metadata Export Utility
- Chapter 7: Report Submission
- Chapter 8: Maintenance
- Chapter 9: Validation / Edit Checks for Data Schedules
- Chapter 10: Troubleshooting Guidelines

1.7 Conventions Used

Table 1 lists the conventions used in this guide.

Table 1: Conventions Used in this Guide

Convention	Meaning
Italics	Names of books, chapters, and sections as references
Bold	• Object of an action (menu names, field names, options, button names) in a step-by-step procedure • Commands typed at a prompt • User input
`Monospace`	• Directories and subdirectories • File names and extensions • Process names • Code sample, including keywords and variables within text

2 Introduction

This chapter provides an understanding of the Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack application and its scope. It includes:

2.1 Overview

Regulatory reporting and financial services have evolved to be an inseparable combination. It has worsened since the 2008 financial crisis. Today, banks and financial institutions need to file hundreds of regulatory reports. For the U.S. Federal Reserve alone, institutions must file multiple submissions of FFIEC-101, call reports, stress testing reports, and so on. Reporting requirements increase rapidly in number and complexity for banks operating regionally or globally, where they must file in multiple jurisdictions.

The OFS REG REP US FED solution enables financial services organizations to manage and execute regulatory reporting in a single integrated environment. It automates end-to-end processes from data capture through submission with industry-leading solutions. It leverages Oracle Financial Services Analytical Application (OFSAA) and Oracle Financial Services Data Foundation (OFSDF) for managing analytical application data. The AgileREPORTER in Regulatory Reporting (REG REP) Solution enables firms to automate the final mile of the reporting process. It provides pre-built integration to Lombard Risk Reporting, eliminating the need for further manual intervention. The solution ensures data integrity allowing banks to focus more time on analyzing and gaining new business insight from their growing stores of data instead of preparing data and reports with the sole objective of meeting submission deadlines.

2.2 OFSAA Regulatory Reporting Architecture

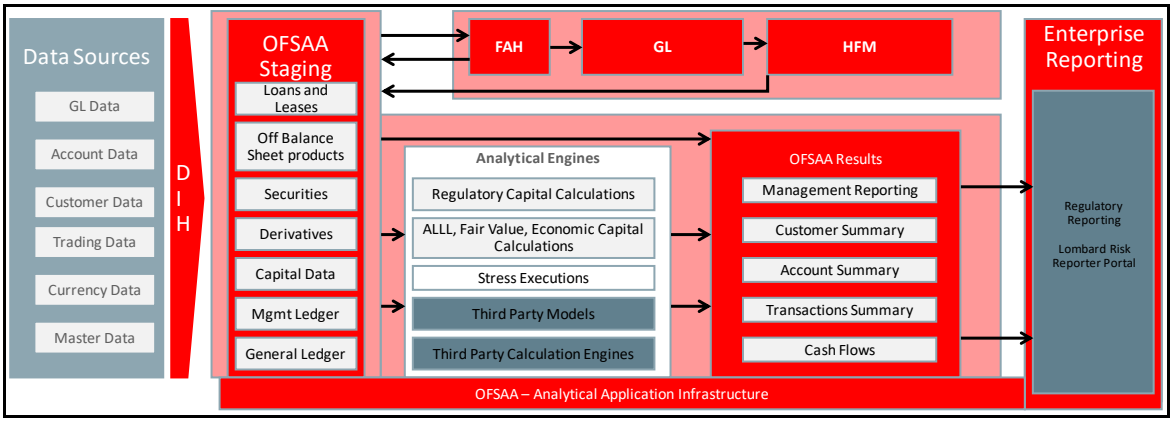


Figure 1: Regulatory Reporting (REG REP) Solution Architecture

This interface connects the Oracle FSDF to Lombard Risk. As one can see in Architecture figure above, Data flows from OFSAA to Lombard Risk.

OFSDF is an analytical data warehouse platform for the Financial Services industry. OFSDF combines an industry data model for Financial Services along with a set of management and infrastructure tools that allows Financial Services Institutions to develop, deploy, and operate analytical solutions spanning key functional areas in Financial Services, including:

1. Enterprise Risk Management
2. Enterprise Performance Management
3. Customer Insight
4. Financial Crime and Compliance Management

OFSDF is a comprehensive data management platform that helps institutions to manage the analytical data life cycle from sourcing to reporting and business intelligence/BI using a unified, consistent platform and toolset.

AgileREPORTER is a forms and workflow tool that enables both creation and submission of regulatory returns. AgileREPORTER addresses the financial reporting requirements of both domestic and international banks and financial institutions by automating compliance with mandated reports to central banks, regulatory agencies. AgileREPORTER works easily with multiple sources of information as it standardizes data elements and automates regulatory report production in prescribed templates with the associated workflow for automatic submission. It is Reliable and efficient infrastructure to compile, generate and submit regulatory reports. It collects data from a wide universe (not just OFSAA Results). It provides automated repeated manual adjustments, variance analysis and validation checks. It provides features to explain and justify a number quickly, including links to OBIEE.

The solution provides a pre-built interface or integration between FSDF and AgileREPORTER. With this integration, you can automate end-to-end reporting process covering data preparation to last mile of reporting.

2.3 Scope

Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack covers the following regulatory reports for specified release as mentioned in the table:

Table 2: Scope

Report	Report Name	Released Version
FR Y-9C	Consolidated Financial Statements for Holding Companies	8.0.1
FR Y-20	Financial Statements for a Bank Holding Company Subsidiary Engaged in Bank-Ineligible Securities Underwriting and Dealing	8.0.1
FR Y-15	Banking Organization Systemic Risk Report	8.0.1
FFIEC-009	Country Exposure Report	8.0.1
FFIEC-009A	Country Exposure Information Report	8.0.1
FR Y-11	Financial Statements of U.S. Nonbank Subsidiaries of U.S. Holding Companies	8.0.1

Report	Report Name	Released Version
FR Y-11S	Abbreviated Financial Statements of U.S. Nonbank Subsidiaries of U.S. Holding Companies	8.0.1
FR-2314	Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations	8.0.1
FR-2314S	Abbreviated Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations	8.0.1
FR Y-14A	Capital Assessments and Stress Testing - Annual	8.0.1
FR Y-9LP	Parent Company Only Financial Statements for Large Holding Companies	8.0.1
FFIEC-031	Consolidated Reports of Condition and Income for a Bank with Domestic and Foreign Offices	8.0.2
FR Y-12	Consolidated Holding Company Report of Equity Investments in Nonfinancial Companies	8.0.1
FFIEC-041	Consolidated Reports of Condition and Income for a Bank with Domestic Offices Only	8.0.3
FR-2052A	Complex Institution Liquidity Monitoring Report	8.0.3
FR Y-7N	Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations	8.0.3
FR Y-7NS	Abbreviated Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations	8.0.3
FR-2644	Weekly Report of Selected Assets and Liabilities of Domestically Chartered Commercial Banks and U.S. Branches and Agencies of Foreign Banks	8.0.3
FR-2886B	Cash and Balances Due from Depository Institutions	8.0.3
FR-2900	Report of Transaction Accounts, Other Deposits, and Vault Cash (Commercial Banks)	8.0.3
FR Y-14Q	Schedule M.1 – Balances	8.0.3
FR Y-14Q	Schedule K – Supplemental	8.0.3
FR Y-14Q	Schedule A – Retail	8.0.3
FR Y-14Q	Schedule H – Wholesale Risk	8.0.3
FR Y-14M	Capital Assessments and Stress Testing Report - Monthly	8.0.3
FFIEC-101	Regulatory Capital Reporting for Institutions Subject to the Advanced Capital Adequacy Framework	8.0.3
FDIC-8020	Statement of Deposits	8.0.3
FFIEC-002	Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks	8.0.5
FR 2420	Selected Money Market Rates	8.0.5
FFIEC-030	Foreign Branch Report of Condition	8.0.6

Report	Report Name	Released Version
FFIEC-030S	Abbreviated Foreign Branch Report of Condition	8.0.6
FR Y-7Q	The Capital and Asset Report for Foreign Banking Organizations	8.0.6
FR 2835A	Quarterly Report of Credit Card Plans	8.0.6
FR 2502Q	Quarterly Report of Assets and Liabilities of Large Foreign Offices of U.S. Banks	8.0.6

The following table lists the detailed scope.

Table 3: Detailed Scope

Sl. No.	Report Code	Schedule Code	Schedule Name
1	FDIC-8020	–	Statement of Deposits
2	FFIEC-009	C Part I	Claims on an Immediate Risk Basis
3	FFIEC-009	C Part II	Claims on an Ultimate Risk Basis and Memorandum Items
4	FFIEC-009	D	Claims from Positions in Derivative Contracts
5	FFIEC-009	L	Foreign-Office Liabilities
6	FFIEC-009	O	Off-Balance-Sheet Items
7	FFIEC-009A	A	Country Exposure Information Report Part A
8	FFIEC-009A	B	Country Exposure Information Report Part B
9	FFIEC-031	RC-S	Servicing, Securitization, and Asset Sale Activities
10	FFIEC-031	RC-V	Variable Interest Entities
11	FFIEC-031	RC	Balance Sheet
12	FFIEC-031	RC-A	Cash and Balances Due from Depository Institutions
13	FFIEC-031	RC-B	Securities(bugs)
14	FFIEC-031	RC-C	Loans and Lease Financing Receivables(bugs)
15	FFIEC-031	RC-D	Trading Assets and Liabilities
16	FFIEC-031	RC-E	Deposit Liabilities
17	FFIEC-031	RC-F	Other Assets
18	FFIEC-031	RC-G	Other Liabilities
19	FFIEC-031	RC-H	Selected Balance Sheet Items for Domestic Offices
20	FFIEC-031	RC-I	Assets and Liabilities of IBFs

Sl. No.	Report Code	Schedule Code	Schedule Name
21	FFIEC-031	RC-K	Quarterly Averages
22	FFIEC-031	RC-L	Derivatives and Off-Balance-Sheet Items
23	FFIEC-031	RC-M	Memoranda
24	FFIEC-031	RC-N	Past Due and Nonaccrual Loans, Leases, and Other Assets
25	FFIEC-031	RC-O	Other Data for Deposit Insurance and FICO Assessments
26	FFIEC-031	RC-P	1–4 Family Residential Mortgage Banking Activities in Domestic Offices
27	FFIEC-031	RC-Q	Assets and Liabilities Measured at Fair Value on a Recurring Basis
28	FFIEC-031	RC-R Part I	Regulatory Capital Components and Ratios
29	FFIEC-031	RC-R Part II	Risk-Weighted Assets
30	FFIEC-031	RC-T	Fiduciary and Related Services
31	FFIEC-031	RI	Income Statement
32	FFIEC-031	RI-A	Changes in Equity Capital
33	FFIEC-031	RI-B	Charge-offs and Recoveries and Changes in Allowance for Loan and Lease Losses
34	FFIEC-031	RI-C	Disaggregated Data on the Allowance for Loan and Lease Losses
35	FFIEC-031	RI-D	Income from Foreign Offices
36	FFIEC-031	RI-E	Explanations
37	FFIEC-041	RC	Balance Sheet
38	FFIEC-041	RC-A	Cash and Balances Due from Depository Institutions
39	FFIEC-041	RC-B	Securities
40	FFIEC-041	RC-C	Loans and Lease Financing Receivables
41	FFIEC-041	RC-D	Trading Assets and Liabilities
42	FFIEC-041	RC-E	Deposit Liabilities
43	FFIEC-041	RC-F	Other Assets
44	FFIEC-041	RC-G	Other Liabilities
45	FFIEC-041	RC-K	Quarterly Averages
46	FFIEC-041	RC-L	Derivatives and Off-Balance-Sheet Items
47	FFIEC-041	RC-M	Memoranda
48	FFIEC-041	RC-N	Past Due and Nonaccrual Loans, Leases, and Other Assets
49	FFIEC-041	RC-O	Other Data for Deposit Insurance and FICO Assessments

Sl. No.	Report Code	Schedule Code	Schedule Name
50	FFIEC-041	RC-P	1–4 Family Residential Mortgage Banking Activities
51	FFIEC-041	RC-Q	Assets and Liabilities Measured at Fair Value on a Recurring Basis
52	FFIEC-041	RC-R Part I	Regulatory Capital Components and Ratios
53	FFIEC-041	RC-R Part II	Risk-Weighted Assets
54	FFIEC-041	RC-S	Servicing, Securitization, and Asset Sale Activities
55	FFIEC-041	RC-T	Fiduciary and Related Services
56	FFIEC-041	RC-V	Variable Interest Entities
57	FFIEC-041	RI	Income Statement
58	FFIEC-041	RI-A	Changes in Bank Equity Capital
59	FFIEC-041	RI-B	Charge-offs and Recoveries and Changes in Allowance for Loan and Lease Losses
60	FFIEC-041	RI-C	Disaggregated Data on the Allowance for Loan and Lease Losses
61	FFIEC-041	RI-E	Explanations
62	FFIEC-101	–	Advanced Capital Adequacy Framework
63	FR Y-11	BS	Balance Sheet
64	FR Y-11	BS-A	Loans and Lease Financing Receivables
65	FR Y-11	BS-M	Memoranda
66	FR Y-11	IS	Income Statement (calendar year-to-date)
67	FR Y-11	IS-A	Changes in Equity Capital
68	FR Y-11	IS-B	Changes in Allowance for Loan and Lease Losses
69	FR Y-11S	List	Detailed Listing of Subsidiaries
70	FR Y-12	A	Type of Investments
71	FR Y-12	B	Type of Security
72	FR Y-12	C	Type of Entity within the Banking Organization
73	FR Y-12	D	Non-financial Investment Transactions During Reporting Period
74	FR Y-14AOR	–	Operational Risk
75	FR Y-14ARCI	–	Regulatory Capital Instruments
76	FR Y-14ARCT	–	Regulatory Capital Transitions
77	FR Y-14ASCENR	–	Scenario
78	FR Y-14ASUMM	–	Summary

Sl. No.	Report Code	Schedule Code	Schedule Name
79	FR Y-14M	–	Capital Assessments and Stress Testing Report
80	FR Y-14M	A-1	Domestic First Lien Closed-end 1-4 Family Residential Loan Data – Loan Level Table
81	FR Y-14M	A-2	Domestic First Lien Closed-end 1-4 Family Residential Loan Data – Portfolio Level Table
82	FR Y-14M	B-1	Domestic Home Equity Loan and Home Equity Line – Loan Level Table
83	FR Y-14M	B-2	Domestic Home Equity Loan and Home Equity Line – Portfolio Level Table
84	FR Y-14M	C-1	Address Matching Loan Level Data
85	FR Y-14M	D-1	Domestic Credit Card Data – Loan Level Table
86	FR Y-14M	D-2	Domestic Credit Card Data – Portfolio Level Table
87	FR Y-14QA1	–	Retail
88	FR Y-14QBAL	M	Balances
89	FR Y-14QCIL	H.1	Corporate Loan Data
90	FR Y-14QCRE	H.2	Commercial Real Estate
91	FR Y-14QFVOHFS	J	Retail Fair Value Option/Held for Sale (FVO/HFS)
92	FR Y-14QMSR	I	MSR Valuation
93	FR Y-14QopsriskBL	E.2	Business Line
94	FR Y-14QopsriskMS	E.1	Operational Loss History
95	FR Y-14QOpsriskRFR	E.5	Legal Reserves Frequency
96	FR Y-14QopsriskTH	E.4	Threshold Information
97	FR Y-14QOpsriskUOM	E.3	Unit-0f-Measure
98	FR Y-14QPPNR	G	Pre-Provision Net Revenue
99	FR Y-14QRCI	C	Regulatory Capital Instruments
100	FR Y-14QRCT	D	Regulatory Capital Transitions
101	FR Y-14QretailAuto	A.2	US Auto Loan
102	FR Y-14QretailIntauto	A.1	International Auto Loan
103	FR Y-14QretailIntcard	A.3	International Credit Card
104	FR Y-14QretailIntfm	A.5	International First Lien Mortgage
105	FR Y-14QRetailINTHE	A.4	International Home Equity
106	FR Y-14QretailIntlothcons	A.6	International Other Consumer Schedule
107	FR Y-14QretailIntsb	A.8	International Small Business

Sl. No.	Report Code	Schedule Code	Schedule Name
108	FR Y-14QretailStudent	A.10	Student Loan
109	FR Y-14QretailUSothcons	A.7	US Other Consumer
110	FR Y-14QretailUssb	A.9	US Small Business
111	FR Y-14QSEC	B	Securities
112	FR Y-14QSUPMNT	K	Supplemental
113	FR Y-14QTRADING	F	Trading
114	FR Y-15	–	Banking Organization Systemic Risk Report
115	FR Y-15	A	Size Indicator
116	FR Y-20	–	Financial Statements for a Bank Holding Company Subsidiary Engaged in Bank-Ineligible Securities Underwriting and Dealing
117	FR Y-7N	–	Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations
118	FR Y-7N	IS	Income Statement
119	FR Y-7N	IS-A	Changes in Equity Capital
120	FR Y-7N	IS-B	Changes in Allowance for Loan and Lease Losses
121	FR Y-7N	BS	Balance Sheet
122	FR Y-7N	BS-A	Loans and Lease Financing Receivables
123	FR Y-7N	BS-M	Memoranda
124	FR Y-7NS	–	Abbreviated Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations
125	FR Y-9C	–	Consolidated Financial Statements for Holding Companies
126	FR Y-9C	HI	Consolidated Income Statement
127	FR Y-9C	HI-A	Changes in Holding Company Equity Capital
128	FR Y-9C	HI-B	Charge-Offs and Recoveries on Loans and Leases and Changes in Allowance for Loan and Lease Losses
129	FR Y-9C	HI-C	Disaggregated Data on the Allowance for Loan and Lease Losses
130	FR Y-9C	HC	Consolidated Balance Sheet
131	FR Y-9C	HC-B	Securities
132	FR Y-9C	HC-C	Loans and Lease Financing Receivables
133	FR Y-9C	HC-D	Trading Assets and Liabilities
134	FR Y-9C	HC-E	Deposit Liabilities1

Sl. No.	Report Code	Schedule Code	Schedule Name
135	FR Y-9C	HC-F	Other Assets
136	FR Y-9C	HC-G	Other Liabilities
137	FR Y-9C	HC-H	Interest Sensitivity
138	FR Y-9C	HC-I	Insurance-Related Underwriting Activities (Including Reinsurance)
139	FR Y-9C	HC-K	Quarterly Averages
140	FR Y-9C	HC-L	Derivatives and Off-Balance-Sheet Items
141	FR Y-9C	HC-M	Memoranda
142	FR Y-9C	HC-N	Past Due and Nonaccrual Loans, Leases, and Other Assets
143	FR Y-9C	HC-P	1–4 Family Residential Mortgage Banking Activities in Domestic Offices
144	FR Y-9C	HC-Q	Assets and Liabilities Measured at Fair Value on a Recurring Basis
145	FR Y-9C	HC-R	Regulatory Capital
146	FR Y-9C	HC-S	Servicing, Securitization, and Asset Sale Activities
147	FR Y-9C	HC-V	Variable Interest Entities
148	FR Y-9LP	–	Parent Company Only Financial Statements for Large Holding Companies
149	FR Y-9LP	PI	Parent Company Only Income Statement
150	FR Y-9LP	PI-A	Cash Flow Statement
151	FR Y-9LP	PC	Parent Company Only Balance Sheet
152	FR Y-9LP	PC-A	Investments in Subsidiaries and Associated Companies
153	FR Y-9LP	PC-B	Memoranda
154	FR-2052A	–	Complex Institution Liquidity Monitoring Report
155	FR-2314	–	Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations
156	FR-2314	IS	Income Statement (calendar year-to-date)
157	FR-2314	IS-A	Changes in Equity Capital
158	FR-2314	IS-B	Changes in Allowance for Loan and Lease Losses
159	FR-2314	BS	Balance Sheet
160	FR-2314	BS-A	Loans and Lease Financing Receivables
161	FR-2314	BS-M	Memoranda

Sl. No.	Report Code	Schedule Code	Schedule Name
162	FR-2314S	–	Abbreviated Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations
163	FR-2644	–	Weekly Report of Selected Assets and Liabilities of Domestically Chartered Commercial Banks and U.S. Branches and Agencies of Foreign Banks
164	FR-2886B	RI-A	Changes in Equity Capital
165	FR-2886B	RC-B	Securities
166	FR-2886B	RC	Balance Sheet
167	FR-2886B	RC-C	Loans and Lease Financing Receivables
168	FR-2886B	RC-M	Claims on and Liabilities to Related Organizations
169	FR-2886B	RC-N	Past Due and Nonaccrual Loans, Leases, and Other Assets
170	FR-2886B	RC-R	Regulatory Capital
171	FR-2886B	RI	Income Statement
172	FR-2886B	RI-B	Changes in Allowance for Loan and Lease Losses
173	FR-2886B	RC-A	Cash and Balances Due from Depository Institutions
174	FR-2886B	RC-L	Derivatives and Off-Balance Sheet Items
175	FR-2900	–	Report of Transaction Accounts, Other Deposits, and Vault Cash
176	FR-2420	A	Federal Funds
177	FR-2420	AA	Selected Borrowings from Non-Exempt Entities
178	FR-2420	B	Eurodollars
179	FR-2420	C	Time Deposits and Certificates of Deposit (CDs)
180	FFIEC-002	RAL	Assets and Liabilities
181	FFIEC-002	A	Cash and Balances Due from Depository Institutions
182	FFIEC-002	C Part I	Loans and Leases
183	FFIEC-002	C Part II	Loans to Small Businesses and Small Farms
184	FFIEC-002	E	Deposit Liabilities and Credit Balances
185	FFIEC-002	K	Quarterly Averages
186	FFIEC-002	L	Derivatives and Off-Balance-Sheet Items
187	FFIEC-002	N	Past Due, Nonaccrual, and Restructured Loans

Sl. No.	Report Code	Schedule Code	Schedule Name
188	FFIEC-002	O	Other Data for Deposit Insurance Assessments
189	FFIEC-002	P	Other Borrowed Money
190	FFIEC-002	Q	Financial Assets and Liabilities Measured at Fair Value on a Recurring Basis
191	FFIEC-002	T	Fiduciary and Related Services

3 Getting Started

This chapter provides an understanding of the prerequisites, general and data preparation assumptions and logging into the application. It includes:

- Prerequisites
- Assumptions
- Logging in to the OFSDF Interface with Lombard Risk for US FED
- Organization of the Interface for User Roles
- Metadata Browser

The OFS REG REP US FED application allows you to perform the following activities:

- Manage Data Loading and Transformation from various source systems to staging, processing, and results.
- Manage relevant OFSAA metadata for regulatory reporting purpose. This includes creating, modifying, and viewing the metadata used in reporting.
- View the report metadata for mapping.
- Drill down from AgileREPORTER to OFSAA results area.

3.1 Prerequisites

For prerequisites and detailed instructions on installing this Interim Release, see *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.7.0.0*.

3.2 Assumptions

OFSDF interface with Lombard Risk for US FED is a reporting application and it does not perform any risk/stress calculations. Following listed are the assumptions for the application:

- Textual and other related portions of reports like person details, contact details, Yes / No choices must be updated on Report Portal directly and FSDF does not have placeholder for it.
- Data provided is post reconciliation to ensure that accuracy of data being reported (non-prescribed by regulators) are performed in OFSAA using various components – General Ledger (GL) reconciliation.
- Validity checks such as edit checks, cross-validation checks and so on prescribed by regulator are performed within the AgileREPORTER.
- All monetary amounts are expected to be positive in number, except valuation outputs which can be positive or negative. There are few exceptions like Excess payments scenarios in Loans/cards where Balance loaded can be in Negative Signage. Rules are constructed assuming the negative sign of valuation amounts wherever applicable.

- The application populates few specific dimension tables, known as seeded / sample tables as part of the installation script. Since they are used in the metadata, changes in data values have impact on the overall functioning.
- All percentage data are expected in decimal format meaning 9% must be provided as 9 and not 0.09.
- For a data provided as of date, such as last day of the quarter of the reporting year: Quarterly and Year to Date (YTD) report for the given date displays same value for those measures which are of as of date in nature. For example, Annual and Quarterly Balance Sheet and BASEL reports generated as of 31-MAR show same values for all measures such as Account Balance.
- In FR-2052A, for PIDs I.O.9 and 0.0.22 there is no OOTB rule provided by OFSAA to identify these PIDs. The accounts which must be reported under PIDs is purely Reporter's Discretion. So a Custom Rule can be built to report these PIDs.
- Reporting currency identification in FR-2052A must be done by populating setup_master table, in which **V_COMPONENT_CODE = 'ENTITY_REPORTING_CD'** that is defaulted to '**N**', must be changed to '**Y**' if the Reporting entity has greater than $700 billion in total consolidated assets and greater than $10 trillion in assets under custody.
- Data load for FR Y-14M Report must include all the loans closed from the previous month.
- In FR-2052A, few Processing Dimension tables like DIM_ASSET_LEVEL, DIM_RESULT_BUCKET are used. These tables contain values other than the ones required by Lombard Field Structures template provided by Lombard as they are consumed by the processing application too. For example: Seeded Script of DIM_ASSET_LEVEL has node values not to be considered for FR-2052A. Only following values must be considered for FR-2052A execution from DIM_ASSET_LEVEL table.

V_ASSET_LEVEL_CODE			
A-0	E-4	L-10	S-1-Q
A-0-Q	G-1	L-11	S-2
A-1	G-1-Q	L-2	S-2-Q
A-1-Q	G-2	L-3	S-3
A-2	G-2-Q	L-4	S-3-Q
A-2-Q	G-3	L-5	S-4
A-3	G-3-Q	L-6	S-4-Q
A-3-Q	G-4	L-7	S-5
A-4	IG-1	L-8	S-5-Q
A-4-Q	IG-1-Q	L-9	S-6
A-5	IG-2	N-1	S-6-Q
A-5-Q	IG-2-Q	N-2	S-7
C-1	IG-3	N-3	S-7-Q
E-1	IG-4	N-4	S-8

V_ASSET_LEVEL_CODE			
E-1-Q	IG-5	N-5	Y-1
E-2	IG-6	N-6	Y-2
E-2-Q	IG-7	N-7	Y-3
E-3	L-1	S-1	Z-1

- For FR-2052A for DIM_RESULT_BUCKET, values under v_bucket_type = 'FRY2052A' should be considered, rest of the values can be ignored as they are consumed by the processing application.
- For FR-2900, deposit data is expected to be provided on net or reciprocal basis in applicable cases as per regulatory instructions.
- For FR-2900, regulatory template needs to update the CEN Code 1, 2, 3 or Blank for each branch. The definition is as follows:
    - The CEN Code identifies estimated deposit totals, consolidated offices, or locations that do not accept deposits. Complete this item only if applicable by entering 1 for estimated deposits, 2 for deposits consolidated with a different location (applicable for limited service locations only), or 3 for a non-deposit accepting location. If you are reporting actual deposits for a location, the CEN Code should be left blank.
    - This CEN Code must be populated manually by client as FSDF provides only accurate deposits. There is no mechanism to identify use case of estimated deposits and hence CEN Code 1 must be entered manually. FSDF runs consolidation for an Entity and it does not identify location for consolidation. Hence, consolidation with different location must be updated manually. If deposits are available in FSDF, location is expected to be deposit accepting. Hence, non-deposit accepting location must be populated manually.
    - Adjustment Entries Expectation for FR-2900: FR-2900 Data Expectation for Account / GL granularity is daily. The reporting will be happening on Monday where the Derived Entity will pick one week prior, that is, Tuesday of Last Week to current Monday (Reporting date). But the adjustment Entries for this report is expected to be populated only on Reporting Date (that is, Monday) for all the CellIDs (MDRM Codes). Each CellID will represent each Regulator Specific MDRM Code and Week Day (that is, MON, TUE, and so on).

3.3 Logging in to the OFS REG REP US FED Application

After the application is installed and configured, to access the OFS REG REP US FED application you must log into OFSAAI environment using the OFSAAI login page.

To access application follow these steps:

1. Enter the OFSAAI URL in your browser. The OFSAAI login page is displayed.

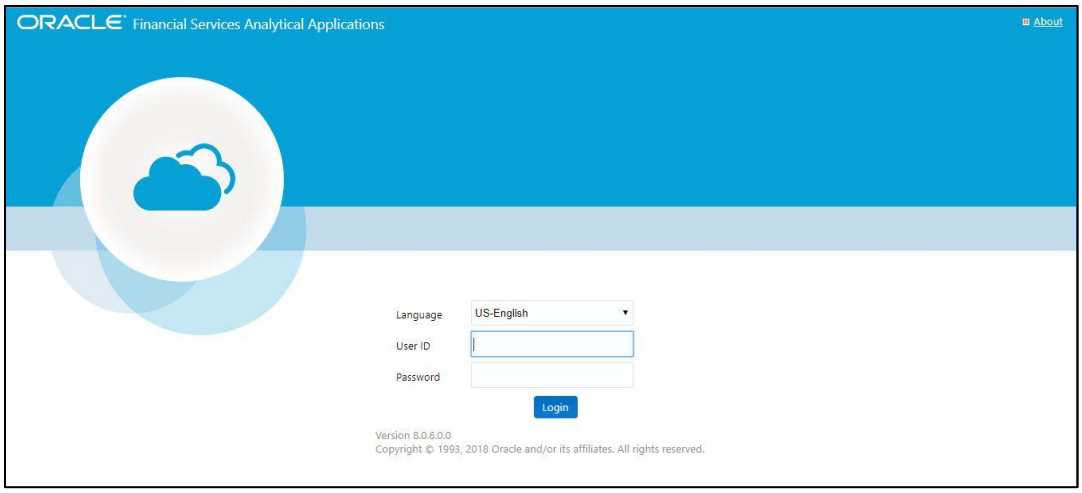
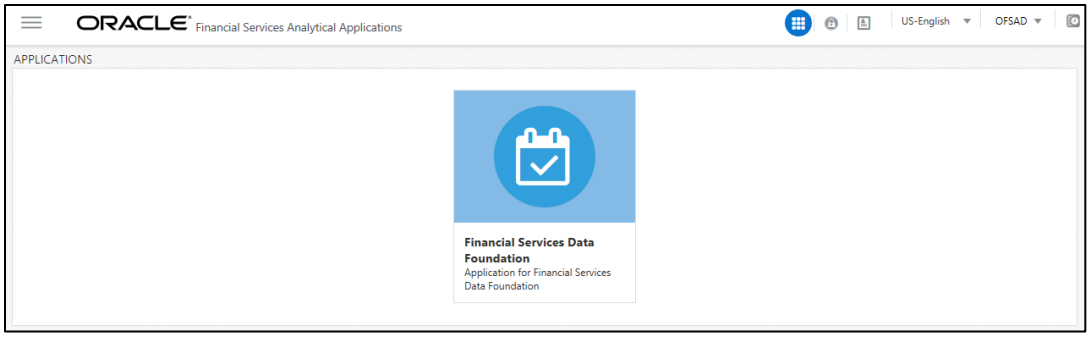


Figure 2: OFSAAI Log In

2. Select the desired language from the **Language** drop-down list.
3. Enter your **User ID** and **Password**. When you log into OFSAAI, the first screen is displayed. Select **Financial Services Data Foundation**.



The landing page is displayed as follows.

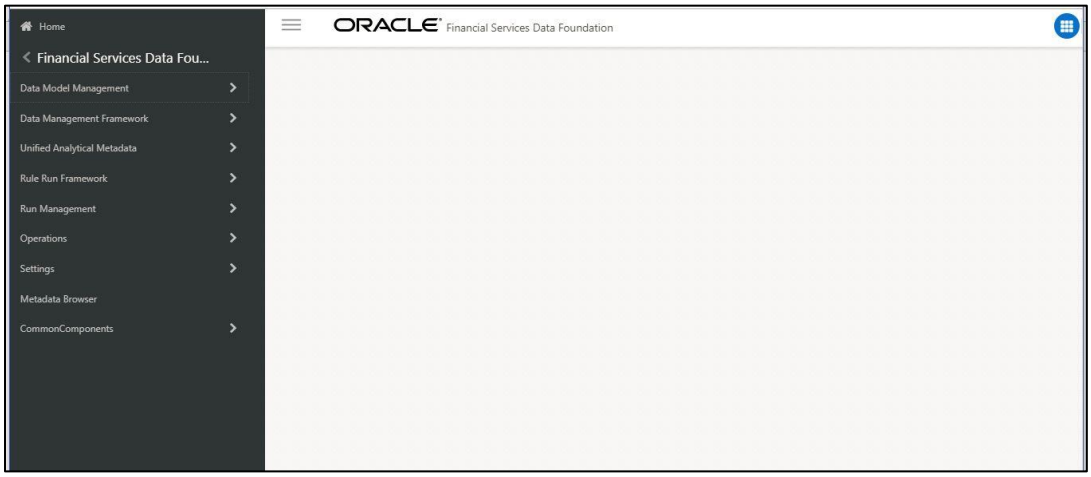


Figure 3: Landing Page

3.4 Organization of Interface for User Roles

This section explains the various features used by an analyst. It describes the organization of the user interface and provides step-by-step instructions for navigating through the application to carry out these activities.

Data Analysts are expected to perform the following activities:

1. Marking Run as Final
2. Executing Batch to Refresh Derived Entities
3. Drill Down from AgileREPORTER to OFSDF

Reporting Analysts are expected to perform the following activities:

1. Drill Down from AgileREPORTER to OFSDF
2. Using Metadata Browser to check Schedule Wise metadata
3. Using Metadata Browser to check metadata usage across schedules

3.4.1 Marking Run as Final

Various applications provide data for regulatory reporting. You must mark specific executions for regulatory reporting as final run.

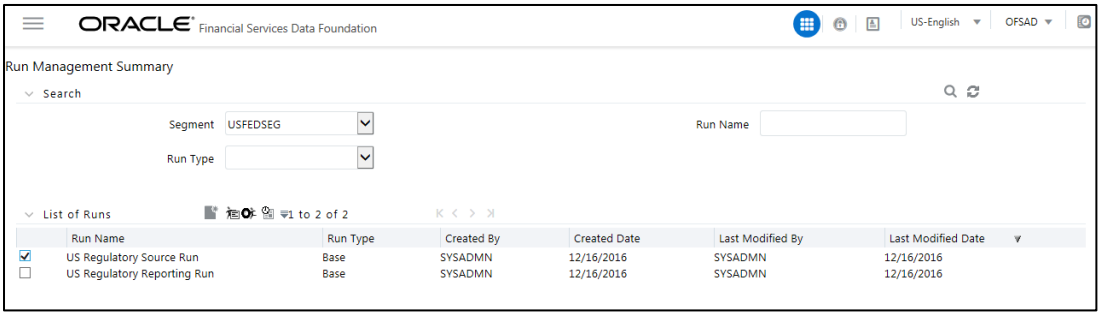


Figure 4: Run Management Summary Screen

3.4.2 Executing Batch to Resave Derived Entities

To execute the batch to resave derived entities, follow these steps:

1. Navigate to **Financial Services Data Foundation → Operations → Batch Execution**
2. Select the batch <<INFODOM>>_USFED_<<REPORT NAME>>_RESAVEDE to resave all the DEs used in that <<REPORT NAME>>.

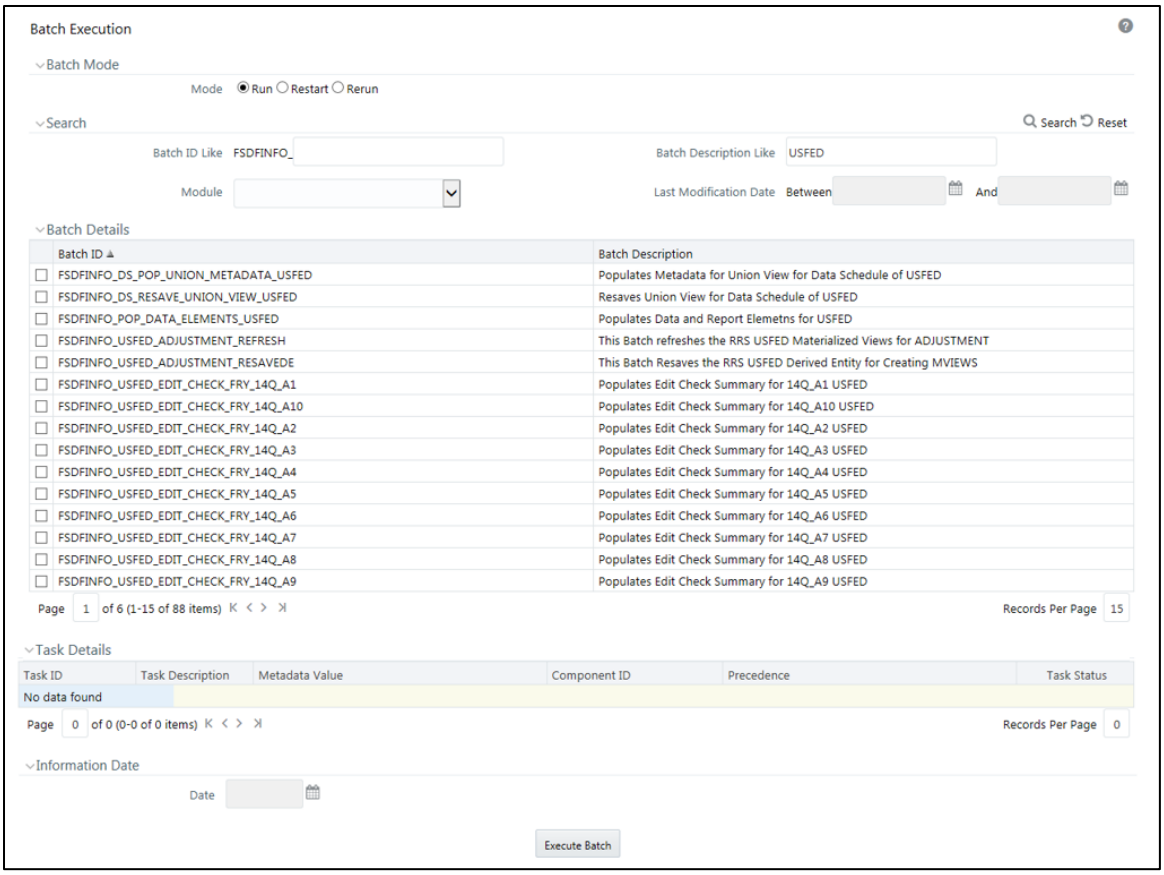


Figure 5: Batch Maintenance Screen

Monitor status of the batch using the **Batch Monitor** link.

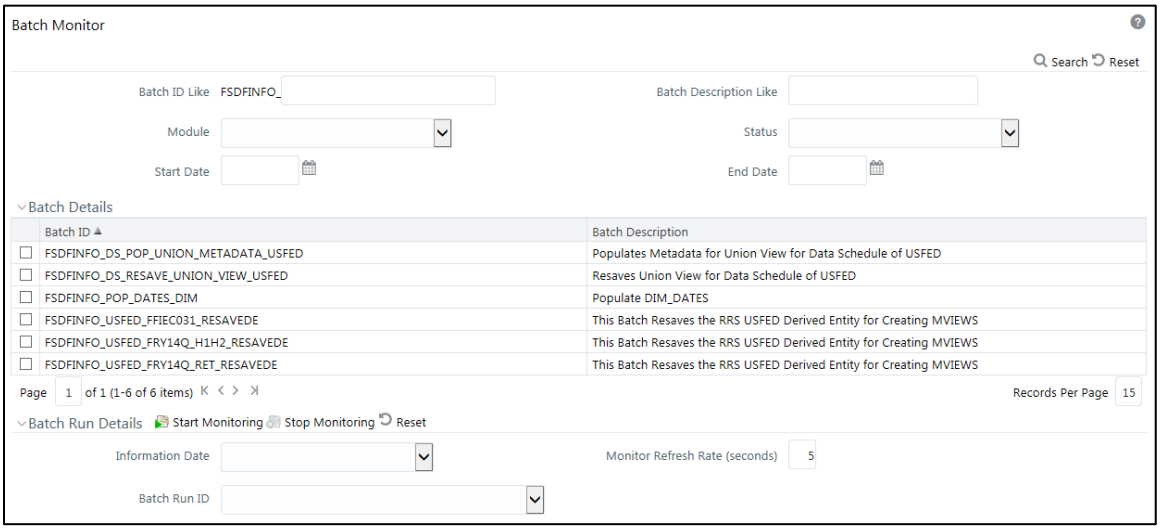


Figure 6: Batch Monitor Screen

3. The batches available for this release are:

- <<INFODOM>>_USFED_FFIEC002_RESAVEDE

  This batch saves the Derived Entities of FFIEC-002 report.

- <<INFODOM>>_USFED_FFIEC002S_RESAVEDE

  This batch saves the Derived Entities of FFIEC-002S report.

- <<INFODOM>>_USFED_FFIEC009_RESAVEDE

  This batch saves the Derived Entities of FFIEC-009 report.

- <<INFODOM>>_USFED_FFIEC009a_RESAVEDE

  This batch saves the Derived Entities of FFIEC-009A report.

- <<INFODOM>>_USFED_FFIEC031_RESAVEDE

  This batch saves the Derived Entities of FFIEC-031 report.

- <<INFODOM>>_USFED_FFIEC041_RESAVEDE

  This batch saves the Derived Entities of FFIEC-041 report.

- <<INFODOM>>_USFED_FFIEC101_RESAVEDE

  This batch saves the Derived Entities of FFIEC-101 report.

- <<INFODOM>>_USFED_FR2314_RESAVEDE

  This batch saves the Derived Entities of FR 2314 report.

- <<INFODOM>>_USFED_FRY2314_RSVDEPV

  This batch saves the Derived Entities of FR 2314 report after the post view manual execution.

- <<INFODOM>>_USFED_FR2886B_RESAVEDE

  This batch saves the Derived Entities of FR 2886B report.

- <<INFODOM>>_USFED_FRY11_RESAVEDE

  This batch saves the Derived Entities of FR Y-11 report.

- <<INFODOM>>_USFED_FRY14M_RESAVEDE

  This batch saves the Derived Entities of FR Y-14M report.

- <<INFODOM>>_USFED_FRY14M_RESAVEPV

  This batch saves the Derived Entities of FR Y-14M report after the post view manual execution.

- <<INFODOM>>_USFED_FRY14Q_H1H2_RESAVEDE

  This batch saves the Derived Entities of FR Y-14Q H1 and H2 reports.

- <<INFODOM>>_USFED_FRY14Q_MISC_RESAVEDE

  This batch saves the Derived Entities of FR Y-14Q MISCELLANEOUS report.

- <<INFODOM>>_USFED_FRY14Q_RET_RESAVEDE

  This batch saves the Derived Entities of FR Y-14Q RETAIL report.

- <<INFODOM>>_USFED_FRY14QSEC_RESAVEDE

  This batch saves the Derived Entities of FR Y-14Q SECURITIES report.

- <<INFODOM>>_USFED_FRY15_RESAVEDE

  This batch saves the Derived Entities of FR Y-15 report.

- <<INFODOM>>_USFED_FRY2052A_RESAVEDE

  This batch saves the Derived Entities of FR 2052A report.

- <<INFODOM>>_USFED_FRY2052A_RESAVEDEPV

  This batch saves the Derived Entities of FR 2052A report after the post view manual execution.

- <<INFODOM>>_USFED_FR2420_RESAVEDE

  This batch saves the Derived Entities of FR 2420 report.

- <<INFODOM>>_USFED_FR2644_RESAVEDE

  This batch saves the Derived Entities of FR 2644 report.

- <<INFODOM>>_USFED_FRY2644_RESVDEPV

  This batch saves the Derived Entities of FR 2644 report after the post view manual execution.

- <<INFODOM>>_USFED_FRY2900_RESAVEDE

  This batch saves the Derived Entities of FR 2900 report.

- <<INFODOM>>_USFED_FRY2900_RSVDEPV

  This batch saves the Derived Entities of FR 2900 report after the post view manual execution.

- <<INFODOM>>_USFED_FDIC8020_RESAVEDE

  This batch saves the Derived Entities of FDIC 8020 report.

- <<INFODOM>>_USFED_FRY7N_RESAVEDE

  This batch saves the Derived Entities of FR Y-7N report.

- <<INFODOM>>_USFED_FRY9C_RESAVEDE

  This batch saves the Derived Entities of FR Y-9C report.

- <<INFODOM>>_USFED_FRY9LP_RESAVEDE

  This batch saves the Derived Entities of FR Y-9LP report.

- <<INFODOM>>_USFED_FFIEC030_RESAVEDE

  This batch saves the Derived Entities of FFIEC-030 report.

- <<INFODOM>>_USFED_FFIEC030S_RESAVEDE

  This batch saves the Derived Entities of FFIEC-030S report.

- <<INFODOM>>_USFED_FRY7Q_RESAVEDE

  This batch saves the Derived Entities of FR Y-7Q report.

- <<INFODOM>>_USFED_FRZ2835A_RESAVEDE

  This batch saves the Derived Entities of FR 2835A report.

- <<INFODOM>>_USFED_FR2502Q_RESAVEDE

  This batch saves the Derived Entities of FR 2502Q report.

3.4.3 Logging to AgileREPORTER to Retrieve the Returns

The Retrieve Return functionality in AgileREPORTER fetches data from OFSAA derived entities and embeds them on AgileREPORTER templates. This runs the decision table process in Lombard Risk. You can view the relevant OFSAA data on various schedules of the AgileREPORTER using this functionality.

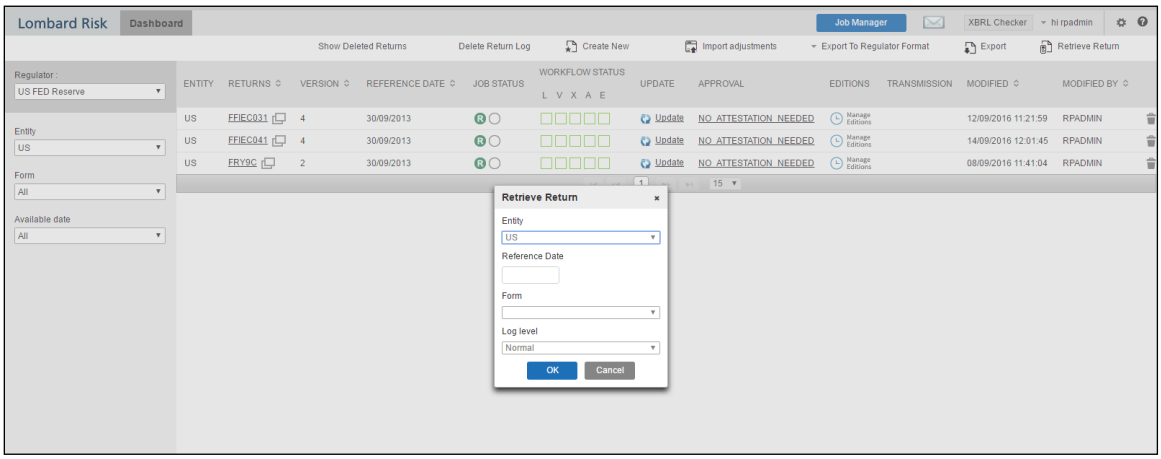


Figure 7: Retrieve Returns Page

3.4.4 Report Verification - Drill Down from AgileREPORTER to OFSAA Results Area

Drill-down functionality enables you to view the accounts included in the aggregation. Following these steps to drill-down from AgileREPORTER to OFSAA:

1. Log in to the AgileREPORTER.

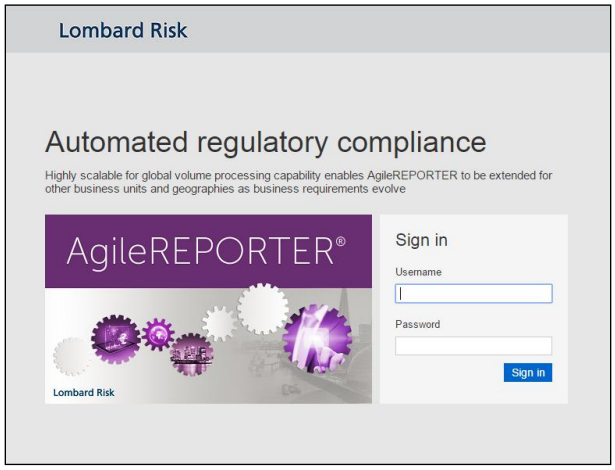


Figure 8: AgileREPORTER Login Page

2. You can view the list of reports in the main page. Click any report name in the Returns column, for example, **FR Y-9C**.

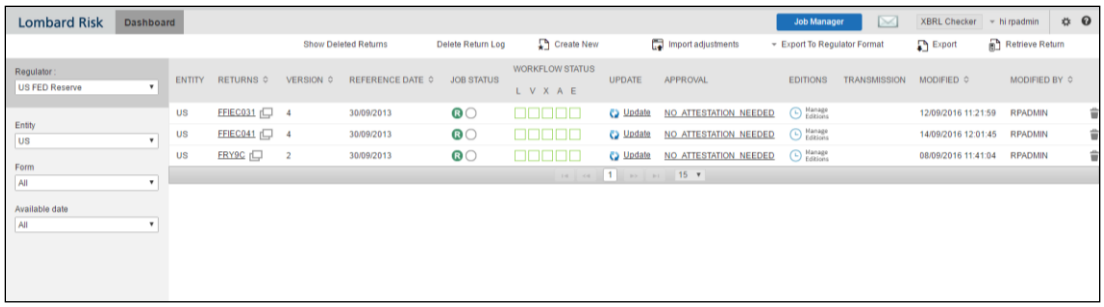


Figure 9: AgileREPORTER Main Page

3. The schedule list is displayed in the left hand side. Click any schedule name, for example **Schedule HC-E**.

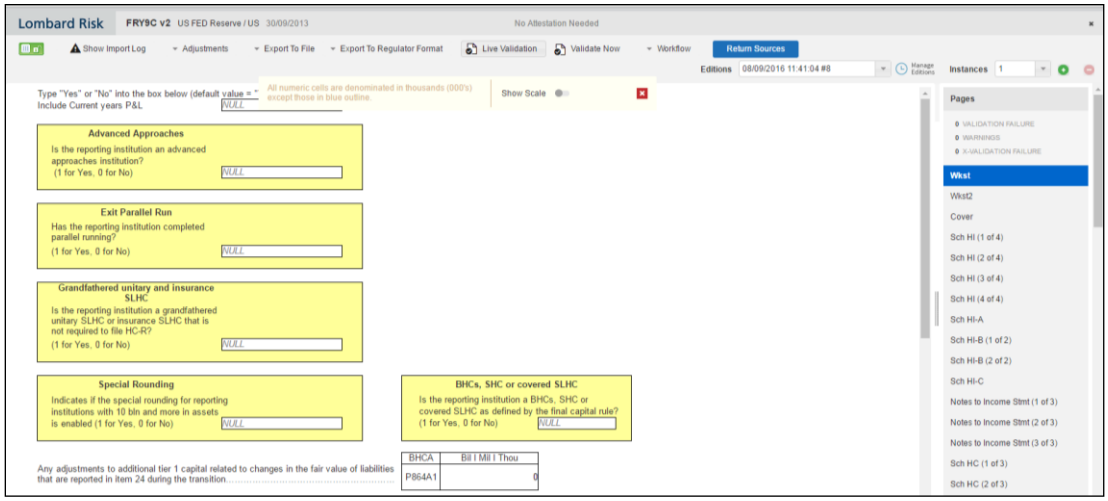


Figure 10: AgileREPORTER Page Displaying List of Schedules

4. Click any cell to drill down.

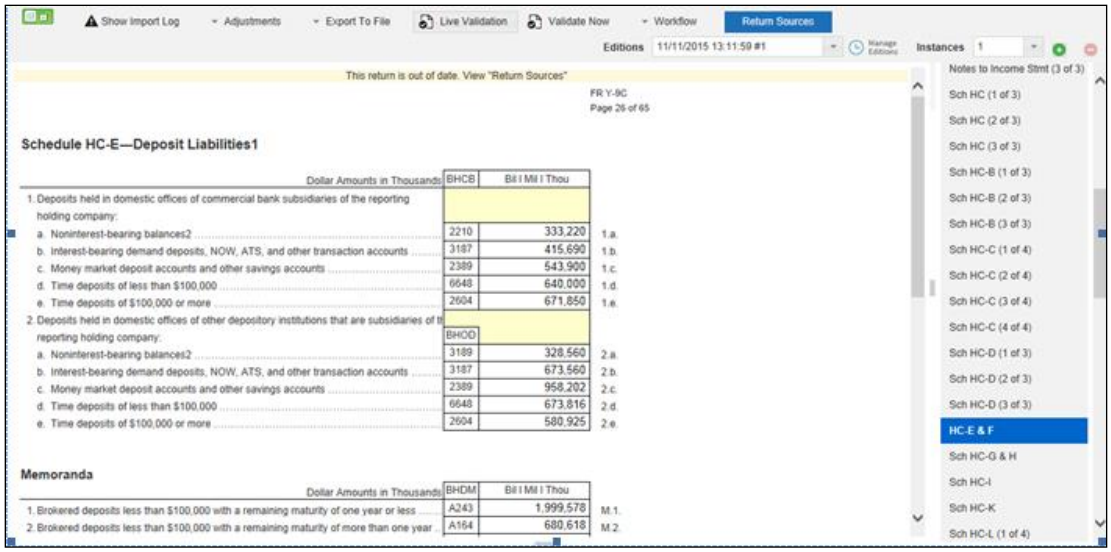


Figure 11: AgileREPORTER Schedule Details Page

5. Figure 12 displays drill-down for the first cell in Column A. The **OFSAA** icon is displayed. It provides information about the amounts against different MDRM codes here. In the figure, the first MDRM code – BHCB 2210 indicates the amount of deposits held by the bank that are of non-interest bearing variant. Click the cell, and the OFSAA icon, to view how this cell was populated from OFSAA results. You are redirected to the OFSAA drill-down page.

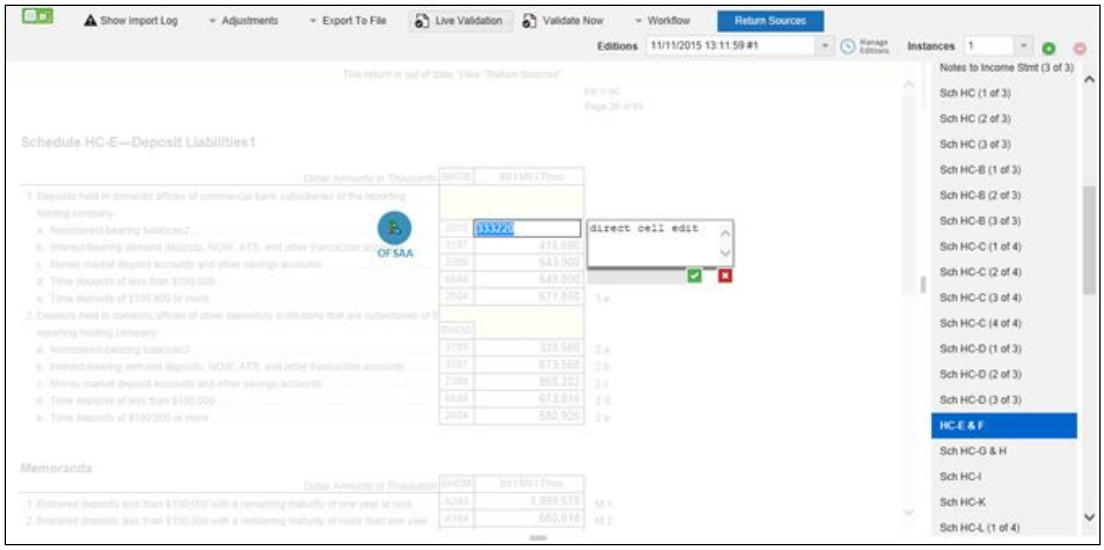


Figure 12: AgileREPORTER Drill Down

6. This cell is populated from the derived entity mentioned in the grid header *DE – Deposit Liabilities – Schedule HC-E*. The value in the derived entity grid 333,220.00 must match with that of the cell in the report. Derived entity is an aggregate built on top of OFSAA results model to serve regulatory template requirements. It is built using dimensions, measures and business processors. The dimensions that participates in determining the cell value is displayed with data. Click the derived entity link in the grid header.

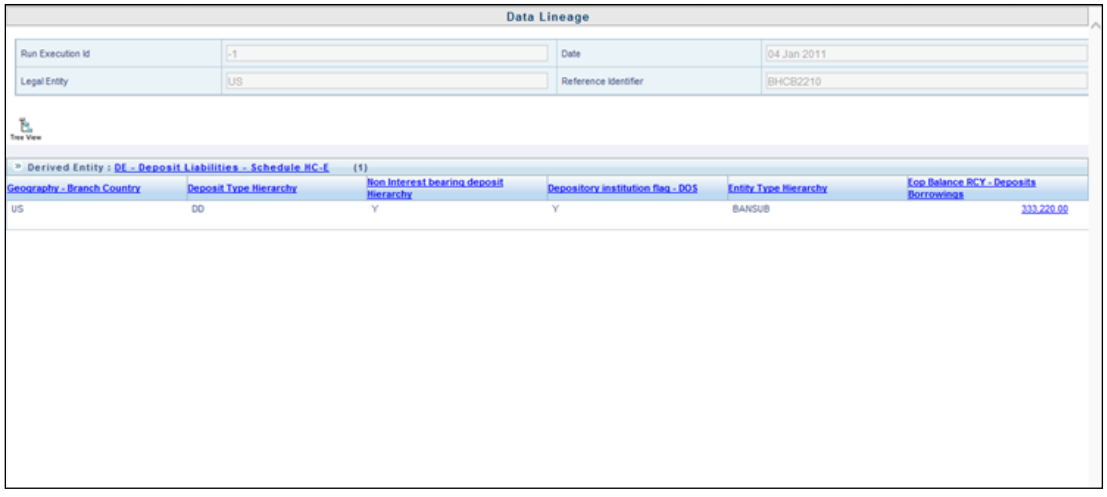


Figure 13: Data Trace Browser/ OFSAA Report Drill-down Screen

7. Derived entity details are displayed in the Metadata Browser within the page. Scroll to view complete details such as Datasets, Hierarchies, Measures and so on. Click the measure value in the derived entity row, for example 333,220.00.

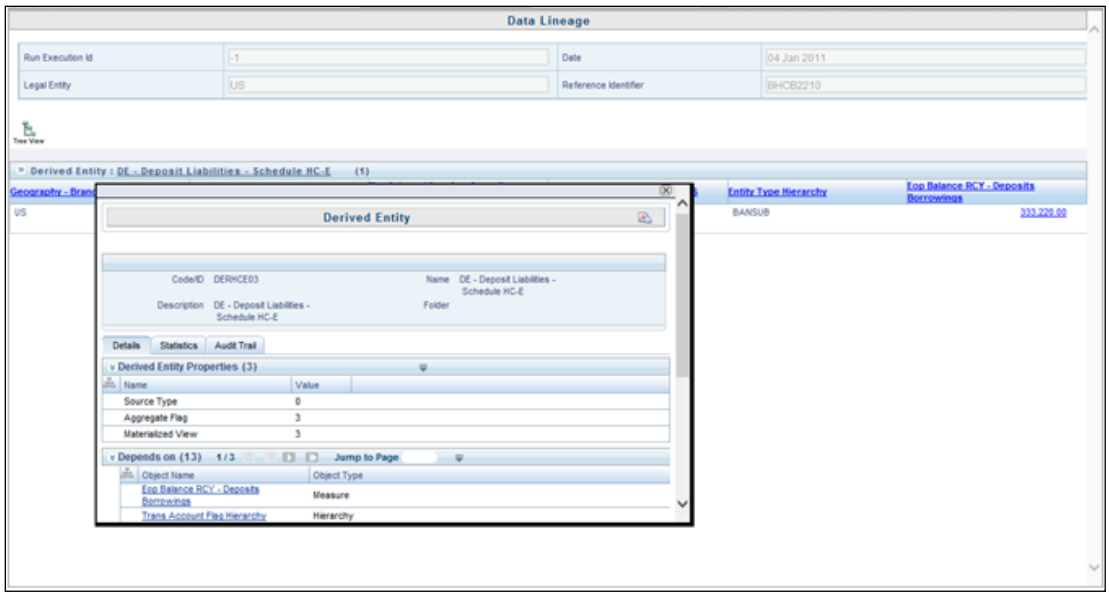


Figure 14: Derived Entity MDB View

8. Double-click any figure in the screen to drill-down to the fact tables. The below grid displays the detailed granular rows of fact data that comprises the derived entity aggregate. The number 333220 is now segregated down to 10 records with different balances. Scroll to the right in second grid to view measure values.

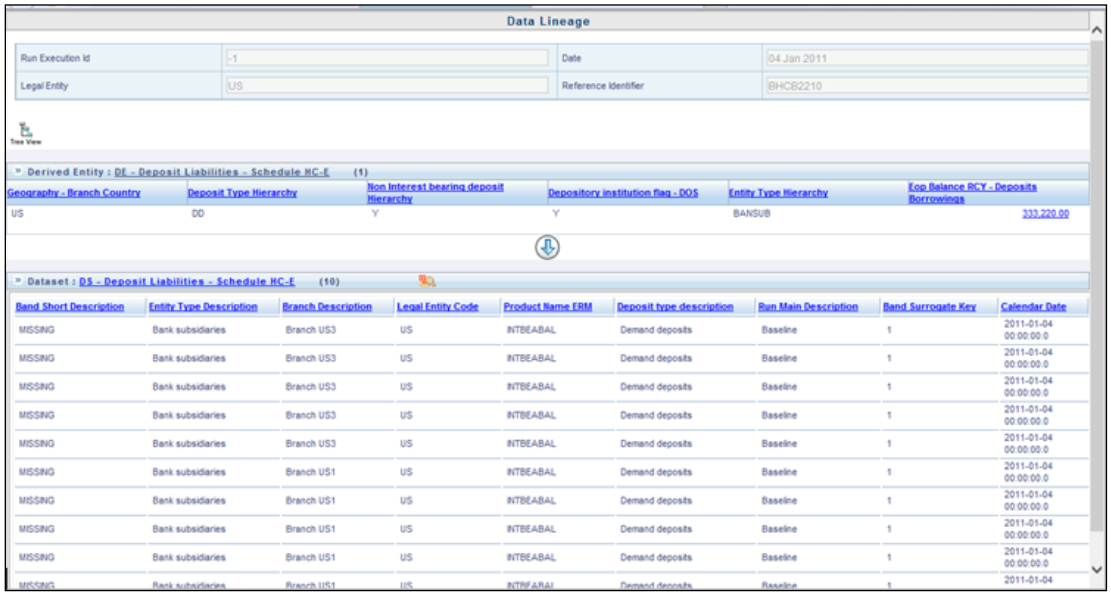


Figure 15: Drill Down Page

9. Click **Attribute Selector** icon on the header of the second grid.

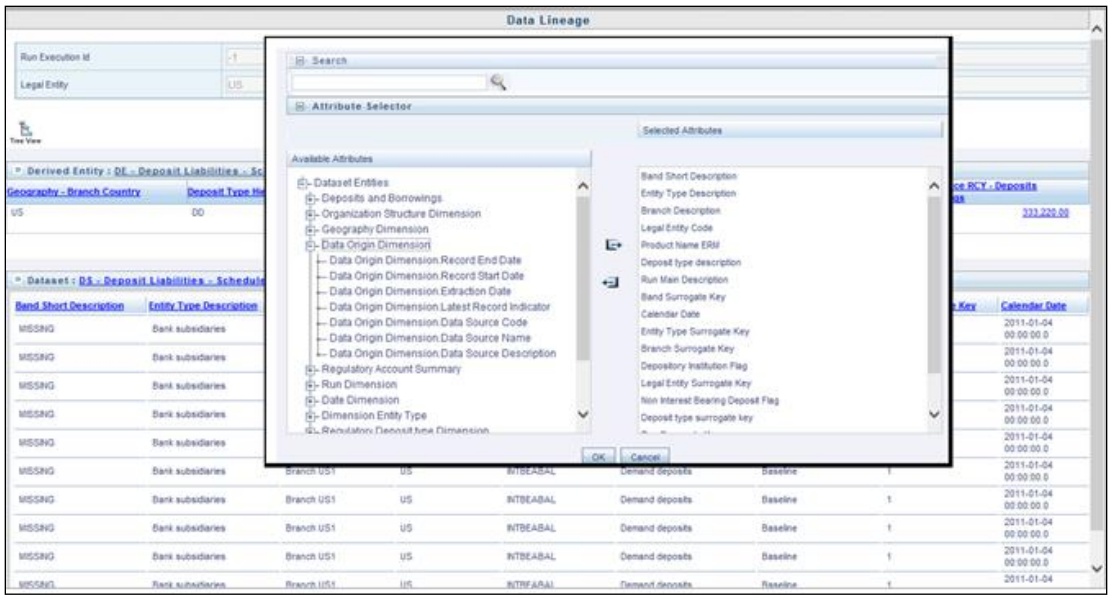


Figure 16: Drill Down Attribute Selector 1

10. Expand **Data Origin Dimension** and select **Data Source name**. Click **OK**.

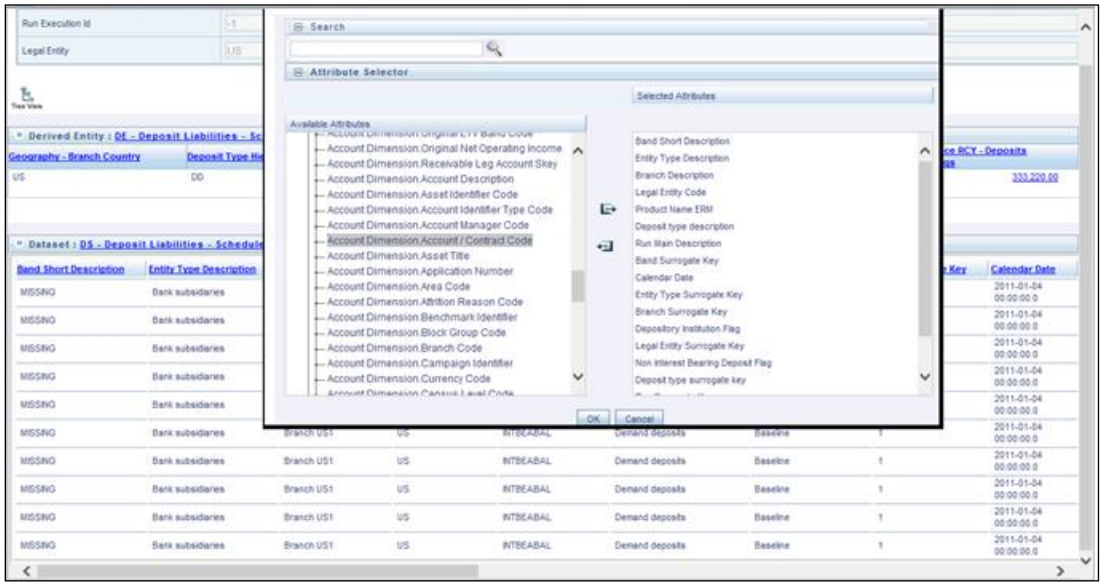


Figure 17: US FED Drill Down Attribute Selector 2

11. If account number is required, scroll and expand the account dimension. Select **account number/contract code** and click **OK**. Data source and account / contract code is displayed in the drill down grid.

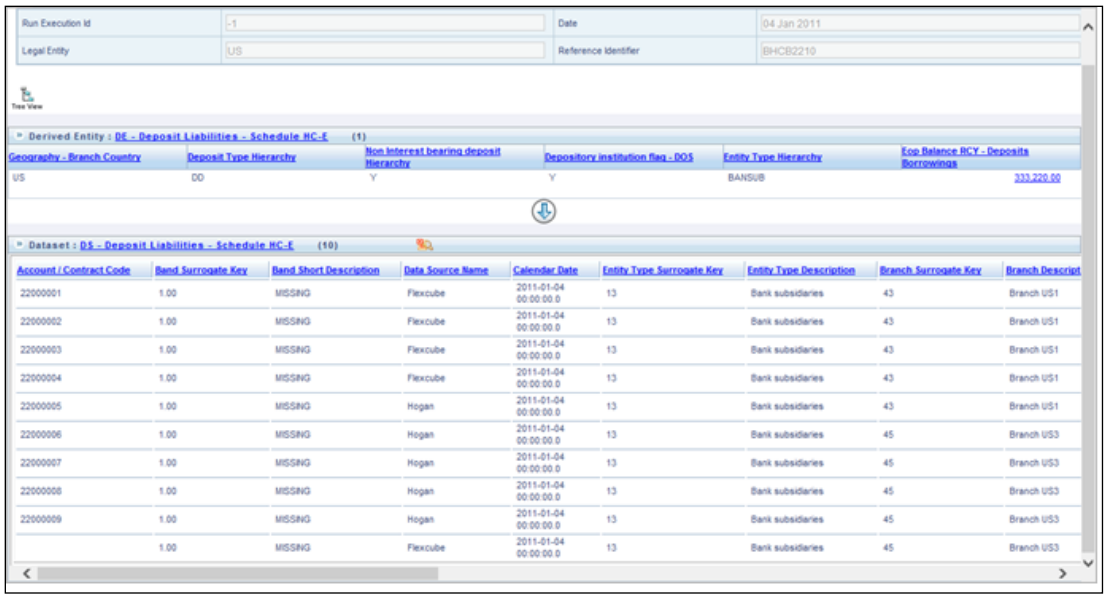


Figure 18: Drill Down - Granular

3.4.4.1 Drill Down Hints

For better drill down results, read the following hints:

1. Generic SQL Hints for second drilldown:

   The SQL hint configured by the you in the table SETUP_MASTER is applied to the second drill down query for all cell IDs. This hint must be generic and not specific to any table.

   The hint returned from the output of this query is applied to the drill down query:

   ```
   select v_component_value from setup_master where
   v_component_code='DRILLDOWN_GENERIC_HINT'
   ```

   For seeding `v_component_value` as `'DEFAULT'`, you can modify:
   `v_component_code='DRILLDOWN_GENERIC_HINT'`

   For example:

   These are some of the sample hints which the user can seed:

   ```
   /*+PARALLEL(4)*/
   /*+ALL_ROWS*/
   /*+FIRST_ROWS(n)*/
   ```

2. Dataset specific SQL Hints for second drilldown:

Additionally, you can also seed dataset specific hints for the second drilldown. `v_component_code` in SETUP_MASTER table should be seeded using this naming convention: `DRILLDOWN_<DATSET_CODE>_HINT`

For example: `DRILLDOWN_DS1234_HINT`

If both `DRILLDOWN_GENERIC_HINT` and `DRILLDOWN_<DATSET_CODE>_HINT` are seeded by the user, then `DRILLDOWN_<DATSET_CODE>_HINT` takes precedence for that cell ID / Dataset combination.

3. User cannot drill down further for non-aggregate Derived Entities. For such DEs, hyperlink for BP / Measure columns is unavailable in the first drill down.

   It can checked if DE is non-aggregate by firing the query below:

   ```
   select v_element_value from metadata_element_master where
   v_metadata_Code = '<Derived Entity code>' and
   n_metadata_version = 0 and v_element_code
   ='AGGREGATIONREQUIRED'
   ```

   If `v_element_value = 'N'`, then the DE is non-aggregate.

3.5 Metadata Browser

This section helps you to navigate through Metadata Browser and guides you in tracing the source of the metadata. The Metadata Browser function allows you to view and analyze all aspects of the metadata used in the OFSAAI. It provides extensive browsing capabilities of metadata, helps in tracking the impact of changes to metadata, and trace through to the source of originating data.

Metadata Browser (Object and Application View) provides common repository of metadata objects created in OFSAAI and applications hosted in OFSAAI. Using this view, you can identify the usage of base objects in higher level objects and the mapping of Objects to Application, thus enabling traceability. It also allows you to view the data flow and the work flow of the application and understand the usage of objects within the application.

The new visualization of Metadata Browser (MDB) supports Application view and Object view. In Application view, you can browse through the metadata created using the applications hosted in OFSAAI. In object view, you can view the metadata created in OFSAAI.

To access the Metadata Browser (Object and Application View), your role must be mapped to the SCR_MDB function.

Analysts review the metadata used for a particular report schedule to verify the data. Data verification may require looking for metadata used in given schedule or it can be schedules in which particular metadata is used. Data Analysts and Reporting Analysts perform the report verification. Metadata refers to business measures, hierarchies, data sets, derived entities used for a given schedule.

To use MDB for schedule wise metadata and metadata wise schedule follow these steps:

1. To use MDB for schedule wise metadata, for a given schedule, identify the metadata used.

a. You can verify the data for related data elements in results using this information. Navigate to path *Metadata Browser → Objects → OFSAA Data Model → Reporting Metadata → Reports.* The Left Hand Side (LHS) displays the list of reports. For example, Figure 19 refers to *HC-E Schedule* of FR Y-9C report.

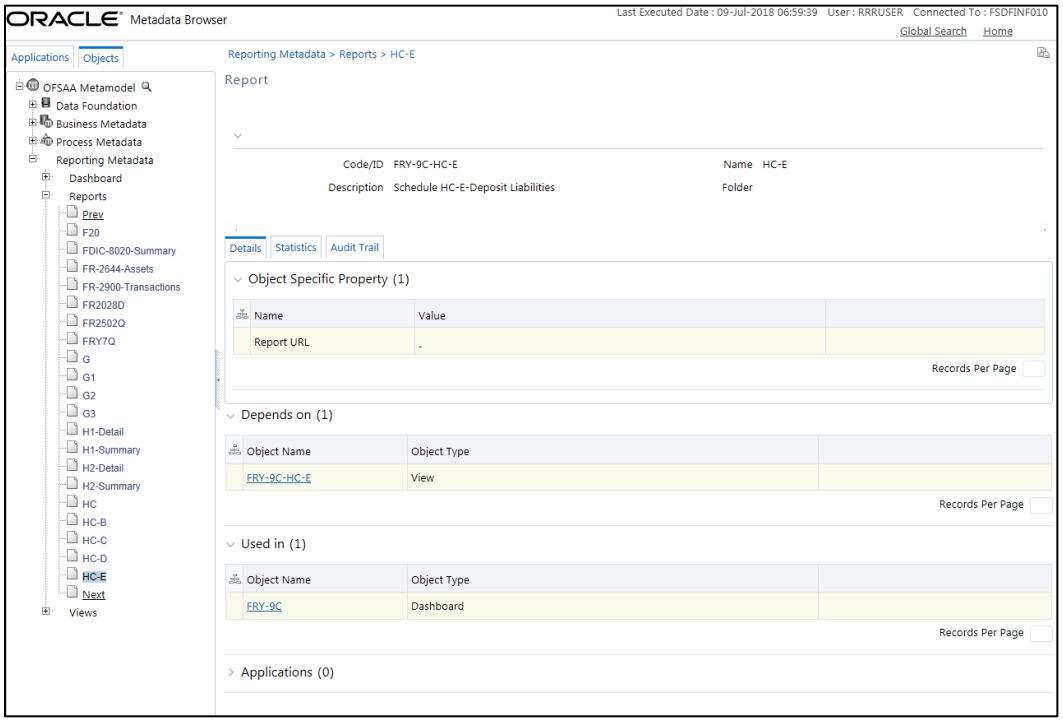


Figure 19: MDB - Reporting Metadata - Schedule View 1

Click the object view **FRY-9C-HC-E**. The *Report Details* page is displayed.

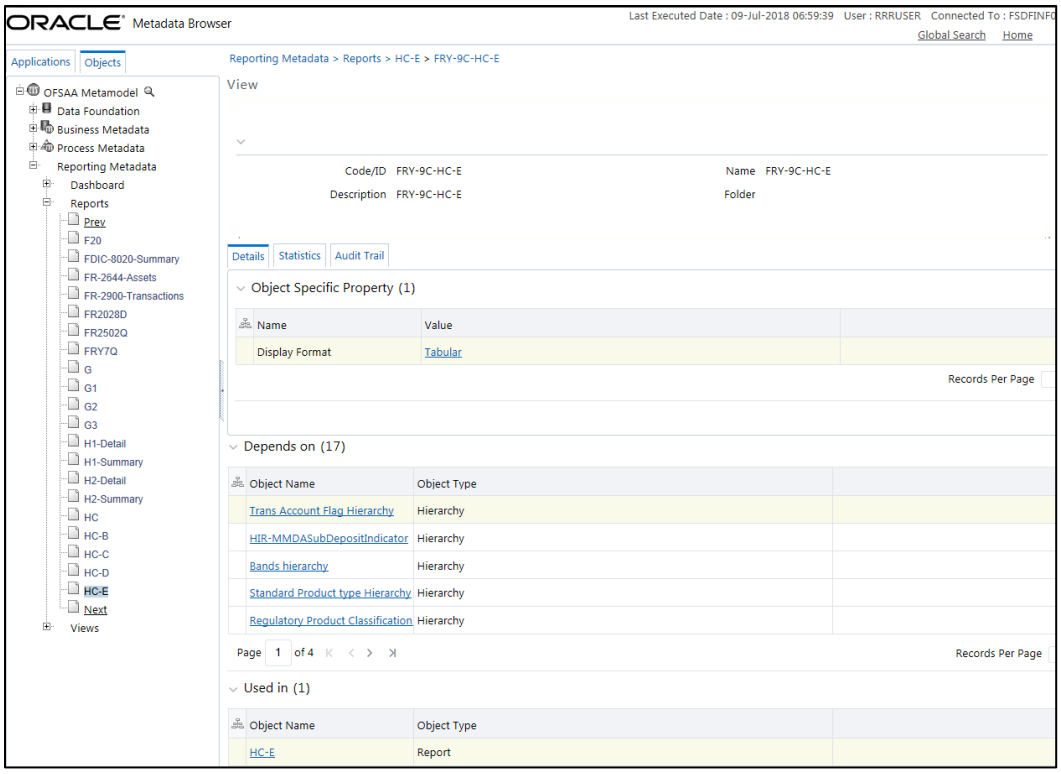


Figure 20: MDB - Reporting Metadata - Schedule View 2

You can view the below information in the *Details* tab:

- **Object Specific Property**: This section displays the line items in report with regulatory references.
- **Depends On**: This section displays the metadata used in a given schedule.
- **Used In**: This section displays the Reports in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.

Click any **Object Name**. For example, **Regulatory Product Classification Hierarchy**. The following page is displayed. Select further required entity for details.

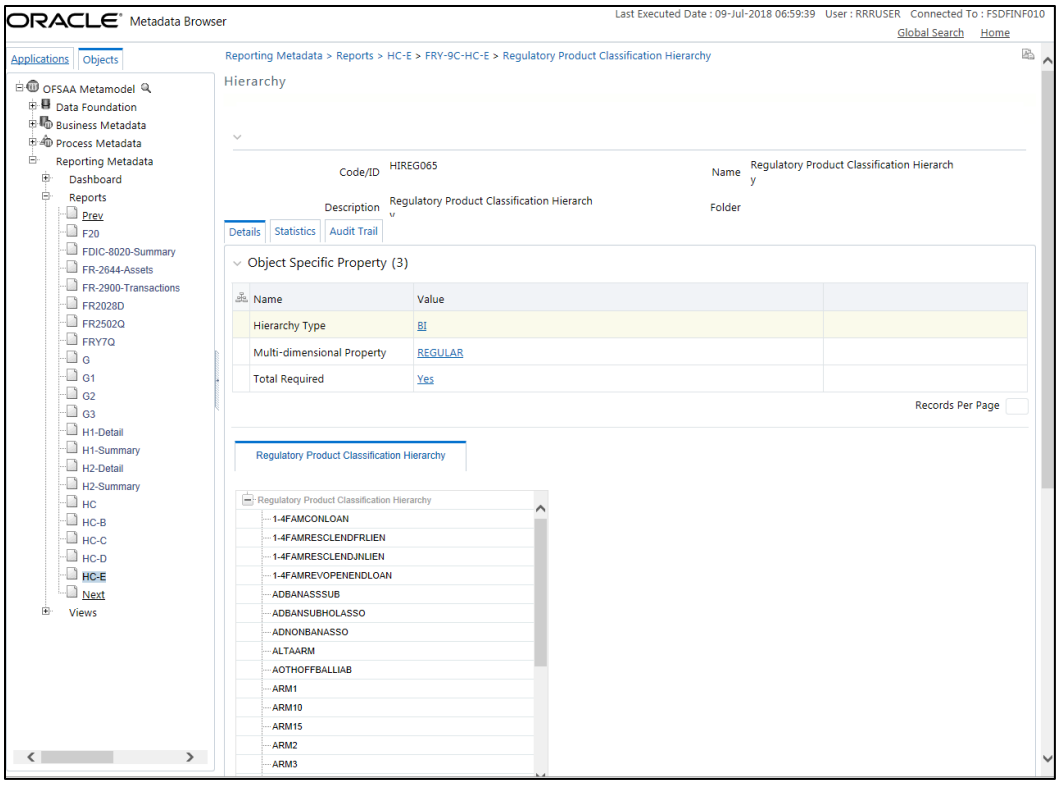


Figure 21: MDB - Reporting Metadata - Schedule View 3

You can view the following information in this page:

- **Object Specific Property:** It provides information on line items or cell references in regulatory reports.
- **Dimension Filters**: This section displays the dimensions and node value filters used to derive a particular cell.
- **Depends on**: This section displays all the hierarchies (dimensions, filters) and business measure used for arriving at a particular cell / MDRM code.
- **Used In**: This section displays the Objects in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.

2. Starting from a common metadata used across application, you may want to know the list of reports/ derived entities this metadata has used. Let us take an example of measure. To use MDB for metadata wise schedule, for each metadata, identify the schedules in which it is used. Follow these steps to identify the schedules:

   a. To view the measures, navigate to path *Objects → OFSAA Data Model → Business Metadata → Base Metadata → Measures*. The LHS displays the list of measures. For example, Figure 22 refers to *Eop Balance RCY – DEPCB005*.

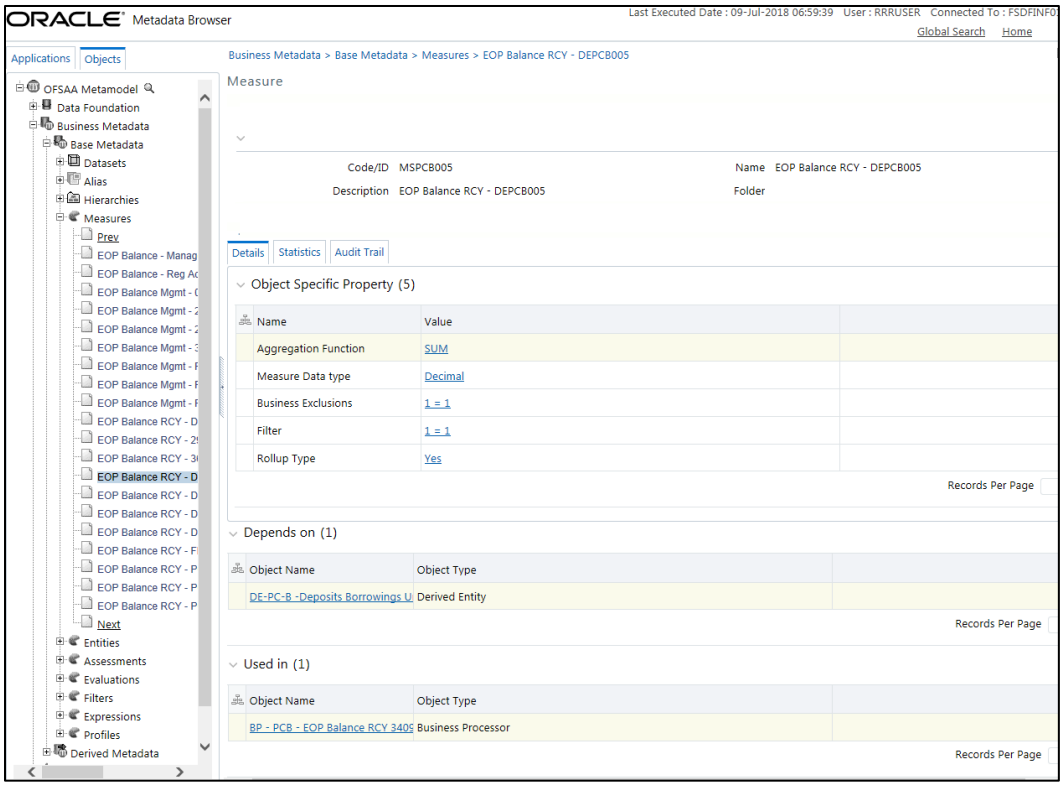


Figure 22: MDB - Business Metadata - Measure View

You can view the below information in this page:

- **Object Specific Property:** It provides information on properties of Business measures. For example aggregation function, Measure Data Type, Business Exclusions, Filter and Rollup Type.
- **Depends on:** This section displays all the object names and their types, such as Entities, Columns and so on.
- **Used In**: This section displays the Objects in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.

Follow these steps to view the derived entities used in a given schedule:

> **NOTE** The similar steps as follows are applicable for other metadata such as Business Metadata (Hierarchies, Measures, Variables, and so on) and Derived Metadata (Dimensions, Filters, and so on).

b. To view the schedule wise derived entities, navigate to path *Objects → OFSAA Data Model → Business Metadata → Derived Metadata → Derived Entities*. The LHS displays list of Schedules. For example, Figure 23 displays the derived entities used in **Schedule HC-E**.

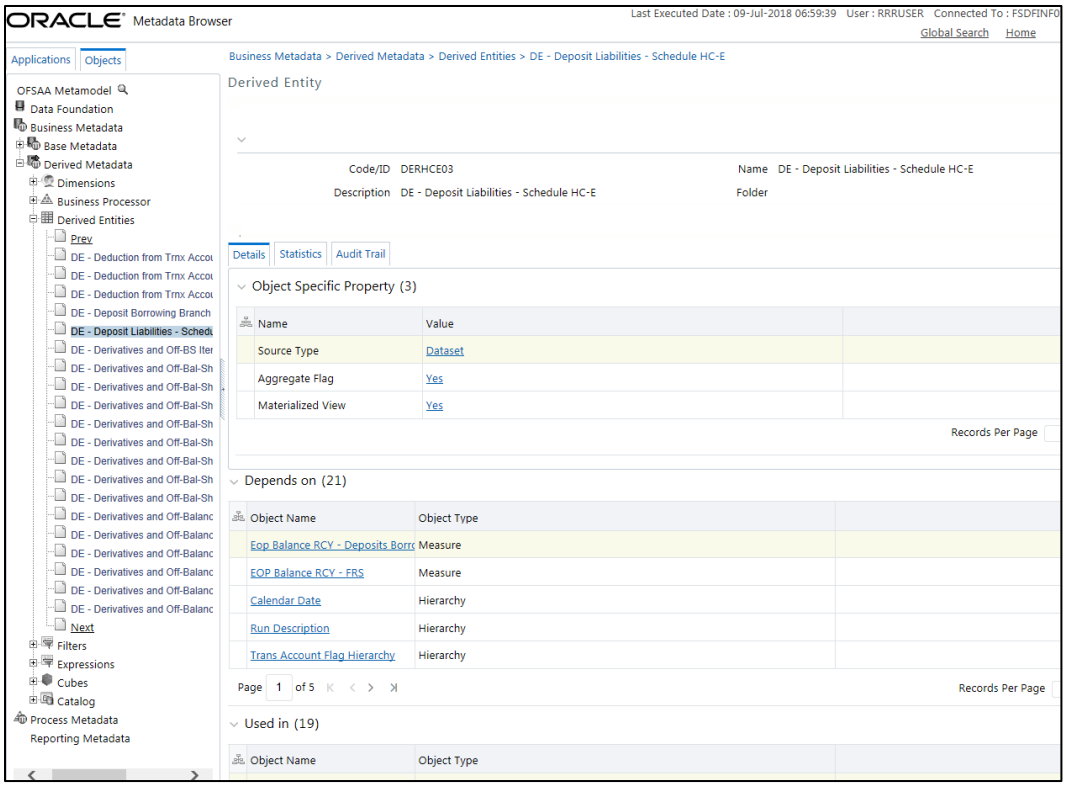


Figure 23: MDB - Business Metadata - Derived Entity

You can view the following information in this page:

- **Object Specific Property**: It provides information on properties of derived entities, such as Source Type, Aggregate Flag, and Materialized View.
- **Depends on**: This section displays all the object names and their types, such as Measure, Hierarchy, and so on.
- **Used In**: This section displays the Objects in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.

4 Regulatory Reporting (REG REP) Solution Data Flow

This chapter provides an understanding of the data flow. It explains what happens within data flow and how various processing aspects are integrated with the overall data flow.

It includes:

- Data Preparation
- Mapping of Results to Line Items in Reporting
- AgileREPORTER: Submission

4.1 Data Preparation

This section explains the input data preparation from OFSAA. It includes:

- Assumptions for Data Preparation
- US FED Run Chart
- Reclassification of Standard Dimensions
- Configuring Setup Tables for Standard Set of Values
- Run/Execution Expectations
- Consolidation
- Projection Data
- Data Flow from Sources Systems to Staging Area
- Data Flow from Staging to Results Area
- Data flow from Staging to Processing Area
- Data Flow from Processing to Results Area
- Guidelines for Data Loading to Result Area Tables in Data Foundation for Regulatory Reporting Implementations
- FSDF Entity Information
- Fact Tables/Entities
- Inclusion of GL Recon Reconciled Accounts in Reporting

4.1.1 Assumptions for Data Preparation

1. REG REP is a reporting solution, which uses data from underlying fact tables directly for reporting. You are expected to prepare the load for the required data in reporting area accordingly. Although this has a thin processing layer to reclassify to regulatory dimensions and bands, all the processing measures are expected to be from respective applications and provide as required.
2. It is integrated with results area of the respective processing application, and any change in the underlying processing can disturb the REG REP data sourcing.

3. Baseline and stress data must be populated with appropriate codes. Inaccurate mappings may can lead to inaccurate results. For details please refer to Relationship between Run and Stress.
4. For usage of consolidation dimension (which has values like Actual, Budged, Forecast, and so on), all historical data is expected to be tagged as actual for the purpose of reporting vintage data, as per report requirements. For projection data, for a given run and Projection Period (quarter/year), only one set of data is expected to be stored.
5. All processing reporting requirements requiring cashflows, integration package expects bucketed cash flow as a input (meaning a time bucket for cash flow and cash flow amount is expected as input).
6. FR 2900, FFIEC-031 RC-K, FFIEC-041 RC-K, FR Y-9C HC-K, FFIEC-031 RC-O, and
FFIEC-041 RC-O reports require the averaging of the balances as of the close of business for each day for the calendar quarter or an average of the balances as of the close of business on each Wednesday during the calendar quarter. Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration supports both the above methods.
7. You must update V_COMPONENT_VALUE in SETUP_MASTER with method followed at the respective financial institution:
   a. For daily averaging, populate the value 'EVERY-DAY'.
   b. For weekly averaging, populate the value 'EVERY-WEDNESDAY'.

   You must update FSI_CAL_MIS_DATE_MAP table with dates for which averaging is required.

   The table FSI_CAL_MIS_DATE_MAP(D_CALENDAR_DATE DATE, D_MIS_DATE DATE) must be populated for Reports – FR 2900, FFIEC-031 RC-K, FFIEC-041 RC-K, FR Y-9C HC-K,
   FFIEC-031 RC-O, and FFIEC-041 RC-O.
   FSI_CAL_MIS_DATE_MAP is an entity used to generate the quarterly average report with two date columns: D_CALENDAR_DATE and D_MIS_DATE.
   a. D_CALENDAR_DATE holds the date details for the calendar year. This includes holiday date.
   b. D_MIS_DATE holds the effective date to be considered for quarterly average report generation. This column is excluding holiday date.
   c. If calendar date falls on an holiday, then D_MIS_DATE has value (date) for the last working date or any other date value as per client's requirement.

   The above mentioned reports will be generated only if FSI_CAL_MIS_DATE_MAP is populated.

   Example for data in FSI_CAL_MIS_DATE_MAP:

D_CALENDAR_DATE	D_MIS_DATE	Comments
05-Jan-17	05-Jan-17	
06-Jan-17	06-Jan-17	

07-Jan-17	06-Jan-17	There is no data loaded from source. Consider balance from 06-Jan-2017 for 07-Jan-2017.
08-Jan-17	06-Jan-17	There is no data loaded from source. Consider balance from 06-Jan-2017 for 08-Jan-2017.

While performing averaging:

a. For each date, reporting execution is selected.

b. A business processor holds the average function for the data selected.

Post average calculation, averaged data is sent to AgileREPORTER.

8. Addition of Setup Master Entries for Branch/FED level reporting:

To ensure retrieval at the Branch/FED level, the RUNEXESUMM view must have the relevant information. This information can be configured by changing the entries for SETUP_MASTER tables as follows:

a. The relevant component code for the configuration in SETUP_MASTER table is 'BRANCH_FED_DIST_IDENTIFIER' for which the default configuration is as below:

V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE
BRANCH_FED_DIST_IDENTIFIER	Branch or FED Distirct Identifier	DEFAULT

b. To enable RUNEXESUMM entries for Branch/FED District, the V_COMPONENT_VALUE must be changed to the V_ACCT_BRANCH_CODE / V_FED_RESERVE_DISTRICT value as per the DIM_GEOGRAPHY table respectively. This Branch/FED District value must be the one for which retrieval is done.

The RUNEXESUMM view now reflects the entries for the Branch/FED District for retrieval purposes.

9. "FCT_REG_ACCOUNT_SUMMARY.F_READILY_DETER_FAIR_VALUE must be populated by a Custom Rule by User based on the availability of FCT_IFRS_ACCOUNT_SUMMARY.N_IFRS_FAIR_VALUE_LEVEL1_RCY, N_IFRS_FAIR_VALUE_LEVEL2_RCY or other logic which you deem as Appropriate."

"The Code 'OTHLIAB' with description 'Other Liabilities' is introduced in Table DIM_REG_PRODUCT_TYPE to facilitate reporting of Other Liabilities in specific line items according to the User Requirements. There is no OOTB Rule to populate this value as the composition of this value is not mentioned explicitly in the Regulatory instructions and can vary from user to user."

"FSI_REG_REPORTING_PARAM is used in Reporting of certain Line Items which requires specific inputs from the user, notably ASU Adoption Check for which Logic for Reporting varies based on whether ASU Accounting Standard are adopted by the Reporting Institution or not and Sanctioned Limit Threshold in Schedules like FR Y-14Q Schedule K (Supplemental) which can be different from the Regulator prescribed value for few reporters.

For example:

```
v_Regulator_code = 'USFED'
v_reg_reporting_param = ASU201601ADOPTION
v_reg_reporting_param_val = 'Y'
```

Sample values in these table are provided as part of the configuration as mentioned above and can be updated based on the user requirements."

4.1.2 Prerequisite Tasks for US FED Run Execution

US FED Run (RNUS_REG_RUN) has tasks which populate data into the Run-enabled tables. There are few tasks which are prerequisite for US FED Run.

These tasks have data flow for non-Run-enabled tables, and hence these tasks must be executed only once per FIC_MIS_DATE irrespective of number of Apps installed/number of Batch or Run having the same task.

4.1.2.1 Recommendations for OFSAA Apps Integration with REG REP US FED

As the prerequisite Batches/Run must be executed only once per FIC_MIS_DATE. These are expected to be non-Run enabled task, hence re-execution causes inconsistency.

If the customer has multiple OFSAA applications which share common metadata like SCD, T2T which are of non-Run enabled in nature, then those tasks must be combined in a single Batch/Run by eliminating all duplicate task from all apps.

For example: ##INFODOM##_REG_US_COMMON_SCD can have overlapping Task with OFS_CAP_PACK's ##INFODOM##_SCD. As both applications use the same SCD metadata, the task re-execution can cause inconsistency in Surrogate Keys. Hence, such tasks must be de-duped before integrating the App Runs.

The main Run can continue to be separate Run as it has only Run-enabled flows and each Run represents the data requirement for each Application.

4.1.3 US FED RUN CHART

Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack provides the US FED RUN Chart listing the tasks required for population of data for US FED Reports. This covers the following tasks:

- Set up table population
- Stage Dimension Load
- Seeded Dimension Data Population
- Common data Population
- Common Tasks like Exchange Rate Population
- US FED Specific Data Population and Transformation
- Derived Entity Refresh

Download the **US FED 8.0.7.0.0 RUN Chart** from the MOS.

4.1.4 Reclassification of Standard Dimensions

This section provides information about Standard Dimension Tables in the Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack (OFS REG REP US FED) application and step-by-step instructions to use this section.

This section includes the following topics:

- Overview of Reclassification of Standard Dimensions
- Overview of Reclassification of Standard Dimensions Population
- Dimension Data Expectations through SCD
- Overview of Mappers for Reclassification of Standard Dimensions
- Maintenance of Mapper for Reclassification of Standard Dimensions
- Loading Mapper Maintenance through Backend
- Usage of Mapper Tables in Data Flow and Reports

4.1.4.1 Overview of Reclassification of Standard Dimensions

There are certain Standard Dimensions in OFS REG REP US FED, which are pre-populated with standard set of values. These values are used by downstream applications for various reporting requirements. There are equivalent customer specific dimension tables which are populated using Slowly Changing Dimension (SCD) process. It is required to reclassify these user specific values to standard specific values as the reporting expects these standard set of values. The reclassification is done using out of the box Mapper Definitions under Mapper Maintenance screen.

4.1.4.2 Overview of Reclassification of Standard Dimensions Population

These are the out of the box User Specific dimensions to Standard Dimensions reclassification available in OFS REG REP US FED:

User Specific Dimension		Standard Dimension	
DIM_BALANCE_CATEGORY	Balance Category	DIM_STD_BALANCE_CATEGORY	Standard Balance Category
DIM_CREDIT_LINE_PURPOSE	Credit Line Purpose	DIM_STD_CREDIT_LINE_PURPOSE	Standard Credit Line Purpose
DIM_CREDIT_LINE_TYPE	Credit Line Type	DIM_STD_CREDIT_LINE_TYPE	Standard Credit Line Type
DIM_IRC	Interest Rate Curve	DIM_STANDARD_IRC	Standard Interest Rate Curve
DIM_LOB	Line of Business	DIM_STANDARD_LOB	Standard Line of Business
DIM_MITIGANT_TYPE	Mitigant Type	DIM_STD_MITIGANT_TYPE	Standard Mitigant Type
DIM_PARTY_TYPE	Party Type	DIM_STANDARD_PARTY_TYPE	Standard Party Type
DIM_PRODUCT	Product	DIM_STANDARD_PRODUCT_TYPE	Standard Product Type
DIM_GL_ACCOUNT	General Ledger	DIM_STD_GL_TYPE	Standard General Ledger Type
DIM_VEHICLE_TYPE	Vehicle Type	DIM_STD_VEHICLE_TYPE	Standard Vehicle Type

User Specific Dimension		Standard Dimension	
DIM_WRITE_OFF_REASONS	Write Off Reasons	DIM_STD_WRITE_OFF_REASONS	Standard Write Off Reasons
DIM_RECOVERY_TYPE	Recovery Type	DIM_STD_RECOVERY_TYPE	Standard Recovery Type

4.1.4.3 Dimension Data Expectations through SCD

By default, all standard dimensions will be pre-populated with seeded data. It is mandatory to have data in user specific dimensions and then maintain the reclassifications. Therefore, you must execute the SCDs and then map the reclassification codes under Mapper Maintenance.

4.1.4.4 Overview of Mappers for Reclassification of Standard Dimensions

These are out of the box mappers that are available in OFS REG REP US FED for the standard dimension reclassifications:

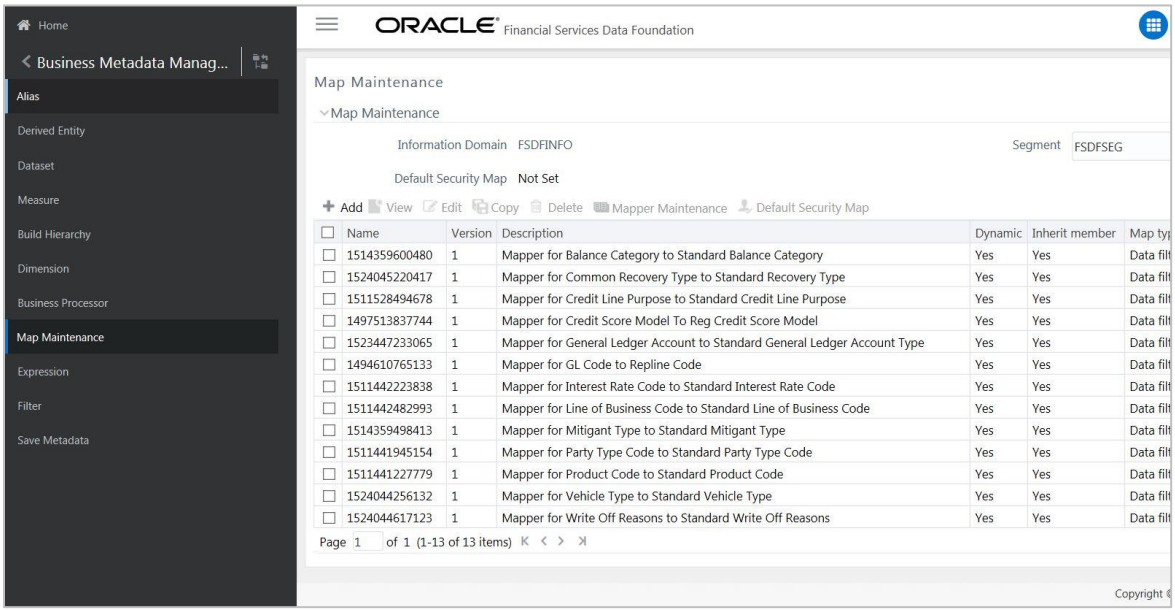
- MAP_PROD_CODE_STD_PROD_TYPE: Mapper for Product Code to Standard Product Code
- MAP_PARTY_TYP_STD_PARTY_TYP: Mapper for Party Type Code to Standard Party Type Code
- MAP_CRDLN_TYP_STD_CRDLN_TYP: Mapper for Credit Line Type to Standard Credit Line Type
- MAP_DIM_IRC_STD_IRC: Mapper for Interest Rate Code to Standard Interest Rate Code
- MAP_DIM_LOB_STD_LOB: Mapper for Line of Business Code to Standard Line of Business Code
- MAP_BAL_CAT_STD_BAL_CAT: Mapper for Balance Category to Standard Balance Category
- MAP_CRDLN_PUR_STD_CRDLN_PUR: Mapper for Credit Line Purpose to Standard Credit Line Purpose
- MAP_MITG_TYP_STD_MITGN_TYP: Mapper for Mitigant Type to Standard Mitigant Type
- MAP_CREDIT_SCR_MDL_REG_MDL: Mapper for Credit Score Model To Reg Credit Score Model
- MAP_DIM_GL_ACCT_STD_GL_TYPE: Mapper for General Ledger Account to Standard General Ledger Account Type
- MAP_GL_CODE_REP_LINE: Mapper for GL Code to Repline Code
- MAP_RECVR_TYP_STD_RECVR_TYP: Mapper for Common Recovery Type to Standard Recovery Type
- MAP_VEHCL_TYP_STD_VEHCL_TYP: Mapper for Vehicle Type to Standard Vehicle Type

- MAP_WRTOFF_STD_WRTOFF_REASN: Mapper for Write Off Reasons to Standard Write Off Reasons

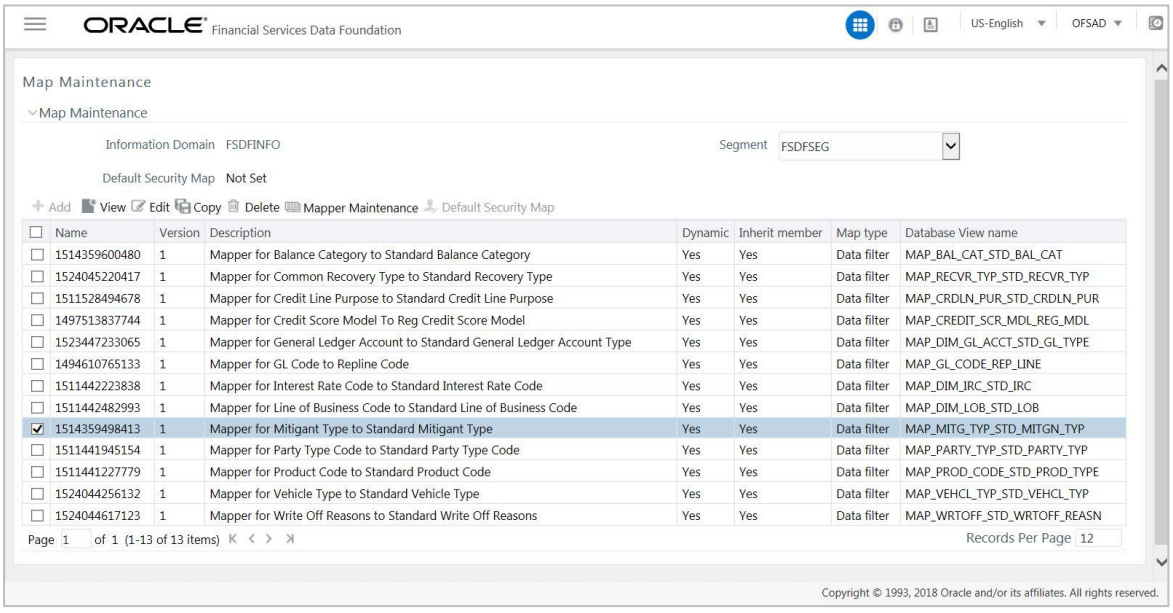
4.1.4.5 Maintenance of Mapper for Reclassification of Standard Dimensions

Mapper can be maintained under OFSAAI.

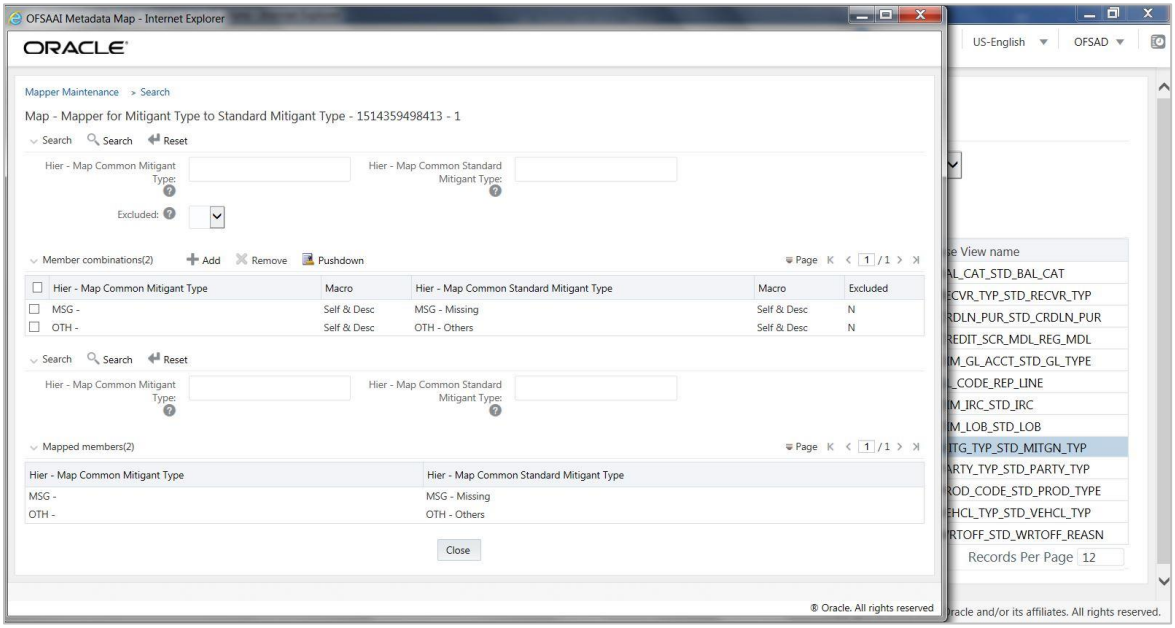
1. Navigate to **OFSAAI > Financial Services Data Foundation > Unified Analytical Metadata > Business Metadata Management > Map Maintenance**.



2. For illustration, we have selected **Mapper for Mitigant Type to Standard Mitigant Type**. Click **Mapper Maintenance**.



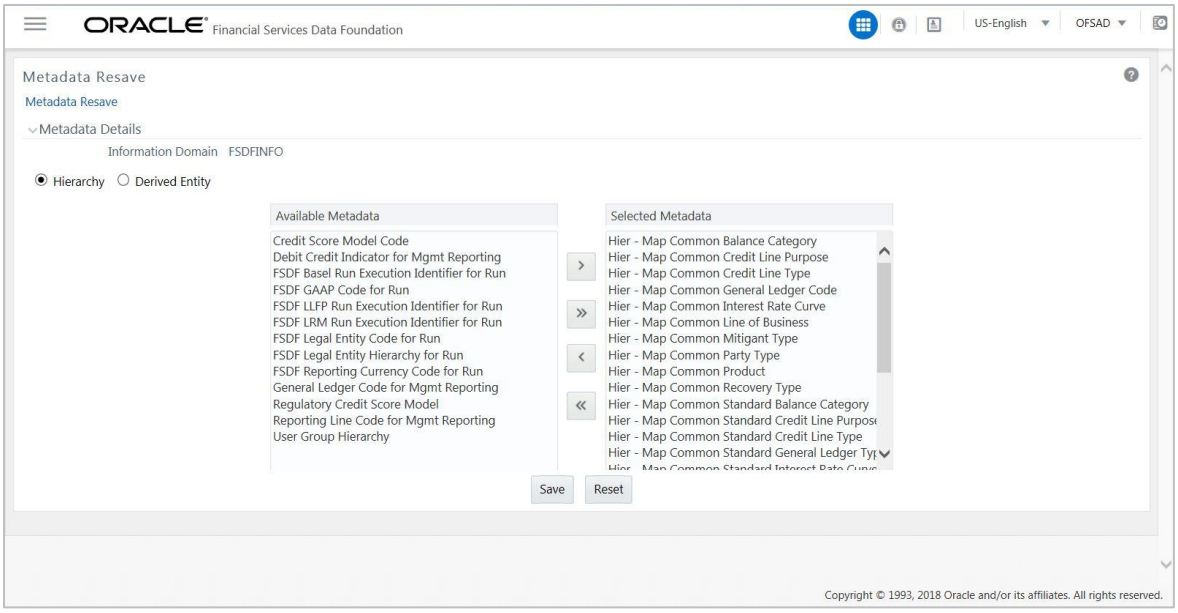
3. OFS REG REP US FED maps OTH and MSG out-of-the-box for this mapper. The remaining mappings can be maintained by the user according to user specific values.



Prerequisites for Mapper Maintenance

4. Navigate to **OFSAAI > Financial Services Data Foundation > Unified Analytical Metadata > Business Metadata Management > Save Metadata**. Load all the required user specific dimensions using SCD.
5. To Resave these hierarchies, select these hierarchies and click **Save**
    - HCMDF001 - Hier - Map Common Product
    - HCMDF002 - Hier - Map Common Standard Product Type
    - HCMDF003 - Hier - Map Common Party Type
    - HCMDF004 - Hier - Map Common Standard Party Type
    - HCMDF005 - Hier - Map Common Interest Rate Curve
    - HCMDF006 - Hier - Map Common Standard Interest Rate Curve
    - HCMDF007 - Hier - Map Common Line of Business
    - HCMDF008 - Hier - Map Common Standard Line of Business
    - HCMDF009 - Hier - Map Common Credit Line Type
    - HCMDF010 - Hier - Map Common Standard Credit Line Type
    - HCMDF011 - Hier - Map Common Credit Line Purpose
    - HCMDF012 - Hier - Map Common Standard Credit Line Purpose
    - HCMDF013 - Hier - Map Common Mitigant Type
    - HCMDF014 - Hier - Map Common Standard Mitigant Type
    - HCMDF015 - Hier - Map Common Balance Category

- HCMDF016 - Hier - Map Common Standard Balance Category
- HCMDF017 - Hier - Map Common General Ledger Code
- HCMDF018 - Hier - Map Common Standard General Ledger Type
- HCMDF019 - Hier - Map Common Vehicle Type
- HCMDF020 - Hier - Map Common Standard Vehicle Type
- HCMDF021 - Hier - Map Common Write Off Reasons
- HCMDF022 - Hier - Map Common Standard Write Off Reasons
- HCMDF023 - Hier - Map Common Recovery Type
- HCMDF024 - Hier - Map Common Standard Recovery Type



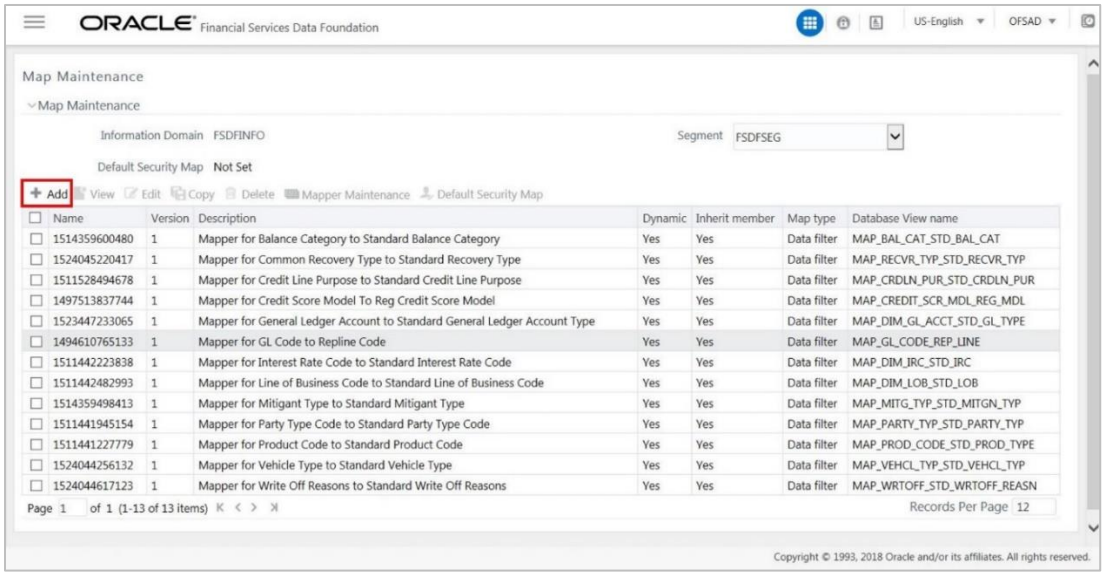
Possible Mapping Combinations

One Standard Dimension table in source can be mapped only to one Standard Dimension table. One to Many or Many to Many mapping leads to error in T2T as the records are duplicated. From the illustration, the possible combinations for Mitigant Type to Standard Mitigant Type mapping are One to One and Many to One mappings.

- **One to One Mapping**: You can map one Mitigant Type data model to one Standard Mitigant Type data model using the Mapper Maintenance screen. Here, you must select one value in Mitigant Type data model and one value in Standard Mitigant Type data model.
- **Many to One Mapping**: You can map many values in Mitigant Type data model to one value in Standard Mitigant Type data model using the Mapper Maintenance screen.

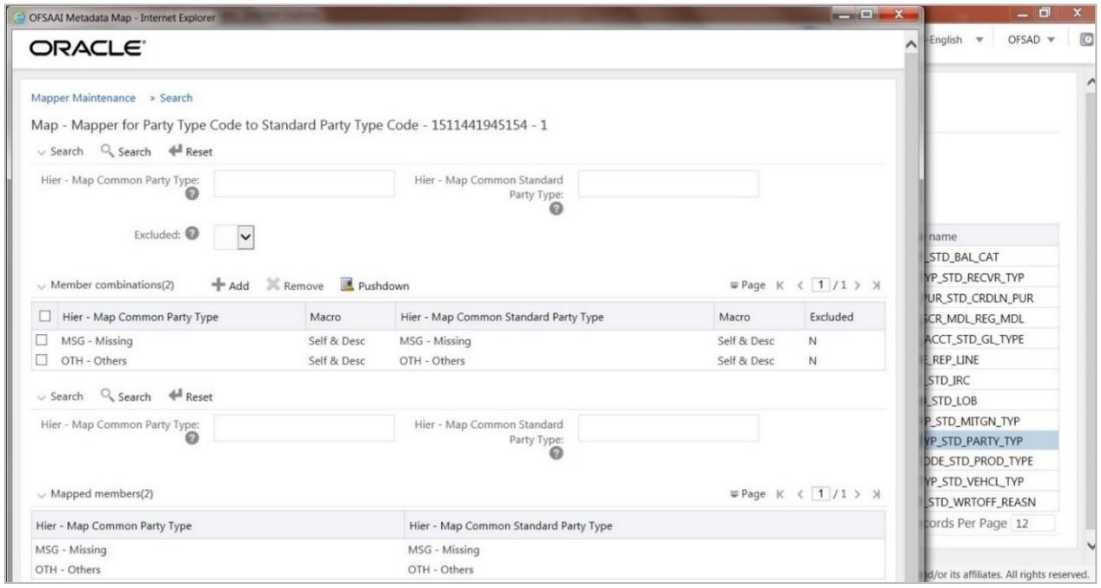
To conduct One to One or Many to One mapping:

1. Navigate to *OFSAAI > Financial Services Data Foundation > Unified Analytical Metadata > Business Metadata Management > Map Maintenance*.



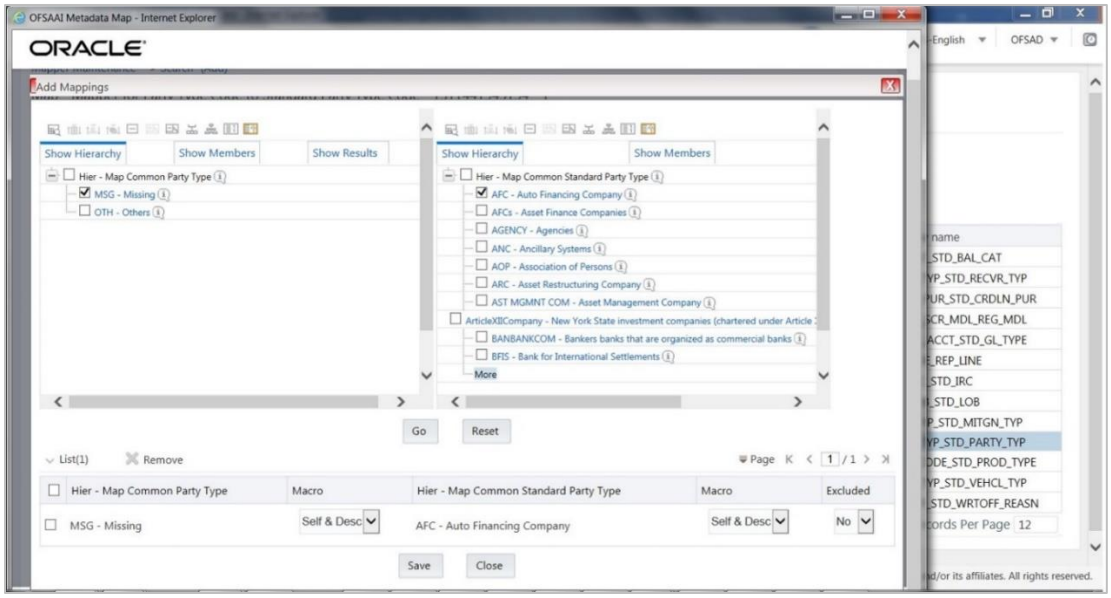
2. Click **Create new Map** icon to create a new map or select an existing Map. For illustration, **Mapper for Party Type Code to Standard Party Type Code** value is selected. Click **Mapper Maintenance** icon.

3. The **Mapper Maintenance** window opens (in this illustration, the **Map - Mapper for Party Type Code to Standard Party Type Code** window opens). To conduct One to One or Many to One mapping, in the Member Combinations section, click **Add**.



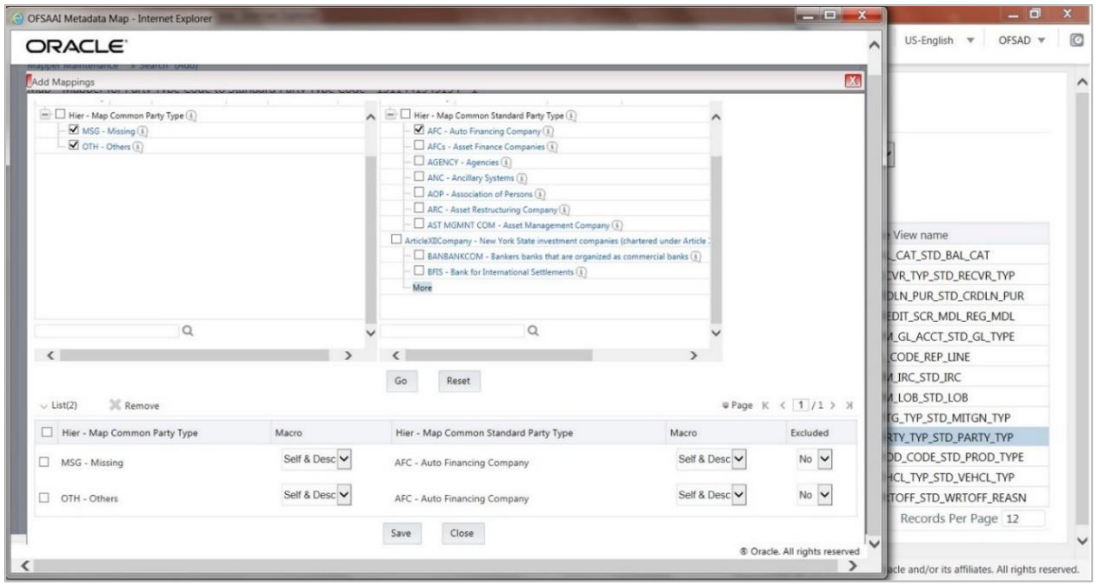
4. The **Add Mappings** pop-up window opens. In this illustration:
    - To map One to One, select one value in the Hier - Map Common Mitigant Type data model and one value in the Hier - Map Common Standard Mitigant Type data model, and click **Go**. Repeat this step for each One to One data model mapping, and then click **Save**.

    In this illustration, **MSG - Missing** is mapped to **AFC - Auto Financing Company**.



- To map Many to One, select multiple (two in this illustration) values in the Hier - Map Common Mitigant Type data model and one value in the Hier - Map Common Standard Mitigant Type data model, and then click **Go**. Click **Save**.

  In this illustration, **MSG-Missing** and **OTH-Others** are mapped to **AFC-Auto Financing Company**.



5. An acknowledgement is displayed: *Confirm Save?* To confirm and save data, click **Yes**. In the **Mapper Maintenance** window, in the Mapped combinations and the Mapped members sections, you can see the newly conducted mapping.

4.1.4.6 Loading Mapper Maintenance through Backend

Load each Physical table in Atomic Schema with V_MAP_ID as mentioned against each mapper,

V_MEMBER_1 => Customer Specific Value Dimension's Member Code, V_MEMBER_2 => Standard Dimension's Member Code.

This is the list of Mapper Physical Tables and required details:

PHYSICAL TABLE	V_MAP_ID
MAP_MITG_TYP_STD_MITGN_TYP	1514359498413
MAP_DIM_IRC_STD_IRC	1511442223838
MAP_PROD_CODE_STD_PROD_TYPE	1511441227779
MAP_DIM_LOB_STD_LOB	1511442482993
MAP_CRDLN_PUR_STD_CRDLN_PUR	1511528494678
MAP_PARTY_TYP_STD_PARTY_TYP	1511441945154
MAP_BAL_CAT_STD_BAL_CAT	1514359600480
MAP_CRDLN_TYP_STD_CRDLN_TYP	1511527713328
MAP_CREDIT_SCR_MDL_REG_MDL	1497513837744
MAP_DIM_GL_ACCT_STD_GL_TYPE	1523447233065
MAP_GL_CODE_REP_LINE	1494610765133
MAP_RECVR_TYP_STD_RECVR_TYP	1524045220417
MAP_VEHCL_TYP_STD_VEHCL_TYP	1524044256132
MAP_WRTOFF_STD_WRTOFF_REASN	1524044617123

4.1.4.7 Usage of Mapper Tables in Data Flow and Reports

The mapper maintenance output is always physically stored in underlying tables. These tables are registered in OFSAA as an object. Therefore, these tables can be used, without any restrictions, in any of the metadata that requires reclassification. OFS REG REP US FED Data Flows (T2Ts) make use of this information to populate the Standard Dimension Surrogate Keys of Results area tables.

4.1.5 Configuring Setup Tables for Standard Set of Values

The following are the setup configurations which are required to be done before executing the US FED Regulatory Reporting Run.

4.1.5.1 SETUP_MASTER Table

The SETUP_MASTER table in atomic schema must be modified with the required values for US FED.

V_COMPONENT_CODE	V_COMPONENT_DESC	V_COMPONENT_VALUE	Description
DEFAULT_FINANCIAL_ELEMENT	Default Financial Element	DEFAULT	Component Value to be updated according to the values used in STG_GL_DATA.V_FINANCIAL_ELEMENT_CODE. This is used for Fact Management Reporting T2T.
DEFAULT_FX_RATE_SRC	Default FX Rate Source	DEFAULT	Component Value to be updated according to the values used in STG_EXCHANGE_RATE_HIST.V_RATE_DATA_ORIGIN. This is used for Calculating the Reporting Currency.
DEFAULT_MARKET_CENTER	Market Center Identifier	DEFAULT	Component Value to be updated according to the values used in STG_INSTRUMENT_MARKET_PRICES.V_MKT_CENTER_ID. This is used for Calculating the Instrument Close Price.
USFED_DEFAULT_PD_MODEL	PD Model for USFED Regulatory Reporting	DEFAULT	Component Value to be updated according to the values used in STG_PD_MODEL_MASTER.V_PD_MODEL_CODE. This is used for Calculating PD Model Band Skey.

4.1.5.2 FSI_PARTY_STD_PARTY_MAP

In US FED Regulatory Reporting, there is reporting requirement for certain Party which are considered to be Regulatory Standard. As Party Dimension is an SCD table and the values of Party Identifier Code (V_PARTY_ID) can change bank to bank, the FSI_PARTY_STD_PARTY_MAP is used for mapping the Bank-specific V_PARTY_ID to Regulatory-specific V_STD_PARTY_CODE. Here, you must modify the V_PARTY_ID column according to the Bank-specific V_PARTY_ID of corresponding Party, which is stored in Party Dimension (DIM_PARTY).

The following are the STD Party Codes which are getting used in US FED Regulatory Reporting.

V_STD_PARTY_CODE	V_STD_PARTY_NAME	V_PARTY_ID
BOC	Bank of Canada	BOC
BOE	Bank of England	BOE
BOJ	Bank of Japan	BOJ
ECB	European Central Bank	ECB
FDIC	Federal Deposit Insurance Corporation	FDIC
FEDFINBNK	Federal Financing Bank	FEDFINBNK
FEDMOR	Federal National Mortgage Association	FEDMOR
FHA	Federal Housing Administration	FHA
FHLB	Federal Home Loan Banks	FHLB
FHLMC	Federal Home Loan Mortgage Corporation	FHLMC
FNMA	Federal National Mortgage Association	FNMA
FRB	Federal Reserve Bank	FRB
FmHA	Farmers Home Administration	FmHA
GNMA	Government National Mortgage Association	GNMA
HOSTEADASOC	Home-stead associations	HOSTEADASOC
IMF	International Monetary Fund	IMF
NCUA	National Credit Union Administration	NCUA
NCUSIF	National Credit Union Share Insurance Fund	NCUSIF
OCB	Other Central Bank	OCB
OGSE	Other GSE	OGSE
POSTMST	Postmaster’s Demand Deposit Accounts	POSTMST
RBA	Reserve Bank of Australia	RBA
SNB	Swiss National Bank	SNB
TENVAL	Tennessee Valley Authority	TENVAL
UN	United Nations	UN
VA	Veteran Affairs	VA
WB	World Bank	WB

4.1.5.3 FSI_REG_MORT_INSURER

In US FED Regulatory Reporting, there is reporting requirement for certain Mortgage Issuer which are considered to be Regulatory Standard. As Party Dimension is an SCD table and the values of Party Identifier Code (V_PARTY_ID) can change bank to bank, the FSI_REG_MORT_INSURER table is used for mapping the Bank-specific V_PARTY_ID to Regulatory-specific V_REG_MORT_ISSUER_CD. Here, you must modify the V_PARTY_ID column according to Bank-specific V_PARTY_ID of corresponding Party, which is stored in Party Dimension (DIM_PARTY).

The following are the Regulatory Specific Issuer Codes which are getting used in US FED Regulatory Reporting.

V_REG_MORT_ISSUER_CD	V_REG_MORT_ISSUER_NAME	V_PARTY_ID
Arch MI	Arch MI	Arch MI
CMG	CMG Insurance Company	CMG
CRA	Community Reinvestment Act Loans	CRA
ESNT	Essent	ESNT
FHA	Federal Housing Administration	FHA
FHAP	FHA Project	FHAP
FHAR	FHA Residential	FHAR
GE	Genworth Mortgage Insurance	GE
HUD	Department of Housing and Urban Development	HUD
HUDL	HUD 235 Loans	HUDL
INT	Integon	INT
MGIC	Mortgage Guarantee Insurance Company	MGIC
MSG	Missing	MSG
NMI	National Mortgage Insurance	NMI
OTH	Others	OTH
PMI	Private Mortgage Insurance Company	PMI
RAD	Radian	RAD
RMIC	Republic Mortgage Insurance Company	RMIC
TRD	Triad	TRD
UGIC	United Guaranty Residential Insurance Company	UGIC
VA	Department of Veteran Affairs	VA
VAR	VA Residential	VAR

4.1.6 Run/Execution Expectations

Run refers to execution. It is assumed that at different time periods, different combination of parameters, and different data require different executions. From a reporting perspective, as required by regulators, RRDF application requires data for the following executions:

1. Current Data / Execution
   a. Reporting month end data
   b. Projection Data
2. Historical (trend/vintage) Data
   a. Yearly
   b. Quarterly
3. Stressed Data

4.1.7 Consolidation

Consolidation is handled as part of Financial Services Data Foundation (FSDF). Consolidation in FSDF refers to elimination of intra company transactions, that is, any kind of transactions between two parties or entities which are part of the reporting organizational hierarchy for a given execution. When there is only one legal entity involved in an execution it is called as SOLO Entity vs earlier one as CONSOLIDATED Entity.

It is expected that in staging area, customer loads the data from source system and then uses consolidation logic to arrive at consolidated output for results.

- Scope of consolidation is about list of Entities which participate in consolidation.
- Legal Entity Structure is looked through ORGANIZATION STRUCTURE DIMENSION. This stores parent-child relationship. This is stored only once.
- While moving the data, Legal Entity can move related entities to processing/reporting area.
- Legal structure being finalized once, this structure only stores one parent-child relationship.

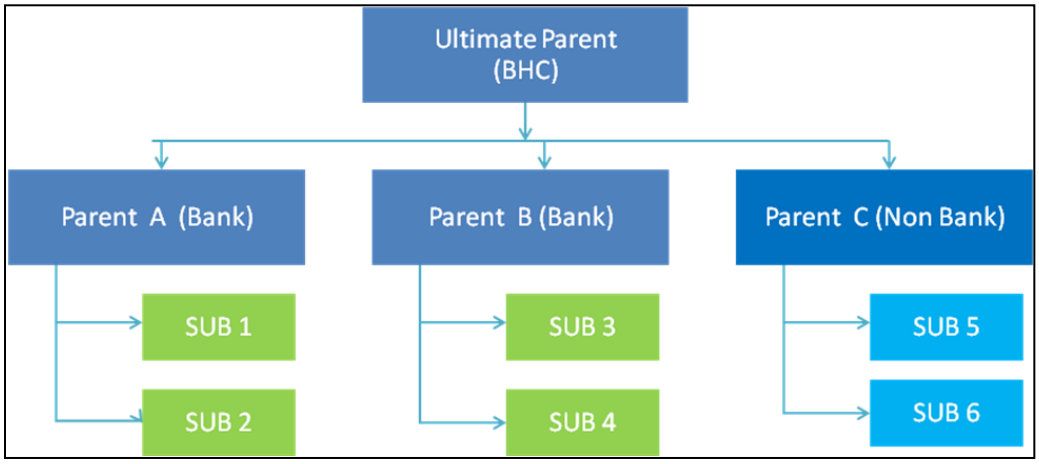


Figure 24: Consolidation

- Transaction / exposure between SUB 1 and SUB 2 should be eliminated while reporting for Parent A.
- Transaction / exposure between SUB 1 and SUB 3 should not be eliminated while reporting for Parent A.
- It is customer for banking products and issuer for traded securities which are considered for the intra company elimination.

Consider the following example:

FSDF AREA	ENTITY CODE	ACCOUNT NUMBER	CUSTOMER	ISSUER
STAGE LOAN CONTRACTS	SUB 1	ACCOUNT 1	SUB 2	
STAGE LOAN CONTRACTS	SUB 1	ACCOUNT 2	PARTY 1	
STAGE INVESTMENT CONTRACTS	SUB 1	ACCOUNT 3	PARTY 1	SUB 2
FCT COMMON ACCOUNT SUMMARY	SUB 1	ACCOUNT 2	PARTY 1	
FSI INTRA COMPANY ACCOUNT	SUB 1	ACCOUNT 1	SUB 2	
FSI INTRA COMPANY ACCOUNT	SUB 1	ACCOUNT 3	PARTY 1	SUB 2

As shown in the preceding table, Account 1 is moved to FSI INTRA COMPANY ACCOUNT and Account Summary tables. Run Enabled tables contain records specific to selected legal entity and consolidation type.

Consolidation is also linked to multiple hierarchies banking organizations have. Multiple hierarchies refer to the different grouping of group entities under different parent for a given regulatory requirements.

Refer to the following representation where FR Y-9C and FR-2052A are two regulatory reporting requirements.

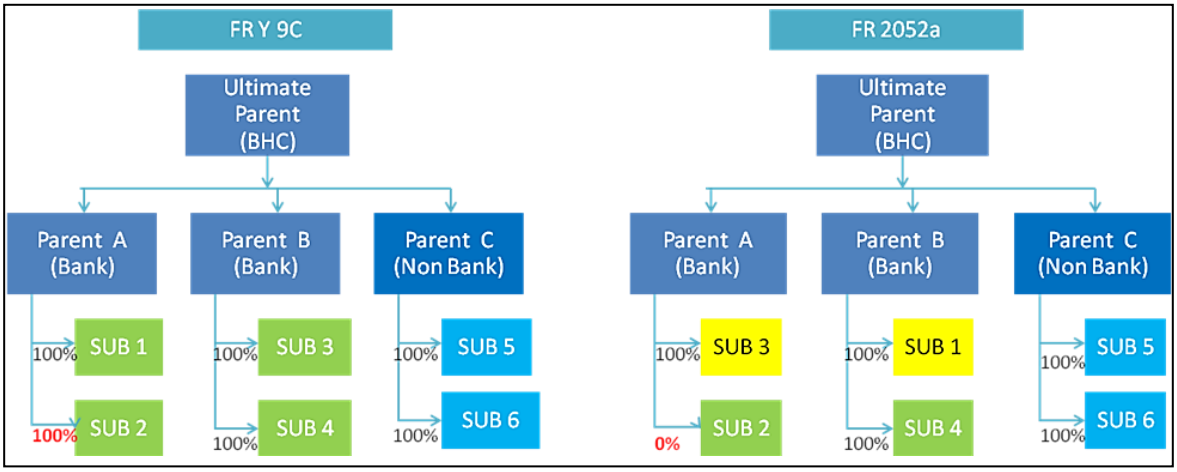


Figure 25: Consolidation with Multiple Hierarchies

Consolidation percentage refers to percentage of asset or liability of child entity that is brought under parent heading. Except for Joint ventures and similar organization structures, child entities are moved under parent or they are not. This means consolidation percentage is either 100% or 0%. For proportionate consolidation (Joint venture is an example for this), given child is moved under two parents with all assets and liabilities divided as per Joint venture agreement. Currently, in FSDF 804, proportionate consolidation is not handled.

Hierarchy structure is thus primary input to the consolidation process. Depending on whether you have multiple hierarchies or not, there are two data flows.

Consolidation with Multiple Organization Structure Hierarchy:

You load Organization Structure Hierarchy to STAGE ORG STRUCTURE MASTER table, which is moved to ORG STRUCTURE DIMENSION using SCD component.

Execution specific organization structure hierarchies along with parent and child entity codes are populated in STAGE LEGAL ENTITY HIERARCHY INTERFACE table, which is moved to LEGAL ENTITY HIERARCHIES DIMENSION using SCD component.

Execution specific Consolidation percentage is loaded in STAGE ENTITY CONSOLIDATION PERCENTAGE table, where child entity code, parent entity code and consolidation percentage is populated. This is moved to FACT ENTITY CONSOLIDATION PERCENTAGE table using Table to Table transformation. In FSDF 804 release, this feature is not supported yet.

The STAGE LEGAL ENTITY HIERARCHY is used for the Consolidation process and not the one from ORGANIZATION STRUCTURE DIMENSION.

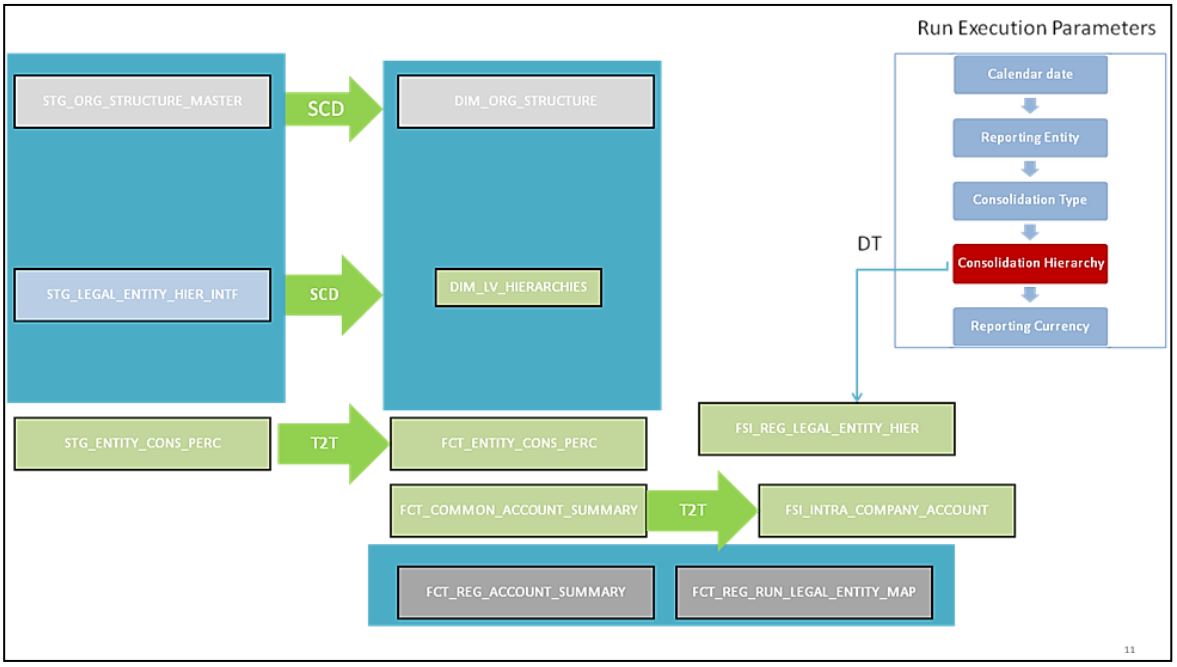


Figure 26: Consolidation with Multiple Organization Structure Hierarchy

If you do not have Multiple Hierarchy, STAGE LEGAL ETNTITY HIERARCHY which is used for the Consolidation process can be populated from ORG STRUCTURE DIMENSION instead of the STAGE LEGAL ENTITY HIERARCHY.

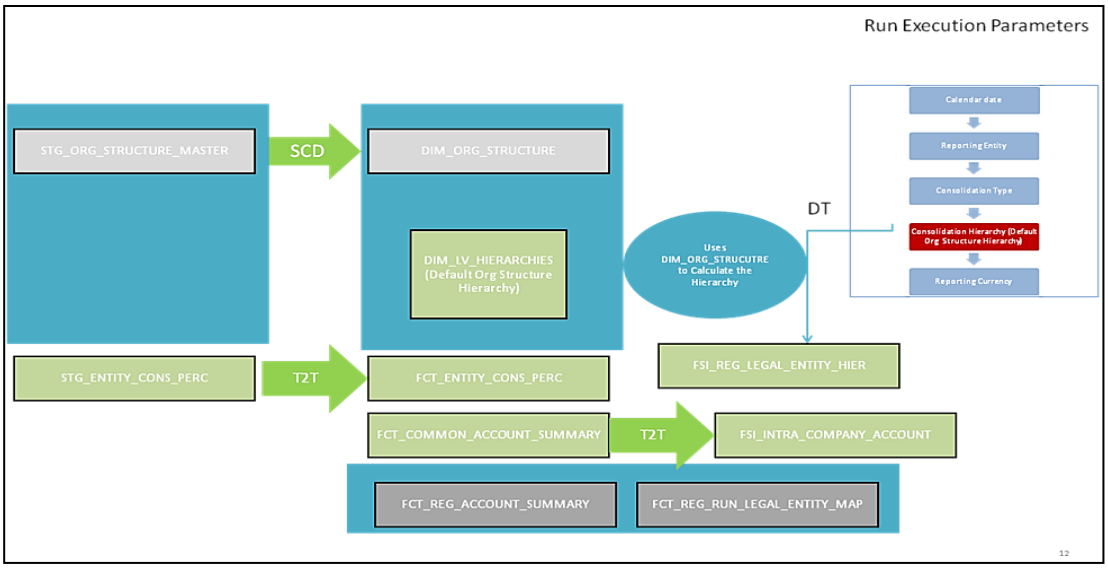


Figure 27: Consolidation without Multiple Organization Structure Hierarchy

A Solo Run does not require any type of consolidation of elimination of accounts with other entities.

Additional Data Preparations to handle Consolidation

The entity FCT_REG_RUN_LEGAL_ENTITY_MAP is used once you select REPORTING ENTITY from AgileREPORTER. This table is populated as part of USFED Run Execution.

RUN TYPE	FIC MIS DATE	REPORTING ENTITY	RUN EXECUTION
SOLO	20151231	LE1	12
SOLO	20151231	LE2	14
CONSOLIDATED	20151231	LE1	16
CONSOLIDATED	20151231	LE2	16
CONSOLIDATED	20151231	LE3	16

For solo run, only one reporting entity is expected to be included whereas consolidated run includes all entities involved in execution. This entity provides flexibility to select one REPORTING ENTITY in AgileREPORTER and select relevant data for the particular execution based on if it is consolidated or solo.

4.1.7.1 Relationship between Run and Stress

The REG REP application for example in FRY 14 Annual, picks up reporting data based on the Reporting Run that populates the underlying Fact Table(s). Reporting Run is a flag, which must be marked as 'Y' in a DIM_RUN table so that, the OBIEE reporting layer selects a particular run execution.

In this application, a Run comprises:

Baseline Run: The Bank Holding Company (BHC) may have multiple runs. The run used for reporting is marked with a **Reporting Flag = Y**. This is the Baseline run for a given reporting date. It is referred to as Baseline because the values that it represents are not stressed and the BHC may use these base values for stressing them according to various scenarios. A history of such runs accumulated over period of time provides historical runs. For more information on updating the reporting flag, refer section Updating Reporting Flag.

Stress Run: Stress runs hold data, which are stressed by a certain percentage/basis point over the Baseline figures. The BHC expects these figures to reflect the business/risk position under predetermined business scenarios/economic conditions.

Identification of Baseline and Stress run occurs from STRESS DIMENSION.

In this application, the required stress runs are tagged to a Baseline run. If the BHC performs several stress runs, the relevant runs which are intended for reporting are identified and tagged with a reporting Baseline run using the V_RUN_ID in the DIM_RUN.

DIM RUN stores n_run_skey / v_execution_id, which are execution specific for every run definition which is v_run_id. Therefore, the run definition can remain constant over a period of time and different executions provide different outputs due to underlying data changes.

DIM_STRESS conveys the stress definition. Additionally, it links the original run Definition (v_run_id) and Stressed run ID (v_stressed_run_id). You must refer to the DIM_RUN table to get expected run execution of these runs definitions pertaining to a particular date / n_mis_date_skey.

The same fact table stores both the Baseline data and the Stressed data, uniquely identified through Scenario codes (and Run skeys).

Refer to the *Business Metadata.xls* present in the installer package for details on different Fact tables used for related reports.

4.1.8 Projection Data

The following points provide information on the projection data:

1. Baseline run also populates projected date data.
2. This application requires projected data at two levels - Quarterly and Annual.
3. The **DIM_CONSOLIDATION** table is used to identify the projections. It contains the codes for projected quarters and years as required by the templates.
4. In the Fact tables, projection data is referred with respective Consolidation codes (scenario code for **FCT_MGMT_REPORTING**). BHC must populate the data accordingly.
5. In the following example, FQ1 means Financial Quarter 1, FY1 means Financial Year 1 and so on.

Table 4: Projection Data Example 1

Consolidation Code	Consolidation Description	Reporting Line	Scenario	EOP Balance
100	Actual	100	BSL	426,367
400	FQ1	100	BSL	608,618
401	FQ2	100	BSL	870,502

402	FQ3	100	BSL	567,736
403	FQ4	100	BSL	846,196
404	FQ5	100	BSL	775,027
410	FY1	100	BSL	470,092
411	FY2	100	BSL	473,880
412	FY3	100	BSL	942,034
413	FY4	100	BSL	497,889
414	FY5	100	BSL	807,813

NOTE

For Movement measures data is not carried from one reporting period to another. For example, Profit or Loss. Where General ledger balances such as loan outstanding are carried forward from one year to another, profit and loss is period specific.

Therefore, unlike End of Period (EoP) balance, movement values for quarter actuals must be derived for reporting. For a historical data, net sales for quarter 3 is the difference between sales figure as of end of quarters 2 and 3. You need not provide this difference as a download. Movement data for actual is identified through different runs and respective values is summed up.

Only those records, whose corresponding runs fall between the fiscal month start date and end date of the reporting quarter are selected for summation. Each Run has an associated date, and runs can be performed daily. Assuming that runs are performed daily in a given quarter (90 days), REG REP sums up data points across all 90 days to arrive at a quarter end movement figure.

Table 5: Projection Data Example 2

Code	Projected Period	Reporting Line	Scenario	Run ID	Date	Projected Amount	Movement
100	Actual	100	BSL	RUNID001	10-Oct-13	300,000	900,000
100	Actual	100	BSL	RUNID002	15-Nov-13	100,000	
100	Actual	100	BSL	RUNID003	20-Nov-13	300,000	
100	Actual	100	BSL	RUNID004	30-Dec-13	200,000	
400	FQ1	100	BSL	--	--	--	608,618
401	FQ2	100	BSL	--	--	--	870,503
402	FQ3	100	BSL	--	--	--	567,736
410	FY1	100	BSL	--	--	--	470,093
411	FY2	100	BSL	--	--	--	473,881

412	FY3	100	BSL	--	--	--	942,035

However, when projection of net sales for quarter 2 next year is to be performed, no derivation is required. Projections data for said quarter can be directly downloaded in the respective Fact table(s) for reporting.

4.1.9 Data Flow from Source Systems to Staging Area

The staging area is populated with data from various data sources, such as GL data, Account data, Customer data, Trading data, Currency data, and Master data. See *Data Integration Hub (DIH) User Guide* in OHC Documentation Library for details. DIH enables to load the data from the source systems to the OFSAA staging tables, through logical interfaces, known as Application Data Interfaces (ADI). DIH provides a set of User Interfaces (UI), which is used to define and maintain External Data Descriptor (EDD), Application Data Interfaces, and map the EDDs and ADIs through connectors.

4.1.10 Data Flow from Staging to Results Area

This section details the pass through data, transformed data and classification.

4.1.10.1 Pass Through Data

Pass through data refers to the static data that is pre-processed and flows to the results area directly. The Common Staging Area (CSA) model represents the data entry point into the FSDF. CSA provides a simplified, unified data sourcing area for inputs required by analytical applications and engines. It consists of over 400 tables and nearly 9000 columns organized into distinct subjects.

The staging area is a physical data model, which is deployed using the Analytical Application Infrastructure, which manages it. The design of the staging area data model is to allow efficient data loading for analytics. It thus has crucial differences from a general-purpose repository of operational/transactional data across a bank.

The staging area acts as the single source of data, and contains unified data requirements for various banking areas such as Loans and Losses, Off balance Sheet products, Securities, Derivatives, Capital Data, Management Ledger and General Ledger. Common example of this category includes various monetary amounts, dates and so on.

4.1.10.2 Derived / Transformed Data and Reclassifications

OFSDF Interface with Lombard Risk for US FED requires specific hierarchies and dates to be transformed and reclassified to regulator specific values.

Table 6: Data Transformation Example

Source Hierarchy			Target Hierarchy
ISSUER TYPE = US GOVT / FED	INSTRUMENT RISK FACTOR = INTEREST RATE	INSTRUMENT DERIVATIVE TYPE = SPOT	DIM REG INSTR CLASSIFICAITON = US GOVT SECURITIES
PROPERTY TYPE = 1-4Units	LTV Ratio < 2		DIM REG PRODUCT CLASSIFICAITON

For example, data from banks has attributes such as issuer type and bank instrument type. However, these values are bank specific, and must be converted or reclassified to regulatory specific set of value such as DIM REG INSTR CLASSIFICATION as mentioned above.

Reporting derived entities use this reclassified dimensions. Some of the reclassifications are performed in the respective application area.

For example, DIM BASEL PRODUCT TYPE. This reclassification is performed in Basel application processing and available for reporting directly.

Other transformations include various bands such as time to remaining maturity, time to next repricing date, and so on.

4.1.10.3 Reclassified to Regulatory Classifications

After transformation, the regulatory data is reclassified as follows:

Table 7: Data Reclassification Example 1

Source		Target
DIM PROPERTY TYPE	LTV Band Ratio	DIM REG PROD CLASSIFICAITON
1TO4UNITS	>2	1-4FAMCONLOAN

Table 8: Data Reclassification Example 2

FCT REG ACCOUNT SUMMARY			
Account Number	REG PROD Classification	Residual Maturity Band	Delinquency Band
1	1-4FAMCONLOAN	1	3

The sample reclassifications performed to transform the existing hierarchies to regulatory specific hierarchies are:

- Regulatory Product Classification
- Regulatory Instrument Classification
- Regulatory Deposit Classification
- Trading Account Book Type Classification
- Claim Amount Population for Country Risk
- Immediate Counterparty Classification for Country Risk
- Claim Sector Reclassification for Country Risk
- Risk Sector Reclassification for Country Risk
- Cross Border Claim Reclassification for Country Risk
- Guarantee Amount Population for Country Risk

The additional transformations that are performed are:

- Remaining Time to Maturity Band
- Next Repricing Date Band

- Regulatory Delinquency Band

Refer Business Metadata for details of these reclassifications.

4.1.11 Data Flow from Staging to Processing Area

The staging area of the FSDF serves as a container for analytical processing from sourcing to consumption. Such processing is usually delivered in the form of discrete units called analytical applications, spanning different analytical use cases ranging from Finance to Risk to Compliance.

These applications consist of custom-built computational engines and numerical libraries, and can execute processes on the data that range from simple aggregations to complex, multi-step stochastic processes such as Monte-Carlo simulation.

Hence, analytical applications place varying demands on the data infrastructure in terms of volumes and speed, and hence place different demands on the data architecture. In practice, the normalized (3NF) design favored for enterprise data warehouses often fails to be efficient or performant when it comes to analytical processing across a wide range of use cases.

Therefore, the OFSDF recognizes the need for distinct application-specific working stores, separate from the staging and reporting area. For example, the OFSAA Asset and Liability Management (ALM) application has a distinct set of ALM-specific tables, as does the Market Risk solution.

NOTE The structure of these processing area stores is decided by the actual analytical application and engine used. The OFSAA suite of applications is organized this way, with each application managing a specific set of tables/schemas within the processing area.

The processing area tables/schemas are not part of the OFSDF. This is because OFSDF is intended to be an open platform. Other analytical applications and engines can equally provision data out of OFSDF by mapping their input requirements appropriately to the OFSDF staging area model.

4.1.12 Data Flow from Processing to Results Area

This step is similar to Data Flow from Staging to Results Area. It involves either pass through data from processing to results or loading directly to results (refer Section 3.1.10). This is mostly due to processing measures such as Fair Value, Risk Weighted Assets, and so on.

4.1.13 Guidelines for Data Loading to Result Area Tables in Data Foundation for Regulatory Reporting Implementations

Regulatory reports make use of data available across several fact tables in the OFSAA data foundation model and these result tables are either loaded from the raw data sourced from source systems via out of the box T2T's or processed data output from various OFSAA applications.

For example, Fact LRM Account Summary (FCT_LRM_ACCOUNT_SUMMARY) which stores the liquidity risk related attributes and metrics computed by OFSAA LRM application, Fact Loan Loss Forecasting and Provision Account Summary (FCT_LLFP_ACCOUNT_SUMMARY) which stores the attributes and measures computed by OFSAA LLFP application. However, there can be several implementation use cases in the regulatory reporting space where customer may not have licensed any of OFSAA application and hence must put additional custom effort to design an ETL process to load the required data elements into the respective fact tables referenced by the report. The following section highlight some of the guidelines that the customer can consider when designing a data flow for such a use case.

- Consistent Usage of Run Identifier

  Most of the fact tables used in regulatory reporting are run enabled and have a composite primary key inclusive of run identifier that enables same snapshot of data to be loaded multiple times into the target fact table for any given execution date. All the out of the box processes that impact data used in regulatory reports are executed as part of an integrated run to ensure that run identifier is consistent across fact tables. Since the reporting is done on an integrated schema, it is imperative for the custom data flow design to keep this integrity intact.

  This essentially means that the custom ETL processes designed to load the data directly into the fact tables must be able to leverage the run identifier generated by the run engine during execution. Run Identifier information is available in DIM_RUN table.

- Correct Dimensional Lookup Configuration

  Dimensional identifiers are typically part of referential integrity constraints with the fact table so the custom ETL processes must ensure that lookups retrieve a valid surrogate keys for a given value of business key. The intermediate staging structure must ensure all the business keys are persisted correctly and the lookup condition is designed on the correct dimension table.

  For example, FCT_LRM_ACCOUNT_SUMMARY.n_asset_level_skey → DIM_ASSET_LEVEL.n_asset_level_skey. The business key (v_asset_level_code) must be sourced and persisted to ensure correct values are populated in the target column, that is, FCT_LRM_ACCOUNT_SUMMARY.n_asset_level_skey.

- Data Loading Guidelines for handling Negative or Credit Balances

  To handle Negative Balances in Regulatory Reporting, there are two primary sources of the negative balances:

  a. Natural asset negative balances from system of records

  b. Adjustment entries or Plug entries.

  Reporting requirement is to show the genuine asset negative balances as liabilities where adjustment entries should be aggregated to the same heading assets or liabilities as they are loaded. USFED uses General Ledger type from General Ledger Account dimension. Primarily following two General Ledger Type codes are used for this purpose.

  a. ASSET

  b. LIABILITY

  General Ledger is available in every contract or product processor table as General Ledger code. Following products are considered for the treatment of negative balances:

a. Loans and Cards

i. Loans are reported under Assets category in Balance Sheet. There are cases when customer makes excess payment towards the loan account which makes the end of period account balance becoming credit balance or negative balance.

ii. When excess payment is made, then account will no longer fall under Asset category, but it becomes a liability for the financial institution and must be reported as non-interest bearing demand deposits in respective line items.

iii. To avoid reporting of excess payment as assets, you must assign a General Ledger code to given account with V_GL_TYPE_CODE = 'LIAB'.

iv. When for any loan regulatory reclassification assigned with GL code having V_GL_TYPE_CODE = 'LIAB', it excludes the reporting for all asset line items and it is added to Liability in respective line items.

v. Accounts created for Adjustment or Plug entries must have General Ledger code having V_GL_TYPE_CODE = 'AST'. This adds up to the same asset line item resulting in addition or reduction of overall reporting amount for a given line item based on sign of end of period balance.

vi. Accounts created for Adjustment or Plug entries for excess payments must have General Ledger code having V_GL_TYPE_CODE = 'LIAB'. This adds up to the same Liability line item resulting in addition or reduction of overall reporting amount for a given line item based on sign of end of period balance.

Illustrative Table showing handling of Negative Balances for Assets other than Derivatives

					FR Y-9C		
Use Case	**Product**	**Account**	**GL TYPE**	**Balance**	**HC-C 6.a**	**HC-E 1.a**	**HC-H 1**
Genuine Debit Balance	Credit Card	AC 001	ASSET	400	400		400
Excess Payments: Genuine Negative Balance	Credit Card	AC 002	Liability	-600		600	
Adjustment Positive Entry	Credit Card	AC 003	ASSET	100	100		100
Adjustment Negative Entry	Credit Card	AC 004	ASSET	-250	-250		-250
Excess Payments: Adjustment Positive Entry	Credit Card	AC 005	LIABILITY	200		-200	
Excess Payments: Adjustment Negative Entry	Credit Card	AC 006	LIABILITY	-300		+300	
Total					250	700	250

HC-C Line Item 6.a: Credit Cards

HC-E Line Item 1.a: Non-Interest Bearing Balances

HC-H Line Item 1: Earning Assets

Impact of Negative Balances on Derivative GL Reconciliation Scenarios

Derivatives (Trading Assets / Trading Liabilities / All Other Assets / All Other Liabilities)

1. Derivatives are not expected to have genuine negative notional amounts or end of period balances as in case of loans or cards. Fair value of a derivative can be loaded as a Positive or Negative value as available.
2. Application runs a rule called as Trading Account Type dimension which checks for GL code having V_GL_TYPE_CODE. If GL type is ASSET, it is shown under Trading Assets / All Other Assets. If GL type is 'LIAB', it is shown under Trading Liabilities or All Other Liabilities.

Currently, this feature is enabled for FR Y-11 / FR 2314 / FR 2052A Reports only. Other reports to uptake this feature in subsequent releases.

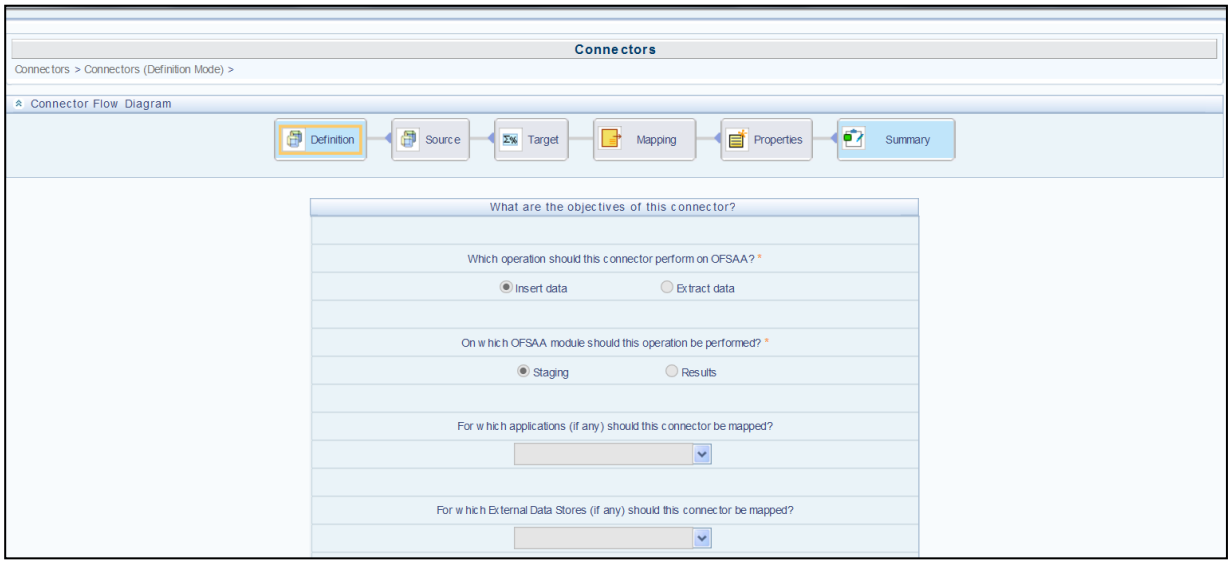
							FR Y-11 / FR 2314 / FR Y-9C			
Use Case	**Natural or Adjustment**	**ACC**	**GL Type**	**GL Bal**	**SL BAL**	**Fair Value / Unrealized Gain**	**Other Assets BS 7 / HC-F 6**	**Other Liabilities BS 14 / HC-G 3**	**Revaluation Gains BS M 4.e or 6.e HC-D 11**	**Revaluation Loss HC-D 14**
GL and SL match	Natural	AC 01	Asset	800	800	800	800		800	
GL and SL match	Natural	AC 02	LIAB	-1500	-1500	-1500		1500		1500
GL has Assets higher than SL data	Natural	AC 03	Asset	1100	1000	1000	1000		1000	
GL has Assets higher than SL data	Adjustment	AC 04	Asset		100	100	100		100	
GL has lower assets than the SL data	Natural	AC 05	Asset	1200	1500	1500	1500		1500	
GL has lower assets than the SL data	Adjustment	AC 06	Asset		-300	-300	-300		-300	
GL has higher liabilities than the SL data	Natural	AC 07	LIAB	-2000	-1750	-1750		1750		1750
GL has higher liabilities than the SL data	Adjustment	AC 08	LIAB		-250	-250		250		250
GL has lower liabilities than the SL data	Natural	AC 09	LIAB	-1250	-1750	-1750		1750		1750
GL has lower liabilities than the SL data	Adjustment	AC 10	LIAB		500	500		-500		-500

From OFSAA technical infrastructure standpoint, the mentioned options are available to the customer to design and implement the custom ETL process explained above. OFSAA strongly recommends the below options to maintain consistency in terms of data lineage in Metadata browser as the configured metadata can be made available in meta model via MDB publish:

- Data Integration Hub (DIH) Connectors
- Data Mapping (T2T) option in Application Infrastructure
- Data File Mapping (F2T) option in Application Infrastructure

4.1.13.1 DIH Connectors

For customer's that have licensed DIH to source data from external systems into OFSAA, this probably is the easiest approach to load data into the result area table. Source data could either reside in relational structure or in a file structure. Mappings maintained in DIH are logical in nature while physical implementation is managed internally. Dimensional lookups work seamlessly without the need for any additional configuration in the connector mapping as this too is managed internally by DIH. See *DIH User Guide* for details on how to load data into a result area table.



4.1.13.2 Data Mapping (T2T)

Data Mapping refers to the process of retrieving unstructured data from data sources for further data processing, storage, or migration. This feature is commonly known as RDBMS source to RDBMS target (T2T) framework in the OFSAA world and can be leveraged when source data is available in Oracle database. Dimensional lookups must be handled via the T2T's join condition and expressions. See *Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack User Guide* for more details on configuring a T2T.

4.1.13.3 Data File Mapping (Flat File to RDBMS Target - F2T)

If the source data is available in file structures, OFSAA F2T component can be used to bring the data in the OFSAA eco system. As lookups cannot be configured in a F2T, this component must be used in conjunction with T2T component, that is, data is first loaded from the file to an interim staging structure using the F2T component followed by data load to the target result area table using the T2T component. This is least recommended approach as there is need for interim table structure in data model and involves multiple data hops which add to the overhead.

See the *Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack User Guide* on OHC for more details on configuring a F2T.

4.1.14 FSDF Entity Information

The FSDF entity information is given in the Dimension and Fact tables.

4.1.14.1 Dimension Tables/Entities

Table 9: Dimension Tables/Entities

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
1	DIM_ACQUIRED_FIRM	Acquired Firm Dimension	This table stores the Legal Entity information which are acquired by the reporting entity.
2	DIM_ACTIVITY_TYPE	Opportunity Activity Type Dimension	This stores the list of activity types that can be performed for an opportunity.
3	DIM_ADDRESS	Address Dimension	This dimension table stores the master address details. The Staging table is Stage Address Master.
4	DIM_APPLICATION_REJECT_REASONS	Application Reject Reasons Dimension	This table stores the list of rejection reasons possible while processing an application. This is a dimension table.
5	DIM_APPLICATION_STATUS	Application Status Dimension	Stores the master list of application status – processing, cancelled by customer, outstanding, outstanding from restructuring, and so on.
6	DIM_APPLICATION_TYPE	Application Type Dimension	This stores the application types - Fresh, Existing, and Enhancements.
7	DIM_ATTRITION	Attrition Dimension	List of reasons why customers terminate relationship with the Financial Institution.
8	DIM_AUTH_DECISION_REASONS	Authorization Decision Reasons Dimension	This table stores the master list of authorization decision reasons like delinquency, fraud and so on.
9	DIM_AVAIL_INTRADAY_LIQ_SOURCE	Dimension Available Intraday Liquidity Source	This entity stores the standard list of available intraday liquidity sources. For example: "Reserve balances at the central bank", "Balances with other banks that can be used for intraday settlement" as mentioned in BCBS 248.
10	DIM_BALANCE_CATEGORY	Balance Category Dimension	This dimension entity stores the list of categories that a Balance can have.
11	DIM_BANK_INSTRUMENT_TYPE	Bank Instrument Type Dimension	This entity holds the unique list of all the Instrument Type used by the Financial Institution and the details of each Instrument Type.
12	DIM_BILL_PLAN	Billing Account Dimension	The account by which bills are generated and payments applied for policy premium. This can be the same as a policy or different. Multiple policies can be associated with the same bill plan.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
13	DIM_BUSINESS_CLASS	Business Class Dimension	This table stores the list of all the applicable business classes for the entities. This refers to Article 159 and subsequent annexures.
14	DIM_BUSINESS_SEGMENT	Business Segment Dimension	This table stores the list of applicable business segments in which an entity operates.
15	DIM_BUSINESS_UNIT	Business Unit Dimension	This table stores various details of the business units that operate under the bank. This is used for pillar 3 reporting.
16	DIM_CAMPAIGN	Campaign Dimension	This entity stores the account-wise summary details for the product processor.
17	DIM_CAMPAIGN_CHANNEL	Campaign Channel Dimension	This entity stores the list of channels that a campaign can utilize.
18	DIM_CAPITAL_REQUIREMENT_TYPE	Capital Requirement Type Dimension	This table stores the list of capital requirement types as specified by the supervisor.
19	DIM_CARDS_MASTER	Cards Master	This table stores the cards products.
20	DIM_CARD_TYPE	Card Type Dimension	This entity stores the list of all types of cards issued by the bank.
21	DIM_CATASTROPHE_EVENTS	Catastrophe Events Dimension	Dimension table to store catastrophic events for a claim.
22	DIM_CAUSES	Causes Dimension	This table stores the information about causes defined in the system, the list of values are like Earthquake, Loan Fraud, Theft, and so on.
23	DIM_CDS_INDEX	CDS Index Name Dimension	This table stores the various CDS index names.
24	DIM_CHANNEL	Acquisition Channel Dimension	This entity stores the master list of acquisition channel codes available for acquiring new accounts. New accounts are analyzed by acquisition channel codes, to determine the most efficient channels for acquisition.
25	DIM_CHANNEL_TXN	Channel Transaction Dimension	This entity stores the list of all transaction channels offered by the Bank. These are the channels through which a customer transaction is processed.
26	DIM_CLAIM	Claim Dimension	This table stores the list of all claims.
27	DIM_CLAIM_REFERRAL_REASON	Claim Referral Reason Dimension	This table stores the different referral reasons for a claim.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
28	DIM_CLAIM_REFUSAL_REASON	Dimension Claim Refusal Reason	This table stores the list of all the reasons for which a claim can be refused by the entity.
29	DIM_CLAIM_STATUS	Dimension Claim Status	This table stores the list of all status codes and descriptions, which are applicable for a claim transaction.
30	DIM_COLLATERAL_PURPOSE	Collateral Purpose Dimension	This table stores the list of all applicable uses of collateral like pledge, held, and so on.
31	DIM_COLLECTION_OFFICER	Collection Officer Dimension	This entity stores the collection officer details.
32	DIM_COMMODITY	Commodity Information	This entity stores the master list of commodities in which a bank does trading. For example: Sugar, Steel, Rubber, and so on.
33	DIM_COMMODITY_GRADE	Commodity Grade Dimension	This table stores the grades of all tradable commodities or forms of the commodity. For example: Soyabean (commodity) can have multiple grades such as soyabean oil, soyabean seed, soyabean meal, and so on. This table is a SCD. The MASTER table for this Dimension table is STG_COMMODITY_GRADE_MASTER.
34	DIM_COMMON_COA	Common Chart Of Accounts Dimension	This table stores the Common COA members in BI.
35	DIM_CONSENT_PURPOSE	Consent Purpose Dimension	This table stores the Consent Purpose definitions received from source systems.
36	DIM_CONSOLIDATION_APPROACH	Dimension Consolidation Approach	This table stores the list of all approaches used for consolidating related undertaking with parent undertaking.
37	DIM_CONTACT	Contact Dimension	This entity stores the list of contacts imported by the Financial Institution.
38	DIM_COVERAGE_STATUS	Coverage Status Dimension	This table stores the list of all statuses for coverage.
39	DIM_COVERAGE_TYPE	Coverage Type Dimension	This table stores the list of all coverage types.
40	DIM_COVERAGE_WITHDR_STATUS	Coverage Withdraw Status Dimension	This table stores the Policy Coverage Withdrawal Status description. Values can be STANDARD, LIFE WITHDRAWAL, and NO WITHDRAWAL.
41	DIM_CREDIT_CENTER	Credit Center Dimension	This tables stores the credit center location codes.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
42	DIM_CREDIT_LINE	Credit Facility Dimension	This table stores the credit facility definition. Credit facility is committed line of credit given to a customer who can have multiple draws / exposures out of a given credit line.
43	DIM_CREDIT_LINE_PURPOSE	Credit Facility Purpose Dimension	This table stores the purpose of the said credit facility. Values expected are combination of Lending Purpose, Facility Type, and so on.
44	DIM_CREDIT_LINE_STATUS	Credit Line Status Dimension	This table stores account's credit line status values as used by customer. The status of the credit line can be Active, Frozen, and Closed. This is customer dimension.
45	DIM_CREDIT_LINE_TYPE	Credit Facility Type Dimension	This table stores the credit facility types. It is expected to hold Direct or Modified values of Facility Type like: REVOLVING CREDIT Term Loan REVOLVING CREDIT converting to Term Loans and so on. Unlike standard credit line type this is open list.
46	DIM_CREDIT_OFFICER	Credit Officer Dimension	This entity stores the credit officer details.
47	DIM_CREDIT_PARTCPN	Credit Participation Dimension	This table stores the credit participation information. It details the various attributes of a given credit participation ID.
48	DIM_CREDIT_PARTCPN_TRNCH	Credit Participation Tranche Dimension	This table stores the credit participation tranche information. It details the various attributes of a given credit participation tranche.
49	DIM_CREDIT_PARTCPTION	Credit Participation Contract Dimension	This table stores the contract identifiers for the main participation or syndication contract.
50	DIM_CREDIT_PARTCPTION_TRANCHE	Credit Participation Tranche Dimension	This table stores the contract identifiers for the tranche participation or syndication contract. Bank can open one default or multiple tranches under a given main contract. Different banks can participate in loan syndication for different tranches. Lead bank can choose the banks among the syndication who can participate as well.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
51	DIM_CREDIT_QUALITY_TYPE	Credit Quality Type Dimension	This entity stores the credit quality information relevant to an account. It helps in analyzing the performance of the account at the portfolio level. List of values are Pass, Low Pass, Pre Watch, Watch list, Doubtful, and so on.
52	DIM_CREDIT_REASON	Credit Reason Dimension	This table stores the master list of credit reasons.
53	DIM_CREDIT_SCORE_MODEL	Dim Credit Score Model	This entity stores the list of credit score models used in arriving at the credit score. FICO and Vantage score can be examples of models used.
54	DIM_CUSTODIAN	Custodian Dimension	This table stores the custodian related information.
55	DIM_CUSTOMER	Customer Dimension	This entity stores the list of the organization's customers and the customer attributes. It includes even those customers who have ceased to have a relationship with the organization.
56	DIM_CUSTOMER_EMPLOYMENT_TYPE	Customer Employment Type Dimension	This entity stores the employment type information related to the customer. This information helps is understanding the employment/business of the customer to which bank has given the loan. List of values are Professional Service, Self-Employment, Small Scale Business, Medium Scale Business, Private Enterprise, and so on.
57	DIM_CUSTOMER_SERVICE_ENROLL	Customer Service Enrollment	This table stores the service enrollments that the customer can enroll into. The set of services and subscriptions can be Online Registration, Social Media Following, Mobile Application Download, Credit Protection, ID Protection, Money Management Tool, Standing Instructions, ECS/ Direct Debits, Newsletter, Fee based Enrollments, Supplementary Cards, Secure Code / Safekey, Auto Redemption / Cashback, Contactless / NFC Enrollment, Comprehensive Card Protection.
58	DIM_CUSTOMER_TYPE	Customer Type Dimension	This entity stores the master list of customer types: OUR / OTH.
59	DIM_DATA_ORIGIN	Data Origin Dimension	This table stores the source system codes from which the staging data originated.
60	DIM_DEALER	Dealer Dimension	This table stores the master list of Trading Book dealers.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
61	DIM_DEALER_GROUP	Dealer Group Dimension	This table store the master list of dealer groups.
62	DIM_DECISION_STATUS	Decision Status Dimension	This table contains the master list of application decision status like pending, referred, cancelled and so on.
63	DIM_DEDUCTIBLE	Policy Deductible Dimensions	This table stores the information related to deductible, types, applies to information.
64	DIM_DEPOSIT_SUB_ACCOUNT	Split Deposit Sub Account Dimension	This table stores the sub accounts for split deposits. Banks often split deposit to differentiate transactional and non-transactional balances for the purpose of regulatory reporting. This table stores the details of split sub accounts along with reference of original deposit account.
65	DIM_DEVIATION_REASONS	Deviation Reasons Dimension	This entity stores the unique set of deviation reasons that are used to analyze up to 5 deviations that are granted to applicants.
66	DIM_DOCUMENT_TYPE	Document Type Dimension	This entity stores the various types of document. Types of document can be bank specified or as required to the process in the bank. This table stores the list of all types of document that are required by bank for an account. For example: HUD, Know before you Owe, and so on.
67	DIM_DRIVER	Driver Dimension	This table stores the driver details.
68	DIM_DWELLING	Dwelling Dimension	This table stores the dimensional information for dwelling fire, commercial property, and commercial autos.
69	DIM_EDUCATION	Education Dimension	This entity stores the education details.
70	DIM_EMAIL	Email Dimension	This table stores the master email details. The staging table is Stage Email Master.
71	DIM_EMPLOYEE	Employee Dimension	This table stores the employee information.
72	DIM_ENCUMBRANCE_SOURCES	Encumbrance Sources Dimension	This table stores the Encumbrance Sources required by Ana-Credit.
73	DIM_EXPOSURE	Exposure Dimension	This entity stores the account-wise summary details for the product processor.
74	DIM_EXPOSURE_SENIORITY	Exposure Seniority Dimension	This entity stores the different levels of exposures seniority.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
75	DIM_FIXED_ASSETS	Fixed Assets Dimension	This table stores the data related to fixed assets. Fixed assets are physical assets such as Buildings, Land, Machinery, Automobiles, Gold bullion, and so on. They can be sold and appropriate profit / loss can be recognized based on appropriate accounting principles.
76	DIM_FIXED_ASSETS_TYPE	Fixed Assets Type Dimension	This table stores the data related to type of fixed assets. Types of fixed assets are Real Estate, Equipment, Automobiles, and so on. Type under the movable category include automobiles. Type under the immovable category include real estate, equipment, and so on. The STG_FIXED_ASSETS_TYPE_MASTER is the master table for this dimension, wherein bank provided inputs of fixed asset type are captured.
77	DIM_FORBORNE_STATUS	Forborne Status Dimension	This table stores the forbearance statuses.
78	DIM_FRAUD_REASONS	Fraud Reasons Dimension	This table stores the master list of fraud reasons.
79	DIM_FUND	Fund Dimension	This table stores list of all funds used by the entity.
80	DIM_GEOGRAPHY	Geography Dimension	This dimension entity stores the list of geographical locations where any of the transaction channels of the bank are located.
81	DIM_GL_ACCOUNT	General Ledger Account Dimension	This table stores the GL account details.
82	DIM_GL_ACCOUNTING_HEAD	GL Accounting Capital Head Dimension	This table stores the subset of GL heads which constitute a banks accounting capital.
83	DIM_GL_BOOK	GL Book Dimension	This table stores the GL book.
84	DIM_GUARANTEE_SCHEME	Credit Guarantee Scheme Dimension	This table stores the scheme name under which a collateral-free credit is granted to the counterparty. The exposure disbursed under these schemes are considered to be guaranteed by the Trust implementing these schemes.
85	DIM_GUARANTOR_TYPE	Guarantor Type Dimension	This table stores the guarantor type.
86	DIM_HEDGE_PORTFOLIO_SET	Hedge Portfolio Set Dimension	This table stores the unique hedge identification under which the accounts are covered.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
87	DIM_HEDGE_STATUS	Hedge Status Dimension	This table stores the applicable statuses for a hedge transaction.
88	DIM_HEDGE_TYPE	Hedge Type Dimension	This table stores the types of a hedge transaction. For example: values include Delta Hedge, Gamma Hedge, and so on.
89	DIM_HOME_OWNERSHIP	Home Ownership Dimension	This table stores the master list of ownership codes like own home, own mobile, rented home, and so on.
90	DIM_HOUSEHOLD	Household Dimension	This entity stores the information of the household. More than one customer can belong to a Household.
91	DIM_INFL_INDEX	Inflation Index Name Dimension	This entity stores the master list of indexes which are used to measure inflation in an economy. Inflation is the rate at which the general level of prices for goods and services is rising and, consequently, the purchasing power of currency is falling.
92	DIM_INDUSTRY	Industry Dimension	This entity stores the industry information.
93	DIM_INSTRUMENT_CONTRACT	Instruments Contracts Dimension	This entity stores the contracts and instruments in the market and their attributes.
94	DIM_INSURANCE_CLASS_CODE	Insurance Class Code Dimension	This table stores the different ISO classification codes for insurance.
95	DIM_INSURANCE_COVERAGE	Insurance Coverage Dimension	This Band table stores the insurance coverage in term of percentage.
96	DIM_INSURANCE_SCHEME	Dimension Insurance Scheme	This entity stores the details of insurance scheme.
97	DIM_INS_LAPSE_RATE_GROUP	Insurance Lapse Rate Group Dimension	This table stores the insurance lapse rates to be used for valuation of insurance policies. In another table lapse rate group code binds multiple lapse rates under one heading.
98	DIM_INS_MORBIDITY_TABLE	Insurance Morbidity Table Dimension	This table stores the morbidity rates. It is a statistical table used by actuaries in determining the incidence of illnesses and accidents and the longevity of the disability resulting there from. Used in computing policy premiums and reserves.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
99	DIM_INS_MORTALITY_TABLE	Insurance Mortality Table Dimension	This table stores the mortality table required for insurance carriers. A 'Mortality Table' is the one that shows the rate of deaths occurring in a defined population during a selected time interval, or survival from birth to any given age. Statistics included in the mortality table show the probability a person's death before their next birthday, based on their age. Also known as period table this is based on the mortality experience of a population during a relatively short period of time. In dimension table a definition of a mortality table is stored.
100	DIM_IRC	Interest Rate Curve Dimension	This entity stores the interest rate curve definitions.
101	DIM_ISSUER	Issuer Dimension	This entity is used as an issuer of marketable collaterals.
102	DIM_ISSUER_TYPE	Issuer Type Dimension	This entity stores the Issuer Types.
103	DIM_LEGAL_PROCEDING_STATUS	Legal Proceeding Status Dimension	This entity stores the legal proceeding status codes for the customer along with the descriptions for each status code.
104	DIM_LEGAL_REPORTING	Legal Reporting	This entity stores the legal reporting hierarchy of an organization. The lowest level of the hierarchy is the booking transit and the highest level is the whole Financial Group defined as per the BASEL guidelines.
105	DIM_LITIGATION	Litigation Dimension	This table stores the information regarding claims wherein litigation (court case) has been initiated by a claim party. The litigation provides additional detail for claims that have been included in a court case.
106	DIM_LOAN_PARTICIPATION	Loan Participation Dimension	This table stores the participation loan details.
107	DIM_LOAN_PARTICIPATION_TRANCHE	Loan Participation Tranche Dimension	This table stores the participation loan tranche details.
108	DIM_LOAN_PURPOSE	Loan Purpose Dimension	This table stores the master list of loan purposes, for example new purchase, loan refinancing and so on.
109	DIM_LOAN_RECOURSE_TYPE	Loan Recourse Type Dimension	This table stores the loan recourse type and category. For example: Interest only / Principle only: Full / Partial.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
110	DIM_LOB	Line Of Business Dimension	This entity stores the account-wise summary details for the product processor.
111	DIM_LOCATION	Location Dimension	This table stores the location dimension.
112	DIM_LOSS_MITIGATION_PROGRAM	Loss Mitigation Program Dimension	"This table stores the loss mitigation program details. Examples of loss mitigation programs include match pay, temporary mitigation programs lasting up to 12 months, or permanent mitigation programs lasting more than one year.
113	DIM_LOSS_SHARE_AGREEMENT	Loss Share Agreement Dimension	This table stores the specific loss sharing agreements. A unique ID should be generated for each active sharing agreement. The specific ID should be consistent over time for as long as the agreement remains active without a relevant change in the terms of the loss sharing agreement. The institution should also provide a written summary of the relevant terms of each loss sharing agreement along with the corresponding Loss Share ID number. Additional supporting documentation may be requested if necessary. Report blank if the account is not associated with a loss sharing agreement.
114	DIM_LV_HIERARCHIES	Hierarchy Level Dimension	This table stores the hierarchy level information.
115	DIM_MANAGEMENT	Account Management Dimension	This entity stores the organization hierarchy across the management.
116	DIM_MARITAL_STATUS	Marital Status Dimension	This entity stores customer marital status details.
117	DIM_MARKET_CELL	Market Cell Dimension	This table stores the list of market cells.
118	DIM_MARKET_VARIABLES	Market Variable Dimension	This entity stores the dimensional data of the general market variables like GDP, CPI, and so on.
119	DIM_MERCHANT	Merchant Dimension	This table stores the merchant details.
120	DIM_MERCHANT_CATEGORY	Merchant Category Dimension	This entity stores the master list for all categories of merchants who own the bank's POS terminals.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
121	DIM_MIGRATION_REASONS	Migration Reasons Dimension	This entity stores a unique set of deviation reasons that are used to analyze up to 5 deviations that are granted to applicants.
122	DIM_MITIGANT	Mitigant Dimension	This entity stores the information on various risk mitigants like collateral, guarantee, nettable liabilities, and so on.
123	DIM_MITIGANT_SECURITY_INT_TYPE	Mitigant Security Interest Type Table Dimension	This table stores the bank specific security interest types. A security interest is a type of property interest created by agreement or by operation of law over assets to secure the performance of an obligation usually the payment of a debt.
124	DIM_MITIGANT_TYPE	Mitigant Types Dimension	This entity stores the master list of mitigant types given by the customers against their exposures. Possible types include: Collateral, Guarantee, and so on.
125	DIM_MKTG_PROGRAM	Marketing Program Dimension	This entity stores the list of programs for execution of campaign. A program is a container for organizing, designing, and executing multistage, triggered, and recurring marketing programs using new or existing campaigns.
126	DIM_MORT_SERV_RIGHTS	Mortgage Servicing Rights Dimension	This table stores the unique mortgage servicing rights. In turn this table helps identify unique mortgage servicing rights.
127	DIM_MR_ASSET	Asset Dimension	This entity stores the list currencies and the commodities where commodity is used to identify the commodity risk factor and currency for other risk factor.
128	DIM_NETTING_AGREEMENT	Netting Agreement Dimension	This table stores the details of Netting Agreement. Netting agreement happens between a bank and a counterparty for OTC derivative and SFT transactions. Example of netting agreement are ISDA, FOA, EEI, and so on.
129	DIM_NON_PERFORMING_CATEGORY	Non Performing Category Dimension	This entity stores the various categories of non-performing accounts which are required by management to analyze and take action. This is a generic category and will change from bank to bank, each non-performing account will be associated with one of these categories. Non-performing categories can be Non-Accrual, Other Real Estate Owned, Restructured, Purchased Assets, Held for Sale, and Others.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
			Categorization of Non-performing accounts is bank specific helping them to have a better analysis of the risk.
130	DIM_OFFER	Offer Dimension	This entity stores the offers for a campaign. An offer is a single proposition or message to a customer that provides an incentive to respond. Offers are associated with a campaign, and then presented to contacts and prospects when the campaign is launched. Offers can be reused in many campaigns, but the campaign is a one-time instance of the offer presented to a customer at a certain point in time.
131	DIM_OPTY_WL_REASON	Reason Dimension	This entity stores the list of opportunity Win or Loss reasons.
132	DIM_ORG_STRUCTURE	Organization Structure Dimension	This entity stores the organization structure of the financial institution.
133	DIM_ORG_UNIT	Organization Unit Dimension	This table stores the organization unit information.
134	DIM_OWNERSHIP_CATEGORY	Ownership Category Dimensions	This entity stores the ownership categories for the account. Ownership categories are set of conditions that a depositor must meet to qualify for deposit insurance coverage. Each deposit insurance scheme can have different set of ownership category, for example: FDIC ownership categories are Single Accounts, Certain Retirement Accounts, Joint Accounts, Revocable Trust Accounts, Irrevocable Trust Accounts, Employee Benefit Plan Accounts, Corporation/Partnership/Unincorporated Association Accounts and Government Accounts. Most Common Owner Categories used are Single Accounts, Joint Accounts, Certain Retirement Accounts and Revocable Trust Accounts.
135	DIM_PARTNER	Partner Dimension	This entity stores the information of the Partners who are associated with the financial institution.
136	DIM_PARTY	Party Dimension	This table stores the history of a party details. The party here can be customer, issuer, guarantor, and so on.
137	DIM_PARTY_TYPE	Party Type Dimension	This table stores the party type. The party here can be customer, issuer, guarantor, and so on.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
138	DIM_PARTY_RELATIONSHIP_TYPE	Party Relationship Type Dimension	This table stores the relationship types defined by the Bank. The table is used to determine the relationship type between two parties. This can also be used for relationship type between an entity and a party, wherein the entity is represented by the party.
139	DIM_PAYMENT_SETTLEMENT_SYSTEM	Payment Settlement System Dimension	This entity stores the list of available payment and settlement system. A payment and settlement system can be described as a system which consists of a particular group of institutions and a set of instruments and procedures, designed to ensure the circulation of money and speed up interbank and other settlements resulting from the various economic transactions either within a country or between countries.
140	DIM_PD_MODEL	Probability Of Default Model Dimension	This table stores the probability of default model name, description, and version details.
141	DIM_PHONE	Phone Dimension	This table stores the master phone details. The staging table is Stage Phone Master.
142	DIM_PLACED_COLLATERAL	Placed Collateral Dimension	This table stores the master collaterals information that are placed by the financial institution with other financial institutions in order to secure its borrowings.
143	DIM_PLANNED_ACTION	Planned Action Dimension	This table stores the Planed Actions that are required for Basel III and Dodd-Frank schedule. Financial Institutions should capture all material planned actions, including, but not limited to, the roll-off or sale of an existing portfolio, the issuance of regulatory capital instruments and other strategic corporate actions.
144	DIM_POLICY	Policy Dimension	This table stores the list of all policies.
145	DIM_POLICY_COVERG_BASIS	Policy Coverage Basis Dimension	This table stores the coverage base code. Coverage amount is calculated using this Base code. For example: Coverage amount is based on percentage of Covered Fund plus percentage of Excluded Funds. In this case, Covered Fund and Excluded Fund becomes the base. This is customer-specific dimension and values mentioned above are for illustration only.
146	DIM_POLICY_LAPSE_REASON	Policy Lapse Reason Dimension	This table stores the list of all the reasons why policies are lapsed.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
147	DIM_POLICY_TYPE	Policy Type Dimension	This table stores the different types of policies issued by the entity. The types of policies are Third Party Liability, Directors and Officers Liability Insurance, Products Liability Insurance and so on.
148	DIM_POOL_CLASS	Pool Class Dimension	This table stores the master list of securitization pool classes.
149	DIM_POOL_IDENTIFICATION	Pool Identification Dimension	This table stores the master list of securitization pools.
150	DIM_PORTFOLIO	Portfolio Dimension	This table stores the list of all portfolios defined by the entity.
151	DIM_POSITION_TYPE	Position Type Dimension	This table stores the various positions of a marketable instrument.
152	DIM_PREPAYMENT_REASON	Prepayment Reason Dimension	This entity stores the various reasons for prepayment of a loan amount.
153	DIM_PRODUCER	Producer Dimension	This table stores the producer details.
154	DIM_PRODUCER_AGENT	Producer Agent Dimension	This table stores the details of agent working in agency / producer.
155	DIM_PRODUCT	Product Dimension	This table stores the details of all the products (existing / stopped) offered by the Financial Institution.
156	DIM_PRODUCT_CATEGORY	Loan Product Category Dimension	This table stores the loan product category information.
157	DIM_PRODUCT_FEATURE	Product Feature Dimension	This entity stores the product feature details.
158	DIM_PRODUCT_TYPE	Product Type Dimension	This entity stores information on all types of lending products.
159	DIM_PROFESSION	Profession Dimension	This entity stores the list of professions that a customer can possibly be employed in.
160	DIM_PROGRAM_MASTER	Program Dimension	This table contains the master list of programs launched by banks. Programs are like COC (Cash on Call), BT (Balance Transfer), and so on.
161	DIM_PROSPECT	Prospect Dimension	This entity stores the list of prospects imported by the financial institution.
162	DIM_PURCHASE_CATEGORY	Purchase Category Dimension	This table stores the purchase categories.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
163	DIM_QUOTE_DECLINATION_TYPE	Quotes Declination Type Dimension	This table stores the Quote declinations types. Example of the Quote Declinations are Rates too high, Billing Plan, Fraud and Bankruptcy, Uninsurable Risks, Age of Building, and so on.
164	DIM_QUOTE_SOURCE	Quote Source Dimension	This table stores the description of the source of the quote. For example: Producing Agency, Producing Agent, Customer, and so on.
165	DIM_QUOTE_SOURCE_METHOD	Quote Source Method Dimension	This table stores the description of the source method of the Quotes. For example: Turbo rater, quick quote, and so on.
166	DIM_QUOTE_SUBMISSION_METHOD	Quote Submission Method Dimension	This table stores the different methods the insurance company receives the Quote. Example of the quote submission method are mail, fax, internet, and so on.
167	DIM_RATE_PLAN	Rate Plan Dimension	This table stores the Rate Plan that is the base rate, algorithm and factors filed with a governing body by which a policy premium is determined.
168	DIM_RECOVERY_AGENT	Recovery Agent Dimension	This table stores the details of recovery agents, who recover amount from delinquent accounts.
169	DIM_RECOVERY_TYPE	Recovery Type Dimension	This table stores the values of the nature of recovery done by the insurance company. The values can be Multiple, Salvage, Subrogation, Deductible, Fraud, Litigation, Others, Reinsurance, Excess Recovery, and None.
170	DIM_REGION	Region Dimension	This entity stores a list of geographic regions where campaigns are targeted.
171	DIM_REINSURANCE_RISK_TYPE	Reinsurance Risk Type Dimension	This table stores the list of all reinsurance risk types.
172	DIM_REJECTION_REASON	Rejection Reason Dimension	This entity stores all the rejection reasons given by prospects for not buying a product or service.
173	DIM_REPORT_TYPE	Report Type Dimension	This table stores the list of report types supported by Market Risk Module: Var Report / Position Report.
174	DIM_REQUEST_TYPE	Request Type Dimension	This entity stores the various types of responses obtained from the campaign.
175	DIM_RESPONSE_TYPE	Response Type Dimension	This table stores the types of responses obtained during a campaign.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
176	DIM_RESERVE_TYPE	Reserve Type Dimension	This entity stores the Reserve type, further classified into Specific Reserves, SOP 03-3 Reserves, Commercial Pool Reserves, Consumer Reserves, and Qualitative Factor Reserves. The Reserve is an exposure level attribute and an exposure can have a Reserve which can be classified into any one of the above classifications.
177	DIM_RETENTION_OFFER_TYPE	Retention Offer Type Dimension	This table stores the list of retention offer types.
178	DIM_RISK_ITEM	Risk Item Dimension	This table stores the insurable objects that are considered as Risk items. Examples include Building, vehicles, animals, property, engine, aircraft, and so on.
179	DIM_SALES_REPRESENTATIVE	Sales Representative Dimension	This table stores the list of sales representatives.
180	DIM_SALES_STAGE	Sales Stage Dimension	This entity stores list of stages in an opportunity life cycle.
181	DIM_SEC_POOL_MASTER	Securitisation Pool Master Dimension	This table stores the details on the securitisation pool.
182	DIM_SEC_POOL_TYPE	Securitisation Pool Type Dimension	This table stores the various securitisation pool types.
183	DIM_SEC_PROGRAM	Securitisation Program Dimension	This entity stores the details of the securitisation program type.
184	DIM_SERVICED_LOAN_ACCOUNT	Serviced Loan Account Dimension	This table stores the account summary. However, only for those accounts which bank holds for servicing purpose only. These accounts can or cannot be originated by the bank.
185	DIM_SERVICE_CHARGE	Service Charge Dimension	This table stores the list of service charge codes applicable to the various transaction product processors.
186	DIM_SERVICE_REPRESENTATIVE	Service Representative Dimension	This table stores the list of service representatives.
187	DIM_SERVICE_SLIPPAGE_REASON	Service Slippage Reason Dimension	This table stores the different service slippage reason codes.
188	DIM_SOCIAL_MEDIA	Social Media Dimension	This entity stores the list of social media.
189	DIM_SOCIAL_MEDIA_POST	Social Media Post Dimension	This entity stores the message, video, and so on about the product, brand, and so on posted over the social media.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
190	DIM_SRC_SYSTEM	Source System Dimension	This table stores the details regarding the various source systems which are used for sourcing data for Basel II Calculation and Reporting.
191	DIM_STOCK_INDEX	Equity Or Index Dimension	This table stores the list of stocks and indices.
192	DIM_STOCK_TICKER	Stock Ticker Dimension	This table stores the list of ticker symbol that is used to uniquely identify a publicly traded equity or commodity on an exchange.
193	DIM_SUB_NETTING_AGREEMENT	Sub Netting Agreement Dimension	This table stores the details of Sub Netting Agreement. Sub Netting happens within broader netting agreement covering either geography, markets (int, fx, and so on).
194	DIM_SURVEY	Survey Dimension	This entity stores the master list of surveys conducted for the service request and other purpose.
195	DIM_TERMINAL	Terminal Dimension	This table stores the terminal details.
196	DIM_TERMINAL_TYPE	Terminal Type Dimension	This table stores the master list of all terminal types: OWN / OTHERS
197	DIM_TIME_SPECIFIC_OBLIGATIONS	Time Specific Obligation Dimension Table	This table stores the list of the time specific obligations that are settled within an intraday.
198	DIM_TRADING_DESK	Trading Desk Dimension	This entity stores the unique list of Trading Desk and the details of each Trading Desk.
199	DIM_TRANSACTION	Transaction Dimension	This entity stores the list of all transaction types that can be effected at any of the transaction channels of the bank.
200	DIM_TREATMENT	Treatment Dimension	This entity stores the treatment which is channel-specific instance of an offer.
201	DIM_TXN_CHANNEL	Transaction Channel Dimension	This entity stores the list of all transaction channels offered by the bank to its customers.
202	DIM_TXN_FAILURE_REASON	Txn Failure Reason Dimension	This master list stores the possible reasons for a transaction failure.
203	DIM_TXN_STATUS	Transaction Status Dimension	This table stores the master list of all possible transaction status: Successful / Unsuccessful.

Sl. No.	List of Dimension Tables	Table/Entity Logical Names	Table/Entity Descriptions
204	DIM_UNDERLYING	Underlying Dimension	This table stores the underlying information for Derivatives products. This table will cater derivatives underlying which in case of instrument underlying, underlying code will be same as instrument code and in case of contract underlying (for products like swaption) underlying code will be unique generated code.
205	DIM_UNDERWRITER	Underwriter Dimension	This table stores the underwriter details.
206	DIM_UNDERWRITING_MODEL_TYPE	Dimension Underwriting Model Type	This table stores list of all types of underwriting model types.
207	DIM_VEHICLE	Vehicle Dimension	This table stores the vehicle details that are involved / attached to policies and claims.
208	DIM_VEHICLE_TYPE	Vehicle Type Dimension	This table stores the vehicle types. For example: SUV, Car, Truck, and so on.
209	DIM_VENDOR	Vendor Dimension	This entity stores the information of the vendors who are associated with the campaign. A campaign can also be launched/executed through a Vendor.
210	DIM_VINTAGE	Vintage Dimension	This table stores the building vintage dimensions in credit risk analytics. Vintage codes are Year + Month combination.
211	DIM_WATCHLIST	Watch List Dimension	The Watch List table provides a repository for the risk and trust lists used for monitoring transactional or trading activities. This is summary-level information about the list itself and does not define list membership. Examples of money laundering-related list sources include OFAC, Suspicious Activity Reporting (SAR), and FATF.
212	DIM_WAVE	Wave Dimension	This entity stores the different waves which are used for an execution of a campaign. Waves are a method of phasing the delivery of a campaign or stage over time
213	DIM_WRITE_OFF_REASONS	Write-Off Reasons Dimension	This table stores the master list of reasons based on which the contracts are written-off from the books.

4.1.15 Fact Tables/Entities

For all tables with data flow type tagged as a Processing, it is recommended that you map data directly to result area if processing application is not part of OFSAA product suite. For example, Basel computations, RWA Numbers, and Capital Ratio are taken from processing area which is populated by OFSAA or other Basel application.

For processed tables, you can look for the following options:

- OFSAA Data Integration Hub (DIH) product
- Flat File
- Table-to-Table Transformation with source being processing application

Table 10: Fact Tables/Entities

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
1	FCT_ACCOUNT_MITIGANT_ MAP	Fact Account Mitigant Map	This entity stores the account to mitigant mapping. It supports more than one mitigant to be mapped to an account.	Staging
2	FCT_ACCT_RECOVERY_ DETAILS	Fact Account Recovery Details	This entity stores the details of recoveries for each account.	Staging
3	FCT_ACCT_WRITE_OFF_ DETAILS	Fact Account Write Off Details	This entity stores the details of write-off for each account.	Staging
4	FCT_CARDS_SUMMARY	Fact Cards Summary	This table stores the contract summary of all active card accounts.	Staging, Results
5	FCT_COMMON_ACCOUNT_ SUMMARY	Fact Common Account Summary	This table stores common account level information that usually comes as an input through staging.	Staging
6	FCT_CREDIT_LINE	Fact Credit Facility	This table stores the credit facility data. Credit facility is committed line of credit given to a customer who can have multiple draws / exposures out of a given credit line.	Staging, Results
7	FCT_LOAN_ACCOUNT_ SUMMARY	Fact Loan Summary	This table stores the details of loans. This table includes mortgage and vehicle loans.	Staging, Results
8	FCT_MITIGANTS	Fact Mitigants	This entity stores all the Mitigants and their details.	Staging
9	FCT_RECOVERY	Fact Recovery	This table stores the recovery details for all delinquent accounts.	Staging
10	FCT_REG_CAP_ACCOUNT_ SUMMARY	Fact Regulatory Capital Account Summary	This table stores the regulatory capital for each account. Typically, this table is an input from Basel application.	Results

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
11	FCT_PARTY_FINANCIAL_ DETAIL	Fact Party Financial Detail	This entity stores the financial information (Balance-Sheet, Profit and Loss statement, and Ratios) in base and reporting currency of the parties like Customer and Guarantor.	Staging
12	FCT_PARTY_FINANCIALS	Fact Party Financials	This entity stores the financial information (Balance-Sheet, Profit and Loss statement, and Ratios) of the parties like Customer and Guarantor. Balance sheet is prepared as of a particular date (Balance sheet creation date).	Staging
13	FCT_PARTY_RATING_DETAILS	Fact Party Rating Details	This table stores the party rating details of the customer, counterparty, guarantor, and so on.	Staging
14	FCT_IFRS_ACCOUNT_ SUMMARY	Fact IFRS Account Summary	This table stores the measures related to account that are computed by IFRS application.	Processing
15	FCT_ACCOUNT_POSTION_ PAIR	Fact Account Position Pair	This table defines position pairings that relate a primary position and its offsetting position. The position pairs can be held in any manner (for example, cash or margin). It contains only active customer account positions.	Staging
16	FCT_ACCT_CUST_DETAILS	Fact LRM Account Customer Relationship Details	This entity stores the derived attribute at account and customer granularity (includes joint accounts).	Staging
17	FCT_ACCT_PLACED_COLL_ MAP	Fact Account Placed Collateral Map	This table stores the account to placed collateral mapping. It is an intersection table to denote a placed collateral can be used in multiple account and an account contains multiple collateral.	Staging
18	FCT_COLL_PORTFOLIO_MTM_ DETAILS	Fact MTM Collateral Details	This table stores the MTM impact on derivative positions on a day-to-day basis.	Processing
19	FCT_COLL_PORTFOLIO_MTM_ SUMMARY	Fact MTM Collateral Summary	This table stores the MTM impact on derivative positions at a cumulative level.	Processing
20	FCT_DEPOSITS_BORROWINGS	Deposits And Borrowings	This table stores all the deposit and other borrowings accounts of bank.	Staging, Results

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
21	FCT_IFRS_MITIGANTS_ SUMMARY	Fact IFRS Mitigants Summary	This table stores the valuation of Mitigants as per IFRS requirements. Mitigant definitions happen in DIM MITIGANT and this table serves as additional set of attributes for FACT MITIGANTS.	Processing
22	FCT_IFRS_PLACED_ COLLATERAL	Fact IFRS Placed Collateral	This table stores the valuation of placed Collateral as per IFRS requirements. Placed Collateral definitions happen in DIM PLACED COLLATERAL and this table serves as additional set of attributes for FACT PLACED COLLATERAL.	Processing
23	FCT_LRM_ACCOUNT_ SUMMARY	Fact LRM Account Summary	This table stores the details of the Account Derived in Liquidity Risk Management Solution.	Processing
24	FCT_LRM_PLACED_ COLLATERAL	Fact LRM Placed Collateral	This table stores the liquidity specific procedded attributes for placed Collateral as per Liquidity Risk regulations. Placed Collateral definitions happen in DIM PLACED COLLATERAL and this table serves as additional set of attributes for FACT PLACED COLLATERAL.	Processing
25	FCT_MGMT_REPORTING	Fact Management Reporting	This table stores the management reporting data related to organization and product profitability/income statement/balance sheet.	Processing
26	FCT_PLACED_COLLATERAL	Fact Placed Collateral	This table stores the details of collateral which are placed against an account.	Staging
27	FCT_RATING_DWNGRD_ COLL_SUMMARY	Fact Rating Downgrade Collateral Summary	This entity stores the details regarding loss of Rehypothecation Rights due to a downgrade for a placed collateral.	Processing
28	FCT_RATING_DWNGRD_ MTGNT_SUMM	Fact Rating Downgrade Mitigant Summary	This entity stores the details regarding loss of Rehypothecation Rights due to a downgrade for a mitigant.	Processing
29	FCT_REG_ACCOUNT_ SUMMARY	Fact Regulatory Account Summary	This table stores the regulatory reclassifications and other information as required for regulatory reporting.	Results
30	FCT_LEGAL_ENTITY_DETAILS	Fact Legal Entity Details	This table stores the details of the legal entity.	Staging

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
31	FCT_REG_AGG_CASH_FLOWS	Fact Regulatory Aggregated Cashflows	This entity stores the aggregated cashflows for regulatory reporting purposes.	Results
32	FCT_REG_CUSTOMER_ SUMMARY	Fact Regulatory Customer Summary	This table stores the details at a customer level.	Results
33	FCT_REG_GL_CASH_FLOWS	Fact Regulatory General Ledger Cashflows	This table stores the cashflow details of general ledger accounts for regulatory reporting requirements.	Results
34	FCT_REG_MITIGANTS_ SUMMARY	Fact Regulatory Mitigants Summary	This table stores the cashflow groups required for FR2052A reporting.	Results
35	FCT_REG_PLACED_ COLLATERAL	Fact Regulatory Placed Collateral	This table stores the cashflow groups required for FR2052A reporting.	Results
36	FCT_REG_RUN_LEGAL_ENTITY _MAP	Fact Regulatory Legal Entity Run Map	This table stores the reporting entity identifier for every regulatory reporting run.	Results
37	FCT_SUBST_PLACED_ COLLATERAL	Fact Substitutable Collateral	This entity stores the details of a collateral which has to be substituted.	Processing
38	FCT_SUBSTITUTABLE_ MITIGANTS	Fact Substitutable Mitigants	This entity stores the details of a mitigant which has to be substituted.	Processing
39	FCT_TRANSACTION_SUMMARY	Fact Transaction Summary	This table stores the transaction summary.	Results
40	FCT_TRD_ACCOUNT_TXN_ SUMMARY	Fact Trading Account Transaction Summary	This entity stores all Fact Trading Account Transaction details.	Results
41	FCT_FIXED_ASSETS	Fact Fixed Assets	This table stores measures pertaining to assets. Fixed assets are physical assets such as Buildings, Land, Machinery, Automobiles, Gold bullion, and so on. They can be sold and appropriate profit/loss can be recognized based on appropriate accounting principles.	Staging
42	FCT_LLFP_ACCOUNT_ SUMMARY	Fact Loan Loss Forecasting And Provision Account Summary	This entity stores loan loss forecasting and provision account summary. Typically this table is an input from loan loss forecasting and provision (LLFP) application.	Processing
43	FCT_REG_ACCT_MITIGANT_ MAPPING	Fact Regulatory Account Mitigant Mapping	This table stores the account mitigant mapping information.	Results
44	FCT_CR_CUSTOMER_ SUMMARY	Fact Credit Risk Customer Summary	This entity stores the details of various measures pertaining to the customer.	Staging

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
45	FCT_ASSETS_SOLD	Fact Assets Sold	This table stores the data of assets sold over a period of time. For example, banks sells loans to other parties.	Staging
46	FCT_ENTITY_INFO	Fact Entity Information	This entity stores the information about the various entities in the Organization Structure of the Financial Institution.	Staging
47	FCT_FIDUCIARY_SERV_ INVST_SUMM	Fact Fiduciary Services Investment Summary	This entity stores the details of investments done through a fiduciary account.	Staging`
48	FCT_MERCHANT_BANKING	Fact Merchant Banking	This entity stores the details of issues associated with a fiduciary account.	Staging
49	FCT_MITIGANT_REG_CAPITAL	Fact Mitigant Regulatory Capital	This table stores the regulatory capital information related to mitigants.	Processing
50	FCT_REG_TRANSACTION_ SUMMARY	Fact Regulatory Transaction Summary	This table stores the summary of regulatory transactions. For example, amount of securities sold or transferred from HTM to AFS.	Results
51	FCT_SECURITIZATION_POOL	Fact Securitization Pool	This table stores the information on the securitization pool.	Processing
52	FCT_SEC_EXPOSURES	Fact Securitization Exposures	This entity stores all the Securitization Exposures for Basel II processing.	Processing
54	FCT_INSTR_PROPOSED_TXNS	Fact Instrument Proposed Transactions	This table stores the proposed set of instruments that are transacted by the Financial Institution.	Staging
55	FCT_NON_SEC_EXPOSURES	Fact Non Securitization Exposures	This entity stores all the Securitization Exposures.	Processing
56	FCT_NETTABLE_POOL	Fact Nettable Pool	This entity stores all Pools created for Netting.	Processing
57	FCT_PAYMENTS_SUMMARY	Fact Payment Summary	This entity stores the payment value, Receipt or inward value and Netted (payment and receipts) value aggregated at currency level in natural currency and reporting currency.	Results
58	FCT_CAP_INSTR_POSITIONS	Fact Capital Instrument Positions	This entity stores the regulatory position of capital instruments and details of treatment to capital instrument under Basel I and III regulations.	Staging
59	FCT_REG_EXP_MITIGANT_ MAPPING	Fact Regulatory Exposure Mitigant Mapping	This table is planned for deprecation.	Processing

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
60	FCT_CP_CREDIT_QUALITY_ SUMMARY	Fact Counterparty Credit Quality Summary	This table stores the output of CVA calculation done for a given counterparty.	Processing
61	FCT_MORT_SERV_RIGHTS	Fact Mortgage Servicing Rights	This tables stores the Mortgage Servicing Rights valuation information. Mortgage Servicing Rights values are typically book value, fair value, and so on.	Processing
62	FCT_REG_LE_CAPITAL_ SUMMARY	Fact Regulatory Legal Entity Capital Summary	This table stores the regulatory capital related information for the legal entity. This table stores all information from the GL related to the capital structure processing and the various levels of capital computations processed and computed by the application. This stores information at the granularity of the capital line item, for each capital component group. Some of the line items stored are Tier 1 Capital, Tier 2 Capital, Total Capital, and Capital Ratio.	Results
63	FCT_REG_CP_CAPITAL_ SUMMARY	Fact Regulatory Counterparty Capital Summary	This table stores all the regulatory capital related information of a counterparty. Some of the risk parameters in this table are probability of default and internal and external rating for the counterparty. This table is generally used for CVA and default fund calculations.	Processing
64	FCT_REG_CAP_PLCD_COLL_ SUMMARY	Fact Regulatory Capital Placed Collateral Summary	This table stores the information of all exposures to a bank which are placed collateral. The placed collateral by the bank is for default fund contribution or for other OTC transactions, with a central counterparty. It is generally used for cleared transactions and default fund contributions.	Processing
65	FCT_REG_CAP_POOL_ SUMMARY	Fact Regulatory Capital Pool Summary	This table stores the information of all exposures to a bank, which are at a pool level. Some of the pool identified for this table are OTC nettable pool and retail pools. This table stores the regulatory capital information related to these pools.	Processing
66	FCT_LOANS_SERVICED	Fact Loans Serviced	This table stores the details of loans serviced by bank. They may or may not be originated by the bank.	Staging

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
67	FCT_FUND_CIS_COMPOSITION	Fact Fund CIS Composition	This entity stores the composition of the Investment funds.	Staging
68	FCT_CAP_INSTR_TXNS	Fact Capital Instrument Transactions	This entity stores the transactions on the capital instruments.	Staging
69	FCT_CREDITRISK_ACCOUNT_SUMMARY	Fact Credit Risk Account Summary	This entity stores the different measures of exposures pertaining to Credit Risk Analytics.	Processing
70	FCT_LIQUIDITY_REPORTING	Fact Liquidity Reporting	This entity stores the measure to be reported for each of the Liquidity Reporting line. Reporting Measures are the amounts displayed in standard template prescribed by supervisor. For example, Reporting lines and measures mentioned in QIS Reporting Template reporting lines, reporting lines and measures mentioned in "Instructions for completing and submitting the Liquidity Monitoring Tool (4-G) template.	Processing
71	FCT_LIQUIDITY_REP_LINE_COMMENT	Fact Liquidity Reporting Line Comments	This entity stores the comments for each of the Liquidity Reporting line. Reporting Lines are the standard template reporting lines prescribed by supervisor. For example, Reporting lines mentioned in QIS Reporting Template reporting lines, reporting lines mentioned in "Instructions for completing and submitting the Liquidity Monitoring Tool (4-G) template.	Processing
72	FCT_REG_EQ_INV_SUMMARY	Regulatory Equity Investment Summary	This table stores the summary of equity investments done by entity as per regulatory equity investment types.	Results
73	FCT_OTTI_FV_PROJECTIONS	Fact Other Than Temporary Impairment Fair Value Projections	This table store the assumptions to determination criteria and value for Other-than-temporary impairment for product investment.	Processing
74	FCT_OPSRISK_LOSS_PROJECTION	Fact Operational Risk Loss Projection	This table stores the projection of operational losses across required measurement units and period for a given operational loss data category.	Processing

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
75	FCT_OTTI_FV_ASSUMPTIONS	Fact Other Than Temporary Impairment Fair Value Assumptions	This table stores the assumptions to determination criteria and value for Other-than-temporary impairment for product investment.	Processing
76	FCT_SCEN_VARIABLE_ PROJECTION	Fact Scenario Variable Summary	This table stores the projection of various variables for Enterprise Stress Testing or any other similar usage.	Processing
77	FCT_CAP_INSTR_PROPOSED_ REDEEM	Fact Capital Instrument Proposed Redemption	This entity stores the proposed set of capital instruments that are redeemed or converted by the Financial Institution.	Staging
78	FCT_CAP_INSTR_PROPOSED_ ISSUES	Fact Capital Instrument Proposed Issues	This entity stores the proposed set of capital instruments that are issued by the Financial Institution.	Staging
79	FCT_CARDS_BALANCE_ SUMMARY	Fact Cards Balance Summary	This table stores the cards summary details of cards like eop bal, interest rate, current payment, and others against card balance category.	Staging
80	FCT_PFT_ACCOUNT_ SUMMARY	Fact PFT Account Summary	This table stores the account level measures computed by the PFT application.	Processing
81	FCT_REGULATORY_PLANNED_ ACTION	Fact Regulatory Planned Actions	This table stores the impact of Planed Actions on various measures like capital, RWA, exposure, and so on that are required for Basel III and Dodd-Frank schedule. Financial Institutions must capture all material planned actions, including, but not limited to, the roll-off or sale of an existing portfolio, the issuance of regulatory capital instruments and other strategic corporate actions.	Processing
82	FCT_REPORTING_GROUP_ OUTPUT	Fact Reporting Group Output	This entity stores the outputs at Reporting Group Level.	Processing
83	FCT_STANDARD_ACCT_HEAD	Fact Standard Accounting Head	This table stores the data as per the standard accounting heads.	Processing
84	FCT_REG_CP_EXP_MTM_DTLS	Regulatory Counterparty Exposure Mitigant Summary	This table stores the MTM summary for a given counterparty and Netting agreement for business as usual and stressed scenarios.	Staging
85	FCT_CREDIT_PARTCPTN_ TRNCH_MAP	Fact Credit Participation Tranche Map	This entity maps the participation to various tranches.	Staging

Sl. No.	List of Fact Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
86	FCT_ACCT_CREDIT_SCORE_ DETAILS	Fact Account Credit Score Details	This entity stores the details of the credit score of account throughout its lifetime.	Staging
87	FCT_SERV_ACCT_CREDIT_ SCOR_DTL	Fact Serviced Account Credit Score Details	This entity stores the details of the credit score of serviced account throughout its lifetime.	Staging
88	FCT_INSTRUMENT_PD_ DETAILS	Fact Instrument Probability of Default Details	This table stores the probability of default values as of given date for all relevant instruments.	Staging
89	FCT_PARTY_PD_DETAILS	Fact Party Probability of Default Details	This table stores the probability of default values as of given date for all relevant parties.	Staging
90	FCT_REG_HEDGE_SUMMARY	Fact Regulatory Hedge Summary	This table stores summary of hedged portfolio set which includes effective and ineffective portion of gain and loss, hedged notion amount, IRC used, and so on.	Processing
91	FCT_HEDGE_PORTFL_SET_ ACC_MAP	Fact Hedge Portfolio Set Account Map	This table stores the unique hedge identification providing summary of accounts that are "Hedged" and instrument which is used for "Hedging".	Staging

4.1.16 Inclusion of GL Recon Reconciled Accounts in Reporting

By default, the Regulatory Reporting expects reconciliation data in staging area for all the reports. For OFS Data Management (OFSDM) pack (OFS General Ledger Reconciliation Application (GL Recon)) installed in the same Infodom as Regulatory Reporting is installed, the results area tables will have accounts with account numbers (having prefixes defined in REVELEUS_PARAMETER_MASTER.V_PARAM_VALUE column for the REVELEUS_PARAMETER_MASTER.V_PARAM_CODE = 'ADJUSTMENT_EXP_PREFIX' used in GL Recon application).

Report-specific treatment for such accounts are handled in Regulatory Reporting application for cases like number of accounts that needs to be reported.

For example: FR Y-14Q Retail (A1 to A10) and FR Y-14M.

4.2 Basel Processing to US FED Results Integration

This chapter provides information about Basel Processing to US FED Results Integration in the Oracle Financial Services Data Foundation application and step-by-step instructions to use this section.

This chapter includes the following topics:

- Overview of Basel Processing to US FED Results Integration Tables
- Overview of Basel Processing to US FED Results Integration
- Executing the BASEL Processing to US FED Results Integration T2Ts

- Checking the Execution Status
- BASEL Processing to US FED Results Integration Results T2Ts

4.2.1 Overview of Basel Processing to US FED Results Integration Tables

As part of Basel processing to US FED results integration, US FED tables are loaded from Basel Processing tables using Table to Table (T2T) component of Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) framework. Following are the Results Tables that stores integrated results:

- FCT_FORECAST_REG_CAP_SUMMARY
- FCT_MITIGANT_REG_CAPITAL
- FCT_MR_CAPITAL_SUMMARY
- FCT_MR_VAR_PORTFOLIO_SUMMARY
- FCT_MR_VAR_SUMMARY
- FCT_REG_ACCT_MITIGANT_MAPPING
- FCT_REG_CAP_PLCD_COLL_SUMMARY
- FCT_REG_CAP_POOL_SUMMARY
- FCT_REG_CP_CAPITAL_SUMMARY
- FCT_REG_LE_CAPITAL_SUMMARY
- FCT_REG_OR_CAPITAL_SUMMARY
- FCT_REG_POOL_MITIGANT_MAP
- FCT_REG_CAP_ACCOUNT_SUMMARY

As part of Basel processing results to US FED integration, US FED is packaging the aforementioned T2Ts. These are optional T2Ts that are deployed only when OFS_CAP_ADQ_PACK is installed.

4.2.2 Overview of Basel Processing to US FED Results Integration

Table-to-Table seeded definitions are provided for loading data into the target tables:

Table 11: Table to Table Seeded Definitions

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
1	FSI_FORECAST_RWA, FSI_FORECAST_RWA_ALLOC_REP	FCT_FORECAST_REG_CAP_SUMMARY	T2T_FCT_FORECAST_REG_CAP_SUMMARY
2	FCT_MITIGANTS, FCT_SUB_EXPOSURES	FCT_MITIGANT_REG_CAPITAL	T2T_FCT_MITIGANT_REG_CAPITAL
3	FCT_MARKET_RISK_COM_CAPITAL, FCT_MARKET_RISK_EXPOSURES	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRCC
4	FCT_MARKET_RISK_EQ_CAPITAL, FCT_MARKET_RISK_EXPOSURES	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMREQC

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
5	FCT_MARKET_RISK_FOREX_CAPITAL, FCT_MARKET_RISK_EXPOSURES	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRFRXC
6	FCT_MARKET_RISK_IR_CAPITAL, FCT_MARKET_RISK_EXPOSURES	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRIRC
7	FCT_MR_VAR_SUMMARY_DATA	FCT_MR_VAR_PORTFOLIO_SUMMARY	T2T_FCT_MR_VAR_PORTFOLIO_SUMMARY
8	FCT_MR_VAR_SUMMARY_DATA, FCT_MR_VAR_TOTAL_DA TA	FCT_MR_VAR_SUMMARY	T2T_FCT_MR_VAR_SUMMARY
9	EXP_MITIGANT_MAPPING	FCT_REG_ACCT_MITIGANT_MAPPING	T2T_FCT_REG_ACCT_MITIGANT_MAPPING
10	FSI_PLACED_COLLATERAL	FCT_REG_CAP_PLCD_COLL_SUMMARY	T2T_FCT_REG_CAP_PLCD_COLL_SUMMARY
11	FCT_NETTABLE_POOL	FCT_REG_CAP_POOL_SUMMARY	T2T_FCT_REG_CAP_POOL_SUMMARY
12	FCT_REG_COUNTERPARTY_CVA, FCT_NETTABLE_POOL	FCT_REG_CP_CAPITAL_SUMMARY	T2T_FCT_REG_CP_CAPITAL_SUMMARY
13	FCT_STANDARD_ACCT_HEAD	FCT_REG_LE_CAPITAL_SUMMARY	T2T_FCT_REG_LE_CAPITAL_SUMMARY
14	FCT_OPS_RISK_DATA	FCT_REG_OR_CAPITAL_SUMMARY	T2T_FCT_REG_OR_CAPITAL_SUMMARY
15	EXP_MITIGANT_MAPPING	FCT_REG_POOL_MITIGANT_MAP	T2T_FCT_REG_POOL_MITIGANT_MAP
16	FCT_NON_SEC_EXPOSURES, FCT_SUB_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_NON_SEC_EXPOSURES
17	FCT_SEC_EXPOSURES, FCT_SUB_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_SEC_EXPOSURES
18	FCT_NON_SEC_EXPOSUR ES,	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_NON_SEC_EXPOSURES_CHILD
19	FCT_NON_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_NON_SEC_EXPOSURES_PARENT
20	FCT_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_SEC_EXPOSURES_CHILD
21	FCT_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_SEC_EXPOSURES_PARENT
22	FCT_MARKET_RISK_EXPOSURES	FCT_REG_MARKET_RISK_EXPOSURES	T2T_FCT_REG_MARKET_RISK_EXPOSURES

4.2.3 Executing the BASEL Processing to US FED Results Integration T2Ts

For Basel - US FED integration, you must have US FED and Basel installed on the same INFODOM. Also, you must ensure that US FED and Basel are running the same version.

There are two ways to integrate Basel and US FED:

1. Creating Integrated Run at Implementation Site: During implementation, you can merge the tasks of both BASEL and US FED and create an integrated Run to execute each time. The processes inside Run should be ordered as Basel first, then US FED, and finally the Basel - US FED Integration process. In this Run, the Basel processing area and the US FED results area tables must have the same Run SKEY across all tables.

   For BASEL - US FED Integration Run, please use the US FED Run Management screen as the Request Report Flag, Override Report Flag, and Approve Report Flag options are not available in the Basel Run Management Screen to enable the Reporting Flag.

2. Using approved Basel Run Execution ID in US FED Run: In this case, you can use the out-of-the-box Basel Run as is for execution. After the execution, if the values are correct, you can execute the out-of-the-box US FED Run by selecting the required Basel Run SKEY from Run Management screen. In this case, Basel processing area has one RUN SKEY and for the same data, US FED has a different RUN SKEY in US FED results area tables, where the data is getting reported. Sample report generation is as follows:

   a. Login to Oracle Financial Services Analytical Applications interface with your credentials.

   b. Navigate to *Applications → Financial Services Data Foundation → Run Management → Run Management*.

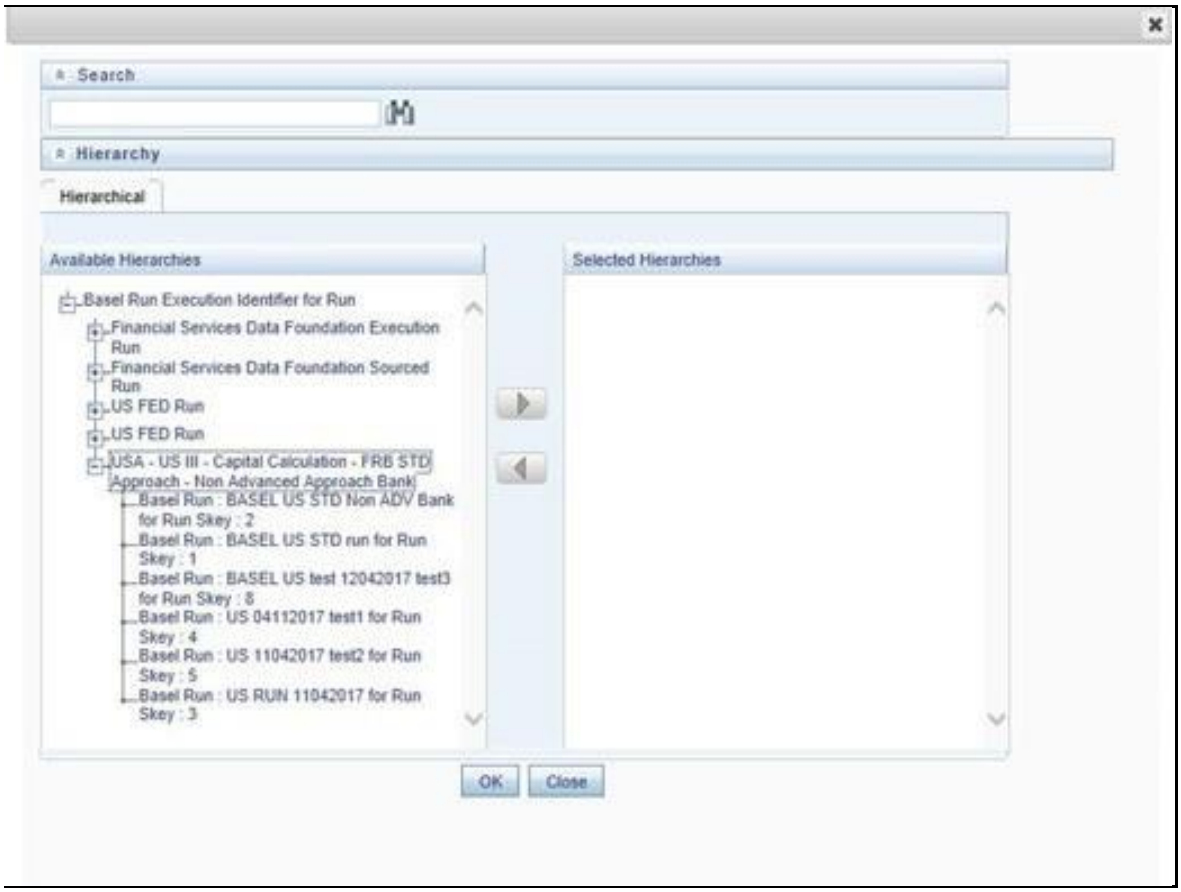
   c. Select **Run** and click **Run Execution Summary** icon.

   d. The *Run Details* and *Run Execution Parameters* window is displayed.

   e. Enter the **Run Name** and **Run Execution Description**. The **Basel Run Execution Identifier** and **FIC MIS Date** is auto-populated from the Basel Run report used.

   f. Click **Execute**.

   Resave Hierarchy **HFSDF004** (US FED - Basel Run Execution Identifier for Run) after Basel execution for getting values in this Basel Run Execution Identifier.



3. Select only one Basel Run from the **Available Hierarchies** for the execution and click **OK**. The *Run Management Summary* window is displayed.

4.2.4 Checking the Execution Status

The status of execution can be monitored using the Batch Monitor screen.

For a more comprehensive coverage of configuration and execution of a batch, see OFS Analytical Applications Infrastructure User Guide.

The status messages in Batch Monitor are:

- N - Not Started
- O - On Going
- F - Failure
- S - Success

The execution log can be accessed on the application server in the following directory `ftpshare/logs/<Run_Date>/FSDFINFO/LOAD DATA`. The file name has the batch execution ID. Following are the error log tables in atomic schema:

- FCT_FORECAST_REG_CAP_SUMMARY$
- FCT_MITIGANT_REG_CAPITAL$
- FCT_MR_CAPITAL_SUMMARY$

- FCT_MR_VAR_PORTFOLIO_SUMMARY$
- FCT_MR_VAR_SUMMARY$
- FCT_REG_ACCT_MITIGANT_MAPPING$
- FCT_REG_CAP_PLCD_COLL_SUMMARY$
- FCT_REG_CAP_POOL_SUMMARY$
- FCT_REG_CP_CAPITAL_SUMMARY$
- FCT_REG_LE_CAPITAL_SUMMARY$
- FCT_REG_OR_CAPITAL_SUMMARY$
- FCT_REG_POOL_MITIGANT_MAP$
- FCT_REG_CAP_ACCOUNT_SUMMARY$

4.2.5 BASEL Processing to US FED Results Integration Results T2Ts

T2T definitions can be retrieved as an excel document for reference from the metadata browser of the Unified Metadata Manager (UMM) component of OFSAAI.

4.3 LLFP Processing to US FED Results Integration

This chapter provides information about US FED Processing to US FED Results Integration in the Oracle Financial Services Data Foundation application and step-by-step instructions to use this section.

This chapter includes the following topics:

- Overview of LLFP Processing to US FED Results Integration Tables
- Overview of LLFP Processing to US FED Results Integration
- Executing the LLFP Processing to US FED Results Integration T2Ts
- Checking the Execution Status
- LLFP Processing to US FED Results Integration Results T2Ts

4.3.1 Overview of LLFP Processing to US FED Results Integration Tables

As part of LLFP processing to FSDF results integration, US FED tables are loaded from LLFP Processing tables using Table to Table (T2T) component of Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) framework. Following are the Results Tables that stores integrated results:

- FCT_LLFP_ACCOUNT_SUMMARY

As part of LLFP processing results to FSDF integration, FSDF is packaging the aforementioned T2Ts. These are optional T2Ts that are deployed only when OFS_IFRS_PACK is installed.

4.3.2 Overview of LLFP Processing to US FED Results Integration

Table-to-Table seeded definitions are provided for loading data into the target tables.

Table 12: Table to Table Seeded Definitions

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
1	FCT_ACCOUNT_DETAILS	FCT_LLFP_ACCOUNT _SUMMARY	T2T_FCT_LLFP_ACCOUNT _SUMMARY

4.3.3 Executing the LLFP Processing to US FED Results Integration T2Ts

For LLFP - US FED integration, you must have US FED and LLFP installed on the same INFODOM. There are two ways to integrate LLFP and US FED:

1. Creating Integrated Run at Implementation Site: During implementation, you can merge the tasks of both LLFP and US FED and create an integrated Run to execute each time. The processes inside Run should be ordered as LLFP first, then US FED, and finally the LLFP - US FED Integration process. In this Run, the LLFP processing area and the FSDF results area tables must have the same Run SKEY across all tables.

   For LLFP - US FED Integration Run, please use the FSDF Run Management screen as the Request Report Flag, Override Report Flag, and Approve Report Flag options are not available in the LLFP Run Management Screen to enable the Reporting Flag.

2. Using approved LLFP Run Execution ID in US FED Run: In this case, you can use the out-of-the-box LLFP Run as is for execution. After the execution, if the values are correct, you can execute the out-of-the-box US FED Run by selecting the required LLFP Run SKEY from Run Management screen. In this case, LLFP processing area has one RUN SKEY and for the same data, US FED has a different RUN SKEY in US FED results area tables, where the data is getting reported. Sample report generation is as follows:

   a. Login to Oracle Financial Services Analytical Applications interface with your credentials.

   b. Navigate to *Applications → Financial Services Data Foundation → Run Management → Run Management*.

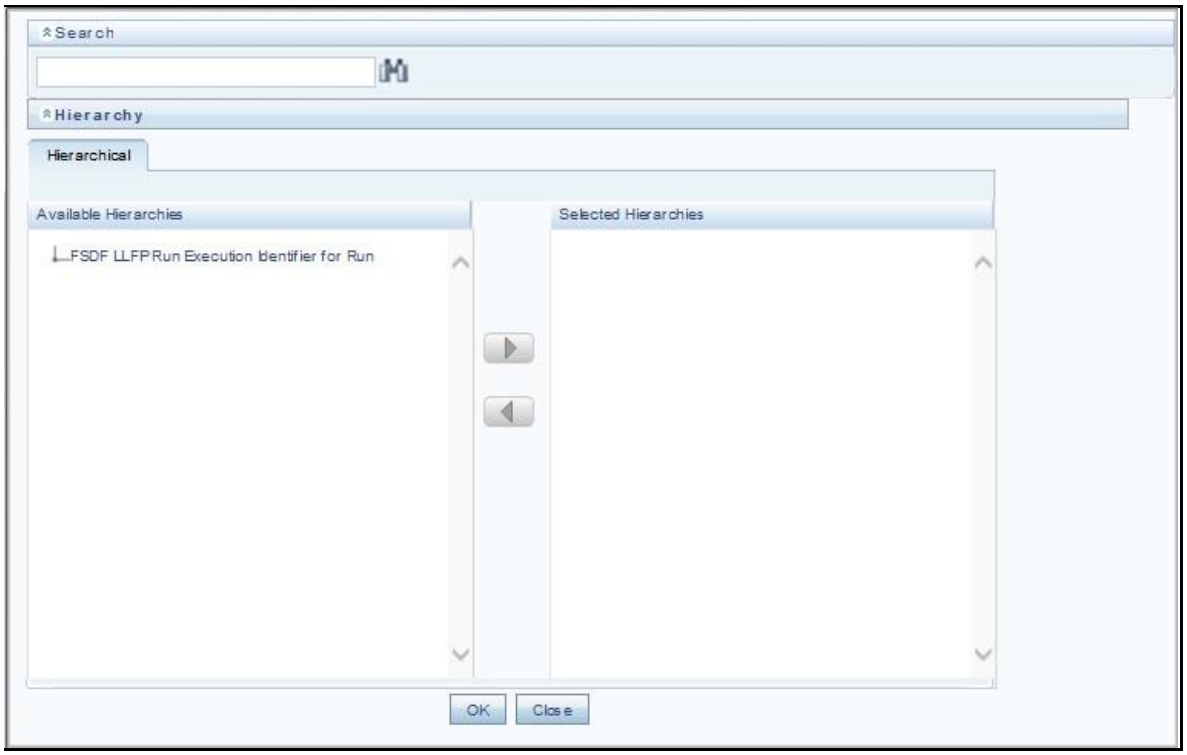
   c. Select **Run** and click **Run Execution Summary** icon.

   d. The *Run Details* and *Run Execution Parameters* window is displayed.

   e. Enter the **Run Name** and **Run Execution Description**. The **LLFP Run Execution Identifier** and **FIC MIS Date** is auto-populated from the LLFP Run report used.

   f. Click **Execute**.

Resave Hierarchy **HFSDF007** (US FED - LLFP Run Execution Identifier for Run) after LLFP execution for getting values in this LLFP Run Execution Identifier.



3. Select only one LLFP Run from the **Available Hierarchies** for the execution and click **OK**. The *Run Management Summary* window is displayed.

4.3.4 Checking the Execution Status

The status of execution can be monitored using the Batch Monitor screen.

For a more comprehensive coverage of configuration and execution of a batch, see *OFS Analytical Applications Infrastructure User Guide*.

The status messages in Batch Monitor are:

- N - Not Started
- O - On Going
- F - Failure
- S - Success

The execution log can be accessed on the application server in the following directory `ftpshare/logs/<Run_Date>/FSDFINFO/LOAD DATA`. The file name has the batch execution ID. Following is the error log table in the atomic schema:

- FCT_LLFP_ACCOUNT_SUMMARY$

4.3.5 LLFP Processing to US FED Results Integration Results T2Ts

T2T definitions can be retrieved as an excel document for reference from the metadata browser of the Unified Metadata Manager (UMM) component of OFSAAI.

4.4 LRM Processing to US FED Results Integration

This chapter provides information about LRM Processing to US FED Results Integration in the Oracle Financial Services Data Foundation application and step-by-step instructions to use this section.

This chapter includes the following topics:

- Overview of LRM Processing to US FED Results Integration Tables
- Overview of LRM Processing to US FED Results Integration
- Executing the LRM Processing to US FED Results Integration T2Ts
- Checking the Execution Status
- LRM Processing to US FED Results Integration Results T2Ts

4.4.1 Overview of LRM Processing to US FED Results Integration Tables

As part of LRM processing to US FED results integration, US FED tables are loaded from LRM Processing tables using Table to Table (T2T) component of Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) framework. Following are the Results Tables that stores integrated results:

- FCT_LRM_ACCOUNT_SUMMARY

As part of LRM processing results to US FED integration, US FED is packaging the aforementioned T2Ts. These are optional T2Ts that are deployed only when OFS_TR_PACK is installed.

4.4.2 Overview of LRM Processing to US FED Results Integration

Table-to-Table seeded definitions are provided for loading data into the target tables.

Table 13: Table to Table Seeded Definitions

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
1	FSI_LRM_INSTRUMENT	FCT_LRM_ACCOUNT_SUMMARY	T2T_FCT_LRM_ACCOUNT_SUMMARY

4.4.3 Executing the LRM Processing to US FED Results Integration T2Ts

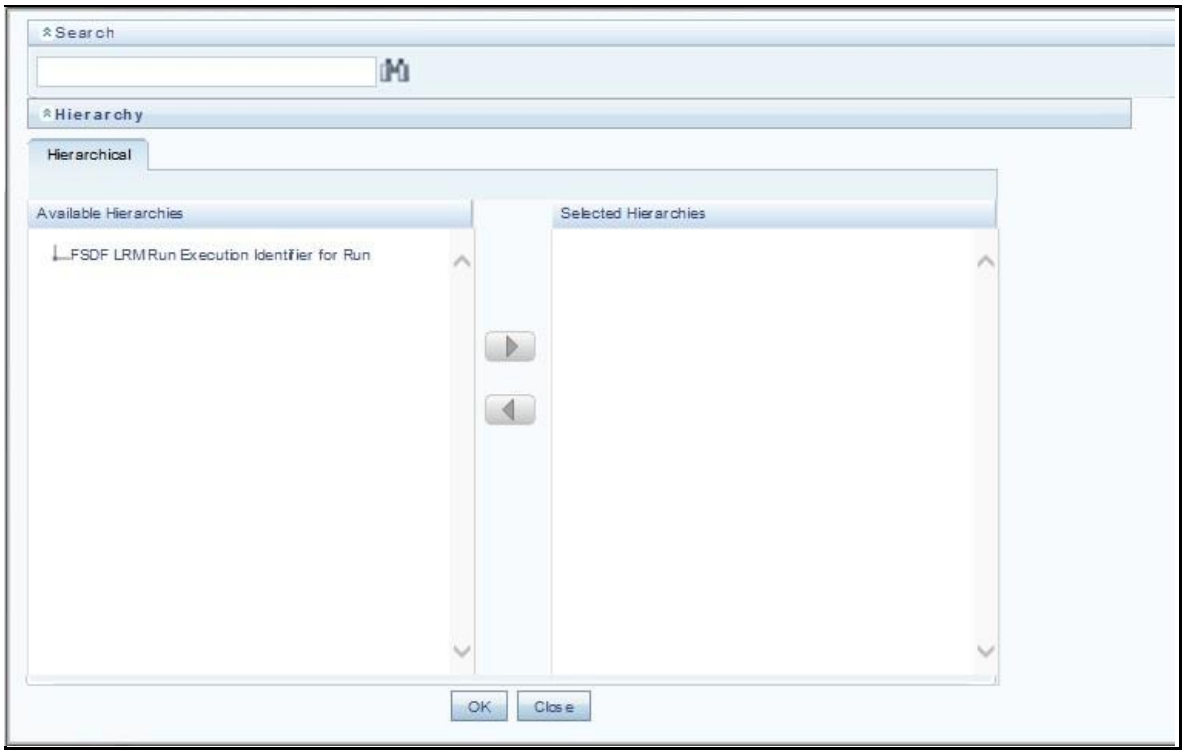
For LRM - US FED integration, you must have US FED and LRM installed on the same INFODOM. There are two ways to integrate LRM and US FED:

1. Creating Integrated Run at Implementation Site: During implementation, you can merge the tasks of both LRM and US FED and create an integrated Run to execute each time. The processes inside Run should be ordered as LRM first, then US FED, and finally the LRM - US FED Integration process. In this Run, the LRM processing area and the FSDF results area tables must have the same Run SKEY across all tables.

   For LRM - US FED Integration Run, please use the US FED Run Management screen as the Request Report Flag, Override Report Flag, and Approve Report Flag options are not available in the LRM Run Management Screen to enable the Reporting Flag.

2. Using approved LRM Run Execution ID in US FED Run: In this case, you can use the out-of-the-box LRM Run as is for execution. After the execution, if the values are correct, you can execute the out-of-the-box US FED Run by selecting the required LRM Run SKEY from Run Management screen. In this case, LRM processing area has one RUN SKEY and for the same data, US FED has a different RUN SKEY in FSDF results area tables, where the data is getting reported. Sample report generation is as follows:
   a. Login to Oracle Financial Services Analytical Applications interface with your credentials.
   b. Navigate to *Applications → Financial Services Data Foundation → Run Management → Run Management*.
   c. Select **Run** and click **Run Execution Summary** icon.
   d. The *Run Details* and *Run Execution Parameters* window is displayed.
   e. Enter the **Run Name** and **Run Execution Description**. The **LRM Run Execution Identifier** and **FIC MIS Date** is auto-populated from the LRM Run report used.
   f. Click **Execute**.

Resave Hierarchy **HFSDF006** (US FED - LRM Run Execution Identifier for Run) after LRM execution for getting values in this LRM Run Execution Identifier.



3. Select only one LRM Run from the **Available Hierarchies** for the execution and click **OK**. The *Run Management Summary* window is displayed.

4.4.4 Checking the Execution Status

The status of execution can be monitored using the Batch Monitor screen.

For a more comprehensive coverage of configuration and execution of a batch, see *OFS Analytical Applications Infrastructure User Guide*.

The status messages in Batch Monitor are:

- N - Not Started
- O - On Going
- F - Failure
- S - Success

The execution log can be accessed on the application server in the following directory `ftpshare/logs/<Run_Date>/FSDFINFO/LOAD DATA`. The file name has the batch execution ID. Following is the error log table in the atomic schema:

- FCT_LRM_ACCOUNT_SUMMARY$

4.4.5 LRM Processing to US FED Results Integration Results T2Ts

T2T definitions can be retrieved as an excel document for reference from the metadata browser of the Unified Metadata Manager (UMM) component of OFSAAI.

4.5 Overview of OFS REG REP User Interface

This section provides details to log in to the OFSAA application, view report summary, view schedule summary, view cells, and map data schedules. It includes:

- Logging in to OFS REG REP UI
- Viewing Report Summary
- Viewing Schedule Summary
- Viewing Cell Summary

4.5.1 Logging in to OFS REG REP UI

After the applications are installed and configured, to access the OFS REG REP UI you must log in to the OFSAAI environment using the OFSAAI login page.

> **NOTE** The built-in security system ensures that you are permitted to access the window and actions based on the authorization only.

To access the OFS REG REP UI, follow these steps:

1. Enter the **OFSAAI URL** in your browser. The OFSAAI login page is displayed.

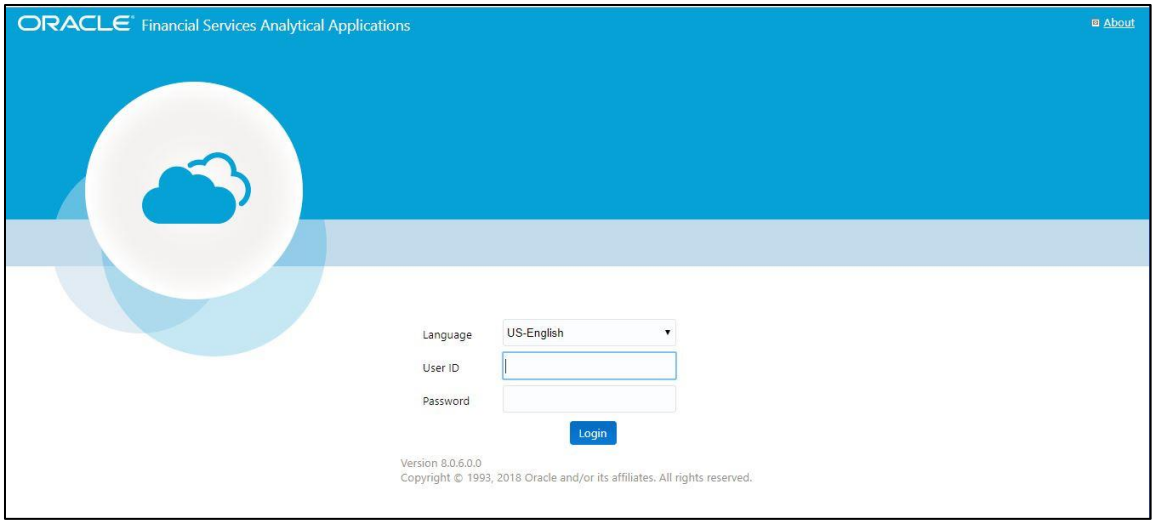


Figure 28: OFSAAI Log In

2. Select the desired language from the **Language** drop-down list.
3. Enter your **User ID** and **Password**. When you log into OFSAAI, the initial page is displayed. Select **Financial Services Data Foundation**.

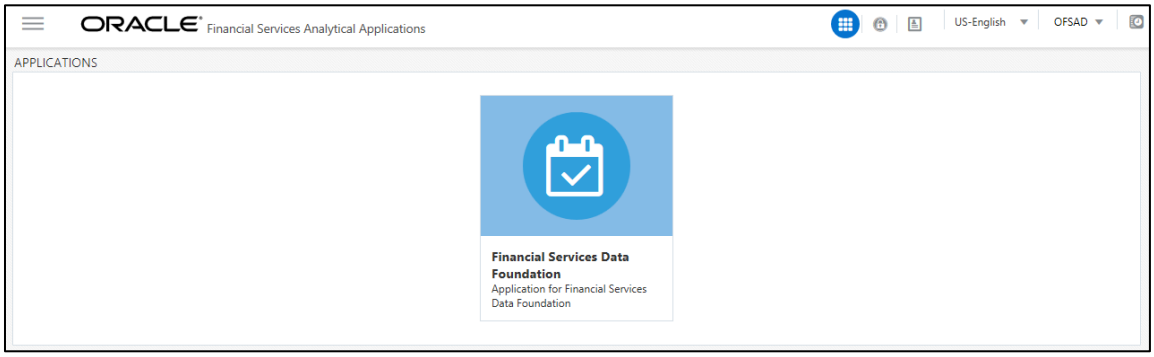


Figure 29: Initial Page

Figure 30: Landing Page

4. Navigate to **Financial Services Data Foundation → Regulatory Reporting US Federal Reserve**.

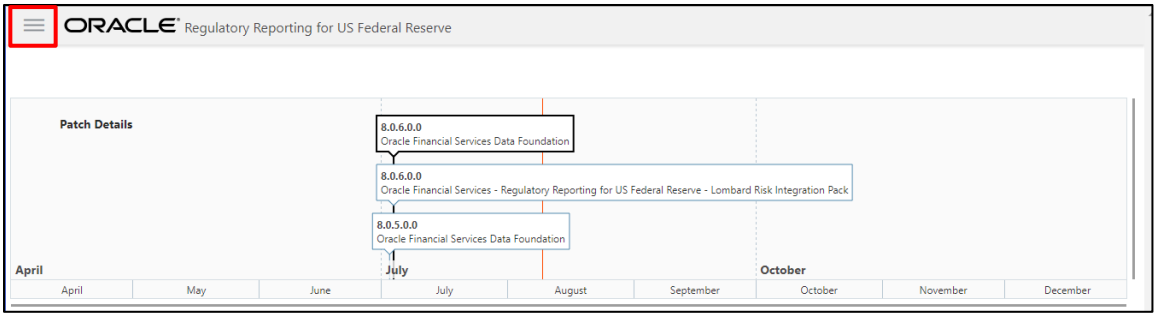


Figure 31: OFS REG REP UI Home Page

The OFS REG REP UI home page displays the installed packs for OFS REG REP US FED and OFSDF application on the setup.

1. Select the  icon in the OFS REG REP UI to access the following windows:
   a. Home
   b. Report Summary

4.5.2 Viewing Report Summary

The Report Summary data comes pre-seeded based on the applications that are installed. The Report Summary enables to view all the configured reports for the jurisdiction.

Select the  icon in the OFS REG REP UI to navigate to the **Report Summary** window.

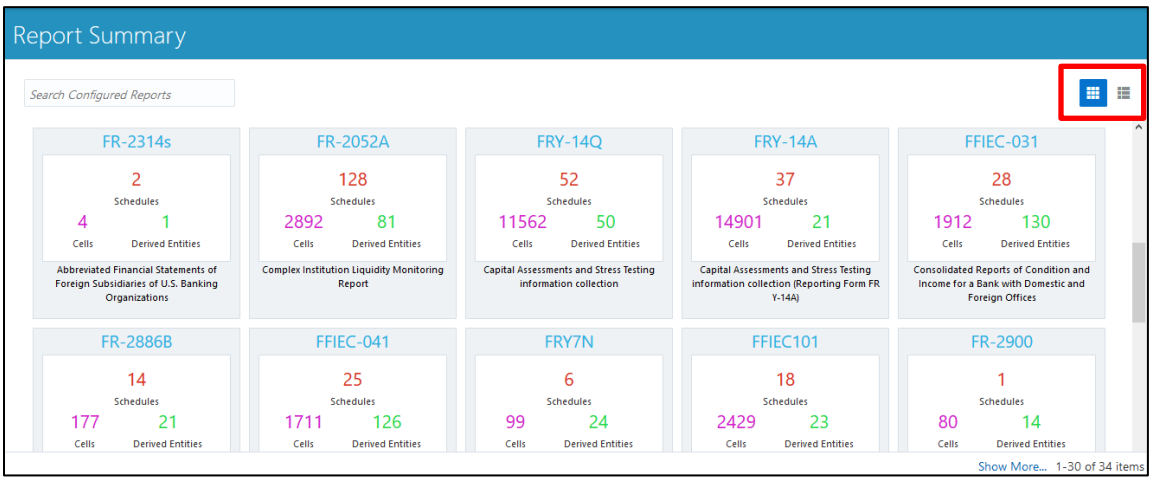


Figure 32: Report Summary Window

NOTE You can view the summary of all the configured reports in the **Tile** view  or **List** view  .

The **Search Bar** helps you to find the required information from the database. You can enter the nearest matching keywords to search and filter the results by entering information on the search box. You can search for a Report using either the name or description.

Figure 33: Search Bar

The **Paging** option at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

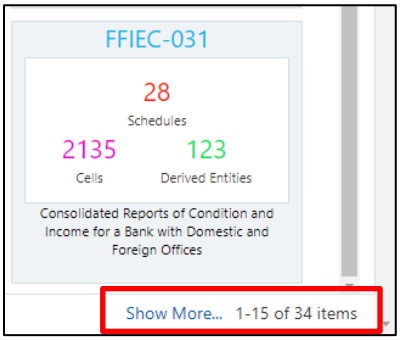


Figure 34: Paging Option

4.5.2.1 Report Information

Each tile/list on the **Report Summary** window corresponds to one report. For each report, you can view the report code, report description, number of schedules within the report, number of configured non-derived cells, and count of utilized derived entities.

For example, the **FR Y-9C** U. S. Federal Reserve report in the tile/list view is displayed as follows:

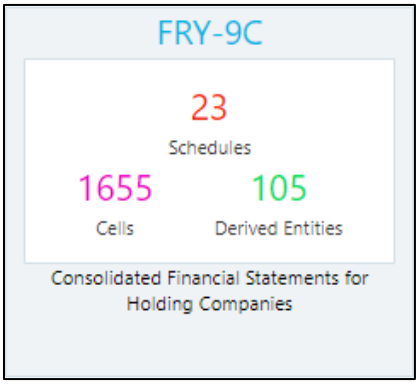


Figure 35: Report in Tile View

Figure 36: Report in List View

Select the **Report Code** to navigate to the **Schedule Summary** window.

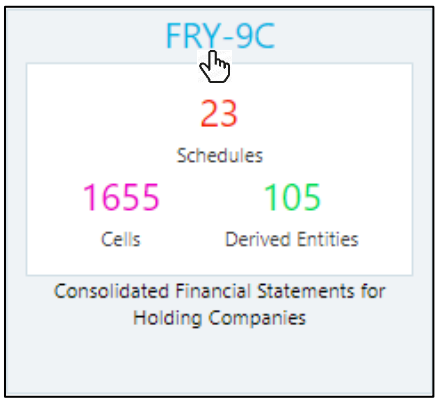


Figure 37: Report Information

4.5.3 Viewing Schedule Summary

The **Schedule Summary** window provides the component schedules for the corresponding report. Select the **Report Code** in the **Report Summary** window to navigate to the **Schedule Summary** window (as shown in Figure 37).

For example, the **Schedule Summary** window for **FR Y-9C** report is displayed as follows.

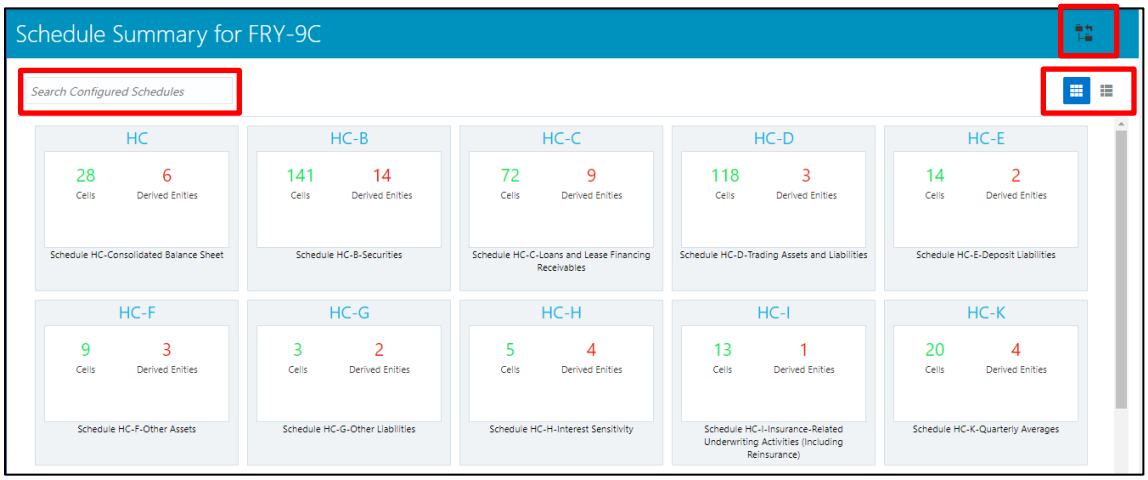


Figure 38: Schedule Summary Window

NOTE You can view the summary of all the configured reports in the **Tile** view or **List** view .

The **Search Bar** helps you to find the required information from the database. You can enter the nearest matching keywords to search and filter the results by entering information on the search box. You can search for a Schedule using either the name or description.

The **Paging** option (Figure 34) at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

> **NOTE**
>
> Select the  icon on the top right corner to return to the **Report Summary** window.

4.5.3.1 Schedule Information

Each tile/list on the **Schedule Summary** window corresponds to one schedule under the report. For each schedule, you can view the schedule code and the description, number of configured non-derived cells for the schedule, and count of utilized derived entities.

For example, the Schedule '**HC**' tile is displayed as follows. Select the **Schedule Code** to navigate to the **Cell Information** window.

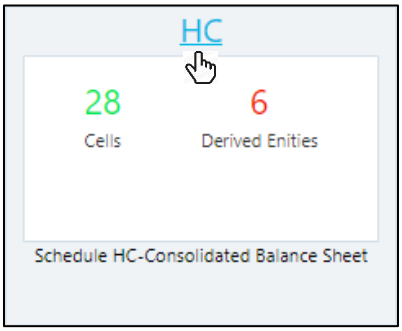


Figure 39: Schedule Information

4.5.4 Viewing Cell Summary

The **Cell Summary** window provides the non-derived cells/MDRM(s) configured as a part of the solution for the corresponding schedule under a report. Select the **Schedule Code** in the **Schedule Summary** window to navigate to the **Cell Summary** window (as shown in Figure 39).

For example, the **Cell Summary** window for Schedule HC under the **FR Y-9C** report is displayed as follows.

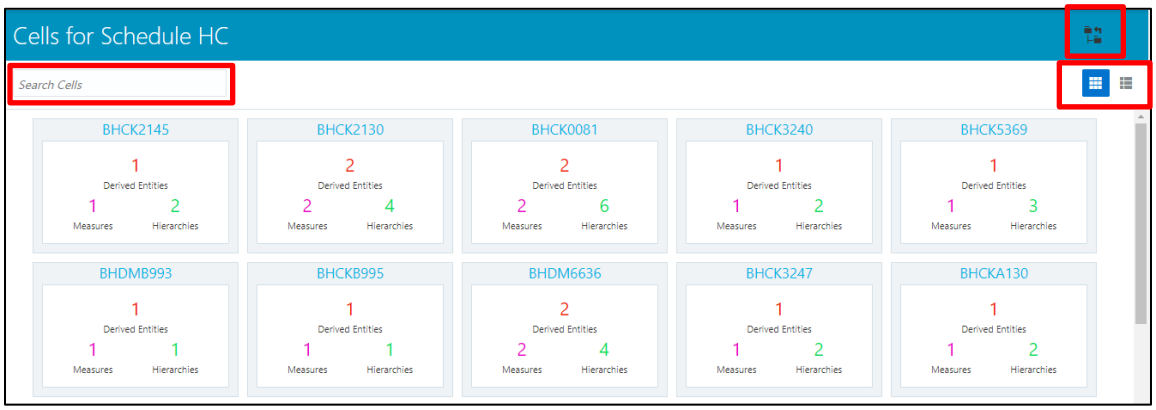


Figure 40: Cell Summary Window

NOTE You can view the summary of all the configured reports in the **Tile** view or **List** view .

The **Search Bar** helps you to find the required information from the database. You can enter the nearest matching keywords to search and filter the results by entering information on the search box. You can search for a Cell using either the name or description.

The **Paging** option (Figure 34) at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

NOTE Select the icon on the top right corner to return to the **Report Summary** window.

4.5.4.1 Cell Information

Each tile/list on the **Cell Summary** window corresponds to one cell/MDRM under the schedule. For each cell, you can view the MDRM name, count of utilized derived entities, count of utilized OFSAA hierarchies and measures for that cell.

For example, the cell '**BHCK0081**' tile is displayed as follows. Select the **Cell/MDRM Code** to navigate to the **Cell Information** window.

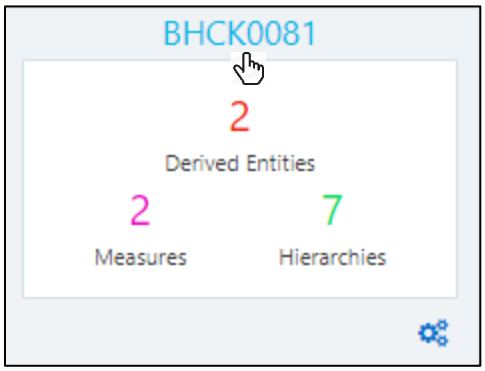


Figure 41: Cell Information

The **Cell Information** window is displayed as follows.

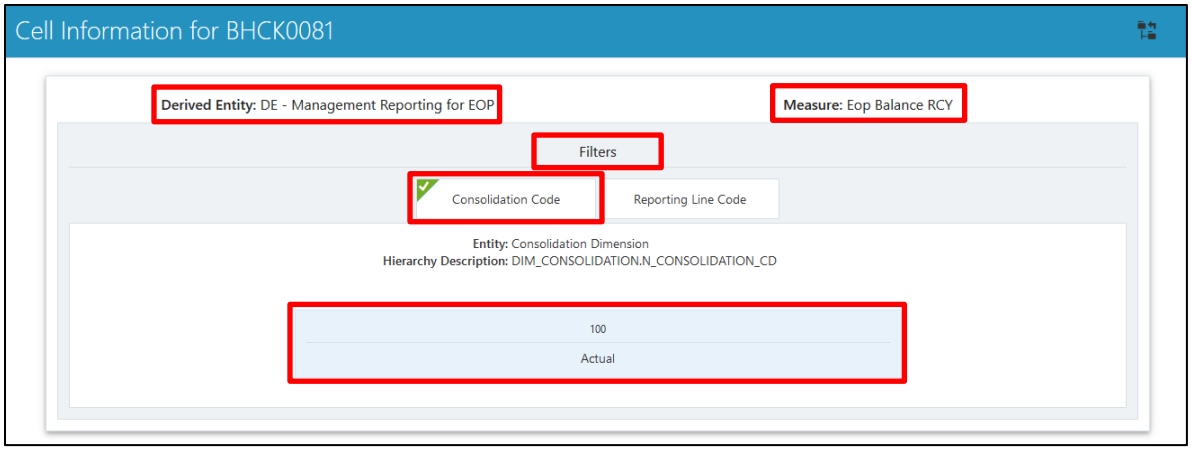


Figure 42: Cell Information Window

Each section in the **Cell Information** window displays the relevant OFSAA Metadata and filters used for the cell.

4.5.4.2 Derived Entity

This displays the name of the OFSAA Materialized View/View that contributes to the Cell.

4.5.4.3 Measure

This displays the name of the OFSAA Measure that is reported for the particular Cell.

4.5.4.4 Filters

The Filter conditions are as follows:

1. All filters that are applied to the cell are displayed under the filter section. It displays all the applied filters as their OFSAA description.
2. On selection, the filter is marked by a sign on the top left corner of the selected filter.
3. The section that follows displays the entity/table on top of which the filter is based and the OFSAA Level Description for the selected filter.
4. All filter values that apply to the particular MDRM are available as a ribbon. Each filter value is in a separate box.

   For example, in the previous case for **MDRM BHCK0081**, the applied filters are Consolidation Code and Reporting Line Code. Currently, the Consolidation Code filter is selected and the required filter values for the same are ‘100’.

   In case of multiple values, the filters are displayed as follows with an arrow mark.

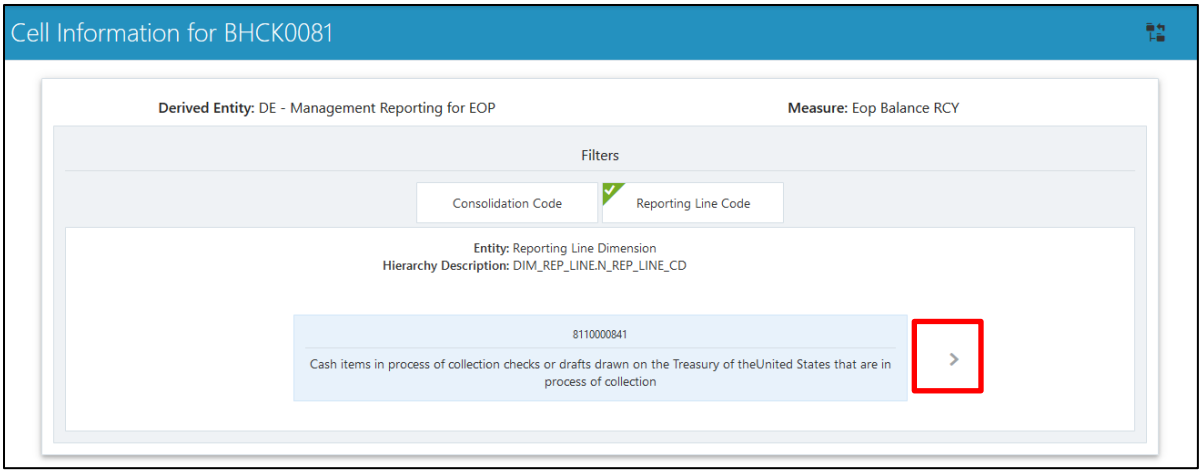


Figure 43: Multiple Filter Values

The filters in case of not in condition are highlighted in red are displayed as follows.

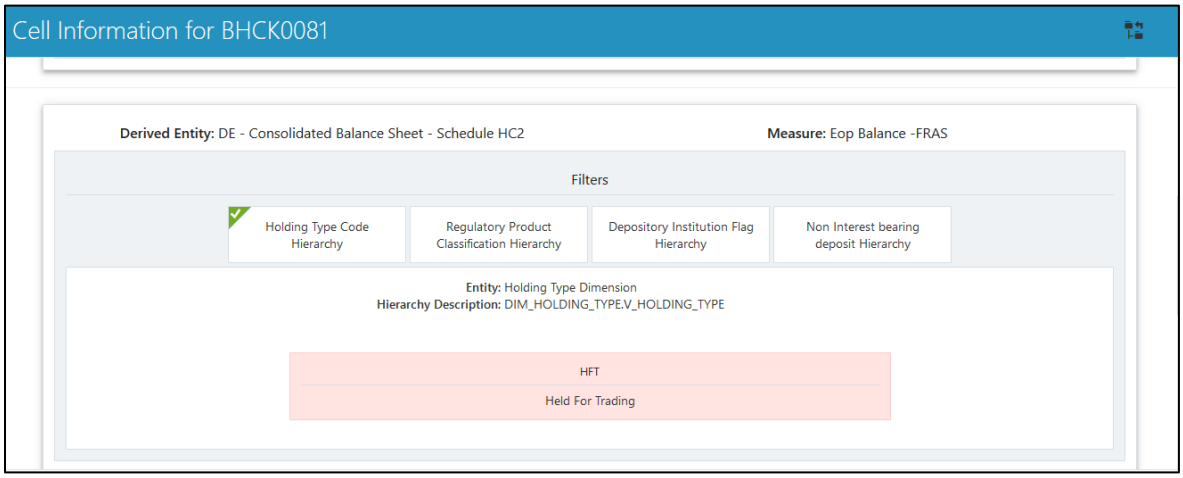


Figure 44: Not in Condition Filters

4.6 Data Schedule Mapping

Data Schedule based reports utilize wrapper views to report data. For Adjustments & for addition on newer granularity not provided by OFSAA solutions for data schedule based reports this feature allows mapping new derived entity columns to the corresponding wrapper view columns. The topics in this section are organized as follows:

- Prerequisites
- Navigating to Mapping Window
- Mapping Window
- Adding Derived Entity
- Mapping Procedure
- Saving Mapping Configuration

4.6.1 Prerequisites

The prerequisites for Data Schedule Mapping are as follows:

- All Derived Entities and the Wrapper Views should be resaved through resave batch pages and by execution of scripts packaged as Post Scripts with installer respectively.
- Execute the batch **<<##INFODOM_DS_POP_UNION_METADATA_USFED>>** available in the batch execution page post the step above.

4.6.2 Navigating to Mapping Window

Select the  icon in the Regulatory Reporting home page to navigate to the Report Summary window. Navigate to the data schedule based report for which mappings are to be done.

For example: to map schedules under FR Y-14 report, select the FRY-14Q report.

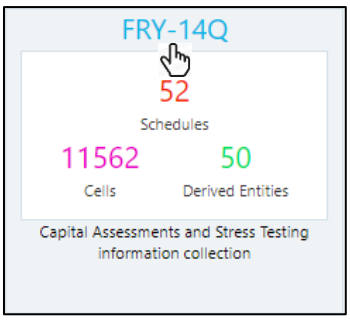


Figure 45: Report Information

Select the report code (Figure 45) to navigate to the schedules. All schedules under the report are available in this window.

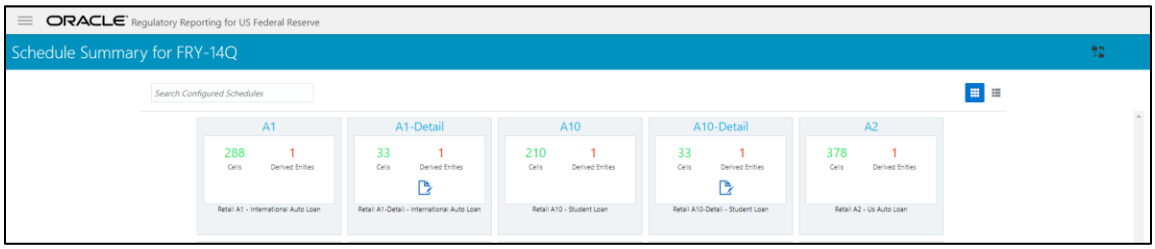


Figure 46: Schedules Information

Schedules for which mapping feature is available can be clearly distinguished by the  edit icon available in the schedule tile. Schedules for which the feature is not available do not have the edit icon present in the corresponding tile.

Select the  edit icon to navigate to the mapping window.

4.6.3 Mapping Window

The Mapping window displays the wrapper view utilized for the data schedule and the contributing OFSAA derived entities to the wrapper view. The window also displays the line items of the data schedule based report along with the internal derived entity columns mapped to it.

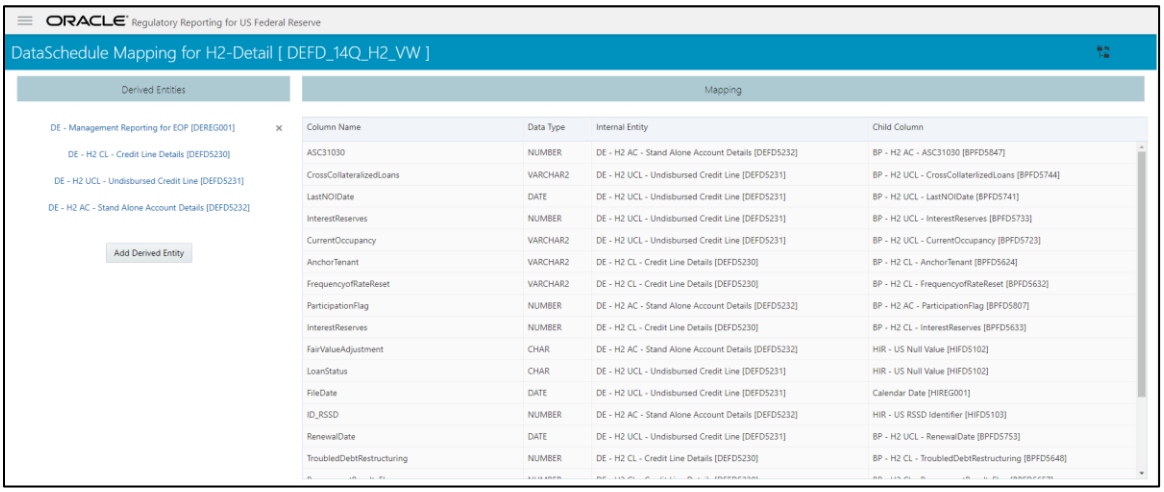


Figure 47: Mapping Window

4.6.3.1 Mapping Window Components

The Mapping window components are as follows.

- Schedule Name

  The Schedule Name is displayed on the top left corner of the window.

- Wrapper View

  The Wrapper view utilized for the schedule is mentioned with square brackets in the top pane along with the schedule name.

- Contributing Derived Entities

  The left section of the report lists down the OFSAA derived Entities that contribute to the Wrapper View. The list contains derived entities that are by default provided by the OFSAA solution and the ones added by the user.

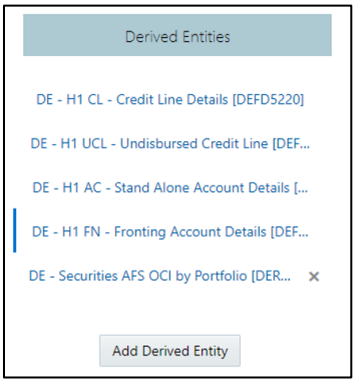


Figure 48: Derived Entities

- Mapping Table

  The mapping table shows all contributing components to the line item of the data schedule. The columns of the table are described below.

Table 14: Mapping Table Components

Table Column	Description
Column Name	This defines the line item of the data schedule for which mapping is to be done.
Data Type	This column defines the data type of the line item as per OFS REG REP US FED instructions.
Internal Entity	This column defines the contributing derived entity.
Child Column	This column defines the derived entity metadata which maps to the line item of the data schedule.

4.6.4 Adding Derived Entity

To add the new derived entity:

1. Select the **Add Derived Entity** button.

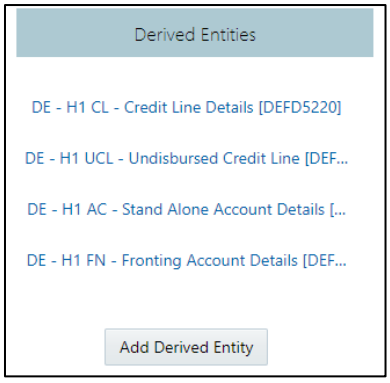


Figure 49: Add Derived Entity

2. This lists the available Derived Entities that are present in the current infodom. The Derived Entities can be searched by either code or name in the search box.

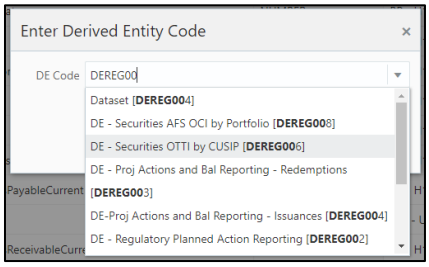


Figure 50: Derived Entities List

3. Select the desired Derived Entity that must be added for adjustments and click the **Add** button.

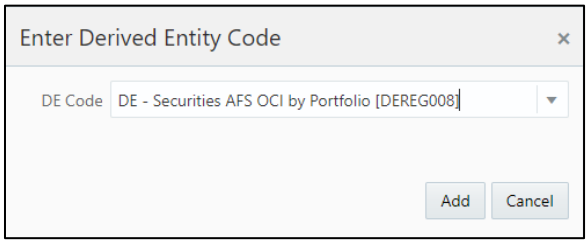


Figure 51: Selected Derived Entity

> **NOTE** The same Derived Entity cannot be added twice for Data Schedule mapping.

4. On adding the new Derived Entity, the mapping window is displayed as follows.

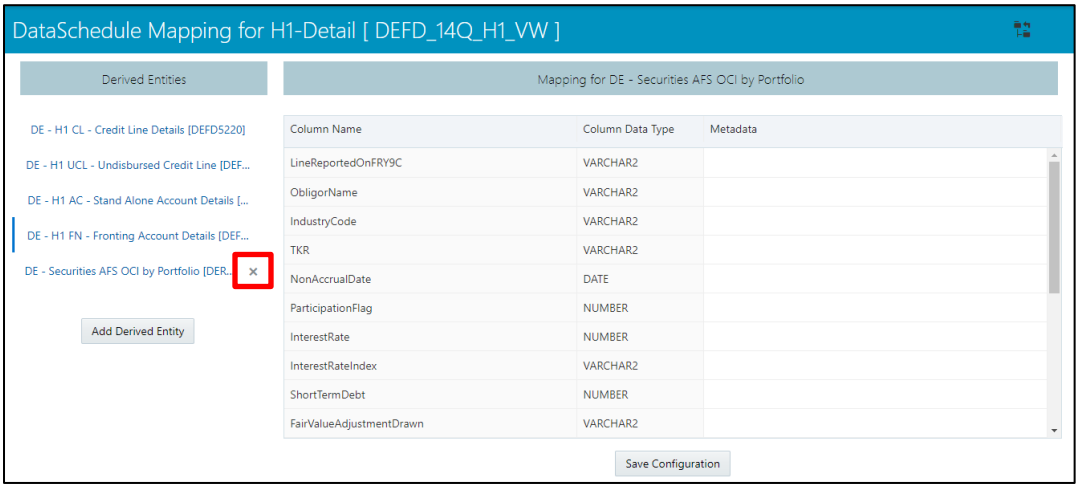


Figure 52: Mapping Window with New Derived Entity

5. Derived entity added through the above method can be distinguished from OFSAA based derived entities though a  mark present at the end of the derived entity tab. This mark enables removal of the derived entity. Derived Entities that are from the OFSAA provided granularities do not have the  mark and thus mapping for such derived entities cannot be removed or modified from this window.

4.6.5 Mapping Procedure

The Mapping window for any added derived entity allows to map columns of the derived entity to the line item of the data schedule.

For example, mapping window for Derived Entity **DE - Securities AFS OCI by Portfolio [DEREG008]** is displayed as follows.

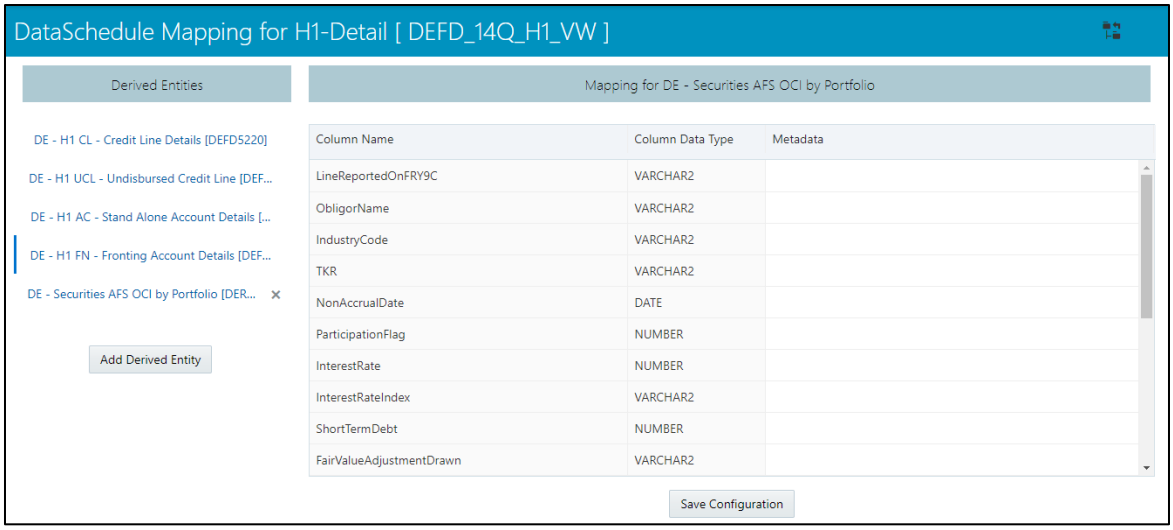


Figure 53: Data Schedule Mapping Window

The mapping of the line item to the derived entity column can be modified by double-clicking on the respective row in the '***Metadata***' column of the mapping grid.

When the row is clicked, all the columns of the Derived Entity are listed and can be selected to map that to the corresponding line item listed under the '***Column Name***' column of the grid. If no mapping is required, then select the '**No Mapping Needed**' option.

Example for Derived Entity **DE - Securities AFS OCI by Portfolio [DEREG008]** is displayed as follows.

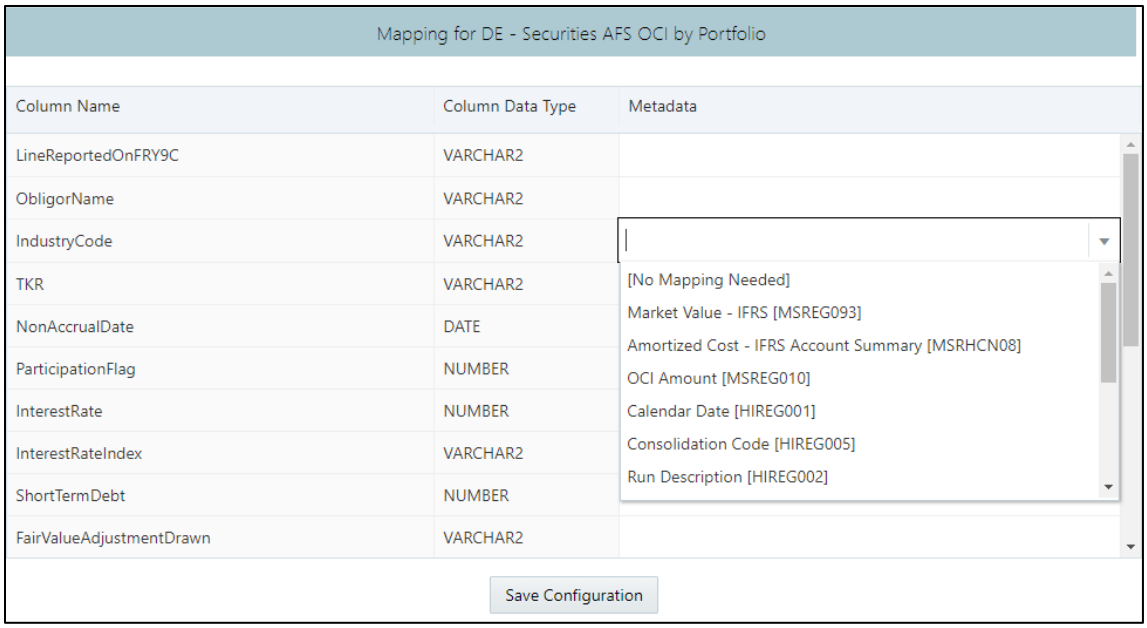


Figure 54: Metadata Mapping

NOTE Ensure that the data type of the selected metadata matches the column data type.

4.6.6 Saving Mapping Configuration

After the mapping is complete, select the save configuration button at the bottom of the window to save the configuration. The following message is displayed after the configuration is saved.

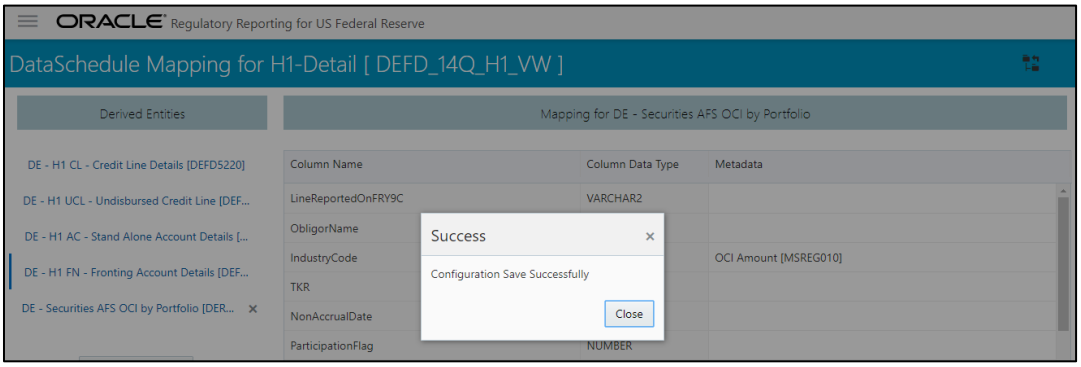


Figure 55: Saving Mapping Configuration

4.7 Adjustment Feature for Template-based Reports

The adjustments feature is a new enhancement to adjust the differing values of the report systems. The Adjustments Derived Entity derives its values from the Adjustments Fact table (FCT_REG_REPORT_ADJUSTMENTS) that specifies the adjustment value and the seeded table (DIM_REG_REPORT_CELL) that specifies the Cell ID / MDRM Code and the Report Code to which the MDRM belongs to. This ensures that there can be direct adjustments made to MDRM(s) such that the values from both the derived entities are traceable and efficiently reported. The topics in this section are organized as follows:

- Implementing the Adjustment Feature
- Populating Base Tables
- Refreshing Adjustment Derived Entity
- Lombard Verification

4.7.1 Implementing the Adjustment Feature

To implement the Adjustment feature, identify the Cell ID for the report and the line item where adjustment must be implemented.

For example:

Report: **FRY-9C**

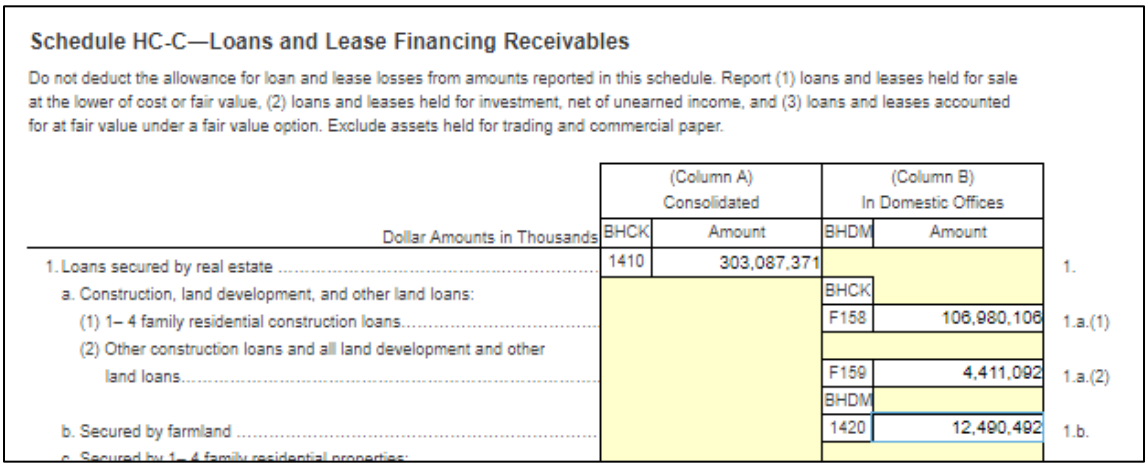
Schedule: **HC-C**

Line Item: **1.b Loans Secured by Real Estate / Secured by farmland**

Cell ID: **BHDM1420**

> **NOTE** The Adjustment feature works only for fixed grid cells (Open **Y** cells are not supported).

The report currently displays a Total value = **12,490,492,000.00** for the identified cell as shown in the following figure.



Schedule HC-C—Loans and Lease Financing Receivables

Do not deduct the allowance for loan and lease losses from amounts reported in this schedule. Report (1) loans and leases held for sale at the lower of cost or fair value, (2) loans and leases held for investment, net of unearned income, and (3) loans and leases accounted for at fair value under a fair value option. Exclude assets held for trading and commercial paper.

Dollar Amounts in Thousands	(Column A) Consolidated BHCK	Amount	(Column B) In Domestic Offices BHDM	Amount	
1. Loans secured by real estate	1410	303,087,371			1.
a. Construction, land development, and other land loans:			BHCK		
(1) 1– 4 family residential construction loans			F158	106,980,106	1.a.(1)
(2) Other construction loans and all land development and other land loans			F159	4,411,092	1.a.(2)
			BHDM		
b. Secured by farmland			1420	12,490,492	1.b.
c. Secured by 1– 4 family residential properties:					

Figure 56: Adjustment Feature

Now, the requirement is to adjust this amount to 12,500,492,000.00

4.7.1.1 Populating Base Tables

FCT_REG_REPORT_ADJUSTMENTS: This table must be populated with the requisite 'Adjustment Amount' and other related columns.

For example:

N_ADJUSTED_AMT → 10000000

The corresponding **N_CELL_SKEY** value must be picked from **DIM_REG_REPORT_CELL** for the respective **CELL_ID**. The **DIM_REG_REPORT_CELL** table is pre-seeded with cell IDs for reports supported for this feature.

The following columns must also be updated accordingly:

1. N_ENTITY_SKEY
2. N_RUN_SKEY
3. N_MIS_DATE_SKEY

4.7.1.2 Refreshing Adjustment Derived Entity

Execute the resave batch for Adjustments (**<<INFODOM>>_REG_ADJUSTMENT_RESAVE**), to save the Adjustment derived entity - **DEADJ001**.

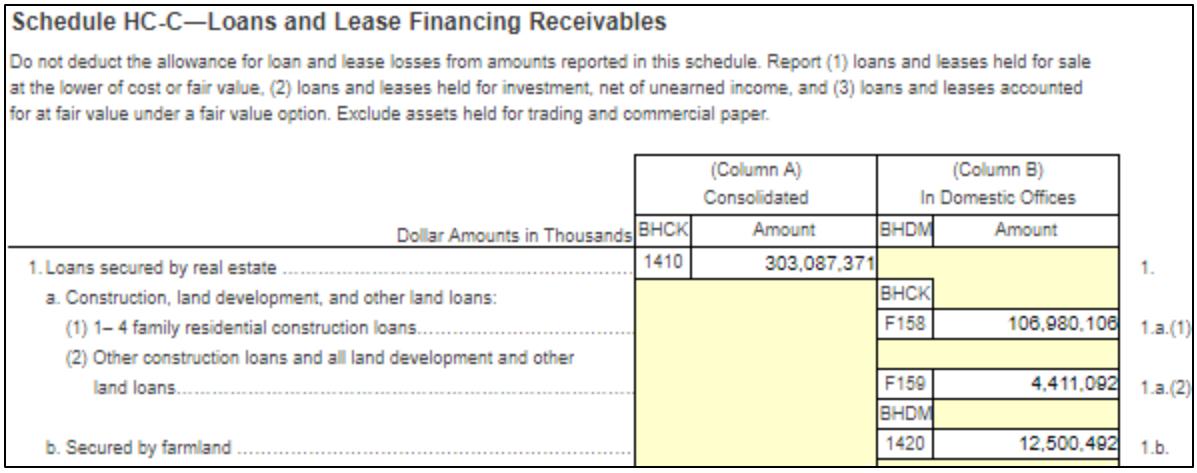
This ensures that the adjustment amount is reflected into the adjustment derived entity **DEADJ001**.

4.7.1.3 Lombard Verification

Post adjustments, the retrieved report should reflect the amount that is coming from the sourced systems and the adjusted amount.

Retrieved report should reflect the amount after adjustments as shown in the following figure.

(12,490,492,000.00 +10000000) = 12,500,492,000.00



Schedule HC-C—Loans and Lease Financing Receivables

Do not deduct the allowance for loan and lease losses from amounts reported in this schedule. Report (1) loans and leases held for sale at the lower of cost or fair value, (2) loans and leases held for investment, net of unearned income, and (3) loans and leases accounted for at fair value under a fair value option. Exclude assets held for trading and commercial paper.

Dollar Amounts in Thousands	(Column A) Consolidated BHCK	Amount	(Column B) In Domestic Offices BHDM	Amount	
1. Loans secured by real estate	1410	303,087,371			1.
a. Construction, land development, and other land loans:			BHCK		
(1) 1– 4 family residential construction loans			F158	106,980,106	1.a.(1)
(2) Other construction loans and all land development and other land loans			F159	4,411,092	1.a.(2)
			BHDM		
b. Secured by farmland			1420	12,500,492	1.b.

Figure 57: Lombard Adjustment Verification

> **NOTE** The Adjustment amount can be negative to achieve subtracted amount.

4.8 Direct Upload for Data Schedules

This product feature allows line items for data schedule based reports to be directly mapped to data sourced from various systems which are not captured through OFSAA regular granularities (for example, Portfolio granularity). The Direct Upload option involves using wrapper views and shadow derived entities for managing data from regular granularities and non OFSAA granularities to be exposed together to the Lombard Agile Reporter. The topics in this section are organized as follows:

- Setting up Shadow Derived Entity
- Defining Shadow Derived Entity
- Mapping Data Schedule
- Executing View Creation Batch

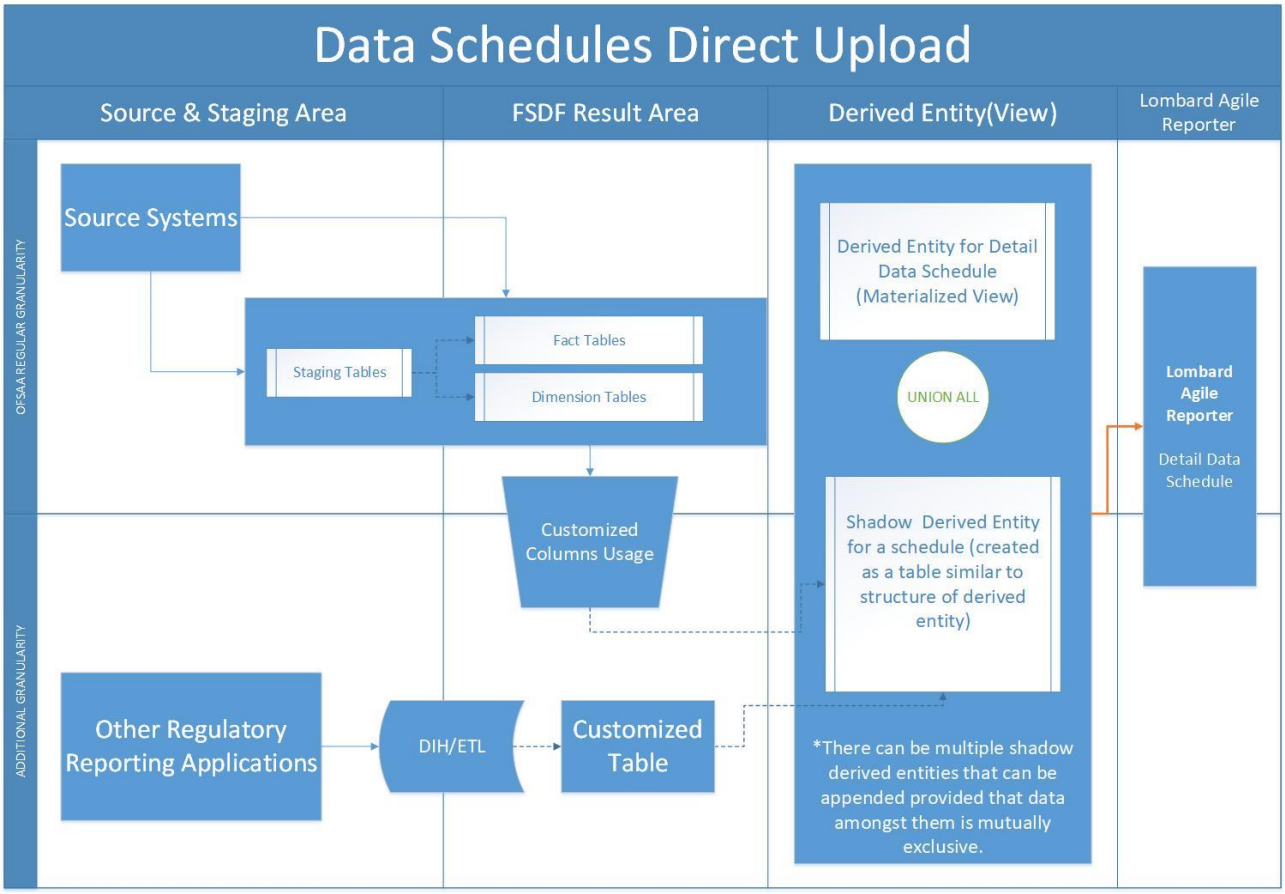


Figure 58: Data Schedules Direct Upload

4.8.1 Setting up Shadow Derived Entity

The initial step to enable data schedule involves setting up a shadow derived entity which holds data from sources that are not provided by OFSAA regular granularities.

4.8.2 Defining Shadow Derived Entity

The shadow derived entity and all the underlying objects which include the Datasets, Hierarchies, Measures and Business Processors must be defined from the OFSAA UI page under the **Financial Services Data Foundation →Unified Analytical Metadata → Business Metadata.**

See OFS Analytical Applications Infrastructure User Guide for more details.

NOTE For populating the shadow derived entity cases where a new table is introduced which is not already a part of the OFSAA data model, ensure that the following conditions are met:
1. Primary key of shadow table is same as the granularity of the data required for data schedule.
2. Data is expected to be mutually exclusive between OFSAA results and shadow table.
3. Customer to load data into shadow tables through ETL / DIH.
4. Run Identifier and MIS Date and Entity Identifier must be mandatory attributes and part of the primary key.
5. This table can be created by extending the OFSAA data model followed by executing the source model generation to enable table visibility in OFSAA framework.

4.8.3 Mapping Data Schedule

Mapping of the shadow derived entity to the line items can be achieved by using the user interface described in Section 4.6: Data Schedule Mapping.

4.8.4 Executing View Creation Batch

Post mapping columns for direct upload through the steps mentioned in the previous section the view needs to be recreated in the database to reflect the shadow derived entity as a part of its definition.

This can be achieved by executing **<<##INFODOM##_DS_RESAVE_UNION_VIEW_USFED>>** batch from the batch execution page to save the view definition.

The resave batch is a sample batch for view resave which can be utilized for the concerned view by replacing the sample view name with the desired view name under the batch maintenance page. After the changes are saved, the batch can be executed from the batch execution page.

This should modify the view definition to include the new shadow derived entity given all metadata mapped through the page has the same data type as the parent metadata.

NOTE If the metadata type required for the line item and as identified by the wrapper view does not match that of the shadow derived entity, the view recreation fails. The errors are logged under the 'ERR_LOG_UNION_VIEW_PARSER' table in the atomic schema.

4.8.4.1 Verifying the Configuration

After the batch is successfully executed, use any SQL tool to verify that the view is dependent on the derived entity added to the configuration. This can be verified from **USER_DEPENDENCIES** table by using the below query.

Select REFERENCED_NAME from User Dependencies Where NAME='<<VIEWNAME>>'

where the VIEWNAME specifies the wrapper view for which mapping was done.

4.9 Data Schedule Migration

This section details the migration of Data Schedule mapping across environments.

4.9.1 Prerequisites

The following tables must be backed up in the source and target environments before the migration is performed:

- FSI_DS_CHILD_COL_MAP
- FSI_DS_INT_CHILD_INFO
- FSI_DS_SEEDED_VW_INFO
- FSI_DS_VW_CHILD_MAP
- FSI_DS_VW_COL_INFO
- FSI_DS_VW_COL_MAP

User Defined Derived Entity (Entities) created for data schedule mapping must be migrated via Object Migration feature of OFSAA (OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.7.0.0 User Guide)

4.9.2 Assumptions

The assumptions considered before the migration is performed are as follows:

- OFSAA objects (for example: derived entities) required for the data schedule mapping are present in the destination environment.
- Migration overwrites already existing configuration in the destination schema with the one from the source schema.
- The migration steps stated below for Data Schedule Mapping is performed for one view at a time.

4.9.3 Steps for Source Environment

Execute the following script files to migrate in the Source Environment:

1. VW_FSI_DE_MIGRATION_UNION_DE.sql
2. FSI_DE_MIGRATION_UNION.sql
3. FSI_DE_MIGRATION_UNION_INSERT.sql (by passing the union view name and jurisdiction code in the same sequence)

> **NOTE** Information for the parameters to be passed in the step above for a particular schedule and report can be obtained from FSI_DS_REPORT_VIEW_MAP.

4. Generate insert scripts from FSI_DE_MIGRATION_UNION table (say FSI_DE_MIGRATION_UNION_SOURCE_EXPORT.sql) in the source environment, which can be used to populate the same table in the destination environment.

4.9.4 Steps for Destination Environment

Execute the following script files to migrate in the Destination Environment:

1. VW_FSI_DE_MIGRATION_UNION_DE.sql
2. FSI_DE_MIGRATION_UNION.sql
3. FSI_DE_MIGRATION_UNION_SOURCE_EXPORT.sql (the insert script generated from the source schema)
4. MIGRATION_POPULATION_TABLES.sql (by replacing parameters P_JURISDICTION and P_UNION_VIEW with the Jurisdiction Code and Union View Name respectively).

4.10 Mapping of Results to Reporting Requirements of Lombard Risk

Figure 59 explains the flow of data between OFSAA and AgileREPORTER:

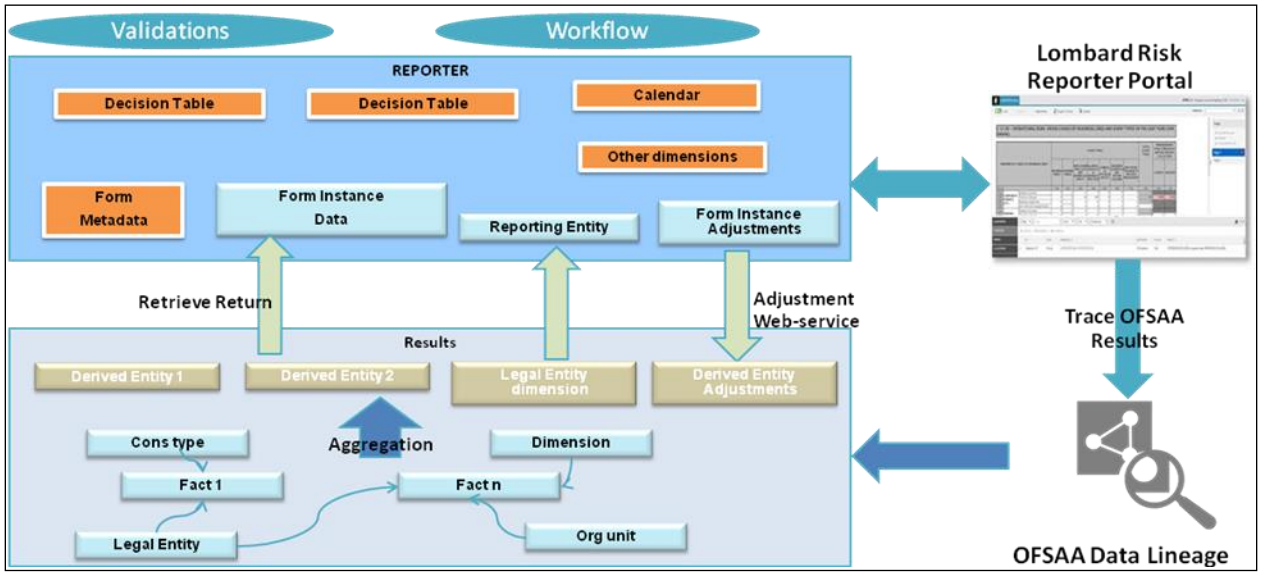


Figure 59: Data Flow between OFSAA and AgileREPORTER

OFSAA provides the data to AgileREPORTER in the form of derived entities. Derived entity is an existing OFSAA higher order metadata object and can be physicalized as a materialized view in the database. Derived entities store aggregated data from base fact entities specified in the dataset and have the necessary dimensions and measures.

Dimensional and measure combination stored within the derived entity is mapped to cells within the report. This mapping is maintained within the 'Dimensional mapping' template. 'Decision Process' within AgileREPORTER reads the derived entities and dimension mapping information to derive the data for reporting. Derived entities are created based on measures, hierarchies, and datasets.

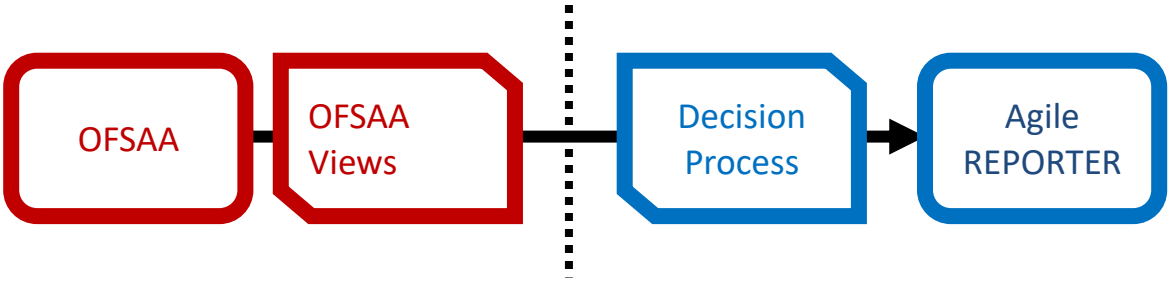


Figure 60: Decision Process in AgileREPORTER

Some cells in the schedule can be derived as per the logic provided by the regulator. Derivation can be an expression built using values from other cells. Examples of derivation are ratio, node-level rollup, direct reference to cells in other schedules within the report. These derivations are performed within the AgileREPORTER. OFSAA provides data only for the cells that are not derived.

> **NOTE** Metadata for data transformation is available as part of the data ware house configuration pack provided Out-of-Box / pre-configured from OFSAA. You need not perform any mapping for the reports. However, this information can be useful for maintenance or extensions when Out-of-Box pack is not available.

4.11 AgileREPORTER: Submission

The AgileREPORTER is a web-based regulatory reporting tool provided by Lombard Risk. It provides necessary features to address e-filing workflow, validation and submission process, and supports reports (called as forms/returns) for various jurisdictions. AgileREPORTER provides a reliable and efficient infrastructure to compile, generate, and submit regulatory reports.

5 OFSAA Features

This chapter provides an understanding of the AAI components used in the solution and dimensional mapping. It includes:

Regulatory Reporting (REG REP) Solution configures the data hand off structure to Lombard using metadata. The following sections provide details on datasets, measures, hierarchies and Derived Entities. Multiple derived entities are linked to a specific regulatory schedule. You can modify the configuration using OFSAA infrastructure. Additionally, metadata route provides traceability from reporting elements to the data elements used.

5.1 OFSAA Infrastructure

OFSAA Infrastructure includes the facilities for creating and maintaining dimensional reference data, interest rate and currency exchange rate data, and process tuning data. Additionally, OFSAA Infrastructure includes functionality for building and maintaining rules that can be used by any Oracle Financial Services Analytical Application. These common rule objects include:

- Expressions
- Hierarchies
- Filters

The analytical applications that you see on the Left Hand Side (LHS) of the Financial Services Applications home page depends on your logon privileges and on the OFSAA modules that are installed for your environment.

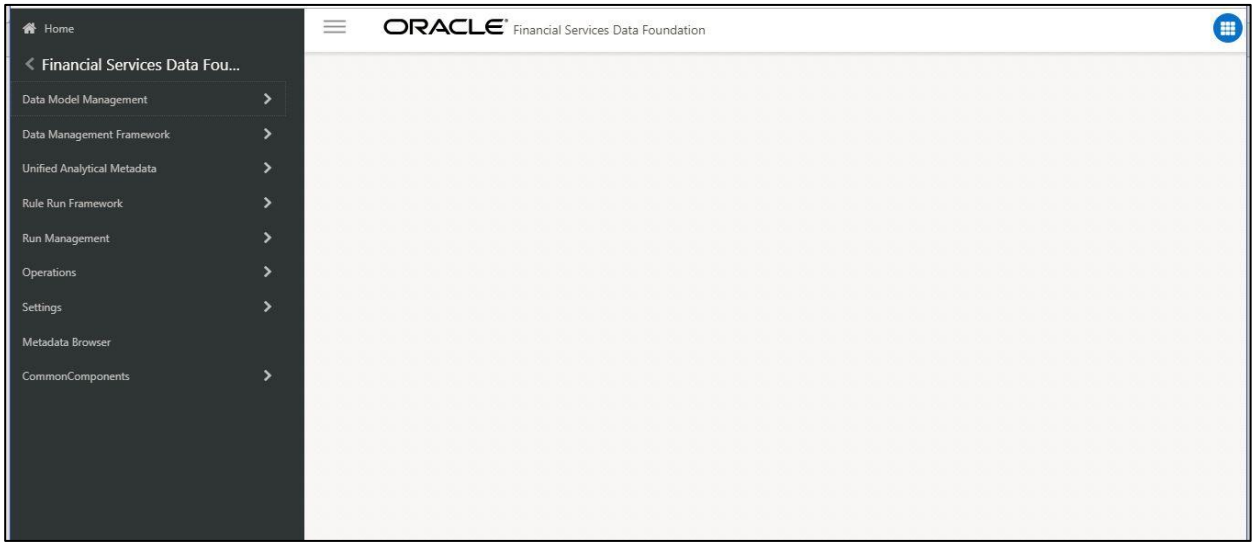


Figure 61: Landing Page

5.2 Business Metadata

In addition to Derived Entity, REG REP uses the following OFSAA features to create the business metadata. For details on the features, refer to *OFS Analytical Applications Infrastructure User Guide* in OHC documentation library.

- **Hierarchies**: Some OFSAA dimensions support hierarchies. Hierarchies can be used to provide sophisticated stratification for either processing or reporting purposes. For example, an organizational hierarchy can start with a Division level containing Western Region, Eastern Region, and Southern Region; the next level down within the hierarchy can be state or county. A product hierarchy can begin with branches for Asset vs. Liability vs. Service products; under the Asset branch, you can define additional branches for Mortgage Lending, Commercial Lending, Consumer Lending, and so on.
- **Measures**: Business Measure refers to a uniquely named data element of relevance which can be used to define views within the data warehouse. It typically implies aggregated information as opposed to information at a detailed granular level that is available before adequate transformations.
- **Business Processor**: It refers to a uniquely named data element of relevance which can be used to define views within the data warehouse. It typically implies aggregated information as opposed to information at a detailed granular level that is available before adequate transformations.
- **Datasets**: It refers to a group of tables whose inter-relationship is defined by specifying a join condition between the various tables. It is a basic building block to create a query and execute on a data warehouse for a large number of functions and to generate reports.

5.3 Derived Entity

It is the primary component of OFSAA used for OFSDF Interface with Lombard Risk for US FED. Regulatory Reporting (REG REP) Solution uses Derived Entity to create physical materialized view which is then queried by Lombard using pre-set data hand-off templates. An Entity refers to a table in which data is stored. Derived Entity within the infrastructure system facilitates you to define entities which are populated through a series of data transformation processes resulting from an existing Data Set or a Source Application. An Entity can be used to define other Business Metadata such as measures, hierarchies, dimensions, data sets, and cubes.

Derived Entities comprise the following:

- Measures
- Hierarchies
- Datasets

Ensure to define the above components within OFSAA before configuring the derived entity, and select **Materialized View** property in Derived Entity. This property creates the derived entity as materialized views.

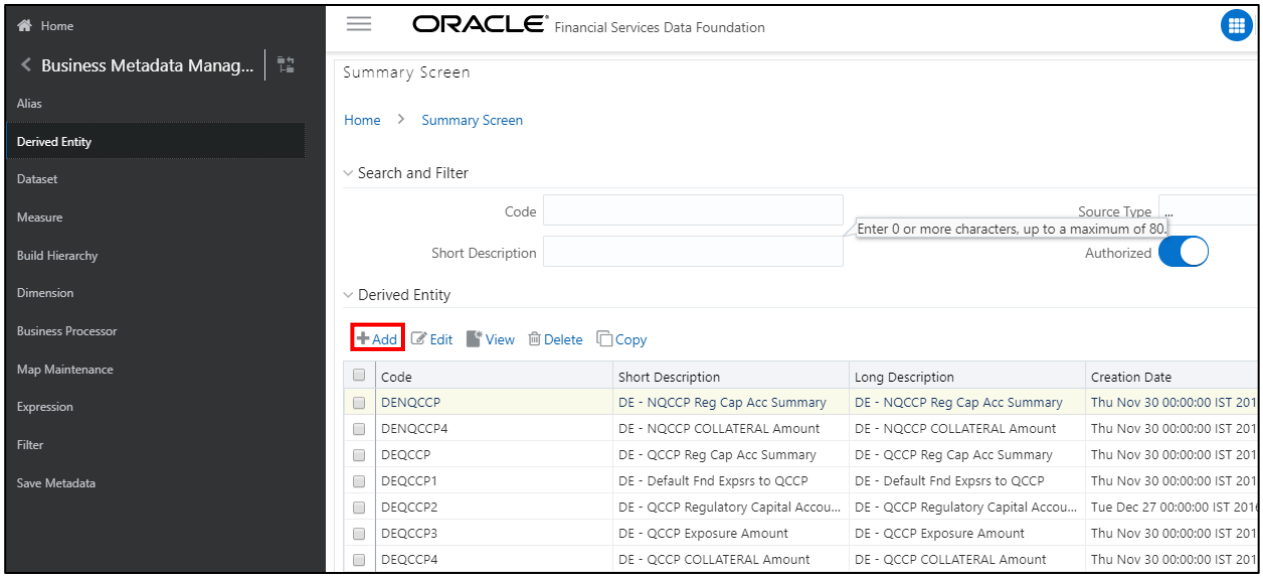


Figure 62: Derived Entity User Interface

Derived Entities must have AS_OF_DATE and LEGAL_ENTITY as the mandatory dimensions. Rest of the structure of the derived entity can vary depending on the dimensions present. A metadata configuration table is present in AgileREPORTER to link the name of the column in the derived entity and dimension that is referred in dimension mapping process.

Derived entities have data for the 'Final Reporting Run' only, which is reported to the Regulatory, and are refreshed for the latest hand-off date.

A metadata configuration table is maintained within AgileREPORTER to capture the derived entities that supply data for each schedule.

1. Click the **Add** button to create a new Derived Entity.

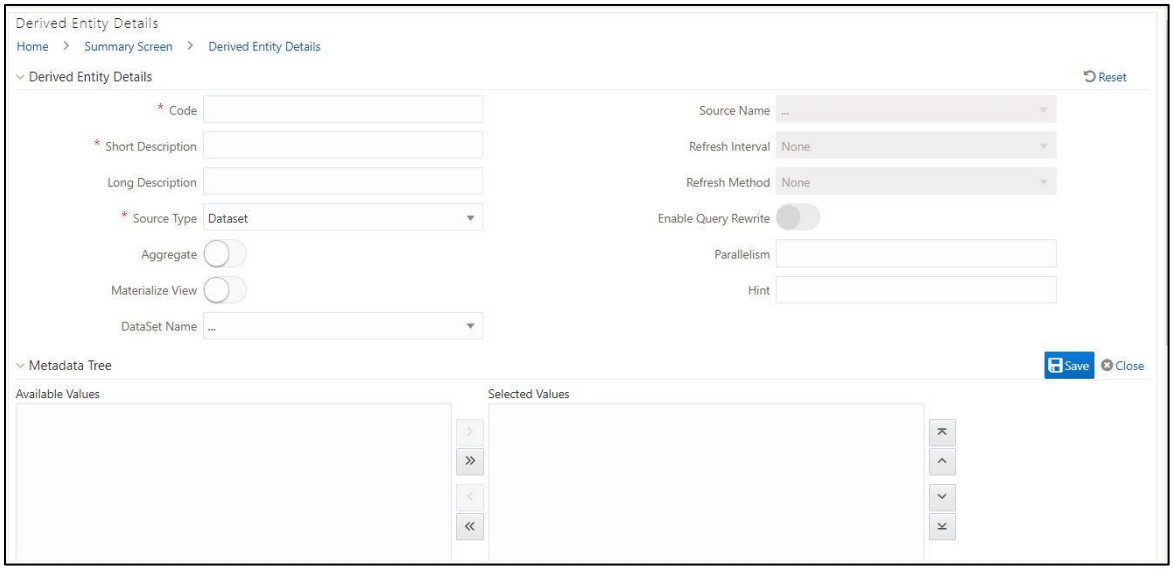


Figure 63: Derived Entity User Interface

5.3.1 Creating Derived Entity

Derived Entities must have **Code**, **Short Description** and **Source Type** mandatory dimensions as shown in Figure 63. Rest of the structure of the derived entity can vary depending on the dimensions present. A metadata configuration table is present in AgileREPORTER to link the name of the column in the derived entity and dimension that is referred in dimension mapping process.

Derived entities have data for the 'Final Reporting Run' only, which is reported to the Regulatory, and are refreshed for the latest hand-off date.

A metadata configuration table is maintained within AgileREPORTER to capture the derived entities that supply data for each schedule.

Refer to *OFS Analytical Applications Infrastructure User Guide* in (OHC) documentation library for detailed steps on creating a derived entity.

5.3.2 Refreshing Derived Entities

The complete Derived Entities can be refreshed as a whole or incrementally for selected time periods. Refer to *OFS_DE_INCREMENTAL_MV_REFRESH* in (OHC) documentation library for detailed steps to incrementally refersh derived entities.

5.3.3 User Roles

Following are the user roles for derived entity:

- **Reporting Analyst**: To create, modify, and delete a derived entity.
- **Data Analyst**: To view the derived entities.

5.4 Rules Run Framework Features

OFSDF Interface with Lombard Risk for US FED uses the following Rules Run Framework of OFSAA. For details on the features refer to *OFS Analytical Applications Infrastructure User Guide* in OHC documentation library.

- **Rules**: Financial institutions require constant monitoring and measurement of risk in order to conform to prevalent regulatory and supervisory standards. Such measurement often entails significant computations and validations with an organization's data. Data must be transformed to support such measurements and calculations. The data transformation is achieved through a set of defined Rules.
- REG REP uses Rules for reclassification of dimensions.
- **Process**: A set of Rules collectively form a Process. A Process definition is represented as a Process Tree. The Process option in the Rules Run Framework provides a framework that facilitates the definition and maintenance of a Process. By defining a Process, you can logically group a collection of Rules that pertain to a functional process.
- **Run**: The Run feature in the Rules Run Framework helps you to combine various components and/or processes together and execute them with different underlying approaches. Further, run conditions and/or job conditions can be specified while defining a run.

5.5 Dimension Mapping

Each cell reference is mapped to a set of dimensions and measures. This mapping is documented in excel and then converted to a Decision table through an offline utility provided by AgileREPORTER. Decision table is a metadata object within AgileREPORTER that stores the criteria for deriving value for each cell reference. The metadata is packaged for regulatory report as part of the OFS Risk Regulatory Solution. Decision table process within AgileREPORTER reads the metadata and derived entity published by OFSAA to populate data required for returns for the specified date and legal entity.

The following table is an example of dimension mapping. Each cell reference is mapped to a set of dimension members and measure. If a dimension is left empty for a cell reference, it indicates that it is not participating in the mapping process. If there are multiple mappings for a cell reference, then the value of this cell can come from any of these criteria.

Decision mapping table is processed against the contents of derived entity to reporting data. Each record of the derived entity is matched against the criteria specified in the decision table to identify the cell reference and derive return data (such as, cell reference and cell value).

Table 15: Dimension Mapping Example 1

Cell References	Is Derived?	Product Type	Customer Type	Branch Country	Measure
BHCK1234	No	Real Estate Loans	Individuals	US	Amortized Cost
BHCK1235	No	Real Estate Loans	Individuals	Non-US	Amortized Cost
BHCK9088	Yes				
BHCK1598	No	Credit Cards	Individuals		Amortized Cost
BHCK7075	No		Foreign Banks	Non-US	Amortized Cost
BHCK7075	No		Sovereign	Non-US	Amortized Cost

The following table is derived after converting the dimension member and measure names into corresponding dimension member codes (not surrogate keys) and measure codes. This decision table mapping is provided for each decision table in excel format as per template. AgileREPORTER converts the decision table mapping present in excel into configuration entries within their schema.

Table 16: Dimension Mapping Example 2

Cell References	Is Derived?	Product Type	Customer Type	Branch Country	Measure
BHCK1234	No	RELO	IND	US	MREG0001
BHCK1235	No	RELO	IND	Non-US	MREG0001
BHCK9088	Yes				
BHCK1598	No	CC	IND		MREG0001
BHCK7075	No		FB	Non-US	MREG0001
BHCK7075	No		SOV	Non-US	MREG0001

NOTE All the dimension member codes that are used in the decision table are preceded by OFSAA and cannot be modified. Therefore, if you have other member codes in the dimension, then you must re-classify them by using re-classification rule post load, or value-code mapping during load.

Decision tables must be prepared closer to the report submission period. In some cases, reclassification of multiple dimensions which result in a single unified reporting dimension must be performed in order to address the complexity of decision table. Reclassification rule is defined in OFSAA and packaged as part of OFSAA Risk Regulatory Reporting (REG REP) Solution.

In some cases, certain sections of the schedule or the entire schedule can be a list of data rows without any mapping to fixed set of dimension members. For example, Top 20 counterparties, List of Available for Sale (AFS) - securities. In such cases, since there are no cell references, decision table mapping specifies the names of dimensions and measures of derived entities in ‘sheet’ column or ‘row’ column of the template.

NOTE As a part of the solution, metadata exists as out of box / pre-configured with installer.

6 Executing Run through Run Management

Starting from OFSDF 8.0.3.1.0 release, we are packaging two out of the box Runs for data loading. Same can be executed through the Run Management screen. The following are the two runs that are packaged as part of Installer.

- **Financial Services Data Foundation Sourced Run**: This Run can be executed once per day for Data Movement from Staging Area to Results Area for Non-RUN SKEY tables.
- **OFS REG REP USFED Run**: This Run can be executed any number of times per day with each unique RUN SKEY for Data Movement in Run enabled tables.

6.1 Summary and Details Page

Upon initially navigating to *Run Management → Run Management*, a summary page is displayed showing all the defined Runs. By selecting a Run or by using search criteria, you can control the set of Runs that are displayed. This page displays the list of runs defined in the Run Rule Framework (RRF) except those with Immediate Execution Option **Yes** in the grid.

6.2 Navigation within the Summary Page

When you first navigate to the Run Management summary page, the Runs defined in the RRF are presented in a summary grid. The Run Management summary page has two sections:

- Search
- List of Runs

6.2.1 Search Section

Among other properties, each Run possesses a segment, a Run Name, and a Run Type. You may search on any of these properties in the Search section.

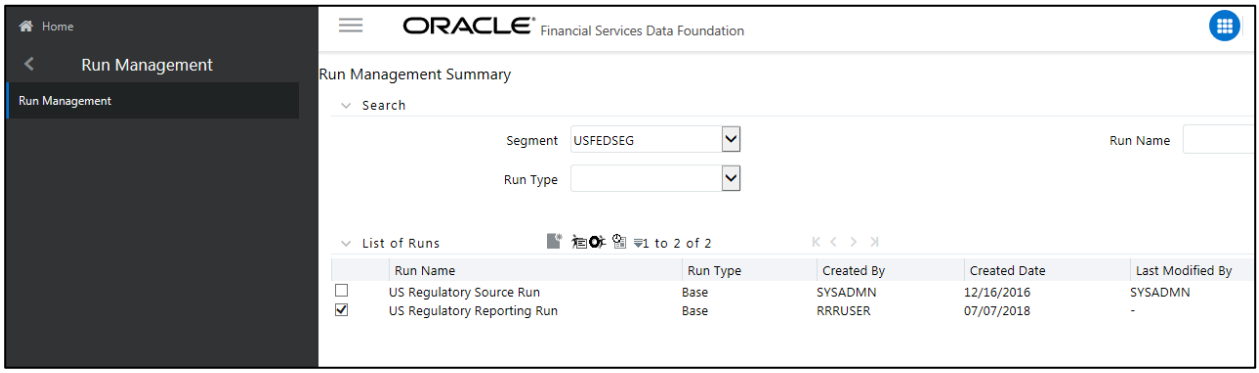


Figure 64: Run Search Section

6.2.2 List of Runs Section

The List of Runs section presents a grid containing all of the Runs that meet your search criteria. This summary grid offers several icons that allow you to perform different functions when a Run is selected.

To select a Run, click the check box in the first column of the grid.

- **View (**  **)**: Selecting a single row out of the grid enables the View icon. Clicking the View icon allows you to view the detailed definition of a Run on a read-only basis. The View icon is only enabled when a single Run has been selected.
- **Run Default Parameters (**  **)**: Selecting a single row out of the grid enables you to define the default parameters of a Run.
- **Run Execution Parameters (**  **)**: Selecting a single row out of the grid enables you to define the execution parameters of a Run.
- **Run Execution Summary (**  **)**: Selecting a single row out of the grid enables you to view the status of the Run executed in the Run Execution parameters window.

6.2.2.1 List of Runs Summary Grid

The following columns categorize each Run in the summary grid:

- **Run Name**: Displays the short name of the Run.
- **Run Type**: Displays the type of Run, Simulation or Baseline Run.
- **Created By**: Displays the name of the User who defined the Run.
- **Creation Date**: Displays the date on which the Run was created.
- **Last Modified By**: Displays the name of the User who has performed any modifications to the Original Run details.
- **Last Modified Date**: Displays the date on which the Original Run details were modified.

6.2.3 Navigation within Run Default Parameters Window

Click **Run Default Parameters** icon on the navigation bar of the *Run Management Summary* Window to input the Run level parameters. The *Run Parameters* Window is displayed.

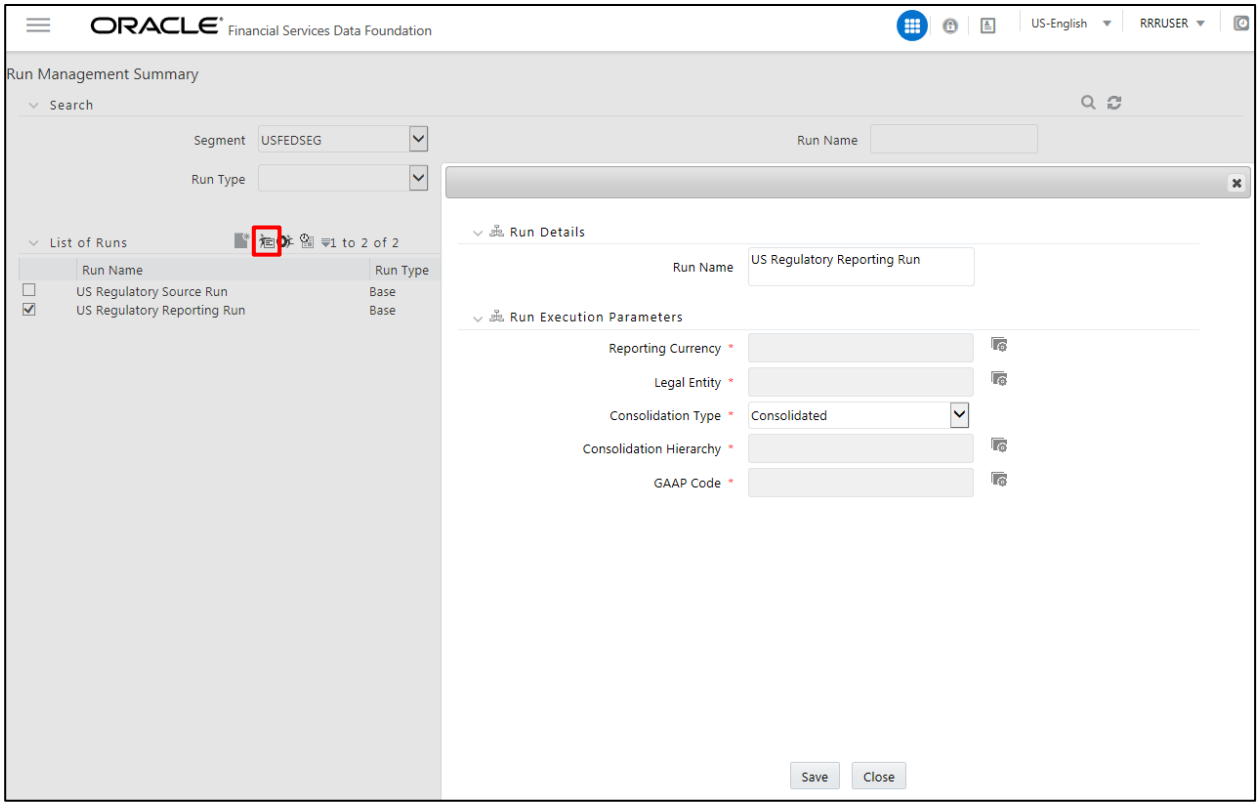


Figure 65: Run Details Summary

> **NOTE** To modify or view the parameters, the Modify Run Parameters role should be mapped to that relevant User profile.

This window consists of two sections Run Details and Run Execution Parameters.

6.2.3.1 Run Details Section

This section displays the name of the Run which is a read-only value.

6.2.3.2 Run Execution Parameters Section

In this section, you can update the following:

- **Reporting Currency**: Reporting Currency Code parameter is used for calculation of amounts in Reporting Currency during Data Population.
- **Legal Entity**: Legal Entity Code parameter is used for identifying the legal entity, which is used for the Run.
- **Consolidation Type**: Consolidation Type parameter is used for selecting legal entities on a solo or consolidation basis. In a solo run, only the selected legal entity will be used. In a consolidated run, along with the selected legal entity, all its child legal entities are also used.
- **Consolidation Hierarchy**: Legal Entity Hierarchy is used for selecting the required hierarchy for the consolidated run. This parameter is not required for solo run.
- **GAAP Code**: The GAAP code for the particular Run is displayed here.

NOTE Before proceeding further, to ensure that you do not lose the updated data, click **Save**.

To get the values for Reporting Currency parameter and Legal Entity parameter, you must save the following hierarchies under Save Metadata screen:
1. Legal Entity Code for Run (HFSDF001)
2. Reporting Currency Code for Run (HFSDF002)
3. Legal Entity Hierarchy for Run (HFSDF003)
4. GAAP Code for Run (HFSDF005)

For further details on Save Hierarchy, refer to *Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack 8.0.5.0.0* on OHC.

The values selected for reporting currency and Legal entity for the selected Run is shown as the default selected value in the *Run Execution Parameters* window.

6.2.4 Navigation within Run Execution Parameters Window

Click **Run Execution Parameters** icon on the navigation bar of the *Run Management Summary* window. The *Run Execution Parameter* window allows you to enter and save the Run execution parameters.

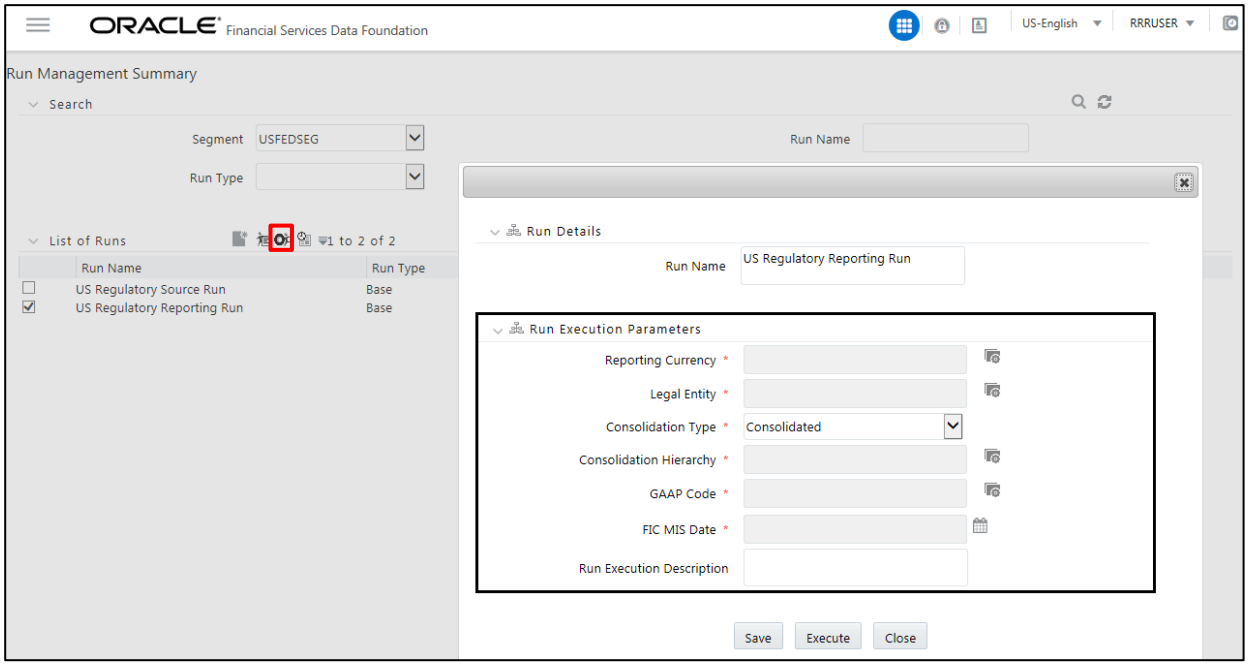


Figure 66: Run Execution Parameters Window

The *Run Execution Parameters* window consists of two sections **Run Details** and **Run Execution Parameters**.

6.2.4.1 Run Details Section

This section displays the name of the Run which is a read only value.

6.2.4.2 Run Execution Parameters Section

The following Run execution parameters can be updated:

- **Reporting Currency**: Reporting Currency Code parameter is used for calculation of amounts in Reporting Currency during Data Population.
- **Legal Entity**: Legal Entity Code parameter is used for identifying the legal entity, which is used for the Run.
- **Consolidation Type**: Consolidation Type parameter is used for selecting legal entities on a solo or consolidation basis. In a solo run, only the selected legal entity will be used. In a consolidated run, along with the selected legal entity, all its child legal entities are also used.
- **Consolidation Hierarchy**: Legal Entity Hierarchy is used for selecting the required hierarchy for the consolidated run. This parameter is not required for solo run.
- **GAAP Code**: The GAAP code for the particular Run is displayed here.
- **FIC MIS Date**: Enter the extraction date in this field.
- **Run Execution Description**: Enter a longer description of the Run.

NOTE To get the values for Reporting Currency parameter and Legal Entity parameter, you must save the following hierarchies under Save Metadata screen:
1. Legal Entity Code for Run (HFSDF001)
2. Reporting Currency Code for Run (HFSDF002)

By clicking the Save button; a batch with the defined Run execution parameters is created. The batch created can be executed from the Batch Execution screen.

By clicking the Execute button, a batch with the defined Run execution parameters is created and executed immediately. Status of the executed run can be seen in Batch Monitor screen or Run Execution Summary page.

NOTE For further details on Save Hierarchy and Batch Execution, refer to *Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack 8.0.5.0.0* on OHC. To execute a Run, the execute run role should be mapped to your User profile. Currently, the users mapped under FSDF Admin or FSDF Operator User Groups automatically have this role.

6.2.5 Navigation within Run Execution Summary Page

Select a Run from the *Run Management Summary* page and click **Run Execution Summary** icon to display the *Run Execution Summary* page where the following sections are displayed.

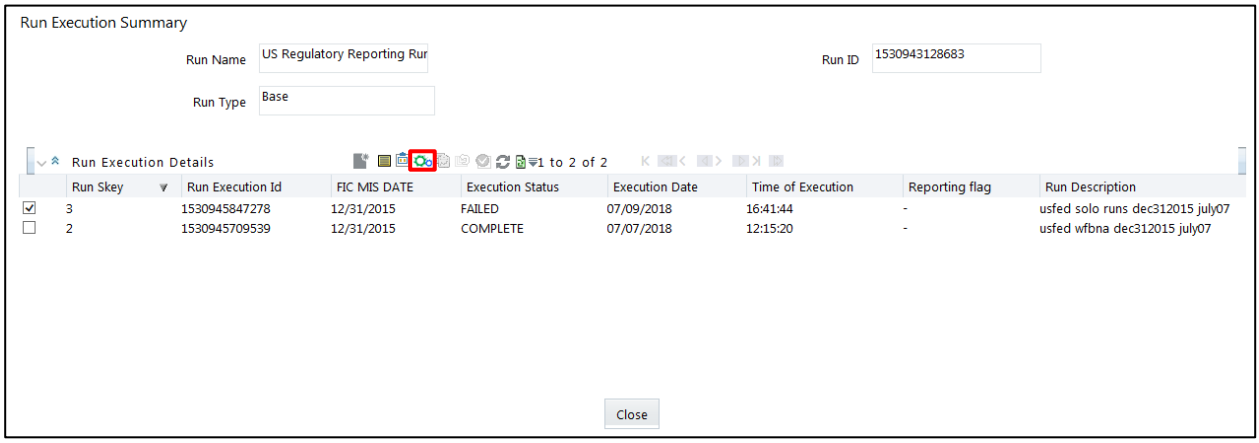


Figure 67: Run Execution Summary

This section consists of the two sections Run Execution Summary and Run Execution Details.

6.2.5.1 Run Execution Summary Section

The Run Execution Summary displays the following details:

- **Run Name**: Displays the name of the Run.
- **Run Type**: Displays the type of Run, Baseline or Simulation.
- **Run ID**: Displays the Run Execution ID.

6.2.5.2 Run Execution Details Section

The Run Execution Details section presents a grid containing all of the executions of Run and status of a particular execution of the Run. The menu bar in this grid offers several icons that allow you to perform different functions when a Run Execution is selected. To select a Run Execution, click the check box in the first column of the grid. More than one Run Execution can be selected at a time but this will cause some of the icons to become disabled.

- **Parameter Details (**): Click this icon to view the Run execution and Run default parameter details in read-only mode.
- **Copy (**): Click Copy icon, to copy the parameters as defined in the *Run Execution Parameter* window to create a new batch.
- **Execute (**): Click Execute icon to trigger the batch which is created from the *Run Execution Parameter* window. The status of the triggered batch is displayed. In the Execution Summary page, multiple selections of the execution IDs are available to trigger a batch.
- **Request Report Flag (**): To request for a Report Flag, select a Run Execution ID in the *Run Execution Summary* page and click **Request for Reporting Execution** icon. A dialog box appears to input your comments. Click **Submit** and the status of this Run is displayed in the *Report Flag* section. Only a successful execution can be requested for reporting. For the selected Run and Execution date, there can be only one reporting flag.

- **Override Report Flag (**): Any reporting execution can be overwritten with another execution. Select a successfully triggered batch in the *Run Execution Summary* page. The **Override Report Flag** icon is enabled, if an execution is already marked as a *Report Flag*. You can override the execution by updating your comments. This should be approved by the approver and the procedure is similar to the procedure detailed in the *Approve Report Flag* section.
- **Approve Report Flag (**): After submitting the Reporting Run in the earlier section, the **Approve Report Flag** icon is enabled. After clicking the icon, a dialog box with the *User Comments and Approver Comments* is displayed. The Approver can update the comments in the **Approver Comments** field and then click **Approve or Reject** button accordingly.
- **Reload (**): Click this icon to refresh / reload the Run Execution Summary details.

6.2.5.3 Run Execution Grid

The Run Execution Details displays the following details:

- **Run Skey**: Displays the Run Skey of an individual execution.
- **Run Execution ID**: Displays the execution ID of the Run.
- **FIC MIS DATE**: Enter the extraction date in this field.
- **Execution Status**: Displays the status of the execution which is failed or complete.
- **Execution Date**: Displays the date when the Run was executed.
- **Time of Execution**: Displays the time when the Run was executed.
- **Reporting Flag**: Displays the Report Flag used when the Run was executed.
- **Run Description**: Displays the description for the Run.

6.3 Run Execution from Command Line

The Run Execution can be performed from the Command Line Interface with the following steps:

1. Navigate to `$FIC_HOME/ficdb/conf` directory
2. Enter the details for the following fields in the **USFED Run - RNUS_REG_RUN.properties** file:

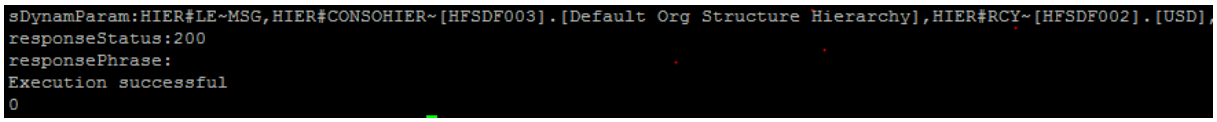
Name	Description	Example
INFODOM	Specify name of Information Domain (INFODOM) of Run Definition	INFODOM=FSDFINF300
SEGMENT	Specify the Folder Code / Segment Code of Run Definition	SEGMENT=USFEDSEG
RUN_CODE	Specify the Run Code of the Run Definition	RUN_CODE=RNUS_REG_RUN
USER_ID	Specify the OFSAAI User ID for the Run Execution	USER_ID=rrruser
HIER_RCY	Specify the Reporting Currency Hierarchy Code for the Run Execution	HIER_RCY=[HFSDF002].[USD] (default value)
HIER_LE	Specify the Legal Entity Code for the Run Execution	HIER_LE=WFCB

Name	Description	Example
HIER_CONSOHIER	Specify the Consolidation Hierarchy for the Run Execution	HIER_CONSOHIER=[HFSDF003].[Default Org Structure Hierarchy] (default value)
LIST_CONSOTYPE	Specify the Consolidation Type for the Run Execution	LIST_CONSOTYPE=SOLO List of values accepted are: 1. CONSL: Consolidated Run 2. SOLO: Solo Run (default value)
HIER_GAAP	Specify the GAAP Code Hierarchy for the Run Execution	HIER_GAAP=[HFSDF005].[USGAAP]
RUN_EXE_COMMENTS	Specify the Comments for Run Execution	RUN_EXE_COMMENTS=FR Y-9C Reporting Run
REQ_TYPE	Specify the Type of Execution for Run	REQ_TYPE=E Value accepted: E: Create Batch and Execute

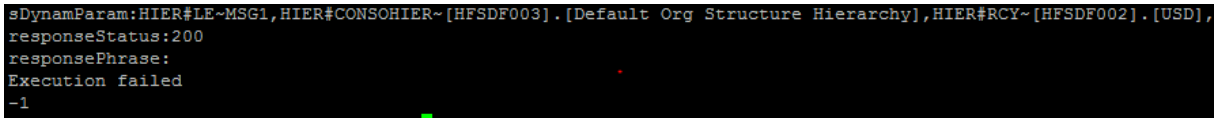
3. Navigate to `$FIC_HOME/ficdb/bin` directory
4. Execute the following **.sh** file by passing two arguments:

   `ExecuteRunManagement.sh <FIC_HOME>/ficdb/conf/<propertyfile> <execution date in YYYYMMDD format>`

   For example: `ExecuteRunManagement.sh <$FIC_HOME>/ficdb/conf/RNUS_REG_RUN.properties 20171130`
5. When the Run execution succeeds, the following message is displayed:



6. When the Run execution fails, the following message is displayed:



The Batch execution status can be monitored through the Batch Monitor link from the OFSAA Application Interface and the relevant logs are generated under the `$FIC_HOME/ficdb/log` directory.

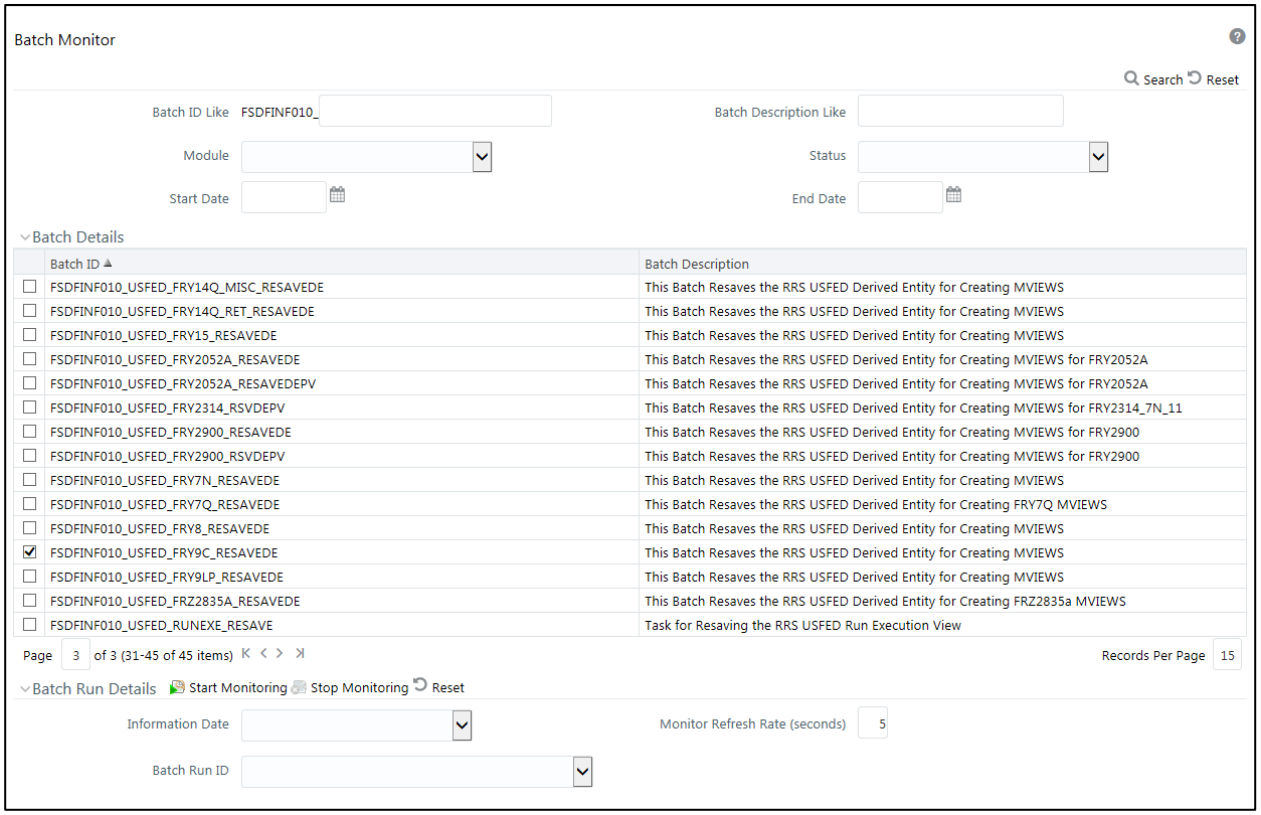


Figure 68: Batch Monitor

7 Metadata Export Utility

The Metadata Export Utility helps you to export OFSAA metadata into Excel Sheet. This feature helps to get a view of OFSAA metadata and its dependencies. It is a template based approach where you create templates and select Metadata Objects that must be extracted. The extraction process is supported only for Excel Sheet. While defining the template, you are expected to have prior knowledge of the OFSAA Metadata objects that are relevant from this application point of view.

7.1 Prerequisites

The following executions must be performed before using the Metadata Export Utility:

1. Before executing MDB Publish and Data Elements Wrapper Batch, ensure the following:
   a. Tablespace Requirement:
      i. Ensure that the **USERS** tablespace have minimum **150 GB** available
      ii. Ensure that the **TEMP** tablespace is minimum **45 GB** available
   b. Execute the following **Gather Stat** command for the mentioned tables:

      BEGIN

      DBMS_STATS.GATHER_TABLE_STATS(USER, 'TABLE_NAME');

      END;

      i. **Atomic Schema**:
         - FSI_M_CELL_DETAILS
         - FSI_DE_SEEDED_DIMENSIONS
         - FSI_DE_TABLE_APPLICATION_MAP
         - FSI_DE_PP_TABLE_LIST
         - FSI_DE_METADATA_SEEDED_VW_MAP
         - FSI_DE_PP_TABLE_REPORT_MAP

      ii. **Config Schema**:
         - AAI_OBJECT_B
         - AAI_OBJECT_TL
         - AAI_DMT_DEFINITION
         - AAI_DMT_DEF_SOURCE_ENTITY
         - AAI_DMT_MAPPING_DETAILS
         - PR2_RULES_B
         - PR2_RULE_MAP
         - PR2_RULE_OBJECT
         - PR2_RULE_OBJECT_MEMBER
         - PR2_OBJECT_TL
         - PR2_OBJECT_TRACE
         - BATCH_MASTER

- BATCH_TASK_MASTER
- BATCH_PARAMETER_MASTER
- METADATA_MASTER
- METADATA_ELEMENT_MASTER
- METADATA_LOCALE_MASTER
- METADATA_TYPE_MASTER
- METADATA_ATTRIBUTE_MASTER

2. **MDB Publish**: Execute the batch, **INFODOM_MDB**
3. After Executing MDB Publish and Data Element Wrapper Batch, ensure the following:
   a. Execute the following **Gather Stat** command for the mentioned tables:

```
BEGIN
DBMS_STATS.GATHER_TABLE_STATS(USER, 'TABLE_NAME');
END;
```

      i. **Atomic Schema**:
         - FSI_DE_REPORT_LINEAGE_BASE
         - FSI_DE_REPORT_LINEAGE_DETL
         - FSI_DE_METADATA_TGT_MEMBER
         - FSI_DE_METADATA_SRC_MEMBER
         - FSI_DE_REPORT_TARGET_MEMBER
         - FSI_DE_REPORT_SOURCE_MEMBER
4. **Logs**: MDB logs are generated under deployed area `/Context_Name/logs/MDB_XXXX.log`
5. **Data Elements Wrapper Execution**: After MDB Publish is completed succesfully with message "Metadata publishing is finished." in the `/Context_Name/logs/MDB_XXXX.log`, you must execute the Data Elements Utility with the following seeded batch to get the Data Lineage for each Metadata in OFSAA:

   `<INFODOM>_POP_DATA_ELEMENTS_USFED`

   This execution requires adequate tablespace. Ensure that your Atomic Schema is having enough tablespace in TEMP and USERS.

   Parameters used in `<INFODOM>_POP_DATA_ELEMENTS_USFED` Batch

   The batch can be executed in different modes according to each requirement. The following are the parameters used for executing the batch.

   The default parameters used in the **<INFODOM>_POP_DATA_ELEMENTS_USFED** batch are:

   Task1 (METADATA PARSER)

Sl. No.	Parameter	Description	List of Values	Default Value
1	P_FULL_PARSE	Full Parser Flag	Y/N	'Y'
2	P_INFODOM_NAME	Infodom Name	##INFODOM##	<Value of the Infodom where US FED is installed>. For example: 'FSDFINFO'

Task2 (REPORT PARSER)

Sl. No.	Parameter	Description	List of Values	Default Value
1	P_JURISDICTION	Jurisdiction Code	USFED	'USFED'
2	P_INFODOM_NAME	Infodom Name	##INFODOM##	<Value of the Infodom where US FED is installed>. For example: 'FSDFINFO'

Execution Types for METADATA Parsing in `<INFODOM>_POP_DATA_ELEMENTS_USFED` Batch

1. **Full METADATA Parsing [Default Mode]** (if the P_FULL_PARSE parameter is 'Y', then the parsing happens for entire METADATA and Run Elements for the Run(s) enabled in FSI_DE_POP_RUN_LIST table in the Atomic Schema).
2. **Incremental METADATA Parsing [Optional Mode. Batch Parameter to Be Modified]** (if the P_FULL_PARSE parameter is 'N', then the parsing happens for changed METADATA and Run Elements for the Run(s) enabled in FSI_DE_POP_RUN_LIST table in the Atomic Schema).

   You can edit the parameters by accessing the Batch Maintenance screen.

   a. Login to Oracle Financial Services Analytical Applications interface with your credentials.

   b. Navigate to **Applications → Financial Services Data Foundation → Operations → Batch Maintenance**

   c. Select Batch Name (`<INFODOM>_POP_DATA_ELEMENTS_USFED`)

   d. (OPTIONAL) Select **Task1** and click the **Edit** button. The *Edit Task Definition* Window is displayed.

   e. Modify the **Parameter List** field as applicable.

The values must be in single quotes and comma separated for each value. Follow the same order as in the table.

Execution Types for REPORT Parsing in `<INFODOM>_POP_DATA_ELEMENTS_USFED` Batch:

1. **US FED Jurisdiction REPORT Parsing [Default Mode]** (if the P_JURISDICTION parameter is 'USFED', then the parsing happens for US FED Reports enabled in FSI_DE_POP_REPORT_LIST table in the Atomic Schema).

   Even if the P_JURISDICTION parameter in `<INFODOM>_POP_DATA_ELEMENTS_USFED` Batch is loaded, the Dashboards which get parsed depend on the FSI_DE_POP_REPORT_LIST table in the Atomic Schema.
2. **All Jurisdictions REPORT Parsing [Optional Mode. Batch Parameter to Be Modified]** (if the P_JURISDICTION parameter is NULL, that is, ('') or two Single Quotes, then the parsing happens for entire Reports enabled in FSI_DE_POP_REPORT_LIST table in the Atomic Schema).

You can edit the parameters by accessing the Batch Maintenance screen.

a. Login to Oracle Financial Services Analytical Applications interface with your credentials.

b. Navigate to *Applications → Financial Services Data Foundation → Operations → Batch Maintenance*

c. Select Batch Name (`<INFODOM>_POP_DATA_ELEMENTS_USFED`)

d. (OPTIONAL) Select **Task2** and click the **Edit** button. The *Edit Task Definition* Window is displayed.

e. Modify the **Parameter List** field as applicable.

The values must be in single quotes and comma separated for each value. Follow the same order as in the table.

Enabling Run for METADATA Parsing

Every execution for METADATA Parsing requires minimum one Run to be enabled in FSI_DE_POP_RUN_LIST table in the Atomic Schema. By default, RGRNUSFED is enabled.

RUN NAME	INCLUDE RUN
RGRNUSFED	Y

Excluding Irrelevant Data Flows from Lineage Reports

For each Run, some of the Data Mappings can be functionally irrelevant. For these cases with respect to any Run, the customer can opt for removing these Data Flow from Lineage Reports as an exclusion by inputting the same in the FSI_DE_RUN_FLOW_REMOVAL table.

Enabling Reports for REPORT Parsing

Every execution for REPORT Parsing requires minimum one Report to be enabled in FSI_DE_POP_REPORT_LIST table in the Atomic Schema. By default, the following Reports are enabled for US FED Jurisdiction.

Table 17: Dashboard ID Details

DASHBOARD ID	JURISDICTION CODE	REPORT CODE	INCLUDE REPORT
1	USFED	FRY-9C	Y
2	USFED	FRY-9LP	Y
3	USFED	FFIEC-009	Y
4	USFED	FFIEC-009a	Y
5	USFED	FRY-15	Y
6	USFED	FRY-20	Y
7	USFED	FRY-12	Y
8	USFED	FRY-11	Y
9	USFED	FRY-11s	Y
10	USFED	FR-2314	Y
11	USFED	FR-2314s	Y
12	USFED	FR-2052A	Y
13	USFED	FRY-14Q	Y
14	USFED	FRY-14A	Y
15	USFED	FFIEC-031	Y
16	USFED	FR-2886B	Y
17	USFED	FFIEC-041	Y
18	USFED	FRY-7N	Y
19	USFED	FFIEC101	Y

DASHBOARD ID	JURISDICTION CODE	REPORT CODE	INCLUDE REPORT
20	USFED	FR-2900	Y
21	USFED	FDIC-8020	Y
22	USFED	FRY-14M	Y
23	USFED	FR-2644	Y
24	USFED	FRY-7NS	Y
25	USFED	FFIEC-002	Y
26	USFED	FR-2420	Y
27	USFED	FFIEC-002S	Y
28	USFED	FR-2502Q	Y
29	USFED	FFIEC-030	Y
30	USFED	FFIEC-030S	Y
31	USFED	FR-2835A	Y
32	USFED	FRY-7Q	Y
33	USFED	FFIEC-002	Y

By Default All Dashboards are enabled and if you wish to parse particular Dashboards, modify the FSI_DE_POP_REPORT_LIST table in the Atomic Schema by enabling / disabling the “Include Report Column”.

Executing SELECTED tasks of `<INFODOM>_POP_DATA_ELEMENTS_USFED` Batch

By Deafult, the `<INFODOM>_POP_DATA_ELEMENTS_USFED` Batch contains both the tasks, that is, METADATA Parsing and REPORT Parsing. You can use platform feature of EXCLUDE / INCLUDE Batch Task for Optional execution of required tasks.

7.1.1 Verifying Logs

Data Elements logs are generated in Atomic Schema under the **FSI_MESSAGE_LOGS** table.

Tasks	Batch Run ID	Indication
Task1 (METADATA Parsing)	REGISTER_ELEMENTS_<Batch_Run_ID>	Processes Metadata Parsing. The message “Completed REISTER_ELEMENTS” indicates that the Metadata parsing is completed with Registration.
Task2 (REPORT Parsing)	REPORT_TO_ELEMENTS_ <Batch_Run_ID >	Processes Report Parsing. The message “Completed REPORT_TO_ELEMENTS” indicates that all the Report parsing is completed.

7.1.2 Validating Lineage Outputs

In Atomic Schema, you must verify that data is present in the following tables and ensure that the table is populated:

- FSI_DE_RUN_LINEAGE_METADATA
- MDR_LINEAGE_METADATA
- FSI_DE_REPORT_LINEAGE_BASE
- FSI_DE_REPORT_LINEAGE_DETL

It is recommended that the following SQL statement must be executed in Config Schema, if this INDEX is not created:

```
CREATE INDEX index_mdr_mod_parent_child
CREATE INDEX index_mdr_mod_parent_child
ON mdb_object_dependencies (parent_object_def_id,child_object_def_id)
COMPUTE STATISTICS
/
```

7.2 User Access

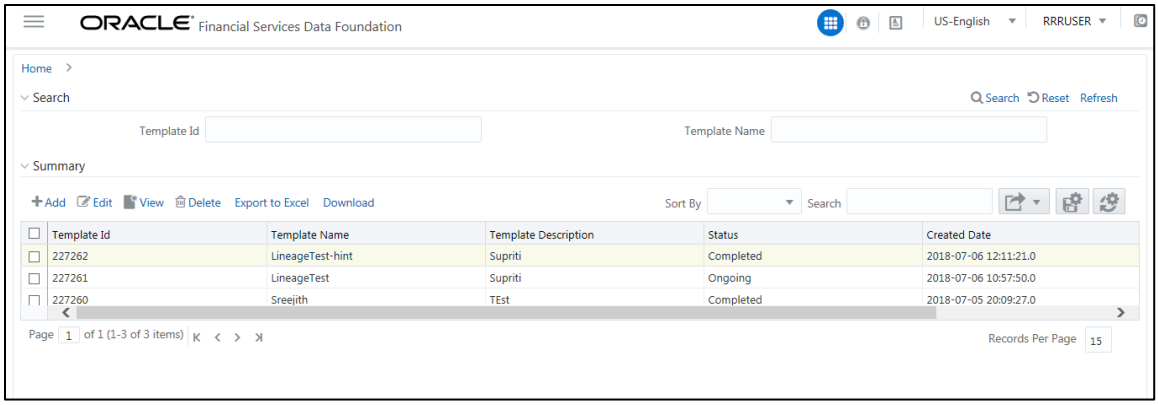
The following user groups are pre-seeded in the component that help you get access to the Metadata Report Extract screen.

1. MDR View Group: To see Metadata Report Extract with View permissions.
2. MDR Owner Group: To create templates in Metadata Report Extract.

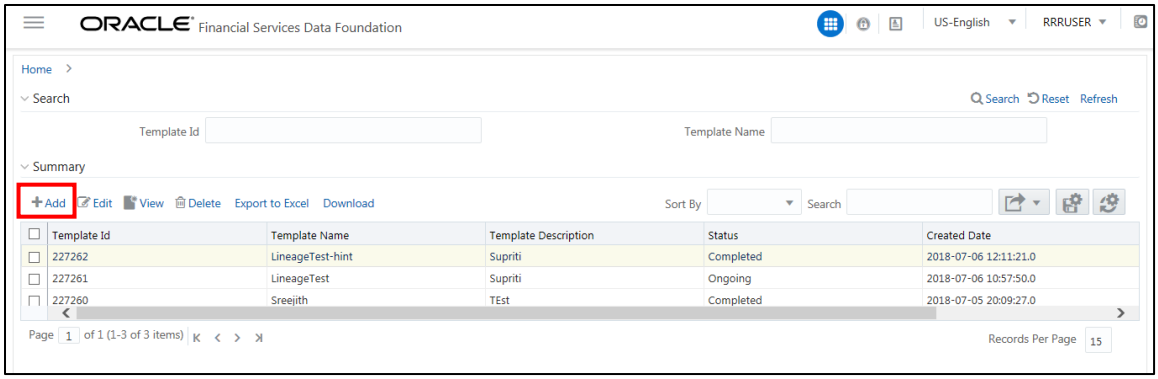
7.3 Create and Export Metadata Report Templates

Perform the following steps to create and export the Metadata Report Templates:

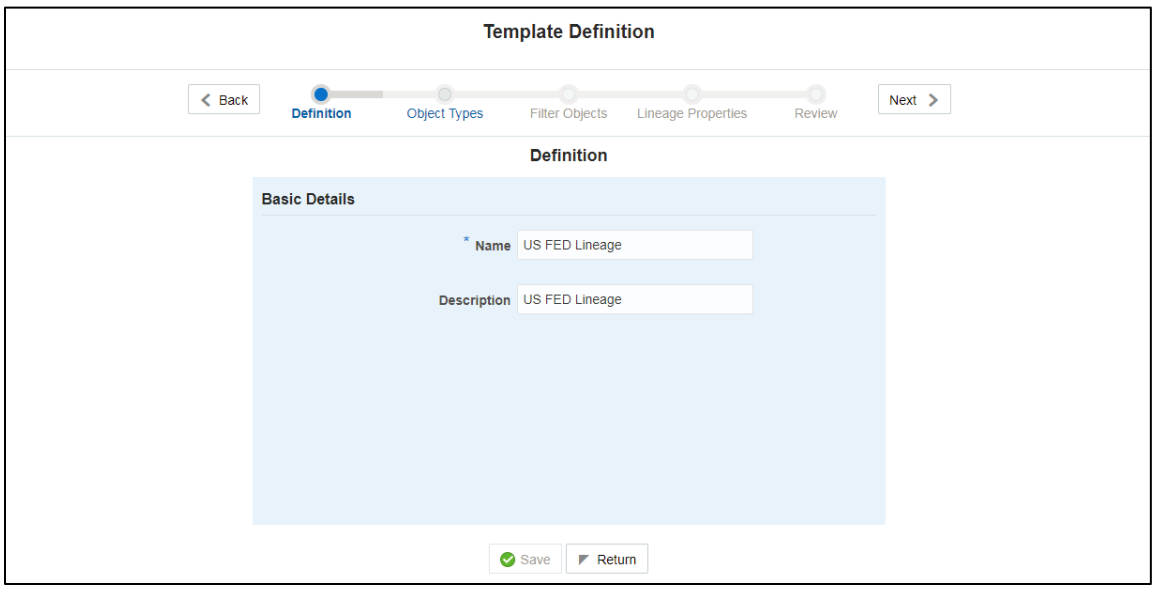
1. Navigate to *Common Components* → *Utilities* → *Metadata Report*.



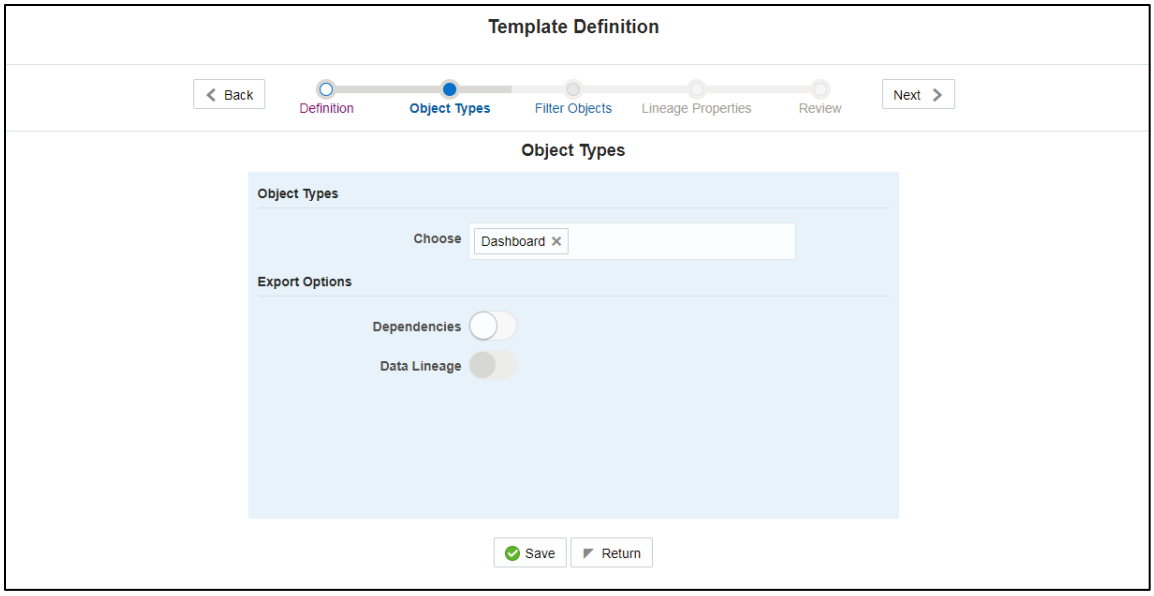
2. Click **Add** icon, in *Summary* screen, to create a new Metadata Report Template.



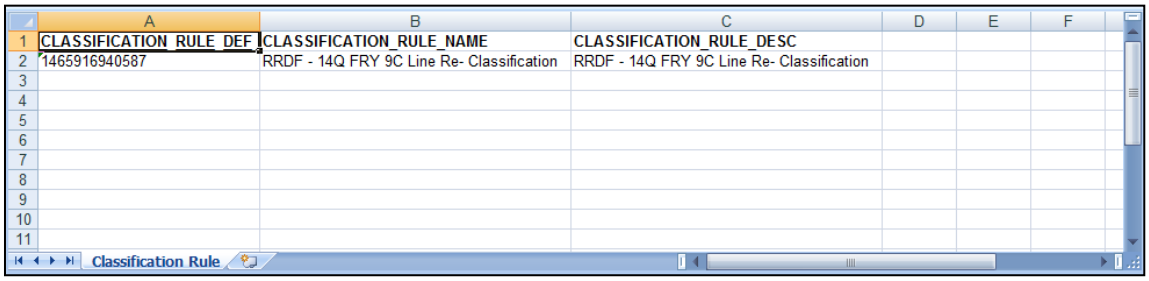
3. Provide the **Name** and **Description** for the new template in *Template Definition* page.



4. Select the desired object from the **Object Type** dropdown to be exported.
5. **Individual** report generates only the basic properties of the object selected, that is, name and description. **Relational** report generates detailed information up to the Entities level, if Dependencies is chosen; and up to the Staging Columns level, if Data Lineage is selected along with Dependencies.
6. **Dependencies**: Metadata object is dependent on several other metadata objects. Metadata object is also used (that is, consumed) in several other metadata objects. Dependency or usage tree can be of any depth. For example, a rule can be dependent on a hierarchy, business processor, and dataset. Further, each of these metadata objects can be dependent on other metadata objects. Metadata Export Utility exports all the dependent or used metadata objects for all paths in the dependency or usage tree, if this option is selected.
7. **Lineage**: Data is loaded from source systems to staging and then moved across to processing / reporting. Lineage traces the data element as it moves across different layers of OFSAA: staging, processing, and reporting. Metadata Export Utility exports the lineage of each of the reporting area data element that is identified by dependencies.
8. For Individual Report: In the Export Options, do not select Dependencies or Data Lineage.



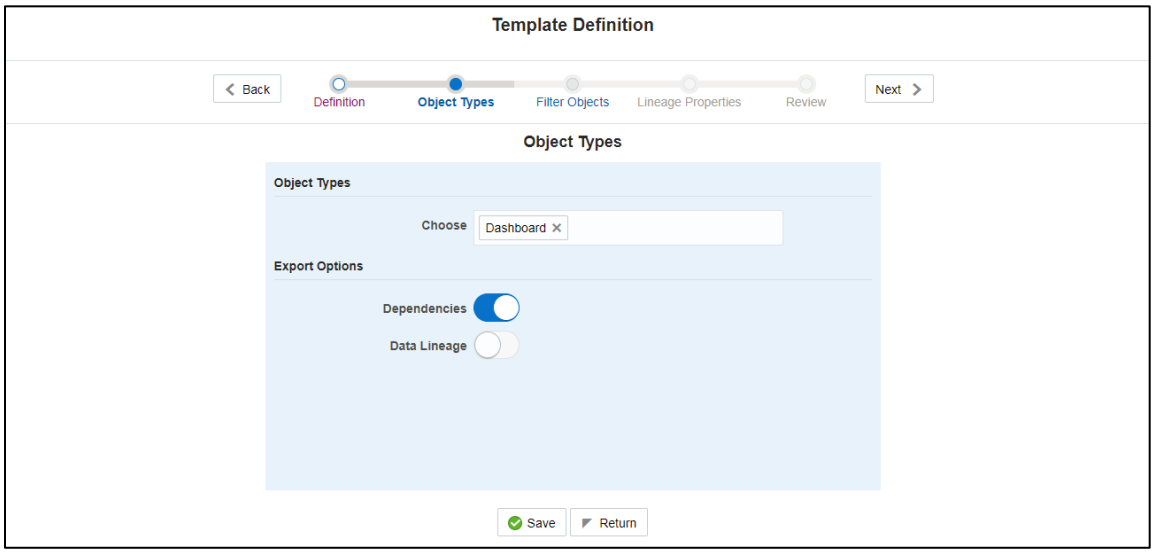
9. The exported sample report for Individual is as follows:



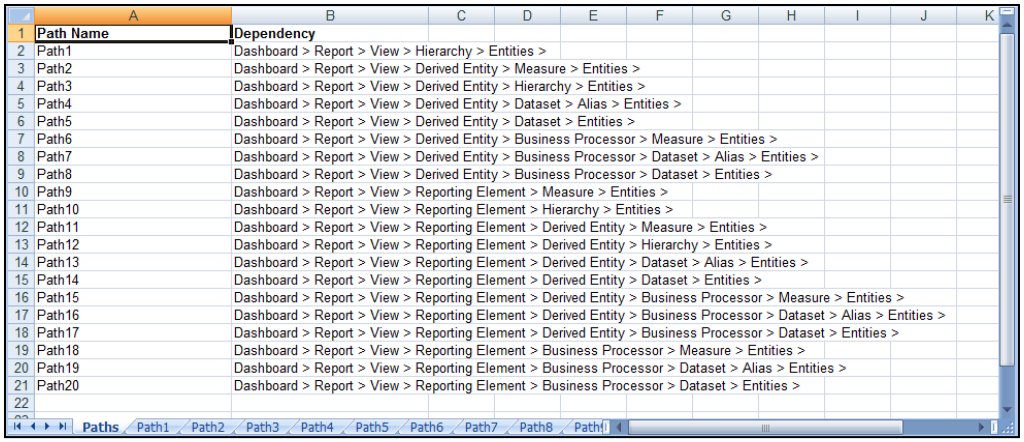
	A	B	C	D	E	F
1	CLASSIFICATION_RULE_DEF	CLASSIFICATION_RULE_NAME	CLASSIFICATION_RULE_DESC			
2	1465916940587	RRDF - 14Q FRY 9C Line Re- Classification	RRDF - 14Q FRY 9C Line Re- Classification			
3						
4						
5						
6						
7						
8						
9						
10						
11						

Classification Rule

For Relational Report: In the **Export Options**, select **Dependencies**.



10. The exported sample report for Relational is as follows:



Path Name	Dependency
Path1	Dashboard > Report > View > Hierarchy > Entities >
Path2	Dashboard > Report > View > Derived Entity > Measure > Entities >
Path3	Dashboard > Report > View > Derived Entity > Hierarchy > Entities >
Path4	Dashboard > Report > View > Derived Entity > Dataset > Alias > Entities >
Path5	Dashboard > Report > View > Derived Entity > Dataset > Entities >
Path6	Dashboard > Report > View > Derived Entity > Business Processor > Measure > Entities >
Path7	Dashboard > Report > View > Derived Entity > Business Processor > Dataset > Alias > Entities >
Path8	Dashboard > Report > View > Derived Entity > Business Processor > Dataset > Entities >
Path9	Dashboard > Report > View > Reporting Element > Measure > Entities >
Path10	Dashboard > Report > View > Reporting Element > Hierarchy > Entities >
Path11	Dashboard > Report > View > Reporting Element > Derived Entity > Measure > Entities >
Path12	Dashboard > Report > View > Reporting Element > Derived Entity > Hierarchy > Entities >
Path13	Dashboard > Report > View > Reporting Element > Derived Entity > Dataset > Alias > Entities >
Path14	Dashboard > Report > View > Reporting Element > Derived Entity > Dataset > Entities >
Path15	Dashboard > Report > View > Reporting Element > Derived Entity > Business Processor > Measure > Entities >
Path16	Dashboard > Report > View > Reporting Element > Derived Entity > Business Processor > Dataset > Alias > Entities >
Path17	Dashboard > Report > View > Reporting Element > Derived Entity > Business Processor > Dataset > Entities >
Path18	Dashboard > Report > View > Reporting Element > Business Processor > Measure > Entities >
Path19	Dashboard > Report > View > Reporting Element > Business Processor > Dataset > Alias > Entities >
Path20	Dashboard > Report > View > Reporting Element > Business Processor > Dataset > Entities >

11. The first sheet shows the different Paths and their Dependencies till the Entities level. Select the required **Path** sheet at the bottom to view the dependencies.

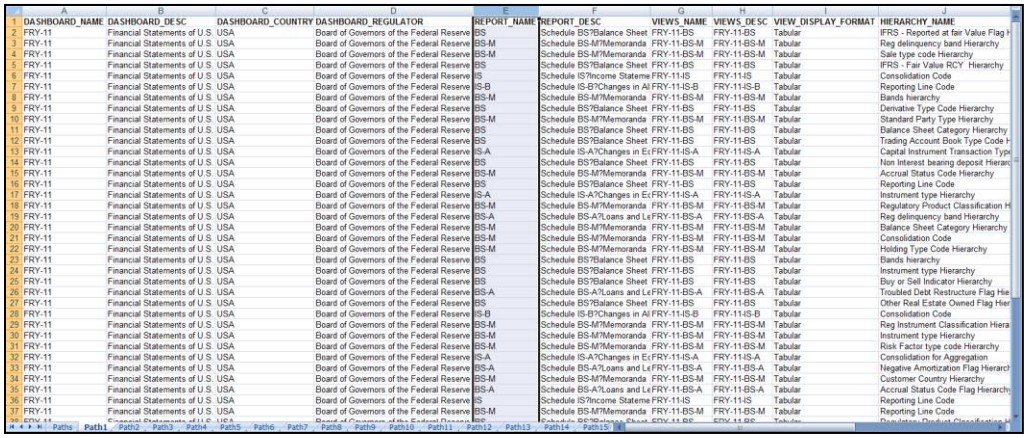
Each path tells how the dependency/usage is derived from dashboard to entity or vice versa involving various OFSAA object types like Derived Entity, Hierarchies, Datasets, Measures, and so on.

These paths are generated by the system using data already published in MDB dependency tables as part of OFSAA MDB object publish.

For every dependent object type displayed in each path sheet, the following columns are displayed:

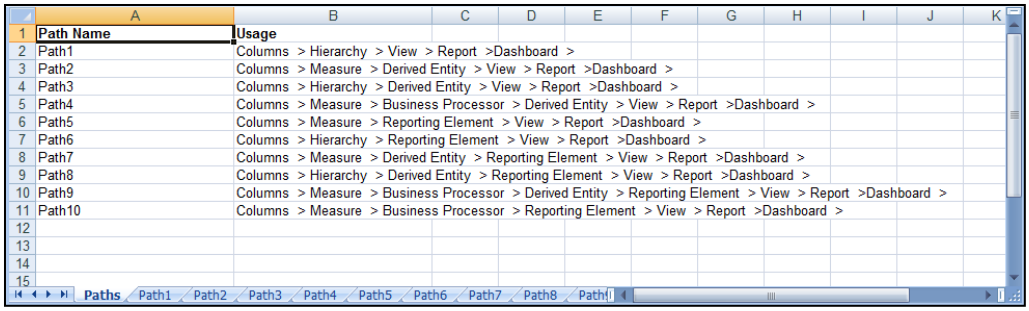
- Object type name
- Object type description
- One or many Object specific properties (optional)

12. For example: In Path1, Dashboard is the first Object type, the dependencies generated are Dashboard Name, Dashboard Description, and Dashboard properties: Dashboard Country, Dashboard Regulator and so on. Similarly, Report is the next Object type in Path1 and the dependencies generated are Report Name, Report Description, Views Name, Views Description, View Display Format and so on. Then followed by Hierarchy Objects name, description and properties up to the Entities level.



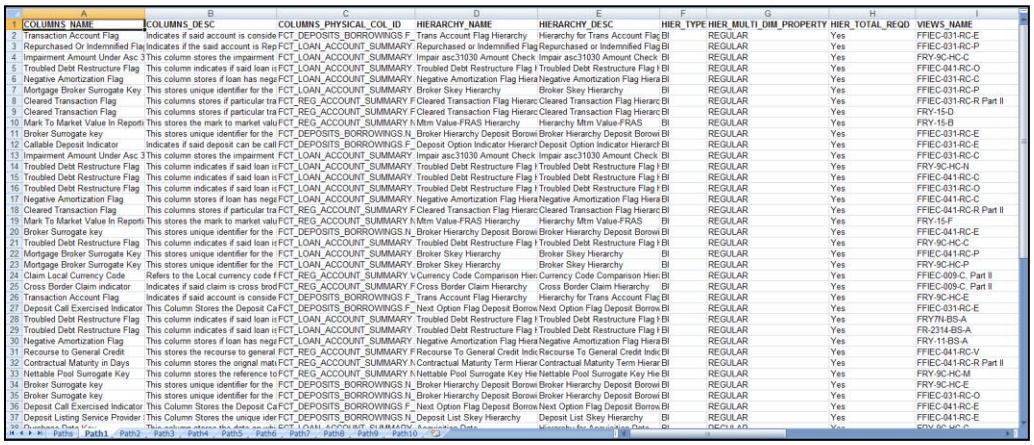
DASHBOARD_NAME	DASHBOARD_DESC	DASHBOARD_COUNTRY	DASHBOARD_REGULATOR	REPORT_NAME	REPORT_DESC	VIEWS_NAME	VIEWS_DESC	VIEW_DISPLAY_FORMAT	HIERARCHY_NAME
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	IFRS - Reported at fair Value Flag
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Reg delinquency band Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Sale type code Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	IFRS - Fair Value RCY Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS	Schedule IS?Income Stateme	FRY-11-IS	FRY-11-IS	Tabular	Consolidation Code
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS-B	Schedule IS-B?Changes in Al	FRY-11-IS-B	FRY-11-IS-B	Tabular	Reporting Line Code
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Bands hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Derivative Type Code Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Standard Party Type Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Balance Sheet Category Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Trading Account Book Type Code H
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS-A	Schedule IS-A?Changes in E	FRY-11-IS-A	FRY-11-IS-A	Tabular	Capital Instrument Transaction Type
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Non Interest bearing deposit Hierar
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Accrual Status Code Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Reporting Line Code
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS-A	Schedule IS-A?Changes in E	FRY-11-IS-A	FRY-11-IS-A	Tabular	Instrument type Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Regulatory Product Classification H
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A?Loans and Le	FRY-11-BS-A	FRY-11-BS-A	Tabular	Reg delinquency band Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Balance Sheet Category Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Consolidation Code
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Holding Type Code Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Bands hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Instrument type Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Buy or Sell Indicator Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A?Loans and Le	FRY-11-BS-A	FRY-11-BS-A	Tabular	Troubled Debt Restructure Flag Hie
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS	Schedule BS?Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular	Other Real Estate Owned Flag Hier
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS-B	Schedule IS-B?Changes in Al	FRY-11-IS-B	FRY-11-IS-B	Tabular	Consolidation Code
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Reg Instrument Classification Hiera
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Instrument type Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Risk Factor type code Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS-A	Schedule IS-A?Changes in E	FRY-11-IS-A	FRY-11-IS-A	Tabular	Consolidation for Aggregation
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A?Loans and Le	FRY-11-BS-A	FRY-11-BS-A	Tabular	Negative Amortization Flag Hierarch
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Customer Country Hierarchy
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A?Loans and Le	FRY-11-BS-A	FRY-11-BS-A	Tabular	Accrual Status Code Flag Hierarch
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	IS	Schedule IS?Income Stateme	FRY-11-IS	FRY-11-IS	Tabular	Reporting Line Code
FRY-11	Financial Statements of U.S.	USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M?Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular	Reporting Line Code

The **Usage** sample report (generated by default when Dependencies is selected) is as follows:



Path Name	Usage
Path1	Columns > Hierarchy > View > Report >Dashboard >
Path2	Columns > Measure > Derived Entity > View > Report >Dashboard >
Path3	Columns > Hierarchy > Derived Entity > View > Report >Dashboard >
Path4	Columns > Measure > Business Processor > Derived Entity > View > Report >Dashboard >
Path5	Columns > Measure > Reporting Element > View > Report >Dashboard >
Path6	Columns > Hierarchy > Reporting Element > View > Report >Dashboard >
Path7	Columns > Measure > Derived Entity > Reporting Element > View > Report >Dashboard >
Path8	Columns > Hierarchy > Derived Entity > Reporting Element > View > Report >Dashboard >
Path9	Columns > Measure > Business Processor > Derived Entity > Reporting Element > View > Report >Dashboard >
Path10	Columns > Measure > Business Processor > Reporting Element > View > Report >Dashboard >

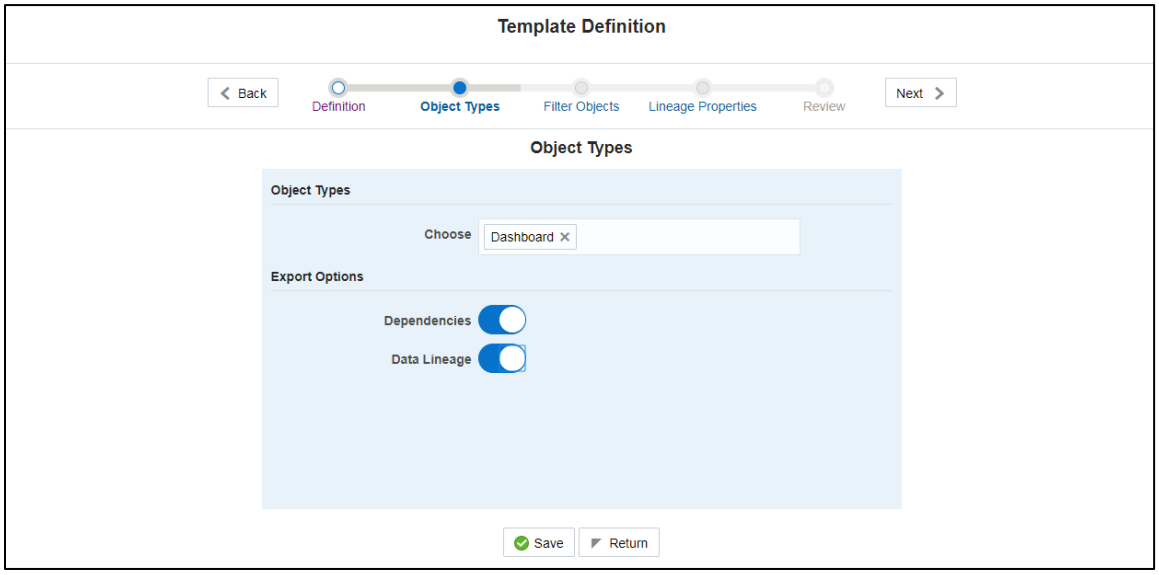
The first sheet shows the different Paths and their Usage till the Dashboard level. Select the required **Path** sheet at the bottom to view the Usage.



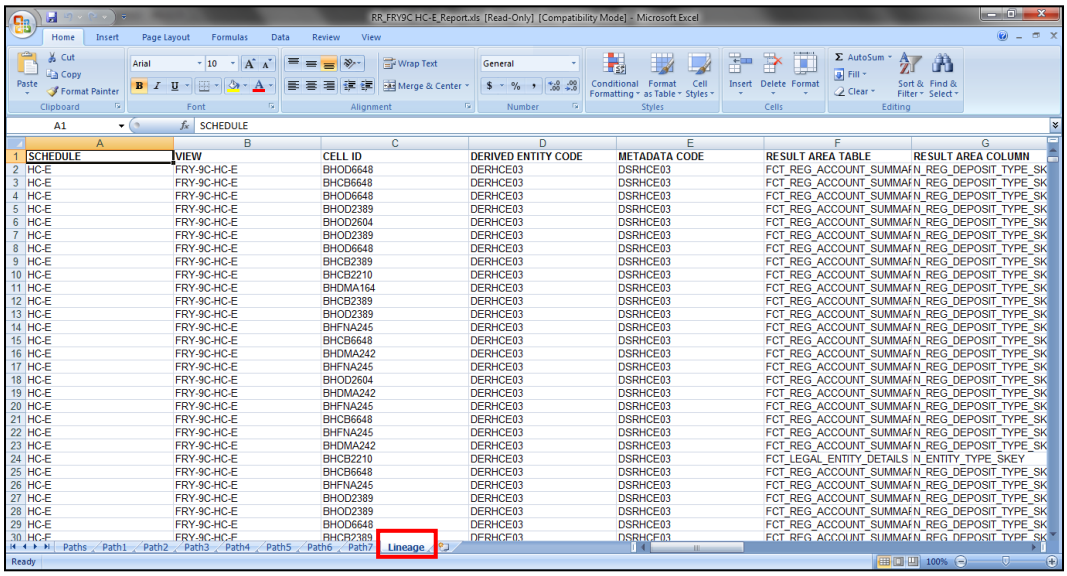
COLUMNS_NAME	COLUMNS_DESC	COLUMNS_PHYSICAL_COL_ID	HIERARCHY_NAME	HIERARCHY_DESC	HIER_TYPE	HIER_MULTI_DIM_PROPERTY	HIER_TOTAL_REQD	VIEWS_NAME
Transaction Account Flag	Indicates if said account is conside	FCT_DEPOSITS_BORROWINGS.F_	Trans Account Flag Hierarchy	Hierarchy for Trans Account Flag	BI	REGULAR	Yes	FFIEC-031-RC-E
Repurchased Or Indemnified Flag	Indicates if the said account is Rep	FCT_LOAN_ACCOUNT_SUMMARY.	Repurchased or Indemnified Flag	Repurchased or Indemnified Flag	BI	REGULAR	Yes	FFIEC-031-RC-P
Impairment Amount Under Asc 3	This column stores the impairment	FCT_LOAN_ACCOUNT_SUMMARY.	Impair asc31030 Amount Check	Impair asc31030 Amount Check	BI	REGULAR	Yes	FRY-9C-HC-C
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FFIEC-041-RC-O
Negative Amortization Flag	This column stores if loan has nega	FCT_LOAN_ACCOUNT_SUMMARY.	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes	FFIEC-031-RC-C
Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY.	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes	FFIEC-031-RC-P
Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierarc	Cleared Transaction Flag Hierarc	BI	REGULAR	Yes	FFIEC-031-RC-R Part II
Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierarc	Cleared Transaction Flag Hierarc	BI	REGULAR	Yes	FRY-15-D
Mark To Market Value In Reporti	This stores the mark to market valu	FCT_REG_ACCOUNT_SUMMARY.N	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes	FRY-15-B
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borrow	Broker Hierarchy Deposit Borrow	BI	REGULAR	Yes	FFIEC-031-RC-E
Callable Deposit Indicator	Indicates if said deposit can be call	FCT_DEPOSITS_BORROWINGS.F_	Deposit Option Indicator Hierarcl	Deposit Option Indicator Hierarcl	BI	REGULAR	Yes	FFIEC-031-RC-E
Impairment Amount Under Asc 3	This column stores the impairment	FCT_LOAN_ACCOUNT_SUMMARY.	Impair asc31030 Amount Check	Impair asc31030 Amount Check	BI	REGULAR	Yes	FFIEC-031-RC-C
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FRY-9C-HC-N
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FFIEC-041-RC-C
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FFIEC-031-RC-O
Negative Amortization Flag	This column stores if loan has nega	FCT_LOAN_ACCOUNT_SUMMARY.	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes	FFIEC-041-RC-C
Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierarc	Cleared Transaction Flag Hierarc	BI	REGULAR	Yes	FFIEC-041-RC-R Part II
Mark To Market Value In Reporti	This stores the mark to market valu	FCT_REG_ACCOUNT_SUMMARY.N	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes	FRY-15-F
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borrow	Broker Hierarchy Deposit Borrow	BI	REGULAR	Yes	FFIEC-041-RC-E
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FRY-9C-HC-C
Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY.	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes	FFIEC-041-RC-P
Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY.	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes	FRY-9C-HC-P
Claim Local Currency Code	Refers to the Local currency code f	FCT_REG_ACCOUNT_SUMMARY.V	Currency Code Comparison Hier	Currency Code Comparison Hier	BI	REGULAR	Yes	FFIEC-009-C, Part II
Cross Border Claim indicator	Indicates if said claim is cross brod	FCT_REG_ACCOUNT_SUMMARY.F	Cross Border Claim Hierarchy	Cross Border Claim Hierarchy	BI	REGULAR	Yes	FFIEC-009-C, Part II
Transaction Account Flag	Indicates if said account is conside	FCT_DEPOSITS_BORROWINGS.F_	Trans Account Flag Hierarchy	Hierarchy for Trans Account Flag	BI	REGULAR	Yes	FRY-9C-HC-E
Deposit Call Exercised Indicator	This Column Stores the Deposit Ca	FCT_DEPOSITS_BORROWINGS.F_	Next Option Flag Deposit Borrow	Next Option Flag Deposit Borrow	BI	REGULAR	Yes	FFIEC-031-RC-E
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FRYTN-BS-A
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes	FR-2314-BS-A
Negative Amortization Flag	This column stores if loan has nega	FCT_LOAN_ACCOUNT_SUMMARY.	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes	FRY-11-BS-A
Recourse to General Credit	This stores the recourse to general	FCT_REG_ACCOUNT_SUMMARY.F	Recourse To General Credit Indic	Recourse To General Credit Indic	BI	REGULAR	Yes	FFIEC-041-RC-V
Contractual Maturity in Days	This column stores the orignal matu	FCT_REG_ACCOUNT_SUMMARY.N	Contractual Maturity Term Hierar	Contractual Maturity Term Hierar	BI	REGULAR	Yes	FFIEC-041-RC-R Part II
Nettable Pool Surrogate Key	This column stores the reference to	FCT_REG_ACCOUNT_SUMMARY.N	Nettable Pool Surrogate Key Hie	Nettable Pool Surrogate Key Hie	BI	REGULAR	Yes	FRY-9C-HC-M
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borrow	Broker Hierarchy Deposit Borrow	BI	REGULAR	Yes	FRY-9C-HC-E
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borrow	Broker Hierarchy Deposit Borrow	BI	REGULAR	Yes	FFIEC-031-RC-O
Deposit Call Exercised Indicator	This Column Stores the Deposit Ca	FCT_DEPOSITS_BORROWINGS.F_	Next Option Flag Deposit Borrow	Next Option Flag Deposit Borrow	BI	REGULAR	Yes	FFIEC-041-RC-E
Deposit Listing Service Provider	This Column Stores the unique ider	FCT_DEPOSITS_BORROWINGS.N_	Deposit List Skey Hierarchy	Deposit List Skey Hierarchy	BI	REGULAR	Yes	FFIEC-041-RC-E

13. Select **Data Lineage** in *Template Definition* → *Choose Object Type* to export the lineage details up to the Staging Columns level.

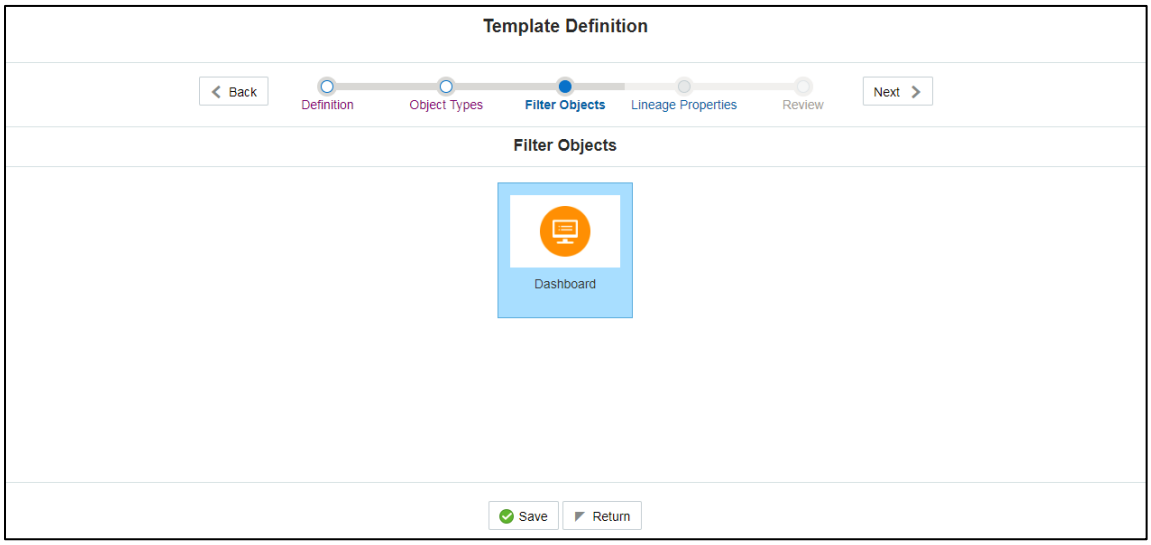
Data Lineage can be selected only if **Dependencies** is opted.
The minimum memory settings to run lineage reports should be
`export JAVA_OPTS="-Xms1024m -Xmx8192m"`



Data Lineage is generated as a separate sheet in the generated Relational report along with the Dependencies. Select the **Lineage** sheet to view the Data Lineage (up to Staging column level).

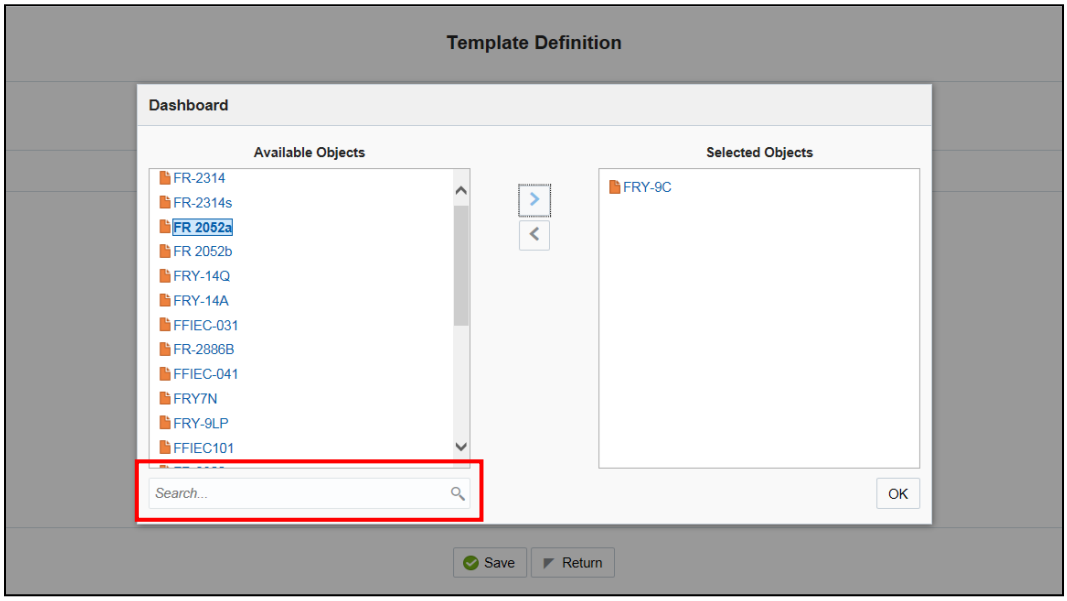


14. Select **Filter Objects** to see the selected objects.



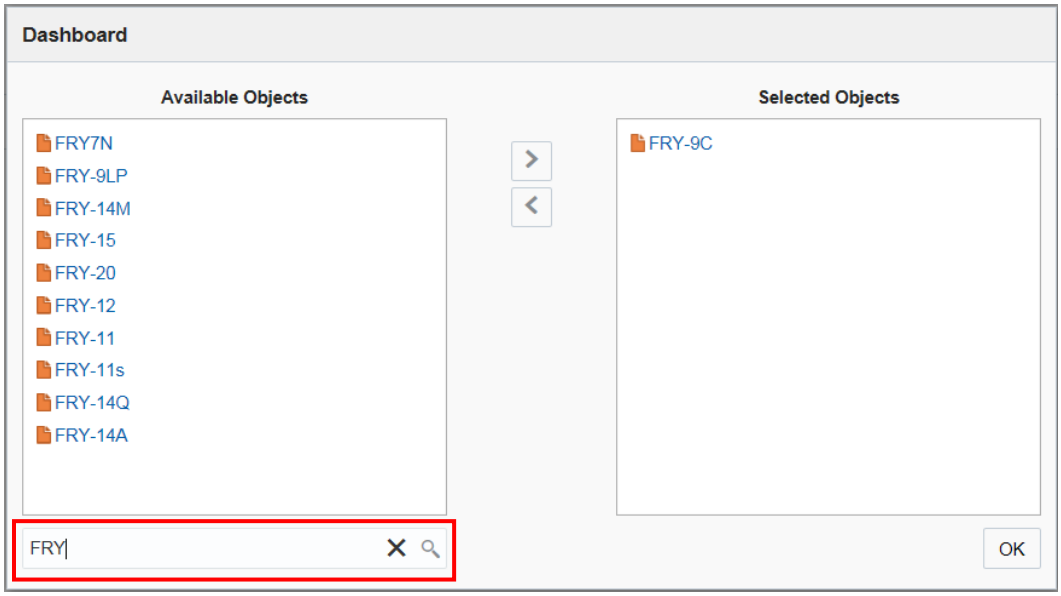
15. Select one Filter Object from the Available Objects and Click  to add a Selected Object.

    Select one Selected Object from the Available Objects and click  to remove a Filter Object.



16. When the object list is huge, use the Search option as shown above. Type first three letters of the Filter Object name and the relevant Filter Objects is displayed.

    You can type the complete Filter Object name to select and add to the Selected Objects.



17. Select the **Lineage Properties** required to be generated.

The following Lineage Properties (columns) are available in the Metadata Report Screen.

Table 18: Lineage Properties

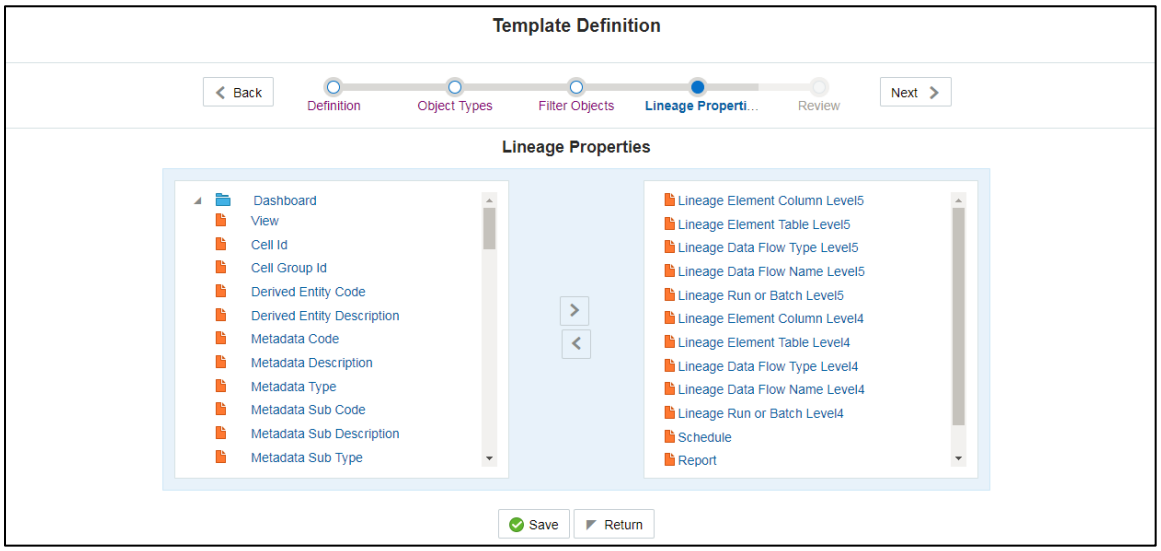
Sl. No.	Lineage Property	Property Description
1	Jurisdiction	Stores the Jurisdiction Code of Lineage Report generated.
2	Report	Stores the Report Code of the Lineage Report generated.
3	Schedule	Stores the Schedule Code of the Lineage Report generated.
4	View	Stores the View Code of the Lineage Report generated.
5	Cell ID	Stores the Cell ID (MDRM Code) of the Lineage Report generated.
6	Cell Group ID	Stores the Cell Group ID of the Lineage Report generated. Each Cell Group ID represents a decision to populate the cell. Multiple Group IDs represent multiple OR conditions in decisions.
7	Derived Entity Code	Stores the Derived Entity Code of the Lineage Report generated for the given Cell ID and Cell Group ID.
8	Derived Entity Description	Stores the Derived Entity Description of the Lineage Report generated for the given Cell ID and Cell Group ID.
9	Metadata Code	Stores the Metadata Code of the Lineage Report generated for the given Cell ID, Cell Group ID and Derived Entity.
10	Metadata Description	Stores the Metadata Description of the Lineage Report generated for the given Cell ID, Cell Group ID and Derived Entity.
11	Metadata Type	Stores the Metadata Type of the Lineage Report generated for the given Cell ID, Cell Group ID and Derived Entity.
12	Metadata Sub Code	Stores the Metadata Sub Code of the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, and Metadata Code. Metadata Sub Code represents either direct Metadata (Metadata Sub Code will be same Metadata Code) or derived Metadata Code like Datasets/Expressions.
13	Metadata Sub Description	Stores the Metadata Sub Description of the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, and Metadata Code. Metadata Sub Code represents either direct Metadata (Metadata Sub Code will be same Metadata Code) or derived Metadata Code like Datasets/Expressions.
14	Metadata Sub Type	Stores the Metadata Sub Type of the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, and Metadata Code. Metadata Sub Code represents either direct Metadata (Metadata Sub Code will be same Metadata Code) or derived Metadata Code like Datasets/Expressions.
15	Result Area Table Application	Stores the Results Area Table Application of the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, Metadata Code, and Metadata Sub Code. The Results Area Table application is the responsible OFSAA Application to populate the table.
16	Result Area Table Type	Stores the Results Area Table Type of the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, Metadata Code, and Metadata Sub Code. The Results Area Table Type represents how the table is populated. For example: Data Flow, Seeded Data, and so on.

Sl. No.	Lineage Property	Property Description
17	Result Area Table	Stores the Results Area Table the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, Metadata Code, and Metadata Sub Code. The Results Area Table is the OFSAA data model table which populates or helps to populate the given Cell (MDRM) in the Reporting Layer.
18	Result Area Column	Stores the Results Area Column the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, Metadata Code, Metadata Sub Code and Results Area Table. The Results Area Table column is the OFSAA data model column which populates or helps to populate the given Cell (MDRM) in Reporting Layer.
19	Report Filter Operator	Stores the Report Filter Operator of the Lineage Report generated for the given Results Area Column and Member Code. The operator represents the Agile REPORTER filter condition operator when a report is retrieved.
20	Report Filter Member	Stores the Report Filter Member of the Lineage Report generated for the given Results Area Column. The operator represents the Agile REPORTER filter condition member when a report is retrieved.
21	Target Metadata Operator	Stores the Target Metadata Operator of the Lineage Report generated for the given Results Area Column and Member Code embedded inside the Metadata like Business Processor, Hierarchy or Dataset. The operator is derived after a standardization process like: Reverting all <>, =, IN, NOT IN conditions to equal operator.
22	Target Metadata Member	Stores the Target Metadata Operator of the Lineage Report generated for the given Results Area Column and Member Code embedded inside the Metadata like Business Processor, Hierarchy or Dataset. The Member Code presents its ultimate form through a standardization process like: Reverting all <>, =, IN, NOT IN conditions to equal operator and getting the respective Member Codes.
23	Reporting Run Name	Stores the Regulatory Reporting Run Name for Jurisdiction Code of Lineage Report generated.
24	Lineage Run or Batch Level1	Stores the Level1 Run Name or Batch Name of Lineage Report generated for populating the Results Area Table and Column.
25	Lineage Data Flow Name Level1	Stores the Level1 Data Flow Name of Lineage Report generated for populating the Results Area Table and Column.
26	Lineage Data Flow Type Level1	Stores the Level1 Data Flow Type of Lineage Report generated for populating the Results Area Table and Column.
27	Lineage Element Table Level1	Stores the Level1 Source Table of Lineage Report generated for populating the Results Area Table and Column.
28	Lineage Element Column Level1	Stores the Level1 Source Column of Lineage Report generated for populating the Results Area Table and Column.
29	Lineage Run or Batch Level2	Stores the Level2 Run Name or Batch Name of Lineage Report generated for populating the Level1 Source Table and Column.
30	Lineage Data Flow Name Level2	Stores the Level2 Data Flow Name of Lineage Report generated for populating the Level1 Source Table and Column.
31	Lineage Data Flow Type Level2	Stores the Level2 Data Flow Type of Lineage Report generated for populating the Level1 Source Table and Column.
32	Lineage Element Table Level2	Stores the Level2 Source Table of Lineage Report generated for populating the Level1 Source Table and Column.

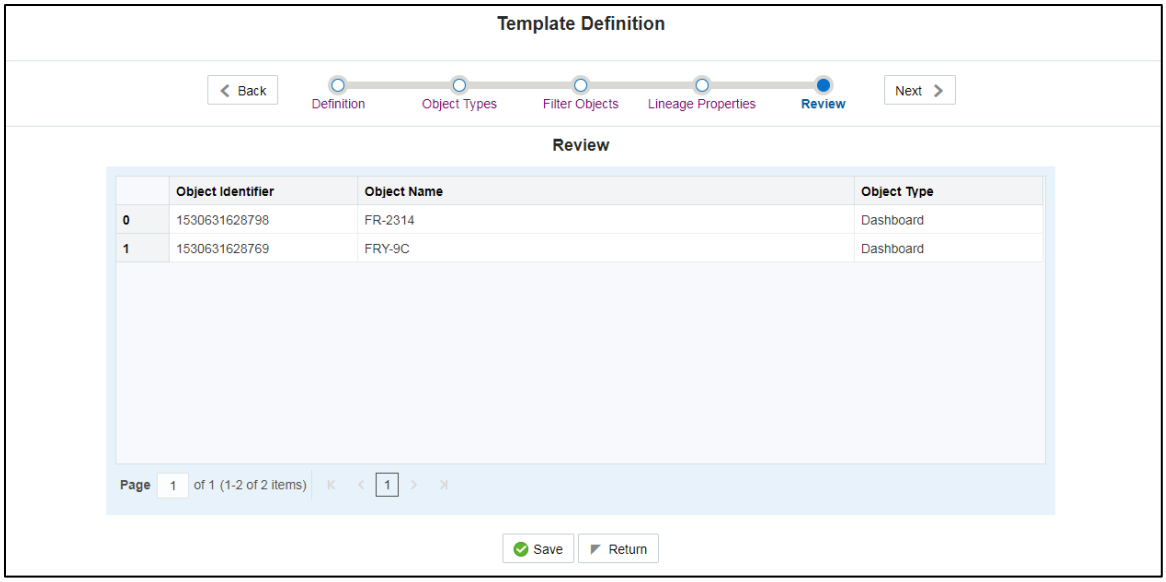
Sl. No.	Lineage Property	Property Description
33	Lineage Element Column Level2	Stores the Level2 Source Column of Lineage Report generated for populating the Level1 Source Table and Column.
34	Lineage Run or Batch Level3	Stores the Level3 Run Name or Batch Name of Lineage Report generated for populating the Level2 Source Table and Column.
35	Lineage Data Flow Name Level3	Stores the Level3 Data Flow Name of Lineage Report generated for populating the Level2 Source Table and Column.
36	Lineage Data Flow Type Level3	Stores the Level3 Data Flow Type of Lineage Report generated for populating the Level2 Source Table and Column.
37	Lineage Element Table Level3	Stores the Level3 Source Table of Lineage Report generated for populating the Level2 Source Table and Column.
38	Lineage Element Column Level3	Stores the Level3 Source Column of Lineage Report generated for populating the Level2 Source Table and Column.
39	Lineage Run or Batch Level4	Stores the Level4 Run Name or Batch Name of Lineage Report generated for populating the Level3 Source Table and Column.
40	Lineage Data Flow Name Level4	Stores the Level4 Data Flow Name of Lineage Report generated for populating the Level3 Source Table and Column.
41	Lineage Data Flow Type Level4	Stores the Level4 Data Flow Type of Lineage Report generated for populating the Level3 Source Table and Column.
42	Lineage Element Table Level4	Stores the Level4 Source Table of Lineage Report generated for populating the Level3 Source Table and Column.
43	Lineage Element Column Level4	Stores the Level4 Source Column of Lineage Report generated for populating the Level3 Source Table and Column.
44	Lineage Run or Batch Level5	Stores the Level5 Run Name or Batch Name of Lineage Report generated for populating the Level4 Source Table and Column.
45	Lineage Data Flow Name Level5	Stores the Level5 Data Flow Name of Lineage Report generated for populating the Level4 Source Table and Column.
46	Lineage Data Flow Type Level5	Stores the Level5 Data Flow Type of Lineage Report generated for populating the Level4 Source Table and Column.
47	Lineage Element Table Level5	Stores the Level5 Source Table of Lineage Report generated for populating the Level4 Source Table and Column.
48	Lineage Element Column Level5	Stores the Level5 Source Column of Lineage Report generated for populating the Level4 Source Table and Column.
49	Lineage Run or Batch Level6	Stores the Level6 Run Name or Batch Name of Lineage Report generated for populating the Level5 Source Table and Column.
50	Lineage Data Flow Name Level6	Stores the Level6 Data Flow Name of Lineage Report generated for populating the Level5 Source Table and Column.
51	Lineage Data Flow Type Level6	Stores the Level6 Data Flow Type of Lineage Report generated for populating the Level5 Source Table and Column.
52	Lineage Element Table Level6	Stores the Level6 Source Table of Lineage Report generated for populating the Level5 Source Table and Column.
53	Lineage Element Column Level6	Stores the Level6 Source Column of Lineage Report generated for populating the Level5 Source Table and Column.
54	Lineage Run or Batch Level7	Stores the Level7 Run Name or Batch Name of Lineage Report generated for populating the Level6 Source Table and Column.

Sl. No.	Lineage Property	Property Description
55	Lineage Data Flow Name Level7	Stores the Level7 Data Flow Name of Lineage Report generated for populating the Level6 Source Table and Column.
56	Lineage Data Flow Type Level7	Stores the Level7 Data Flow Type of Lineage Report generated for populating the Level6 Source Table and Column.
57	Lineage Element Table Level7	Stores the Level7 Source Table of Lineage Report generated for populating the Level6 Source Table and Column.
58	Lineage Element Column Level7	Stores the Level7 Source Column of Lineage Report generated for populating the Level6 Source Table and Column.
59	Lineage Run or Batch Level8	Stores the Level8 Run Name or Batch Name of Lineage Report generated for populating the Level7 Source Table and Column.
60	Lineage Data Flow Name Level8	Stores the Level8 Data Flow Name of Lineage Report generated for populating the Level7 Source Table and Column.
61	Lineage Data Flow Type Level8	Stores the Level8 Data Flow Type of Lineage Report generated for populating the Level7 Source Table and Column.
62	Lineage Element Table Level8	Stores the Level8 Source Table of Lineage Report generated for populating the Level7 Source Table and Column.
63	Lineage Element Column Level8	Stores the Level8 Source Column of Lineage Report generated for populating the Level7 Source Table and Column.
64	Lineage Run or Batch Level9	Stores the Level9 Run Name or Batch Name of Lineage Report generated for populating the Level8 Source Table and Column.
65	Lineage Data Flow Name Level9	Stores the Level9 Data Flow Name of Lineage Report generated for populating the Level8 Source Table and Column.
66	Lineage Data Flow Type Level9	Stores the Level9 Data Flow Type of Lineage Report generated for populating the Level8 Source Table and Column.
67	Lineage Element Table Level9	Stores the Level9 Source Table of Lineage Report generated for populating the Level8 Source Table and Column.
68	Lineage Element Column Level9	Stores the Level9 Source Column of Lineage Report generated for populating the Level8 Source Table and Column.
69	Lineage Run or Batch Level10	Stores the Level10 Run Name or Batch Name of Lineage Report generated for populating the Level9 Source Table and Column.
70	Lineage Data Flow Name Level10	Stores the Level10 Data Flow Name of Lineage Report generated for populating the Level9 Source Table and Column.
71	Lineage Data Flow Type Level10	Stores the Level10 Data Flow Type of Lineage Report generated for populating the Level9 Source Table and Column.
72	Lineage Element Table Level10	Stores the Level10 Source Table of Lineage Report generated for populating the Level9 Source Table and Column.
73	Lineage Element Column Level10	Stores the Level10 Source Column of Lineage Report generated for populating the Level9 Source Table and Column.
74	Data Element Table Application	Stores the Ultimate Source Table Application of Lineage Report generated for populating the Results Area Table and Column. The application is responsible for sourcing the data.
75	Data Element Table Type	Stores the Ultimate Source Table Type of Lineage Report generated for populating the Results Area Table and Column. This represents the Type of the Source Table like Download, Mapper Download, Seeded Data, Run Parameters, and so on.

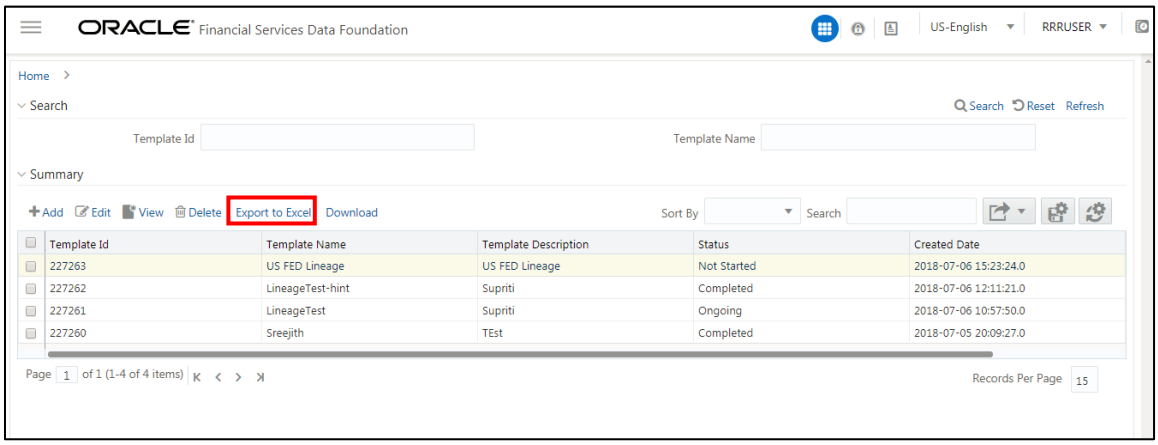
Sl. No.	Lineage Property	Property Description
76	Data Element Table	Stores the Ultimate Source Table of Lineage Report generated for populating the Results Area Table and Column.
77	Data Element Column	Stores the Ultimate Source Column of Lineage Report generated for populating the Results Area Table and Column.
78	Data Element Filter Operator	Stores the Ultimate Source Table Column Operator Code of Lineage Report generated with respect to Report Filter Operator in Results Area. This is the derived representation of Report Filter Operator in Results Area.
79	Data Element Filter Member	Stores the Ultimate Source Table Column Member Code of Lineage Report generated with respect to Report Filter Member Code in Results Area. This is the derived representation of Report Filter Member Code in Results Area.
80	Data Element Metadata Operator	Stores the Ultimate Source Table Column Operator Code of Lineage Report generated with respect to Target Metadata Operator in Results Area. This is the derived representation of Target Metadata Operator in Results Area.
81	Data Element Metadata Member	Stores the Ultimate Source Table Column Member Code of Lineage Report generated with respect to Target Metadata Member Code in Results Area. This is the derived representation of Target Metadata Member Code in Results Area.



18. Review the **Template Definition** once and click **Save**.



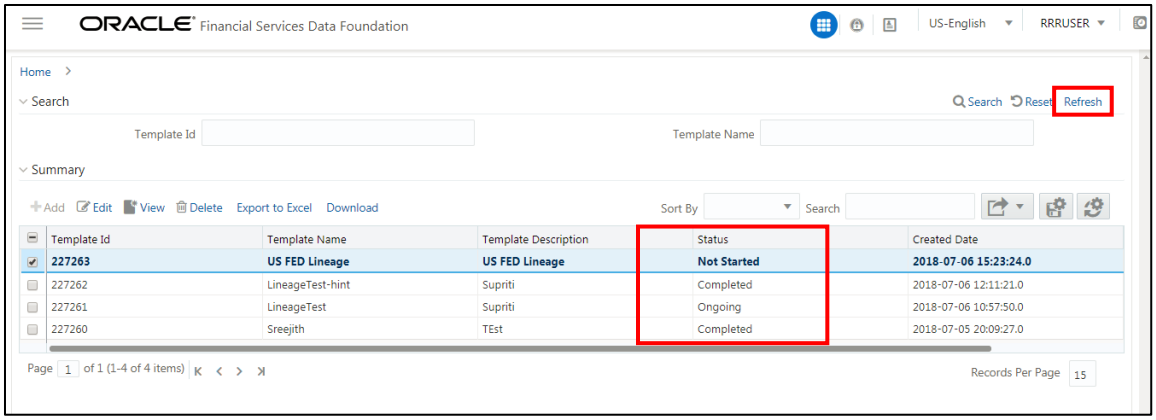
19. Click **Return** to go to the *Summary* page.



20. Select a **Template** in the **Template List** in **Summary** screen and click **Export to Excel** to export the desired objects in Excel Sheet format.

MDB Publish must be triggered before executing the **Export to Excel** option.

21. The Report Generation function is an asynchronous action and to check the status of the export function, use the **Refresh** option in *Summary* screen.



- **For Excel Export**, the following are the Status values:
- **Not Started**: The Report Generation is yet to start, but the function has triggered the action in the background.
- **Ongoing**: The Report Generation is started and in process.
- **Completed**: The Report Generation is completed and ready to view or download.
- **Failed / Partially Completed / No Path Found**: The Report Generation encountered an issue and the process is partially completed or failed.

The export logs are generated and placed in the path `/Context_Name/logs/MDB.log`. Log files give the following information:

a. All Paths query

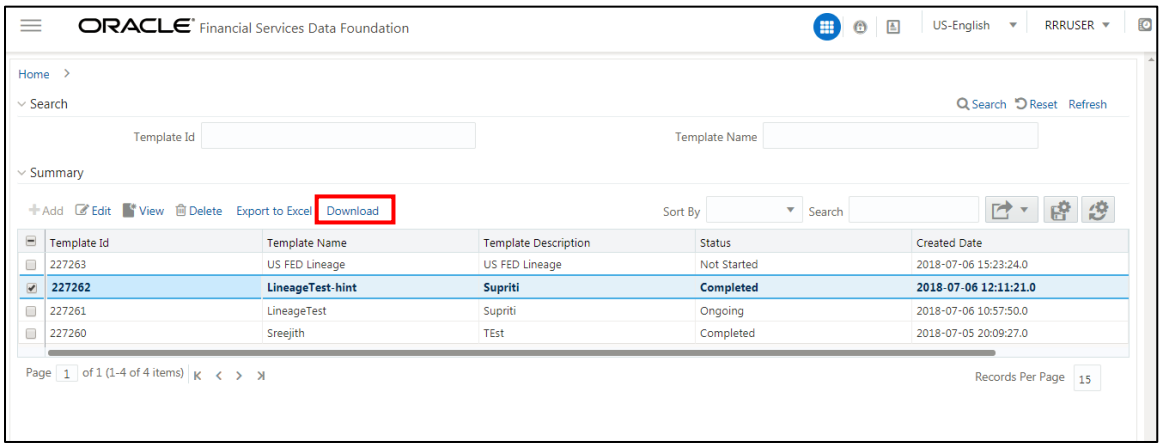
b. Query for each path and if data present for this path

c. Lineage query

d. Status of excel output creation

e. Exceptions and errors, if any

22. Select a **Template** in the **Template List** in *Summary* screen and click **Download** to save a copy of the generated Metadata Report Templates excel sheet, after the export status shows as completed.



User Access

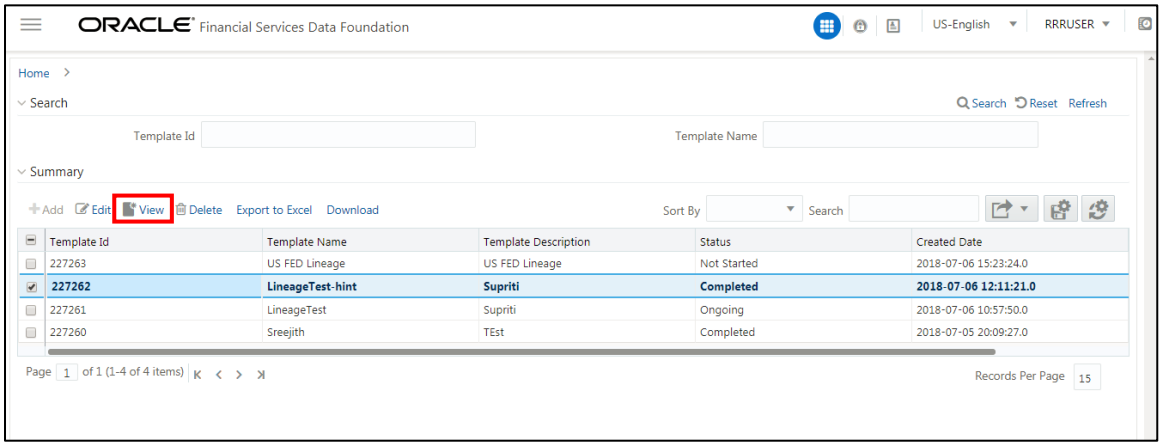
The following user groups are pre-seeded in the component that help you to get access to the Metadata Report Extract screen.

1. MDR View Group: To see Metadata Report Extract with View permissions.
2. MDR Owner Group: To create templates in Metadata Report Extract.

7.4 View Metadata Report Templates

Perform the following steps to view the Metadata Report Templates:

1. Select a **Template** in the **Template List** in *Summary* screen.
2. Click **View** icon to view the generated Metadata Report Templates excel report (after the export status shows as completed).

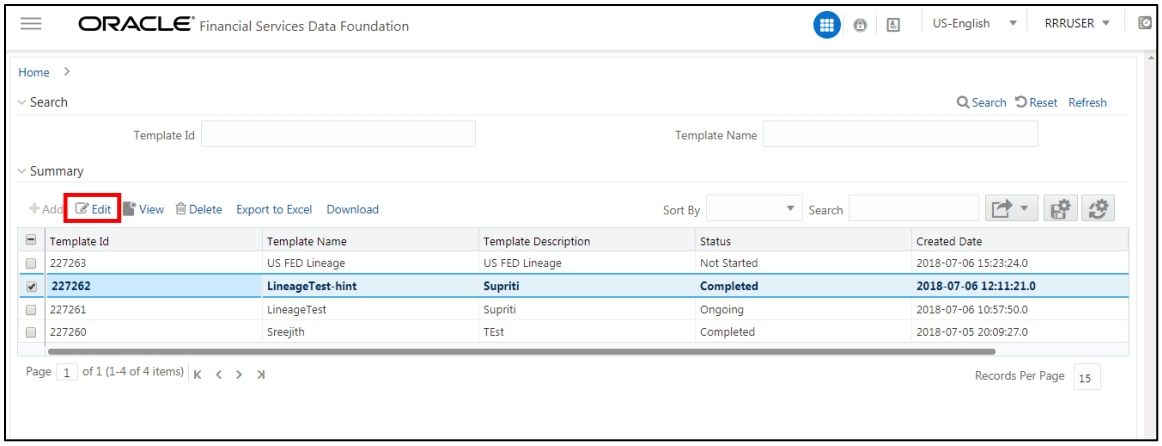


The Metadata Report Templates excel report is opened in view-only mode.

7.5 Modify/Edit Metadata Report Templates

Perform the following steps to edit or modify the Metadata Report Templates:

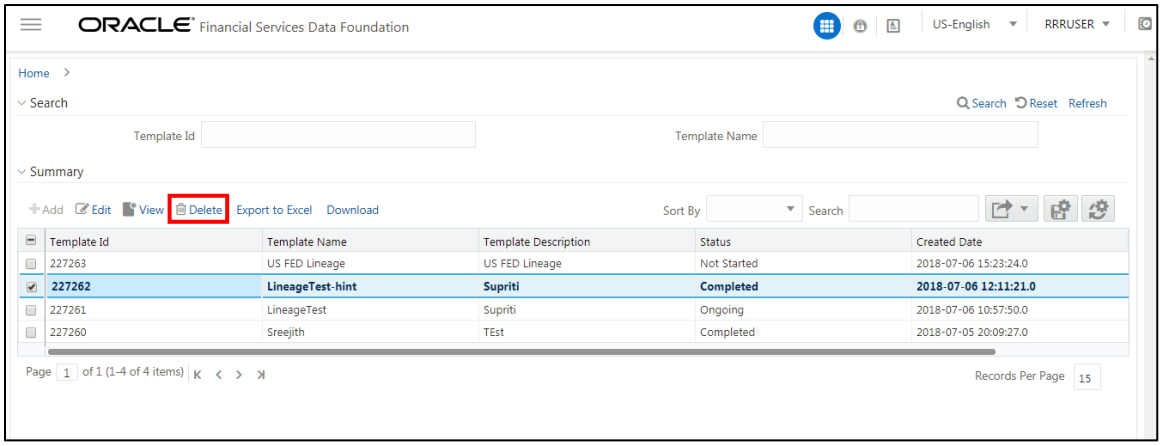
1. Select a **Template** in the **Template List** in *Summary* screen.
2. Click **Edit** icon to modify the generated Metadata Report Templates excel report (after the export status shows as completed).



7.6 Delete Metadata Report Templates

Perform the following steps to delete the Metadata Report Templates:

1. Select a **Template** in the **Template List** in *Summary* screen.
2. Click **Delete** icon to delete the Metadata Report Templates.



8 Report Submission

This chapter provides an understanding of the report submission process. It includes:

8.1 Report Submission: AgileREPORTER to Regulator

After OFSAA has prepared and hands off the data as required to Lombard Risk, the subsequent activities are performed within the AgileREPORTER.

Lombard takes care of the report format as per the regulatory requirement which may be eXtensible Business Reporting Language (XBRL)/ XML/ Excel / .Data/ XML and so on.

8.2 Edit Checks/ Validity Check/ Quality Checks

The AgileREPORTER carries out the report level / submission check comprising Edit Checks / Validity Checks / Quality Checks as provided by the regulator.

> **NOTE** See Validation / Edit Checks and also the AgileREPORTER user documentation provided by VERMEG (Lombard Risk), for details of activities within the AgileREPORTER.

8.3 Report Templates to be used in AgileREPORTER

The report templates to be used in AgileREPORTER are listed as follows.

Table 19: Report Names / Templates

Report Name	Report Template
FDIC-8020	FDIC8020_V2
FFIEC-002	FFIEC002_V1 and FFIEC002_V2
FFIEC-002S	FFIEC002S_V1
FFIEC-009	FFIEC009_V1
FFIEC-009A	FFIEC009A_V1
FFIEC-031	FFIEC031_V11, FFIEC031_V12, FFIEC031_V13, FFIEC031_V14, and FFIEC031_V15
FFIEC-041	FFIEC041_V9, FFIEC041_V11, FFIEC041_V12, FFIEC041_V13, FFIEC041_V14, and FFIEC041_V15
FFIEC-101	FFIEC101_V2
FR-2052A	FR2052A_V4
FR-2314	FR2314_V2, FR2314_V3, and FR2314_V3

Report Name	Report Template
FR-2314S	FR2314S_V1
FR-2420A	FR2420A_V3
FR-2420B	FR2420B_V3
FR-2420C	FR2420C_V4
FR-2644	FR2644_V2 and FR2644_V3
FR-288SB	FR2886B_V1, FR2886B_V2, and FR2886B_V3
FR-2900[1]	FR2900_V4
FR Y-11	FRY11_V2, FRY11_V3, and FRY11_V4
FR Y-11S	FRY11S_V2
FR Y-12	FRY12_V2
FR Y-14A OR	FRY14AOR_V2
FR Y-14A RCI	FRY14ARCI_V1
FR Y-14A RCT	FRY14ARCT_V2
FR Y-14A SCENR	FRY14ASCENR_V1
FR Y-14A SUMM	FRY14ASUMM_V1, FRY14ASUMM_V3, and FRY14ASUMM_V5
FR Y-14M	FRY14M_V1
FR Y-14MA1	FRY14MA1_V1
FR Y-14MA2	FRY14MA2_V1
FR Y-14MB1	FRY14MB1_V1
FR Y-14MB2	FRY14MB2_V1
FR Y-14MC	FRY14MC_V1
FR Y-14MD1	FRY14MD1_V1
FR Y-14MD2	FRY14MD2_V1
FR Y-14QA1	FRY14QA1_V3
FR Y-14QA AUTO	FRY14QAAUTO_V2
FR Y-14QA INTAUTO	FRY14QAINTAUTO_V2
FR Y-14QA INTCARD	FRY14QAINTCARD_V2
FR Y-14QA INTFM	FRY14QAINTFM_V2
FR Y-14QA INTHE	FRY14QAINTHE_V2

1 **Adjustment Entries Expectation for FR-2900**

FR-2900 Data Expectation for Account / GL granularity is daily. The reporting will be happening on Monday where the Derived Entity will pick one week prior, that is, Tuesday of Last Week to current Monday (Reporting date). But the adjustment Entries for this report is expected to be populated only on Reporting Date (that is, Monday) for all the CellIDs (MDRM Codes). Each CellID will represent each Regulator Specific MDRM Code and Week Day (that is, MON, TUE, and so on).

Report Name	Report Template
FR Y-14QA INTL OTH CONS	FRY14QAINTLOTHCONS_V2
FR Y-14QA INTSB	FRY14QAINTSB_V2
FR Y-14QA STUDENT	FRY14QASTUDENT_V2
FR Y-14QA US OTH CONS	FRY14QAUSOTHCONS_V2
FR Y-14QA USSB	FRY14QAUSSB_V2
FR Y-14Q BAL	FRY14QBAL_V3 and FRY14QBAL_V4
FR Y-14Q CIL	FRY14QCIL_V1
FR Y-14Q CIL H1	FRY14QCILH1_V1
FR Y-14Q CRE	FRY14QCRE_V1
FR Y-14Q FVO/HFS	FRY14QFVOHFS_V2 and FRY14QFVOHFS_V3
FR Y-14Q MSR	FRY14QMSR_V1
FR Y-14Q OPSRISKBL	FRY14QOpsriskBL_V1
FR Y-14Q OPSRISKMS	FRY14QOpsriskMS_V1
FR Y-14Q OPSRISKRFR	FRY14QOpsriskRFR_V1
FR Y-14Q OPSRISKTH	FRY14QOpsriskTH_V1
FR Y-14Q OPSRISKUOM	FRY14QOpsriskUOM_V1
FR Y-14Q PPNR	FRY14QPPNR_V2
FR Y-14Q RCI	FRY14QRCI_V2
FR Y-14Q RCT	FRY14QRCT_V3
FR Y-14Q RETAIL AUTO	FRY14QAAUTO_V2
FR Y-14Q RETAIL INTAUTO	FRY14QAINTAUTO_V2
FR Y-14Q RETAIL INTCARD	FRY14QAINTCARD_V2
FR Y-14Q RETAIL INTFM	FRY14QAINTFM_V2
FR Y-14Q RETAIL INTHE	FRY14QAINTHE_V2
FR Y-14Q RETAIL INTL OTHCONS	FRY14QAINTLOTHCONS_V2
FR Y-14Q RETAIL INTSB	FRY14QAINTSB_V2
FR Y-14Q RETAIL STUDENT	FRY14QASTUDENT_V2
FR Y-14Q RETAIL US OTHCONS	FRY14QAUSOTHCONS_V2
FR Y-14Q RETAIL USSB	FRY14QAUSSB_V2
FR Y-14Q SEC	FRY14QSEC_V5
FR Y-14Q SUPMNT	FRY14QSUPMNT_V2
FR Y-14Q TRADING	FRY14QTRADING_V3
FR Y-15	FRY15_V5
FR Y-20	FRY20_V2
FR Y-7N	FRY7N_V1, FRY7N_V2, and FRY7N_V3
FR Y-7NS	FRY7NS_V1

Report Name	Report Template
FR Y-9C	FRY9C_V6, FRY9C_V7, FRY9C_V8, and FRY9C_V9
FR Y-9LP	FRY9LP_V4, FRY9LP_V5, and FRY9LP_V6
FFIEC-030	FFIEC030_V3
FFIEC-030S	FFIEC030S_V1
FR Y-7Q	FRY7Q_V2
FR 2835A	FR2835A_V2
FR 2502Q	FR2502Q_V2

8.4 Supported Report Template Version and Activation Date

The AgileREPORTER contains the details of the Report template version and the activation date of the same. This can be accessed by selecting the Entity setup option in the Settings Menu which enables you to Add, Modify, and Delete Entities. Click on an existing Entity to access report templates according to version and the activation date, and assign the necessary privileges as required.

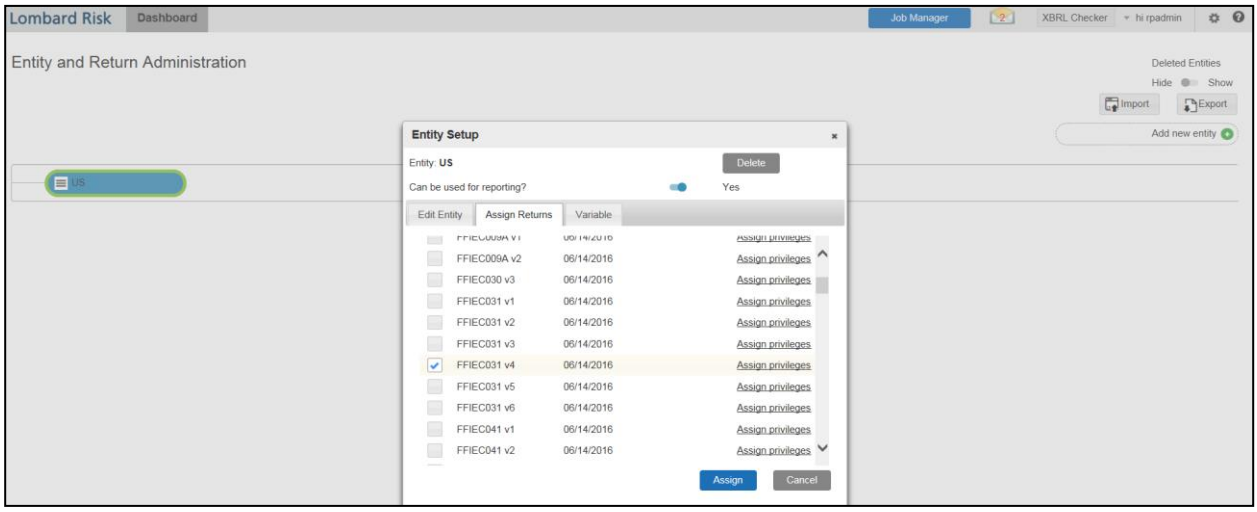


Figure 69: AgileREPORTER Entity Setup

See the *OFS AgileREPORTER Application User Guide* (OHC Documentation Library) for more details.

9 Maintenance

This chapter provides an understanding of the maintenance process for the regulatory templates.

Changes to regulatory template is one of the most common and continuous activity. The following steps help to assess the impact (You can replace the measure, dimension for existing data ware housing configuration pack using the below process):

- Choosing different execution as a final. After report verification, if requirement is to change the execution, then you must visit Marking Run as Final section. After making these changes you must refresh Derived Entities (Executing Batch to Resave Derived Entities). Then AgileREPORTER also needs to retrieve returns so that revised data is reflected on AgileREPORTER.
- If Executing Batch to Resave Derived Entities is not working, you can look for Batch Operation Log files. For file path, refer to *OFS Analytical Applications Infrastructure Installation Manual* in OHC documentation library and search for `ficdb/log`.
- To apply revised patch, refer to the **ReadMe** file for instructions to be followed.
- To update revised data warehouse configuration pack, perform the following instructions.

a. Click *Settings* → *Administration* → *Data Warehouse Integration*.

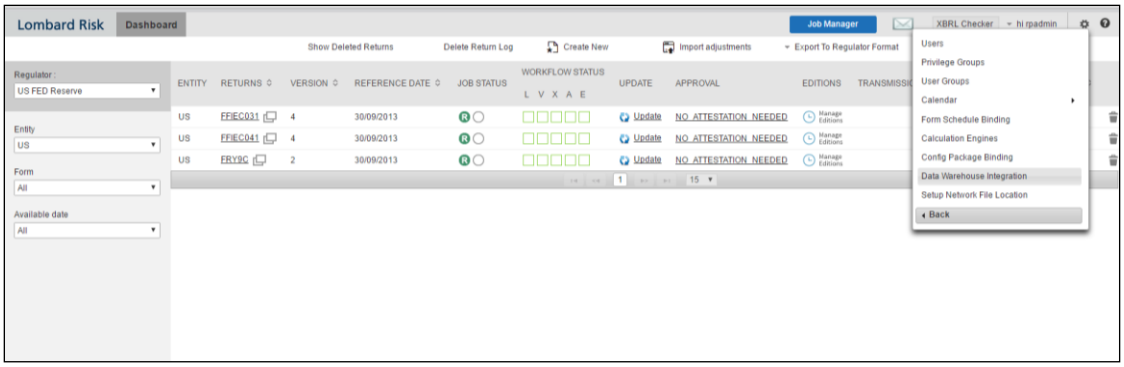


Figure 70: Data Warehouse Integration

b. Click **Add** to add a contextual button.

c. Enter details of the contextual button.

Name: It is the text that must be displayed in the contextual button.

URL Pattern: Replace `<<OFSAA_HOST>>`, `<<OFSAA_PORT>>` and `<<OFSAA_CONTEXT>>` with host, port and web context of the environment where OFSAA is installed. Replace `<<OFSAA_HOST>>` with the name of information domain.

http://<<OFSAA_HOST>>:<<OFSAA_PORT>>/<<OFSAA_CONTEXT>>/OFSAADrilldown/drilldownreport.jsp?cellid=${cellId}&infodom=<<INFODOM>>&legalentity=${entityCode}&run=${run}&date=${referenceDate}&regulator=${regulatoryPrefix}&report=${formCode}

Example:
http://127.0.0.1:8080/ofsaa/OFSAADrilldown/drilldown.jsp?cellid=${cellId}&infodom=OFSFSDFINFO&legalentity=${entityCode}&run=${run}&date=${referenceDate}&regulator=${regulatoryPrefix}&report=${formCode}

i. Use http or https depending on the protocol configured for OFSAA.

ii. Pick an icon.

d. Click **Add** to save the details.

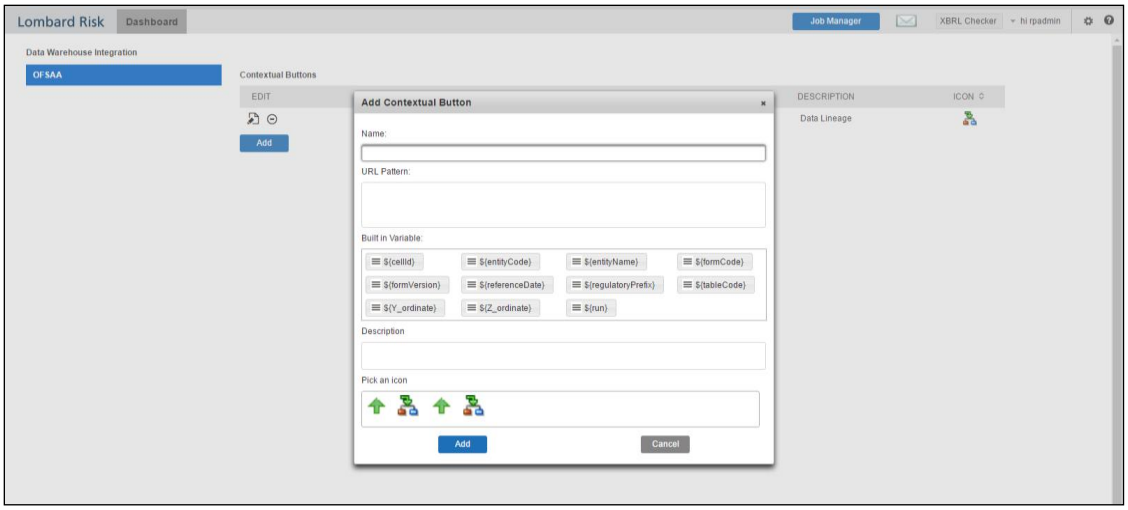


Figure 71: Adding Contextual Button

- After the data ware configuration pack is updated, Lombard Configuration pack must reflect this.

> **NOTE** Refer to *AgileREPORTER* user documentation for details.

9.1 FR Y-7Q

The FR Y-7Q report collects consolidated regulatory capital information from all foreign banking organizations (FBOs) either quarterly or annually. The report pulls the information from reporting line items (FCT_MGMT_REPORTING) and BASEL result table (FCT_REG_LE_CAPITAL_SUMMARY).

1. Customer having OFSAA BASEL application: OFSAA BASEL capital accounting heads are stored in BASEL result area and the report pulls information from FCT_REG_LE_CAPITAL_SUMMARY table.
2. Customer Not having OFSAA BASEL application: It is expected to populate data against capital account heads data into BASEL result area table FCT_REG_LE_CAPITAL_SUMMARY.

Schedule Name	Box ID	Cell Description	Repline Code	CAP Code
PART-1A & PART-2	FBOQ8274	Tier 1 Capital	8110000637	CAP058
PART-1A & PART-2	FBOQ3792	Total Risk-based Capital	440000000	CAP210
PART-1A & PART-2	FBOQA223	Risk-weighted Assets	8110000658	CAP838
PART-1B	FBOQP859	Common Equity Tier 1 Capital	629000031	CAP841
PART-1B	FBOQP865	Additional Tier 1 Capital	702	CAP908
PART-1B	FBOQ5311	Tier 2 Capital	441000003	CAP067
PART-1B	FBOQFB52	Capital Conservation Buffer	922	CAP1611
PART-1B	FBOQFB53	Countercyclical Capital Buffer	9110000559	CAP1612
PART-1B	FBOQFB54	GSIB Buffer	9110000560	CAP1613

Schedule Name	Box ID	Cell Description	Repline Code	CAP Code
PART-1B	FBOQFS42	Home Country Capital Measure used in the numerator of the Basel III Leverage Ratio	8110000637	CAP058
PART-1B	FBOQFS43	Home Country Exposure Measure used in the denominator for the Basel III Leverage Ratio	8110000672	CAP1807
PART-1B	FBOQFS44	Minimum Home Country Leverage Ratio (if different from Basel III Leverage Ratio, as applicable)	9110000561	CAP843

9.2 FR-2900

The drill down feature for the following DEs belonging to FR-2900 report is unavailable due to non-aggregate nature.

- DEFR2924
- DEFR2919
- DEFR2926
- DEFR2936
- DEFR2929
- DEFR2914
- DEFR2915

Adjustment Entries Expectation for FR-2900

FR-2900 Data Expectation for Account / GL granularity is daily. The reporting will be happening on Monday where the Derived Entity will pick one week prior, that is, Tuesday of Last Week to current Monday (Reporting date). But the adjustment Entries for this report is expected to be populated only on Reporting Date (that is, Monday) for all the CellIDs (MDRM Codes). Each CellID will represent each Regulator Specific MDRM Code and Week Day (that is, MON, TUE, and so on).

Retrieval of Reporting for FR-2900

FR-2900 Report can be retrieved only on Mondays (FIC_MIS_DATE must be a Monday), which picks one week prior data. If you wish to retrieve the report before Monday for analysis purpose, then you must insert entries in the FSI_CAL_MIS_DATE_MAP table with all the dates up to Monday as D_CALENDAR_DATE and Last Executed Date as MIS_DATE.

10 Validation / Edit Checks for Data Schedules

This chapter explains the validation / edit checks for various data schedules supported within the Regulatory Reporting application.

10.1 Overview of Edit Check Process

As per regulatory references, edit checks are used during regulatory report submission to verify and improve overall data quality, and communicate key structural features of the collection. "DATA COLLECTED" for Regulator is "DATA SUBMITTED" for a reporting entity.

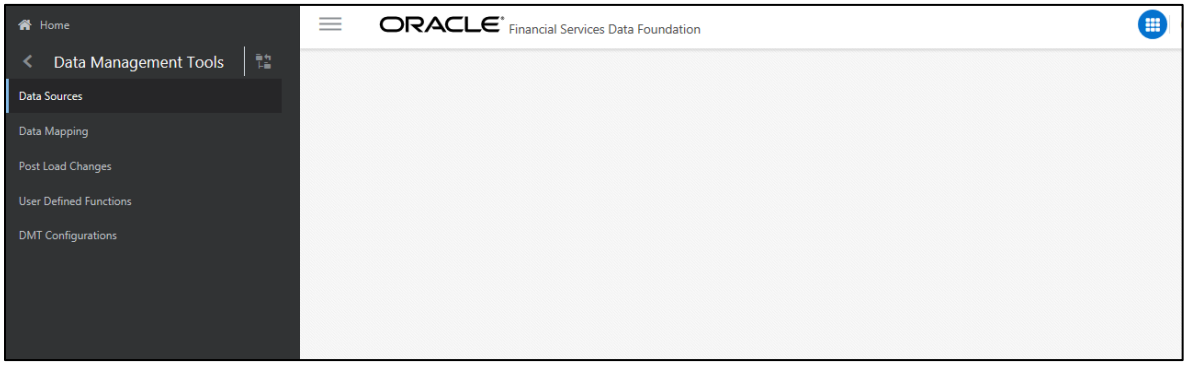
For template reports, edit checks are exclusively handled in VERMEG (Lombard Risk) AgileREPORTER and are not covered in the OFSAA application.

10.2 Configuration Steps

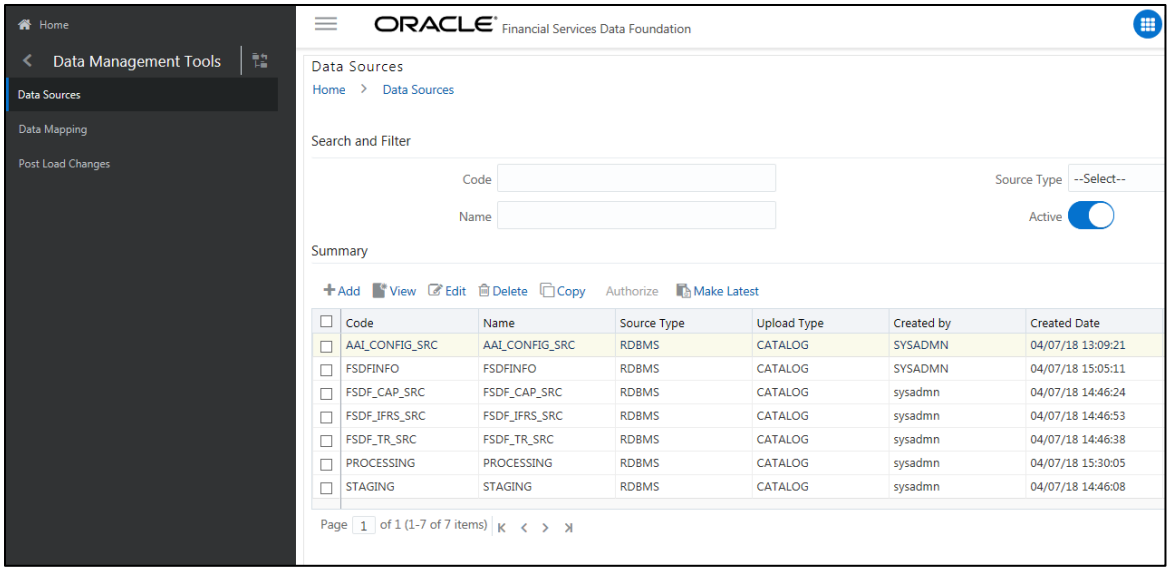
Perform the following configurations to validate / edit check for the data schedules before the Edit Check execution:

10.2.1 Source Model Generation

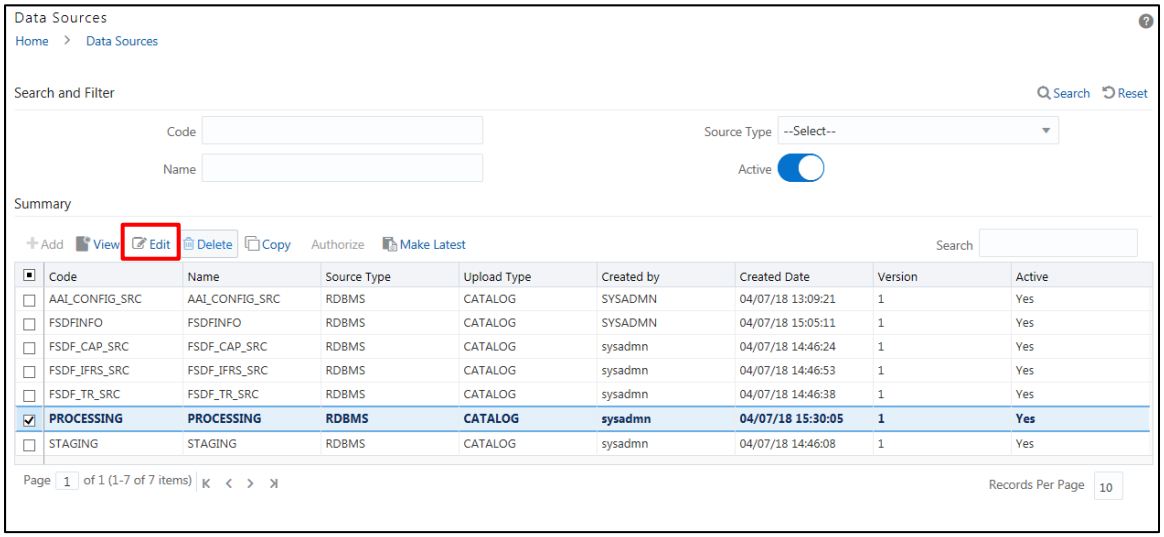
1. Log in to OFSAA application GUI.



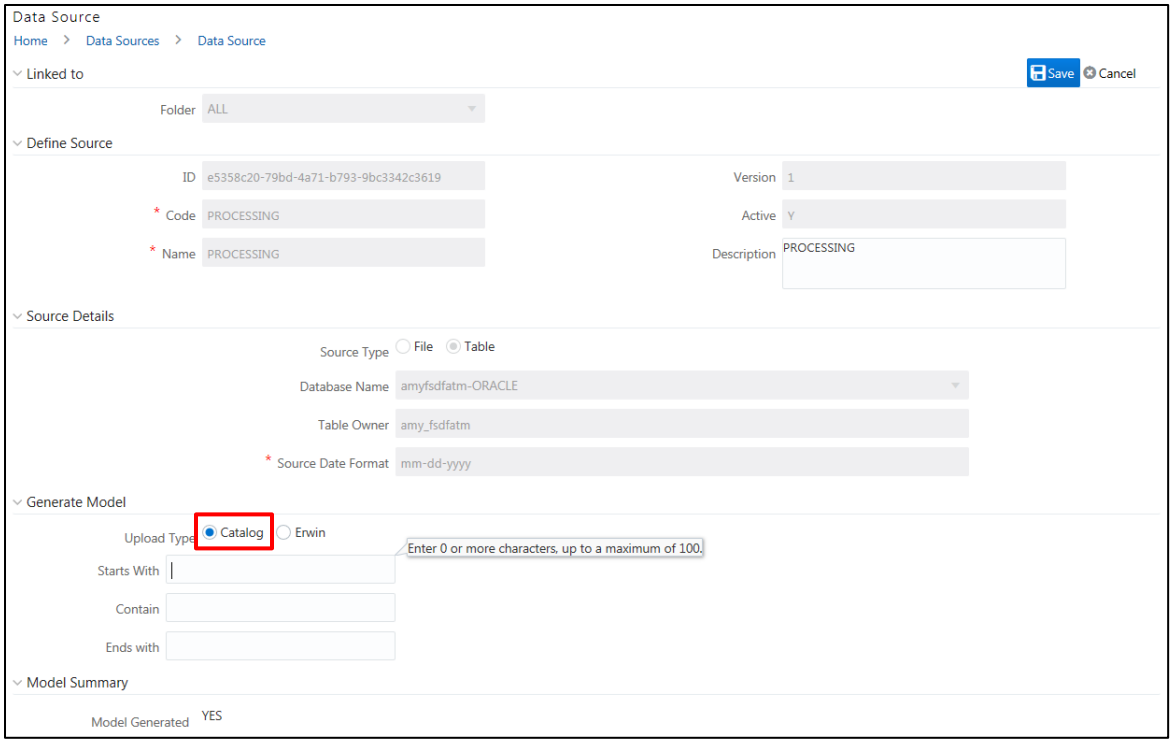
2. Navigate to *Financial Services Data Foundation → Data Management Framework → Data Management Tools → Data Sources*. A new window is displayed as follows.



3. In *Summary* pane, select **PROCESSING** and click **Edit** icon.



4. A new edit pane is displayed. Select **Catalog** and enter the required details.



5. Click **Save** to complete the configuration.

10.2.2 SETUP_MASTER Table

The SETUP_MASTER table must be updated with the top-most parent entity for the Bank that is used for consolidation with the following SQL statement:

UPDATE SETUP_MASTER

SET V_COMPONENT_VALUE = <Top Most Parent Entity Code>

WHERE V_COMPONENT_CODE = '2052A_CONS_ENTITY_CODE';

10.3 Execution Steps

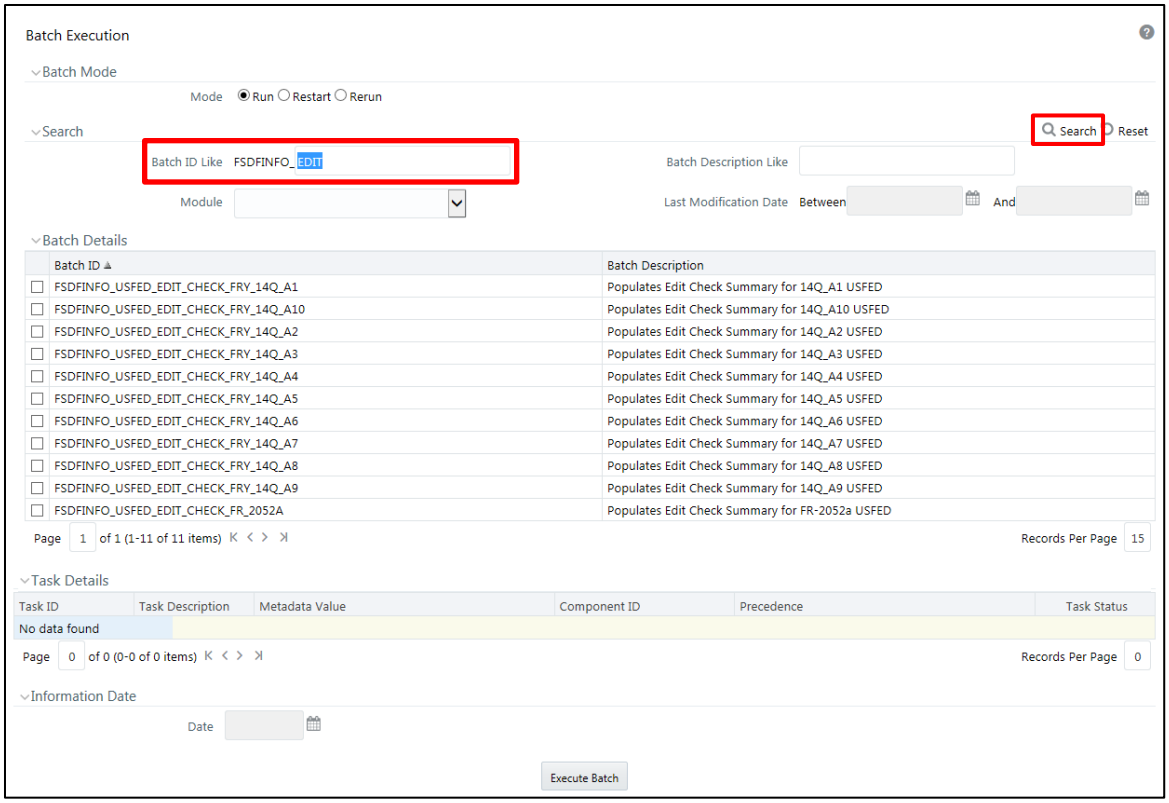
Perform the following batch run to complete the Edit Check execution:

FSDFINFO_USFED_EDIT_CHECK_FR_2052A batch.

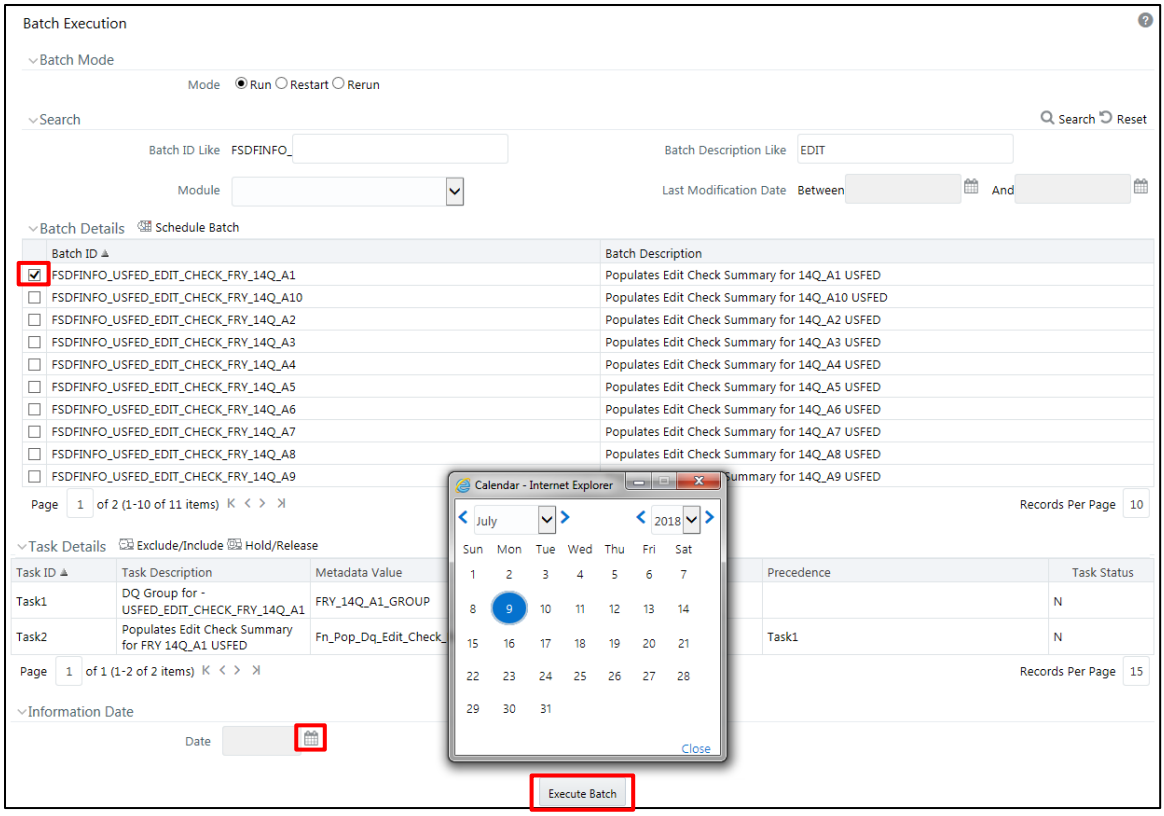
10.4 How to Execute the Batches?

Perform the following steps to complete the Edit Check Batch execution:

1. Log in to OFSAA application GUI.
2. Navigate to *Financial Services Data Foundation → Operations → Batch Execution*. The *Batch Execution* window is displayed as follows.



3. Enter the edit check name in **Batch ID Like** and click **Search**. The **Batch ID** is displayed in the *Batch Details* pane.



4. Select the **Batch ID**, click the **Date** icon to choose the batch execution run date and click **Execute Batch**.

10.5 Logs and Status

For Batch log, navigate to *Financial Services Data Foundation* → *Operations* → *Batch Monitor* to check the status of the batch.

The Edit Check log is classified into two types:

1. **Summary Table**

   The **FSI_EDIT_CHECK_SUMMARY** table stores the summary of the edit check executions for all the OFSAA implementations of edit checks. The summary table attributes and description is as follows.

Attribute Name	Attribute Description
V_BATCH_ID	This is the ID provided by the batch execution.
N_EDIT_CHECK_SKEY	This is the surrogate key (SKey) of the edit check from the FSI_EDIT_CHECK_MASTER table.
V_DQ_CHECK_ID	This is the ID from the DQ_CHECK_MASTER table populated for the Data Quality Check based edit checks.
RUN_STATUS	The following are the values for RUN_STATUS: F – Failed E – Error I – Information

Attribute Name	Attribute Description
	W – Warning P – Pass Null – Data Quality makes no entry is for RUN_STATUS if there is no data being processed.
FAILED_ROWS	Number of rows for the RUN_STATUS.
FIC_MIS_DATE	Date of the Batch execution.
ENTITY	Data Transformation edit checks populates the individual entity names of the checks.

Edit Check does not make an entry for either ENTITY or DQ_CHECK_ID if it is aggregated validations performed across multiple FR-2052A report data schedules.

2. Detail Table

The following table shows the mapping for each Edit Check and its Details Table.

Edit Check No.	Edit Check Description	Edit Check Type	Details Table
2	Internal Transactions Reported on Consolidated Reporting Entity	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
3	Internal Transactions Reported Without Internal Counterparty	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
4	Lendable Value in Excess of Market Value	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
5	Third-Party Reporting Entity Exposures versus Consolidated	Data Transformation	• FSI_EDIT_CHECK_5_LOG
6	Symmetry of Intercompany Transactions	Data Transformation	• FSI_EDIT_CHECK_6_LOG
7	Large Haircuts on Secured Transactions	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
9	Missing Required Products by Entity Type	Data Transformation	• FSI_RUN_PROD_BY_ENT_TYP_LOG
10	Improper Intra-entity Consolidation	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
12	Invalid or Missing Counterparty Field	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
13	Missing or Not Applicable [Collateral Class] Field	Data Quality	• DQ_RESULT_SUMM_MASTER • DQ_RESULT_DETL_MASTER
14	Large Other Product or Counterparty Balance	Data Transformation	• FSI_EDIT_CHECK_SUMMARY

The Data Transformation Details Tables with the attributes and descriptions are as follows.

3. FSI_EDIT_CHECK_5_LOG

This table stores the result of comparison between aggregation of maturity value, collateral value, lendable value, and market value of the top-most parent entity with its child entities.

Attribute Name	Attribute Description
D_FIC_MIS_DATE	FIC MIS DATE of the batch provided during execution
N_MATURITY_STATUS	Maturity status has two values: 0 – Maturity values of parent not matching child entities 1 – Maturity Values of parent matching child entities
N_COLLATERAL_STATUS	Collateral status has two values: 0 – Collateral value of parent not matching the child entities 1 – Collateral value of parent matching the child entities
N_LENDABLE_STATUS	Lendable status has two values: 0 – Lendable value of the parent not matching the lendable value of the child entities 1 – Lendable values of the parent matching the lendable values of child entities
N_MARKET_STATUS	Market status has two values: 0 – Market value of the parent not matching child entities 1 – Market value of parent matching child entities
V_BATCH_ID	Batch ID of the batch being executed

4. FSI_EDIT_CHECK_6_LOG

This table stores the result of comparison between the maturity outflow amount versus the maturity inflow amount.

Attribute Name	Attribute Description
V_INTERNAL_COUNTERPARTY	Internal Counterpart value of the Inflow / Outflow
D_FIC_MIS_DATE	FIC MIS DATE of the batch provided during execution
N_ED_STATUS	ED status has two values: 0 – Maturity value sum of inflow not matching outflow 1 – Maturity value sum of inflow matching outflow
V_BATCH_ID	Batch ID of the batch being executed
V_REPORTING_ENTITY	Legal Entity Name / Internal Counterparty of the views

5. FSI_RUN_PROD_BY_ENT_TYP_LOG

This table stores the availability status of PIDs for the reporting entity's entity type.

Attribute Name	Attribute Description
RUN_SKEY	RUN SKEY is the run from the views
FIC_MIS_DATE	FIC MIS Date of the batch being executed

ENTITY_TYPE	Entity Type of the Reporting Entity
PID	PID of the record from view
STATUS_FLAG	Status values has two flags: 1 – PID is present for that entity type of Reporting Entity 0 – PID missing for that entity type of Reporting Entity
BATCH_ID	Batch ID of the batch being executed

The status of validation / edit checks are stored in the following SQL statement:

```
SELECT T1.FIC_MIS_DATE, T2.V_ED_CHK_ID, T2.V_ED_CHK_NAME,
NVL(T1.V_DQ_CHECK_ID, T1.ENTITY) ENTITY, T1.FAILED_ROWS, T1.RUN_STATUS
FROM
  FSI_EDIT_CHECK_SUMMARY T1,
  FSI_EDIT_CHECK_MASTER T2
WHERE T1.N_EDIT_CHECK_SKEY = T2.N_EDIT_CHECK_SKEY
AND T1.V_BATCH_ID = <Batch ID>
```

10.6 FR 2052A Post-Submission Validation Checks

This section outlines the automated validation applied to each FR 2052A submission to verify and improve overall data quality, and communicate key structural features of the collection. These checks represent the early foundation of a validation framework for the FR 2052A and is refined and expanded upon as the collection progresses. OFS Regulatory Reporting performs the following checks either through Data Quality or Design.

Validation Check	**Performed in:** **Regulatory Reporting /** **Lombard Risk AgileREPORTER /** **Processing**	**Approach:** **Design /** **Data Quality /** **Data Transformation**
Internal Transactions Reported on Consolidated Reporting Entity	Regulatory Reporting	Data Quality
Internal Transactions Reported Without Internal Counterparty	Regulatory Reporting	Data Quality
Lendable Value in Excess of Market Value	Regulatory Reporting	Data Quality
Third-Party Reporting Entity Exposures versus Consolidated	Regulatory Reporting	Data Transformation
Symmetry of Intercompany Transactions	Regulatory Reporting	Data Transformation
Large Haircuts on Secured Transactions	Regulatory Reporting	Data Quality
Mismatched Currency Reporting	Regulatory Reporting	Design (this is handled as part of OFS Regulatory Reporting Model design)

Validation Check	Performed in: Regulatory Reporting / Lombard Risk AgileREPORTER / Processing	Approach: Design / Data Quality / Data Transformation
Missing Required Products by Entity Type	Regulatory Reporting	Data Transformation
Improper Intra-entity Consolidation	Regulatory Reporting	Data Quality
Invalid or Missing Counterparty Field	Regulatory Reporting	Data Quality
Missing or Not Applicable (Collateral Class) Field	Regulatory Reporting	Data Quality
Large Other Product or Counterparty Balance	Regulatory Reporting	Data Transformation
Weekend Maturities (in respective source system)	Processing	–

11 Troubleshooting Guidelines

This section covers troubleshooting guidelines for user of Oracle Financial Services Regulatory Reporting Integration with AgileREPORTER, hereafter called as Integration.

Integration users provide the data inputs through the OFSDF where data is loaded, processed and results are made available for reporting purposes. Integration package then makes this data available in required formats to AgileREPORTER. In AgileREPORTER, this data is then aggregated according to the reporting requirements and you can view this from AgileREPORTER User Interfaces designed for the Viewing / Editing of this aggregated data.

This section provides detailed guidelines on how to troubleshoot the data issues tracing back the data flow from AgileREPORTER.

11.1 Prerequisites

It is assumed that you can login and see following menus and respective reports in AgileREPORTER.

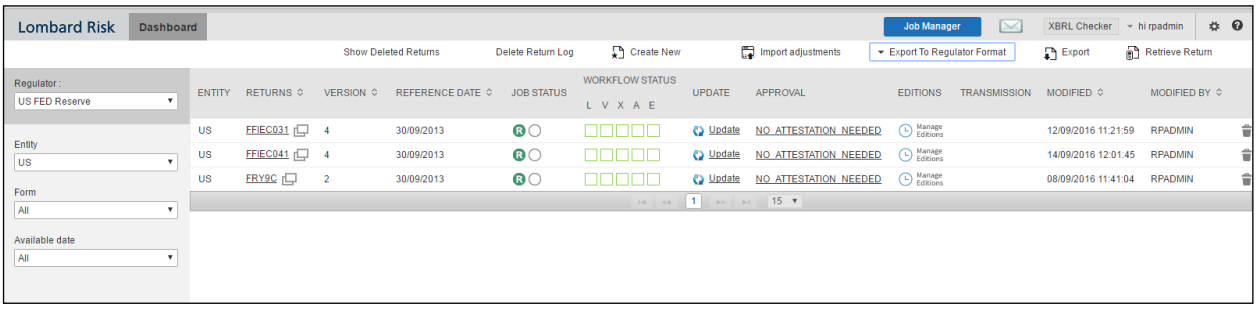


Figure 72: AgileREPORTER

This means configurations activities for the AgileREPORTER and OFSAA are completed. Set up activities for Entity is done and reports templates as shown above are available for viewing. Report Names shown in the figure are for illustration purpose and actual name depends on the integration pack licensed.

11.2 Troubleshooting Use Cases

The use cases described for swift troubleshooting are as follows.

11.2.1 Unable to Generate Report

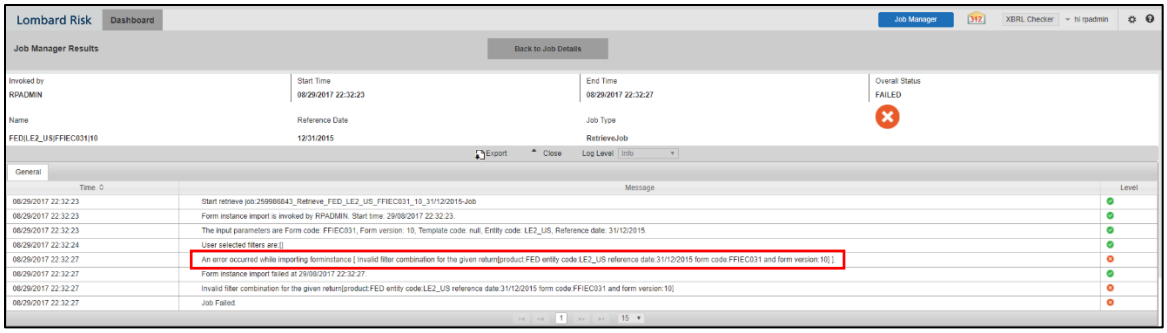
If you are unable to generate reports, meaning none of the derived entities referred in the report has rows for the LE/date combination, then you must refer to Installation Manuals of AgileREPORTER or OFSAA Integration pack for further instructions and steps to be followed.

If the process mentioned in Installation Manual is correctly followed and still report list is not available then you are requested to login the bug / service request with VERMEG (Lombard Risk).

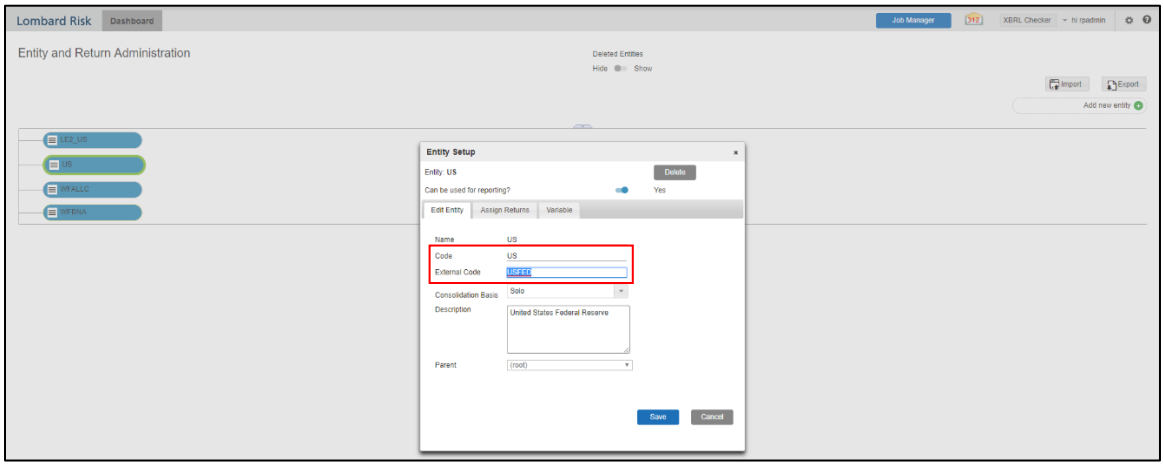
11.2.2 Invalid Filter Combination for the Given Return

If you are unable to generate reports and the get the “Invalid filter combination for the given return” error, then there can be two possibilities for this failure:

1. Data in RUNEXESUMM view in the Atomic Schema is not matching with the Lombard retrieval that includes Date, Run, Entity or Entity’s Consolidation Type.



2. External Code is not matching with the Code for Entity as per OFSAA.



11.2.3 Data Unavailable in AgileREPORTER

This is a use case where you are logged in to AgileREPORTER, and selected particular regulatory report for appropriate entity and As of Date, but unable to generate the report.

11.2.3.1 Fetching Null or Zero Values

AgileREPORTER is showing either Zero or Null values. It indicates that Derived Entities has data (however, all required filer conditions are not matching and resulting in zero value output) or Derived Entity does not have data at all.

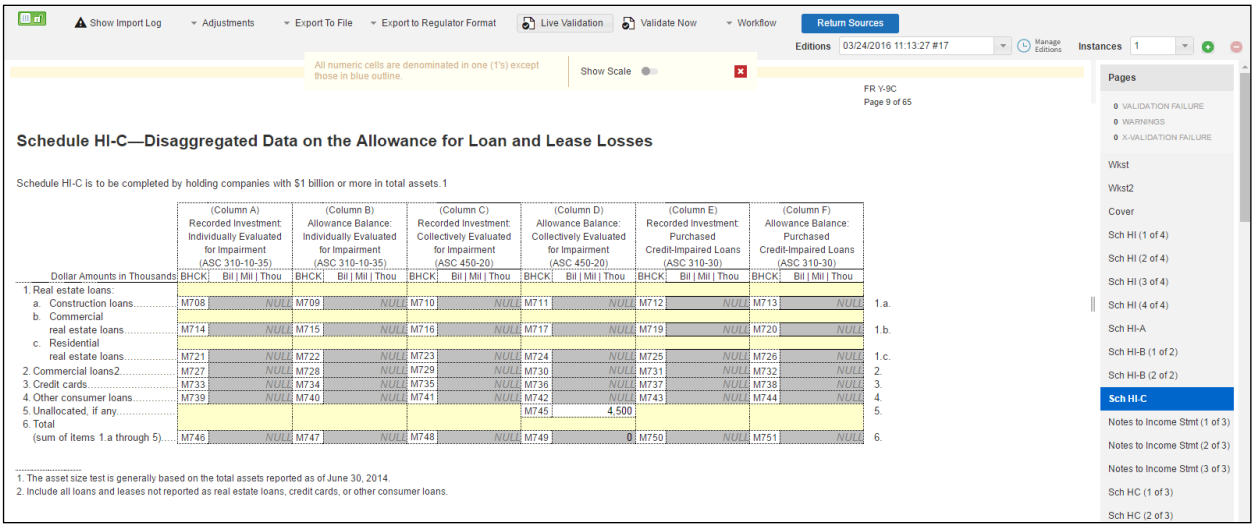


Figure 73: Fetching Null Values

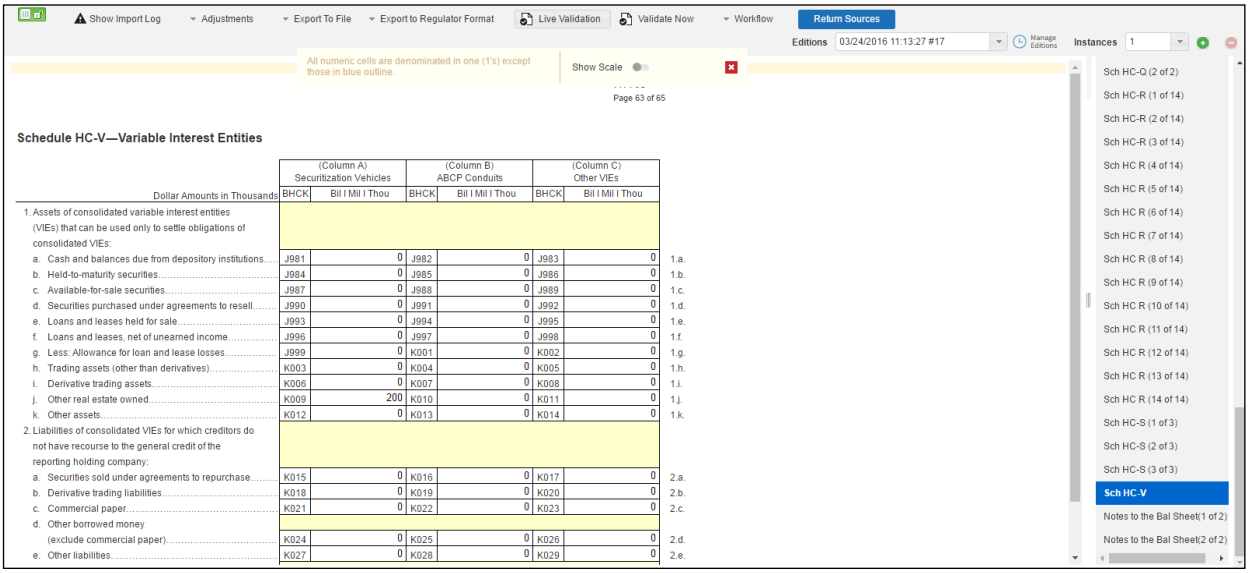


Figure 74: Fetching Zero Values

You must validate as:

1. Derived Entity has data:
   a. Execute the Derived Entity / Materialized views to check if Derived Entity has data or not.
   b. If Derived Entity / materialized view has data but not showing in AgileREPORTER, you must log a Bug / Service Request with VERMEG (Lombard Risk).
2. Derived Entity does not have data:
   a. Execute the Derived Entity / Materialized views to check if Derived Entity has data or not.
   b. If Derived Entity does not have data, then check the Business Metadata excel for a given schedule.

c. Check Worksheet titled 'Derived Entity' in Business Metadata excel. Get all the derived entities for a given schedule.

d. Get dataset for each derived entity.

e. Execute datasets in OFSAA FSDF Atomic Schema to check if data is available for a given dataset joins.

f. If data is available in dataset queries, you must log a Bug / Service Request with AgileREPORTER.

g. If data is not available in dataset, then check if selection of Entity, Available Date (as of date) is appropriate and required executions are available. If Entity, As of Date and Run executions are correct and still data is not available, then you must log a Bug / Service Request with Oracle Support.

11.2.4 Data Available in AgileREPORTER but Not as Expected

This use case where you are able to refer data for a required cell of a schedule in AgileREPORTER; however, value shown differs from expected value.

Let us take following example to illustrate the steps to be followed. This refers to Schedule HC-M from FR Y-9C report from US FED. Particular cell referred here is BHDMK169 –

6.a. Loans and leases (included in Schedule HC, items 4.a and 4.b):

(1) Loans secured by real estate in domestic offices:

(a) Construction, land development, and other land loans:

(1) 1–4 family residential construction loans

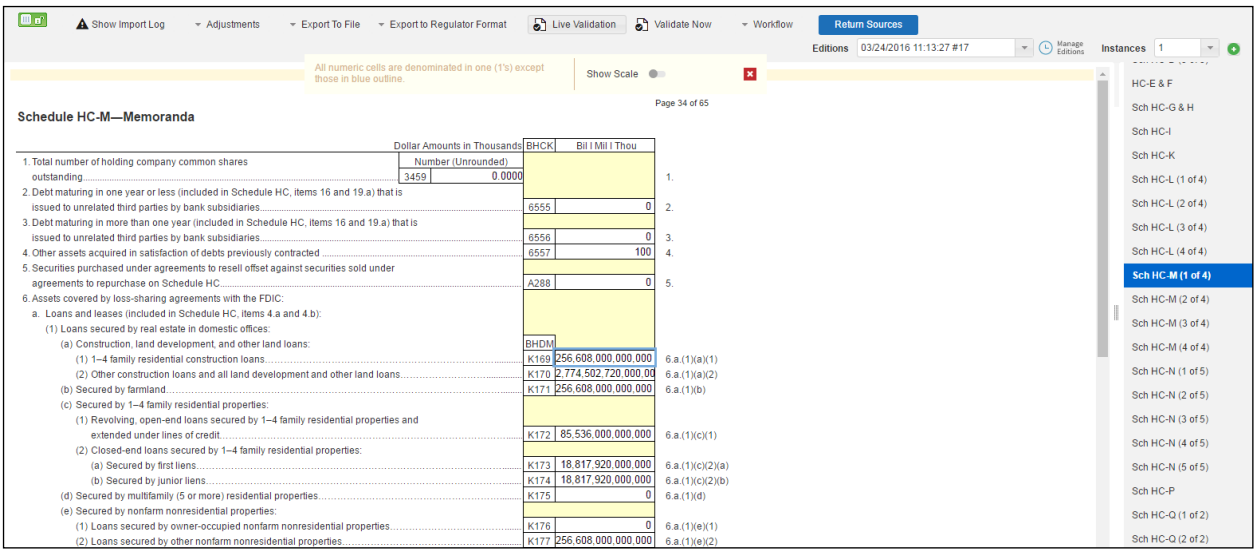


Figure 75: Schedule HC-M from FR Y-9C Report

You can drill down for each cell to check details of data as what is included in aggregation. To drill down, click the value of particular cell and it is shown highlighted. It shows OFSAA data lineage icon on clicking as shown in Figure 76.

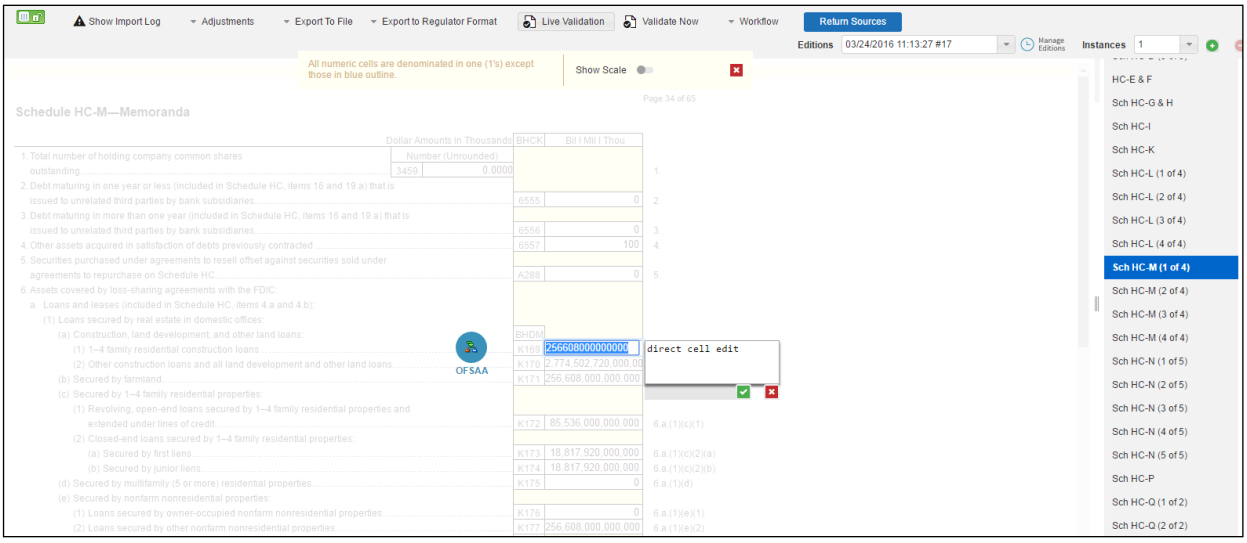


Figure 76: Data Lineage Icon

Make sure that you are logged in to OFSAA infrastructure before clicking Data Lineage icon.

- If you are not already logged in, clicking here opens the OFSAA infrastructure login window. Log in using appropriate credentials and come back to Report Portal and click the same Data Lineage icon again.
- If you are already logged in to OFSAA Infrastructure, the Data Lineage first page opens as shown in Figure 77.

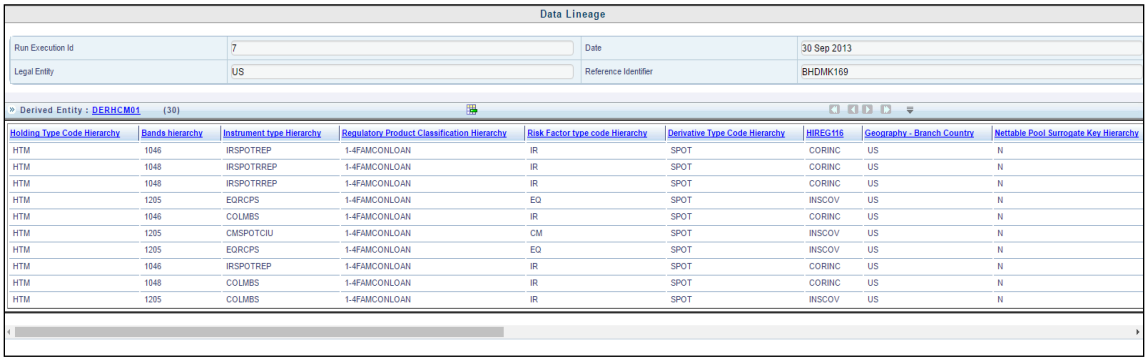


Figure 77: AgileREPORTER Drill-down

- Top block of this screen shows following information which helps to connect the AgileREPORTER aggregated data to OFSAA references.
  - **a.** Run Execution ID: This refers to OFSAA Execution ID chosen for a given report.
  - **b.** Date: This refers to AS OF DATE selected for a given report.
  - **c.** Legal Entity: This refers to the OFSAA Legal Entity for whom the report is generated.
  - **d.** Reference Identifier: This is the cell reference for which data drill down / lineage is being checked.

  Second block displays all hierarchies with values used in a given Derived Entity and measures aggregated for a given combination of a hierarchy values.

  To refer the measure values, scroll rightwards using horizontal scroll bar at bottom of second block. On extreme right, measures are displayed as shown in Figure 78:

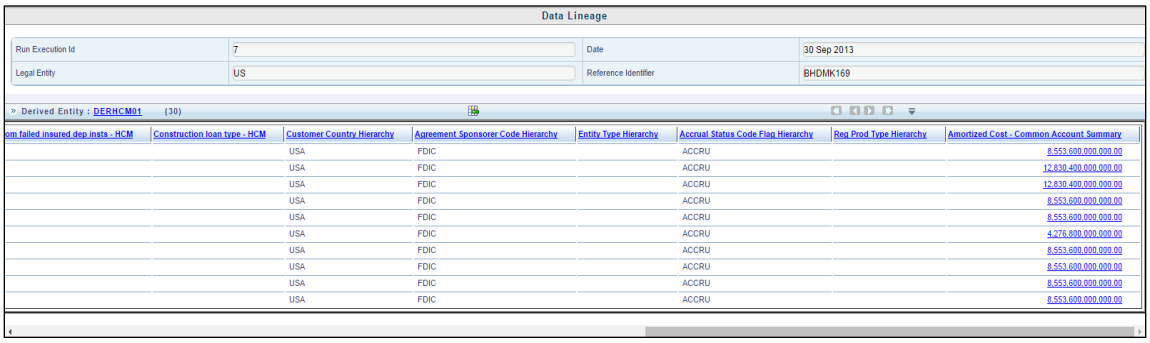


Figure 78: Measure Values

Only measure values are hyperlinked indicating that they can be drilled down further. On clicking the amount, second level drill down show the lowest granularity data available for a given cell reference.

11.2.4.1 Using Drill Down with Data Lineage View

Data Analysts/You can then compare these accounts and their respective monetary amounts with expected values. One can check the following:

1. All required accounts are shown in aggregation
2. Unwanted accounts are not included in aggregation
3. Measures / Monetary amounts at account granularity are as expected.

Any deviation from expectations can be then checked back for:

1. If measure is stage pass through, then validate using T2T to verify if stage data is as expected or must be corrected.
2. If measure is processed, then validate using T2T to verify processing measure is correctly moved to result area.
3. If reclassified hierarchies are showing unexpected values, check Rules and source hierarchies of rules. This use case needs close verification to ensure that all source hierarchies have required values or Rule sequence which can lead to overwriting the values.
4. If all the source data is as expected and result area is now showing unexpected output, then log a Bug / Service Request with Oracle Support.

11.2.4.2 Data Lineage View is Unavailable

If the second block does not show any data, then data analysts/you are advised to refer to the data set worksheet of Business Metadata.

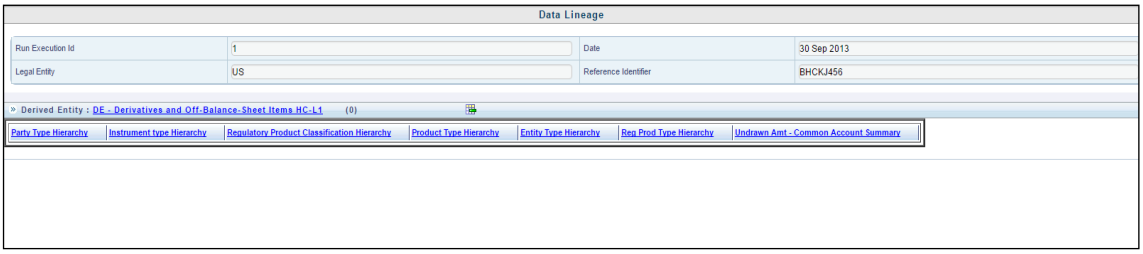
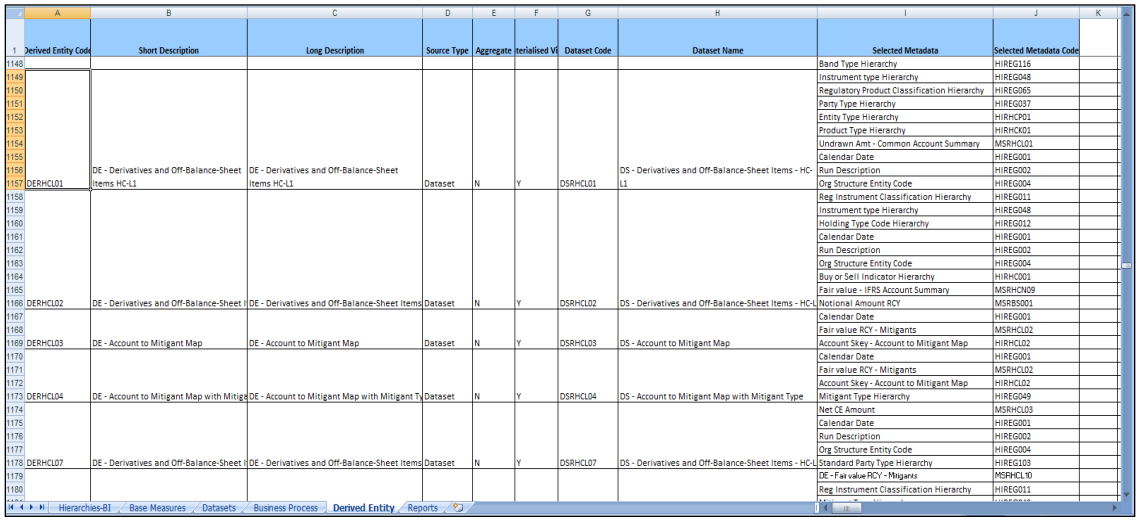


Figure 79: Data Lineage Unavailable

There can be few reasons why second block does not show the data:

1. Internet connection is timed out or broken down - in this case clicking Data Lineage on AgileREPORTER results in a blank second block. To rectify this, re-login to OFSAA infrastructure and AgileREPORTER.
2. Data Lineage view works after Metadata is published using OFSAA Infrastructure. To validate if Metadata is properly published or not.
3. If Metadata is properly published and second block still does not show the data, then start with Derived Entity code shown at the beginning of second block. This Derived Entity code is available even if data is not available.
4. Using this Derived Entity code data analysts are advised to refer to OFSAA Business metadata with worksheet name as 'Derived Entity'. Sample Business Metadata excel is shown in Figure 80:

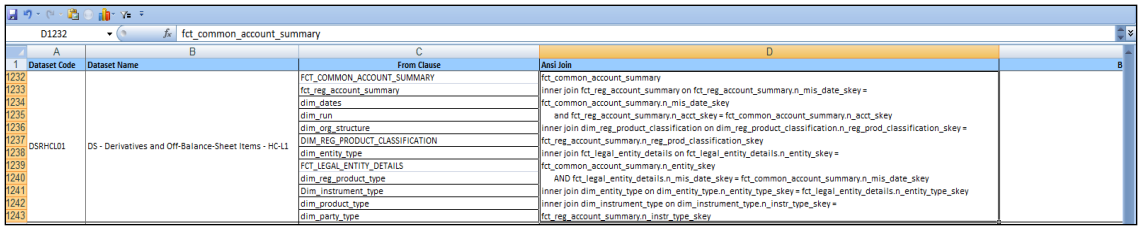


	A	B	C	D	E	F	G	H	I	J	K
1	Derived Entity Code	Short Description	Long Description	Source Type	Aggregate	terialised Vi	Dataset Code	Dataset Name	Selected Metadata	Selected Metadata Code	
1148									Band Type Hierarchy	HIREG116	
1149									Instrument type Hierarchy	HIREG048	
1150									Regulatory Product Classification Hierarchy	HIREG065	
1151									Party Type Hierarchy	HIREG037	
1152									Entity Type Hierarchy	HIRHCP01	
1153									Product Type Hierarchy	HIRHCK01	
1154									Undrawn Amt - Common Account Summary	MSRHCL01	
1155									Calendar Date	HIREG001	
1156		DE - Derivatives and Off-Balance-Sheet	DE - Derivatives and Off-Balance-Sheet					DS - Derivatives and Off-Balance-Sheet Items - HC-	Run Description	HIREG002	
1157	DERHCL01	Items HC-L1	Items HC-L1	Dataset	N	Y	DSRHCL01	L1	Org Structure Entity Code	HIREG004	
1158									Reg Instrument Classification Hierarchy	HIREG011	
1159									Instrument type Hierarchy	HIREG048	
1160									Holding Type Code Hierarchy	HIREG012	
1161									Calendar Date	HIREG001	
1162									Run Description	HIREG002	
1163									Org Structure Entity Code	HIREG004	
1164									Buy or Sell Indicator Hierarchy	HIRHC001	
1165									Fair value - IFRS Account Summary	MSRHCN09	
1166	DERHCL02	DE - Derivatives and Off-Balance-Sheet I	DE - Derivatives and Off-Balance-Sheet Items	Dataset	N	Y	DSRHCL02	DS - Derivatives and Off-Balance-Sheet Items - HC-L	Notional Amount RCY	MSRBS001	
1167									Calendar Date	HIREG001	
1168									Fair value RCY - Mitigants	MSRHCL02	
1169	DERHCL03	DE - Account to Mitigant Map	DE - Account to Mitigant Map	Dataset	N	Y	DSRHCL03	DS - Account to Mitigant Map	Account Skey - Account to Mitigant Map	HIRHCL02	
1170									Calendar Date	HIREG001	
1171									Fair value RCY - Mitigants	MSRHCL02	
1172									Account Skey - Account to Mitigant Map	HIRHCL02	
1173	DERHCL04	DE - Account to Mitigant Map with Mitiga	DE - Account to Mitigant Map with Mitigant Ty	Dataset	N	Y	DSRHCL04	DS - Account to Mitigant Map with Mitigant Type	Mitigant Type Hierarchy	HIREG049	
1174									Net CE Amount	MSRHCL03	
1175									Calendar Date	HIREG001	
1176									Run Description	HIREG002	
1177									Org Structure Entity Code	HIREG004	
1178	DERHCL07	DE - Derivatives and Off-Balance-Sheet I	DE - Derivatives and Off-Balance-Sheet Items	Dataset	N	Y	DSRHCL07	DS - Derivatives and Off-Balance-Sheet Items - HC-L	Standard Party Type Hierarchy	HIREG103	
1179									DE - Fair value RCY - Mitigants	MSRHCL10	
1180									Reg Instrument Classification Hierarchy	HIREG011	

Hierarchies-BI | Base Measures | Datasets | Business Process | Derived Entity | Reports

Figure 80: Business Metadata

5. By referring to Business Metadata, you can get complete information on Derived Entity such as dataset, Fact tables, measusres, hierarchies defined under particular Derived Entity.



D1232 fct_common_account_summary

	A	B	C	D	
1	Dataset Code	Dataset Name	From Clause	Ansi Join	B
1232			FCT_COMMON_ACCOUNT_SUMMARY	fct_common_account_summary	
1233			fct_reg_account_summary	inner join fct_reg_account_summary on fct_reg_account_summary.n_mis_date_skey =	
1234			dim_dates	fct_common_account_summary.n_mis_date_skey	
1235			dim_run	and fct_reg_account_summary.n_acct_skey = fct_common_account_summary.n_acct_skey	
1236			dim_org_structure	inner join dim_reg_product_classification on dim_reg_product_classification.n_reg_prod_classification_skey =	
1237			DIM_REG_PRODUCT_CLASSIFICATION	fct_reg_account_summary.n_reg_prod_classification_skey	
1238	OSRHCL01	DS - Derivatives and Off-Balance-Sheet Items - HC-L1	dim_entity_type	inner join fct_legal_entity_details on fct_legal_entity_details.n_entity_skey =	
1239			FCT_LEGAL_ENTITY_DETAILS	fct_common_account_summary.n_entity_skey	
1240			dim_reg_product_type	AND fct_legal_entity_details.n_mis_date_skey = fct_common_account_summary.n_mis_date_skey	
1241			Dim_instrument_type	inner join dim_entity_type on dim_entity_type.n_entity_type_skey = fct_legal_entity_details.n_entity_type_skey	
1242			dim_product_type	inner join dim_instrument_type on dim_instrument_type.n_instr_type_skey =	
1243			dim_party_type	fct_reg_account_summary.n_instr_type_skey	

Figure 81: Derived Entity

The Dataset ANSI Joins provide valuable information on how various entities are joined/linked together. By executing these Joins, you can confirm if data is available for given filters and conditions. If data is fetched using Dataset Joins and Data Lineage does not show data, you must log a Bug / Service Request with Oracle Support.

OFSAAI Support Contact Details

- Contact Infrastructure support at https://flexsupp.oracle.com if you have installed ERM and FCCM applications.
- Raise an SR in https://support.oracle.com if you have any queries related to EPM applications.

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- Did you find any errors?
- Is the information clearly presented?
- Do you need more information? If so, where?
- Are the examples correct? Do you need more examples?
- What features did you like most about this manual?

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