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

User Guide

Release 8.1.2.0.0

July 2022

ORACLE Financial Services



Oracle Financial Services Regulatory Reporting for US Federal Reserve – Integration Pack User Guide

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Document Control

| Version Number | Revision Date | Change Log | |
|----------------|-------------------|--------------------------------|--|
| 02 | July 21, 2022 | Updated: Final draft published | |
| 01 | February 18, 2022 | Created: Draft published | |

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1 Preface

Welcome to Release 8.1.1.0.0 of the Oracle Financial Services Regulatory Reporting for US Federal Reserve – 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:

- What is New in this Release for OFS REG REP US FED
- Scope of the Guide
- Intended Audience
- Access to Oracle Support
- Related Information Sources
- How This Guide is Organized
- <u>Conventions Used</u>

1.1 What is New in this Release for OFS REG REP US FED

This section lists new features and changes in OFS REG REP USFED release v8.1.2.0.0.

1.1.1 New Features for 8.1.2.0.0

The new features introduced in this release is a New USFED Menu to access Regulatory Reports (Report Mappings and Report Publish). For more information, see the <u>Report Mappings</u>, and <u>Report Publish</u>.

1.2 Deprecated Features

There are no deprecated features in this release.

1.3 Desupported Features

There are no desupported features in this release.

1.4 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 8.1.2.0.0. 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 8.1.2.0.0 and details the process flow and methodologies used.

1.5 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 the 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.

1.6 Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For information, visit <u>http://www.oracle.com/pls/topic/lookup?ctx=acc&id=info</u> or visit <u>http://www.oracle.com/pls/topic/lookup?ctx=acc&id=trs</u> if you are hearing impaired.

1.7 Related Information Sources

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

- Oracle Financial Services Regulatory Reporting for US Federal Reserve Integration Pack Installation Manual Release 8.1.2.0.0
- Oracle Financial Services Data Foundation User Guide Release 8.1.2.0.0
- Oracle Financial Services Data Foundation Installation Manual Release 8.1.2.0.0
- Oracle Financial Services Analytical Applications Infrastructure User Guide Release 8.1.2.0.0 (present in the <u>OHC</u> documentation library)

1.8 How This Guide is Organized

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

- <u>Chapter 2: Introduction</u>
- <u>Chapter 3: Getting Started</u>
- Chapter 4: Regulatory Reporting (REG REP) Solution Data Flow
- <u>Chapter 5: OFSAA Features</u>
- <u>Chapter 6: Executing Run through Run Management for OFS REG REP US FED</u>
- Chapter 7: Data Extracts
- <u>Chapter 8: Metadata Browser</u>
- <u>Chapter 9: Report Submission</u>

- <u>Chapter 10: Maintenance</u>
- <u>Chapter 11: Validation or Edit Checks for Data Schedules</u>
- <u>Chapter 12: Troubleshooting Guidelines</u>
- Chapter 13: Appendix 1

1.9 Conventions Used

The following table lists the conventions used in this guide.

Table 1: Conventions Used in this Guide

| Conventions | Description |
|--|---|
| References to sections or chapters in the manual are indicated in <i>Italics</i> . | |
| Screen names are indicated in the following manner: Introduction screen | |
| Options and buttons are indicated in Bold . | |
| Code-related text is indicated in Monospace. | |
| OFSAAI | Oracle Financial Services Analytical Applications Infrastructure |
| OFS AAAI | Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack |
| RHEL | Red Hat Enterprise Linux |
| Atomic Schema | Database Schema where the application data model is uploaded |
| Config Schema | Database Schema which contains setup related configurations and metadata |
| OFS REG REP USFED | Oracle Financial Services Regulatory Reporting for US Federal Reserve – Integration Pack |

2 Introduction

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

- Overview
- OFSAA Regulatory Reporting Architecture
- <u>Scope</u>

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 must 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

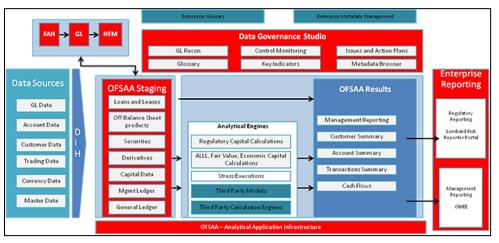


Figure 1: Regulatory Reporting (REG REP) Solution Architecture

This interface connects the Oracle FSDF to Vermeg Portal. As you can see in the Architecture figure above, Data flows from OFSAA to Vermeg Portal.

OFSDF is an analytical data warehouse platform for the Financial Services industry. It 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 form 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 a 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 the end-to-end reporting process covering data preparation to the last mile of reporting.

2.3 Scope

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

| Report | Report Name | Released Version |
|---|---|------------------|
| FR Y-9C | Consolidated Financial Statements for Holding Companies | 8.1.2.0.0 |
| FR Y-20 | Financial Statements for a Bank Holding Company Subsidiary Engaged in Bank-Ineligible Securities Underwriting and Dealing | 8.1.2.0.0 |
| FR Y-15 | Banking Organization Systemic Risk Report | 8.1.2.0.0 |
| FFIEC-009 | Country Exposure Report | 8.1.2.0.0 |
| FFIEC-009A | Country Exposure Information Report | 8.1.2.0.0 |
| FR Y-11 Financial Statements of U.S. Nonbank Subsidiaries of U.S. Holding Companies | | 8.1.2.0.0 |
| FR Y-11S Abbreviated Financial Statements of U.S. Nonbank Subsidiaries of U.S. Holding Companies | | 8.1.2.0.0 |

Table 2: Scope of Regulatory Reports and Schedules

| Report | Report Name | Released Version |
|---|--|------------------|
| FR-2314 | Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations | 8.1.2.0.0 |
| FR-2314S | Abbreviated Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations | 8.1.2.0.0 |
| FR Y-9LP | Parent Company Only Financial Statements for Large Holding Companies | 8.1.2.0.0 |
| FFIEC-031 | Consolidated Reports of Condition and Income for a Bank with Domestic and Foreign Offices | 8.1.2.0.0 |
| FR Y-12 | Consolidated Holding Company Report of Equity Investments in Nonfinancial Companies | 8.1.2.0.0 |
| FFIEC-041 | Consolidated Reports of Condition and Income for a Bank with Domestic Offices Only | 8.1.2.0.0 |
| FR-2052A | Complex Institution Liquidity Monitoring Report | 8.1.2.0.0 |
| FR Y-7N | Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations | 8.1.2.0.0 |
| FR Y-7NS | Abbreviated Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations | 8.1.2.0.0 |
| FR-2644 Weekly Report of Selected Assets and Liabilities of Domestically Chartered Commercial Banks and U.S. Branches and Agencies of Foreign Banks | | 8.1.2.0.0 |
| FR-2886B | Cash and Balances Due from Depository Institutions | 8.1.2.0.0 |
| FR-2900 | Report of Transaction Accounts, Other Deposits, and Vault Cash (Commercial Banks) | 8.1.2.0.0 |
| FR Y-14Q | Schedule M.1 – Balances | 8.1.2.0.0 |
| FR Y-14Q | Schedule K – Supplemental | 8.1.2.0.0 |
| FR Y-14Q | Schedule A – Retail | 8.1.2.0.0 |
| FR Y-14Q | Schedule H – Wholesale Risk | 8.1.2.0.0 |
| FR Y-14M | Capital Assessments and Stress Testing Report - Monthly | 8.1.2.0.0 |
| FFIEC-101 | Regulatory Capital Reporting for Institutions Subject to the Advanced Capital Adequacy Framework | 8.1.2.0.0 |
| FDIC-8020 | Statement of Deposits | 8.1.2.0.0 |
| FFIEC-002 | Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks | 8.1.2.0.0 |
| FR 2420 | Selected Money Market Rates | 8.1.2.0.0 |
| FFIEC-030 | Foreign Branch Report of Condition | 8.1.2.0.0 |
| FFIEC-030S | FIEC-030S Abbreviated Foreign Branch Report of Condition | |

| Report | Report Name | Released Version |
|--|--|------------------|
| FR Y-7Q | The Capital and Asset Report for Foreign Banking Organizations | 8.1.2.0.0 |
| FR 2835A | Quarterly Report of Credit Card Plans | 8.1.2.0.0 |
| FR 2502QQuarterly Report of Assets and Liabilities of Large Foreign Offices of U.S. Banks | | 8.1.2.0.0 |

The following table lists the detailed scope.

Table 3: Detailed Scope of Reports and Schedules

| SI. 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 | 0 | Off-Balance-Sheet Items |
| 7 | FFIEC-009A | А | Country Exposure Information Report Part A |
| 8 | FFIEC-009A | В | 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 |
| 21 | FFIEC-031 | RC-K | Quarterly Averages |
| 22 | FFIEC-031 | RC-L | Derivatives and Off-Balance-Sheet Items |

| Sl. No. | Report Code | Schedule Code | Schedule Name |
|---------|-------------|---------------|---|
| 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 regularly |
| 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 | А | Type of Investments |
| 71 | FR Y-12 | В | Type of Security |
| 72 | FR Y-12 | С | Type of Entity within the Banking Organization |
| 73 | FR Y-12 | D | Non-financial Investment Transactions During Reporting Period |
| 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 |

| Sl. No. | Report Code | Schedule Code | Schedule Name |
|---------|---------------------------|---------------|---|
| 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 | М | Balances |
| 89 | FR Y-14QCIL | H.1 | Corporate Loan Data |
| 90 | FR Y-14QCRE | H.2 | Commercial Real Estate |
| 91 | FR Y-14QFVOHFS | L | Retail Fair Value Option/Held for Sale (FVO/HFS) |
| 92 | FR Y-14QMSR | 1 | 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-Of-Measure |
| 98 | FR Y-14QPPNR | G | Pre-Provision Net Revenue |
| 99 | FR Y-14QRCI | С | 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 |
| 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 | В | Securities |
| 112 | FR Y-14QSUPMNT | К | Supplemental |

| Sl. No. | Report Code | Schedule Code | Schedule Name |
|---------|-----------------|---------------|---|
| 113 | FR Y-14QTRADING | F | Trading |
| 114 | FR Y-15 | - | Banking Organization Systemic Risk Report |
| 115 | FR Y-15 | А | Size Indicator |
| 116 | FR Y-15 | В | Interconnectedness Indicators |
| 117 | FR Y-15 | С | Substitutability Indicators |
| 118 | FR Y-15 | D | Complexity Indicators |
| 119 | FR Y-15 | E | Cross-Jurisdictional Activity Indicators |
| 120 | FR Y-15 | F | Ancillary Indicators |
| 121 | FR Y-15 | G | Short-Term Wholesale Funding Indicator |
| 122 | FR Y-15 | Н | FBO Size Indicator |
| 123 | FR Y-15 | 1 | FBO Interconnectedness Indicators |
| 124 | FR Y-15 | J | FBO Substitutability Indicators |
| 125 | FR Y-15 | К | FBO Complexity Indicators |
| 126 | FR Y-15 | L | FBO Cross-Jurisdictional Activity Indicators (Column B) Combined U.S. Operations (Column A) U |
| 127 | FR Y-15 | М | FBO Ancillary Indicators |
| 128 | FR Y-15 | Ν | FBO Short-Term Wholesale Funding Indicator |
| 129 | FR Y-20 | - | Financial Statements for a Bank Holding Company Subsidiary Engaged in Bank-Ineligible Securities Underwriting and Dealing |
| 130 | FR Y-7N | _ | Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations |
| 131 | FR Y-7N | IS | Income Statement |
| 132 | FR Y-7N | IS-A | Changes in Equity Capital |
| 133 | FR Y-7N | IS-B | Changes in Allowance for Loan and Lease Losses |
| 134 | FR Y-7N | BS | Balance Sheet |
| 135 | FR Y-7N | BS-A | Loans and Lease Financing Receivables |
| 136 | FR Y-7N | BS-M | Memoranda |
| 137 | FR Y-7NS | - | Abbreviated Financial Statements of U.S. Nonbank Subsidiaries Held by Foreign Banking Organizations |
| 138 | FR Y-9C | - | Consolidated Financial Statements for Holding Companies |
| 139 | FR Y-9C | Н | Consolidated Income Statement |

| Sl. No. | Report Code | Schedule Code | Schedule Name |
|---------|-------------|---------------|---|
| 140 | FR Y-9C | HI-A | Changes in Holding Company Equity Capital |
| 141 | FR Y-9C | HI-B | Charge-Offs and Recoveries on Loans and Leases and Changes in Allowance for Loan and Lease Losses |
| 142 | FR Y-9C | HI-C | Disaggregated Data on the Allowance for Loan and Lease Losses |
| 143 | FR Y-9C | НС | Consolidated Balance Sheet |
| 144 | FR Y-9C | HC-B | Securities |
| 145 | FR Y-9C | HC-C | Loans and Lease Financing Receivables |
| 146 | FR Y-9C | HC-D | Trading Assets and Liabilities |
| 147 | FR Y-9C | HC-E | Deposit Liabilities1 |
| 148 | FR Y-9C | HC-F | Other Assets |
| 149 | FR Y-9C | HC-G | Other Liabilities |
| 150 | FR Y-9C | HC-H | Interest Sensitivity |
| 151 | FR Y-9C | HC-I | Insurance-Related Underwriting Activities (Including Reinsurance) |
| 152 | FR Y-9C | HC-K | Quarterly Averages |
| 153 | FR Y-9C | HC-L | Derivatives and Off-Balance-Sheet Items |
| 154 | FR Y-9C | HC-M | Memoranda |
| 155 | FR Y-9C | HC-N | Past Due and Nonaccrual Loans, Leases, and Other Assets |
| 156 | FR Y-9C | HC-P | 1–4 Family Residential Mortgage Banking Activities in Domestic Offices |
| 157 | FR Y-9C | HC-Q | Assets and Liabilities Measured at Fair Value on a Recurring Basis |
| 158 | FR Y-9C | HC-R | Regulatory Capital |
| 159 | FR Y-9C | HC-S | Servicing, Securitization, and Asset Sale Activities |
| 160 | FR Y-9C | HC-V | Variable Interest Entities |
| 161 | FR Y-9LP | - | Parent Company Only Financial Statements for Large Holding Companies |
| 162 | FR Y-9LP | PI | Parent Company Only Income Statement |
| 163 | FR Y-9LP | PI-A | Cash Flow Statement |
| 164 | FR Y-9LP | PC | Parent Company Only Balance Sheet |
| 165 | FR Y-9LP | PC-A | Investments in Subsidiaries and Associated Companies |
| 166 | FR Y-9LP | PC-B | Memoranda |

| Sl. No. | Report Code | Schedule Code | Schedule Name |
|---------|-------------|---------------|--|
| 167 | FR-2052A | - | Complex Institution Liquidity Monitoring Report |
| 168 | FR-2314 | - | Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations |
| 169 | FR-2314 | IS | Income Statement (calendar year-to-date) |
| 170 | FR-2314 | IS-A | Changes in Equity Capital |
| 171 | FR-2314 | IS-B | Changes in Allowance for Loan and Lease Losses |
| 172 | FR-2314 | BS | Balance Sheet |
| 173 | FR-2314 | BS-A | Loans and Lease Financing Receivables |
| 174 | FR-2314 | BS-M | Memoranda |
| 175 | FR-2314S | - | Abbreviated Financial Statements of Foreign Subsidiaries of U.S. Banking Organizations |
| 176 | FR-2644 | _ | Weekly Report of Selected Assets and Liabilities of Domestically Chartered Commercial Banks and U.S. Branches and Agencies of Foreign Banks |
| 177 | FR-2886B | RI-A | Changes in Equity Capital |
| 178 | FR-2886B | RC-B | Securities |
| 179 | FR-2886B | RC | Balance Sheet |
| 180 | FR-2886B | RC-C | Loans and Lease Financing Receivables |
| 181 | FR-2886B | RC-M | Claims on and Liabilities to Related Organizations |
| 182 | FR-2886B | RC-N | Past Due and Nonaccrual Loans, Leases, and Other Assets |
| 183 | FR-2886B | RC-R | Regulatory Capital |
| 184 | FR-2886B | RI | Income Statement |
| 185 | FR-2886B | RI-B | Changes in Allowance for Loan and Lease Losses |
| 186 | FR-2886B | RC-A | Cash and Balances Due from Depository Institutions |
| 187 | FR-2886B | RC-L | Derivatives and Off-Balance Sheet Items |
| 188 | FR-2900 | - | Report of Transaction Accounts, Other Deposits, and Vault Cash |
| 189 | FR-2420 | А | Federal Funds |
| 190 | FR-2420 | AA | Selected Borrowings from Non-Exempt Entities |
| 191 | FR-2420 | В | Eurodollars |
| 192 | FR-2420 | С | Time Deposits and Certificates of Deposit (CDs) |

| Sl. No. | Report Code | Schedule Code | Schedule Name |
|---------|-------------|---------------|--|
| 193 | FFIEC-002 | RAL | Assets and Liabilities |
| 194 | FFIEC-002 | А | Cash and Balances Due from Depository Institutions |
| 195 | FFIEC-002 | C Part I | Loans and Leases |
| 196 | FFIEC-002 | C Part II | Loans to Small Businesses and Small Farms |
| 197 | FFIEC-002 | E | Deposit Liabilities and Credit Balances |
| 198 | FFIEC-002 | К | Quarterly Averages |
| 199 | FFIEC-002 | L | Derivatives and Off-Balance-Sheet Items |
| 200 | FFIEC-002 | N | Past Due, Nonaccrual, and Restructured Loans |
| 201 | FFIEC-002 | 0 | Other Data for Deposit Insurance Assessments |
| 202 | FFIEC-002 | Р | Other Borrowed Money |
| 203 | FFIEC-002 | Q | Financial Assets and Liabilities Measured at Fair Value on a Recurring Basis |
| 204 | FFIEC-002 | Т | 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
- <u>Assumptions</u>
- Accessing the OFSDF Interface or OFS REG REP USFED Interface
- Organization of the Interface for User Roles

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 purposes. 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 Release, see the <u>Oracle Financial Services</u> <u>Regulatory Reporting for US Federal Reserve – Integration Pack Installation Guide Release 8.1.2.0.0</u>.

3.2 Assumptions

OFSDF interface with Vermeg for US FED is a Reporting Application and it does not perform any risk or stress calculations. Following listed are the assumptions for the application:

- Textual and other related portions of reports like personal details, contact details, Yes / No choices must be updated on Report Portal directly and FSDF does not have a placeholder for it.
- Data provided is post reconciliation to ensure that the accuracy of data being reported (nonprescribed by regulators) is performed in OFSAA using various components – General Ledger (GL) reconciliation.
- Validity checks such as edit checks, cross-validation checks, and so on prescribed by the 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 a 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 an impact on overall functioning.

- All percentage data are expected in decimal format meaning 9% must be provided as 9 and not 0.09.
- For data provided as of date, such as the last day of the quarter of the reporting year: Quarterly and Year to Date (YTD) report for the given date display the same value for those measures which are of as of the date in nature. For example, the Annual and Quarterly Balance Sheet and BASEL report generated as of 31-MAR show the same values for all measures such as Account Balance, where the reporting year is from April 01 to March 31.
- 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 are 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 the Vermeg Field Structures
 template provided by Vermeg as they are consumed by the processing application too. For
 example, the Seeded Script of DIM_ASSET_LEVEL has node values not to be considered for FR2052A. Only the following values must be considered for FR-2052A execution from the
 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 |
| E-1-Q | IG-5 | N-5 | Y-1 |

Table 4: DIM_ASSET_LEVEL

| V_ASSET_LEVEL_ | CODE | | |
|----------------|------|-----|-----|
| 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, the 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 a net or reciprocal basis in applicable cases as per regulatory instructions.
- For FR-2900, the 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 the client as FSDF provides only accurate deposits. There is no mechanism to identify the 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 a location for consolidation. Hence, consolidation with different locations must be updated manually. If deposits are available in FSDF, the location is expected to be deposit accepting. Hence, the 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 happens on Monday where the Derived Entity picks one week prior, that is, Tuesday of Last Week to current Monday (Reporting date). But the adjustment Entries for this report are expected to be populated only on Reporting Date (that is, Monday) for all the Cell IDs (MDRM Codes). Each Cell ID represents each Regulator Specific MDRM Code and Weekday (that is, MON, TUE, and so on).
- For FR Y15-B, an effective notional amount in respect of sold credit derivatives is expected to be populated in the FCT_NET_EXPOSURES table.
- Payment data is expected to be loaded as per the trade date or as per the settlement date basis if it remains consistent between periods.
- Data in the STG_CAP_INSTR_POSITIONS table is expected as incremental load and not as a complete snapshot at a point in time.
- For FR Y15- schedules about FBO, it is expected that the reporting entity will provide the data for the combined US operations of an FBO excluding section 2 (h) (2) of the Bank Holding Company Act.

3.3 View OFSAA Product Licenses after Installation of Application Pack

In an integrated environment, where you have multiple applications installed on the same domain or infrastructure, OFSAAI allows you to see the other licensed applications through the UI.

To view the OFSAA product license details, follow these steps:

1. Login to the OFSAA application as a System Administrator.

Figure 2: OFSAA Administration Page

| | ACLE | | • | 🔥 🖹 US-English 🔻 SYSADMN | • & 0 |
|----------------|--|--|--|--|-------|
| ADMINISTRATION | ٨ | | | | |
| | System Configuration Configuration of various OFSAA services | Example 2 Constraints of the second s | Database Details Configure OFSAA Database Server | Manage OFSAA Product Licenses Enable additional products across Application Packs | |
| | | | | a l | |

2. Select the Manage OFSAA Product Licenses option. The Manage OFSAA Application Pack Licenses page is displayed.

Figure 3: Manage OFSAA Application Pack Licenses Page

| ina | ge OFSAA Application | Pack Licenses | | | | ? |
|-----|-----------------------|---|---|-----------------------|-----------|---|
| ana | age OFSAA Application | Pack Licenses | | | | |
| In | stalled Application | Packs | | | | |
| | Application Pack ID | Application Pack Name | Description | Installation Date | Version | - |
| С | OFS_RRRS_PACK | Financial Services Risk Regulatory Reporting Solution Applications Pack | Financial Services Risk Regulatory Reporting Solution Applications | 2022-03-17 02:45:59.0 | 8.1.2.0.0 | |
| С | OFS_BFND_PACK | Financial Services Foundation Applications Pack | Applications forming analytics foundation such as FSDF, DIH, GLRECON, CONNECTORS for the Banking and Financial Services Domain. | 2022-03-16 20:22:29.0 | 8.1.2.0.0 | |

3. Under Installed Application Packs section, select the OFS_RRRS_PACK option.

| Aanage | e OFSAA Application | Pack Licenses | | | | | | |
|----------|-----------------------------------|--|---|--|-----------------------------|-----------|--------------|---|
| Insta | alled Application I | Packs | | | | | | |
| A | Application Pack ID | Application Pack Name | Description | | Installation Date | Version | | ^ |
| o | OFS_RRRS_PACK | Financial Services Risk Regulatory Reporting Solution Applications Pack | Financial Services Risk R Applications | legulatory Reporting Solution | 2022-03-17 02:45:59.0 | 8.1.2.0.0 | | |
| 0 | OFS_BFND_PACK | Financial Services Foundation Applications Pack | FSDF, DIH, GLRECON, C | alytics foundation such as ONNECTORS for the Banking | 2022-03-16 20:22:29.0 | 8.1.2.0.0 | | |
| | | | and Financial Services D | omain. | | | | |
| | ducts In The Appli | ication Pack | and Financial Services D | | | | Date Fnabled | |
| nable | | | | omain. Description Base Infrastructure for Adv | anced Analytical Applica | tions | Date Enabled | |
| nable | Product ID | ication Pack Product Name | erprise Modeling | Description | | | Date Enabled | |
| Proc | Product ID OFS_AAAI | ication Pack Product Name Financial Services Ent Financial Services Ana | erprise Modeling Jytical Applications alytical Applications | Description Base Infrastructure for Adv | lytical Applications Infras | tructure | | |
| nable | Product ID OFS_AAAI OFS_AAI | ication Pack Product Name Financial Services Ana Infrastructure Financial Services Ana | erprise Modeling Alytical Applications Alytical Applications alytical Applications | Description Base Infrastructure for Adv Base Infrastructure for Ana Base Infrastructure for Ana | lytical Applications Infras | tructure | | |

Figure 4: Products In The Application Pack Window

You can now view the list of licensed products associated with RRRS pack.

3.4 Accessing the OFSDF Interface or OFS REG REP US FED Interface

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

To access the application, follow these steps:

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

| Figure | 5: | OFSAAI | Log | In |
|--------|----|--------|-----|----|
|--------|----|--------|-----|----|

| ORACLE [*] Financial Services Analytical Applications | a About |
|--|---|
| Ð | |
| | |
| | |
| Languag | e US-English 🗸 |
| User ID | |
| Password | |
| | Login |
| Version 8.1.0. Copyright © | 1.0 1993, 2020, Oracle and/or its affiliates. All rights reserved. |

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

Figure 6: OFSAAI Applications Page

| | inancial Services Analytical Applications | | ħ | 1 | US-English | • | OFSAD 🔻 | , | 80 | 0 |
|--------------|--|--|---|---|------------|---|---------|---|----|---|
| APPLICATIONS | | | | | | | | | | |
| | Financial Services Data Foundation Application for Financial Services Data Foundation | Regulatory Reporting for US Federal Reserve Regulatory Reporting for US Federal Reserve | | | | | | | | |

4. Select the **Financial Services Data Foundation** option to navigate to the **FSDF** application or select the **Regulatory Reporting for US Federal Reserve** to navigate to the **OFS REG REP US FED** application.

3.5 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.

To access the Process Execution Summary, the following roles must be assigned to the user:

- 1. Modify Run Parameters
- 2. Approve Reporting Flag
- 3. Override Reporting Flag
- 4. Request Reporting Flag
- 5. Run Reporting Flag
- 6. View Run Details

Data Analysts are expected to perform the following activities:

- 1. Executing Batch to Refresh Derived Entities
- 2. Drill-down from AgileREPORTER to OFSDF

Regulatory Report 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

Topics:

- Process Execution Summary
- Marking Run as Final
- <u>Reporting Flag for Run through Process Execution Summary</u>
- Executing Batch to Resave Derived Entities

- <u>Retrieving the Returns from AgileREPORTER</u>
- <u>Report Verification Drill-down from AgileREPORTER to OFSAA Results Area</u>

3.5.1 Process Execution Summary

This section provides information on the Runs that apply to USFED. The Process Execution Summary is launched after the Runs are executed from the Processing Modelling Framework.

3.5.2 Marking Run as Final

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

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Process and Operations,** and then select **Process Execution Summary.**

| 希 Home | | = | ORACLE [®] Regulatory Reporting for US Fe | ederal Reserve | 🌐 💩 🛋 | |
|-----------------------------|---|--------|---|----------------|-------|--|
| Process and Operati | | | | | | |
| Process Modelling Framework | > | Proce | Process Execution Summary | | | |
| Process Execution Summary | | search | | | | |
| Operations | > | PR | PRFD_FRAS_INDICATOR_RULES Process Name | 3 Instances | | |
| | | PR | PRFD_FDB_BAND_RULES Process Name | 3 Instances | | |
| | | PR | PRFD_FR2052A_RECLASS_RULES_02 Process Name | 3 Instances | | |
| | | PR | PRFD_FRY14M_RECLASS_RULES Process Name | 3 Instances | | |
| | | UR | USFED Regulatory Reporting FR-2052A Process Process Name | 3 Instances | | |
| | | UR | USFED Regulatory Reporting Run Process Name | 7 Instances | | |
| | | PR | PRFD_FCBS_BAND_RULES Process Name | 3 Instances | | |
| | | PR | PRFD_FRY14Q_MEASURE_COLUMN_RULES | 3 | | |

Figure 7: Process Execution Summary Screen

2. Scroll towards the right and click **Filter**, select the **Run Pipeline** from the available pipeline selection list. Click **OK**.

Figure 8: Pipeline Selection Screen

| Proce | ss Execution Summary | | |
|--------|---|-----------------|---|
| search | | | Filter 🐇 |
| PR | PRFD_FRAS_INDICATOR_RULES Process Name | 13 Instances | Pipeline Selection Business Pipeline |
| PR | PRFD_FDB_BAND_RULES Process Name | 13 Instances | Run Pipeline |
| PR | PRFD_FRY14M_RECLASS_RULES Process Name | 13 Instances | |
| PR | PRFD_FR2052A_RECLASS_RULES_02 Process Name | 13 Instances | |
| JR | USFED Regulatory Reporting FR-2052A Process Process Name | 13 Instances | |
| JR | USFED Regulatory Reporting Run Process Name | 65 Instances | |
| PR | PRFD_FCBS_BAND_RULES Process Name | 13 Instances | |
| PR | PRFD_FRY14Q_MEASURE_COLUMN_RULES Process Name | 13 Instances | |
| PR | PRFD_FRY14Q_SCD_CLASS_RULES Process Name | 13 Instances | OK Cancel |
| | PRFD_FRPC_LIQ_CASH_FLOW_RULES | 13 | |

- After the Run execution, the Process Execution Summary is generated in the list format as illustrated in the following steps. The summary page displays the **Process Names** for which the **Run Parameters** are generated.
- **4.** Scroll towards the right and click View in the Process Name row.

Figure 9: Process Execution Summary View Screen



You can view the detailed definition of a Run in a read-only mode. The **Process Execution Details** page displays the execution details for the selected Execution Key with the color band displaying the status of each Execution Key.



| Process Execution Do | | Success Failed | I Running 📒 Pending For Approval 🔳 | Approved | Back |
|----------------------|---|--|------------------------------------|--|----------|
| + February h | April Iarch April | July May June July | August Septemb | Cotober Cotober Cotober Cotober | December |
| | cription: usfed reg run1 ate: Dec 31. 2015 | Start Time: Jan 12, 2020 End Time: Jan 12, 2020 (| | Process Execution Key: 4 Approval Status; | |

The execution keys and the corresponding execution details are as follows:

- **Process Description**: The USFED Regulatory Run appears as the process description when the user executes the Regulatory Run.
- **MIS Date**: The Extraction Date is displayed in this field.
- **Start Time**: It displays the Execution Date and the Execution Time when the Execution Run starts.
- End Time: It displays the End Execution Date and Execution Time.
- Process Execution Key: Unique identifiers are assigned to each Process Execution.
- **Approval Status**: It displays the Approval status of the Execution as Completed, Failed, or Ongoing.
- **Process Monitor**: This helps to show the run definition as defined in the Process Modeling Framework. There are four icons in the Process Monitor as follows:
 - **PMF Launch**: Click **View** to view the Process flow associated with the selected Run.
 - Request Report Flag: To request for a Reporting Run, select an Execution ID in the Process
 Execution Summary page and click the Request Report Flag
 A dialog box appears for you to input your comments. Click Submit and the status of this Run is displayed in the Reporting 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.
 - Approve Report Flag: After submitting the Reporting Run in the earlier section, the Approve Report Flag is enabled. When you click the Approve Report Flag, a dialog box is displayed with User Comments and Approver Comments. The Approver can update the comments in the Approver Comments field and then click Approve or Reject.
 - Override Report Flag: Any reporting execution can be overwritten with another execution.
 Select a successfully triggered batch on the Process Execution Summary Page. The Override

Report Flag is enabled if the execution is already marked as a Reporting Flag. You can override the execution by updating your comments. This must be approved by the approver and the procedure is similar to the procedure detailed in the Approve Report Flag for a Run Section.

3.5.3 Reporting Flag for Run through Process Execution Summary

To request, approve, and override a flag for the process execution, perform the following steps:

1. After logging into the OFSAAI Applications Page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Process and Operations,** and then select **Process Execution Summary.**

ORACLE[®] Regulatory Reporting for US Federal Reserve 希 Home \equiv 🔲 💩 🗉 < Process and Operati... **Process Execution Summary** Process Modelling Framework search Process Execution Summary PRFD_FRAS_INDICATOR_RULES 3 Operation Instances PRFD_FDB_BAND_RULES Instances Process Nam PRFD_FR2052A_RECLASS_RULES_02 Instances PRFD FRY14M RECLASS RULES Instances USFED Regulatory Reporting FR-2052A Process Instances USFED Regulatory Reporting Run Instances rocess Na PRFD FCBS BAND RULES Instances PRFD_FRY14Q_MEASURE_COLUMN_RULES

Figure 11: Process Execution Summary Page

2. Scroll towards the right and click **Filter**, select the **Run Pipeline** from the available pipeline selection list. Click **OK**.



Figure 12: Process Execution Summary Filter Search Result Pane

3. Scroll towards the right and click View in the **Process Name** row.

Figure 13: Process Execution Details Page

| Process Execution Details | | | | Back |
|--|-------|--|-------------------|----------------|
| USFED Regulatory Reporting Run | Su | iccess 📕 Failed 🔳 Running 📕 Pending For Ap | proval 📕 Approved | |
| + | | | | |
| $\overline{\ominus}$ | | | | |
| | | | | |
| | | | | |
| Execution Key: 75 Execution Id: 1606892099749 | | | | |
| | | | | |
| 11/29 | 12/06 | 12/13 | 12/20 | |
| | | | | ସ ୦ ସ ∧ |
| ✓ Execution Details | | | | _ |
| | | | | |

4. Select **Request Report Flag** to request a reported flag for the selected run execution.

Figure 14: Request Report Flag Window

| Reporting Flag | | | × |
|----------------|----------|-----------------------|---|
| User Comments | | | |
| | Comments | Enabling Report Flag. | |
| | | | |
| | | Submit Cancel | |
| | | | |
| | | | |

5. Enter information in the **Comments** field and click **Submit**. The request report flag for a run is saved successfully.

Figure 15: Request Report Flag Save Page

| ORACLE' Regulatory Reporting for US Federal Reserve | | | | 🔲 💩 🖪 US-Englisi | h ▼ O | FSAD ¥ | |
|--|-------|--|------------------------------|---|------------|--------|-----|
| Process Execution Details USFED Regulatory Reporting Run | | Success E Failed E Running | Pending For Approval 🔳 Appro | ved | | Back | |
| ÷ - | | | | | | | |
| Lescutien Kay: 75 (secution ld 100/80/09/24) | 12/06 | | 12/13 | 12/20 | | | |
| ✓ Execution Details | | | | | n ~ | a 0 | |
| Process Description; Reg run execution MIS Date: Dec 62, 2020 | | Start Time: Jan 02, 2020 12:24:59 AM End Time: Jan 02, 2020 01:50:40 PM | | Process Execution Key: 75 Approval Status: Pending For Approva | al | | |
| | | | | Information Saved Successfully | | | Car |

3.5.3.1 Approve Report Flag for a Run

To approve the report flag, perform the following steps:

- 1. Navigate to the **Process Execution Summary** page and select the process name for which the report flag must be approved.
- **2.** Click **Approve** to approve the request.

Figure 16: Approve Request Report Flag

| Process Execution Details | | | Back |
|--|---|-----------------------|---------|
| USFED Regulatory Reporting Run | Success Failed Running Pending For | r Approval 📕 Approved | |
| Execution id 10002957118 Execution id 1000295718 Execution id 1000295718 | Execution Key 75 Execution 16: 10050209749 | | |
| 11/22 | 11/29 | 12/05 | 12/13 |
| ✓ Execution Details | | | |
| | Start Time: Jan 23, 2020 11:03:31 AM | | Key: 74 |

3. Enter the information on the Approve Request Flag page.

Figure 17: Approve Request Report Flag Window

| Approve | | × |
|------------------------|----------------------|---|
| User Comments | | |
| Existing Report Skey | | |
| Requesting Report Skey | 74 | |
| Requested By | OFSAD | |
| Requested Date | 2020-12-02 00:00:00 | |
| Requested Comments | Enabling Report Flag | |
| Approver Comments | Approved | |
| | Approve Reject | |

4. Click **Approve** to approve the requested report flag.

3.5.3.2 Override Report Flag for a Run

To override the report flag for a successful run, perform the following steps:

- 1. Navigate to the **Process Execution Summary** page and select the process name for which the report flag must be overridden.
- 2. Click **Override Report Flag** to override the report flag.

Figure 18: Override Request Report Flag

| Process Execution Details USFED Regulatory Reporting Run | | Success Failed | I Running 📕 Pending For Approval 📕 Ap | pproved | Back |
|---|----------------|-----------------------|---------------------------------------|--|------|
| + - Fébruary March | April April | July May June July | August September | Technic (C) Technic (C) Techn | mber |
| Æ Execution Details | | | | | |

3. Enter the information in the Override Report Flag window.

Figure 19: Override Report Flag Details Window

| Reporting Flag | | | | | |
|----------------------|-----------------|--|--|--|--|
| User Comments | | | | | |
| Existing Report Skey | 74 | | | | |
| Comments | | | | | |
| | Override Cancel | | | | |

4. Click **Override** to override the requested report flag.

Figure 20: Report Flag Pending for Approval

| Process Execution Details | | | Back | |
|--|--|-------|--|--|
| USFED Regulatory Reporting Run | Success Failed Running Pending For Approval Approved | | | |
| Evention 12 1906/19911842 Evention 12 1906/19911842 Evention 12 1906/19911842 Evention 12 1906/1991199 Evention 10 1906/19921974 Evention 10 1906/19921974 | | | | |
| 11/22 | 11/29 | 12/06 | 12/13 | |
| ✓ Execution Details | | | M = 0 = | |
| Process Description: usfed reg run - 8 | Start Time: Jan 23, 2020 11:03:31 AM | | Process Execution Key: 74 Approval Status; Pending For Approval | |

5. Click **Approve Report Flag** to approve the override report flag request.

| Approve | | × |
|------------------------|---------------------|---|
| ▲ User Comments | | |
| Existing Report Skey | 74 | |
| Requesting Report Skey | 74 | |
| Requested By | OFSAD | |
| Requested Date | 2020-12-02 00:00:00 | |
| Requested Comments | Approve | |
| Approver Comments | Approved | |
| | Approve Reject | |

Figure 21: Figure 22: Approve Override Report Flag Window

6. Enter the information in the **Approver Comments** field and click **Approve** and the report flag is overridden successfully.

Figure 23: Figure 24: Overridden Report Flag

| ORACLE* Regulatory Reporting for US Federal Reserve | | 🌐 🔥 🔝 US-E | nglish 🔻 OFSAD 🔻 |
|---|--|--|------------------|
| Process Execution Details | | | Back |
| USFED Regulatory Reporting Run | Success Failed Running Pending For Ap | proval 📕 Approved | |
| Creation Key 64 Creation kg 1050-014/130 Creations kg 1050-05124/19 Creations kg 1050-05124/19 Creations kg 1050-05124/19 Creations kg 1050-05124/190 Creations kg 1050-0 | Securities Key: 75 Decudent la: 10003209749 | 12/76 | 12/13 |
| | | | A NON |
| ✓ Execution Details | | | |
| Process Description: usfed reg run - 8 MIS Date: Dec 31, 2015 | Start Time: Jan 23, 2020 11,03:31 AM End Time: Jan 23, 2020 12:58:03 AM | Process Execution Key: 74 Approval Status; Approved | |
| | | Information Saved Successfully | y |
| | | | |

3.5.4 Executing Batch to Resave Derived Entities

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

- 1. Navigate to **Operations**, and then select **Batch Execution**.
- 2. Select the batch <<INFODOM>>_RESAVE_DE_<<REPORT NAME>> to resave all the reporting DEs used in that <<REPORT NAME>>.

| ~Batch Mode | |
|--|---|
| Mode Run Restart Rerun | |
| ~ Search | Q Search D |
| Batch ID Like FSDFINFO_ | Batch Description Like USFED |
| Module | Last Modification Date Between 🛍 And |
| - Detek Dete lie | |
| V Batch Details | |
| Batch ID ▲ | Batch Description |
| FSDFINFO_DS_POP_UNION_METADATA_USFED | Populates Metadata for Union View for Data Schedule of USFED Resaves Union View for Data Schedule of USFED |
| FSDFINFO_DS_RESAVE_UNION_VIEW_USFED | |
| FSDFINFO_POP_DATA_ELEMENTS_USFED FSDFINFO_USFED_ADJUSTMENT_REFRESH | Populates Data and Report Elemetns for USFED This Batch refreshes the RRS USFED Materialized Views for ADJUSTMENT |
| SDFINFO_USFED_ADJUSTMENT_REFRESH SDFINFO_USFED_ADJUSTMENT_RESAVEDE | This Batch refreshes the RRS USFED Materialized views for ADJOSTMENT This Batch Resaves the RRS USFED Derived Entity for Creating MVIEWS |
| SDFINFO_USFED_EDIT_CHECK_FRY_14Q_A1 | Populates Edit Check Summary for 14Q_A1 USFED |
| SDFINFO_USFED_EDIT_CHECK_FRY_14Q_A1 | Populates Edit Check Summary for 14Q_A10 USFED |
| FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A2 | Populates Edit Check Summary for 14Q_A2 USFED |
| FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A3 | Populates Edit Check Summary for 14Q_A2 USFED |
| SDFINFO_USFED_EDIT_CHECK_FRY_14Q_A4 | Populates Edit Check Summary for 14Q_A4 USFED |
| FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A5 | Populates Edit Check Summary for 14Q_A5 USFED |
| □ FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A6 | Populates Edit Check Summary for 14Q_A6 USFED |
| SSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A7 | Populates Edit Check Summary for 14Q_A7 USFED |
| FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A8 | Populates Edit Check Summary for 14Q_A8 USFED |
| FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A9 | Populates Edit Check Summary for 14Q_A9 USFED |
| Page 1 of 6 (1-15 of 88 items) K < > > | Records Per Page |
| Task Details ask ID Task Description Metadata Value | Component ID Precedence Task Statu |
| lo data found | |
| age 0 of 0 (0-0 of 0 items) K < > > | Records Per Page |
| Information Date | |
| Date | |
| | |

Figure 25: Batch Maintenance Screen

3. Monitor the status of the batch using the **Batch Monitor** link (Navigate to **Regulatory Reporting** for US Federal Reserve, select **Operations**, and then select **Batch Monitor**.)

Figure 26: Batch Monitor Screen

| Batch Monitor | | | | | | ? |
|--------------------------------------|---------------------------------|---|------------------------------------|------------------------------------|------------------|-------|
| | | | | | Q Search 'D F | Reset |
| Batch ID Like FSD | DFINFO_ | | Batch Description Like | | | |
| Module | ~ | | Status | | ~ | |
| Start Date | | | End Date | m | | |
| ~Batch Details | | | | | | |
| Batch ID ▲ | | | Batch Description | | | |
| FSDFINFO_DS_POP_UNION_METAD | ATA_USFED | | Populates Metadata for Union View | for Data Schedule of USFED | | |
| FSDFINFO_DS_RESAVE_UNION_VIEW | W_USFED | | Resaves Union View for Data Sched | ule of USFED | | |
| FSDFINFO_POP_DATES_DIM | | | Populate DIM_DATES | | | |
| FSDFINFO_USFED_FFIEC031_RESAVE | EDE | | This Batch Resaves the RRS USFED [| Derived Entity for Creating MVIEWS | | |
| FSDFINFO_USFED_FRY14Q_H1H2_RE | ESAVEDE | | This Batch Resaves the RRS USFED [| Derived Entity for Creating MVIEWS | | |
| □ FSDFINFO_USFED_FRY14Q_RET_RES | AVEDE | | This Batch Resaves the RRS USFED [| Derived Entity for Creating MVIEWS | | |
| Page 1 of 1 (1-6 of 6 items) K < > | К | | | | Records Per Page | 15 |
| 🗸 Batch Run Details 🛛 📓 Start Monito | oring 🛲 Stop Monitoring 🏷 Reset | | | | | |
| Information Date | \checkmark | | Monitor Refresh Rate (seconds) | 5 | | |
| Batch Run ID | | ~ | | | | |

For more information on the list of RESAVE and REFRESH batches, see the MOS

3.5.5 Retrieving the Returns from AgileREPORTER

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.

| | | Show Delete | d Returns | Delete Return Log | Create I | New | Import adjustme | ents v Submit | Export | Retrieve Re | turn |
|----------------|---|------------------|------------|-------------------------|-------------------|------|-----------------|--------------------|---------------------|----------------|----------|
| Regulator : | | RETURNS \$ | VERSION \$ | REFERENCE DATE \$ | JOB STATUS | | KFLOW LVXAS | APPROVAL | EDITIONS S | UBMISSION FILE | AN |
| US FED Reserve | ~ | FR2644 | 4 | 12/31/2015 | 00 | 0 | | Not Approved (0/1) | Manage Editions | | Variance |
| Entity | | FR2420A | 4 | 12/31/2015 | 00 | O R | | Not Approved (0/1) | Manage Editions | | Variance |
| WFBNA | ~ | ERY14QSEC | 5 | 12/31/ Retrieve Ret | urn | × | | Not Approved (0/1) | Manage Editions | | Variance |
| Form | | FRY14QAUSSB | 3 | 12/31/ Entity | | | | Not Approved (0/1) | Manage Editions | | Variance |
| All | ~ | ERY14QAUSOTHCONS | 2 | 12/31/2 Consolidation : | Consolidated | ~ | | Not Approved (0/1) | Manage Editions | | Variance |
| Available date | | FRY14QASTUDENT | 3 | 12/31/; Reference Date | 2 | | | Not Approved (0/1) | Manage Editions | | Variance |
| All | ~ | FRY14QAINTSB | 2 | 12/31/2 | | | | Not Approved (0/1) | Manage Editions | | Variance |
| | | | 2 | 12/31/2 FDIC370 v2 | | ~ | | Not Approved (0/1) | B Nanage Editions | | Variance |
| | | | 2 | 12/31/2 Log level | | | | Not Approved (0/1) | Manage Editions | | Variance |
| | | | 2 | 12/31/2 Debug | | ~ | | Not Approved (0/1) | Manage Editions | | Variance |
| | | FRY14QAINTCARD | 2 | + Select Rur | n Execution | | | Not Approved (0/1) | Manage Editions | | Variance |
| | | | 2 | 12/31/. Closed | | ~ | | Not Approved (0/1) | Manage Editions | | Variance |
| | | ERY14QAAUTO | 2 | 12/31/ Run_Exec_ID | | | | Not Approved (0/1) | Manage Editions | | Variance |
| | | FRY70 | 2 | 12/31/ | - 1606109611842 - | US 🗸 | | Not Approved (0/1) | Manage Editions | | Variance |
| | | | 4 | 12/31/2 Initialise to | o zeros | . 1 | | Not Approved (0/1) | Manage Editions | | Variance |
| | | ER2835A | 3 | 12/31/ | Cancel | | | Not Approved (0/1) | Nanage Editions | | Varianc |
| | | | | | | _ | | | | | |

Figure 27: Retrieve Returns Page

3.5.6 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 28: AgileREPORTER Login Page

| Agil | eREPORTER by vermeg |
|-------|---|
| | |
| Auton | nated regulatory compliance |
| | or global volume processing capability enables AgileREPORTER to be extended for units and geographies as business requirements evolve |
| | |
| | Sign in |
| | User Id |
| | |
| | Password |
| | Sign in |
| | ogn n |

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

| AgileREPO | RTER | Dashboard | | | | | J | ob Manager | 124 XBRL C | hecker 👻 hi aruser | * 0 |
|----------------|------|--------------------|------------|-------------------|------------|--------|--------------------|-------------------|----------------------|--------------------|----------|
| | | Show Deleter | d Returns | Delete Return Log | Create | New | 😭 Import adjustmer | nts 👻 Subm | t 🚯 Export | Retrieve F | leturn |
| Regulator : | | RETURNS \$ | VERSION \$ | REFERENCE DATE \$ | JOB STATUS | WORKFI | .ow VXAS | APPROVAL | EDITIONS | SUBMISSION FILE | AN |
| US FED Reserve | ~ | FR2644 | 4 | 12/31/2015 | 80 | 0 | | Not Approved (0/1 | Manage Editions | | Variance |
| Entity | | FR2420A | 4 | 12/31/2015 | 00 | 0 R | | Not Approved (0/1 | L Manage Editions | | Variance |
| WFBNA | ~ | ERY14QSEC | 5 | 12/31/2015 | 00 | 0 | | Not Approved (0/1 | Manage Editions | | Variance |
| Form | | ERY14QAUSSB | 3 | 12/31/2015 | 80 | () R 🗌 | | Not Approved (0/1 | L Manage Editions | | Variance |
| All | ~ | ERY14QAUSOTHCONS | 2 | 12/31/2015 | 80 | () R 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| Available date | | ERY14QASTUDENT | 3 | 12/31/2015 | 80 | 0 R 🗌 | | Not Approved (0/1 | Leitions | | Variance |
| All | ~ | ERY14QAINTSB | 2 | 12/31/2015 | 80 | () R 🗌 | | Not Approved (0/1 | Litions | | Variance |
| | | FRY14QAINTLOTHCONS | 2 | 12/31/2015 | 80 | Q 🖪 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| | | ERY14QAINTHE | 2 | 12/31/2015 | 80 | 0 R 🗌 | | Not Approved (0/1 | B Manage Editions | | Variance |
| | | ERY14QAINTEM | 2 | 12/31/2015 | 80 | Q 🖪 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| | | ERY14QAINTCARD | 2 | 12/31/2015 | 80 | () R 🗌 | | Not Approved (0/1 | B Manage Editions | | Variance |
| | | ERY14QAINTAUTO | 2 | 12/31/2015 | 80 | Q 🖪 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| | | ERY14QAAUTO | 2 | 12/31/2015 | 80 | Q 🖪 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| | | ERY7Q | 2 | 12/31/2015 | 80 | () R 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| | | | 4 | 12/31/2015 | 80 | Q 🖪 🗌 | | Not Approved (0/1 | Manage Editions | | Variance |
| | | ER2835A | 3 | 12/31/2015 | 00 | 08 | | Not Approved (0/1 | Manage Editions | | Variance |

Figure 29: AgileREPORTER Main Page

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

| AgileREPORTER" FRYSC v11 US FED Re | erve / WFBNA 12/31/2015 | | Not Approve | d (0/1) | | |
|---|--|---|--------------------------|-------------------|-------------------|---------|
| 💼 🖬 Show Import Log Export to File 👻 Adjustments 👻 | Submit 🔂 Live Validation | Validate Nov - Workflow | Return Source | s - Reports - Ana | lysis | |
| | | | Editions 11/12/2020 18/3 | 2.03#1 + | Station Instances | 1 - 0 0 |
| All numeric cells are deno (000%) except these in bit | | Show Scale 🐵 | • | | _ Sch HC-B (2 | of 3) |
| | | Page 1 of 72 | Service of Lands | | Sch HC-B (3 | of 3) |
| Board of Governors of the Federal Reserve | System | | | | Sch HC-C (1 | of 5) |
| | | | | | Sch HC-C (2 | af 5) |
| Consolidated Financ | ial Statements | for | | | Sch HC-C (3 | of 5) |
| Holding Companies | FR Y-9C | | | | Sch HC-C (4 | of 5) |
| | | | | | Sch HC-C (5 | af 5) |
| | | | | | Sch HC-D (1 | (C to |
| Report at the close of business as of the last ca | lendar day of the qua | rter | | | Sch HC-D (2 | of 3) |
| This Report is required by law: Section 5(c) of the BHC Act (12 U.S.C. 6 1844(c)), section 10 of Home Owners' Loan Act | | ain criteria must file this report (FR 1 age 1 of the general instructions for | | | Sch HC-D (3 | of 3) |
| (HOLA) (12 U.S.C. § 1467a(b)), section 618 of the Dodd-Frank Act | ther information. Howeve | r, when such holding companies ov | wh or | | Sch HC-E | |
| (12 U.S.C. § 1850e(c)(1)), section 165 of the Dodd-Frank Act (12 U.S.C. § 5365), and section 252 153(b)(2) of Regulation YY | only the top-tier holding of | controlled by, other holding compan company must file this report for the | con- | | Sch HC-F | |
| (12 CFR 252.153(b)(2)). | | ny organization. The Federal Reser sor, and an organization (or a perso | | | Sch HC-0 | |
| This report form is to be filed by holding companies with total consolidated assets of \$3 billion or more. In addition, holding | not required to respond to plays a currently valid Of | io, a collection of information unless VIB control number. | it dis- | | Sch HC-H | |
| | | | | | Sch HC-I | |
| NOTE: Each holding company's board of directors and senior man- | Date of Report D | ecember 31, 2015 | | | Sch HC-K | |
| agement are responsible for establishing and maintaining an effec- tive system of internal control, including controls over the | | onth / Day / Year (BHCK 9999) | | | Sch HC-L (1 | of 4) |
| Consolidated Financial Statements for Holding Companies. The | | | | | Sch HC-L (2) | 4.0 |

Figure 30: AgileREPORTER Page Displaying List of Schedules

4. Click any cell to drill-down.

| | | • | |
|---|-------------------------------|---|--------------------------|
| AgileREPORTER [®] FRYSC V11 US FED Reserve / WFBNA 12/31/20 | 15 | Not Approved (0/1) | ж |
| 🛄 🖬 🛦 Show Import Log Export to File 👻 Adjustments 👻 Submit 🛃 Live Valida | ation 🔊 Validate Now 👻 W | orkflow 🖵 Return Sources - Reports - Analysis | |
| | | Editions 11/12/2020 16:32:03 #1 | Manage Instances 1 🔹 💿 |
| | | FR Y-9C | Pages |
| | | Page 30 of 72 | |
| Schedule HC-E—Deposit Liabilities ¹ | | | Summary |
| Dollar Amounts in Thousands | BHCB Amount | | Validation Rule Failures |
| 1. Deposits held in domestic offices of commercial bank subsidiaries of the reporting | | | O Critical |
| holding company: | | | ▶ 0 Warning |
| a. Noninterest-bearing balances ² | 2210 136,880,013 | 1.a. | |
| b. Interest-bearing demand deposits, NOW, ATS, and other transaction accounts | 3187 990,173 | 1.b. | Cover |
| c. Money market deposit accounts and other savings accounts | 2389 3,491,104 | 1.c. | Cover |
| d. Time deposits of \$250,000 or less | HK29 37,671 | 1.d. | Sch HI (1 of 5) |
| e. Time deposits of more than \$250,000 | J474 11,713,875 | 1.e. | Sch HI (2 of 5) |
| 2. Deposits held in domestic offices of other depository institutions that are subsidiaries of the | | | |
| reporting holding company: | BHOD | | Sch HI (3 of 5) |
| a. Noninterest-bearing balances ² | 3189 11,111,146 | 2.a. | Sch HI (4 of 5) |
| b. Interest-bearing demand deposits, NOW, ATS, and other transaction accounts | 3187 110,131 | 2.b. | |
| c. Money market deposit accounts and other savings accounts | 2389 247,289 | 2.c. | Sch HI (5 of 5) |
| d. Time deposits of \$250,000 or less | HK29 7,506 | 2.d. | Sch HI-A |
| e. Time deposits of more than \$250,000 | J474 4,228,891 | 2.e. | |
| | | | Sch HI-B (1 of 3) |
| Managemente | | | Sch HI-B (2 of 3) |
| Memoranda Dollar Amounts in Thousands | BHDM Amount | | Sch HI-B (3 of 3) |
| | HK06 15.170 | M 1. | acii ni-b (3 oi 3) |
| Brokered deposits \$250,000 or less with a remaining maturity of one year or less Brokered deposits \$250,000 or less with a remaining maturity of more than one year | HK31 21.096 | M.1. M.2. | Sch HI-C (1 of 2) |
| Brokered deposits \$250,000 or less with a remaining maturity of more than one year | HK31 21,056 HK32 6.360.637 | | Sch HI-C (2 of 2) |
| A TIME OPPOSITION OF THE AVERAGE AND AND A DEPOSITION THREE AVERAGE AND A DEPOSITION AND A DEPOSITICA AND A | 0,000,001 | HE 13 | |

Figure 31: AgileREPORTER Schedule Details Page

5. Figure 32 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 deposit held by the bank that is of a 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.

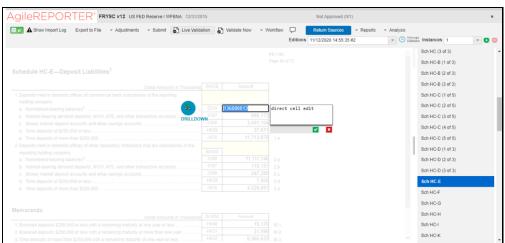


Figure 32: AgileREPORTER Drill-Down the page

This cell is populated from the derived entity (DE) mentioned in the grid header *DE – Deposit Liabilities – Schedule HC-E*. The value in the derived entity grid 136,880,013 must match that of the cell in the report. The derived entity is an aggregate built on top of the OFSAA Results Model to serve regulatory template requirements.

The DE is built using Dimensions, Measures, and Business Processors. The dimensions that participate in determining the cell value are displayed with data. Click the derived entity link in the grid header.

6. Click the **OFSAA** icon, to view how this cell was populated (provides information about the amounts reported in a cell) from OFSAA results. You are redirected to the OFSAA Drill- Down the page.

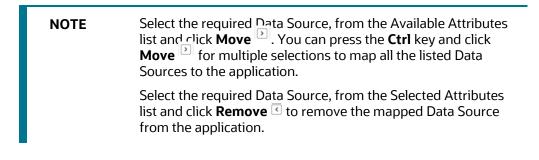
| RIAD4435 | | | | | | бМ | Adjusted Amou | Rep Movement YTD RCY nt |
|-----------------------|--------------------|--------------------|-------------------|-------------------|---------------------|---------------------|-----------------|----------------------------|
| | | | | | | | | |
| 0 | 1M | 2M | 3M | 4M | 5M | 6M | 7M | |
| 6.42M Adjusted Am | lount | | | | | | Column Selecto | r Export 🔻 |
| | | Fact Regulatory R | eport Adjustments | | | Regulatory Reportin | Adjusted Amount | Calendar Da |
| Adjustment Identifier | Cell Surrogate Key | Adjustment Page In | Calendar Date | Legal Entity Code | Run Execution Ident | Cell Surrogate Key | Adjusted amount | Calendar Da |
| | | | 30 June 2019 | 100 | 1578676952721 | 9974 | 6.422.000 | 30 June 2019 |

Figure 33: AgileREPORTER Drill-Down Screen

7. Click the **Column Selector** button on the header of the second table.

| | Column Selector | | | | • |
|---|--|---|--|------------------------------------|-----------------------|
| RIAD4435 0 11/ | Available Attributes | | Selected Attributes Cart Regulatory Report Adjustments Regulatory Reporting Cell Dimension | MS - RR Mgmt Re Adjusted Amount | ap Movement YTD RCY |
| 6.42M Adjusted Amount | Org Structure Entity Code | | Adjusted Amount | olumn Selector | Export Calendar Date |
| Adjustment Identifier Cell Sur 1386 9974 | Run Description Execution Description | > | Calendar Date Calendar Date Run Description | sted amount | Calendar Date |
| 1300 3314 | Extraction Date F Historical Observed Value Indica | < | Org Structure Entity Code Regulatory Report Code | | So sume 2015 |
| | | | Regulatory Report Cell Identifier | | |
| | | | Page Instance Identifier | | |
| | Serach | | | | |
| | | | Apply Close | | |

| Figure 34: | Drill-Down | Attribute | Selector |
|------------|------------|-----------|----------|
|------------|------------|-----------|----------|



8. Expand Dataset and select the Attribute to be shown in the Drill-Down. Click Apply.

Figure 35: Drill-Down Columns

| RIAD4435 | | | | | | 6M | | Rep Movement YTD RCY |
|-------------------|----------------------------|---|------------------------------------|-------------------|---------------------|---|-----------------|-----------------------------------|
| | | | | | | | Adjusted Amou | nt |
| 0 | 1M | 2M | 3M | 414 | 5M | 6M | 7M | |
| | 0107 | | | | | | Column Selecto | r Export - |
| .42M Adjusted Arr | ount | Fact Regulatory R | eport Adjustments | | | Regulatory Reportin | Column Selector | |
| Adjusted Am | ount Cell Surrogate Key | Fact Regulatory R Adjustment Page In | eport Adjustments Calendar Date | Legal Entity Code | Run Execution Ident | Regulatory Reportin Cell Surrogate Key | | r Export Calendar Da Calendar Da |

3.5.6.1 Drill-Down Hints

For better drill-down results, read the following hints:

1. Generic SQL Hints for the second drill-down:

The SQL hint configured by 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 the second drill-down:

Additionally, you can also seed dataset-specific hints for the second drill-down. v_component_code in the 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 the DRILLDOWN_<DATSET_CODE>_HINT takes precedence for that cell ID / Dataset combination.

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

It can check 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.

4 Regulatory Reporting 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.

Topics:

- Data Preparation
- Basel Processing to US FED Results Integration
- LLFP Processing to US FED Results Integration
- LRM Processing to US FED Results Integration
- Overview of OFS REG REP US FED User Interface
- Data Schedule Mapping
- Adjustment Feature for Template-based Reports
- Direct Upload for Data Schedules
- Data Schedule Migration
- Mapping of Results to Line Items in Reporting
- AgileREPORTER: Submission

4.1 Data Preparation

This section explains the input data preparation from OFSAA.

Topics:

- <u>Assumptions for Data Preparation</u>
- Prerequisite Tasks for US FED Run Execution
- US FED Run Chart
- <u>Reclassification of Reporting Dimensions</u>
- <u>Configuring Setup Tables for Standard Set of Values</u>
- Backward Compatibility Support
- Run or Execution Expectations
- <u>Consolidation</u>
- 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
- <u>Computation of Offset and Netting Balances for Assets and Liabilities</u>

- Guidelines for Data Loading to Result Area Tables in Data Foundation for Regulatory Reporting
 Implementations
- FSDF Entity Information
- Fact Tables or Entities
- Inclusion of GL Recon reconciled Accounts in Reporting

4.1.1 Assumptions for Data Preparation

The following are the assumptions for data preparation:

- 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 the reporting area accordingly. Although this has a thin processing layer to reclassify regulatory dimensions and bands, all the processing measures are expected to be from respective applications and provide as required.
- **2.** It is integrated with the 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 lead to inaccurate results. For details please refer to <u>Relationship between Run and Stress</u>.
- **4.** For usage of consolidation dimension (which has values like Actual, Budget, Forecast, and so on), all historical data is expected to be tagged as actual to report 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 cash flows, integration package expects bucketed cash flow as an 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 Vermeg Integration supports both the above methods.
- **7.** You must update V_COMPONENT_VALUE in SETUP_MASTER with the 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 the 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-0, and FFIEC-041 RC-0.

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 the holiday date.
- **b.** D_MIS_DATE holds the effective date to be considered for quarterly average report generation. This column is excluding the holiday date.

c. If the calendar date falls on a holiday, then D_MIS_DATE has value (date) for the last working date or any other date value as per the client's requirement.

The above-mentioned reports are generated only if FSI_CAL_MIS_DATE_MAP is populated. Example of 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 the source. Consider balance from 06-Jan-2017 for 07-Jan-2017. |
| 08-Jan-17 | 06-Jan-17 | There is no data loaded from the source. Consider balance from 06-Jan-2017 for 08-Jan-2017. |

Table 5: FSI_CAL_MIS_DATE_MAP

When 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 the SETUP_MASTER table is 'BRANCH_FED_DIST_IDENTIFIER' for the following default configuration.

| V_COMPONENT_CODE | V_COMPONENT_DESC | V_COMPONENT_VALUE |
|----------------------------|--------------------------------------|-------------------|
| BRANCH_FED_DIST_IDENTIFIER | Branch or FED District 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 is 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 this 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 that populate data into the Run-enabled tables. Few tasks are prerequisites 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 the number of Apps installed/number of Batches 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 a non-Run enabled task, hence re-execution causes inconsistency.

If the customer has multiple OFSAA applications that 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 tasks 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 a separate Run as it has only Run-enabled flows and each Run represents the data required 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 the 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 8.1.2.0.0 RUN Chart from the MOS.

4.1.4 Reclassification of Reporting Dimensions

This section provides information about Reporting 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 Reporting Dimensions
- Overview of Reclassification of Reporting Dimensions Population
- Dimension Data Expectations through SCD
- Overview of Mappers for Reclassification of Reporting Dimensions
- Maintenance of Mappers for Reclassification of Reporting Dimensions
- Loading Mapper Maintenance through Backend
- Usage of Mapper Tables in Data Flow and Reports

4.1.4.1 Overview of Reclassification of Reporting Dimensions

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

4.1.4.1.1 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 |

Table 6: Standard Dimension Reclassification

| User Specific Dimension | | Standard Dimension | | | |
|-------------------------|-------------------|---------------------------|---------------------------------|--|--|
| 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 | | |
| 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 | | |

4.1.4.1.2 Overview of Reclassification of Regulatory Dimensions Population

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

| User Specific Dimension | | Regulatory Dimension | |
|-------------------------|---------------------------------|-----------------------------|--|
| DIM_ACCOUNT_PURPOSE | Account Purpose Dimension | DIM_REG_ACCOUNT_PURPOSE | Regulatory Account Purposes Dimension |
| DIM_ACCOUNT_PURPOSE | Account Purpose Dimension | DIM_REG_LOAN_PURPOSE | Regulatory Loan Purpose Dimension |
| DIM_ACCT_STATUS | Account Status Dimension | DIM_REG_ACCT_STATUS | Regulatory Account Status Dimension |
| DIM_ACCT_STATUS | Account Status Dimension | DIM_REG_CREDIT_STATUS | Regulatory Credit Status Dimension |
| DIM_APPLICATION_STATUS | Application Status Dimension | DIM_REG_APPLICATION_STATUS | Regulatory Application Status Dimension |
| DIM_DOCUMENT_TYPE | Document Type Dimension | DIM_REG_PARTY_DOCUMENT_TYPE | Regulatory Party Document Type Dimension |
| DIM_INDUSTRY | Industry Dimension | DIM_REG_INDUSTRY | Regulatory Industry Type |
| DIM_ORG_UNIT | Org Unit Bi Hierarchy | DIM_STD_SECONDARY_LOB | Standard Secondary Line Of Business |
| DIM_LOB | Line Of Business Dimension | DIM_STD_SECONDARY_LOB | Standard Secondary Line Of Business |
| DIM_PROPERTY_TYPE | Property Type Dimension | DIM_REG_PROPERTY_TYPE | Regulatory Property Type Dimension |

Table 7: Regulatory Dimension Reclassification

| User Specific Dimension | | Regulatory Dimension | |
|-------------------------|--|-------------------------|--|
| DIM_SEC_POOL_TYPE | Securitization Pool Type | DIM_REG_SEC_POOL_TYPE | Regulatory Securitization Pool Type Dimension |
| DIM_UNDERLYING_TYPE | Underlying Type Master Dimension | DIM_REG_UNDERLYING_TYPE | Regulatory Underlying Type Master Dimension |

4.1.4.2 Dimension Data Expectations through SCD

By default, all standard dimensions are 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.FCT

4.1.4.3 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

4.1.4.4 Mappers for Reclassification of Regulatory Dimensions

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

• MPFD_ACCT_REG_ACCT_PURPOSE: Reg US Mapper for Regulatory Account Purpose

- MPFD_ACCT_REG_ACCT_STATUS: Reg US Mapper for Regulatory Account Status
- MPFD_APLCN_REG_APLCN_STATUS: Reg US Mapper for Regulatory Application Status
- MPFD_ACCT_REG_CREDIT_STATUS: Reg US Mapper for Regulatory Credit Status
- MPFD_DOC_TYPE_REG_DOC_TYPE: Reg US Mapper for Regulatory Document Type
- MPFD_ACC_INDSTR_REG_INDSTRY: Reg US Mapper for Regulatory Industry
- MPFD_ACCT_REG_LOAN_PURPOSE: Reg US Mapper for Regulatory Loan Purpose
- MPFD_PROP_REG_PROPERTY_TYPE: Reg US Mapper for Regulatory Property Type
- MPFD_SEC_POOL_REG_SEC_POOL: Reg US Mapper for Regulatory Sec Pool Type
- MPFD_UNDERLYNG_REG_UND_TYPE: Reg US Mapper for Regulatory Underlying Type
- MPFD_ORGUNT_LOB_STD_SEC_LOB: Reg US Mapper for Std Secondary Line of Business

4.1.4.5 Maintenance of Mappers for Reclassification of Standard Dimensions

The mapper can be maintained under OFSAAI.

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Administration**, and then select **Map Maintenance**.

Figure 36: Map Maintenance page

| 춝 Home | ORACLE* Regulatory Reporting for US Federal Reserve | | | |
|------------------|---|---------|----------------|----------|
| < Administration | | | | |
| | Map Maintenance | | | |
| Map Maintenance | ✓Map Maintenance | | | |
| Save Metadata | Information Domain FSDFINFO | Se | egment FSDFSE | G |
| | Default Security Map Not Set | | | |
| | 🕂 Add 📑 View 🕼 Edit : 🕞 Copy 🔅 Delete : 💷 Mapper Maintenance : 🌲 Default Security Map | | | |
| | Name Version Description | Dynamic | Inherit member | Map ty |
| | 1514359600480 1 Mapper for Balance Category to Standard Balance Category | Yes | Yes | Data Fi |
| | 1524045220417 1 Mapper for Common Recovery Type to Standard Recovery Type | Yes | Yes | Data Fi |
| | 1511528494678 1 Mapper for Credit Line Purpose to Standard Credit Line Purpose | Yes | Yes | Data Fi |
| | 1511527713328 1 Mapper for Credit Line Type to Standard Credit Line Type | Yes | Yes | Data Fi |
| | 1497513837744 1 Mapper for Credit Score Model To Reg Credit Score Model | Yes | Yes | Data Fi |
| | 1523447233065 1 Mapper for General Ledger Account to Standard General Ledger Account Type | Yes | Yes | Data Fi |
| | 1494610765133 1 Mapper for GL Code to Repline Code | Yes | Yes | Data Fi |
| | 1511442223838 1 Mapper for Interest Rate Code to Standard Interest Rate Code | Yes | Yes | Data Fi |
| | 1511442482993 1 Mapper for Line of Business Code to Standard Line of Business Code | Yes | Yes | Data Fi |
| | 1514359498413 1 Mapper for Mitigant Type to Standard Mitigant Type | Yes | Yes | Data Fi |
| | 1511441945154 1 Mapper for Party Type Code to Standard Party Type Code | Yes | Yes | Data Fi |
| | 1511441227779 1 Mapper for Product Code to Standard Product Code | Yes | Yes | Data Fi |
| | 1524044256132 1 Mapper for Vehicle Type to Standard Vehicle Type | Yes | Yes | Data Fi |
| | 1524044617122 1 Memory for Write Off Descent to Chandland Write Off Descent | M | Maria | Date Cil |

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

| ap Maintenance | 2 | | | | | |
|------------------|-------------|---|---------|----------------|-------------|-----------------------------|
| Map Maintenance | | | | | | |
| | | - FORTHER | | | | |
| Informa | tion Doma | ain FSDFINFO | Se | gment FSDFSEG | | ~ |
| Default S | Security M | ap Not Set | | | | |
| Add View | Edit 🛱 G | opy 💼 Delete 💷 Mapper Maintenance 🤳 Default Security Map | | | | |
| Name | | Description | Dynamic | Inherit member | Map type | Database View name |
| 1514359600480 | 1 | Mapper for Balance Category to Standard Balance Category | Yes | Yes | Data filter | MAP_BAL_CAT_STD_BAL_CAT |
| 1524045220417 | 1 | Mapper for Common Recovery Type to Standard Recovery Type | Yes | Yes | Data filter | MAP_RECVR_TYP_STD_RECVR_TYP |
| 1511528494678 | 1 | Mapper for Credit Line Purpose to Standard Credit Line Purpose | Yes | Yes | Data filter | MAP_CRDLN_PUR_STD_CRDLN_PUR |
| 1497513837744 | 1 | Mapper for Credit Score Model To Reg Credit Score Model | Yes | Yes | Data filter | MAP_CREDIT_SCR_MDL_REG_MDL |
| 1523447233065 | 1 | Mapper for General Ledger Account to Standard General Ledger Account Type | Yes | Yes | Data filter | MAP_DIM_GL_ACCT_STD_GL_TYPE |
| 1494610765133 | 1 | Mapper for GL Code to Repline Code | Yes | Yes | Data filter | MAP_GL_CODE_REP_LINE |
| 1511442223838 | 1 | Mapper for Interest Rate Code to Standard Interest Rate Code | Yes | Yes | Data filter | MAP_DIM_IRC_STD_IRC |
|] 1511442482993 | 1 | Mapper for Line of Business Code to Standard Line of Business Code | Yes | Yes | Data filter | MAP_DIM_LOB_STD_LOB |
| 1514359498413 | 1 | Mapper for Mitigant Type to Standard Mitigant Type | Yes | Yes | Data filter | MAP_MITG_TYP_STD_MITGN_TYP |
| 1511441945154 | 1 | Mapper for Party Type Code to Standard Party Type Code | Yes | Yes | Data filter | MAP_PARTY_TYP_STD_PARTY_TYP |
| 1511441227779 | 1 | Mapper for Product Code to Standard Product Code | Yes | Yes | Data filter | MAP_PROD_CODE_STD_PROD_TYPE |
| 1524044256132 | 1 | Mapper for Vehicle Type to Standard Vehicle Type | Yes | Yes | Data filter | MAP_VEHCL_TYP_STD_VEHCL_TYP |
| 1524044617123 | 1 | Mapper for Write Off Reasons to Standard Write Off Reasons | Yes | Yes | Data filter | MAP_WRTOFF_STD_WRTOFF_REASN |
| age 1 of 1 (1-13 | 3 of 13 ite | ms) K < > > | | | | Records Per Page 12 |

Figure 37: Mapper for Mitigant Type to Standard Mitigant Type

The 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.

Figure 38: Map Maintenance Search page

| OFSAAI Metadata Map - Internet Explorer | Second Second | | | | | × |
|---|--------------------------|--|---------------|---------------------------|---|--------|
| ORACLE | | | | | US-English 🔻 OFSAD 💌 | E |
| Mapper Maintenance > Search | | | | | | |
| Map - Mapper for Mitigant Type to Standard | d Mitigant Type - 151435 | 9498413 - 1 | | | | |
| Hier - Map Common Mitigant Type: Excluded: 2 | Hier - | Map Common Standard Mitigant Type: @ | | | V | |
| | emove 📑 Pushdown | | | к < 1/1 > Э | e View name | |
| Hier - Map Common Mitigant Type | Macro | Hier - Map Common Standard Mitigant Type | Macro | Excluded | ECVR_TYP_STD_RECVR_TYP | |
| MSG - | Self & Desc | MSG - Missing | Self & Desc | N | RDLN_PUR_STD_CRDLN_PUR | |
| OTH - | Self & Desc | OTH - Others | Self & Desc | N | REDIT_SCR_MDL_REG_MDL | |
| 🗸 Search 🔍 Search 🖊 Reset | | | | | IM_GL_ACCT_STD_GL_TYPE | |
| Hier - Map Common Mitigant | Hier - | Map Common Standard | | | _CODE_REP_LINE | |
| Type: | | Mitigant Type: | | | IM_IRC_STD_IRC | |
| 0 | | • | | | IM_LOB_STD_LOB | |
| Mapped members(2) | | | ₽ Page | к < 1/1 > Э | ITG_TYP_STD_MITGN_TYP | |
| Hier - Map Common Mitigant Type | | Hier - Map Common Standard Mitigant Type | | | ARTY_TYP_STD_PARTY_TYP | |
| MSG - | | MSG - Missing | | | ROD_CODE_STD_PROD_TYPE | |
| OTH - | | OTH - Others | | | EHCL_TYP_STD_VEHCL_TYP | |
| | | | | | RTOFF_STD_WRTOFF_REASN | |
| | | Close | | | Records Per Page 12 | |
| | | | ® C | acle. All rights reserved |)racle and/or its affiliates. All rights re | server |

Prerequisites for Mapper Maintenance

- After logging into the OFSAAI applications page, navigate to Regulatory Reporting for US Federal Reserve, select Administration, and then select Save Metadata. Load all the required user-specific dimensions using SCD.
- 2. 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
- HRLMP001 HIR RLMP Industry Codes
- HRLMP002 HIR RLMP Regulatory Industry Codes
- HRLMP003 HIR RLMP Application Status
- HRLMP004 HIR RLMP Regulatory Application Status
- HRLMP005 HIR RLMP Document Type
- HRLMP006 HIR RLMP Regulatory Document Type
- HRLMP007 HIR RLMP Account Status
- HRLMP008 HIR RLMP Regulatory Account Status
- HRLMP009 HIR RLMP Regulatory Account Purpose
- HRLMP010 HIR RLMP Organization Unit Code

- HRLMP011 HIR RLMP Line of Business Code
- HRLMP012 HIR RLMP Std Secondary Line of Business
- HRLMP013 HIR RLMP Underlying Type
- HRLMP014 HIR RLMP Regulatory Underlying Type
- HRLMP501 HIR RLMP Property Type
- HRLMP502 HIR RLMP Regulatory Property Type
- HRLMP503 HIR RLMP Account Purpose
- HRLMP504 HIR RLMP Regulatory Loan Purpose
- HRLMP505 HIR RLMP Account Status Code
- HRLMP506 HIR RLMP Regulatory Credit Status
- HRLMP507 HIR RLMP Sec Pool Type
- HRLMP508 HIR RLMP Regulatory Sec Pool Type

Figure 39: Metadata Resave page

| | egulatory Reporting for US Federal Reserve | | - | | |
|----------------------------|--|-------------------|---|---|---|
| Metadata Resave | | | | | 0 |
| Metadata Resave | | | | | |
| √Metadata Details | | | | | |
| Information Domain | FSDFINF181 | | | | |
| Hierarchy O Derived Entity | Available Metadata A2 Account Portfolio Hierarchy - HRA2001 AHLLM Execution date Hierarchy - HRR2994 AOCI Opt Out Election Option Hierarchy - HRR2994 AOCI Opt Out Election Option Hierarchy - HIRCAR AOCI Opt Out Election Option Hierarchy - HIRCAR ATS Account Ingl Hierarchy - HIRLCE05 ATS Account Ingl Hierarchy - HIRLCE05 ATS Account Big - HIFD1511 A AGENCY_GUARANTOR_TYPE1 - HIFD7034 A JSTUER, AGENCY_TYPE1 - HIFD7033 A STD_PARTY_ISSUER1 - HIFD7031 Acc Skey - IRRS Account Summary - HIRHCB11 Arr Skev - Ben Transartion Summary - HIRHCB11 Arr Skev - Ren Transartion Summary - HIRHCB11 | Selected Metadata | | * | |

Possible Mapping Combinations

One Standard Dimension table in the source can be mapped only to one Standard Dimension table. One to Many or Many to Many mapping leads to an 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 Mapping.

- 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 the Mitigant Type data model and one value in the Standard Mitigant Type Data Model.
- Many to One Mapping: You can map many values in the Mitigant Type Data Model to one value in the Standard Mitigant Type Data Model using the Mapper Maintenance Screen.

To conduct One to One or Many to One mapping:

1. After logging into the OFSAAI Applications Page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Administration**, and then select **Map Maintenance**.

| | o Maintenance | 3 | | | | | |
|----|-----------------|-----------|---|---------|----------------|-------------|-----------------------------|
| ~N | lap Maintenance | | | | | | |
| | | | ain FSDFINF181 | c. | egment FSDFSE | - | × |
| | morna | Jon Dom | | 5 | FSDFSE | 3 | • |
| | Default S | ecurity M | /lap Not Set | | | | |
| + | Add 📑 View 📝 | Edit 😨 | Copy 📋 Delete 📲 Mapper Maintenance 🙏 Default Security Map | | | | |
| | Name | Version | Description | Dynamic | Inherit member | Map type | Database View name |
| | 1514359600480 | 1 | Mapper for Balance Category to Standard Balance Category | Yes | Yes | Data Filter | MAP_BAL_CAT_STD_BAL_CAT |
| | 1524045220417 | 1 | Mapper for Common Recovery Type to Standard Recovery Type | Yes | Yes | Data Filter | MAP_RECVR_TYP_STD_RECVR_TYP |
| | 1511528494678 | 1 | Mapper for Credit Line Purpose to Standard Credit Line Purpose | Yes | Yes | Data Filter | MAP_CRDLN_PUR_STD_CRDLN_PUR |
| | 1511527713328 | 1 | Mapper for Credit Line Type to Standard Credit Line Type | Yes | Yes | Data Filter | MAP_CRDLN_TYP_STD_CRDLN_TYP |
| | 1497513837744 | 1 | Mapper for Credit Score Model To Reg Credit Score Model | Yes | Yes | Data Filter | MAP_CREDIT_SCR_MDL_REG_MDL |
| | 1523447233065 | 1 | Mapper for General Ledger Account to Standard General Ledger Account Type | Yes | Yes | Data Filter | MAP_DIM_GL_ACCT_STD_GL_TYPE |
| | 1494610765133 | 1 | Mapper for GL Code to Repline Code | Yes | Yes | Data Filter | MAP_GL_CODE_REP_LINE |
| | 1511442223838 | 1 | Mapper for Interest Rate Code to Standard Interest Rate Code | Yes | Yes | Data Filter | MAP_DIM_IRC_STD_IRC |
| | 1511442482993 | 1 | Mapper for Line of Business Code to Standard Line of Business Code | Yes | Yes | Data Filter | MAP_DIM_LOB_STD_LOB |
| | 1514359498413 | 1 | Mapper for Mitigant Type to Standard Mitigant Type | Yes | Yes | Data Filter | MAP_MITG_TYP_STD_MITGN_TYP |
| | 1511441945154 | 1 | Mapper for Party Type Code to Standard Party Type Code | Yes | Yes | Data Filter | MAP_PARTY_TYP_STD_PARTY_TYP |
| | | | | Mar. | Yes | Data Filter | MAP PROD CODE STD PROD TYPE |
| | 1511441227779 | 1 | Mapper for Product Code to Standard Product Code | Yes | res | Data Filter | MAP_PROD_CODE_STD_PROD_TTPE |

Figure 40: Map Maintenance Page

- **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 the 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.

Figure 41: Map Maintenance Add Page

| OFSAAI Metadata Map - Internet Explorer | - | | | | _ 0 | × |
|---|---------------------|---|-------------|-------------|-----------------------------------|----------|
| ORACLE | | | | ^ | -English ▼ OFSAD ▼ | . 8 |
| Mapper Maintenance > Search | | | | | | |
| Map - Mapper for Party Type Code to | Standard Party Type | Code - 1511441945154 - 1 | | | | |
| v Search 🔍 Search 🖊 Reset | | | | | | |
| Hier - Map Common Party Type: | | Hier - Map Common Standard Party Type: | | | | |
| Excluded: 🕜 🗸 🗸 | | | | | name | |
| | | | | | STD_BAL_CAT | |
| ✓ Member combinations(2) | X Remove | | = 0 | < 1/1 > x | YP_STD_RECVR_TYP | |
| Member combinations(2) T Add | 🙈 Remove 📑 Push | down | ₩ Page K | K KINI S | UR_STD_CRDLN_PUR | |
| Hier - Map Common Party Type | Macro | Hier - Map Common Standard Party Type | Macro | Excluded | CR_MDL_REG_MDL | |
| MSG - Missing | Self & Desc | MSG - Missing | Self & Desc | N | ACCT_STD_GL_TYPE | |
| OTH - Others | Self & Desc | OTH - Others | Self & Desc | N | _REP_LINE | |
| | | | | | STD_IRC | |
| v Search 🔍 Search 🖊 Reset | | | | | _STD_LOB | |
| Hier - Map Common Party Type: | | Hier - Map Common Standard | | | P_STD_MITGN_TYP | |
| 0 | | Party Type: | | | YP_STD_PARTY_TYP | |
| | | 0 | | | DDE_STD_PROD_TYPE | |
| Manad manhard (2) | | | = Daga IV | < 1/1 > x | YP_STD_VEHCL_TYP | |
| Mapped members(2) | | | ₩ Page K | K K K K I I | STD_WRTOFF_REASN | |
| Hier - Map Common Party Type | | Hier - Map Common Standard Party Type | | | cords Per Page 12 | |
| MSG - Missing | | MSG - Missing | | | | |
| OTH - Others | | OTH - Others | | | d/or its affiliates. All rights r | reserved |

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.

Figure 42: One to One Mapping Page

| d Mappings | - I VIA. V.AAA. 117.00 | | | | | | | | |
|---------------------|------------------------|---------------|-----|--------------------------|-----------------------------|---------------------------------|-----------|-------------------|---|
| | 8 X & III 🖪 | | ^ | 風 曲山南日四1 | B X & II 🖪 | | ^ | L | |
| ihow Hierarchy | Show Members | Show Results | | Show Hierarchy | Show Me | mbers | | | |
| Hier - Map Common F | Party Type ① | | | Hier - Map Common | Standard Party Type (1) | | | | |
| - 🗹 MSG - Missing 🗓 | | | | AFC - Auto Finan | | | | | |
| OTH - Others (1) | | | | AFCs - Asset Fina | | | | | |
| | | | | AGENCY - Agenci | | | | name | |
| | | | | ANC - Ancillary S | | | | _STD_BAL_CAT | |
| | | | | | ucturing Company | | | YP_STD_RECVR_TYP | |
| | | | | | M - Asset Management Com | pany (i) | | UR_STD_CRDLN_PUR | 2 |
| | | | | ArticleXIICompany - Ne | w York State investment con | mpanies (chartered under Articl | •: | CR_MDL_REG_MDL | |
| | | | - 1 | | | inized as commercial banks 🕕 | | ACCT_STD_GL_TYPE | |
| | | | | | ternational Settlements 🔅 | | | E_REP_LINE | |
| | | | ~ | More | | | ~ | STD_IRC | |
| < | | | > | < | | > | | STD_LOB | |
| | | | Go | Reset | | | | P_STD_MITGN_TYP | |
| | | | 00 | Reset | | | | YP_STD_PARTY_TYP | |
| 🗸 List(1) 🛛 💥 Remo | ve | | | | | ■ Page K | < 1/1 > X | DDE_STD_PROD_TYPE | E |
| Hier - Map Common | Party Type | Macro | Hie | er - Map Common Standard | Party Type | Macro | Excluded | YP_STD_VEHCL_TYP | |
| | | | | | | | | STD_WRTOFF_REAS | N |
| MSG - Missing | | Self & Desc V | 450 | - Auto Financing Compan | | Self & Desc V | No 🗸 | cords Per Page 12 | |

 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 the AFC-Auto Financing Company.

| DRACLE | | | | | ▲ US-English ▼ OFSAD ▼ | C |
|---|---------------|---|------------------------------|--------------------------|---|---|
| dd Mappings | | A-244114-244-21 A | | | | |
| Hier - Map Common Perty Type () Moles - Maning () GM 455 - Maning () GM 0TH - Others () | | Company Company Standard Pary Syse () Company () Aff - Auto Francetor Company () Aff - Auto Francetor Company () Aff - Auto Francetor () Aff - Auto Francetor () Aff - Auto Francetor () Aff - Autor Autor () Aff - Autor () Autor () Aff - Autor () Autor () | s (chartered under Article : | | View name _CAT_STD_BAL_CAT _VR_TVP_STD_RECVR_TVP DLN_PUR_STD_CRDLN_PUR | |
| Q | | ۹ | ~ | | EDIT_SCR_MDL_REG_MDL M_GL_ACCT_STD_GL_TYPE | |
| < | > | < | > | | CODE_REP_LINE | |
| | | Go Reset | | | I_IRC_STD_IRC | |
| ✓ List(2) | | | III Page V | (< 1/1 > Я | ILOB_STD_LOB | |
| | | | wrage n | | IG_TYP_STD_MITGN_TYP | |
| Hier - Map Common Party Type | Macro | Hier - Map Common Standard Party Type | Macro | Excluded | RTY_TYP_STD_PARTY_TYP | |
| MSG - Missing | Self & Desc 🗸 | AFC - Auto Financing Company | Self & Desc 🗸 | No 🗸 | DD_CODE_STD_PROD_TYPE | |
| | | | | | HCL_TYP_STD_VEHCL_TYP | |
| OTH - Others | Self & Desc 🗸 | AFC - Auto Financing Company | Self & Desc 🗸 | No 🗸 | TOFF_STD_WRTOFF_REASN | |
| | | | | | Records Per Page 12 | |
| | | Save Close | | | ~ | |
| | | | le Orac | cle. All rights reserved | acle and/or its affiliates. All rights re | |

Figure 43: One to Many Mapping Windows

5. An acknowledgment is displayed: *Confirm Save?* To confirm and save data, click Yes. In the Mapper Maintenance Window, in the Mapped combinations and the Mapped Member's 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:

Table 8: Mapper Physical Tables

| 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 |
| MPFD_ACC_INDSTR_REG_INDSTRY | 1534620323364 |
| MPFD_APLCN_REG_APLCN_STATUS | 1534579625179 |
| MPFD_ACCT_REG_ACCT_STATUS | 1543562058387 |
| MPFD_DOC_TYPE_REG_DOC_TYPE | 1543562182116 |
| MPFD_PROP_REG_PROPERTY_TYPE | 1543562526068 |
| MPFD_ACCT_REG_LOAN_PURPOSE | 1558941832652 |
| MPFD_ACCT_REG_CREDIT_STATUS | 1572098887021 |
| MPFD_SEC_POOL_REG_SEC_POOL | 1572203012147 |
| MPFD_ACCT_REG_ACCT_PURPOSE | 1577049770867 |
| MPFD_ORGUNT_LOB_STD_SEC_LOB | 1577049895116 |

| MPFD UNDERLYNG REG UND TYPE | 1577049533335 |
|-----------------------------|---------------|
| | |

4.1.4.7 Usage of Mapper Tables in Data Flow and Reports

The mapper maintenance output is always physically stored in the 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 and Rules) 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 that 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 an 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_E LEMENT_CODE. This is used for Fact Management Reporting T2T. |
| DEFAULT_FX_RATE_SR C | 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_CE NTER | Market Center Identifier | DEFAULT | Component Value to be updated according to the values used in STG_INSTRUMENT_MARKET_P RICES.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_P D_MODEL_CODE. This is used for Calculating PD Model Band Skey. |

Table 9: Setup Master

4.1.5.2 FSI_REGREPORTING_PARAM

The FSI_REGREPORTING_PARAM table in an Atomic Schema must be modified with the required values for US FED as a one-time activity.

The V_REG_REPORTING_PARAM_VAL must be updated to **B** for Branch and **D** for Fed District, based on the report submitted for Branch or Fed District entities.

The default value of this parameter is O.

Table 10: FSI_REGREPORTING_PARAM

| V_REG_REPORTING_P | V_REG_REPORTING | V_REGULATOR_ | Description |
|-------------------|-----------------|--------------|---|
| ARAM | _PARAM_VAL | CODE | |
| FFIEC002_AR_TYPE | 0 | USFED | To retrieve FFIEC-002 and FFIEC-002S, this parameter must be updated with the required values. The list of values supported is B for Branch and D for Fed District, based on the report submitted for Branch or Fed District entities. |

4.1.5.3 FSI_PARTY_STD_PARTY_MAP

In the US FED Regulatory Reporting, there is a reporting requirement for certain Party which is a Regulatory Standard. As the Party Dimension is an SCD table and the values of Party Identifier Code (V_PARTY_ID) can change from 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 the corresponding Party, which is stored in the Party Dimension (DIM_PARTY).

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

| V_STD_PARTY_CODE | V_STD_PARTY_NAME | V_PARTY_ID |
|------------------|---|------------|
| ADB | Asian Development Bank (ADB) | ADB |
| ADC | Andean Development Corporation | ADC |
| AFDB | African Development Bank (AfDB) | AFDB |
| AFESD | Arab Fund for Economic and Social Development (AFESD) | AFESD |
| AIC | Arab Investment Company | AIC |
| AIGC | Inter-Arab Investment Guarantee Corporation | AIGC |
| AJIC | Arab Joint Investment Company (U.A.E Egypt Investment Company) | AJIC |
| AMF | Arab Monetary Fund | AMF |

Table 11: Standard Party Codes

| V_STD_PARTY_CODE | V_STD_PARTY_NAME | V_PARTY_ID |
|------------------|---|------------|
| ARAAI | Arab Authority for Agricultural Investment and Development | ARAAI |
| ARACAG | Cooperation Council for the Arab States of the Gulf (also Gulf Cooperation Council (GCC)) | ARACAG |
| ARAFTA | Arab Fund for Technical Assistance to Arab and African Countries | ARAFTA |
| ARAPIC | Arab Petroleum Investment Company | ARAPIC |
| ASEAN | Association of Southeast Asian Nations (ASEAN) | ASEAN |
| ASPC | Asia and Pacific Council | ASPC |
| BADEA | Arab Bank for Economic Development in Africa (BADEA) | BADEA |
| BCEAO | Central Bank of West African States | BCEAO |
| BEAC | Bank of Central African States | BEAC |
| BIS | Bank of International Settlements | BIS |
| BLADEX | Banco Latino Americano De Exportaciones, SA (BLADEX) | BLADEX |
| BOC | Bank of Canada | BOC |
| BOE | Bank of England | BOE |
| вој | Bank of Japan | BOJ |
| CABEI | Central American Bank of Economic Integration (CABEI) (also: Banco Centralamericano de Integracion Economica (BCIE)) | CABEI |
| САСМ | Central American Common Market (CACM) | САСМ |
| CAMDC | Central American Development Corporation | CAMDC |
| CAMMS | Central American Fund for Monetary Stabilization | CAMMS |
| CAMRII | Central American Research Institute for Industry | CAMRII |
| CAN | Andean Community of Nations (CAN) (formerly Andean Group) | CAN |
| CARDA | Caribbean Regional Development Agency | CARDA |
| CARICOM | Caribbean Community and Common Market (CARICOM) | CARICOM |
| CDB | Caribbean Development Bank | CDB |
| CENTO | Central Treaty Organizations (CENTO) | CENTO |
| CICO | Caribbean Investment Corporation | CICO |

| V_STD_PARTY_CODE | V_STD_PARTY_NAME | V_PARTY_ID |
|------------------|---|------------|
| CNDI | Conseil de l'Entente | CNDI |
| COLPCO | Colombo Plan for Co-Operative Economic and Social Development in Asia and the Pacific | COLPCO |
| EACSO | East African Common Service Organization | EACSO |
| EAS | East African Community | EAS |
| EASADB | East African Development Bank | EASADB |
| EASCDB | East Caribbean Development Bank | EASCDB |
| EBRD | European Bank for Reconstruction and Development (EBRD) | EBRD |
| ЕСВ | European Central Bank | ECB |
| ECCB | Eastern Caribbean Central Bank | ECCB |
| ECSC | European Coal and Steel Community (ECSC) | ECSC |
| EDF | European Development Fund (EDF) | EDF |
| EFTA | European Free Trade Association (EFTA) | EFTA |
| EIB | European Investment Bank (EIB) | EIB |
| EU | European Union (EU) (includes the EC) | EU |
| EUAEC | European Atomic Energy Community (Euratom) | EUAEC |
| EUC | Council of Europe | EUC |
| EUCON | Eurocontrol | EUCON |
| EUF | Eurofima | EUF |
| EUIF | European Investment Fund | EUIF |
| FAMC | Federal Agricultural Mortgage Corporation | FAMC |
| FAO | Food and Agriculture Organization (FAO) | FAO |
| FAOIC | Fund for Arab Oil Importing Countries | FAOIC |
| FDIC | Federal Deposit Insurance Corporation | FDIC |
| FEDFINBNK | Federal Financing Bank | FEDFINBNK |
| FHA | Federal Housing Administration | FHA |
| FHLB | Federal Home Loan Banks | FHLB |
| FHLMC | Federal Home Loan Mortgage Corporation | FHLMC |
| FICO | Financing Corporation | FICO |
| FLAR | Latin American Reserve Fund (FLAR) (formerly Andean Reserve Fund) | FLAR |
| FLB | Federal Land Banks | FLB |
| FNMA | Federal National Mortgage Association | FNMA |

| V_STD_PARTY_CODE | V_STD_PARTY_NAME | V_PARTY_ID |
|------------------|---|------------|
| FRB | Federal Reserve Bank | FRB |
| FZ | Franc Zone | FZ |
| FmHA | Farmers Home Administration | FmHA |
| GNMA | Government National Mortgage Association | GNMA |
| GUC | Gulf Investment Corporation | GUC |
| IAEA | International Atomic Energy Agency | IAEA |
| IBRD | International Bank for Reconstruction and Development (IBRD) (part of World Bank) | IBRD |
| ICAO | International Civil Aviation Organization | ICAO |
| ICC | International Criminal Court | ICC |
| IDA | International Development Association (IDA) (part of World Bank) | IDA |
| IDB | Inter-American Development Bank (IDB) | IDB |
| IFAD | International Fund for Agricultural Development | IFAD |
| IFC | International Finance Corporation (IFC) | IFC |
| lif | Institute of International Finance (Ditchley Institute) | lif |
| ILO | International Labor Organization (ILO) | ILO |
| IMF | International Monetary Fund | IMF |
| INDB | Inter-American Development Bank | INDB |
| INTAIC | Inter-American Investment Corporation | INTAIC |
| INTASL | Inter-American Savings and Loan Bank | INTASL |
| IOM | Intergovernmental Committee for Migration | IOM |
| IRC | International Red Cross | IRC |
| IRO | International Refugee Organization | IRO |
| ISDB | Islamic Development Bank | ISDB |
| ISF | Islamic Solidarity Fund | ISF |
| LATAIA | Latin American Integration Association | LATAIA |
| MIGA | Multilateral Investment Guaranty Agency (MIGA) | MIGA |
| MWL | Muslim World League | MWL |
| NADB | North American Development Bank (NADBank) | NADB |
| NATO | North Atlantic Treaty Organization (NATO) | NATO |
| NCUA | National Credit Union Administration | NCUA |

| V_STD_PARTY_CODE | V_STD_PARTY_NAME | V_PARTY_ID |
|------------------|--|------------|
| NCUSIF | National Credit Union Share Insurance Fund | NCUSIF |
| NOIB | Nordic Investment Bank | NOIB |
| OAPEC | Organization of Arab Petroleum ExportingCountries (OAPEC), which includes: | OAPEC |
| OAPF | OAPEC Oil Facility | OAPF |
| OAPS | OAPEC Special Account | OAPS |
| OAS | Organization of American States (OAS) (Pan American Union) and affiliated organizations | OAS |
| OAU | Organization of African Unity (OAU) | OAU |
| OCAM | Organisation Commune Africaine et Mauricienne (OCAM) | OCAM |
| OCAS | Organization of Central American States (OCAS) | OCAS |
| OECD | Organization for Economic Cooperation and Development (OECD) | OECD |
| OECS | Organization of Eastern Caribbean States (OECS) | OECS |
| OICN | Organization of the Islamic Conference | OICN |
| OPES | OPEC Special Fund | OPES |
| РАНО | Pan American Health Organization (Pan American Sanitary Bureau) | РАНО |
| PCCN | Preparatory Commission for the Comprehensive Nuclear-Test-Ban Treaty Organization | PCCN |
| PERSGT | Permanent Secretariat of the General Treaty on Central American Economic Integration | PERSGT |
| POSTMST | Postmaster's Demand Deposit Accounts | POSTMST |
| RBA | Reserve Bank of Australia | RBA |
| REFCORP | Resolution Funding Corporation | REFCORP |
| RIVPBC | River Plate Basin Commission | RIVPBC |
| SAFA | Special Arab Fund for Africa | SAFA |
| SAUERC | Saudi-Egyptian Reconstruction Company | SAUERC |
| SBA | Small Business Administration | SBA |
| SEIC | Saudi-Egyptian Industrial Investment Company | SEIC |
| SELA | Sistema Economico Latinamericano (SELA) (Latin American Economic System) | SELA |
| SNB | Swiss National Bank | SNB |

| V_STD_PARTY_CODE | V_STD_PARTY_NAME | V_PARTY_ID |
|------------------|--|------------|
| SOLFES | Solidarity Fund for Economic and Social Development in Non-aligned Countries | SOLFES |
| SPEFAN | Special Fund for Arab Non-oil Producers | SPEFAN |
| TCRM | Tripartite Commission for the Restitution of Monetary Gold | TCRM |
| TENVAL | Tennessee Valley Authority | TENVAL |
| UDEAC | Union Douaniere et Economique de l'Afrique Centrale (UDEAC) (Customs and Economic Union of Central Africa) | UDEAC |
| UMOA | Union Monetaire Ouest-Africaine (UMOA) (West African Monetary Union) | UMOA |
| UN | United Nations | UN |
| UNIASC | United Arab Shipping Company | UNIASC |
| UNICEF | International Childrens Emergency Fund | UNICEF |
| UNIDEA | Union Douaniere des Etats de l'Afrique de l'Ouest | UNIDEA |
| UNIEAC | Union des Etats de l'Afrique Centrale | UNIEAC |
| UNSAC | United Nations (UN), and Specialized Agencies and Commissions | UNSAC |
| UPU | Universal Postal Union | UPU |
| USDOT | US Department of Treasury | USDOT |
| VA | Veteran Affairs | VA |
| VTF | Venezuela Trust Fund | VTF |
| WB | World Bank | WB |
| WBG | West Bank and Gaza | WBG |
| WHO | World Health Organization (WHO) | WHO |
| WIPO | World Intellectual Property Organization (WIPO) | WIPO |
| WTO | World Trade Organization (WTO) | WTO |

4.1.5.4 FSI_REG_MORT_INSURER

In the US FED Regulatory Reporting, there is a reporting requirement for certain Mortgage Issuers 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 the bank-specific V_PARTY_ID of the corresponding Party, which is stored in Party Dimension (DIM_PARTY).

The following are the Regulatory Specific Issuer Codes that 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 |
| ОТН | Others | ОТН |
| 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 |

Table 12 Issuer Codes

4.1.6 Backward Compatibility Support

The changes in the seeded dimension values can impact the sourcing in the Staging layer as the values expected in the reporting condition can mismatch with the existing source data. To support the old values along with the new configurations, you can use the Backward Compatibility Data Transformation batch for every MIS Date along with the regular Run Chart executions.

The batch which is packaged out-of-the-box is <INFODOM>_UPDATE_BACKWARD_COMP. This must be executed after every Stage data load.

1. Entity Type Changes

During the past releases, there were changes in the Entity Type Dimension values for supporting the changes in reporting conditions. To continue to source old values and use a new configuration, you can use the batch which updates the Stage Org Structure Master Table Entity Type column with the reporting requirement using the old sourcing values.

2. Subordinated Debt

There were changes in the Subordinated Debt sourcing requirement for supporting the changes in reporting conditions. Earlier, the Instrument Type was used to identify the subordinated debt products, whereas now a flag is used in the Stage Borrowings table. The batch can be used to update the flag using the instrument type and continue to source the values in the instrument type.

3. Counter Party CVA Table

There were changes in the reporting conditions for the Counter Party CVA. Earlier, the report was retrieved from the Customer Summary table, which is moved to the Counter Party CVA (Basel Processing Output) table. Now, there is a new T2T (T2T_FCT_CP_CVA_DETAILS_MIGRATION) introduced to support the backward compatibility that can be added to the Run after the Task for T2T_FCT_REG_ACCOUNT_SUMMARY. This T2T is not included in out-of-the-box Run but can be added to the Run at the customer site to load the table.

4.1.7 Run or Execution Expectations

Run refers to execution. It is assumed that at different periods, different combinations of parameters, and different data require different executions. From a reporting perspective, as required by regulators, the 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
 - c. Yearly
 - d. Quarterly
- 3. Stressed Data

4.1.8 Consolidation

Consolidation is handled as part of the Financial Services Data Foundation (FSDF). Consolidation in FSDF refers to the elimination of intracompany 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 SOLO Entity vs the earlier one as CONSOLIDATED Entity.

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

• The scope of consolidation is about a list of Entities that participate in consolidation.

- Legal Entity Structure is looked at through ORGANIZATION STRUCTURE DIMENSION. This stores a parent-child relationship. This is stored only once.
- While moving the data, Legal Entity can move related entities to the processing/reporting area.
- The legal structure being finalized once, this structure only stores one parent-child relationship.

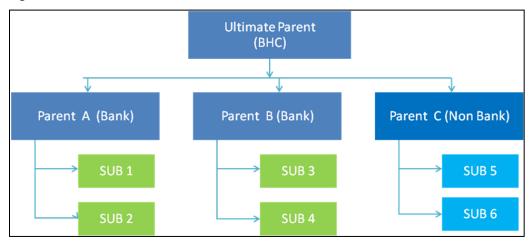


Figure 44: Consolidation workflow

- 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 a customer for banking products and issuer for traded securities which are considered for the intracompany elimination.

Consider the following example:

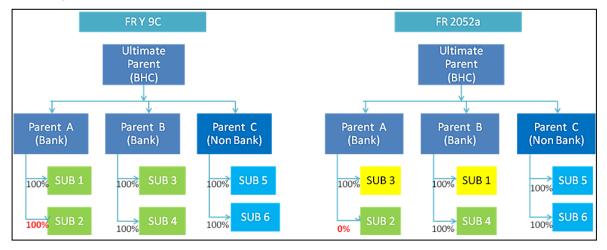
Table 13: Consolidation

| 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 the FSI INTRA COMPANY ACCOUNT and Account Summary tables. Run Enabled tables contain records specific to the 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 parents for the given regulatory requirements.

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





Consolidation percentage refers to the percentage of asset or liability of a Child Entity that is brought under the Parent Heading. Except for Joint ventures and similar organization structures, Child Entities are moved under the Parent or they are not. This means the consolidation percentage is either 100% or 0%. For proportionate consolidation (Joint venture is an example for this), a given Child is moved under two Parents with all assets and liabilities divided as per the Joint Venture Agreement. Currently, in FSDF 804, proportionate consolidation is not handled.

The hierarchy structure is thus the 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 the STAGE ORG STRUCTURE MASTER table, which is moved to the ORG STRUCTURE DIMENSION using the SCD component.
- Execution-specific organization structure hierarchies along with parent and child entity codes are populated in the STAGE LEGAL ENTITY HIERARCHY INTERFACE table, which is moved to the LEGAL ENTITY HIERARCHIES DIMENSION using the SCD component.
- Execution-specific Consolidation percentage is loaded in the STAGE ENTITY CONSOLIDATION PERCENTAGE table, where the child entity code, parent entity code, and the consolidation percentage are populated. This is moved to the 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.

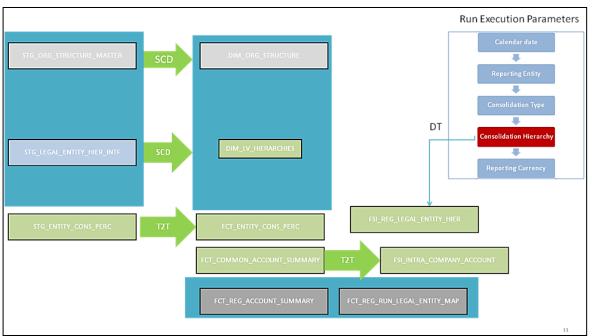


Figure 46: Consolidation with Multiple Organization Structure Hierarchy

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

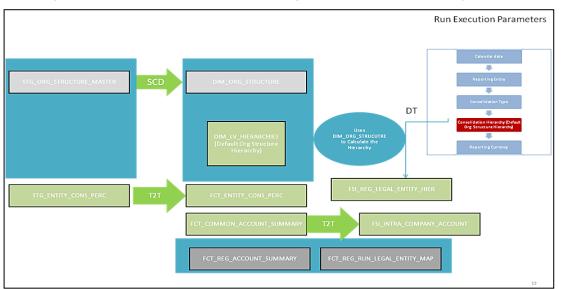


Figure 47: Consolidation without Multiple Organization Structure Hierarchy

A Solo Run does not require any type of consolidation of the 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 the 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 |

Table 14: Reporting Entity in AgileREPORTER

For the solo run, only one reporting entity is expected to be included whereas a 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.

4.1.8.1 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 a 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 some time provides historical runs. For more information on updating the reporting flag, refer to section Updating Reporting Flag.

NOTE For retrieving multiple Runs in AgileREPORTER for the same date, you must refresh the Derived Entities for each Run separately by enabling and disabling the Reporting Flag in a sequence.

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 some 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 the expected run execution of these runs definitions about 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.

4.1.9 **Projection Data**

The following points provide information on the Projection Data:

- 1. The 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 to with the 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 15: 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 are period specific. Therefore, unlike the End of Period (EoP) balance, movement values for guarter actuals must be derived for reporting. For historical data, net sales for guarter 3 is the difference between the sales figure as of the 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 are 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 guarter (90 days), REG REP sums up data points across all 90 days to arrive at a guarter-end movement figure.

| 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 |

Table 16: Projection Data Example 2

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

4.1.10 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 the <u>Data Integration Hub (DIH) User</u> <u>Guide</u> in OHC Documentation Library for details. DIH enables to load of 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.

4.1.11 Data Flow from Staging to Results Area

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

Topics:

- Pass-Through Data
- Derived or Transformed Data and Reclassifications
- <u>Reclassified to Regulatory Classifications</u>

4.1.11.1 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 or 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. A common example of this category includes various monetary amounts, dates, and so on.

4.1.11.2 Derived or Transformed Data and Reclassifications

OFSDF Interface with Lombard Risk for OFS REG REP US FED requires specific hierarchies and data to be transformed and reclassified to regulator-specific values.

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

Table 17: Data Transformation Example

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 a regulatory specific set of values such as DIM REG INSTR CLASSIFICATION as mentioned above.

Reporting derived entities use these 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 is available for reporting directly.

Other transformations include various bands such as delinquency band, loan purpose, and so on.

4.1.11.3 Reclassified to Regulatory Classifications

After transformation, the regulatory data is reclassified as follows.

Table 18: Data Reclassification Example 1

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

Table 19: 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

See <u>Business Metadata</u> for details of these reclassifications.

4.1.12 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 include 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 have 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 or schemas within the processing area.

The processing area tables or 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.

4.1.13 Data Flow from Processing to Results Area

This step is similar to <u>Data Flow from Staging to Results Area</u>. It involves either pass through data from processing to results or loading directly to results. This is mostly due to processing measures such as Fair Value, Risk-Weighted Assets, and Averages as prescribed by the Regulator, and so on.

4.1.14 Computation of Offset and Netting Balances for Assets and Liabilities

The computation of Offset and Netting Balances for Assets and Liabilities are as follows:

- Loan and Deposit Offset Computation: For the reporting of balances for Loans and Deposits, the offsetting of the Loan and the Hypothecated Deposit Balances are done.
 - If the Loan Balance is greater than the Hypothecated Balance, then the Net Balance is reported as Loan Balance.
 - If the Hypothecated Balance is greater than the Loan Balance, then the net balance is reported as Deposit Balance.

For an Offset Deposit Account associated with Multiple Loan Accounts, the Loan Accounts are ranked based on the balance with the lowest balance specified as the Top rank and which is first netted.

- Asset Liability Netting using Netting Agreement: Asset and Liability Balances with depository
 institutions should be reported after netting the balances of accounts part of a netting agreement.
 Deposit Balances part of a netting agreement is netted, post the offsetting with loan balances if
 applicable.
- Fiduciary Account Netting for Derivatives and Overdrafts: Overdrafts and Derivatives Contracts are netted as part of the Reporting of Fiduciary Contracts in the schedule RC-T. Fiduciary balances are netting against the Overdraft and Derivative Balances of the Party of the Parent Account of the Fiduciary Contracts.

4.1.15 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 T2Ts 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 implementations use cases in the regulatory reporting space where the customer cannot have licensed any of the OFSAA applications 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 highlights 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 the 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, the customs data flow design must 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 the 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 key for a given value of the 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 refers 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 the system of records
- **b.** Adjustment entries or Plug entries.

The 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 the General Ledger type from the 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 the Assets category in the Balance Sheet. There are cases when a customer makes an excess payment towards the loan account which makes the end of the period account balance becoming credit balance or negative balance.
 - **ii.** When excess payment is made, then the account does not fall under the 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 the excess payment as assets, you must assign a General Ledger code to the given account with V_GL_TYPE_CODE = 'LIAB'.
- 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 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 the addition or reduction of the overall reporting amount for a given line item based on the sign of the end of the 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 the addition or reduction of the overall reporting amount for a given line item based on the sign of the end of the period balance.

| | FR Y-9C | | | | | | |
|--|-------------|---------|-----------|---------|--------------|--------------|-----------|
| Use Case | Product | Account | GL TYPE | Balance | HC-C 6. a | НС-Е 1. а | НС-Н 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 |

Table 20: Data Loading to Result Area Tables

| | | | | | FR Y-9C | | |
|---|-------------|--------|-----------|------|---------|------|-----|
| 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 the case of loans or cards. The fair value of a derivative can be loaded as a Positive or Negative value as available.
- 2. The application runs a rule called a 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 |

Table 21: Impact of Negative Balances on Derivative GL Reconciliation Scenarios

From the 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 following options to maintain consistency in terms of data lineage in the Metadata browser as the configured metadata can be made available in the meta-model through MDB publish:

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

Topics:

- DIH Connectors
- Data Mapping (T2T)
- Data File Mapping (Flat File to RDBMS Target F2T)

4.1.15.1 DIH Connectors

If you have a licensed DIH to source the data from the external systems into OFSAA, a DIH connector is the recommended approach to load the data into results. The Source data could either reside in a relational structure or a file structure. The mappings maintained in DIH are logical and they abstract the physical references including the Dimensional lookups seamlessly without the need for any additional join or configuration.

See the <u>Data Integration Hub (DIH) User Guide</u>, for more information about loading the data into a result area table.

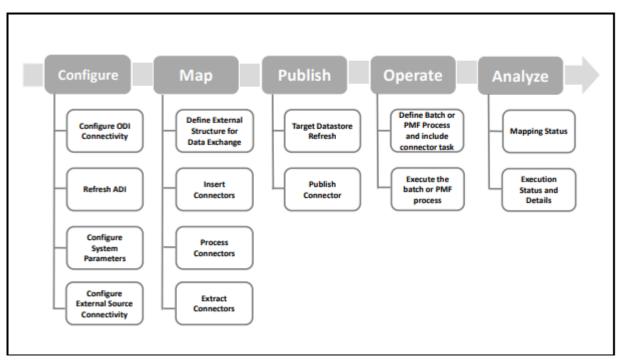


Figure 48: DIH Connectors

4.1.15.2 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 the RDBMS source to RDBMS target (T2T) framework in the OFSAA world and can be leveraged when source data is available in the Oracle database. Dimensional lookups must be handled via the T2T's join condition and expressions. See the <u>OFSAAI User Guide</u> for more details on configuring a T2T.

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

If the source data is available in file structures, the OFSAA F2T component can be used to bring the data into the OFSAA ecosystem. As lookups cannot be configured in an F2T, this component must be used in conjunction with the 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 the least recommended approach as there is a need for interim table structure in the data model and involves multiple data hops that add to the overhead.

See the OFSAAI User Guide, for more details on configuring an F2T.

4.1.16 FSDF Entity Information

The FSDF entity information is given in the Dimension Tables and Data Elements documents available on the <u>MOS</u> page.

OFS Regulatory Reporting for US Federal Reserve - Dimension Tables <release version>

OFS Regulatory Reporting for US Federal Reserve - Data Elements <release version>

4.1.17 Fact Tables or Entities

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

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

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

The list of processing output tables is available in the OFS Regulatory Reporting for US Federal Reserve - Data Elements <release version> document on the <u>MOS</u> page.

4.1.18 Inclusion of GL Recon Reconciled Accounts in Reporting

By default, the Regulatory Reporting expects reconciliation data in the 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 is handled in the Regulatory Reporting application for cases like several accounts that must 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 in 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 store 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:

| Sl. No. | Source Table Name | Target Table Name | T2T Definition Name |
|---------|------------------------------------|-----------------------------------|--|
| 1 | FCT_CCP_DETAILS | FCT_REG_CP_CAPITAL_SUMM ARY | T2T_FRCCS_FCT_CCP_DETAIL S |
| 2 | FSI_CAP_SFT_EXPOSURES | FCT_REG_CAP_ACCOUNT_SU MMARY | T2T_FRCAS_FSI_CAP_SFT_EXP OSURES |
| 3 | FSI_CAP_INVESTMENT_EXPOS URES | FCT_REG_CAP_ACCOUNT_SU MMARY | T2T_FRCAS_FSI_CAP_INVEST MENT_EXPOSURES |
| 4 | FSI_CAP_DERIVATIVES | FCT_REG_CAP_ACCOUNT_SU MMARY | T2T_FRCAS_FSI_CAP_DERIVAT IVES |
| 5 | FSI_CAP_BANKING_EXPOSURES | FCT_REG_CAP_ACCOUNT_SU MMARY | T2T_FRCAS_FSI_CAP_BANKIN G_EXPOSURES |
| 6 | FSI_CAP_EXP_MITIGANT_MAPP ING | FCT_REG_ACCT_MITIGANT_M APPING | T2T_FRAMM_NET_POOL_EXP_ MITIGANT_MAP |
| 7 | FSI_CAP_SUB_EXPOSURES | FCT_REG_ACCT_MITIGANT_M APPING | T2T_FRAMM_FSI_CAP_SUB_EX POSURES |
| 8 | FSI_CAP_MITIGANTS | FCT_MITIGANT_REG_CAPITAL | T2T_FMRC_FSI_CAP_MITIGAN TS |
| 9 | FCT_SECURITIZATION_POOL | FCT_REG_SEC_POOL_SUMMA RY | T2T_FCT_REG_SEC_POOL_SU MMARY |
| 10 | FCT_OPS_RISK_DATA | FCT_REG_OR_CAPITAL_SUMM ARY | T2T_FCT_REG_OR_CAPITAL_S UMMARY |
| 11 | FCT_MARKET_RISK_EXPOSURE S | FCT_REG_MARKET_RISK_EXP OSURES | T2T_FCT_REG_MARKET_RISK_ EXPOSURES |
| 12 | FCT_STANDARD_ACCT_HEAD | FCT_REG_LE_CAPITAL_SUMM ARY | T2T_FCT_REG_LE_CAPITAL_S UMMARY |
| 13 | FCT_PARTY_GROUP_LARGE_EX POSURE | FCT_REG_LARGE_EXP_CP_LIM ITS | T2T_FCT_REG_LARGE_EXP_CP _LIMITS |
| 14 | FCT_COUNTERPARTY_EXPOSU RE | FCT_REG_CP_CAPITAL_SUMM ARY | T2T_FCT_REG_CP_CAPITAL_S UMMARY |
| 15 | FSI_CAP_NETTABLE_POOL | FCT_REG_CAP_POOL_SUMMA RY | T2T_FCT_REG_CAP_POOL_SU MMARY |
| 16 | FSI_PLACED_COLLATERAL | FCT_REG_CAP_PLCD_COLL_S UMMARY | T2T_FCT_REG_CAP_PLCD_COL L_SUMMARY |
| 17 | FSI_CAP_INVESTMENT_EXPOS URES | FCT_REG_CAP_ACCOUNT_SU MMARY | T2T_FCT_REG_CAP_FIXED_AS ST_SUMMARY |

Table 22: Table to Table Seeded Definitions

| Sl. No. | Source Table Name | Target Table Name | T2T Definition Name |
|---------|-----------------------------------|------------------------------------|--|
| 18 | FSI_CAP_BANKING_EXPOSURES | FCT_REG_CAP_CREDIT_LINE_S UMMRY | T2T_FCT_REG_CAP_CREDIT_LI NE_SUMMRY |
| 19 | FSI_CAP_BANKING_EXPOSURES | FCT_REG_CAP_ASSET_SOLD_S UMMARY | T2T_FCT_REG_CAP_ASSET_SO LD_SUMMARY |
| 20 | FCT_MR_VAR_SUMMARY_DAT A | FCT_MR_VAR_SUMMARY | T2T_FCT_MR_VAR_SUMMARY |
| 21 | FCT_MR_VAR_SUMMARY_DAT A | FCT_MR_VAR_PORTFOLIO_SU MMARY | T2T_FCT_MR_VAR_PORTFOLI O_SUMMARY |
| 22 | FCT_MARKET_RISK_IR_CAPITAL | FCT_MR_CAPITAL_SUMMARY | T2T_FCT_MR_CAPITAL_SUMM ARY_FMRIRC |
| 23 | FCT_MARKET_RISK_FOREX_CA PITAL | FCT_MR_CAPITAL_SUMMARY | T2T_FCT_MR_CAPITAL_SUMM ARY_FMRFRXC |
| 24 | FCT_MARKET_RISK_EQ_CAPITA L | FCT_MR_CAPITAL_SUMMARY | T2T_FCT_MR_CAPITAL_SUMM ARY_FMREQC |
| 25 | FCT_MARKET_RISK_COM_CAPI TAL | FCT_MR_CAPITAL_SUMMARY | T2T_FCT_MR_CAPITAL_SUMM ARY_FMRCC |
| 26 | FSI_FORECAST_RWA | FCT_FORECAST_REG_CAP_SU MMARY | T2T_FCT_FORECAST_REG_CA P_SUMMARY |
| 27 | FCT_MARKET_RISK_CAPITAL | FCT_MARKET_RISK_REPORTIN G | MKT_RISK_REPORTING_POP_I R |
| 28 | FSI_CAP_SUB_EXPOSURES | FCT_REG_POOL_MITIGANT_M AP | T2T_FRPMM_FSI_CAP_SUB_EX POSURES |

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:

 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 in 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 the Run Management

screen. In this case, the 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.** Log in to Oracle Financial Services Analytical Applications interface with your credentials.
- **b.** Navigate to **Regulatory Reporting for US Federal Reserve**, select **Process Modelling Framework**, and then select **Process Modeller**.
- c. Select a Run and click Execute Run.
- 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 OK.

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

Figure 49: Basel Metadata Resave Screen

| letadata Resave | | | | |
|--------------------------|---|-------------|-------------------|---|
| - Metadata Details | | | | |
| Information Domain FSDF | INFO | | | |
| Hierarchy Oerived Entity | | | | |
| | Available Metadata | | Selected Metadata | |
| | A Group Structure Country ID - EHRR5048 A Group Structure Entity code - EHRR5045 A Group Structure Entity name - EHRR5047 A Group Structure Entry date - EHRR5047 A Group Structure ELI code - EHRR5044 A Holding Entity LEI code - EHRR5053 A Holding Entity Name - EHRR5055 A Holding Entity Name - EHRR5055 A NA Party Role - EHRR7513 ANAC Balance Recog Ind Desc - EHRR7402 ANAC Balance Recog Ind Desc - EHRR7409 ANAC Collective Flag - EHRR7408 ANAC Collective Flag Desc - EHRR7408 ANAC Contract Identifier - EHRR7403 | * * * | | * |

3. Select only one Basel Run from the Available Hierarchies for the execution and click Save. 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 more comprehensive coverage of configuration and execution of a batch, see <u>OFS Analytical</u> <u>Applications Infrastructure User Guide</u>.

The status messages in Batch Monitor are:

- N Not Started
- 0 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 the 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
- <u>Executing the LLFP Processing to US FED Results Integration T2Ts</u>
- <u>Checking the Execution Status</u>
- 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 store 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 23: 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:

 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 the Run Management screen. In this case, the 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. Log in to Oracle Financial Services Analytical Applications Interface with your credentials.
 - **b.** Navigate to **Regulatory Reporting for US Federal Reserve**, select **Process Modelling Framework**, and then select **Process Modeller**.
 - c. Select a Run and click Execute Run.
 - 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 Ok.

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

Table 24: Metadata Resave Hierarchy for USFED-LLFP Run Execution Page

| Metadata Resave | | | 8 |
|----------------------------|---|-------------------|---|
| Metadata Resave | | | |
| √Metadata Details | | | |
| Information Domain FSDFIN | IFO | | |
| Hierarchy O Derived Entity | | | |
| | Available Metadata | Selected Metadata | |
| | FSDF Basel Run Execution Identifier for Run - HFSI FSDF FDIC Run Execution Identifier for Run - HFSC FSDF GAAP Code for Run - HFSDF005 FSDF LepR nun Execution Identifier for Run - HFSE FSDF Legal Entity Code for Run - HFSDF001 FSDF Legal Entity Hierarchy for Run - HFSDF003 FSDF Reporting Currency Code for Run - HFSDF003 FSI - Issuer Code - HIRHCM13 FSI I suser Interactivy - HIRCD002 FSI Mort Issuer - HIR14M44 FSI Barty Hierarchy - HIRCD001 FSI Party Hierarchy - HIRCD002 FSI Party HIErarchy - | > > Reset | · |

3. Select only one LLFP Run from the Available Hierarchies for the execution and click Save. 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 more comprehensive coverage of configuration and execution of a batch, see <u>OFS Analytical</u> <u>Applications Infrastructure User Guide</u>.

The status messages in Batch Monitor are:

- N Not Started
- 0 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 section 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.

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
- <u>Checking the Execution Status</u>
- 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 in 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 store 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.

| SI. No. | Source Table Name | Target Table Name | T2T Definition Name |
|------------|--------------------|-------------------------|---------------------------------|
| 1 | FSI_LRM_INSTRUMENT | FCT_LRM_ACCOUNT_SUMMARY | T2T_FCT_LRM_ACCOUNT _SUMMARY |

Table 25: Table to Table Seeded Definitions

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:

 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 in 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 the Run Management screen.

In this case, the 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.** Log in to Oracle Financial Services Analytical Applications interface with your credentials.
- **b.** Navigate to **Regulatory Reporting for US Federal Reserve**, select **Process Modelling Framework**, and then select **Process Modeller**.
- **c.** Select a Run and click Execute Run.
- 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 Ok.

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

| Metadata Resave | | | | |
|----------------------------|------------------------------|---------------------------|-------------------|---|
| Metadata Resave | | | | |
| ✓Metadata Details | | | | |
| Information Domain FSDFINF | 0 | | | |
| Hierarchy Orived Entity | | | | |
| | Available Metadata | | Selected Metadata | |
| | Falled Trade Flag - EHKK3051 | > > < « ave R | eset | × |

3. Select only one LRM Run from the Available Hierarchies for the execution and click Save. 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 more comprehensive coverage of configuration and execution of a batch, see <u>OFS Analytical</u> <u>Applications Infrastructure User Guide</u>.

The status messages in Batch Monitor are:

- N Not Started
- 0 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
- <u>Viewing Report Summary</u>
- <u>Viewing Schedule Summary</u>
- <u>Viewing Data Elements</u>
- <u>Viewing Cell Summary</u>

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 50: OFSAAI Log In

| ORACLE [®] Financial Services Analytical Applications | | ■ <u>About</u> |
|--|---|----------------|
| | | |
| | | |
| | | |
| $\mathbf{\overline{\mathbf{S}}}$ | | |
| | | |
| | | |
| | | |
| Langua | ge US-English 🗸 | |
| User ID | | |
| Passwoi | rd | |
| | Login | |
| Version 8.1. |).0.0 1993, 2020, Oracle and/or its affiliates. All rights reserved. | |
| Copyright © | roos, boba, onancianajor no annacco na rigno recerción | |
| | | |
| | | |
| | | |

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

Figure 51: OFSAA Applications Screen

| ORACLE' Financial Services Analy APPLICATIONS | tical Applications | | n 🗄 US-English | V OFSAD V & 🖉 |
|--|--|--|----------------|---------------|
| APPLICATIONS | Financial Services Data Foundation Application for Financial Services Data Foundation | Regulatory Reporting for US Federal Reserve Regulatory Reporting for US Federal Reserve | | |

4. Select the Financial Services Data Foundation. The FSDF landing page is displayed.

Figure 52: Financial Services Data Foundation Landing Page

| 🖀 Home | | ORACLE' Financial Services Data Foundation |
|------------------------------------|--|--|
| Navigation List | | |
| Financial Services Data Foundation | | |
| | | |

Or select the **Regulatory Reporting for US Federal Reserve**. The Regulatory Reporting for Reporting for US Federal Reserve landing page is displayed.

| 쑴 Home | | ORACLE' Regulatory Reporting for US Federal Reserve | ň | 4 |
|---------------------------------------|---|---|---|---|
| Navigation List | | | | |
| 💆 Data Elements | | | | |
| 🖄 Administration | > | | | |
| 🛱 Data Management | > | | | |
| 🗒 Metadata Management | > | | | |
| Direction Process Modelling Framework | > | | | |
| 🛱 Operations | > | | | |
| 🖄 Regulatory Data Extract | | | | |
| 🛱 Metadata Browser | | | | |
| 🛱 Regulatory Reports | > | | | |
| | | | | |

Figure 53: Regulatory Reporting for US Federal Reserve Page

4.5.2 Viewing Report Summary

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

After logging into the OFS REG REP UI, navigate to **Regulatory Reporting Metadata** and select **Reports** to view **the Reports Summary** window.

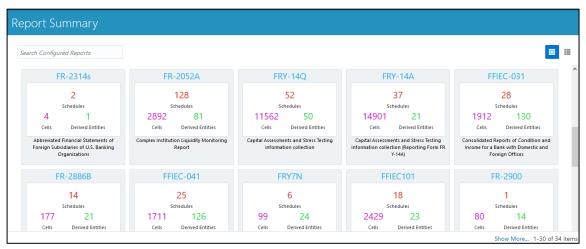
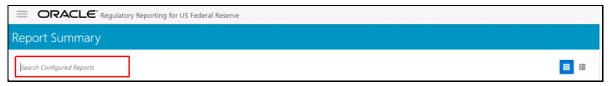


Figure 54: Report Summary Screen



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 in the search box. You can search for a Report using either the name or description.

Figure 55: Report Summary 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 56: Report Summary Paging Option



4.5.2.1 Report Information

Each tile or 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, the number of configured non-derived cells, and count of utilized derived entities.

For example, the CRSA report in the tile or list view is displayed as follows:

Figure 57: Report in Tile View

| FRY- | 9C | œ |
|-------|-----------------------------------|--------|
| | 23 | |
| S | chedules | |
| 1457 | 92 | |
| Cells | Derived Entitie | s |
| | inancial Statemen ng Companies | ts for |

Figure 58: Report in List View

| FRY-9C | 1655 | 105 | 23 |
|---|------------------|----------|-----------|
| Consolidated Financial Statements for Holding Companies | _{Cells} | Entities | Schedules |
| | | | |

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

Figure 59: Report Information

| FRY- | 9C | æ |
|-------|-----------------------------------|--------|
| | 23 | |
| s | chedules | |
| 1457 | 92 | |
| Cells | Derived Entiti | es |
| | inancial Statemen ng Companies | ts for |

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 66).

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

| rch Configured Schedules | | | | |
|--|---------------------------------|--|---|-----------------------------------|
| HC | HC-B | HC-C | HC-D | HC-E |
| 28 6 Cells Derived Enities | 141 14 Cells Derived Enities | 72 9 Cells Derived Enities | 118 3 Gelis Derived Entities | 14 2 Cells Derived Enities |
| Schedule HC-Consolidated Balance Sheet | Schedule HC-B-Securities | Schedule HC-C-Loans and Lease Financing Receivables | Schedule HC-D-Trading Assets and Liabilities | Schedule HC-E-Deposit Liabilities |
| HC-F | HC-G | HC-H | HC-I | HC-K |
| 9 3 Cells Derived Enities | 3 2 Cells Derived Enities | 5 4 Cells Derived Enities | 13 1 Cells Derived Enities | 20 4 Cells Derived Enities |
| Schedule HC-F-Other Assets | Schedule HC-G-Other Liabilities | Schedule HC-H-Interest Sensitivity | Schedule HC-I-Insurance-Related Underwriting Activities (Including Reinsurance) | Schedule HC-K-Quarterly Average |

Figure 60: Schedule Summary Screen



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 in the search box. You can search for a Schedule using either the name or description.

The Paging option (Figure 61) 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 or 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, the number of configured non-derived cells for the schedule, and the count of utilized derived entities.

For example, the Schedule Page3 tile is displayed as follows. Select the Schedule Code to navigate to the Cell Information window.

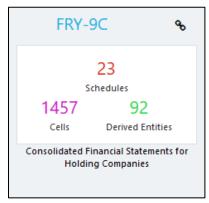
Figure 61: Schedule Information

| | <u>HC</u> |
|----------------|---------------------------|
| 28 | 6 |
| Cells | Derived Enities |
| | |
| Schedule HC-Co | onsolidated Balance Sheet |
| | |

4.5.4 Viewing Data Elements

Each tile or 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, the number of configured non-derived cells, and count of utilized derived entities.





1. Click the chain icon on the right top corner to display the data elements for the respective item. The data elements view option is available at the report schedule and cell level.

Figure 63: Data Elements Screen

| T Da | ta Elements : 1517 | | | |
|--------------------------|------------------------------|---|------------------------------------|-----------------|
| Entity | Attribute | Definition | Application | Element Type |
| Account Load Run Map | Account Or Contract Number | This column stores the unique identifier of th | Financial Services Data Foundation | Data Transforma |
| Account Load Run Map | Extraction Date | This column stores the date as on which the | Financial Services Data Foundation | Data Transforma |
| Account Load Run Map | Gaap Code | Unique identifier of Generally Accepted Acco | Financial Services Data Foundation | Data Transforma |
| Account Load Run Map | Latest Load Run Flag | This column indicates the latest version of th | Financial Services Data Foundation | Data Transforma |
| Account Load Run Map | Load Run Identifier | This column stores the load run identifier. Lo | Financial Services Data Foundation | Data Transforma |
| Accrual Status Dimension | Accrual Status Code | This column stores the accrual status codes | Financial Services Data Foundation | Seeded Dimensio |
| Accrual Status Dimension | Accrual Status Surrogate Key | This column stores the loan accrual status su | Financial Services Data Foundation | Seeded Dimensio |
| Accrual Status Dimension | Extraction Date | This column stores the date as on which the | Financial Services Data Foundation | Seeded Dimensio |
| Accrual Status Dimension | Latest Record Indicator | Identifies the latest records for a particular co | Financial Services Data Foundation | Seeded Dimensi |
| Accrual Status Dimension | Record End Date | Date till which the record is valid | Financial Services Data Foundation | Seeded Dimensi |

2. Select **Filter** to apply filters on the selected data. The filter pane allows filtering data on specific columns.

Figure 64: Filters

| Filters | |
|--------------|---------------|
| Apply Filter | Clear Filters |
| Entity | |
| | |
| Attribute | |
| | |
| Application | |
| | |
| Element Type | |
| | |
| Table | |
| | |
| Column | |
| | |

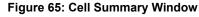
- 3. Select **Apply Filter** to apply the required filters on the selected data.
- 4. Select **Clear Filter** to clear the applied filters and display all records for the component.
- 5. Select **Export to CSV** to export the data displayed in the window.

4.5.5 Viewing Cell Summary

The Cell Summary window provides the non-derived cells or MDRMs 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 65).

For example, the **Cells for Schedule Page3** summary window under the CRSA report is displayed as follows.

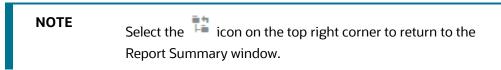
Cells for Schedule HC Search Cells BHCK2145 BHCK5369 1 2 2 1 Derived Entities ived Entities ved Entities Derived Entities Derived Entities 2 4 2 6 1 3 Hierarchies Hierarchies Hierarchies Measures Hierarchies Hierarchies Measures Measure Measures BHDMB993 ВНСКВ995 BHDM6636 BHCK3247 BHCKA130 1 1 2 1 1 Derived Entities Derived Entities Derived Entities Derived Entities Derived Entities 2 1 1 1 4 1 2 Measures Measures Measures Hierarchie Hierarchie Measures Hierarchie:





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 in the search box. You can search for a Cell using either the name or description.

The Paging option (Figure 65) at the bottom right corner allows you to see more reports than the ones currently displayed on the window.



Topics:

- <u>Cell Information</u>
- Derived Entity
- <u>Measure</u>
- Filters

4.5.5.1 Cell Information

Each tile or list on the Cell Summary window corresponds to one cell or 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 CRSAR040C180 tile is displayed as follows. Select the cell or MDRM Code to navigate to the Cell Information window.

Figure 66: Cell Information

| BHCK | (0081 | |
|----------|---------------|-----------------------|
| - | 2 Entities | |
| 2 | 7 | |
| Measures | Hierarchies | |
| | | Q ⁰ |

The Cell Information window is displayed as follows.

Figure 67: Cell Information Window

| Cell In | nformation for BHCK00 | 081 | |
|---------|------------------------|--|--|
| | Derived Entity: DE - M | lanagement Reporting for EOP Measure: Eop Balance RCY | |
| | | Filters | |
| | | Consolidation Code Reporting Line Code | |
| | | Entity: Consolidation Dimension Hierarchy Description: DIM_CONSOLIDATION.N_CONSOLIDATION_CD | |
| | | 100 | |
| | | Actual | |
| | | | |

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

4.5.5.2 Derived Entity

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

4.5.5.3 Measure

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

4.5.5.4 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 V sign on the top left corner of the selected filter.
- **3.** The section that follows displays the entity or 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 CRSAR040C180, 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 the case of multiple values, the filters are displayed as follows with an arrow mark.

Figure 68: Multiple Filter Values

| Derived Entity: DE - Managemer | t Reporting for EOP | Measure: Eop B | alance RCY |
|--------------------------------|--|--------------------|------------|
| | Filters | | |
| | Consolidation Code | eporting Line Code | |
| | Entity: Reporting Line Dimensic Hierarchy Description: DIM_REP_LINE.N_REP_L | | |
| | 8110000841 | | |
| Cash items | in process of collection checks or drafts drawn on process of collection | | > |

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

Figure 69: Not in Condition Filters

| Cell Info | ormation for BHCK | 0081 | | | | ī | i 4 |
|-----------|----------------------------|-----------------------------|--|--|---|------|-----|
| | | | | | | | |
| | Derived Entity: DE - Conso | olidated Balance She | et - Schedule HC2 | I | Measure: Eop Balance -I | FRAS | |
| | | | Filt | ers | | | |
| | Hol | ding Type Code Hierarchy | Regulatory Product Classification Hierarchy | Depository Institution Flag Hierarchy | Non Interest bearing deposit Hierarchy | 3 | |
| | | Hierar | Entity: Holding Type D chy Description: DIM_HOLDING | | | | |
| | HFT | | | | | | |
| | Held For Trading | | | | | | |
| | | | | | | | |

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 taken as an example and 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:

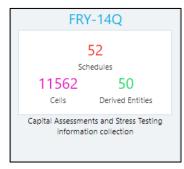
- All Derived Entities and the Wrapper Views should be resaved through resave batch pages and by the execution of scripts packaged as Postscripts with installer respectively.
- Execute the batch **<INFODOM>_DS_POP_UNION_METADATA_USFED** available in the batch execution page post the step above.

4.6.2 Navigating to Mapping Window

Select the **Navigation Menu** in the Regulatory Reporting for US FED 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 the FR Y-14 report, select the FRY-14Q report.

Figure 70: Report Information



Select the report code (Figure 71) to navigate to the schedules. All schedules under the report are available in this window.

Figure 71: Schedules Information

| | porting for US Federal Reserve | | | | | | | |
|------------------------------|-------------------------------------|--|--------------------------------|----------------------------------|---------------------------------|--|---|--|
| Schedule Summary for FRY-14Q | | | | | | | | |
| Search Co. | Search Configured Schedules | | | | | | | |
| | A1 | A1-Detail | A10 | A10-Detail | A2 | | î | |
| | 288 1 Celis Derived Enities | 33 1 Cells Derived Enities | 210 1 Celis Derived Enities | 33 1 Celis Derived Enities | 378 1 Cells Derived Entities | | | |
| | Retail A1 - International Auto Loan | Retail A1-Detail - International Auto Loan | Retail A10 - Student Loan | Retail A10-Detail - Student Loan | Retail A2 - Us Auto Loan | | | |

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 Edit ^b 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 72: | Mapping | Window |
|------------|---------|--------|
|------------|---------|--------|

| ORACLE' Regulatory Reporting for US Federal Reserve | | | | | | |
|---|---------------------------|-----------|---|---|----|--|
| DataSchedule Mapping for H2-Detail [[| DEFD_14Q_H2_VW] | | | | 12 | |
| Derived Entities | | Mapping | | | | |
| DE - Management Reporting for EOP [DEREG001] | Column Name | Data Type | Internal Entity | Child Column | | |
| DE - H2 CL - Credit Line Details [DEFD5230] | ASC31030 | NUMBER | DE - H2 AC - Stand Alone Account Details [DEFD5232] | BP - H2 AC - ASC31030 [BPFD5847] | | |
| DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | CrossCollateralizedLoans | VARCHAR2 | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | BP - H2 UCL - CrossCollaterlizedLoans [BPFD5744] | | |
| DE - H2 AC - Stand Alone Account Details [DEFD5232] | LastNOIDate | DATE | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | BP - H2 UCL - LastNOIDate [BPFD5741] | | |
| DE - H2 AC - Stand Alone Account Details [DEFD5252] | InterestReserves | NUMBER | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | BP - H2 UCL - InterestReserves [BPFD5733] | | |
| | CurrentOccupancy | VARCHAR2 | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | BP - H2 UCL - CurrentOccupancy [BPFD5723] | | |
| Add Derived Entity | AnchorTenant | VARCHAR2 | DE - H2 CL - Credit Line Details [DEFD5230] | BP - H2 CL - AnchorTenant [BPFD5624] | | |
| | FrequencyofRateReset | VARCHAR2 | DE - H2 CL - Credit Line Details [DEFD5230] | BP - H2 CL - FrequencyofRateReset [BPFD5632] | | |
| | ParticipationFlag | NUMBER | DE - H2 AC - Stand Alone Account Details [DEFD5232] | BP - H2 AC - ParticipationFlag [BPFD5807] | | |
| | InterestReserves | NUMBER | DE - H2 CL - Credit Line Details [DEFD5230] | BP - H2 CL - InterestReserves [BPFD5633] | | |
| | FairValueAdjustment | CHAR | DE - H2 AC - Stand Alone Account Details [DEFD5232] | HIR - US Null Value [HIFD5102] | | |
| | LoanStatus | CHAR | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | HIR - US Null Value [HIFD5102] | | |
| | FileDate | DATE | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | Calendar Date [HIREG001] | | |
| | ID_RSSD | NUMBER | DE - H2 AC - Stand Alone Account Details [DEFD5232] | HIR - US RSSD Identifier [HIFD5103] | | |
| | RenewalDate | DATE | DE - H2 UCL - Undisbursed Credit Line [DEFD5231] | BP - H2 UCL - RenewalDate [BPFD5753] | | |
| | TroubledDebtRestructuring | NUMBER | DE - H2 CL - Credit Line Details [DEFD5230] | BP - H2 CL - TroubledDebtRestructuring [BPFD5648] | | |
| | 6 IB II B | 10.0000 | | | | |

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 73: Derived Entities

| Derived Entities |
|---|
| DE - H1 CL - Credit Line Details [DEFD5220] |
| DE - H1 UCL - Undisbursed Credit Line [DEF |
| DE - H1 AC - Stand Alone Account Details [|
| DE - H1 FN - Fronting Account Details [DEF |
| DE - Securities AFS OCI by Portfolio [DER 🗙 |
| Add Derived Entity |

• Mapping Table

The mapping table shows all contributing components to the line item of the data schedule. The columns of the mapping table are in Table 26.

| Table | 26: | Mappin | a Table | Components |
|-------|-----|--------|---------|------------|
| Table | 20. | mappin | y rable | oomponenta |

| 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 a new derived entity, follow these steps:

1. Select Add Derived Entity.

Figure 74: Add Derived Entity

| Derived Entities |
|---|
| DE - H1 CL - Credit Line Details [DEFD5220] |
| DE - H1 UCL - Undisbursed Credit Line [DEF |
| DE - H1 AC - Stand Alone Account Details [|
| DE - H1 FN - Fronting Account Details [DEF |
| |
| 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.

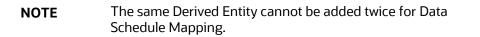
Figure 75: Derived Entities List

| | | 10.00 | |
|-----------------|--|-------|-----|
| Enter Dei | rived Entity Code | > | < |
| DE Code | DEREG00 | Ŧ | |
| | Dataset [DEREG004] | * | |
| | DE - Securities AFS OCI by Portfolio [DEREG008] | | |
| | DE - Securities OTTI by CUSIP [DEREG006] | | |
| 1 | DE - Proj Actions and Bal Reporting - Redemptions | | H |
| PayableCurrent | [DEREG003] | | Н |
| | DE-Proj Actions and Bal Reporting - Issuances [DEREG004] | | - 1 |
| ReceivableCurre | DE - Regulatory Planned Action Reporting [DEREG002] | Ŧ | н |

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

Figure 76: Selected Derived Entity

| Enter De | rived Entity Code | × |
|----------|---|--------|
| DE Code | DE - Securities AFS OCI by Portfolio [DEREG008] | • |
| | Add | Cancel |



4. On adding the new Derived Entity, the Mapping Window is displayed as follows.

Figure 77: Mapping Window with New Derived Entity

| Derived Entities | | | | |
|---|--------------------------|------------------|----------|--|
| DE - H1 CL - Credit Line Details [DEFD5220] | Column Name | Column Data Type | Metadata | |
| DE - H1 UCL - Undisbursed Credit Line [DEF | LineReportedOnFRY9C | VARCHAR2 | | |
| DE - H1 AC - Stand Alone Account Details [| ObligorName | VARCHAR2 | | |
| DE - H1 FN - Fronting Account Details (DEF | IndustryCode | VARCHAR2 | | |
| | TKR | VARCHAR2 | | |
| DE - Securities AFS OCI by Portfolio [DER × | NonAccrualDate | DATE | | |
| | ParticipationFlag | NUMBER | | |
| Add Derived Entity | InterestRate | NUMBER | | |
| | InterestRateIndex | VARCHAR2 | | |
| | ShortTermDebt | NUMBER | | |
| | FairValueAdjustmentDrawn | VARCHAR2 | | |

5. Derived entities added through the above method can be distinguished from OFSAA based derived

entities through a **Remove** present at the end of the derived entity tab. This mark enables the removal of the derived entity. Derived Entities that are from the OFSAA provided granularities

do not have the **Remove** 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 mapping columns of the derived entity to the line item of the Data Schedule.

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

| taSchedule Mapping for | H1-Detail [DEFD_14Q_H | 1_VW] | | ≣n H≣ |
|--|--|------------------|----------|----------|
| Derived Entities | Mapping for DE - Securities AFS OCI by Portfolio | | | |
| DE - H1 CL - Credit Line Details [DEFD5220] | Column Name | Column Data Type | Metadata | |
| - H1 UCL - Undisbursed Credit Line [DEF | LineReportedOnFRY9C | VARCHAR2 | | |
| DE - H1 AC - Stand Alone Account Details [DE - H1 FN - Fronting Account Details [DEF | ObligorName | VARCHAR2 | | |
| | IndustryCode | VARCHAR2 | | |
| | TKR | VARCHAR2 | | |
| DE - Securities AFS OCI by Portfolio [DER 🗙 | NonAccrualDate | DATE | | |
| Add Derived Entity | ParticipationFlag | NUMBER | | |
| | InterestRate | NUMBER | | |
| | InterestRateIndex | VARCHAR2 | | |
| | ShortTermDebt | NUMBER | | |
| | FairValueAdjustmentDrawn | VARCHAR2 | | |

Figure 78: 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 Table.

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 table. 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.

| Mapping for DE - Securities | AFS OCI by Portfolio | |
|-----------------------------|--|---|
| Column Data Type | Metadata | |
| VARCHAR2 VARCHAR2 | | |
| VARCHAR2 VARCHAR2 | [[No Mapping Needed] | - |
| DATE NUMBER | Market Value - IFRS [MSREG093] Amortized Cost - IFRS Account Summary [MSRHCN08] OCI Amount [MSREG010] | |
| NUMBER VARCHAR2 | Calendar Date [HIREG001] Consolidation Code [HIREG005] | |
| NUMBER VARCHAR2 | Run Description [HIREG002] | - |
| | Column Data Type VARCHAR2 VARCHAR2 VARCHAR2 VARCHAR2 VARCHAR2 DATE DATE NUMBER NUMBER VARCHAR2 NUMBER | VARCHAR2 VARCHAR2 VARCHAR2 VARCHAR2 VARCHAR2 VARCHAR2 VARCHAR2 I I I I I I I I I I I I I I I I I I I I I I I |

Figure 79: Metadata Mapping Window

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 as described in earlier sections, select **Save Configuration** at the bottom of the window to save the configuration. The following message is displayed after the configuration is saved.

ORACLE' Regulatory Reporting for US Federal Reserve Derived Entities Mapping for DE - Securities AFS OCI by Portfolio DE - H1 CL - Credit Line Details [DEFD5220] Column Name Column Data Type Metadata DE - H1 UCL - Undisbursed Credit Line [DEF... LineReportedOnFRY9C VARCHAR2 ObligorName DE - H1 AC - Stand Alone Account Details [... Success × OCI Amount [MSREG010] IndustryCode DE - H1 FN - Fronting Account Details [DEF... Configuration Save Successfully TKR DE - Securities AFS OCI by Portfolio [DER... 🗙 Close NonAccrualDate ParticipationFlag

Figure 80: Saving Mapping Configuration Page

Click Close.

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 or MDRM Code and the Report Code to which the MDRM belongs. 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.

Topics:

Implementing the Adjustment Feature

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 FRY-9C Report

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 table cells (Open Y cells are not supported).

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

Figure 81: Adjustment Feature

| Schedule HC-C—Loans and Lease Financing Receivab | les | | | | |
|--|---------|-------------------------|------|------------------|---------|
| Do not deduct the allowance for loan and lease losses from amounts reported at the lower of cost or fair value, (2) loans and leases held for investment, net for at fair value under a fair value option. Exclude assets held for trading and o | of unea | rned income, and (3) lo | | | |
| | | (Column A) | | (Column B) | |
| | | Consolidated | In | Domestic Offices | |
| Dollar Amounts in Thousands | BHCK | Amount | 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. |
| Secured by 1_ 4 family residential properties: | | | | | |

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

Topics:

- Populating Base Tables
- <u>Refreshing Adjustment Derived Entity</u>
- Lombard Verification

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 in the adjustment-derived entity DEADJ001.

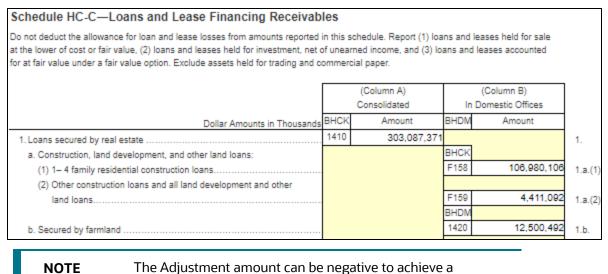
4.7.1.3 Lombard Verification

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

The 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





, 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 that 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.

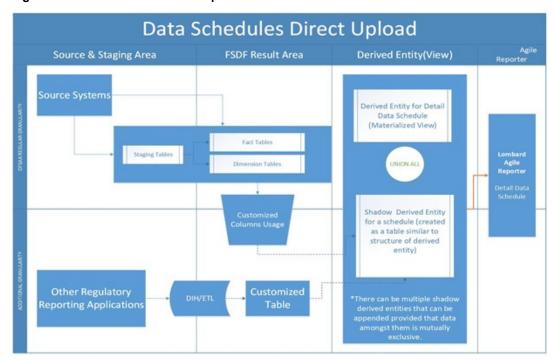


Figure 83: Data Schedules Direct Upload

Topics:

- <u>Setting up Shadow Derived Entity</u>
- Defining Shadow Derived Entity
- Mapping Data Schedule
- Executing View Creation Batch

4.8.1 Setting up Shadow Derived Entity

The initial step to enable a data schedule involves setting up a shadow-derived entity that 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**, select **Unified Analytical Metadata**, and then select **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 are not already a part of the OFSAA data model, ensure that the following conditions are met: | | | |
|------|--|--|--|--|
| | The primary key of the shadow table is the same as the granularity of the data required for the data schedule. | | | |
| | Data is expected to be mutually exclusive between OFSAA results and the shadow table. | | | |
| | 3. Customer to load data into shadow tables through ETL or DIH. | | | |
| | Run Identifier, MIS Date, and Entity Identifier must be mandatory attributes and part of the primary key. | | | |
| | This table can be created by extending the OFSAA data model followed by executing the source model generation to enable table visibility in the 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 must 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 resaves 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 in 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 the USER_DEPENDENCIES table by using the following 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.

Topics:

- Prerequisites
- <u>Assumptions</u>
- Steps for Source Environment
- Steps for Destination Environment

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 through the Object Migration feature of OFSAA (<u>OFS Advanced Analytical Applications Infrastructure Application Pack</u> <u>8.0.8.0.0 User Guide</u>).

4.9.2 Assumptions

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

- OFSAA objects (for example, determine 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 in the following sections for Data Schedule Mapping are 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.** <u>FSI_DE_MIGRATION_UNION_INSERT.sql</u> (bypassing the union view name and jurisdiction code in the same sequence)



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 the 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. <u>VW_FSI_DE_MIGRATION_UNION_DE.sql</u>
- 2. FSI_DE_MIGRATION_UNION.sql
- 3. FSI_DE_MIGRATION_UNION_SOURCE_EXPORT.sql (the insert script generated from the source schema)
- **4.** <u>MIGRATION_POPULATION_TABLES.sql</u> (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 Vermeg

Figure 84 explains the flow of data between OFSAA and AgileREPORTER.

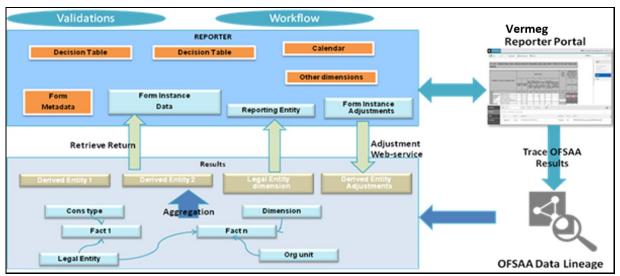


Figure 84: Data Flow between OFSAA and AgileREPORTER

OFSAA provides the data to AgileREPORTER in the form of derived entities. The 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.

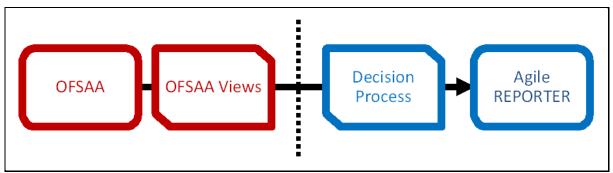


Figure 85: Decision Process in AgileREPORTER

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, a 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 warehouse configuration pack provided ready-to-use or preconfigured from OFSAA. You need not perform any mapping for the reports. However, this information can be useful for maintenance or extensions when a ready-to-use pack is not available. |
|------|---|
| | 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 forms or 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.

Topics:

- OFSAA Infrastructure
- Business Metadata
- Derived Entity
- Rules Framework Features
- Dimension Mapping

Regulatory Reporting Solution (RRS) 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 the OFSAA infrastructure. Additionally, the 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 depending on your logon privileges and on the OFSAA modules that are installed for your environment.

| 骨 Home | \equiv | ORACLE [®] Regulatory Reporting for US Federal Reserve | | ĥ | 4 |
|---------------------|----------|---|----------|------|-------|
| < Metadata Managem | | | | | |
| Alias | | | | | |
| Build Hierarchy | | | | | |
| Measure | | | | | |
| Dataset | | | | | |
| Business Processor | | | | | |
| Derived Entity | | | | | |
| Rule | | | | | |
| Process | | | | | |
| Run | | | | | |
| Reports | | | | | |
| Data Quality Rules | | | | | |
| Data Quality Groups | | | Consider | A 10 | 0.0.0 |

Figure 86: Regulatory Reporting Metadata 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, see the <u>OFS Analytical Applications Infrastructure User Guide</u>.

- **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 versus Liability versus 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 that 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 that 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 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 US FED. Regulatory Reporting Solution uses Derived Entity to create a physical materialized view which is then queried by Lombard using preset data handoff templates. An Entity refers to a table in which data is stored. Derived Entity within the infrastructure system facilitates you to define entities that are populated through a series of data transformation

processes resulting from an existing Dataset or a Source Application. An Entity can be used to define other Business Metadata such as Measures, Hierarchies, Dimensions, Datasets, 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.

1. Navigate to **Regulatory reporting for US Federal Reserve**, select **Metadata Management**, and then select **Derived Entity**. The existing derived entities summary screen is displayed. You can Add a new derived entity and Edit, View, Delete, Copy or Partition an existing Derived Entity.

| A Home | \equiv | | ory Reporting for US Federal Rese | erve | 💷 歳 🗎 |
|--------------------|-----------|------------------------------|-----------------------------------|----------------------------------|------------------------------|
| < Metadata Managem | Sum | mary Screen | | | |
| Alias | Hom | e > Summary Screen | | | |
| | \sim Se | arch and Filter | | | |
| Build Hierarchy | | Code | | | Source Type |
| Measure | | Short Description | | | Authorized |
| Dataset | | rived Entity | | | |
| Business Processor | | | | | |
| Derived Entity | + | Add 🕼 Edit 📲 View 📋 Delete 🦷 | Copy Partitions | | |
| · | | Code | Short Description | Long Description | Creation Date |
| Rule | | DE11BS01 | DE - BS-Common Account Summary | DE - BS-Common Account Summary | Tue Jul 06 13:53:49 IST 2021 |
| Process | | DE11BS02 | DE- BS-IFRS Account Summary | DE- BS-IFRS Account Summary | Tue Jul 06 13:53:49 IST 2021 |
| FILLESS | | DE11BS04 | DE - BS-Fixed Assets | DE - BS-Fixed Assets | Tue Jul 06 13:53:50 IST 2021 |
| Run | | DE11BS07 | DE-11-BS-IFRS-Mgmt | DE-11-BS-IFRS-Mgmt | Tue Jul 06 13:53:50 IST 2021 |
| | | DE11BS08 | DE-11-BS-IFRS-Mgmt-Borrowings | DE-11-BS-IFRS-Mgmt-Borrowings | Tue Jul 06 13:53:50 IST 2021 |
| Reports | | DE11BS09 | DE-11-BS-IFRS | DE-11-BS-IFRS | Tue Jul 06 13:53:50 IST 2021 |
| Data Quality Rules | | DE11BS10 | DE-11-BS-Borrowings | DE-11-BS-Borrowings | Tue Jul 06 13:53:51 IST 2021 |
| Data Quality Kiles | | DE11BS11 | DE-11-BS-Mgmt Reporting | DE-11-BS-Mgmt Reporting | Tue Jul 06 13:53:51 IST 2021 |
| <u></u> | | DF11RS12 | DE - Common Account Summany Affi | DF - Common Account Summary Affi | Tue Iul 06 13:53:51 IST 2021 |

Figure 87: Derived Entity Summary Page

Derived Entities must have AS_OF_DATE and LEGAL_ENTITY as the mandatory dimensions. The 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 to in the 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.

2. Click Add to create a new Derived Entity.

| and and English Distantic | | | | |
|---------------------------|------------------------|-----------------------|------|---|
| erived Entity Details | Derived Entity Details | | | |
| Derived Entity Details | | | | "O Reset |
| * Code | | Refresh Interval | None | Ψ. |
| * Short Description | | Refresh Method | None | Ψ. |
| Long Description | | Enable Query Rewrite | | |
| * Source Type | Dataset 💌 | Parallelism | | |
| Aggregate | \bigcirc | Hint | | |
| Materialize View | \overline{O} | Prebuilt Table | | |
| Dataset Name | | Partition | | w. |
| Source Name | | Generate Wrapper View | | |
| Metadata Tree | | | | E Save 🕴 Close |
| vailable Values | | Selected Values | | |
| | | | - | ~ |
| | | | | |
| vailable Description | 0 | Selected Description | 0 | |
| User Info User Comments | | | | |
| √ User Info | | | | |
| Created By | | Creation Date | | |
| | | | | |
| Last Modified By | | Modification Date | | |

Figure 88: Derived Entity User Interface

5.3.1 Creation of Derived Entity

Derived Entities must have **Code, Short Description,** and **Source Type** Mandatory Dimensions. The 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 to in the 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.

See the <u>OFS Analytical Applications Infrastructure User Guide</u> for more information 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 (<u>OHC</u>) documentation library for detailed steps to incrementally refresh derived entities.

5.4 Run Rule Framework Features

OFSDF Interface with Lombard Risk for US FED uses the following Rules Framework of OFSAA. For more information about the features, see the <u>OFS Analytical Applications Infrastructure User Guide</u>.

Rules: Financial institutions require constant monitoring and measurement of risk 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 the 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.

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. A decision table is a metadata object within AgileREPORTER that stores the criteria for deriving value for each cell reference. The metadata is packaged for a regulatory report as part of the OFS Risk Regulatory Solution. The 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 measures. 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.

The decision mapping table is processed against the contents of the 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).

| 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 | | | | |

Table 27: Dimension Mapping Example 1

| 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 the template. AgileREPORTER converts the Decision Table Mapping present in excel into configuration entries within their schema.

| 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 | СС | IND | | MREG0001 |
| BHCK7075 | No | | FB | Non-US | MREG0001 |
| BHCK7075 | No | | SOV | Non-US | MREG0001 |

Table 28: Dimension Mapping Example 2

NOTE All the Dimension Member Codes that are used in the decision table are pre-seeded by OFSAA and cannot be modified. Therefore, if you have other member codes in the dimension, then you must reclassify them by using the Reclassification 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 that result in a single unified Reporting Dimension must be performed to address the complexity of the Decision Table. The reclassification rule is defined in OFSAA and packaged as part of the 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 a 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 the *sheet* column or *row*-column of the template.

NOTE As a part of the solution, metadata exists as ready-to-use or preconfigured with the installer.

6 Executing Run through Process Modelling Framework in OFS REG REP US FED

Process Modeling Framework (PMF) is a design and execution framework that enables the Process Pipeline developers to implement various Pipelines modeled by the Business Analysts. The Process Pipeline developers use the framework to orchestrate the Business Pipelines and the Run Pipelines within OFSAA and to design the artifacts that participate in the Pipelines to complete their implementation.

This chapter provides information about the usage of the Process Modeling Framework (PMF) feature in the Oracle Financial Services Regulatory Reporting for Us Federal Reserve (OFS REG REP US FED) application.

NOTE For more information about the Process Modeling Framework (PMF) feature in OFSAA, see the <u>Process Modelling Framework Orchestration</u> <u>Guide</u>.

This chapter includes the following topics:

- Overview
- Designing a Pipeline in OFS REG REP US FED
- <u>Verifying the Execution Logs</u>

6.1 Overview

In OFS REG REP US FED, Process Modelling Framework (PMF) is used to create a Run definition in a Run process. The visual representation of the Run is enabled through PMF by the construction of a Run Pipeline. PMF is a feature in parallel to the Run Management feature. Through the PMF, you can execute the following two Ready-to-use Runs for data loading:

- Financial Services Regulatory Reporting for US Federal Reserve -Lombard Risk Integration Pack (OFS REG REP US FED) Sourced Run
- Financial Services Regulatory Reporting for US Federal Reserve -Lombard Risk Integration Pack (OFS REG REP US FED) Execution Run

6.2 Designing a Pipeline in OFS REG REP US FED

You can design the process flow diagrams for both the processes (Business Process Pipeline and Run Pipeline). This is an example of a process flow diagram for a Run Pipeline (for OFS REG REP US FED Sourced Run).

After you create, design, and define the process in the process flow diagram, you must assign values to the Run parameters, and execute the Run. You can execute a Run Pipeline from the UI or using a command-line utility called wfExecExternal.sh.

This section includes the following topics that describe the Run Pipeline execution from the UI:

Selecting the Run Parameters and Executing the Run

- <u>Verifying the Run Execution</u>
- <u>Verifying the Execution Logs</u>

Figure 89: Process Modeler Screen

NOTE For more information about executing the Run Pipeline using a command-line utility, see the section *Using Command Line Utility* in the Process Modelling Framework Orchestration Guide.

6.2.1 Selecting the Run Parameters and Executing the Run

After designing and saving the process flow diagram, the Process is listed on the *Process Modeler* page.

To select the Run parameters and execute the Run, follow this procedure:

1. On the **Process Modeler** page, click the **More** icon icon corresponding to the Run Pipeline that must be executed.

| | porting for U | IS Federal Reser | ve | | . | <u>.</u> | US-English | ▼ OF | SAD 🔻 | x 🖸 |
|--|---------------|------------------|----------------|---|--|----------|------------|------|-------|----------|
| Process Modeller | | | | | | | | | | ? |
| | | | | | | | | | + | @ |
| 0 | | | | | | Sort By | | | | • |
| Q | | | | | | Applica | tion | | | • |
| TEST_PMF Process Id 1648049542941 Description TEST_PMF | | 0 Version | 8 Instances | Application Regulatory Reporting fo US Federal Reserve Type RUN | Dr Last Modifie Last Modifie 21:15:35 | - | | 虛 | : | • |
| PMF_REGFD_FRY14M_REPO RTING_PROCESS Process Id 1618684036000 Description PMF FD Regulatory FRY14M Processing Pro- cess | Ľ | 0 Version | 5 Instances | Application Regulatory Reporting fo US Federal Reserve Type SUBRUNPROCESS | orLast Modifie Last Modifie 16:08:15 | | | 団 | : | • |
| PMF_REGFD_FRY14Q_REPOR TING_PROCESS Process Id 1618683971090 Description PMF FD Regulatory FRY14Q Processing Proc ess | Ľ | 0 Version | 6 Instances | Application Regulatory Reporting fo US Federal Reserve Type SUBRUNPROCESS | orLast Modifie Last Modifie 16:06:23 | | | 団 | : | • |

2. When you click **Execute Run**, the **Select Run Params** Window is displayed.

| Execution | |
|--|---|
| Execution Type With Parameters | • |
| FIC MIS Date 04/13/2022 | |
| Consolidation Hierarchy Default Org Structure Hierarchy | Ø |
| Consolidation Type Solo | • |
| Intra Company Elimination Yes | • |
| GAAP Code ADGAAP - Andorra GAAP | Ø |
| Reporting Currency 0 - Default Currency | Ø |
| Legal Entity USFED Development Entity | Q |
| | |

Figure 90: Select Run Parameter Screen

- 3. Select the **Execution Type** as **With Parameters** from the drop-down list.
- **4.** Select or enter the required values for each field as follows.

Table 29: Run Parameter Fields and Descriptions

| Field Name | Description or Instruction |
|--------------------|--|
| Reporting Currency | Enter the Reporting Currency Code used to calculate the amount during the data population in the target table. |
| Legal Entity | Select the Legal Entity Code to identify the legal entity used for the Run. |
| Consolidation Type | Select the Consolidation Type of legal entities on a solo or consolidation basis. In a Solo Run, only the selected legal entity is used. In a Consolidated Run, along with the selected legal entity, all its child legal entities are also used. |

| Field Name | Description or Instruction |
|---------------------------|--|
| Intra Company Elimination | Select the Intra Company Elimination type to eliminate (YES) or skip the elimination (NO) of Intra Company Accounts during a Consolidated Run. |
| Consolidation Hierarchy | Enter the Legal Entity Hierarchy used for the consolidated run. This parameter is not required for the Solo Run. |
| GAAP Code | Enter the required accounting standard. |
| FIC MIS Date | Select the extraction date. |
| Run Execution Description | Enter a longer description of the Run. |

5. When you click **OK**, the Run execution begins. The *Select Run Params* Window closes.

NOTE The execution of the Run Pipeline is triggered using the selected FIC MIS DATE. The Run SKey is generated and inserted into the DIM_RUN table. For the Run SKey generated, the corresponding user-selected Run parameters are inserted into the RUN_EXE_PARAMETERS table.

6.2.2 Verifying the Run Execution

After selecting the Run Parameters and beginning the Run execution, verify the progress of the Run.

To verify the Run Execution Progress, follow this procedure:

1. On the **Process Modeler** Page, click the **More** icon icon corresponding to the Run Pipeline that must be verified. Click **Process Flow Monitor**.

Figure 91: Process Modeler Run Execution Screen

| | porting for U | S Federal Reserv | ve | | - | US-English | ▼ OFS | AD 🔻 | ~ E |
|---|---------------|------------------|----------------|--|--|------------|-------|------|---------|
| Process Modeller | | | | | Sort By | | | + | ° ্র |
| C TEST_PMF Process Id 1648049542941 Description TEST_PMF | | 0 Version | 8 Instances | | Applica ied By OFS/ ied Date 202 | AD | 虛 | : | • |
| PMF_REGFD_FRY14M_REPO RTING_PROCESS Process Id 1618684036000 Description PMF FD Regulatory FRY14M Processing Pro cess | ß | 0 Version | 6 Instances | | ied By OFS/ ied Date 202 | | Œ | : | • |
| PMF_REGFD_FRY14Q_REPOR TING_PROCESS Process Id 1618683971090 Description PMF FD Regulatory FRY14Q Processing Proc ess | Ľ | 0 Version | 6 Instances | | ied By OFS/ ied Date 202 | | Ċ. | : | · |

2. The *Process Monitor* Window is displayed. You can see the generated Process Flow ID, the Run Execution timestamp, and the status of the Run Execution. To verify the Run Execution Status at the Pipeline level, click the corresponding Process Flow ID.

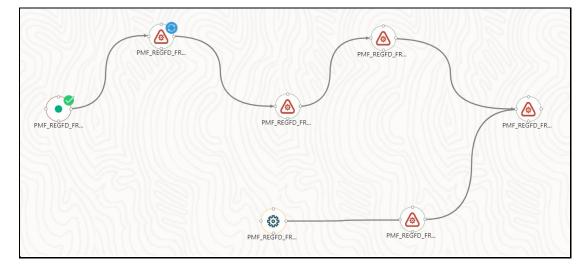
| | US Federal Re | eserve | 1 million | LS-English ▼ | ofsad 🔻 🛞 |
|--|---------------|---|--|--|-----------|
| Process Monitor | | | | | |
| ٩ | | | | ort By Application | <u>ا</u> |
| SubProcess_JOB_1618840506603 Entity Name Default Object Name Process Name PMF_REGFD_FRY14M_LOAD_SUBPRC | ß | Process Description PMF FD Regul ory Load FRY14M Sub Process | Execution Start Time 13-APR-22 at26:33 Last Execution Time 13-APR-22 09:26:44 | 09: Last Updated By OFSAD Status FAILED | : • |
| 16499821376934 Entity Name Default Object Name Process Name PMF_REGFD_FRY14M_REPORTING_PROCESS | Ľ | Process Description PMF FD Regul ory FRY14M Processing Process | Execution Start Time 13-APR-22 at26:33 Last Execution Time 13-APR-22 09:26:33 | 09: Last Updated By OFSAD Status RUNNING | ÷ • |
| 1648737625460 Entity Name Size Proces Name TEST_PMF | Ľ | Process Description TEST_PMF | Execution Start Time 31-MAR-22 8:12:54 Last Execution Time 31-MAR-22 08:13:14 | 0 Last Updated By OFSAD Status FAILED | : • |
| 1648063648035 Entity Name Sree Process Name TEST_PMF | | Process Description TEST_PMF | Execution Start Time 24-MAR-22 2:58:00 Last Execution Time 24-MAR-22 12:58:06 | 1 Last Updated By OFSAD Status FAILED | : • |

Figure 92: Process Monitor Screen

3. The Process Flow Diagram Window is displayed. The *S* icon at each Sub Pipeline indicates that the Run execution is successful.

NOTE The Sicon at each Sub Pipeline indicates that the Run execution is unsuccessful.

Figure 93: Run Pipeline Process Flow Diagram



6.2.3 Verifying the Execution Logs

You can access the execution logs to verify the details of the Run.

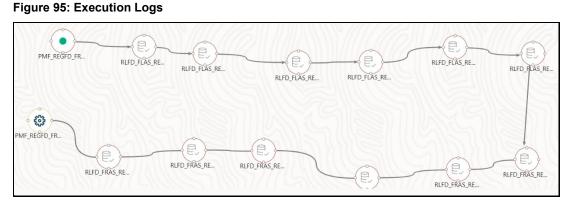
To verify the execution log, follow these steps:

1. In the **Process Monitor** Window, click the required Process Flow ID. The Process Flow Diagram is displayed in a new window. Hover on the required Sub Pipeline. Four icons appear. Click the log loon.

Figure 94: Sub Pipeline



2. The *Execution Logs* window is displayed. Click the required metadata to verify the execution log.



3. The Activity window is displayed. Click Execution Log.

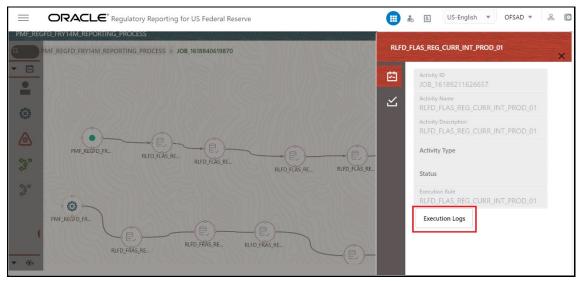


Figure 96: Activity Logs

4. Click **Execution Logs**. The Log File details page is displayed.

Figure 97: Log File

| | | | | 🕒 Reset 🔍 View Log |
|-------------|-----------|------|----------|--------------------|
| * MIS Date | 12/31/20 | ini. | Wildcard | Search Code |
| * Infodom | FSDFINFO | v | | |
| | | | | |
| * Component | load data | v | Log File | Select File 💌 |
| | | | | |

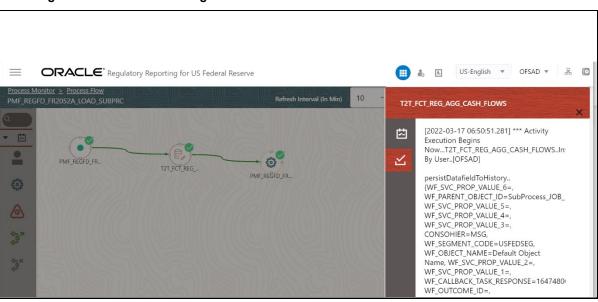
5. Select the Log File that you wish to view from the drop-down list and click View Log. The Run execution log details are displayed.

Figure 98: View Run Execution Log window

| - | | |
|--|--|-----------------------|
| | | Download |
| [17-03-22 01:20:53,254 GMT AM] [17-03-22 01:20:53,254 GMT AM] [17-03-22 01:20:53,254 GMT AM] DBType: null [17-03-22 01:20:53,255 GMT AM] schemaName=siv_usfedconf, dbTy (JDBC_CONN_STR=jdbc:oracle:thin JDBC_DRIVER=oracle.jdbc.driver.C AUTH_TYPE=DEFAULT]]]] | [DEBUG] [BACKEND] [NA] [NA] Connection Type getting used -> null [DEBUG] [BACKEND] [SYSADMN] [DMT] Configuration connection has been requested. [DEBUG] [BACKEND] [SYSADMN] [DMT] DB connection has been requested for DBNam [INFO] [BACKEND] [SYSADMN] [DMT] DB Connection has been requested for DBName [DEBUG] [BACKEND] [SYSADMN] [DMT] DbDetail [dbName=CONFIG, defaultDBType=C ppeDetailMap=(ORACLE=DBTypeDetail [dbType=ORACLE, dbTypeProperties= n:@10.40.160.195:1521:FEDDB19C, AUTH_ALIAS=siv_usfedconf, OracleDriver, DATA_SOURCE_STR=CONFIG, DB_DATE_FORMAT=dd/mm/yyyy, JNDI_NAME [DEBUG] [BACKEND] [NA] [NA] Connection Type getting used -> APACHE | :: CONFIG, DRACLE, |
| [17-03-22 01:20:53,255 GMT AM] [17-03-22 01:20:53,274 GMT AM] [17-03-22 01:20:53,275 GMT AM] | [DEBUG] [BACKEND] [NA] [NA] Apache Connection [DEBUG] [BACKEND] [NA] [NA] Apache Connection [DEBUG] [BACKEND] [NA] [NA] Maximum connection pool size is 15 [DEBUG] [BACKEND] [NA] [NA] Initial connection pool size is 2 [INFO] [BACKEND] [SYSADMN] [DMT] DB connection fetched successfully for DBName | CONFIG |
| DBType: ORACLE [17-03-22 01:20:53,462 GMT AM] | [DEBUG] [BACKEND] [SYSADMN] [DMT] DB connection fetched successfully for DBNam [DEBUG] [BACKEND] [SYSADMN] [DMT] Configuration connection fetched successfully. | e: CONFIG |

6. The Run execution log details are listed in a separate window.

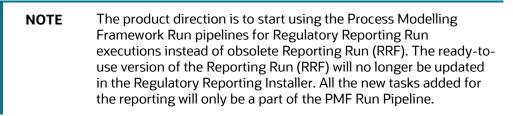
Alternatively, to verify the execution logs, click the icon in the Process flow diagram window. The log details of the Run execution are displayed in a new window.



For detailed information about the complete functioning of the PMF, see the <u>Process Modelling</u> Framework Orchestration Guide.

6.3 Recommendations to Execute 8.0.x Regulatory Reporting Run (RRF) in 8.1.x without Run Management User Interface

The Run Management functionality is no longer available from 8.1.0.0.0 releases of all OFSAA applications since the ready-to-use Reporting Run is now using Run Pipeline in the Process Modelling Framework. If you still wish to use the Rule Run Framework (RRF), you can consider the following additional configuration steps to achieve the Run Management features.



The Run Management User Interface was used to capture and store the run parameters for downstream usage.

To execute the RRF Run with the parameter support, follow this procedure:

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Process Modelling Framework** and then select **Process Modeller**.

Figure 99: Run Execution Logs

Figure 100: Process Modeller Page

| | | porting for US F | ederal Reserve | е | | 💼 📩 🗈 | US-English | Ŧ | OFSAD * | , og | 2 |
|---|--|------------------|----------------|----------------|--|---|------------|---|---------|------|---|
| | Process Modeller Modeller | | | | | | | + | 0 | ? | |
| ٩ | | | | | C | Sort By Application | | | | • | |
| P | PMF_REGFD_FFIE C009_BASE_RULE_ SUBPRC Process Id 1630675889906 Description PMF FD Regulatory Base FIFIC008 Rule Sub Process | Ľ | 0 Version | 0 Instances | Application Regulatory Reporting for r US Federal Reserve Type SUBRUNPROCESS | o Last Modified By SYS Last Modified Date 20, 16:24:32 | | Ŵ | | : • | , |
| P | PMF_REGFD_FRY9 C_REPORTING_PR OCESS Process Id: 1616682727328 Description: PMF FD Regulatory FRV 9C Processing Process | Ľ | 0 Version | 4 Instances | Application Regulatory Reporting for r US Federal Reserve Type SUBRUNPROCESS | D Last Modified By SYS. Last Modified Date 200 16:24:30 | | 1 | | : • | r |

2. On the **Process Modeller** page, click the **Add** ticon to create a new Run Pipeline The Process Details page is displayed.

Figure 101: Process Details page

| | rting for US Federal Reserve | 🜐 歳 🖪 US-English 🔻 OFSAD 🔻 🔏 🖸 |
|--|------------------------------|--------------------------------|
| Process Modeller > Process Flow <untitled></untitled> | | Process Details |
| | | Process ID 1644234514136 |
| | | Process Name |
| ÷ | | Process Description |
| | o ● ● ○ STÂRT | App Package ID |
| 3ª 3≝ ● | | Type Sub Run Process |
| | | Registered Topics - |
| ~ (% | 11115716 | • |

3. Select or enter the required values in the following mandatory fields. Other fields in the **Updated Process Details** page can be ignored.

| Field Name | Description or Instruction |
|---------------------|--|
| Process Name | Enter the process name. |
| Process Description | Enter the process description. |
| App Package ID | Select the Application Package ID as Regulatory Reporting for US Federal Reserve from the dropdown list. |
| Туре | Select the process type as Run Pipeline. |

Table 30: Process Details Fields and Descriptions

| Field Name | Description or Instruction |
|------------|---|
| Infodom | Select the infodom from the dropdown list. |
| Segment | Select the USFED segment from the dropdown list. |

Figure 102: Updated Process Details page

| | € Regulatory Reporting for US Federal Reserve | 🜐 🐁 🔚 US-English 🔻 OFSAD 🔻 🔏 🔯 |
|---|---|--|
| <u>Process Modeller</u> > <u>Process</u> <untitled></untitled> | Flow | Process Details |
| ▲ ▲ | | Process ID 1644234514136 |
| | | Process Name USFED Process |
| £07 | | Process Description Creation of new process |
| | o o ● o | App Package ID |
| \$1.7 \$7 | STÂRT | Regulatory Reporting for US Fede |
| ¢1 [™] 0 | | Type Run Pipeline |
| 500 | | Registered Topics - |
| | | |

4. Click OK icon to save the created process. The Process Saved page is displayed.

ORACLE* Regulatory Reporting for US Federal Reserve 💼 歳 🖪 US-English 🔻 OFSAD 🔻 2 C Process Modeller > Process Flow USFED Process 3 Q 8 Ê. B 0 ٩ • 🖾 ŵ ~ • \Leftrightarrow ob 15839945 \diamond -0

Figure 103: Process Saved Page

Add the **Run Type Node** 🛃 icon by dragging and dropping onto the canvas. The USFED Run 5. Details page is displayed.

Figure 104: USFED Run Details page

| ORACLE [*] Regulatory Reporting for US Federal Rese | erve | 📋 👗 🔝 US-English 🔻 OFSAD 🔻 🖧 🔯 |
|--|---------------|--------------------------------|
| Process Modeller > Process Flow USF Node JOB_16442371581430, Type LoadT2T | USFED | Run |
| | | |
| | | Activity Name |
| | * | USFED Run |
| | ···· | Activity Desc |
| ate | Û | USFED run type |
| * | 22101111100NN | Exclude Task |
| R | | No |
| Job 15839945 | | |
| E. | Run | Dynamic Parameters for Run |
| | | Datastore Name |
| | THURS G | FSDFINFO |
| | 11 Call Ca | Run Type |
| | | Base Run |
| | 57/1/411 | Ø |
| | | |

6. Select or enter the required values for each field as follows.

| Field Name | Description or Instruction | | | |
|----------------------------|---|--|--|--|
| Activity Name | Enter the activity name. | | | |
| Activity Description | Enter the activity description. | | | |
| Exclude Task | Select No from the dropdown list. | | | |
| Dynamic Parameters for Run | | | | |
| Datastore Name | Select the infodom from the dropdown list. | | | |
| Run Type | Select the run type as Base Run from the dropdown list. | | | |
| Execution Rule | Select the execution rule as USFED Execution Run from the dropdown list. | | | |
| Run Parameters | Enter the runtime parameter as WF_RUNSK . | | | |

7. Click \mathbf{OK}^{\frown} icon to save the entered run type node details.



| \equiv | ORACLE [*] Regulatory Reporting for US Federal Reserve | | ĥ | - | US-Eng | lish 🔻 | OFSA | D ¥ | & 🖸 |
|----------------------|---|---|----|-----|--------|--------|------|-----|-----|
| Process I USFED P | Addeller > Process Flow rocess | | | 0 | Q | 8 | î. | ۲ | |
| ٩ | | | | | | | | | |
| ▼ | | | | | | | | | |
| ø | | | | | | | | | |
| | | | | | | | | | |
| • « | | | | | | | | | |
| \diamond | Job_15839945USFED Run | | | | | | | | |
| × | | | | | | | | | |
| \diamond | | | | | | | | | |
| | | | | | | | | | 2 |
| \sim | (1119),777,777,777,777,777,777,777,777,777,7 | 7 | 11 | 111 | ll | 310 | 35 | 7/1 | Ø |

8. Add the **Service Task** icon to end the Run Pipeline and connect the Nodes using the Connectors in the USFED Process Canvas page.

Figure 106: USFED Process Canvas page



These steps will enable RRF run execution through the PMF along with the parameters' support. There is an additional step required since the PMF run pipeline will be generating the Run Surrogate Key (Run Skey) and store the parameters against this Run Skey. But, when RRF run gets invoked, there will be a new Run Skey that will be generated for RRF. Since we need parameters for RRF run, it is expected to copy the run parameters from the PMF run to RRF run. The same can be achieved using the Post Load Changes (PLC).

9. Create a Data Transform (DT) for the Run with the Run Parameters under PLC with the Standard Run Parameters and an additional Parameter as WF_RUNSK to copy the data of RUN_EXE_PARAMETERS of WF_RUNSK to load into the RUN_EXE_PARAMETERS for \$RUNSK.

Figure 107: Post Load Changes Page

| | t Load Changes | | | | | | | |
|------|--|---|--|--|--|--|---|----------|
| lom | e > Post Load Changes | | | | | | | |
| Sear | rch and Filter | | | | | | Q Search | 'D Reset |
| | Code | | | | Туре | -Select | • | |
| | Name | | | | Record Status A | CTIVE | Ψ. | |
| Sum | imary | | | | | | | |
| | | | | | | | | |
| ÷ | Add View 🖉 Edit 🗎 | Delete Copy & Autho | orize 🖪 Make Latest | The Purge | | | Search | |
| | Add View CEdit | Delete Copy 💄 Autho | orize 🚯 Make Latest | >> Purge | Created Date | Version | Search | |
| | Code | Name | | | Created Date 08/11/21 22:47:40 | Version 1 | | |
| | Code batch_hierTransformation | Name | Type Stored Procedure | Created by | | | Active | |
| | Code batch_hierTransformation FN_ACCT_MITIGANT_DAT | Name batch_hierTransformation | Type Stored Procedure Stored Procedure | Created by SYSADMN | 08/11/21 22:47:40 | 1 | Active Yes | |
| | Code batch_hierTransformation FN_ACCT_MITIGANT_DAT | Name batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA | Type Stored Procedure Stored Procedure | Created by SYSADMN SYSADMN | 08/11/21 22:47:40 09/11/21 00:21:05 | 1 | Active Yes Yes | |
| | Code batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA Fn_Cleanup_Lineage_Ele | Name batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA | Type Stored Procedure Stored Procedure Stored Procedure Stored Procedure | Created by SYSADMN SYSADMN SYSADMN | 08/11/21 22:47:40 09/11/21 00:21:05 09/11/21 00:21:05 | 1 1 1 | Active Yes Yes Yes | |
| | Code batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA Fn_Cleanup_Lineage_Ele FN_COVERED_PERCENT | Name batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA Fn_Cleanup_Lineage_Ele | Type Stored Procedure Stored Procedure Stored Procedure Stored Procedure | Created by SYSADMN SYSADMN SYSADMN SYSADMN | 08/11/21 22:47:40 09/11/21 00:21:05 09/11/21 00:21:05 10/01/22 16:23:53 | 1 1 1 1 1 11 | Active Yes Yes Yes Yes | |
| | Code batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA Fn_Cleanup_Lineage_Ele FN_COVERED_PERCENT | Name batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA Fn_Cleanup_Lineage_Ele FN_COVERED_PERCENT FN_COVERED_PERCENT | Type Stored Procedure Stored Procedure Stored Procedure Stored Procedure Stored Procedure | Created by SYSADMN SYSADMN SYSADMN SYSADMN SYSADMN | 08/11/21 22:47:40 09/11/21 00:21:05 09/11/21 00:21:05 10/01/22 16:23:53 09/11/21 00:21:05 | 1 1 1 11 11 1 | Active Yes Yes Yes Yes Yes | |
| | Code batch_hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLCD_COLL_DA Fn_Cleanup_Lineage_Ele FN_COVERED_PERCENT FN_COVERED_PERCENT | Name batch, hierTransformation FN_ACCT_MITIGANT_DAT FN_ACCT_PLED_COLL_DA Fn_Cleanup_Lineage_Ele FN_COVERED_PERCENT FN_COVERED_PERCENT FN_COVERED_PERCENT | Type Stored Procedure Stored Procedure Stored Procedure Stored Procedure Stored Procedure Stored Procedure | Created by SYSADMN SYSADMN SYSADMN SYSADMN SYSADMN SYSADMN | 08/11/21 22:47:40 09/11/21 00:21:05 09/11/21 00:21:05 10/01/22 16:23:53 09/11/21 00:21:05 09/11/21 00:21:05 | 1 1 1 11 11 1 1 1 | Active Yes Yes Yes Yes Yes Yes Yes | |

For example : DT can contain an Insert command as follows.

```
INSERT INTO RUN EXE PARAMETERS
  (V PARAM ID,
  V SEGMENT CODE,
  N RUN SKEY,
  V PARAM VALUE CODE,
  V HIER NODE CODE,
  V LEAF CONDITION,
  V HIER NODE DESC)
 SELECT V PARAM ID,
         V SEGMENT CODE,
         I RUN SKEY AS N RUN SKEY, -- The $RUNSK for Reporting Run
         V PARAM VALUE CODE,
         V HIER NODE CODE,
         V LEAF CONDITION,
         V HIER NODE DESC
   FROM RUN EXE PARAMETERS
  WHERE N RUN SKEY = I WF RUN SKEY -- The WF RUNSSK from PMF
```

10. In the *Financial Services Data Foundation* application, select *Rule Run Framework*, and then select *Process*.

| Process | | | | | | | | 0 | | | |
|---|---------|------|------|---------|--------|---------|------------|---------------|--|--|--|
| | | | | | | | Q Se | arch 'D Reset | | | |
| Code | | | | Version | 0 | | | | | | |
| Name | | | | Active | Yes | | • | | | | |
| Folder | | ~ | | | | | | | | | |
| 🕂 New 📑 View 🕼 Edit 🎼 Copy 🍙 Remove 🤱 Authorize 🎮 Export 📪 Trace Definition | | | | | | | | | | | |
| 28 a | | Code | Name | Туре | Folder | Dataset | Version | Active | | | |
| [16392] No records found. | | | | | | | | | | | |
| Page 0 of 0 (0-0 of 0 items) | к < > я | | | | | | Records Pe | er Page 0 | | | |

Figure 108: Process Creation page

11. Click **New** to create a process in the Regulatory Rules Framework to add the newly created DT with an optional parameter as WF_RUNSK. Select the Folder as **USFEDSEG** and click **OK**.

| | O Folder Selector - Google Chrome | - 🗆 × | |
|--|---|----------|---------------------------|
| Process | A Not secure 10.40.160.79:8080/OFSAA810/pr2 | | • |
| Process Definition(New Mode) ~Linked to | Search | Ok Close | Save Close |
| Folder | Scarch Q | | |
| ✓Master Information | List [2] + NewPage 1 / 1 K < > > Jump to page | | |
| ID << New | | Code 🔺 | << NA >> |
| Code | FSDFSEG | FSDFSEG | << NA >> |
| Name | USFEDSEG | USFEDSEG | Process Tree 🗸 |
| Executable | | | D |
| √ | | | |
| Run Rule Framework | | | Type Parameter Executable |
| Available Processes | | | |
| Process No Records Found | | | |

12. Select or enter the required values for each field as follows.

| Field Name | Description or Instruction |
|------------|----------------------------|
| Code | Enter the process code. |
| Name | Enter the process name. |

Figure 110: Process Definition Page

| ID << New>> Version << New>> Version << New>> | << NA >> Process Tree | | |
|--|--------------------------|----------------|--------|
| Code USFED_RUN_MANAGEMENT_PROCESS Active << N Name USFED Run Management Process Type Pro Executible Route Execution to High | << NA >> Process Tree | | |
| ID << New >> Version << New >> Ne | << NA >> Process Tree | | |
| Name USFED Run Management Process Type Pro- | Process Tree | | |
| Route Execution to High | | | |
| Executable D Precedence Node | | ~ | |
| | | | |
| 🗸 🖓 Subprocess 🖯 Component 🏝 Precedence 🖉 Move 📋 Remove 🔲 Show Details 🍠 Merge Rules 💻 Edit Subprocess | | | |
| Run Rule Framework Object Precedence | Type | Parameter Exec | utable |
| [16392] No records found. | | | |

13. Select the **Component** option and the *Component Selector* window is displayed.

Figure 111: Component Selector Window

| | | Tasks In ROOT [1] | | | |
|------------------------------------|----------|-------------------|------------------------|---|--|
| ailable Components | _ | | | | |
| Components | ^ | DT_FN_USFED_RUN_N | ANAGEMENT [®] | • | |
| Data Extraction Rules | | | | | |
| Load Data Rules | | | | | |
| Transformation Rules | | | | | |
| Database Functions-Transformations | | | | | |
| batch_hierTransformation | | | | | |
| DT_FN_USFED_RUN_MANAGEMENT | | | | | |
| FN_ACCT_MITIGANT_DATA_POP | > | | | ^ | |
| FN_ACCT_PLCD_COLL_DATA | < | | | ~ | |
| Fn_Cleanup_Lineage_Elements | | | | | |
| Base Rules | | | | | |
| Processes | | | | | |
| Essbase Cubes | | | | | |
| Executable | | | | | |
| Data Quality | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |

- **14.** From the **Available Components** column, select **Transformation Rules**, then select **Database Functions Transformations** and then select the corresponding **DT**, click **Move** icon to add the DT to the **Tasks In Root** column.
- **15.** In the **Tasks In Root** column, select the Process and right click on the **Setting** icon to add the parameters. The Add Parameters Window is displayed.



| aliable Components Components Data Extraction Rules Load Data Rules Transformation Rules | - | Tasks In ROOT [1] | | | |
|--|-----|---------------------|----------------|--|--|
| Components Data Extraction Rules Load Data Rules Transformation Rules | • | DT_FN_USFED_RUN_M | | | |
| Database Functions-Transformations batch_hierTransformation DT_FN_USFED_RUN_MANAGEMENT FN_ACCT_MITIGANT_DATA_POP FN_ACCT_PLCD_COLL_DATA Fn_Cleanup_Lineage_Elements Base Rules Processes Essbase Cubes Executable Data Quality | > < | Parameters | ANAGEMENT × | | |

- **16.** Click **OK** to add the parameter details to the Data Transformation.
- **17.** Click **OK** in the **Component Selector** window to save the Data Transformation. The Process Definition Save page is displayed

Figure 113: Process Definition Save page

| Process | | | | | | | | 3 Save Close |
|---------------------------------|-------------|----------|---------------|----------------|--|------------------------|------------|--------------|
| Process Definition(New Mode) | | | | | | | | |
| ~Linked to | | | | | | | | |
| Folder | USFEDSEG | | 6 | | | | | |
| ∼Master Information 💣 Propertie | es | | | | | | | |
| ID | << New >> | | | | Version | << NA >> | | |
| Code | USFED_RUN_ | MANAGEN | MENT_PROCESS | | Active | << NA >> | | |
| Name | USFED Run N | lanageme | nt Process | | Туре | Process Tree | ~ | |
| Executable | | | | | Route Execution to High Precedence Node | | | |
| 〜 🏹 Subprocess 🖯 Component 曲 | Precedence | 8 Move | 🔋 Remove 🛙 | Show Details 🥔 | Merge Rules 🔎 Edit Subprocess | | | |
| Run Rule Framework | | | Ol | bject | Precedence | Туре | Parameter | Executable |
| | | □ DT_ | FN_USFED_RUN_ | MANAGEMENT | | Data Transformation | "WF_RUNSK" | |
| Available Processes | | | | | | | | |
| A Process | * | | | | | | | |
| A D ROOT | | | | | | | | |
| DT_FN_USFED_RUN_N | VAN. | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

- 18. Click Save button to save the process details.
- **19.** In the *Financial Services Data Foundation* application, select *Rule Run Framework*, and then select *Run*.

Figure 114: Run Summary Page

| Run | | | | | | | | | 0 |
|------|--------------|------------------------|--------------------|--|-----------|-----|----------|---------|---------------|
| | | | | | | | | Q Se | earch 🖱 Reset |
| | | Code | | | Version | 0 | | | |
| | Name | | | | Active Ye | | | ~ | |
| | | Folder | | ~ | Туре | | | ~ | |
| + | New | 👫 View 🕼 Edit 🗟 | Copy 📋 Remove 💄 Au | uthorize 🎓 Export 🚸 Fire Run | | | | | |
| æ | | c | Iode | Name | Т | ype | Folder | Version | Active |
| | | FSDF_EXE_RUN | | Financial Services Data Foundation Execution Run | Base Run | | FSDFSEG | 0 | Yes |
| | | FSDF_SOURCED_RUN | | Financial Services Data Foundation Sourced Run | | | FSDFSEG | 0 | Yes |
| | RNUS_REG_RUN | | | US Regulatory Reporting Run | Base Run | | USFEDSEG | 0 | Yes |
| | | RNUS_SOURCE_RUN | | US Regulatory Source Run | Base Run | | USFEDSEG | 0 | Yes |
| Page | 1 | of 1 (1-15 of 4 items) | к < > я | | | | | Records | Per Page 4 |

20. Select the USFED Reporting Run from the Run Summary page.

Figure 115: Run Summary Page

| | | | | | | Q | earch 🖱 Re |
|-----|------------------------------------|--|---------------|-----|-------------------|--------------|--------------|
| | Code | | Version | 0 | | | |
| | Name | | Active | Yes | | ~ | |
| | Folder | ~ | Туре | | | ~ | |
| New | 📲 View 🕼 Edit 陆 Copy 🗊 Remove 🌲 Au | thorize 🚽 🎮 Export 🚽 😻 Fire Run | | | | | |
| | | | | | | | |
| | Code | Name | 1 | ype | Folder | Version | Activ |
| | Code FSDF_EXE_RUN | | T Base Run | уре | Folder FSDFSEG | Version 0 | Activ Yes |
| | | Name | | | | | |
| | FSDF_EXE_RUN | Name Financial Services Data Foundation Execution Run | Base Run | | FSDFSEG | 0 | Yes |

21. Click Edit icon to edit the run details The Edit Run Details page is displayed.

| Figure | 116: | Edit Run | Details | page |
|--------|------|----------|---------|------|
|--------|------|----------|---------|------|

| | Definition (Edit Mode) nked to | | | | | | | Next Close |
|-------|-----------------------------------|------------|-----------------------------------|-------------------|--|---------|----------------|-----------------|
| | | | USFEDSEG | 16 | | | | |
| ∼ Mi | aster Information 💣 | ID 15 | s 511420664416 RNUS_REG_RUN | | Version Active | | | |
| | | Name U | US Regulatory Repo | rting Run | Type Route Execution to High | | | |
| ~ Lis | st 📓 | Selector 👻 | | how Details | Precedence Node | | | |
| | Location | Infode | ♥ Run Condition ♥ Job | Code | Name | Туре | Simulation Job | Use Descendants |
| | Job | FSDFINFO | Job Condition | ARAM_RESAVE_PR | PRRR_REG_PARAM_RESAVE_PROCESS:NA | Process | | |
| | Job | FSDFINFO | | PARAM_RESAVE_PR | Regulatory US Resave Regulatory Param DE | Process | | |
| | Job | FSDFINFO | PRUS_COM | IMON_DATA_LOAD_PR | US Regulatory Reporting Common Data Load | Process | | |
| | Job | FSDFINFO | PRUS FUNI | d lend load proc | US Regulatory Reporting Common Fund Lend | Process | | * |

22. Click the **Selector** dropdown list and select the *Job* option. The Component Selector window is displayed.

From the **Available Components** column, select **Processes**, then select **USFEDSEG** and then select the corresponding process, click **Move** icon to add the newly created process to the USFED reporting run as the first task.

NOTE The selected component must always be on top of the Tasks table. You can use the **Move Up** icon to do the same.

Figure 117: Component Selector Run Window

| | | Sort: Ascending Descending | |
|---|---|---|--|
| ailable Components | | Tasks [19] | |
| Components | | USFED Run Management Process | |
| Data Extraction Rules | | PRRR_REG_PARAM_RESAVE_PROCESS:NA | |
| Load Data Rules | | Regulatory US Resave Regulatory Param DE | |
| Transformation Rules | | US Regulatory Reporting Common Data Load Proces | |
| Base Rules | | US Regulatory Reporting Common Fund Lend Proce | |
| A Processes | | US Regulatory Reporting Fund Lend Rules Process | |
| FSDFSEG | | US Regulatory Reporting Common Rules Process | |
| USFEDSEG | > | USFED Regulatory Reporting FRY9C Repline Process | |
| USFED Regulatory Reporting FRY15 G Reporting FRY15 G Report Frequencies | < | PRFD_USFED_FRY15AH_REG_PROCESS:NA | |
| USFED Regulatory Reporting FRY9C Rep | | PRFD_USFED_FRY15GN_REG_PROCESS:NA | |
| USFED Run Management Process | | USFED Regulatory Reporting FFIEC009 Rules Process | |
| Essbase Cubes | | PRFD_USFED_FRY14QA_REG_PROCESS:NA | |
| Executable | | USFED Regulatory Reporting FRY14Q B1 Process | |
| Data Quality | | USFED Regulatory Reporting FRY-14M Process | |
| | | USFED Regulatory Reporting Common Rules Process | |
| | | USFED Regulatory Reporting FDIC-370 Process | |
| | | USFED Regulatory Reporting FRY-14Q H Process | |

23. Click Ok button to save the run details. The updated Run Definition page is displayed.

| Run | | | | | 0 |
|-------------------------------|------------------------------|--|----------|----------------|-----------------|
| Run Definition (Edit Mode) | | | | | Next Close |
| ~Linked to | | | | | |
| Folder | USFEDSEG | | | | |
| ∼Master Information 💣 Propert | ties | | | | |
| ID | 1511420664416 | Version | 0 | | |
| Code | RNUS_REG_RUN | Active | Yes | /es | |
| Name | US Regulatory Reporting Run | Туре | Base Run | ~ | |
| | | Route Execution to High Precedence Node | | | |
| ∼List 📓 Selector | 🖕 🕼 Move 🗎 Show Details | | | | |
| Location Info | odom Code | Name | Туре | Simulation Job | Use Descendants |
| Job FSDFIN | IFO USFED_RUN_MANAGEMENT_PRO | USFED Run Management Process | Process | | |
| DEFAUL | LT PRRR_REG_PARAM_RESAVE_PR | PRRR_REG_PARAM_RESAVE_PROCESS:NA | Process | | |
| DEFAUL | LT PRUS_REG_PARAM_RESAVE_PR | Regulatory US Resave Regulatory Param DE | Process | | |
| Defaul | LT PRUS COMMON DATA LOAD PR | US Regulatory Reporting Common Data Load | Process | | * |

24. Click **Next** button to view the added process to the run. The Process Added to Run page is displayed.

| Figure | 119: | Process | Added | to | Run | page |
|--------|------|---------|-------|----|-----|------|
|--------|------|---------|-------|----|-----|------|

| Run | | | | | | ? |
|--|---|-----------------------------|--------------|------|-----------|-------|
| Run Definition (Edit Mode) | | | | | Back Save | Close |
| ~Linked to | | | | | | |
| Folder US | SFEDSEG | | | | | |
| ✓Master Information | | | | | | |
| ID 15 | 511420664416 | | Version 0 | | | |
| Code RN | NUS_REG_RUN | | Active Yes | | | |
| | S Regulatory Reporting Run | | Type Base Ru | n | | |
| Route Execution to High Precedence Node | | | | | | |
| ~ Detail Information | | | | | | |
| 🟯 Jobs | | | | | | ^ |
| USFED Run Management Process PRRR_R | REG_PARAM_RESAVE_PROCESS:NA Regulatory US Res | ave Regulatory Par] more 🐻 | | | | - 1 |
| dol 🏂 | Object | Parent Object | Precedence | Туре | Infodom | |
| USFED Run Management Process | | | | | ESDEINEO | • |

25. Click **Save** button and a confirmation window is displayed.

| Figure | 120: | Confirmation | Window |
|--------|------|--------------|--------|
|--------|------|--------------|--------|

| [16450] Do you want to save this definition as new version? | | | | | | |
|---|----|--------|--|--|--|--|
| Yes | No | Cancel | | | | |

- **26.** Click **No** to add the process to the existing USFED Regulatory Run.
- **27.** Execute the initially created run from the Process Modeler screen with the run parameters (similar to Run Management). The PMF generates a Run Skey that will be provided as inputs to the RUN_EXE_PARAMETERS.
- **28.** Execute the USFED Regulatory Reporting Run that creates another Run Skey and the DT retrieves the parameters.

7 Regulatory Reports

In order to verify the existing logic, to enable and disable the mapping paths at a high level and at each mapping ID level, to publish the reports, to enable and disable the published reports, to re-execute and overwrite the publish reports there are two new features introduced such as Reports Mapping and Reports Publish in the OFS REG REP USFED application.

Currently the Regulatory Reporting logic is built inside the Configuration Package and hence any additional configuration is not supported in the REG REP USFED application. To enable this additional configuration, the reporting logic is now moved from the existing Configuration Package to OFSAA. The logic for computing the MDRM values are located in OFSAA, and the Configuration Package will perform as a Key Value Pair for each MDRM. Adjustments will still be distinct, and the same values will be supplied as adjustments into the Configuration Package.

7.1 Manage Report Mappings

This section provides the procedures to view, enable and disable the mappings at a high level and at each mapping ID level and to add a configuration in the OFS REG REP USFED application.

View Report Mappings

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Reports,** then select **Report Mappings.**

| = | ORACLE [®] Regulatory Reporting for US F | Federal Reserve | 🔲 歳 🖻 | US-English 🔻 | ofsad 💌 | 8 |
|---|---|--|-------|--------------|---------|---|
| | Regulatory Report Summary | | | | | |
| | Regulatory Jurisdiction 🗸 | | | | ¢ | |
| | Q Search | | | | | |
| | FRY-9C Consolidated Financial Statements for Holding C | Companies | | | | |
| | FFIEC-031 Consolidated Reports of Condition and Income f | for a Bank with Domestic and Foreign Offices | | | | |
| | FFIEC-041 Consolidated Reports of Condition and Income f | for a Bank with Domestic Offices Only | | | | |
| | FRY-15 Banking Organization Systemic Risk Report | | | | | |
| | FFIEC-009 Country Exposure Report | | | | | |

Figure 121: Regulatory Reporting Summary Page

2. Select the **Regulatory Jurisdiction** from the dropdown list and in the **Search Pane**, enter the report that you wish to add the additional configuration.

Figure 122: Regulatory Report Summary Result page

| = | ORACLE [®] Regulatory Reporting for US F | ederal Reserve | ŝ | A . | US-English 🔻 | OFSAD 🔻 | 8 | 0 |
|---|---|----------------|---|------------|--------------|---------|---|---|
| | Regulatory Report Summary | | | | | | | |
| | Regulatory Jurisdiction US Federal Reserve | | | | | o | | |
| | Q FRY-15 | | | | | | | |
| | FRY-15 Banking Organization Systemic Risk Report | | | | | | | |

3. Click on the **FRY-15** Report link and the list of schedules associated with the report is displayed.

Figure 123: Report Schedule Summary Page

| = | ORACLE' Regulatory Reporting for US Federal Reserve | tii the test of test |
|---|--|--|
| | USFED - FRY-15 - Schedule Summary | |
| | Q Search | Ŷ |
| | A Schedule A - Size Indicator | |
| | B Schedule B - Interconnectedness Indicators | |
| | C Schedule C - Substitutability Indicators | |
| | D Schedule D - Complexity Indicators | |
| | E Schedule E - Cross-Jurisdictional Activity Indicators | |

4. Click on any one of the schedules and the Reporting Line-Item Summary page is displayed.

Figure 124: Schedule Based Reporting Line-Item Summary Page

| | ORACLE' Regulatory Reporting for US Federal Reserve 🔠 🐁 🖪 US-English 🔻 OFSAD 🛪 🔏 🙆 |
|---|--|
| | USFED - FRY-15 - B - Reporting Line Item Summary |
| | Q Search D |
| 6 | RISK2309 Line Item 16 - Commercial paper |
| | RISK/J58 Line Item 2 - Unused portion of committed lines extended to other financial institutions |
| | RISKM345 Line Item 3.d - Holdings of securities issued by other financial institutions: Commercial paper |
| | RISKM351 Line Item 1 - Funds deposited with or lent to other financial institutions |
| | RISKM352 Line Item 3.a - Holdings of securities issued by other financial institutions: Secured debt securities |

 Select the line item for which you wish to view the seeding mapping details. Select the Seeded Mapping Template Version and the Seeded Mapping Logic Version from the dropdown list for this specific line item to view its seeded mapping path details.

| SFED - FRY-15 - B | - RISK2309 - L | ine Item 16 - C | Commercial paper - Mapping Paths | | · (11 ' () |
|--|----------------------------------|--|---|---------|-------------|
| eeded Mapping Template V 9 | ersion | | eeded Mapping Logic Version | | ۲ ۲ |
| Mapping Name Seeded Account - 2 for RISK2309 | Regulatory Dataset Account | Reporting Measure IFRS Account Fair Value | Attribute Conditions Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('Yes') and Fiduciary Relationship Flag is ('No') and Intra Company Account Flag is ('No') | Enabled | |
| Seeded Account - 1 for RISK2309 | Account | Regula tory Accou nt Amorti | Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('No') and Fiduciary Relationship Flag is ('No') Intra Company Account Flag is ('No') | | |

Figure 125: Seeded Mapping Details Page

The seeded mapping details consists of the reporting logic for mapping such as Measures, and Attributes and Values seeded by the application. Each line item can contain one or many mapping IDs associated with it. You can either enable and disable the entire seeded mapping of a line-item or enable and disable specific mapping of a line-item in the application.

6. Double click on any one of the Attribute Conditions of the existing Seeded Mappings to view the Mapping Path.

Figure 126: Mapping Data Path for a Line Item Window

| Mapping Name | |
|---|---|
| Seeded Account - 2 for RISK2309 | |
| Mapping Type Seeded | |
| Reporting Dataset Account | |
| Reporting Measure FRS Account Fair Value | |
| Attribute Conditions Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('Yes') and Fiduciary Relationship Flag is ('No') and Intra Company Account Flag is ('No') | |
| | |
| | |
| | Q |

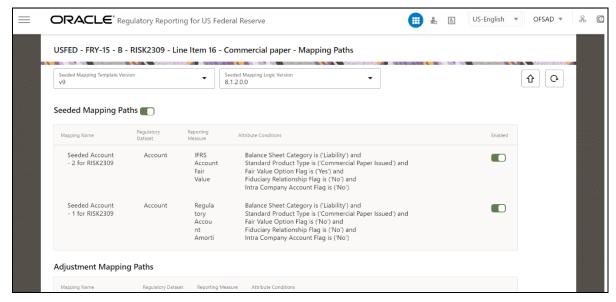
7. Click **Ok** to close this window.

Enable or Disable Seeding Mapping Path

This section provides the procedure to enable or disable the Seeded Data Mapping Details.

1. In the **Seeded Data Mapping Details** Page, you can enable or disable the Seeded Mapping Details.

Figure 127: Seeded Mapping Details Page



2. You can disable the **Seeding Mapping Path** option to disable all the line items under this specific Seeded Mapping.

| Seeded Mapping Template Vi v9 | ersion | | Seeded Mapping Logic Version 8.1.2.0.0 | | Ŷ |
|------------------------------------|-----------------------|---|---|---------|---|
| Seeded Mapping P | Regulatory Dataset | Reporting Measure | Attribute Conditions | Enabled | |
| Seeded Account - 2 for RISK2309 | Account | IFRS Account Fair Value | Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('Yes') and Fiduciary Relationship Flag is ('No') and Intra Company Account Flag is ('No') | | |
| Seeded Account - 1 for RISK2309 | Account | Regula tory Accou nt Amorti | Balance Sheet Category is (Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('No') and Fiduciary Relationship Flag is ('No') Intra Company Account Flag is ('No') | | |

Figure 128: Disabled Seeding Mapping Details Page

Or

3. You can disable the **Seeding Mapping of a specific Mapping ID** option.

| Seeded Mapping Template V v9 | ersion | | Seeded Mapping Logic Version 8.1.2.0.0 | | 0 C |
|------------------------------------|-----------------------|---|--|-------|-----|
| Mapping Name | Regulatory Dataset | Reporting Measure | Attribute Conditions | Enabl | ed |
| Seeded Account - 2 for RISK2309 | Account | IFRS Account Fair Value | Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is (Yes') and Fiduciary Relationship Flag is (No') and | | |
| | | | Intra Company Account Flag is ('No') | | |
| Seeded Account - 1 for RISK2309 | Account | Regula tory Accou nt Amorti | Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('No') and Fiduciary Relationship Flag is ('No') and Intra Company Account Flag is ('No') | |) |

Figure 129: Disable seeded Mapping of a Specific Mapping ID Page

4. You can enable the disabled the Seeding Mapping Details of a specific line item or a Specific Mapping ID in the application.

Add Report Mappings

This section provides the procedure to add the Seeded Data Mapping Details.

1. After logging into the OFSAAI Applications Page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Reports,** then select **Report Mappings.**

| \equiv | ORACLE [®] Regulatory Reporting for US F | Federal Reserve | LUS-English | ▼ OFSAD ▼ | 8 🖸 |
|----------|---|--|-----------------|-----------|-----|
| | Regulatory Report Summary | | | | |
| | Regulatory Jurisdiction - | | | Q | |
| E | Q Search | | | | |
| | FRY-9C Consolidated Financial Statements for Holding C | Companies | | | |
| | FFIEC-031 Consolidated Reports of Condition and Income t | for a Bank with Domestic and Foreign Offices | | | |
| | FFIEC-041 Consolidated Reports of Condition and Income t | for a Bank with Domestic Offices Only | | | |
| | FRY-15 Banking Organization Systemic Risk Report | | | | |
| | FFIEC-009 Country Exposure Report | | | | |

Figure 130: Regulatory Reporting Summary Page

2. Select the **Regulatory Jurisdiction** from the dropdown list and in the **Search Pane**, enter the report that you wish to add the additional configuration.

Figure 131: Regulatory Report Summary Result Page

| = | ORACLE [®] Regulatory Reporting for US Fe | ederal Reserve | e Mo | <u>#</u> | US-English 🔻 | OFSAD 🔻 | 8 | 0 |
|---|---|----------------|---------|----------|--------------|---------|---|---|
| | Regulatory Report Summary | | | | | | | |
| | Regulatory Jurisdiction US Federal Reserve | | | | | G | | |
| | Q FRY-15 | | | | | | | |
| | FRY-15 Banking Organization Systemic Risk Report | | | | | | | |

3. Click on the S Report link and the list of schedules associated with the report is displayed.

Figure 132: Report Schedule Summary Page

| | ORACLE' Regulatory Reporting for US Federal Reserve | 🛗 📩 🗄 US-English 🔻 OFSAD 🔻 🖧 🖸 |
|---|--|--------------------------------|
| | USFED - FRY-15 - Schedule Summary | |
| | Q Search | Ŷ |
| 6 | A Schedule A - Size Indicator | |
| | B Schedule B - Interconnectedness Indicators | |
| | C Schedule C - Substitutability Indicators | |
| | D Schedule D - Complexity Indicators | |
| | E Schedule E - Cross-Jurisdictional Activity Indicators | |

4. Click on any one of the schedules and the Reporting Line-Item Summary Page is displayed.

Figure 133: Schedule Based Reporting Line-Item Summary Page

| DRACLE [®] Regulatory Reporting for US F | | | no 🛋 | US-English 💌 | OFSAD 🔻 |
|--|---|----------|------|--------------|---------|
| USFED - FRY-15 - B - Reporting Line Item Sur | imary | n Vice | | | ٩ ٩ |
| RISK2309 Line Item 16 - Commercial paper | | | | | |
| RISKJ458 Line Item 2 - Unused portion of committed lines | extended to other financial institutions | | | | |
| RISKM345 Line Item 3.d - Holdings of securities issued by o | her financial institutions: Commercial pap | er | | | |
| RISKM351 Line Item 1 - Funds deposited with or lent to oth | er financial institutions | | | | |
| RISKM352 Line Item 3.a - Holdings of securities issued by o | her financial institutions: Secured debt se | curities | | | |

 Select the line item for which you wish to view the seeding mapping details. Select the Seeded Mapping Template Version and the Seeded Mapping Logic Version from the dropdown list for this specific line item to view its Seeded Mapping Path Details.

| SFED - FRY-15 - E | 3 - RISK2309 - L | ine Item 16 - (| Commercial paper - Mapping Paths | | |
|------------------------------------|-----------------------|---|---|---------|----|
| Seeded Mapping Template V v9 | /ersion | | Seeded Mapping Logic Version | | ÛC |
| eeded Mapping F | Paths 🌅 | | | | |
| Mapping Name | Regulatory Dataset | Reporting Measure | Attribute Conditions | Enabled | |
| Seeded Account - 2 for RISK2309 | Account | IFRS Account Fair Value | Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('Yes') and Fiduciary Relationship Flag is ('No') and Intra Company Account Flag is ('No') | | |
| Seeded Account - 1 for RISK2309 | Account | Regula tory Accou nt Amorti | Balance Sheet Category is ('Liability') and Standard Product Type is ('Commercial Paper Issued') and Fair Value Option Flag is ('No') and Fiduciary Relationship Flag is ('No') Intra Company Account Flag is ('No') | | |

Figure 134: Seeded Mapping Details Page

6. Scroll down and click the **Add** icon to add an alternative mapping path for an MDRM. The Alternative Mapping path page is displayed.

Figure 135: Alternative Mapping Details Addition page

| n 16 - Commercial pap | per - Mapping | | |
|---|-----------------------|---|--|
| | | | 184.00 Martin 1977 1977 1977 |
| Mapping Description Addition of seeded | mapping | | Image: Constraint of the second secon |
| Measure * Regulatory Account | End of Period Balance | • | |
| | | | |
| Operator | Values | | Action |
| | Addition of seeded | Addition of seeded mapping Measure * Regulatory Account End of Period Balance | Addition of seeded mapping Measure * Regulatory Account End of Period Balance |

7. Enter information in the following fields.

Table 33: Alternative Mapping Details Addition

| Field Name | Description or Instruction |
|---------------------|---|
| Mapping Name | Enter the name of the new mapping configuration. |
| Mapping Description | Enter the description for the new mapping configuration. |
| Regulatory Dataset | Select the appropriate dataset from the dropdown list that will be used for Regulatory Reporting. |

| Field Name | Description or Instruction |
|------------|--|
| Measure | Select the appropriate measure from the dropdown list. The list of measure available is based on the regulatory dataset selection. |
| | |

8. Click the Attribute Add icon to add the attribute conditions for the MDRM. The Attribute Addition window is displayed.

Figure 136: Attribute Condition Add Window

| | or US Federal Reserve | III Los-English ▼ OFSAD ▼ 28 € |
|---|--|--------------------------------|
| USFED - FRY-15 - B - RISK2309 - Line It | em 16 - Commercial paper - Mapping | |
| Mapping Name * Seeded mapping1 | Mapping Description Addition of seeded mapping | |
| Regulatory Dataset * Account | Measure * Regulatory Account End of Period Balance | |
| Attribute Conditions | | |
| SI No Attribute Name | Operator Values | Action |
| 1 | | ľ |

9. Click the **Edit** icon to add the attribute conditions such as **Attribute Name**, **Operator** and **Value** from the dropdown list.

Figure 137: Attribute Condition Details page

巴

| Mapping Name * Seeded mapping1 | Mapping Description Addition of seeded mapping | Ŷ |
|-----------------------------------|---|--------|
| Regulatory Dataset * Account | Measure * Regulatory Account End of Period Balance | |
| Attribute Conditions | | |
| + 🖻 | | |
| SI No Attribute Name | Operator Values | Action |
| 1 ATS Account Flag | ▼ Include ▼ B - Buy × | ✓ × |
| | | |

11. Click the Save button to save the added alternative mapping path in the application. A regulatory mapping added confirmation window is displayed.

| USFED - FRY-15 - B - RISK23 | 09 - Line Item 16 - Commercial p | aper - Mapping | | |
|---|----------------------------------|-------------------|----|--------|
| Mapping Name * Seeded mapping | Mapping Description Addition | | | Û 🗎 |
| Regulatory Dataset * Account Attribute Conditions | Regulatory Mapper | uccesfully added. | ОК | |
| SI No Attribute Name | Operator | Values | _ | Action |
| 1 ATS Account Flag | Include | Y | | P |

Figure 138: Regulatory Mapping Added Confirmation Window

12. Click the **Ok** button and the newly added Alternative mapping path saved page is displayed.

Figure 139: Added Mapping Save page

ΟК

| Seeded Mapping Template Ver v9 | sion | | Seeded Map 8.1.2.0.0 | pping Logic Version | | | | Û O | |
|-----------------------------------|--------------------------------|---|-------------------------|---|-----|------|--------|-----|--|
| Adjustment Mappin | ig Paths | | | | | | | | |
| Mapping Name | Regulatory Datas | set Reporting Mea | asure | Attribute Conditions | | | | | |
| Adjustments for RISK2309 | Adjustme nts | Adjusted Amount | | Regulatory Report Cell Identifier is ('RISK2309') Regulatory Report Code is ('FRY-15') | and | | | | |
| Alternate Mapping | Paths Regulatory Dataset | Reporting Measure | Attribut | te Conditions | | Edit | Delete | | |
| Seeded mapping | Accoun t | Regula tory Accou nt End of | ATS | 5 Account Flag is ('Yes') | | P | 団 | | |
| | A | | | wly added seeded map | | | | | |

7.2 Reports Publish

Before retrieving the report, this feature allows you to verify the reporting values after considering seeded mappings and alternate mappings.

To publish the reports, follow these steps:

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Reports,** then select **Report Publish.**

Figure 140: Report Publish Summary Page

| | ublish Summ | gulatory Repo nary | | | | | | | | Regulatory Jur | isdiction | |
|--------------|----------------|-----------------------|-------------|------------------|----------------------------|-----------------------|--------------------|--------------------------|-------------------------|-------------------|----------------|----------|
| Q Sea | arch | | 2010 | | | N Frida (Den Herbert) | 1.1.1.1.1.1.1 | | | | | |
| Ċ. | Publish Exec | ution Summ | ary | | | | | | | | | |
| Execution ID | Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Fi Pi |
| 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | ß | |
| 1023 | MISC | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 17 | Published | G | |
| | 11 2314 7N | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 6 | Published | G | |
| 1022 | | | | | | | | | | | | |

2. Click the Add icon to publish a report. The Publish Reports window is displayed.

| Report Publish Name * | |
|------------------------------|---|
| Reporting Date 04/08/2022 | Ē |
| Reporting Run * | • |
| Legal Entities * | |
| Regulatory Jurisdiction * | • |
| Logic Version * | • |
| Regulatory Reports * | |

Figure 141: Publish Reports Window

3. Enter information in the following fields.

Table 34: Reports Publish

| Field Name | Description or Instruction |
|-------------------------|--|
| Report Publish Name | Enter the business name of the publish. |
| Reporting Date | Select the maximum run execution date using the calendar. By default, the maximum run execution date is displayed for a group of runs executed in that period. |
| Reporting Run | Select the reporting run from the dropdown list. |
| Legal Entities | Select one or many legal entities from the dropdown list. |
| Regulatory Jurisdiction | Select the jurisdiction from the dropdown list. |

| Field Name | Description or Instruction |
|--------------------|---|
| Logic Version | Select the logical version of the seeding mapping of the report. |
| Regulatory Reports | Select the one or more regulatory reports from the dropdown list. |

4. Click the **Publish** button to publish the report for the report to retrieve the fact table data. A confirmation window is displayed.

Figure 142: Reports Publish Confirmation Window

| | ORA | CLE [®] Re | gulatory Repo | orting | for US Fe | ederal Rese | erve | | | | ĥ | LS- | English | ۳ | OFSAD 🔻 | 8 | ٥ |
|-----|-----------|---------------------|----------------|--------|-----------|-----------------------------------|--|---------------------|-----------|--------|-------|------------------------------------|----------------|----------|---------|---|---|
| | Report Pu | ublish Summ | nary | | | | | | | | | Regulatory Jurisd US Federal Re | | | • | | |
| | Q Sea | irch | | | | | | | | | | | | | G | | |
| 6)) | Report | Publish Exec | ution Summ | arv | | | | | | | | | | | | | |
| | Execution | Execution Name | Reporting Date | | - | y Publish Publish opera | 1 ation has been triggered : | succesfully with Ex | ecution I | D 1061 | | | Re- Execute | Fi Pt | | | |
| | 1041 | 9c | 31-DEC-201! | | | | | | | C | ж | on Success | Q | | | | |
| | 1023 | MISC | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 17 | Publi | ihed | C) | | | | |
| | 1022 | 11 2314 7N | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 6 | Publi | hed | C | | | | |
| | 1021 | 15 and 009 | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Publi | hed | C | | | | |

5. Click the **Ok** button to view the recently published report details in the Report Publish Execution summary.

7.2.1 Manage Reports Publish

This section provides information on the procedures to re-execute, final publish or view the published reports in the application.

Re-execute Published Reports

To re-execute the published reports, follow these steps:

OK

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Reports,** then select **Report Publish.**

Figure 143: Report Publish Summary Page

| OF | RACLE | Regulatory Repo | orting | for US F | ederal Rese | rve | | | | n 🗎 US- | English | • | OFSAD 🔻 | 200 |
|----------|----------------------|-----------------|-------------|------------------|----------------------------|----------------------|--------------------|--------------------------|-------------------------|-------------------|----------------|----------|---------|-----|
| Repor | t Publish Sum | mary | | | | | | | | Regulatory Juri | sdiction | | • | |
| Q | Search | | 4101 | | | | 111 111 | | | | | | G | |
| Rep + | ort Publish Ex | ecution Summ | ary | | | | | | | | | | | |
| Exect | ution Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Fi Pu | | |
| 104 | 1 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | Ø | | | |
| 102 | 3 MISC | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 17 | Published | C1 | | | |
| 102 | 2 11 2314 7N | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 6 | Published | C1 | | | |
| 102 | 1 15 and 009 | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Published | CJ | | | |

2. Select the **Regulatory Jurisdiction** from the dropdown list and enter a specific report that you wish to view using the Search pane. The Report Publish Summary Result page is displayed.

Figure 144: Report Publish Execution Summary Page

| Rep | ort Pub | lish Summar | у | | | | | | | | | y Jurisdictio eral Reser | | • |
|-----|----------|---------------|-------|--------|--|--------------------|--------------------|--------------------------|-------------------------|--------|----------------|-----------------------------|---------|---|
| | Q 9d | | | | | | | 111 | | | | | | Ģ |
| C | ÷ | ıblish Execut | ion S | Summar | у | | | | | | | | | |
| C | eport Pu | Iblish Execut | | Logic | y Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Final Publish | Details | |

3. Click the **Re-execute** icon to re-execute the published report details. The Report Publish Summary page is displayed.

| Report Pu | ıblish Su | immary | | | | | | | latory Jurisd ederal Re | | • |
|-----------------|-------------------|----------------|-----------|-------------|---|----|------|----------------|----------------------------|---------|---|
| Q 9c | | | 1.11.1711 | | | | | | | | G |
| Report I | Publish | Execution Su | nmary | | | | | | | | |
| + | abiliti | | initian y | | | | | | | | |
| Execution ID | Execution Name | Reporting Date | Run Skey | Log Ver: | Regulatory Publish | | | Re- Execute | Final Publish | Details | |
| 1041 | 9с | 31-DEC-2015 | 3 | 8.1 | The Re-execution has been triggered succesfully for Execution ID 1041 | | cess | 2 | ¢ | | |
| 1041 | | | | | | ок | | | | | |

Figure 145: Report Publish Re-execution Confirmation Window

- e **OK** button
- **4.** Click the **OK** button to re-execute the published report. The Report Publish Re-execution Confirmation Window is displayed. The status of the re-execution triggered report status changes to **Ongoing** in the application.

Figure 146: Report Publish Execution Summary Page

| eport Pi | ublish Summ | ary | | | | | | | | | | ulatory Jur Federal | | - |
|-----------------|----------------|----------------|-------------|------------------|---------------------------------|----------------------|----------------------|-----------------------|-------------------------|-------------------|----------------|------------------------|---------|---|
| Q 9c | | | | | | | | | | | | | | Q |
| Report | Publish Exec | ution Summa | ary | | | | | | | | | | | |
| Execution ID | Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Final Publish | Details | |
| 1081 | ttt | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 1 | Published | Q | ÷ | | |
| 1062 | Sree | 08-APR-2022 | 4 | 8.1.2.0.0 | Default Org Structure Hierarchy | SOLO - Solo | 0 - Default Currency | 1 | 2 | Execution Success | Q | ¢ | | |
| 1061 | Execution1 | 08-APR-2022 | 4 | 8.1.2.0.0 | Default Org Structure Hierarchy | SOLO - Solo | 0 - Default Currency | 1 | 1 | Execution Success | Q | ÷ | | |
| | | | | | | | | | | | | | | |

Final Publish Reports

To final publish the reports, follow these steps:

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Reports,** then select **Report Publish.**

Figure 147: Report Publish Summary Page

| OF | RACLE | Regulatory Repo | orting | for US F | ederal Rese | rve | | | | n 🗎 US- | English | • | OFSAD 🔻 | 200 |
|----------|----------------------|-----------------|-------------|------------------|----------------------------|----------------------|--------------------|--------------------------|-------------------------|-------------------|----------------|----------|---------|-----|
| Repor | t Publish Sum | mary | | | | | | | | Regulatory Juri | sdiction | | • | |
| Q | Search | | 4101 | | | | 111 111 | | | | | | G | |
| Rep + | ort Publish Ex | ecution Summ | ary | | | | | | | | | | | |
| Exect | ution Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Fi Pu | | |
| 104 | 1 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | Ø | | | |
| 102 | 3 MISC | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 17 | Published | C1 | | | |
| 102 | 2 11 2314 7N | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 6 | Published | C1 | | | |
| 102 | 1 15 and 009 | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Published | CJ | | | |

2. Select the **Regulatory Jurisdiction** from the dropdown list and enter a specific report that you wish to view using the Search pane. The Report Publish Summary Result page is displayed.

Figure 148: Report Publish Execution Summary Page

| С | RAC | ELE [®] Regu | lator | y Reporti | ng for US F | ederal Reserve | | | | 💼 📩 | <u>.</u> | US-Eng | glish 🔻 | OFSAD 🔻 | 06 | 0 |
|-----|-------------------|-----------------------|-------------|------------------|----------------------------|----------------------|--------------------|--------------------------|-------------------------|-------------------|----------------|------------------|---------|---------|----|---|
| Rep | ort Pub | lish Summar | у | | | | | | | | | / Jurisdictio | | • | | |
| | Q 9d | | | | | | Man on Month and A | 111 | | | | 156,00 | | G | | |
| Re | eport Pu | ıblish Execut | ion S | Summar | у | | | | | | | | | | | |
| - | + | | | | | | | | | | | | | | | |
| 'n | Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Final Publish | Details | | | |
| | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | ß | ¢ | | | | |
| | | | | 1 | | | | | | | | | | | | |

3. Click the **Final Publish for Reporting** icon to final publish the report. The Final Publish Report Confirmation Window is displayed.

| Figure 149: Publish | Report Summary Page |
|---------------------|---------------------|
|---------------------|---------------------|

| eport Pu | ıblish Summ | ary | | | | | | | | | | julatory Jur Federal | | • |
|-----------|----------------|----------------|----------|------------------|---------------------------------|-------------------------|----------------------|---|----|-------------------|----------------|-------------------------|---------|---|
| Q 9c | | | | | | | | - | | | | | | G |
| Report | Publish Exec | ution Summa | ary | | | | | | | | | | | |
| Execution | Execution Name | Reporting Date | Run Skey | Logic Version | Regulatory Publish | 1 | | | | Status | Re- Execute | Final Publish | Details | |
| 1081 | ttt | 31-DEC-2015 | 3 | 8.1.2.0.0 | M Success. The Final Results | Publish completed succe | sfully for ID: 1061 | | | Published | ß | ÷ | | |
| 1062 | Sree | 08-APR-2022 | 4 | 8.1.2.0.0 | D | | | | ок | Execution Success | Ø | ÷ | | |
| 1061 | Execution1 | 08-APR-2022 | 4 | 8.1.2.0.0 | Default Org Structure Hierarchy | SOLO - Solo | 0 - Default Currency | 1 | 1 | Published | G | ÷ | | |
| 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | Q | ÷ | | |
| | | | | | | | | | | | | | | |

4. Click the **OK** button . The Final Report Publish Confirmation Window is displayed. The status of the final published report status changes to **Published** in the application.

Figure 150: Report Publish Execution Summary Page

ОК

| port Pu | ıblish Summ | ary | | | | | | | | | Reg | ulatory Jur Federal | isdiction Reserve | - |
|-----------------|----------------|----------------|----------|------------------|---------------------------------|----------------------|----------------------|-----------------------|----------------------|-------------------|----------------|------------------------|----------------------|---|
| Q 9c | | | | | | | | | | | | | | Q |
| Report | Publish Exect | ution Summa | ary | | | | | | | | | | | |
| Execution ID | Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Final Publish | Details | |
| 1081 | ttt | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 1 | Published | Q | ÷ | | |
| 1062 | Sree | 08-APR-2022 | 4 | 8.1.2.0.0 | Default Org Structure Hierarchy | SOLO - Solo | 0 - Default Currency | 1 | 2 | Execution Success | Q | ₫ | | |
| 1061 | Execution1 | 08-APR-2022 | 4 | 8.1.2.0.0 | Default Org Structure Hierarchy | SOLO - Solo | 0 - Default Currency | 1 | 1 | Published | Q | ÷ | | |
| 1041 | 9c | 31-DEC-2015 | з | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | Q | ₫ | | |
| | | | | | | | | | | | | | | |

View Published Reports

To view the published reports, follow these steps:

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Reports,** then select **Report Publish.**

Figure 151: Report Publish Summary Page

| C | ORA | | gulatory Repo | orting | for US F | ederal Rese | rve | | | | 📩 🛓 US- | English | • | ofsad 🔻 | Q |
|----|-----------------|----------------|----------------|-------------|------------------|----------------------------|----------------------|--------------------|--------------------------|-------------------------|-------------------|----------------|-----------|---------|---|
| Re | eport Pı | ublish Summ | ary | | | | | | | | Regulatory Juri | sdiction | | • | |
| | Q Sea | irch | | 7287 | | | | 1.1. 1927 | | | | | | Q | |
| | Report | Publish Exec | ution Summa | ary | | | | | | | | | | | |
| | + | | | | | | | | | | | | | | |
| | Execution ID | Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Fii Pi | | |
| | 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Execution Success | ß | | | |
| | 1023 | MISC | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 17 | Published | C1 | | | |
| | 1022 | 11 2314 7N | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 6 | Published | Q | | | |
| | 1021 | 15 and 009 | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Published | G | | | |

2. Select the **Regulatory Jurisdiction** from the dropdown list and enter a specific report that you wish to view using the Search pane. The Report Publish Summary Result page is displayed.

Figure 152: Report Publish Execution Summary Page

| 0 | RAC | ELE ® Regu | lator | y Reporti | ng for US F | ederal Reserve | | | | 💼 🔥 | 1 | US-Eng | lish 🔻 | OFSAD 🔻 | 80 |
|-----|-------------------|-------------------|-------------|------------------|----------------------------|--------------------|--------------------|--------------------------|-------------------------|--------|-----------------------|------------------|---------|---------|----|
| Rep | ort Pub | lish Summar | у | | | | | | | | Regulatory US Fede | | | • |] |
| (| 2 9d | | | | | | | 111 | | | | 126,00 | | G | |
| Re | port Pu | ıblish Execut | ion | | | | | | | | | | | | |
| | <u> </u> | | | summary | y | | | | | | | | | | |
| | Execution Name | Reporting Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Currency | Number of Entities | Number of Reports | Status | Re- Execute | Final Publish | Details | | |

3. Click the **View** icon to view the published report details. The Report Publish Summary page is displayed.

| Q Search Publish Parameters Execution D Reporting Date Run Skey Logic Version Consolidation Type Reporting Currency Number of Status Reports 1041 9c 31-DEC-2015 3 8.1.2.0.0 MSG CONSL - Consolidated USD - US Dollar 1 2 Execution Success | Publish - | 1041 - Rej | port Summary | | | | | | | | | | |
|--|---------------|---------------|--|----------|---------------|-----|----------------------|---------------------|----------|---------------|----------|-----------|--------|
| u Publish Parameters Enecution ID Reporting Date Run Sarey Lagic Version Consolidation Type Reporting Currency Number of Entities Number of Reporting Status 1041 9c 31-DEC-2015 3 8.1.2.0.0 MSG CONSL - Consolidated USD - US Dollar 1 2 Execution Success | | Mar Central | 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1 | | | | | | | 14,00000 | | CH GUL | - |
| Execution ID Reporting Date Run Skey Logic Version Consolidation Consolidation Type Reporting Currency Number of Entities Number of Reports Number of Reports Status 1041 9c 31-DEC-2015 3 81.2.0.0 MSG CONSL - Consolidated USD - US Dollar 1 2 Execution Success | Q Searc | h | | | | | | | | | | | 습 다 |
| Name Value Value | | Execution | | Run Skev | Logic Version | | Consolidation Type | Reporting Currency | | | Status | | |
| Publish Report Summary Arisdiction Report Code Number of Schedules Status Details | | | | | | | | | Entities | | | | |
| Reporting Entity Jurisdiction Report Code Number of Schedules Status Details | 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidated | USD - US Dollar | 1 | 2 | Executio | n Success | |
| MERNA Wells Force Rask National Association USEED ERV 0C 23 Forcestion Suscess | Publish R | | nmary | | Jurisdictio | n | Report Code | Number of Schedules | | Status | | Details | |
| WPDIA - Weils Faigo Balik, National Association OSED PRT-9C 22 Execution Success | Reporting Ent | | | | | | | | | | | - | |
| | | Wells Fargo I | Bank, National Asso | ociation | USFED | | FRY-9C | 22 | | Execution Suc | cess | 5 | |

Figure 153: Publish Report Summary Page

4. Click the Reporting Entity that you wish to see. The Report Schedule Summary page is displayed.

Figure 154: Report Schedule Summary Page

| 0 | | | | | | | | er det de la compañía | | | 14 10 10 m | | - 71 - 1 <mark>-2</mark> - | |
|-----------------|-------------------|------------------|----------|------------------|----------------------------|--------------------|----------|---|----------------------|-----------------|------------------------|-------------|----------------------------|-----|
| Q Sea | rch | | | | | | | | | | | | | Û O |
| Publish | Paramete | rs | | | | | | | | | | | | |
| Execution ID | Execution Name | Scheduleing Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | | Reporting Currency | Jurisdiction Code | Report Code | Number of Schedules | Status | | |
| 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consc | olidated | USD - US Dollar | USFED | FRY-9C | 22 | Execution S | uccess | |
| | | Europa a ru | | | | | | | | | | | | |
| Publish | Schedule | Summary | | | | | | | | umber of Mappin | | | | |

5. Click the Schedule that you wish to see. The Report Line Item Summary details page is displayed.

| | - 1041 - W | FBNA - USFE |) - FRY-9 | C - HI - Re | porting Lin | e Summary | | | | | | | |
|-----------------|-------------------|--------------|-----------|---------------|----------------------------|---------------------|--|----------------------------|-----------------------------------|------------------|--------------|---------|-----|
| Q Sea | rch | | | | | | an a | | | 14 | | 1911 19 | Û Q |
| Publish | Paramete | rs | | | | | | | No. 1 | Number of | | | |
| Execution ID | Execution Name | Celling Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | Reporting Curr | rency Schedul Code | e Number of Reporting Lines | Mapping Paths | Status | | |
| 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consolidate | ed USD - US D |)ollar HI | 96 | 100 | Execution St | uccess | |
| Publish | Reporting | Line Summar | у | | | | | | | | | | |
| | | | | | Report Code | Schedule Code | Reporting Line Code | Number of Mapping Paths | Reporting Meas Value | ure Status | | Details | |
| Reporting B | intity | | | Jurisdiction | Report Code | | | mapping Paths | value | | | | |

Figure 155: Report Line Item Summary Details Page

6. Click the Reporting Line item that you wish to see. The Mapping Details of the MDRM page is displayed.

Figure 156: Mapping Details Page

| ORA | CLE | Regulatory Re | eporting | for US Fed | leral Reserve | | | | | (| | | US-English | • | ofsad 🔻 | |
|-----------------|-------------------|---------------|-----------|------------------|----------------------------|--------------------|--------|--------------------|-------------------------|------------------------|-------------------------------|-------------------|--------------------------------|---|---------|--|
| Publish | - 1041 - V | VFBNA - USF | ED - FRY | (-9C - HI | - BHCK0497 | 7WORK - Repo | orting | Value Details | 5 | | | | 11 11 1 1 1 A | | | |
| Q Sear | rch | | | | | | | | | | | | | 企 | Q | |
| Publish | Summar | / for BHCK04 | 97WOR | K | | | | | | | | | | | | |
| Execution ID | Execution Name | Celling Date | Run Skey | Logic Version | Consolidation Hierarchy | Consolidation Type | | Reporting Currency | Reporting Line Code | Number of Mappin | Reporting Measure Value | Status | | | | |
| 1041 | 9c | 31-DEC-2015 | 3 | 8.1.2.0.0 | MSG | CONSL - Consoli | dated | USD - US Doll | ar BHCK0497WORK | 1 | 16089 | Executio | on Success | | | |
| Publish | Mapping | Details for B | HCK049 | 7WORK | | | | | | | | | | | | |
| Reporting Li | ine Code | Mapping Name | | | | | Mappin | g Type | Reporting Measure Value | Status | | Mapping Status | Enable for Final Publish | | | |
| BHCK049 | 7WORK | Seeded Man | agement F | leporting Lir | nes - 1 for BHC | K0497WORK | SEEDE | Ð | 16089 | Execution S | Success | ~ | | | | |

7. You can disable or enable the MDRM for final publish.

NOTE Once the Final Publish is completed, you cannot enable or disable the MDRM level values.

8 Data Extracts

This chapter provides information on creating and executing data extract definitions to export the regulatory reporting data into .csv files. It allows you to export data for a specific report, or cells and schedules. You can also export the data from a Derived Entity.

8.1 Create an Export Definition

To create an export definition, perform the following steps:

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve,** select **Regulatory Data Extracts.**

Figure 157: Regulatory Data Export page

| ORACLE [*] Regulatory Reporting for US Federal Reserve | ° Mo | - | US-English | • | RRRUSER 🔻 | 90 | 2 |
|---|---------|-------|------------|---|-----------|----|---|
| Regulatory Data Export Summary of All Export Definitions | | | | | Create | | |
| Q Search | 1.11 | 111 1 | | | Delete | | |
| No items to display. | | | | | | | |
| | | | | | | | |

2. Click **Create**. The New Model Definition page is displayed.

Figure 158: New Model Definition page

| Regulatory Data Export\ New Model Defin | ition | | Cancel | Save |
|--|--------------------------------------|-------------|---------------------------|------|
| • Name | USFEDDM1 | Description | USFED Data Model Creation | |
| Export Type | Reports 🗸 | | | |
| List of Reports | | | Q FDIC | |
| FDIC-8020 Summary Of Deposits | | | | |
| FDIC370 Record keeping for Tin | nely Deposit Insurance Determination | | | |

3. Select or enter the required values for each field as follows.

| Field Name | Description or Instruction |
|-------------|---|
| Name | Enter the name of the new model definition. |
| Description | Enter the new model definition description. |
| Export Type | Select the Export Type of the model from the dropdown list. |
| Report | This field is displayed only when the Export Type is either Schedule or Reporting Lines. Select the appropriate report from the drop-down list. |
| Search | Search for a specific object from the available list. |

Table 35: Model Export Definition Fields and Descriptions

- 4. Select the required objects from the list by marking the checkbox.
- Click Save to complete the Export definition creation. On successful creation of the Export Definition, the Regulatory Data Export Definitions Summary page is displayed.

Figure 159: Regulatory Data Export Definitions Summary page

| Regulatory Data Export Summary of All Export Definitions | Creat | te |
|--|-----------------|----|
| | | te |
| | Today by RRRUSE | |
| USFEDDM1 USFED Data Model Creation | Today by RRRU | SE |

8.2 Edit and View an Export Definition

To edit and view an export definition, perform the following steps:

1. Click on the Export Definition that you wish to edit or view from the Export Definitions Summary page.

Figure 160: Regulatory Data Export Definitions Summary page



The Edit or View Export Definition page appears.

| Figure | 161: | Edit o | r View | Export | Definition | page |
|--------|------|--------|--------|--------|------------|------|
|--------|------|--------|--------|--------|------------|------|

| Regulatory Data Export\ New Model Defin | ition | | Cancel | Save |
|--|--|-------------|---------------------------|------|
| • Name | USFED DM1 | Description | USFED Data Model Creation | |
| Export Type | Reports - | | | |
| List of Reports | | | Q Search | |
| FDIC-8020 Summary Of Deposits | | | | |
| FDIC370 Record keeping for Ti | mely Deposit Insurance Determination | | | |
| FFIEC-002 Report of Assets and | Liabilities of U.S. Branches and Agencies of For | eign Banks | | |
| FFIEC-002S | | | | _ |

2. You can update the existing information if required and click **Save** to save the changes in the Export Definition or click **Cancel** to cancel if there is no modification in the Export Definition.

8.3 Delete an Export Definition

To delete an export definition, perform the following steps:

1. Select a Model Export Definition from the Export Definitions Summary page.

Figure 162: Delete Regulatory Data Export Definition page

| \equiv | ORACLE [*] Regulatory Reporting for US Federal Reserve | ňo | * | US-English | Ŧ | OFSAD 1 | v | 06 | 0 |
|----------|---|----|---|------------|-------|---------|---|----|---|
| | Regulatory Data Export Summary of All Export Definitions | | | | I | Create | | | |
| | Q Search | | | | | Delete | | | |
| | USFED DM1 USFED Data Model Creation | | | Tod | ay by | ofsad | | | |

2. Click Delete to delete the Export Definition.

8.4 Executing the Regulatory Data Export Definition through Process Modelling Framework

After the Export Definition has been created, a process must be created in the Run Pipeline and must be executed through the Process Modelling Framework.

9 Metadata Browser

This section helps you to navigate through the 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 a 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 Applications, thus enabling traceability. It also allows you to view the data flow and the workflow of the application and understand the usage of objects within the application.

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

To access the Metadata Browser (Object and Application Views), 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 a given schedule or 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.

9.1 Reporting Metadata

To use MDB for schedule-wise metadata, and to use MDB for metadata wise schedule, identify the metadata used, perform the following steps:

 You can verify the data for related data elements in results using this information. Navigate to Metadata Browser, select Catalog of Objects, select OFSAA Metamodel, select Reporting Metadata, and then select Reports. The MDB Reporting Metadata Screen is displayed.

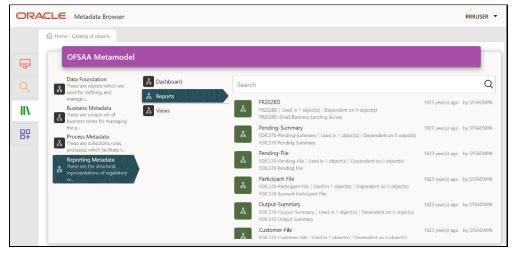


Figure 163: MDB - Reporting Metadata Page

2. Click the object view FR2028D to view the list of schedules. The **Reporting Metadata Schedule View** page is displayed.

| Image: Boot Processing of objects Image: Boot Processing of Procesing of Procesing of Processing of Processing | ORACLE Metadata Browser | | | RRRUSER 🔻 |
|--|---|---------------------------|---|-----------|
| PR2028D PR2028D-Small Business Lending Survey Depends On O O Objects O O O O D O D O D O D O D O D O D O D | | <u>Use</u> d In 1 1 | _ | |
| SYSADMIN on 03 Feb 99 12:02 AM Created SYSADMIN on 03 Feb 99 12:02 AM | FR2028D | <u>Dep</u> ends On | | |
| Created SYSADMIN on 03 Feb 99 12:02 AM | 975 IONIN 02 5-1-01 1947 M | 0 Objects Object Types | | |
| Details | Created SYSADAIN on 03 Feb 99 12:02 AM Last Updated | Details | | |

Figure 164: MDB - Reporting Metadata - Schedule View

You can view the following information on the **Schedule Details** page:

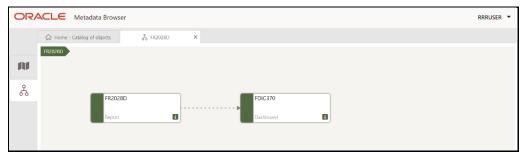
- **Depends On**: This section displays the metadata used in a given schedule.
- **Used In**: This section displays the Reports in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.
- **3.** Click **Details** to view the dependency and usage information such as the **Object Name** and the **Object Type**.

Figure 165: MDB - Reporting Metadata - Schedule View 1

| FR2028D - Dependency and Usage | |
|--------------------------------|-----------------|
| Used in 1 Dashboard | |
| Object Name | Object Type 1↓ |
| FDIC370 | Dashboard |
| | |
| | |

4. From the Schedule View page, click the Dependency tab to view the report tree structure.

Figure 166: MDB - Reporting Metadata Tree Structure Page



Starting from common metadata used across the application, you may want to know the list of reports or derived entities this metadata has used. Let us take an example of a measure. To identify how value is computed, perform the following steps to trace it back to the metadata.

9.2 Business Metadata

This section provides information on the Business Metadata Objects which include Base Metadata and Derived Metadata.

9.2.1 Base Metadata

The following are the steps to perform to view the Base Metadata details. For example, Measures.

 To view the measures, navigate to Catalog of Objects, select OFSAA Metamodel, select Business Metadata, select Base Metadata, and then select Measures. The MDB Business Metadata Page is displayed.

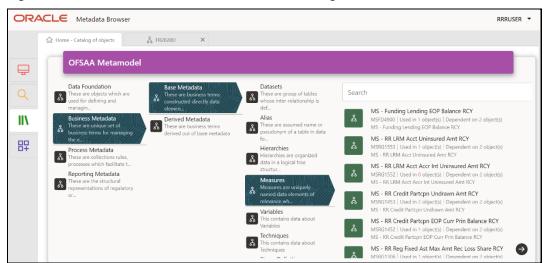


Figure 167: MDB - Business Metadata - Measure View Page

 Click the Measure that you wish to view. The MDB Business Metadata Measure Details page is displayed.

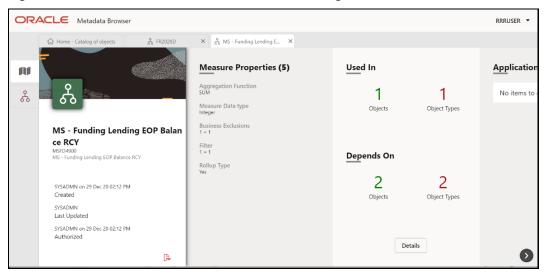


Figure 168: MDB - Business Metadata Measure Details Page

You can view the following information on this page:

- Measure Properties: It provides information on the properties of Business measures. For example, aggregation function, Measure Data Type, Business Exclusions, Filter, and Rollup Type.
- **It 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.
- 3. Click **Details** to view the measure dependency and usage information.

Figure 169: Measure Dependency and Usage Details Page

| MS - Funding Lending E | OP Balance RC | Y - C | Dependency and Usage | |
|--|-----------------|-------|---|---------------------|
| Used in 1 Derived Entity | | | Depends on 1 Entities, 1 Columns | |
| Object Name | Object Type ↑↓ | | Object Name ↑↓ | Object Type ↑↓ |
| DE - Fact Regulatory Funding Lending Details | Derived Entity | | Fact Regulatory Funding Lending Details | Entities |
| | | | End Of Period Balance In Reporting Currency | Columns |
| | | | | |
| | | | | |
| | | | | |
| | | | | |

4. From the Measure Details page, click the Dependency tab to view the measure tree structure.

| OR | ACLE Metadat | a Browser | RRRUSER | • |
|---|-------------------------|---|---------|---|
| | Home - Catalog of o | spects δ_{δ}^{2} FR2028D X δ_{δ}^{2} MS - Funding Lending E X | | |
| | MS - Funding Lending EO | | | |
| | | | | |
| ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ | C F. ir | nd Of Period Balance In Rep tring Currency alance RCY Measure DE - Fact Regulatory Funding Lending Details Derived Entity Derived Entity | | |
| | NOTE | The similar steps as mentioned in this section are applicable for other metadata such as Business Metadata (Hierarchies, | | |

Figure 170: Business Metadata Measure Tree Page

The similar steps as mentioned in this section are applicable for other metadata such as Business Metadata (Hierarchies, Measures, Variables, and so on) and Derived Metadata (Dimensions, Filters, and so on), Process Metadata (Process, Rules, and so on) and Data Foundation (Target Model, Sources, Connectors, and so on).

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9.2.2 Derived Metadata

The following are the steps to perform to view the Derived Metadata details. For example, Derived Entities.

 To view the schedule-wise derived entities, navigate to Catalog of Objects, select OFSAA Metamodel, select Business Metadata, select Derived Metadata, and then select Derived Entities.

ORACLE Metadata Browser RRRUSER ☆ Home - Catalog of objects 중 FR2028D × 옳 MS - Funding Lending E... × **OFSAA Metamodel** Ē Data Foundation Base Metadata This contains data about Search ects which are hese are business terms constructed directly data ጽ ሔ sed for defining and Business Processors DE-Threshold Information isiness Metadata Derived Metadata II\ usiness Processors are leasurements which require ጜ DEQOR002 | Used in 1 object(s) | Dependent on 11 obj DE-Threshold Information re unique set a s terms for mar DE - Operational Loss Data Collection Derived Entities 睅 rocess Metadata ቆ DEQOR001 | Used in 3 object(s) | Dep DE - Operational Loss Data Collection These are entities which are populated through a series ዱ \$ es which facilitate t DE-Legal Reserves Frequency Filters Filters allow you to filter DEQOR003 | Used in 1 object(s) | Dependent on 11 object(s) DE-Legal Reserves Frequency Reporting Metadata & \$ presentations of regulatory netadata using the defined DE - Regulatory Planned Action Reporting DEREG002 | Used in 2 object(s) | Dependent on 17 object(s) DE - Regulatory Planned Action Reporting Expressions are user-defined å DE - Management Reporting for EOP DEREG001 | Used in 45 object(s) | De DE - Management Reporting for EOP ጜ Dependent on 13 object(s) Cubes This contains data about & DE - Scheduled Regulatory Reporting Comments Ð

Figure 171: MDB - Business Metadata – Derived Entity Page

2. Click the **Derived Entity** that you wish to view. The **Derived Entity Details** page is displayed.

| RACLE Metadata Brow | ser | | | | RRRUSER |
|---|----------------|---|-------------------|-------------------|---------|
| Home - Catalog of objects | ♣ FR2028D | × 옰 MS - Funding Lending E × 융 DE - Reg | ulatory Planned × | | |
| | CON CONTRACTOR | Derived Entity Properties (3) | Used In | | Applica |
| — 人 ³ | | Source Type Dataset | 2 | 1 | No iten |
| 66 | | Aggregate Flag Yes | Objects | Object Types | |
| DE - Regulatory P | lanned Action | Materialized View Yes | | | |
| Reporting DEREGO02 DE - Regulatory Planned Action | | | Depends On | | |
| SYSADMN on 29 Dec 20 01:12 Created | РМ | | 17 Objects | 3 Object Types | |
| SYSADMN on 30 Dec 20 01:12 Last Updated | PM | | | | |
| SYSADMN on 30 Dec 20 01:12 Authorized | РМ | | D | etails | |
| | R | | | | 1 |

Figure 172: Derived Entity Details Page

You can view the following information on this page:

- Derived Entity Properties: It provides information on properties of derived entities, such as Source Type, Aggregate Flag, and Materialized View.
- **It depends on**: This section displays all the object names and their types, such as Dataset, Hierarchy, and so on.
- Used In: This section displays the Objects in which this schedule is used.

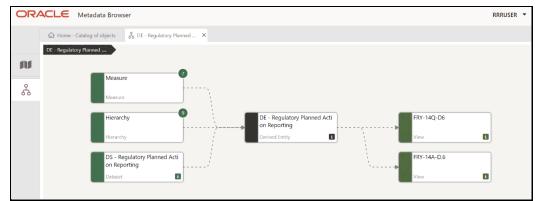
- **Applications**: This section displays the applications in which this schedule is used.
- 3. Click **Details** to view the derived entity dependency and usage information.

Figure 173: Derived Entity Dependency and Usage Page

| DE - Regulatory P | lanned Action Report | ting - Dependency and Usage | |
|-------------------|----------------------|---|--|
| Used in 2 View | | Depends on 7 Measure, 9 Hierarchy, 1 Dataset | |
| Object Name | Object Type ↑↓ | Object Name ↑↓ Object Type ↑↓ | |
| FRY-14A-D.6 | View | Average Total Assets leverage Capital Measure | |
| FRY-14Q-D6 | View | Bal sheet Impact Amt Measure | |
| | | RWA Adv Impact Amt Measure | |
| | | RWA Impact Measure | |
| | | Tier1 Cap Impact Measure | |
| | | Tier1 Comm Impact Measure | |
| | | Total Leverage Exposure Ratio Measure | |

4. From the **Derived Entity Details** page, click the **Dependency** tab to view the Derived Entity tree structure.

Figure 174: Derived Entity Tree Structure Page



For more information about the Metadata and its usage, see the OFSAA Metadata Browser User Guide.

9.3 Metadata Report 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.

9.3.1 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 a minimum of 150 GB available
- ii. Ensure that the **TEMP** tablespace is a minimum of 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_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 successfully with the 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:

| 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 infodom="" of="" the="" where<br="">US FED is installed>. For example: 'FSDFINFO'</value> |

Table 36: Task1 (METADATA PARSER)

Table 37: 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 infodom="" of="" the="" where<br="">US FED is installed>. For example: 'FSDFINFO'</value> |

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 the 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. Log in to Oracle Financial Services Analytical Applications interface with your credentials.
- **b.** Navigate to **Regulatory Reporting for US Federal Reserve**, select **Operations**, and then select **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. Log in to Oracle Financial Services Analytical Applications interface with your credentials.
- **b.** Navigate to **Regulatory Reporting for US Federal Reserve**, select **Operations**, and then select **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 a minimum of one Run to be enabled in the FSI_DE_POP_RUN_LIST table in the Atomic Schema. By default, RGRNUSFED is enabled.

Table 38: Run Names for Metadata Parser

| RUN NAME | INCLUDE RUN |
|---------------|-------------|
| 1511420664416 | Y |

Excluding Irrelevant Data Flows from Lineage Reports

For each Run, some of the Data Mappings can be functionally irrelevant. For these cases concerning 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 a minimum of one Report to be enabled in the FSI_DE_POP_REPORT_LIST table in the Atomic Schema. By default, the following Reports are enabled for US FED Jurisdiction.

| DASHBOARD_ID | JURISDICTION_CODE | REPORT_CODE | INCLUDE_REPORT |
|--------------|-------------------|-------------|----------------|
| 1 | USFED | FRY-9C | Υ |
| 2 | USFED | FRY-9LP | Υ |
| 3 | USFED | FFIEC-009 | Υ |
| 4 | USFED | FFIEC-009a | Υ |
| 5 | USFED | FRY-15 | Υ |
| 6 | USFED | FRY-20 | Υ |
| 7 | USFED | FRY-12 | Υ |
| 8 | USFED | FRY-11 | Υ |
| 9 | USFED | FRY-11s | Υ |
| 10 | USFED | FR-2314 | Υ |
| 11 | USFED | FR-2314s | Υ |
| 12 | USFED | FR-2052A | Υ |
| 13 | USFED | FR-2052B | Υ |
| 14 | USFED | FRY-14Q | Υ |
| 15 | USFED | FRY-14A | Υ |
| 16 | USFED | FFIEC-031 | Y |

Table 39: Report Codes for Report Parser

| L | 1 | | l |
|----|-------|------------|---|
| 17 | USFED | FR-2886B | Y |
| 18 | USFED | FFIEC-041 | Υ |
| 19 | USFED | FRY7N | Υ |
| 20 | USFED | FFIEC101 | Υ |
| 21 | USFED | FR-2900 | Υ |
| 22 | USFED | FDIC-8020 | Υ |
| 23 | USFED | FRY-14M | Υ |
| 24 | USFED | FR-2644 | Υ |
| 25 | USFED | FRY-7NS | Υ |
| 26 | USFED | FFIEC-002 | Υ |
| 27 | USFED | FR2420 | Υ |
| 28 | USFED | FFIEC-002S | Υ |
| 29 | USFED | FR2502Q | Υ |
| 30 | USFED | FFIEC030 | Υ |
| 31 | USFED | FFIEC030S | Υ |
| 32 | USFED | FR2835A | Υ |
| 33 | USFED | FRY7Q | Υ |
| 34 | USFED | FRY8 | Υ |
| 35 | USFED | FR2028D | Υ |
| 37 | USFED | FDIC370 | Υ |

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

Topics:

- Verifying Logs
- Validating Lineage Outputs

9.3.2 Verifying Logs

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

Table 40: Data Element Logs

| Tasks | Batch Run ID | Indication |
|-----------------------------|--|--|
| Task1 (METADATA Parsing) | REGISTER_ELEMENTS_ <batch_ Run_ID></batch_ | 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></batch_run_id> | Processes Report Parsing. The message "Completed REPORT_TO_ELEMENTS" indicates that all the Report parsing is completed. |

9.3.3 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

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
/
```

9.3.4 User Access

The following user groups are pre-seeded in the component that helps 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.

9.3.5 Create and Export Metadata Report Templates

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

1. Navigate to **Utilities** and then select **Metadata Report**.

Figure 175: Metadata Report Template Summary Page

| ne > | | | | |
|--------------------|--------------------------------------|----------------------------|---------------|--------------------------|
| earch | | | | Q Search D Reset Refresh |
| Template Id | | | Template Name | |
| | | | | |
| ummary | | | | |
| | Delete Export to Excel Export to XIV | AL Export to OEMM Download | | |
| Add CEdit View 🗎 [| | | Status | Created Date |

2. Click Add icon, in the Summary Screen, to create a new Metadata Report Template.

Figure 176: Add Metadata Report Template Page

| | llatory Reporting for US Federal Rese | erve | 💼 歳 🖻 U | IS-English 🔻 OFSAD 🔻 🔏 🙋 |
|----------------------------------|---------------------------------------|----------------------|-------------|--------------------------|
| Home > | | | | (|
| ∨ Search | | | | Q Search D Reset Refresh |
| Template Id | | Te | mplate Name | |
| ✓ Summary → Add | Export to Excel Export to XML Export | to OEMM Download | | |
| Template Id | Template Name | Template Description | Status | Created Date |
| 208660 | Lineage | test | Not Started | 2021-02-03 16:37:34 |
| Page 1 of 1 (1-1 of 1 items) ĸ ⊀ | к < | | | Records Per Page 15 |

3. Provide the Name and Description for the new template on the *Template Definition* Page.

Figure 177: Template Definition Window

| | | Templ | ate Defir | nition | | | Save 🤡 | Return |
|------|-----------------|-------------------|----------------|-----------------------|---------------|--------|--------|--------|
| Sack | 1 Definition | 2 Object Types | Filter Objects | Lineage Properties | — 5 Review | Next > | | |
| | | | Definition | | | | | |
| | Basic Details | | | | | | | |
| | | * Name | Lineage USFED | | | | | |
| | | Description | Lineage USFED | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

- **4.** Select the desired object from the Object Type dropdown to be exported.
- 5. The Individual **Report** generates only the basic properties of the object selected, that is, name and description. The 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: The 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 elements that are identified by dependencies.
- 8. For Individual Report: In the Export Options, do not select Dependencies or Data Lineage.

| | | Temp | late Defir | nition | | | Save FReturn |
|-------|----------------|-------------------|------------------|-----------------------|---|--------|--------------|
| K Bac | k Definition | 2 Object Types | 3 Filter Objects | Lineage Properties | 5 | Next > | |
| | | | Object Types | | | | |
| | Object Types | | | | | | |
| | | Choose Das | hboard 🗙 | | | | |
| | Export Options | | | | | | |
| | De | pendencies | | | | | |
| | D | ata Lineage | | | | | |
| | | | | | | | |

Figure 178: Object Types window

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

Figure 179: Individual Sample Report

| | A | В | С | D | E | F | - |
|------|-----------------------------|---|---|---|---|---|---------|
| 1 | | | 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 | <u> </u> | | | | | | |
| 14 - | 🕩 🖻 Classification Rule 🦯 💱 | | | | | | • I .:i |

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

| Figure | 180: | Export | Options |
|--------|------|--------|-----------------|
| | | | • • • • • • • • |

| | | Temp | late Defi | nition | | | Save 🚩 Return |
|--------|----------------|-------------------|------------------|-----------------------|---|--------|---------------|
| < Back | k Definition | 2 Object Types | 3 Filter Objects | Lineage Properties | 5 | Next > | |
| | | | Object Types | 5 | | | |
| | Object Types | | | | | | |
| | | Choose Das | hboard × | | | | |
| | Export Options | | | | | | |
| | 1 | Dependencies | | | | | |
| | | Data Lineage | | | | | |

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

Figure 181: Relational Sample Report

| | А | В | С | D | E | F | G | Н | | J | K |
|----|-------------------|--------------------------------|--------------|-------------|--------------|-------------|---------------|-------------|--------------|------------|--------|
| 1 | Path Name | Dependency | | | | | | | | | - |
| 2 | Path1 | Dashboard > Report > View > Hi | erarchy > E | Entities > | | | | | | | |
| 3 | Path2 | Dashboard > Report > View > De | rived Entity | y > Measur | e > Entities | > | | | | | |
| 4 | Path3 | Dashboard > Report > View > De | rived Entity | y > Hierarc | ny > Entitie | s > | | | | | |
| 5 | Path4 | Dashboard > Report > View > De | rived Entity | y > Datase | > Alias > | Entities > | | | | | |
| 6 | Path5 | Dashboard > Report > View > De | rived Entity | y > Datase | > Entities | > | | | | | |
| 7 | Path6 | Dashboard > Report > View > De | rived Entity | y > Busines | s Process | or > Measu | re > Entitie | s > | | | |
| 8 | Path7 | Dashboard > Report > View > De | rived Entit | y > Busine | s Process | or > Datase | et > Alias > | Entities > | | | |
| 9 | Path8 | Dashboard > Report > View > De | rived Entit | y > Busines | s Process | or > Datase | et > Entities | > | | | |
| 10 | Path9 | Dashboard > Report > View > Re | porting Ele | ement > Me | asure > Er | tities > | | | | | _ |
| 11 | Path10 | Dashboard > Report > View > Re | porting Ele | ement > Hie | rarchy > E | ntities > | | | | | |
| 12 | Path11 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Measure | > Entities | > | | | |
| 13 | Path12 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Hierarch | y > Entities | > | | | |
| 14 | Path13 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Dataset | > Alias > E | ntities > | | | |
| 15 | Path14 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Dataset | > Entities > | > | | | |
| 16 | Path15 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Busines | s Processo | r > Measur | e > Entitie | s > | |
| 17 | Path16 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Busines | s Processo | r > Datase | t > Alias > | Entities > | |
| 18 | Path17 | Dashboard > Report > View > Re | porting Ele | ement > De | rived Entity | > Busines | s Processo | r > Datase | t > Entities | > | |
| 19 | Path18 | Dashboard > Report > View > Re | porting Ele | ement > Bu | siness Pro | cessor > M | easure > E | ntities > | | | |
| 20 | Path19 | Dashboard > Report > View > Re | porting Ele | ement > Bu | siness Pro | cessor > D | ataset > Ali | as > Entiti | es > | | |
| 21 | Path20 | Dashboard > Report > View > Re | porting Ele | ement > Bu | siness Pro | cessor > D | ataset > Er | tities > | | | |
| 22 | | | | | | | | | | | - |
| 1 | Paths Path1 Path2 | / Path3 / Path4 / Path5 / Pat | h6 / Pathi | 7 / Path8 | /Path | 1 | | Ш | | | ► I .: |

11. The first sheet shows the different Paths and their Dependencies until 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 the 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.

Figure 182: Path 1 Object Type

| 1 | A | B | C | D | E | F | G | Н | | J |
|------|----------------|------------------------------|-------------------|---|-------------|-----------------------------|-------------|-------------|---------------------|--------------------------------------|
| 1 0 | DASHBOARD_NAME | DASHBOARD_DESC | DASHBOARD_COUNTRY | DASHBOARD_REGULATOR | REPORT_NAME | | | VIEWS_DESC | VIEW_DISPLAY_FORMAT | HIERARCHY_NAME |
| | | Financial Statements of U.S. | USA | Board of Governors of the Federal Reserve | BS | Schedule BS?Balance Sheet | | FRY-11-BS | Tabular | IFRS - Reported at fair Value Flag F |
| | | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS-M?Memoranda | | | Tabular | Reg delinquency band Hierarchy |
| 4 F | 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 |
| 5 F | 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 |
| 6 F | 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 |
| 7 F | 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 | Tabular | Reporting Line Code |
| | | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS-M?Memoranda | | FRY-11-BS-M | Tabular | Bands hierarchy |
| | | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS?Balance Sheet | | | Tabular | Derivative Type Code Hierarchy |
| 10 F | 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 |
| 11 F | 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 |
| 12 F | 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 |
| 13 F | FRY-11 | Financial Statements of U.S. | USA | Board of Governors of the Federal Reserve | IS-A | Schedule IS-A?Changes in Er | FRY-11-IS-A | FRY-11-IS-A | Tabular | Capital Instrument Transaction Type |
| 14 F | FRY-11 | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS?Balance Sheet | | FRY-11-BS | Tabular | Non Interest bearing deposit Hierard |
| 15 F | 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 |
| 16 F | 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 |
| 17 F | FRY-11 | Financial Statements of U.S. | USA | Board of Governors of the Federal Reserve | IS-A | Schedule IS-A?Changes in Er | | FRY-11-IS-A | Tabular | Instrument type Hierarchy |
| | | 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 |
| 19 F | 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 | Tabular | Reg delinquency band Hierarchy |
| | | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS-M?Memoranda | | | Tabular | Balance Sheet Category Hierarchy |
| | | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS-M?Memoranda | | FRY-11-BS-M | Tabular | Consolidation Code |
| 22 F | 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 |
| 23 F | 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 |
| | | 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 |
| | | 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 |
| 26 F | 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 His |
| 27 F | 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 |
| 28 F | 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 |
| 29 F | 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 | Tabular | Reg Instrument Classification Hiera |
| | | Financial Statements of U.S. | | Board of Governors of the Federal Reserve | | Schedule BS-M?Memoranda | | FRY-11-BS-M | Tabular | Instrument type Hierarchy |
| 31 F | 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 |
| 12 F | FRY-11 | Financial Statements of U.S. | USA | Board of Governors of the Federal Reserve | IS-A | Schedule IS-A?Changes in Er | FRY-11-IS-A | FRY-11-IS-A | Tabular | Consolidation for Aggregation |
| 13 F | 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 Hierard |
| 14 F | 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 |
| | | 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 |
| 36 F | 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 |
| 37 F | 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 |
| 00 0 | Paths Paths | Path2 Path3 Path4 | Path5 Path6 Path7 | Path8 Path9 Path10 Path11 P | DC . | Path14 Path15 | COV 11 DC | COV 11 DC | Tabular | Degulatory Draduat Classification b |

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

| | A | В | С | D | E | F | G | Н | | J | K |
|----|-----------------------|---------------------------------|------------|-------------|------------|-------------|------------|-----------|------------|---------|----------|
| 1 | Path Name | Usage | | | | | | | | | |
| 2 | Path1 | Columns > Hierarchy > View > | Report >[| Dashboard | > | | | | | | |
| 3 | Path2 | Columns > Measure > Derived | Entity > V | iew > Rep | ort >Dashb | oard > | | | | | |
| 4 | Path3 | Columns > Hierarchy > Derived | Entity > \ | /iew > Rep | ort >Dash | board > | | | | | |
| 5 | Path4 | Columns > Measure > Busines | s Processo | or > Derive | d Entity > | View > Re | port >Dash | nboard > | | | |
| 6 | Path5 | Columns > Measure > Reportin | g Element | > View > | Report >D | ashboard 🔅 | > | | | | |
| 7 | Path6 | Columns > Hierarchy > Reporting | ng Element | > View > | Report >[| Dashboard | > | | | | |
| 8 | Path7 | Columns > Measure > Derived | Entity > R | eporting El | ement > Vi | ew > Repo | ort >Dashb | oard > | | | |
| 9 | Path8 | Columns > Hierarchy > Derived | Entity > F | Reporting E | lement > \ | /iew > Rep | ort >Dashl | board > | | | |
| 10 | Path9 | Columns > Measure > Busines | s Processo | or > Derive | d Entity > | Reporting E | lement > | View > Re | port >Dash | board > | |
| 11 | Path10 | Columns > Measure > Busines | s Processo | or > Report | ing Elemer | t > View | > Report > | Dashboard | > | | |
| 12 | | | | | | | | | | | |
| 13 | | | | | | | | | | | |
| 14 | | | | | | | | | | | |
| 15 | | | | , | | | | | | | • |
| N. | Paths / Path1 / Path2 | / Path3 / Path4 / Path5 / Pat | h6 🖌 Pathi | 7 / Path8 | / Path 🛛 🔍 | | | | _ | | 🗆 🖬 📖 |

Figure 183: Usage Sample Report

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

Figure 184: Patch Selection Sheet

| | A | B | C | D | E | F | G | Н | |
|---------|-------------------------------|---------------------------------------|---------------------------|-----------------------------------|-----------------------------------|-----------|-------------------------|-----------------|------------------------|
| 1 CO | LUMNS NAME | COLUMNS_DESC | COLUMNS_PHYSICAL_COL_ID | HIERARCHY_NAME | HIERARCHY_DESC | HIER_TYPE | HIER_MULTI_DIM_PROPERTY | HIER_TOTAL_REQD | VIEWS_NAME |
| | | | FCT_DEPOSITS_BORROWINGS.F | | | | | Yes | FFIEC-031-RC-E |
| 3 Rep | surchased Or Indemnified Flag | Indicates if the said account is Rep | FCT_LOAN_ACCOUNT_SUMMARY | Repurchased or Indemnified Flag | Repurchased or Indemnified Flag | BI | | | FFIEC-031-RC-P |
| | | | FCT_LOAN_ACCOUNT_SUMMARY | | | | REGULAR | Yes | FRY-9C-HC-C |
| 5 Tro | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FFIEC-041-RC-O |
| 6 Nec | ative Amortization Flag | This column stores if loan has neg | FCT LOAN ACCOUNT SUMMARY | Negative Amortization Flag Hiera | Negative Amortization Flag Hiera | BI | REGULAR | Yes | FFIEC-031-RC-C |
| 7 Mor | tgage 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 |
| 8 Cle | ared Transaction Flag | This columns stores if particular tra | FCT REG ACCOUNT SUMMARY F | Cleared Transaction Flag Hierard | Cleared Transaction Flag Hierard | BI | REGULAR | Yes | FFIEC-031-RC-R Part II |
| 9 Cle | ared Transaction Flag | This columns stores if particular tra | FCT_REG_ACCOUNT_SUMMARY F | Cleared Transaction Flag Hierard | Cleared Transaction Flag Hierard | BI | REGULAR | Yes | FRY-15-D |
| 10 Mar | k To Market Value In Reporti | This stores the mark to market value | FCT_REG_ACCOUNT_SUMMARY.M | Mtm Value-FRAS Hierarchy | Hierarchy Mtm Value-FRAS | BI | REGULAR | Yes | FRY-15-8 |
| 11 Bro | ker Surrogate kev | This stores unique identifier for the | FCT DEPOSITS BORROWINGS.N | Broker Hierarchy Deposit Borow | Broker Hierarchy Deposit Borow | BI | REGULAR | Yes | FFIEC-031-RC-E |
| 12 Cal | lable Deposit Indicator | Indicates if said deposit can be cal | FCT DEPOSITS BORROWINGS F | Deposit Option Indicator Hierarch | Deposit Option Indicator Hierarch | BI | REGULAR | Yes | FFIEC-031-RC-E |
| 13 Imp | airment 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 |
| 14 Tro | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FRY-9C-HC-N |
| 15 Troi | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FFIEC-041-RC-C |
| 16 Tro | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FFIEC-031-RC-O |
| 17 Neg | ative Amortization Flag | This column stores if loan has neg | FCT LOAN ACCOUNT SUMMARY | Negative Amortization Flag Hiera | Negative Amortization Flag Hiera | BI | REGULAR | Yes | FFIEC-041-RC-C |
| 18 Cle | ared Transaction Flag | This columns stores if particular tra | FCT REG ACCOUNT SUMMARY F | Cleared Transaction Flag Hierard | Cleared Transaction Flag Hierard | BI | REGULAR | Yes | FFIEC-041-RC-R Part II |
| 19 Mar | k To Market Value In Reporti | This stores the mark to market value | FCT REG ACCOUNT SUMMARY N | Mtm Value-FRAS Hierarchy | Hierarchy Mtm Value-FRAS | BI | REGULAR | Yes | FRY-15-F |
| 20 Bro | ker Surrogate kev | This stores unique identifier for the | FCT DEPOSITS BORROWINGS.N | Broker Hierarchy Deposit Borowi | Broker Hierarchy Deposit Borow | BI | REGULAR | Yes | FFIEC-041-RC-E |
| 21 Tro | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FRY-9C-HC-C |
| 22 Mor | tgage 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 |
| 23 Mor | tgage 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 |
| 24 Cla | im Local Currency Code | Refers to the Local currency code | FCT REG ACCOUNT SUMMARY. | Currency Code Comparison Hier | Currency Code Comparison Hier | BI | REGULAR | Yes | FFIEC-009-C, Part II |
| 25 Cro | ss Border Claim indicator | Indicates if said claim is cross brow | FCT REG ACCOUNT SUMMARY F | Cross Border Claim Hierarchy | Cross Border Claim Hierarchy | BI | REGULAR | Yes | FFIEC-009-C, Part II |
| 26 Tran | nsaction 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 |
| 27 Dep | osit 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 |
| 28 Tro | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FRY7N-BS-A |
| 29 Tro | ubled Debt Restructure Flag | This column indicates if said loan i | FCT LOAN ACCOUNT SUMMARY | Troubled Debt Restructure Flag | Troubled Debt Restructure Flag | BI | REGULAR | Yes | FR-2314-BS-A |
| 30 Nec | ative Amortization Flag | This column stores if loan has neg | FCT LOAN ACCOUNT SUMMARY | Negative Amortization Flag Hiera | Negative Amortization Flag Hiera | BI | REGULAR | Yes | FRY-11-BS-A |
| 31 Rec | ourse to General Credit | This stores the recourse to general | FCT REG ACCOUNT SUMMARY F | Recourse To General Credit India | Recourse To General Credit India | BI | REGULAR | Yes | FFIEC-041-RC-V |
| 32 Cor | tractual Maturity in Days | This column stores the orignal mat | FCT REG ACCOUNT SUMMARY N | Contractual Maturity Term Hierar | Contractual Maturity Term Hierar | BI | REGULAR | Yes | FFIEC-041-RC-R Part II |
| 33 Net | table 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 |
| | | | FCT DEPOSITS BORROWINGS N | | | | REGULAR | Yes | FRY-9C-HC-E |
| | | | FCT DEPOSITS BORROWINGS.N | | | | REGULAR | Yes | FFIEC-031-RC-O |
| | | | FCT DEPOSITS BORROWINGS F | | | | REGULAR | Yes | FFIEC-041-RC-E |
| | | | FCT DEPOSITS BORROWINGS N | | Deposit List Skey Hierarchy | | REGULAR | Yes | FFIEC-041-RC-E |
| 20 0 | shass Data Vari | This column stores the data on wh | ECT LOAN ACCOUNT CURRANDY | Acquisition Data | Wissershufer Association Date | | | Van | EDV OC HC C |
| 16 (K.) | Paths Path1 Path2 | / Path3 / Path4 / Path5 / Path6 | 5 Path7 Path8 Path9 Path1 | | | | | | |

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

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

Figure 185: Object Type Selection

| | | Temp | late Defi | nition | | | Save 🔽 Return |
|-----|--------------|-------------------|----------------|----------------------------|-------------|--------|---------------|
| Bac | k Definition | 2 Object Types | Filter Objects | 4 Lineage Properties | 5 Review | Next > | |
| | | | Object Types | S | | | |
| | Object Types | | | | | | |
| | | Choose Das | hboard × | | | | |
| | Export Optio | ns | | | | | |
| | | Dependencies | | | | | |
| | | Data Lineage | | | | | |

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).

| | | | eport.xls [Read-Only] [Compatibil | ty model - microsoft Excer | | <u> </u> |
|--------------|----------------------------|-----------------------|-----------------------------------|----------------------------------|----------------------|---|
| Home Insert | Page Layout Formulas Data | Review View | | | | |
| Cut | Arial ~ 10 ~ A A | = = 😸 🗞 🖓 Wrap Text | General * | 🛃 📝 📝 | Fill + | 27 🕅 |
| aste | B I U - III - 🖄 - A - | 📰 📰 📰 💷 🖼 Merge & Ce | nter * \$ * % • *.0 .00 | Conditional Format Cell | Insert Delete Format | Sort & Find & |
| | Font | | G Number G | Formatting + as Table + Styles + | · · · · Q Clear · | Filter * Select * |
| | | Alignment | Number (a) | Styles | Cells Ec | diting |
| A1 • | fx SCHEDULE | | | | | |
| A | B | C | D | E | F | G |
| SCHEDULE | VIEW | CELL ID | DERIVED ENTITY CODE | METADATA CODE | RESULT AREA TABLE | RESULT AREA COLUMN |
| HC-E | FRY-9C-HC-E | BHOD6648 | DERHCE03 | DSRHCE03 | FCT_REG_ACCOUNT_SUM | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHCB6648 | DERHCE03 | DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD6648 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD2389 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD2604 | DERHCE03 | DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD2389 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD6648 | DERHCE03 | DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHCB2389 | DERHCE03 | DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHCB2210 | DERHCE03 | DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHDMA164 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHCB2389 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD2389 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHFNA245 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHCB6648 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHDMA242 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHFNA245 | DERHCE03 | DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E HC-E | FRY-9C-HC-E FRY-9C-HC-E | BHOD2604 BHDMA242 | DERHCE03 DERHCE03 | DSRHCE03 DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E HC-E | | | | | | MAFN_REG_DEPOSIT_TYPE |
| HC-E | FRY-9C-HC-E | BHFNA245 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| | FRY-9C-HC-E | BHCB6648 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E HC-E | FRY-9C-HC-E | BHFNA245 | DERHCE03 | DSRHCE03 | | MAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E FRY-9C-HC-E | BHDMA242 BHCB2210 | DERHCE03 DERHCE03 | DSRHCE03 DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHCB2210 BHCB6648 | DERHCE03 DERHCE03 | DSRHCE03 DSRHCE03 | | ALS N_ENTITY_TYPE_SKEY |
| HC-E | FRY-9C-HC-E | BHCB6648 BHENA245 | DERHCE03 DERHCE03 | DSRHCE03 DSRHCE03 | | IMAEN_REG_DEPOSIT_TYPE_ IMAEN_REG_DEPOSIT_TYPE |
| HC-E | FRY-9C-HC-E | BHENA245 BHOD2389 | DERHCE03 DERHCE03 | DSRHCE03 DSRHCE03 | | IMAFN_REG_DEPOSIT_TYPE_ |
| HC-E | FRY-9C-HC-E | BHOD2389 | DERHCE03 | DSRHCE03 | | MAAN REG DEPOSIT TYPE |
| HC-E | FRY-9C-HC-E | BHOD2369 BHOD6648 | DERHCE03 | DSRHCE03 | | MAIN REG DEPOSIT TYPE |
| HC-E | FRY-9C-HC-E | BHCB2389 | DERHCE03 | DSRHCE03 | | MAIN REG DEPOSIT TYPE |
| | | 5 Path6 Path7 Lineage | UERBUEUS | DSRHCE0.3 | FOLKEG ACCOUNT SUN | WARN REG DEPOSIT TYPE |

Figure 186: Lineage Details

14. Select Filter Objects to see the selected objects.

Figure 187: Template Definition Filter Objects window

| Template Definition | | | | Save 2 | F Return | | | |
|---------------------|------------|--------------|---------------------|----------------------------|----------|--------|--|--|
| Back | Definition | Object Types | 3 Filter Objects | 4 Lineage Properties | 5 | Next > | | |
| | | F | Filter Objects | | | | | |
| | | - [| | 1 | | | | |
| | | | Dashboard | | | | | |

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.

Figure 188: Object Selection window

| Dashboard | | | |
|--|----|------------------|--|
| Available Objects | | Selected Objects | |
| FR2314 FR2314S FR2052A FRY-14Q FRY-14A FFIEC031 FR2886B FFIEC041 FRY7N FRY9LP FFIEC101 FR2900 | | FRY9C | |
| Search | ٩, | OK | |

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

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

| Dashboard | | | | |
|---|---|-----|------------------|----|
| Available Objects | | | Selected Objects | |
| FRY-14Q FRY-14A FRY7N FRY9LP FRY-14M FRY7NS FRY7Q FRY8 FRY15 FRY20 FRY12 FRY11 | | > < | FRY9C | |
| FRY | 0 | | | ОК |

Figure 189: Object Search Option window

17. Select the Lineage Properties required to be generated.

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

| Table 41: Lineage Propertie | S |
|-----------------------------|---|
|-----------------------------|---|

| SI. 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 direct Metadata (Metadata Sub Code is the 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 direct Metadata (Metadata Sub Code is the 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 direct Metadata (Metadata Sub Code is the 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 |

| SI. No. | Lineage Property | Property Description |
|------------|----------------------------------|---|
| | | Metadata Sub Code. The Results Area Table Type represents how the table is populated. For example Data Flow, Seeded Data, and so on. |
| 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 that 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 that 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 the 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. |

| SI. No. | Lineage Property | Property Description |
|------------|----------------------------------|---|
| 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. |
| 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. |

| SI. No. | Lineage Property | Property Description |
|------------|----------------------------------|--|
| 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. |
| 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. |

| SI. No. | Lineage Property | Property Description |
|------------|-----------------------------------|---|
| 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. |
| 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 concerning Report Filter Operator in Results Area. This is the derived representation of the Report Filter Operator in the Results Area. |
| 79 | Data Element Filter Member | Stores the Ultimate Source Table Column Member Code of Lineage Report generated concerning Report Filter Member Code in Results Area. This is the derived representation of the Report Filter Member Code in the Results Area. |
| 80 | Data Element Metadata Operator | Stores the Ultimate Source Table Column Operator Code of Lineage Report generated concerning Target Metadata Operator in Results Area. This is the derived representation of the Target Metadata Operator in the Results Area. |
| 81 | Data Element Metadata Member | Stores the Ultimate Source Table Column Member Code of Lineage Report generated concerning Target Metadata Member Code in Results Area. This is the derived representation of the Target Metadata Member Code in the Results Area. |

| | | Temp | late Defir | nition | | | Save 🔽 Return |
|--|--|--------------|----------------|---|-------------|--------|---------------|
| K Back Defin | | Object Types | Filter Objects | 4 Lineage Properties | 5 Review | Next > | |
| | | Lin | eage Propert | ies | | | |
| Dashboard Schedule View Cell Id Derived Entity 0 Derived Entity 0 Metadata Code Metadata Desc Metadata Sub 0 Metadata Sub 0 Metadata Sub 0 | Description e ription Code Description | | > < | Cell Group Id Report Jurisdiction | | | |

Figure 190: Lineage Properties window

18. Review the Template Definition once and click Save.

Figure 191: Template Definition Review window

| | < Back | \checkmark | $\overline{\mathbf{v}}$ | $\overline{\mathbf{v}}$ | \checkmark | 5 | Next > | |
|---|-------------------|--------------|-------------------------|-------------------------|-----------------------|-----------|--------|--|
| | | Definition | Object Types | Filter Objects | Lineage Properties | Review | | |
| | | | | Review | | | | |
| | Object Identifier | | Object Na | ame | Ob | ject Type | | |
| 0 | 1612432885810 | | | | FRY9C | Dashboard | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

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

Figure 192: Template Definition Summary-Export to Excel page

| ORACLE | [®] Regulatory Reporting for US Feder | eral Reserve | | L US-English ▼ OFSAD ▼ & |
|---------------------|--|-------------------------|-----------------------|-------------------------------------|
| me > | | | | |
| Search | | | | Q Search "D Reset Refresh |
| Template Id | | | Template Name | |
| | | | | |
| Summary | Delete Export to Excel Export to XML | Export to OEMM Download | | |
| | - > | Export to OEMM Download | | |
| Add CEdit View 🗎 🛙 | | | Status | Created Date |
| Add C Edit View 🕮 D | rch 💽 🗸 | 6 | Status Not Started | Created Date 2021-02-11 18:16:46 |

20. Select a template in the Template List in the 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. Select a template in the Template List in the Summary screen and click Export to XML to export the desired objects in XML format.

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

Figure 193: Template Definition Summary-Export to an XML page

| ome > | | | |
|----------------------------------|--------------------------------------|-------------------------|-------------------------------------|
| Search | | | Q Search D Reset Refresh |
| Template Id | | Template Name | |
| Summary + Add 🕼 Edit 📑 View 🛍 | Delete Export to Excel Export to XML | Export to OEMM Download | |
| Add C Edit View | Delete Export to Excel Export to XML | Export to OEMM Download | |
| Add C Edit View | | | Created Date |
| Add C Edit View | arch 💽 🗸 | \$ | Created Date 2021-02-11 18:16:46 |

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

Figure 194: Template Definition Summary- Refresh page

| OR | ACLE [®] Regu | latory Reporting for US F | ederal Reserve | | L US-English ▼ OFSAD ▼ & |
|-----------------------------------|------------------------|---------------------------|------------------------------|---------------|-------------------------------------|
| iome > | | | | | |
| Search | | | | | Q Search 'D Reset Refresh |
| | | | | Template Name | |
| | Template Id | | | Template Hume | |
| | Template Id | | | | |
| Summary | | | | | |
| Summary | | Export to Excel Export to | XML Export to OEMIM Download | | |
| Summary | | Export to Excel Export to | | | |
| Summary | View 🛍 Delete | | | Status | Created Date |
| Summary +Add & Edit Sort By | View 🛍 Delete | | * 6 3 | | Created Date 2021-02-11 18:16:46 |

- 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.** The Query for each path and if data is present for this path
- c. Lineage Query
- d. Status of Excel Output Creation
- e. Exceptions and errors, if any.
- **23.** Select a template in the Template List in the *Summary* screen and click Download to save a copy of the generated Metadata Report Templates Excel Sheet, after the export status shows as completed.

Figure 195: Template Definition Summary-Download page

| _ | | gulatory Reporting for US Feder | ral Reserve | 🔲 💩 | 🛓 US-English 🔻 OFSAD 🔻 🎗 |
|-----|---------------------------|----------------------------------|-------------------------|-------------------|----------------------------------|
| lom | e > | | | | |
| Se | arch | | | | Q Search D Reset Refresh |
| | Template Id | | | Template Name | |
| | | | | | |
| Su | mmary | | | | |
| | , | te Export to Excel Export to XML | Export to OEMM Download | | |
| + | , | te Export to Excel Export to XML | Export to OEMM Download | | |
| + | Add 🕼 Edit 📲 View 💼 Delet | | | Status | Created Date |
| + s | Add C Edit View Delet | · · | 8 | Status Ongoing | Created Date 2021-02-11 18:16:46 |

User Access

The following user groups are pre-seeded in the component that helps 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.

9.3.6 View Metadata Report Templates

Perform the following steps to view the Metadata Report Templates:

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

Figure 196: Template Definition Summary View Page

| me > | | |
|---|--|---------------------------|
| Jearch | | Q Search "D Reset Refresh |
| Template Id | | Template Name |
| Summary | Pelete Export to Excel Export to XML Export to OEMM Downlo | d |
| iummary FAdd C Edit View 🖻 ort By Sea | | ıd |
| Add C Edit View | | |
| Add CE Edit View | rch 🗁 💣 ớ | |

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

9.3.7 Modify or 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 the Summary screen.
- 2. Click the Edit icon to modify the generated Metadata Report Templates excel report (after the export status shows as completed).

Figure 197: Template Definition Summary Edit page

| me > | | | | | |
|-----------------------|----------------------------|----------------------------|-------------------------------|-------------------|-------------------------------------|
| Search | | | | | Q Search "O Reset Refresh |
| | Template Id | | | Template Name | |
| Summary +Add C Edi | t 📑 View 🗎 Dele | e Export to Excel Export t | o XML Export to OEMM Download | | |
| +Add C Edi | t View 🖹 Delet | | o XML Export to OEMM Download | | |
| , | Search | | | Status | Created Date |
| +Add C Edi | Search | [| 2 · 6 2 | Status Ongoing | Created Date 2021-02-11 18:16:46 |

9.3.8 Delete Metadata Report Templates

Perform the following steps to delete the Metadata Report Templates:

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

Figure 198: Template Definition Summary Delete page

| onne | e > | | | | |
|------|------------------------------------|---------------------------------|-------------------------|-------------------|----------------------------------|
| Sea | arch | | | | Q Search D Reset Refresh |
| | Template Id | | | Template Name | |
| | mmary Add 🕼 Edit 📲 View 🗎 Delet | e Export to Excel Export to XML | Export to OEMM Download | | |
| +/ | · | Export to Excel Export to XML | Export to OEMM Download | | |
| + A | Add 🕼 Edit 📲 View 💼 Delet | _ | | Status | Created Date |
| + A | Add C Edit Yiew Delet | | 6 3 | Status Ongoing | Created Date 2021-02-11 18:16:46 |

9.4 Viewing Data Elements Summary

Select Data Elements Summary from the main navigation menu to view all the Data Elements.

| | Summary | | | | |
|------------------------|---------------------------------|------------------------------|-----------------------------|-------------------|-----------------------|
| T | No Entity Selected Entity | x | | | Reports Schedule Cell |
| Filter | No Entity Selected Attribute | Export | Show All Elem | ents | |
| Entity | Attribute | Definition | Application | Element Type | List of Values |
| Fact Account Cash Flow | Account Surrogate Key | Unique surrogate key gener | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | As Of Date Surrogate Key | Unique key for FIC_MIS_Dat | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | Cash Flow Type Key | This column stores the surro | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | Cash Inflow Amount | It holds Inflow Amount for e | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | Cash Outflow Amount | Stores outflow amount for e | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | Inflow Amount In Reporting | This column stores the uniq | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | Iso Currency Code | ISO currency codes is a stan | Assets Liability Management | Processing Output | |
| Fact Account Cash Flow | Legal Entity Surrogate Key | Unique surrogate key for ea | Assets Liability Management | Processing Output | |

By default, the page displays all the data elements.

Figure 200: Selection Panel

Figure 199: Data Elements Summary



Click a row and the selection panel displays the selected entity and attribute.

Figure 201: Selected Entity

| Filter | Account Load Run Map Entity Account Or Contract Number Attribute | | | | Reports | Schedule | Cell |
|----------------------|---|----------------------------|--|-----------------------------------|---------|----------|--------|
| Entity | | Attribute | Definition | Application | | Element | Type |
| Account Load Run Map | | Account Or Contract Number | This column stores the unique identifier of th | Financial Services Data Foundatio | n | Data Tra | nsform |

The tabs on the right can be used to view reports, schedules, and cells as shown in Figure 201, which are utilized for the selected data element.

Figure 202: Report or Schedule View

| Report | Schedule |
|--|--|
| Search | Search |
| Report Codes | Schedule Codes |
| FDIC370 | FDIC370>Account-File |
| FFIEC-031 | FDIC370>Participant-File |
| FFIEC-041 | FDIC370>Pending-File |
| FR-2644 | FDIC370>Summary |
| FR2028D | FFIEC-031>RC FFIEC-031>RC-B |
| FR2835A | FFIEC-031>RC-C |
| FRY-11 | FFIEC-031>RC-N |
| FRY-14M | FFIEC-031>RC-S |
| FRY-14Q | FFIEC-031>RI-B |
| FRY-9C | Page 1 of 5 (1-10 of 45 items) K < 1 2 3 4 5 > X |
| Page 1 of 2 (1-10 of 11 items) K < 1 2 > X | |
| Close | Close |

NOTE

For <u>Viewing Data Elements</u> and <u>Viewing Data Elements</u> <u>Summary</u>, Data Elements batch execution is required for the screen to function.

10 Report Submission

This chapter provides an understanding of the report submission process.

Topics:

- <u>Report Submission: AgileREPORTER to Regulator</u>
- Edit Checks or Validity Check or Quality Checks
- <u>Report Templates to be used in AgileREPORTER</u>
- Supported Report Template Version and Activation Date

10.1 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, and so on.

10.2 Edit Checks or Validity Check or Quality Checks

The OFSAA UI carries out the report level or submission check comprising Edit Checks or Validity Checks, or Quality Checks as provided by the regulator.

NOTE

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

10.3 Report Templates to be used in AgileREPORTER

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

| Report or Schedule Name | Report Template |
|-------------------------|-----------------|
| FDIC-8020 | FDIC8020_V2 |
| FFIEC-002 | FFIEC002_V2 |
| FFIEC-002S | FFIEC002S_V1 |
| FFIEC-009 | FFIEC009_V2 |
| FFIEC-009A | FFIEC009A_V1 |
| FFIEC-030 | FFIEC030_V3 |
| FFIEC-030S | FFIEC030S_V1 |
| FFIEC-031 | FFIEC031_V26 |

Table 42: Report Templates for AgileREPORTER

| Report or Schedule Name | Report Template |
|-------------------------|-----------------|
| FFIEC-041 | FFIEC041_V26 |
| FFIEC-101 | FFIEC101_V2 |
| FR-2052A | FR2052A_V4 |
| FR-2314 | FR2314_V6 |
| FR-2314S | FR2314S_V2 |
| FR-2420A | FR2420A_V3 |
| FR-2420B | FR2420B_V3 |
| FR-2420C | FR2420C_V4 |
| FR 2502Q | FR2502Q_V2 |
| FR-2644 | FR2644_V4 |
| FR 2835A | FR2835A_V2 |
| FR-288SB | FR2886B_V3 |
| FR-2900 ¹ | FR2900_V4 |
| FR Y-11 | FRY11_V6 |
| FR Y-11S | FRY11S_V3 |
| 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_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 |

| Report or Schedule Name | Report Template |
|-------------------------|-------------------|
| FR Y-14QA INTAUTO | FRY14QAINTAUTO_V2 |
| FR Y-14QA INTCARD | FRY14QAINTCARD_V3 |

Adjustment Entries Expectation for FR-2900

FR-2900 Data Expectation for Account / GL granularity is daily. The reporting happens on Monday where the Derived Entity picks one week prior, that is, Tuesday of Last Week to current Monday (Reporting date). But the adjustment Entries for this report are expected to be populated only on Reporting Date (that is, Monday) for all the Cell IDs (MDRM Codes). Each Cell ID represents each Regulator Specific MDRM Code and Weekday (that is, MON, TUE, and so on).

Table 43: Table 44: Report Templates for AgileREPORTER

| Report Name | Report Template |
|-------------------------|-----------------------|
| FR Y-14QA INTFM | FRY14QAINTFM_V2 |
| FR Y-14QA INTHE | FRY14QAINTHE_V2 |
| FR Y-14QA INTL OTH CONS | FRY14QAINTLOTHCONS_V2 |
| FR Y-14QA INTSB | FRY14QAINTSB_V2 |
| FR Y-14QA STUDENT | FRY14QASTUDENT_V3 |
| FR Y-14QA US OTH CONS | FRY14QAUSOTHCONS_V3 |
| FR Y-14QA USSB | FRY14QAUSSB_V3 |
| FR Y-14Q BAL | 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_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 |

| Report Name | Report Template |
|------------------------------|-----------------------|
| FR Y-14Q RETAIL INTAUTO | FRY14QAINTAUTO_V2 |
| FR Y-14Q RETAIL INTCARD | FRY14QAINTCARD_V3 |
| 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_V3 |
| FR Y-14Q RETAIL US OTHCONS | FRY14QAUSOTHCONS_V3 |
| FR Y-14Q RETAIL USSB | FRY14QAUSSB_V3 |
| FR Y-14Q SEC | FRY14QSEC_V5 |
| FR Y-14Q SUPMNT | FRY14QSUPMNT_V2 |
| FR Y-14Q TRADING | FRY14QTRADING_V3 |
| FR Y-15 | FRY15_V9 |
| FR Y-20 | FRY20_V2 |
| FR Y-7N | FRY7N_V4 |
| FR Y-7NS | FRY7NS_V1 |
| FR Y-7Q | FRY7Q_V2 |
| FR Y-9C | FRY9C_V18 |
| FR Y-9LP | FRY9LP_V8 |

10.4 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.

| AgileREPO | | Sho | w Deleted Returns | Delete Return Log | Create I | lew 🕞 Import adjustme | ents – Submit | Form Variables | |
|----------------|---|---------------|-------------------|-------------------|-------------|-----------------------|--------------------|-----------------------|----------|
| Regulator : | | RETURNS \$ | VERSION \$ | REFERENCE DATE \$ | JOB STATUS | WORKFLOW CLVXAS | APPROVAL | EDITIC Administration | , AN |
| US FED Reserve | ~ | EDIC8020 | 2 | 12/31/2015 | R () | O 🖪 🗆 🗆 🗆 🗆 | Not Approved (0/1) | 🕒 Ma Edi | ince |
| Entity | | FFIEC002 | 4 | 12/31/2015 | R () | 😳 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | 🕒 Ma Edi | ince |
| WFBNA | ~ | FFIEC002S | 1 | 12/31/2015 | R () | 😳 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | 🕒 Ma Edi | ince |
| Form | | FFIEC009 | 2 | 01/04/2021 | 00 | | Not Approved (0/1) | 🕒 Ma Edi | ince |
| All | ~ | • FFIEC030 | 3 | 12/31/2015 | R () | 😳 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | L Ma Edi | ince |
| Available date | | FFIEC030S | 1 | 12/31/2015 | R () | 🚱 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | 🕒 Ma Edi | ince |
| All | ~ | • FFIEC031 | 20 | 12/31/2015 | R () | 🖸 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | 🕒 Ma Edi | ince |
| | | | 20 | 12/31/2015 | R () | 🚱 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | L Ma Edi | ince |
| | | FR2028D | 1 | 12/31/2015 | R () | 😳 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | 🕒 Ma Edi | ince |
| | | • FR2314 | 5 | 12/31/2015 | R () | 🚱 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | Le Ma Edhaona | ince |
| | | FR2420A | 4 | 12/31/2015 | R () | 😳 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | L Manage Editions | Variance |
| | | FR2502Q | 2 | 12/31/2015 | R () | 🚱 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | Manage Editions | Variance |
| | | <u>FR2644</u> | 4 | 12/31/2015 | R () | 🚱 🖪 🗌 🗌 🗌 🗌 | Not Approved (0/1) | L Manage Editions | Variance |
| | | FR2835A | 3 | 12/31/2015 | R () | 🛟 R | Not Approved (0/1) | L Manage Editions | Variance |

Figure 203: AgileREPORTER Entity Setup

Click on a Created Entity to access report templates according to the Version and the Activation Date, and assign the necessary privileges as required.

| AgileREPORTER [®] Dashboard | | | Job Manager | 395 XBRL Checker 🔻 hi aruser 🗱 😧 |
|--------------------------------------|-------------------------------------|-------------------------------|-------------|----------------------------------|
| Entity and Return Administration | Entity Setup: FED (US FED Reserve) | | | |
| | Entity: WFBNA | Delete | | Export Export |
| | Can be used for reporting? | | | Deleted Entities |
| | Edit Entity Assign Returns Variable | | | Hide D Show |
| | Return Valid | from Valid to | - 1 | Add new entity 💽 |
| FED | BE15A v1 | Configure | | |
| E 5 WFBNA | BE185 v1 | Configure | | |
| | BE577 v1 | Configure | | |
| | BE605 v1 | Configure | | |
| | CFL812 v1 | Configure | | |
| | CNTGNT v1 | Configure | | |
| | CSROCTC v1 | <u>Configure</u> | | |
| | CSROFA v1 | <u>Configure</u> Configure | | |
| | CSROFS VI | Conidure | | |
| | | Assign | Cancel | |
| | | | | |
| | | | | |

Figure 204: AgileREPORTER Entity Setup: US FED Reserve

11 Maintenance

This chapter provides an understanding of the maintenance process for the Regulatory Templates.

Changes to the Regulatory Template are one of the most common and continuous activities. The following steps help to assess the impact (You can replace the measure, dimension for existing data warehousing configuration pack using the following process):

- 1. Choosing different execution as a final. After report verification, if the requirement is to change the execution, then you must visit the Process Execution Summary section. After making these changes you must refresh Derived Entities. Then AgileREPORTER also needs to retrieve returns so that revised data is reflected on AgileREPORTER.
- **2.** If Executing Batch to resave Derived Entities is not working, you can look for Batch Operation Log files. For file path, <u>OFS Analytical Applications Infrastructure Installation and Configuration Guide</u>.
- **3.** To apply a revised patch, refer to the ReadMe file for instructions to be followed.
- 4. To update the revised data warehouse configuration pack, perform the following instructions.
 - a. Navigate to Settings, select Administration, and then select Data Warehouse Integration.

Figure 205: Data Warehouse Integration

| AgileREPORTE | ER | Dashboard | | | | | | | Job Manager | 395 X | BRL Checker 👻 hi aruser | ¢ 0 |
|-------------------------------|----|------------|----------------|------------|-------------------|-------------|------|------------------|-------------------|-----------|---|----------|
| | | | Show Deleted R | Returns | Delete Return Log | 🗜 Create I | lew | 😭 Import adjustm | ents 👻 Subn | nit 😱 | Users | • î |
| Regulator : US FED Reserve | ~ | RETURNS \$ | ١ | VERSION \$ | REFERENCE DATE \$ | JOB STATUS | | KFLOW LVXAS | APPROVAL | EDITI | Security Settings Approval Workflow Template | s AN |
| US PED Reserve | • | FDIC8020 | 2 | 2 | 12/31/2015 | B () | C) R | | Not Approved (0/1 | I) 🕒 🗄 | Privilege Groups | nce |
| Entity | | FFIEC002 | 4 | 4 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1 | I) 🕒 🖽 | | ince |
| | ~ | FFIEC002S | 1 | 1 | 12/31/2015 | ® () | 😋 R | | Not Approved (0/1 | I) 🕒 Ed | Calendar Form Schedule Binding | nce |
| Form | | FFIEC009 | 2 | 2 | 01/04/2021 | 00 | м | | Not Approved (0/1 | l) 🕒 🗄 | Calculation Engines | nce |
| All | ~ | • FFIEC030 | 3 | 3 | 12/31/2015 | B () | C) R | | Not Approved (0/1 | I) 🕒 🗄 | Config Package Binding | ince |
| Available date | | FFIEC030S | 1 | 1 | 12/31/2015 | B () | 😋 R | 00000 | Not Approved (0/1 | I) 🕒 🖽 | Data Warehouse Integration | ince |
| | ~ | | 2 | 20 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1 | I) 🕒 Ki | Submission Modules Proxy Settings | ince |
| | | • FFIEC041 | 2 | 20 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1 | I) 🕒 🗄 | Email Notifications Settings | ince |
| | | FR2028D | 1 | 1 | 12/31/2015 | R () | C) R | | Not Approved (0/1 | I) 🕒 🗄 | Colum Mohunde Ello Lacotion | • nce |
| | | | 6 | 5 | 12/31/2015 | 0 | 😲 R | | Not Approved (0/1 | I) 🕒 🖸 | Back | ince |
| | | FR2420A | 4 | 4 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1 | I) 🕒 🗄 | inage itions | Variance |
| | | FR2502Q | 2 | 2 | 12/31/2015 | 0 | 😋 R | | Not Approved (0/1 | I) 🕒 🗄 Ed | inage itions | Variance |
| | | FR2644 | 4 | 4 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1 | I) 🕒 🗄 Ed | inage itions | Variance |
| | | FR2835A | 3 | 3 | 12/31/2015 | R () | C) R | | Not Approved (0/1 | I) 🕒 Ha | inage itions | Variance |
| | | FR2900 | 4 | 4 | 12/31/2015 | R () | () R | | Not Approved (0/1 | I) 🕒 Ma | inage itions | Variance |

- **b.** Click **Add** to add a contextual button.
- **c.** Enter details of the contextual button.

Name: The text needs to 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>>/ drilldown/USFED/\${formCode}/\${cellId}/\${formVersion}/\${referenceDate}/\${run}/\${entityCode}

Example:

http://10.40.72.155:7278/OFSAA/drilldown/USFED/\${formCode}/\${cellId}/\${formVersion} /\${referenceDate}/\${run}/\${entityCode}

- i. Use http or https depending on the protocol configured for OFSAA.
- ii. Select an icon.
- **d.** Click **Add** to save the details.

Figure 206: Adding Contextual Button

| AgileREPORTER | Dashboard | Add Contextual Bu | tton | | × | ger 395 | | |
|---------------|--------------------|-----------------------------------|--------------------------------------|--|--|-------------|--------|--|
| OFSAA_USFED | Contextual Buttons | Name: | | | | | | |
| | | Linked to: | | | | DESCRIPTION | ICON ¢ | |
| | Add | AGILE REPORTER | x | | | | | |
| | | Built in Variables: | | | | | | |
| | | ≡ \${cellId} ≡ \${formVersion} | ■ \${entityCode} ■ \${referenceDate} | \${entityName} \${prv_referenceDate} | S{formCode} S{regulatoryPrefix} | | | |
| | | ≡ \${tableCode} | = \${Y_ordinate} | ≡ \${Z_ordinate} | <pre> s(regulatory renx) s(run) </pre> | | | |
| | | Description | | | | | | |
| | | Pick an icon | | | | | | |
| | | 2 | | | | | | |
| | | | Add | | Cancel | | | |

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

| NOTE • See <u>AgileREPORTER user documentation</u> for details. |
|--|
|--|

12 Validation or Edit Checks for Data Schedules

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

12.1 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 the 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.

12.2 Configuration Steps

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

12.2.1 Source Model Generation

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve** application.

Figure 207: Regulatory Reporting Us Federal Reserve page

| 춝 Home | \equiv | ORACLE [®] Regulatory Reporting for US Federal Reserve | ĥ | 4 |
|----------------------|----------|---|---|---|
| < Data Management Fr | | | | |
| Data Sources | | | | |
| Data Mapping | | | | |
| Post Load Changes | | | | |
| DMT Configurations | | | | |
| | | | | |
| | | | | |

2. Navigate to **Data Management Framework** and select **Data Sources**. A new window is displayed as follows.

| om | a Sources e > Data Sources | | | | | | | | • |
|-----|---|---|---|---|--|---|---|------------------------------------|----------|
| ear | ch and Filter | | | | | | | Q Search | 'D Reset |
| | (| Code | | | | Source TypeSele | ect | v | |
| | Ν | lame | | | R | lecord Status ACTIV | /E | v | |
| Sum | mary | | | | | | | | |
| | | | | | | | | | |
| ÷ | Add 📑 View 🗷 Edi | it 🗐 Delete 📋 Copy | y Authorize 🚯 Ma | ke Latest 🛛 🏷 Purge | | | Se | arch | |
| | Add View & Edi | it 🗊 Delete 🗋 Copy | Authorize 🖪 Ma | ke Latest 📎 Purge Upload Type | Created by | Created Date | Se | arch Active | |
| | | | | | Created by SYSADMN | Created Date 19/01/21 19:5 | Version | | |
| + | Code | Name | Source Type | Upload Type | | | Version i4:17 1 | Active | |
| | Code AAI_CONFIG_SRC | Name AAI_CONFIG_SRC | Source Type RDBMS | Upload Type CATALOG | SYSADMN | 19/01/21 19:5 | Version 44:17 1 12:57 1 | Active Yes | |
| | Code AAI_CONFIG_SRC FSDFINF181 | Name AAI_CONFIG_SRC FSDFINF181 | Source Type RDBMS RDBMS | Upload Type CATALOG CATALOG | SYSADMN SYSADMN | 19/01/21 19:5 19/01/21 21:4 | Version 4:17 1 2:57 1 7:36 1 | Active Yes Yes | |
| | Code AAI_CONFIG_SRC FSDFINF181 FSDF_CAP_SRC | Name AAI_CONFIG_SRC FSDFINF181 FSDF_CAP_SRC | Source Type RDBMS RDBMS RDBMS | Upload Type CATALOG CATALOG CATALOG | SYSADMN SYSADMN sysadmn | 19/01/21 19:5 19/01/21 21:4 19/01/21 20:1 | Version 4417 1 12557 1 7:36 1 8:27 1 | Active Yes Yes Yes | |
| | Code AAI_CONFIG_SRC FSDFINF181 FSDF_CAP_SRC FSDF_IFRS_SRC | Name AAI_CONFIG_SRC FSDFINF181 FSDF_CAP_SRC FSDF_IFRS_SRC | Source Type RDBMS RDBMS RDBMS RDBMS | Upload Type CATALOG CATALOG CATALOG CATALOG | SYSADMN SYSADMN sysadmn sysadmn | 19/01/21 19:5 19/01/21 21:4 19/01/21 20:1 19/01/21 20:1 19/01/21 20:1 | Version 4:17 1 12:57 1 7:36 1 8:27 1 8:02 1 | Active Yes Yes Yes Yes | |

Figure 208: Data Sources page

3. In the *Summary* pane, select PROCESSING and click the Edit icon. A new edit pane is displayed.

Figure 209: Data Sources Edit page

| me | a Sources e > Data Sources | | | | | | | | | 6 |
|-----|-------------------------------|-----------------|-------------------|----------------------|------------|---------------|------------|---------|---------|-----------|
| arc | ch and Filter | | | | | | | | Q Searc | h 🖱 Reset |
| | C | lode | | | | Source Type | Select | | • | |
| | N | ame | | | F | Record Status | ACTIVE | | | |
| m | mary | | | | | | | | | |
| ŧ, | Add 📑 View 🖉 Edit | t 🖻 Delete 📋 Co | py Authorize 🖪 Ma | ike Latest 🛛 🏷 Purge | | | | Sea | rch | |
| | Code | Name | Source Type | Upload Type | Created by | Created | Date | Version | Active | |
| כ | AAI_CONFIG_SRC | AAI_CONFIG_SRC | RDBMS | CATALOG | SYSADMN | 25/01/2 | 1 11:30:28 | 1 | Yes | |
|) | FSDFINFO | FSDFINFO | RDBMS | CATALOG | SYSADMN | 25/01/2 | 1 12:35:41 | 1 | Yes | |
|) | FSDF_CAP_SRC | FSDF_CAP_SRC | RDBMS | CATALOG | sysadmn | 25/01/2 | 1 11:51:59 | 1 | Yes | |
| | FSDF_IFRS_SRC | FSDF_IFRS_SRC | RDBMS | CATALOG | sysadmn | 25/01/2 | 1 11:52:08 | 1 | Yes | |
| | FSDF_TR_SRC | FSDF_TR_SRC | RDBMS | CATALOG | sysadmn | 25/01/2 | 1 11:52:03 | 1 | Yes | |
|) | | PROCESSING | RDBMS | CATALOG | sysadmn | 28/01/2 | 1 00:38:09 | 1 | Yes | |
| | PROCESSING | | | CATALOG | sysadmn | | 1 11:51:46 | 1 | Yes | |

4. Select Catalog and enter the required details.

| Data Source | | | | | | | | | | |
|-----------------------|---|----------------|--|-------------|------------|-------|------------|--|--|--|
| Home > Data Sources > | Data Source | | | | | | | | | |
| V Linked to | | | | | | 居 Sav | e 🙁 Cancel | | | |
| Folde | ALL | Ψ. | | | | | | | | |
| ~ Define Source | | | | | | | | | | |
| IC | ID e5358c20-79bd-4a71-b793-9bc3342c3619 * Code PROCESSING | | | Version | 1 | | | | | |
| * Code | | | | Y | | | | | | |
| * Name | PROCESSING | | C | Description | PROCESSING | | | | | |
| | | | | | | | | | | |
| V Source Details | | | | | | | | | | |
| | Source Type | 🔵 File 💿 Tab | le | | | | | | | |
| | Database Name | amyfsdfatm-Ol | RACLE | | v. | | | | | |
| | Table Owner | amy_fsdfatm | | | | | | | | |
| | * Source Date Format | mm-dd-yyyy | | | | | | | | |
| ✓ Generate Model | | | | | | | | | | |
| Upload Type | Catalog Catalog | Enter 0 or mo | re characters, up to a maximum of 100. | | | | | | | |
| Starts With | | Linter o or mo | re characters, up to a maximum of 100. | | | | | | | |
| Contain | | | | | | | | | | |
| Ends with | | | | | | | | | | |
| Model Summary | | | | | | | | | | |
| Model Generated | YES | | | | | | | | | |

Figure 210: Generate Model Catalog Details page

5. Click Save to complete the configuration.

12.2.2 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 = <Topmost Parent Entity Code>

WHERE V_COMPONENT_CODE = '2052A_CONS_ENTITY_CODE';

12.3 Execution Steps

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

FSDFINFO_USFED_EDIT_CHECK_FR_2052A batch.

12.4 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 **Regulatory Reporting for US Federal Reserve**, select **Process and Operations**, select **Operations**, and then select **Batch Execution**. The Batch Execution window is displayed as follows.

| | ? | | | | | |
|---|--|--|--|--|--|--|
| | | | | | | |
| | | | | | | |
| 0 | | | | | | |
| C Search J R | eset | | | | | |
| Batch Description Like | | | | | | |
| Last Modification Date Between And | Ê | | | | | |
| | | | | | | |
| Batch Description | | | | | | |
| Populates Edit Check Summary for 14Q_A1 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A10 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A2 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A3 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A4 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A5 USFED | Populates Edit Check Summary for 14Q_A5 USFED | | | | | |
| Populates Edit Check Summary for 14Q_A6 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A7 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A8 USFED | | | | | | |
| Populates Edit Check Summary for 14Q_A9 USFED | | | | | | |
| Populates Edit Check Summary for FR-2052a USFED | | | | | | |
| Records Per Page | 15 | | | | | |
| | | | | | | |
| Component ID Precedence Task status | | | | | | |
| Records Per Page | 0 | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| Execute Batch | | | | | | |
| | Batch Description Populates Edit Check Summary for 14Q_A1 USFED Populates Edit Check Summary for 14Q_A2 USFED Populates Edit Check Summary for 14Q_A3 USFED Populates Edit Check Summary for 14Q_A3 USFED Populates Edit Check Summary for 14Q_A5 USFED Populates Edit Check Summary for 14Q_A5 USFED Populates Edit Check Summary for 14Q_A5 USFED Populates Edit Check Summary for 14Q_A5 USFED Populates Edit Check Summary for 14Q_A5 USFED Populates Edit Check Summary for 14Q_A5 USFED Populates Edit Check Summary for 14Q_A8 USFED Populates Edit Check Summary for 14Q_A8 USFED Populates Edit Check Summary for FR-2052a USFED Populates Edit Check Summary for FR-2052a USFED Records Per Page Component ID Precedence Task Status | | | | | |

Figure 211: Batch Execution page

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

Figure 212: Batch Details page

| Batch Executi | | | | | | | | | | | (| | |
|----------------|---|----------------|-----------------------|--------|---------|---------|----------|---|---------|-----------|-------------------------------|--|--|
| ✓Batch Mode | | Run Res | start O Berun | | | | | | | | | | |
| | mode | o nun o neo | tart o Kerun | | | | | | | | 0 | | |
| ✓Search | | | | | | | | | | | Q Search 🖱 Reset | | |
| | Batch ID Like | FSDFINFO_ | | | | | | | 1 | Batch Des | escription Like EDIT | | |
| | Module | | | ~ | | | | | L | ast Modif | dification Date Between 🕮 And | | |
| ✓Batch Deta | ∨Batch Details ﷺ Schedule Batch | | | | | | | | | | | | |
| Batch ID 🔺 | 1 | | | | | | | Batch | Desc | ription | | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A1 | | | | | | Рори | lates E | dit Check | ck Summary for 14Q_A1 USFED | | |
| FSDFINFO_ | USFED_EDIT_CHECK_ | FRY_14Q_A10 | | | | | | Рори | lates B | dit Check | ck Summary for 14Q_A10 USFED | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A2 | | | | | | Рори | lates E | dit Check | ck Summary for 14Q_A2 USFED | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A3 | | | | | | Populates Edit Check Summary for 14Q_A3 USFED | | | | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A4 | | | | | | Populates Edit Check Summary for 14Q_A4 USFED | | | | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A5 | | | | | | Populates Edit Check Summary for 14Q_A5 USFED | | | | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A6 | | | | | | Populates Edit Check Summary for 14Q_A6 USFED | | | | | |
| FSDFINFO_ | USFED_EDIT_CHECK_ | FRY_14Q_A7 | | | | | | Populates Edit Check Summary for 14Q_A7 USFED | | | | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A8 | | | | | | Populates Edit Check Summary for 14Q_A8 USFED | | | | | |
| FSDFINFO | USFED_EDIT_CHECK_ | FRY_14Q_A9 | / | Cal | endar - | Interne | et Explo | rer | | X | Summary for 14Q_A9 USFED | | |
| | f 2 (1-10 of 11 items) | | | < July | | ~ 3 | > | | < 20 | 18 ~ > | Records Per Page 10 | | |
| | Exclude/Include | B Hold/Release | se | Sun | Mon | Tue | Wed | Thu | Fri | Sat | | | |
| Task ID 🔺 | Task Description | | Metadata Value | 1 | 2 | 3 | 4 | 5 | 6 | 7 | Precedence Task Status | | |
| Task1 | DQ Group for - USFED_EDIT_CHECK | | FRY_14Q_A1_GROUP | 8 | 9 | 10 | 11 | 12 | 13 | 14 | N | | |
| Task2 | Populates Edit Cheo for FRY 14Q_A1 USF | | Fn_Pop_Dq_Edit_Check_ | 15 | 16 | 17 | 18 | 19 | 20 | 21 | Task1 N | | |
| Page 1 of 1 | L (1-2 of 2 items) K ≺ | К < | | 22 | 23 | 24 | 25 | 26 | 27 | 28 | Records Per Page 15 | | |
| ~Information D | Date | | 1 | 29 | 30 | 31 | | | | | | | |
| | Date | Ê | 1 | | | | | | | Close | | | |
| | | | | _ | | Exe | ecute Ba | atch | | | - | | |

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

12.5 Logs and Status

For Batch log, navigate to **Regulatory Reporting for US Federal Reserve**, select **Process and Operations**, select **Operations**, and then select **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 descriptions are 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. |

| Table 45: | FSI Edit | Check | Summary | v Table |
|-----------|----------|--------|---------|---------|
| | | 011001 | • annai | 1 |

| Attribute Name | Attribute Description |
|----------------|---|
| RUN_STATUS | The following are the values for RUN_STATUS: |
| | F – Failed |
| | E – Error |
| | I – Information |
| | W – Warning |
| | P – Pass |
| | Null – Data Quality makes no entry is for RUN_STATUS if there is no data being processed. |
| FAILED_ROWS | The number of rows for the RUN_STATUS. |
| FIC_MIS_DATE | Date of the Batch execution. |
| ENTITY | Data Transformation edit checks populate 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 Transformatio n | FSI EDIT CHECK 5 LOG |
| 6 | Symmetry of Intercompany Transactions | Data Transformatio n | FSI EDIT CHECK 6 LOG |
| 7 | Large Haircuts on Secured Transactions | Data Quality | DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER |

Table 46: Detail Table

| 9 | Missing Required Products by Entity Type | Data Transformatio n | 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 Transformatio n | FSI_EDIT_CHECK_SUMMARY |
| 15 | FRY-14MD2 | Control Total Check | AAI_DQ_CTC_RESULT_DETAIL AAI_DQ_CTC_RESULT_SUMMARY FSI_EDIT_CHECK_SUMMARY |
| 16 | FRY-14MD2 | Specific Check | DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER |

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 the 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 the parent not matching child entities 1 – Maturity Values of the parent matching child entities |
| N_COLLATERAL_STATUS | Collateral status has two values: 0 – the Collateral value of the parent not matching the child entities 1 – the 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 |

Table 47: FSI Edit Check 5 Log

| Attribute Name | Attribute Description |
|----------------|--|
| V_BATCH_ID | The batch ID of the batch being executed |

4. FSI_EDIT_CHECK_6_LOG

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

Table 48: FSI Edit Check 6 Log

| 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 | The 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.

| Table 49: PID Reporting Entity Typ |
|------------------------------------|
|------------------------------------|

| 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 have 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 | The 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,
T2.V_ED_CHK_DESC,
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>
```

12.6 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 report and are 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) |
| 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 | - |

12.7 FR Y-14MD2 Post-Submission Validation Checks

This section outlines the different checks performed for FR Y-14MD2 to verify and improve overall data quality. The total number of DQ checks available in the release for FR Y-14MD2 submission is 143. To get the count (Integrity Check), "Control Total Check" is configured, and for others "Specific Check". All checks are part of DQ GROUP "FRY_14M_D2_GROUP".

| Validation Check | Performed in: Regulatory Reporting / Lombard Risk AgileREPORTER / Processing | Approach: Design / Data Quality / Data Transformation |
|--|---|--|
| Count of portfolios with negative values | Regulatory Reporting | Data Quality |
| Count of portfolios less than/greater than the reference value | Regulatory Reporting | Data Quality |
| Count of portfolios not equal to the reference value | Regulatory Reporting | Data Quality |
| Field with Null Value | Regulatory Reporting | Data Quality |
| Field format N12.4. | Regulatory Reporting | Data Quality |
| Bank ID is not in the format N10. | Regulatory Reporting | Data Quality |
| Credit Card Type/Credit Card Lending Type has value other than 1-4 | Regulatory Reporting | Data Quality |
| Period ID should be the last day of the reporting period of the data set. This field must be always a past date and must be different from Period Id in the previous month's dataset. | Regulatory Reporting | Design (this is handled as part of OFSAA DQ check as we are passing mis_date while executing the DQ) |

Table 50: Post Submission Validation Checks

13 Troubleshooting Guidelines

This section covers Troubleshooting Guidelines for the users of Oracle Financial Services Regulatory Reporting Integration with AgileREPORTER, called Integration.

Integration users provide the data inputs through the OFSDF where data is loaded, processed and results are made available for reporting purposes. The 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 end-users view this from AgileREPORTER User Interfaces designed for the Viewing or Editing of this aggregated data.

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

Topics:

- Prerequisites
- <u>Troubleshooting Use Cases</u>

13.1 Prerequisites

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

| AgileREPORTE | ER | Dashboard | | | | | | | Job Manager | XBRL Ch | ecker 👻 hi aruser | * 0 |
|----------------|----|------------|--------------|------------|-------------------|-------------|-----|-------------------|--------------------|----------------------|-------------------|----------|
| | | | Show Deleter | d Returns | Delete Return Log | Create 1 | New | 📑 Import adjustme | ents – Submit | Export | P Retrieve R | teturn |
| Regulator : | _ | RETURNS \$ | | VERSION \$ | REFERENCE DATE \$ | JOB STATUS | WOR | KFLOW LVXAS | APPROVAL | EDITIONS | SUBMISSION FILE | AN |
| US FED Reserve | ~ | FDIC8020 | | 2 | 12/31/2015 | B () | R | | Not Approved (0/1) | Manage Editions | | Variance |
| Entity | | FFIEC002 | | 4 | 12/31/2015 | R () | 🛟 R | | Not Approved (0/1) | L Manage Editions | | Variance |
| | ~ | FFIEC002S | | 1 | 12/31/2015 | R () | 😜 R | | Not Approved (0/1) | L Manage Editions | | Variance |
| Form | | FFIEC009 | | 2 | 01/04/2021 | 00 | м | | Not Approved (0/1) | Le Manage Editions | | Variance |
| | ~ | • FFIEC030 | | 3 | 12/31/2015 | R () | 🛟 R | | Not Approved (0/1) | L Manage Editions | | Variance |
| Available date | | FFIEC030S | | 1 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1) | Manage Editions | | Variance |
| All | ~ | • FFIEC031 | | 20 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1) | L Manage Editions | | Variance |
| | | O FFIEC041 | | 20 | 12/31/2015 | R () | 🛟 R | | Not Approved (0/1) | L Manage Editions | | Variance |
| | | FR2028D | | 1 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1) | Manage Editions | | Variance |
| | | | | 5 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1) | Manage Editions | | Variance |
| | | FR2420A | | 4 | 12/31/2015 | B () | 😲 R | | Not Approved (0/1) | Manage Editions | | Variance |
| | | FR2502Q | | 2 | 12/31/2015 | B () | 🛟 R | | Not Approved (0/1) | Manage Editions | | Variance |
| | | FR2644 | | 4 | 12/31/2015 | R () | 🛟 R | | Not Approved (0/1) | Manage Editions | | Variance |
| | | | | <u>.</u> | 101010015 | | | | | Manage | | |

Figure 213: 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 purposes and the actual name depends on the integration pack licensed.

13.2 Troubleshooting Use Cases

This section provides information about the various troubleshooting use cases in AgileREPORTER.

Topics:

- Unable to Generate Report
- Invalid Filter Combination for the Given Return
- Data Unavailable in AgileREPORTER
- Data Available in AgileREPORTER but Not as Expected

13.2.1 Unable to Generate Report

If you are unable to generate reports, meaning none of the derived entities referred to in the report has rows for the LE or date combination, then you must see the 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 the report list is not available, then you are requested to log in to the bug or service request with VERMEG (Lombard Risk).

13.2.2 Invalid Filter Combination for the Given Return

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

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

| AgileREPORT | ER [®] Dashboard | | Job Manager 395 XBRL Checker - hi aruser | * 0 |
|---|---|--|--|-------|
| Job Manager Results | | Back to Job Details | | |
| Invoked by ARUSER Name FED WFBNA FFIEC009A 4 | Start Time 01/27/2021 19:46:46 Reference Date 12/31/2015 | End Time 01/27/2021 19:47:47 Job Type RetrieveJob | Overall Status FAILED | |
| | Export | ▲ Close Log Level Info ✓ | | |
| General | | | | |
| Time 0 | | Message | | Level |
| 01/27/2021 19:47:47 | An error occurred while importing forminstance [No records for | ound in DW view for the entity: WFBNA and reference date: 31/12/ | 2015]. | 3 |
| 01/27/2021 19:47:47 | Form instance import failed at 27/01/2021 19:47:47. | | • | 2 |
| 01/27/2021 19:47:47 | No records found in DW view for the entity: WFBNA and refere | ence date: 31/12/2015 | • | 3 |
| | | <4 1 2 3 № № 15 ¥ | | |

Figure 214: Data in RUNEXESUMM View

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

▼ L Manage Instances 1 ▼ . ●

Pages

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| AgileREPORTER [®] Dashboard | | | Job Manager 39 | 5 XBRL Checker 🔻 hi aruser 🌼 🕼 |
|--------------------------------------|----------------------------------|--------|----------------|--------------------------------|
| Entity and Return Administration | Entity Setup: FED (US FED Res | erve) | | |
| | Entity: WFBNA | Delete | | Import Export |
| | Can be used for reporting? | | | Deleted Entities |
| | Edit Entity Assign Returns Va | riable | | Hide Discharge Show |
| | Name WFBNA | | | Add new entity • |
| FED | Code WFBNA | | | |
| E % WFBNA | External Code | | | |
| | Consolidation Basis Consolidated | * | | |
| | Description WFBNA | | | |
| | | | | |
| | | | | |
| | Parent (root) | ~ | | |
| | | | | |
| | | Save | Cancel | |
| | | | | |
| | | | | |

Figure 215: Code for Entity

Data Unavailable in AgileREPORTER 13.2.3

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

Fetching Null or Zero Values 13.2.3.1

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.

| II n' | A Show Import Log | ✓ Adjustments | r Export To File → Ex | port to Regulator Format | Live Validation | 🕒 Validate Now 👻 | Workflow | Return |
|--------------|-------------------|---------------------------|--|-------------------------------|-----------------|------------------|----------|------------|
| | | | | | | | | Editions 0 |
| | | | All numeric cells an those in blue outlin | re denominated in one (1's) e | except Show Sca | ile 🔹 | × | |
| | | | ulose ili blue ouuli | | | | _ | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| Sched | ule HI-C—Disa | aggregated Dat | ta on the Allov | vance for Loan | and Lease Los | ses | | |
| Sched | ule HI-C—Disa | aggregated Dat | ta on the Allow | vance for Loan | and Lease Los | ses | | |
| Sched | ule HI-C—Disa | aggregated Dat | ta on the Allov | vance for Loan | and Lease Los | SSES | | |
| | | aggregated Dat | | | and Lease Los | sses | | |
| | | | | | and Lease Los | sses | | |
| | | | | | and Lease Los | (Column E) | (| Column F) |
| | | by holding companies with | h \$1 billion or more in to | tal assets.1 | | | | Column F) |

Figure 216: Fetching Null Values

| Schedule HI-C—Disaggregated Data on the Allowance for Loan and Lease Losses | | | | | | | | | | 0 VALIDATION FAILURE 0 WARNINGS 0 X-VALIDATION FAILURE | | | | |
|--|---------|------------------------------------|--------|-------------------------------------|----------|---------------------------------------|--------|------------------------------|--------|--|------|------------------------------------|------|-------------------------------|
| | | | | | | | | | | Wkst | | | | |
| Schedule HI-C is to be completed by holding companies with \$1 billion or more in total assets. 1 | | | | | | | | | | Wkst2 | | | | |
| | | Column A) | | (Column B) | | (Column C) | | (Column D) | | (Column E) | | (Column F) | | Cover |
| | | ded Investment dually Evaluated | | wance Balance: idually Evaluated | | rded investment: ctively Evaluated | | ctively Evaluated | Red | corded Investment Purchased | Alle | wance Balance: Purchased | | Sch HI (1 of 4) |
| | foi | r Impairment C 310-10-35) | fe | or Impairment SC 310-10-35) | fo | or Impairment ASC 450-20) | fi | or Impairment ASC 450-20) | | dit-Impaired Loans (ASC 310-30) | | lit-Impaired Loans (ASC 310-30) | | Sch HI (2 of 4) |
| Dollar Amounts in Thousands | | | BHCK | | внск | | внск | | | | | Bil Mil Thou | | Sch HI (3 of 4) |
| 1. Real estate loans: | | |] | | | | | | | | | | | 301 HI (3 01 4) |
| a. Construction loans | M708 | NULL | M709 | NULL | M710 | NULL | M711 | NULL | M712 | 2 NULL | M713 | NULL | 1.a. | Sch HI (4 of 4) |
| b. Commercial real estate loans | M714 | | M715 | NU 11 1 | M716 | A.(1.(1) | M717 | NULL | 14740 | AU 11 | M720 | NULL | 1.b. | Sch HI-A |
| c. Residential | M7 14] | NULL | WI7 15 | NULL | 1017 10 | NULL | WI7 17 | NULL | W17 15 | 9] INULL | M/20 | NULL | 1.D. | SUITEA |
| real estate loans. | M721 | NULL | M722 | NULL | M723 | NULL | M724 | NULL | M725 | 5 NULL | M726 | NULL | 1.c. | Sch HI-B (1 of 2) |
| 2. Commercial loans2. | M727 | | M728 | | M729 | | M730 | | M731 | | M732 | | 2. | Sch HI-B (2 of 2) |
| 3. Credit cards | M733 | | M734 | | M735 | | M736 | | M737 | 7 NULL | M738 | NULL | 3. | 301 HPB (2 01 2) |
| 4. Other consumer loans | M739 | NULL | M740 | NULL | M741 | NULL | | NULL | M743 | 3 NULL | M744 | NULL | 4. | Sch HI-C |
| 5. Unallocated, if any 6. Total | | | | | | | M745 | 4,500 | | | | | 5. | Notes to income Stmt (1 of 3) |
| (sum of items 1.a through 5) | M746 | NULL | M747 | NULL | M748 | NULL | M749 | 0 | M750 | D NULL | M751 | NULL | 6. | Notes to Income Stmt (2 of 3) |
| 4.72 | | | | | | | | | | | | | | Notes to income Stmt (3 of 3) |
| The asset size test is generally bas Include all loans and leases not report of the second seco | | | | | mer loar | 15. | | | | | | | | Sch HC (1 of 3) |
| | | | | | | | | | | | | | | Sch HC (2 of 3) |

| 🖬 🛦 Show Import Log 👻 Adjustments | Export To File Expo | n to Negulator Politilat | Live Validation 🛛 🔊 Val | lidate Now 👻 Workflow | Return Sources | | |
|---|--|--------------------------------|-------------------------|-----------------------|----------------------------------|---|--------------------------|
| | | | | | Editions 03/24/2016 11:13:27 #17 | Manage Editions Inst | tances 1 🔹 💽 |
| | All numeric cells are de | enominated in one (1's) except | t Show Scale | × | | | Sch HC-Q (2 of 2) |
| | tiose in blue outline. | | | | | | |
| | | | Page 63 o | if 65 | | | Sch HC-R (1 of 14) |
| | | | | | | | Sch HC-R (2 of 14) |
| chedule HC-V—Variable Interest Entities | | | | | | | Sch HC-R (3 of 14) |
| | (Column A) | (Column B) | (Column C) | - | | | Sch HC R (4 of 14) |
| | Securitization Vehicles | ABCP Conduits | Other VIEs | | | | |
| Dollar Amounts in Thousands | BHCK Bil I Mil I Thou | BHCK Bil Mil Thou | BHCK Bil I Mil I Thou | 1 | | | Sch HC R (5 of 14) |
| Assets of consolidated variable interest entities | | | | | | | Sch HC R (6 of 14) |
| (VIEs) that can be used only to settle obligations of | | | | | | | Sch HC R (7 of 14) |
| consolidated VIEs: | | | | | | | SUITC R (7 01 14) |
| a. Cash and balances due from depository institutions | | | 1903 | 0 1.a. | | | Sch HC R (8 of 14) |
| b. Held-to-maturity securities | | | J986 | 0 1.b. | | | Sch HC R (9 of 14) |
| c. Available-for-sale securities | | | 1888 | 0 1.c. | | | |
| d. Securities purchased under agreements to resell | | | 1992 | 0 1.d. | | | Sch HC R (10 of 14) |
| e. Loans and leases held for sale | | | J995 | 0 1.e. | | | Sch HC R (11 of 14) |
| f. Loans and leases, net of unearned income | | | J998 | 0 1.f. | | | Sumon (month) |
| g. Less: Allowance for loan and lease losses | | | K002 | 0 1.g. | | | Sch HC R (12 of 14) |
| | | | K005 | 0 1.h. | | | Sch HC R (13 of 14) |
| i. Derivative trading assets | | | K008 | 0 1.i. | | | SULLOK (13 01 14) |
| j. Other real estate owned | | | К011 | 0 1.j. | | | Sch HC R (14 of 14) |
| k. Other assets | K012 0 | 0 ко13 0 | K014 | 0 1.k. | | | Sch HC-S (1 of 3) |
| Liabilities of consolidated VIEs for which creditors do | | | | | | | Sci HC-S (1013) |
| not have recourse to the general credit of the | | | | | | | Sch HC-S (2 of 3) |
| reporting holding company: | | | | <u> </u> | | | Sch HC-S (3 of 3) |
| | | | K017 | 0 2.a. | | | |
| b. Derivative trading liabilities | | | К020 | 0 2.b. | | | Sch HC-V |
| c. Commercial paper | K021 0 | 0 ко22 0 | К023 | 0 2.c. | | | Notes to the Bal Sheet(1 |
| d. Other borrowed money | | | | | | | Notes to the Bal Sheet(1 |
| (exclude commercial paper) | К024 0 |) K025 0 | K026 | 0 2.d. | | | Notes to the Bal Sheet(2 |
| e. Other liabilities. | К027 0 | 0 K028 0 | K029 | 0 2.e. | | * | |

Figure 217: Fetching Zero Values

You must validate as:

- **1.** Derived Entity has data:
 - a. Execute the Derived Entity or Materialized views to check if the Derived Entity has data or not.
 - **b.** If the Derived Entity or materialized view has data but not showing in AgileREPORTER, you must log a Bug or Service Request with VERMEG (Lombard Risk).
- 2. Derived Entity does not have data:
 - **a.** Execute the Derived Entity or Materialized views to check if the Derived Entity has data.
 - **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 or Service Request with AgileREPORTER.
 - g. If data is not available in the dataset, then check if the 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 or Service Request with <u>My Oracle Support</u>.

13.2.4 Data Available in AgileREPORTER but Not as Expected

This use case is where you can reference data for a required cell of a schedule in AgileREPORTER; however, the value shown differs from the expected value.

Let us take the following example to illustrate the steps to be followed. This refers to Schedule HC-M from the FR Y-9C report from US FED. A particular cell referred to 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 218: Schedule HC-M from FR Y-9C Report

| 💷 🖬 🔺 Show Import Log 👻 Adjustments 👻 Export To File 👻 Export to F | Regulator Format 🛃 Live Validation 🔂 Validate M | Now Vorkflow Return Sources | Manage , A |
|--|---|-----------------------------|--|
| All numeric cells are denom | inated in one (1's) except | | 11:13:27 #17 • C Manage Editions Instances 1 • |
| those in blue outline. | Show Scale | × | A HC-E & E |
| | Page 34 o | 185 | |
| Schedule HC-M—Memoranda | | | Sch HC-G & H |
| | | | Sch HC-I |
| | nounts in Thousands BHCK Bil Mil Thou | | Sch HC-K |
| | ber (Unrounded) | | SUINCIK |
| outstanding | 0.0000 1. | | Sch HC-L (1 of 4) |
| 2. Debt maturing in one year or less (included in Schedule HC, items 16 and 19.a) that is | | | Sch HC-L (2 of 4) |
| issued to unrelated third parties by bank subsidiaries | | | Sch HC+E (2 014) |
| . Debt maturing in more than one year (included in Schedule HC, items 16 and 19.a) that is | | | Sch HC-L (3 of 4) |
| issued to unrelated third parties by bank subsidiaries | 6556 0 3. | | 0-5110174-645 |
| Other assets acquired in satisfaction of debts previously contracted | 6557 100 4. | | Sch HC-L (4 of 4) |
| . Securities purchased under agreements to resell offset against securities sold under | A288 0 5 | | Sch HC-M (1 of 4) |
| agreements to repurchase on Schedule HC | A288 0 5. | | 0.1.10.11.0.4U |
| Assets covered by loss-sharing agreements with the FDIC: a. Loans and leases (included in Schedule HC, items 4.a and 4.b); | | | Sch HC-M (2 of 4) |
| Loans and leases (included in Schedule HC, items 4.a and 4.b). (1) Loans secured by real estate in domestic offices: | | | Sch HC-M (3 of 4) |
| (a) Construction, land development, and other land loans: | вном | | |
| (1) 1–4 family residential construction loans. | | (2)(1) | Sch HC-M (4 of 4) |
| (1) 1-4 family residential consudction loans. (2) Other construction loans and all land development and other land loans. | | | Sch HC-N (1 of 5) |
| (b) Secured by farmland | | | |
| (c) Secured by 1–4 family residential properties: | | | Sch HC-N (2 of 5) |
| (1) Revolving, open-end loans secured by 1–4 family residential properties and | | | Sch HC-N (3 of 5) |
| extended under lines of credit | K172 85,536,000,000,000 6,a.(1) | (c)(1) | |
| (2) Closed-end loans secured by 1-4 family residential properties: | | | Sch HC-N (4 of 5) |
| (a) Secured by first liens. | K173 18,817,920,000,000 6.a.(1) | (c)(2)(a) | Sch HC-N (5 of 5) |
| (b) Secured by junior liens. | K174 18,817,920,000,000 6.a.(1) | (c)(2)(b) | |
| (d) Secured by multifamily (5 or more) residential properties | K175 0 6.a.(1) | (d) | Sch HC-P |
| (e) Secured by nonfarm nonresidential properties: | | | Sch HC-Q (1 of 2) |
| (1) Loans secured by owner-occupied nonfarm nonresidential properties | | (e)(1) | |
| (2) Loans secured by other nonfarm nonresidential properties | K177 256,608,000,000,000 6.a.(1) | (e)(2) | Sch HC-Q (2 of 2) |

You can Drill-down for each cell to check the details of data as to what is included in the aggregation. To Drill-down, click the value of a particular cell, and it is shown as highlighted. It shows the OFSAA data lineage icon on clicking as shown in Figure 219.

Figure 219: Drill-down OFSAA Icon

| 🛄 🖍 Show Import Log 👻 Adjustments 👻 Export T | fo File 👻 Export to Regulator Format | Live Validation | Validate Now | ✓ Workflow | Return Sources Editions 03/24/2016 11:13:27 #17 | ▼ ► Manage Editions | Instances 1 |
|--|---|-------------------|--------------|------------|---|------------------------|-------------------|
| | umeric cells are denominated in one (1's) e a in blue outline. | except Show Sca | ale 🜑 | × | | Editions | HC-F & F |
| | | | | | | | |
| Schedule HC-M—Memoranda | | | | | | | Sch HC-G & H |
| | | | | | | | Sch HC-I |
| | | | | | | | Sch HC-K |
| | | | | | | | SCN HC-K |
| | | | | | | | Sch HC-L (1 of 4) |
| | | | | | | | Sch HC-L (2 of 4) |
| | | | | | | | 301 HC+L (2 01 4) |
| | | | | | | | Sch HC-L (3 of 4) |
| | | | | | | | Sch HC-L (4 of 4) |
| | | | | | | | |
| | | | | | | | Sch HC-M (1 of 4) |
| | | | | | | | Sch HC-M (2 of 4) |
| | | | | | | | |
| | | | | | | | Sch HC-M (3 of 4) |
| | | BHDM | | | | | Sch HC-M (4 of 4) |
| | | K169 256608000000 | | edit | | | 0.1.110.11.11.120 |
| | ther land loansOFSAA | | | | | | Sch HC-N (1 of 5) |
| | | | 0,000 | | | | Sch HC-N (2 of 5) |
| | | | | | | | Sch HC-N (3 of 5) |
| | | | | | | | Sch HC-N (3 01 5) |
| | | | | | | | Sch HC-N (4 of 5) |
| | | | | | | | Sch HC-N (5 of 5) |
| | | | | | | | |
| | | | | | | | Sch HC-P |
| | | | | | | | Sch HC-Q (1 of 2) |
| | | | | | | | |
| | | | | | | | Sch HC-Q (2 of 2) |

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

- If you are not logged in, click on this icon to open the OFSAA Infrastructure Login Window. Log in
 using appropriate credentials and return to the Report Portal and click the same Data Lineage icon
 again.
- If you are logged in to OFSAA Infrastructure, the Data Lineage first page opens.

ORACLE Analytical Applications Drill down 6.42M Adjusted Amount Column Selector Export Fact Regulatory Re nt Identifier Cell Surrogate Key Adjustment Page In... Calendar Date Legal Entity Code Run Execution Ident.. Cell Surrogate Key Adjusted amount 1386 9974 30 June 2019 100 1578676952721 9974 6.422.000 30 June 2019

Figure 220: AgileREPORTER Drill-down

The top pane of this screen shows the following information which helps to connect the AgileREPORTER aggregated data to OFSAA references.

- 1. Run Execution ID: This refers to the OFSAA Execution ID chosen for a given report.
- 2. Calendar Date: This refers to AS OF DATE selected for a given report.
- **3.** Legal Entity: This refers to the OFSAA Legal Entity for which the report is generated.
- 4. **Reference Identifier:** This is the cell reference for which data Drill-down or lineage is being checked.

The lower pane displays all hierarchies with values used in a given Derived Entity and measures aggregated for a given combination of hierarchy values.

To refer to the measure values, scroll rightwards using the horizontal scroll bar at the bottom. On the extreme right, adjusted amounts are displayed as shown in Figure 221:

Figure 221: Adjusted Amount

| RIAD4435 | | | | | | 6M | MS - RR Mgmt Rep Movement YTD RCY Adjusted Amount | |
|-----------------------|--------------------|--------------------|-------------------|-------------------|---------------------|---------------------|--|--------------|
| 0 | 1M | 2M | ЗМ | 454 | 5M | 6M | | |
| 6.42M Adjusted An | nount | | | | | | Column Selecto | r Export 🔻 |
| | | Fact Regulatory R | eport Adjustments | | | Regulatory Reportin | Adjusted Amount | Calendar Dat |
| Adjustment Identifier | Cell Surrogate Key | Adjustment Page In | Calendar Date | Legal Entity Code | Run Execution Ident | Cell Surrogate Key | Adjusted amount | Calendar Da |
| | | | | | | | | |

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

Topics:

- Using Drill-down with Data Lineage View
- Data Lineage View is Unavailable

13.2.4.1 Using Drill-down with Data Lineage View

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

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

Any deviation from expectations can be then checked back for:

- 1. If the measure is stage pass through, then validate using T2T to verify if stage data is as expected or must be corrected.
- **2.** If the measure is processed, then validate using T2T to verify processing measure is correctly moved to the 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 sequences which can lead to overwriting the values.
- **4.** If all the source data is as expected and the result area is now showing unexpected output, then log a Bug or Service Request with <u>My Oracle Support</u>.

13.2.4.2 Drill-down View is Unavailable

If the second block does not show any data, then data analysts or you are advised to see the Dataset worksheet of Business Metadata.

Figure 222: Drill-down Data Unavailable

| ORACLE | Analytical Applications | Drill down | | | | | EBAUSER 🔻 |
|------------------|-------------------------|------------|------|-----|-----|-------|---|
| OPRSR060C020 | | 10 | 20 3 | 0 4 | 0 5 | 50 60 | Adjusted Amount Ops Risk Indicator Value |
| | | | | | | | Column Selector |
| No items to disp | lay. | | | | | | |
| | | | | | | | |
| | | | | | | | |

There can be a few reasons why the Drill-down screen 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 drill-down of the page. To rectify this, re-login to OFSAA infrastructure and AgileREPORTER.
- **2.** Drill-down data view works after Metadata is published using OFSAA Infrastructure to validate if Metadata is properly published or not.
- **3.** If Metadata is published and the Drill-down Screen still does not show the data, then start with the Derived Entity Code shown at the beginning of the Drill-down Screen. This Derived Entity Code is available even if data is unavailable.

4. Using this Derived Entity code, data analysts are advised to see the OFSAA Business Metadata document with the worksheet name as *Derived Entity*. Sample Business Metadata excel is shown in the following Figure 223:

| | DE - Derivatives and Off-Balance-Sheet | | Aggregate | terialised V | i Dataset Code | | Band Type Hierarchy Instrument type Hierarchy Regulatory Product Classification Hierarchy Party Type Hierarchy Entity Type Hierarchy | Selected Metadata Code HIREG116 HIREG048 HIREG065 HIREG037 HIREG037 | |
|--|---|--|---|---|---|---|---|--|--|
| | | | | | | | Instrument type Hierarchy Regulatory Product Classification Hierarchy Party Type Hierarchy Entity Type Hierarchy | HIREG048 HIREG065 HIREG037 | |
| | | | | | | | Regulatory Product Classification Hierarchy Party Type Hierarchy Entity Type Hierarchy | HIREG065 HIREG037 | |
| | | | | | | | Party Type Hierarchy Entity Type Hierarchy | HIREG037 | |
| | | | | | | | Entity Type Hierarchy | | |
| | | | | | | | | HIRHCP01 | |
| | | | | | | | | | |
| | | | | | | | Product Type Hierarchy | HIRHCK01 | |
| | | | | | | | Undrawn Amt - Common Account Summary | MSRHCL01 | |
| | | | | | | | Calendar Date | HIREG001 | |
| ms HC-L1 I | Items HC-L1 | | | | | | | HIREG002 | |
| | | Dataset | N | Y | DSRHCL01 | u | Org Structure Entity Code | HIREG004 | |
| | | | | | | | Reg Instrument Classification Hierarchy | HIREG011 | |
| | | | | | | | | HIREG048 | |
| | | | | | | | | HIREG012 | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| Derivatives and Off-Balance-Sheet I | DE - Derivatives and Off-Balance-Sheet Items | Dataset | N | Y | DSRHCL02 | | | | |
| | | | | | | | | | |
| | | | | | | | | | - |
| - Account to Mitigant Map | DE - Account to Mitigant Map | Dataset | N | Y | DSRHCL03 | | | | |
| | | | | | | | | | |
| | | | | | | | | | - |
| | | | | | | | | | |
| Account to Mitigant Map with Mitigat | DE - Account to Mitigant Map with Mitigant Ty | Dataset | N | Y | DSRHCL04 | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | HIREG002 | |
| | | | | | | | | | |
| - Derivatives and Off-Balance-Sheet I | DE - Derivatives and Off-Balance-Sheet Items | Dataset | N | Y | DSRHCL07 | | | | |
| | | | | | | | | | |
| | | | | | | | | HIREG011 | |
| RI Rase Measures Datasets | Business Process Derived Entity Ren | orts 🖉 🖓 | - | 1 | 1 | | 4 | lunnenne | 1 |
| - A | ccount to Mitigant Map ccount to Mitigant Map with Mitiga ccount to Mitigant Map with Mitiga Perivatives and Off-Balance-Sheet I | eccount to Mitigent Map DE - Account to Mitigent Map ccount to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty ccount to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty count to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty count to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty count to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty count to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty count to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty count to Mitigent Map with Mitige DE - Account to Mitigent Map with Mitigent Ty | ccount to Mitigant Map with Mitige DE - Account to Mitigant Map with Mitigant Ti Dataset Perivatives and Off-Balance Sheet 10E - Derivatives and Off-Balance Sheet Items Dataset | ccount to Mitigant Map DE - Account to Mitigant Map Dataset N ccount to Mitigant Map with Mitiga DE - Account to Mitigant Map with Mitigant Ty Dataset N erivatives and Off-Balance-Sheet IDE - Derivatives and Off-Balance-Sheet Item, Dataset N | ccount to Mitigant Map DE - Account to Mitigant Map Dataset N Y ccount to Mitigant Map with Mitig DE - Account to Mitigant Map with Mitigant T Dataset N Y berivatives and Off-Balance-Sheet I DE - Derivatives and Off-Balance-Sheet Items Dataset N Y | count to Mitigent Map DE - Account to Mitigent Map Dataset N Y DSRHCL03 count to Mitigent Map with Mitig DE - Account to Mitigent Map with Mitigent TyDataset N Y DSRHCL04 Derivatives and Off-Balance-Sheet IDE - Derivatives and Off-Balance-Sheet Item; Dataset N Y DSRHCL07 | Derivatives and Off-Balance-Sheet I DE - Derivatives and Off-Balance-Sheet Items Dataset N Y DSBHCL02 D5 - Derivatives and Off-Balance Sheet Items - HC-L eccount to Mitigant Map DE - Account to Mitigant Map Dataset N Y DSBHCL03 D5 - Account to Mitigant Map eccount to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map with Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map With Mitigant To Dataset N Y DSBHCL04 D5 - Account to Mitigant Map With Mitigant To Dataset N Y DSBHCL04 D5 - Derivatives and Off-Balance-Sheet Items - HCL | holding Type Code Hieroriy | holding Type Code Hierarchy HIBG02 Landow Data HIBG03 Landow Data HIBG |

Figure 223: Business Metadata-1

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

Figure 224: Business Metadata-2

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| | D1232 | | imary | | \$ × |
| 4 | A | В | C | D | |
| 1 | Dataset Code | Dataset Name | From Clause | Ansi Join | В |
| 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 1236 1237 | | | dim_run | and fct_reg_account_summary.n_acct_skey = fct_common_account_summary.n_acct_skey | |
| 1236 | | | | inner join dim_reg_product_classification on dim_reg_product_classification.n_reg_prod_classification_skey = | |
| 1237 | DSRHCL01 | | | fct_reg_account_summary.n_reg_prod_classification_skey | |
| 1238 | | | | 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 | | | | inner join dim_entity_type on dim_entity_type.n_entity_type_skey = fct_legal_entity_details.n_entity_type_skey | |
| 1242 1243 | | | | 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 | |

The Dataset ANSI Joins provides valuable information on how various entities are joined or 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 or Service Request with My Oracle Support.

OFSAA Support

Raise a Service Request (SR) in <u>My Oracle Support (MOS)</u> for queries related to the OFSAA applications.

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