

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

**User Guide**

**Release 8.1.2.7.0**

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Financial Services

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

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## Document Control

Version Number	Revision Date	Change Log
01	24 January 2025	<ul style="list-style-type: none"> <li>Added FR2590 Report in the Scope of Regulatory Reports and Schedules table.</li> <li>Changed Vermeg to Regnology</li> <li>Added SCCL FR-2590 under Assumptions section.</li> <li>Updated the Results Tables in the Overview of Basel Processing to US FED Results Integration Tables section.</li> <li>Updated the seeded definitions table that provides the loading data into the target tables.</li> <li>Updated the error log tables in the atomic schema.</li> <li>Added the BASEL Integration for US Federal Reserve Reporting (FR2590) section.</li> <li>Added Process Modelling Framework for Basel Integration in OFSAAI section.</li> <li>Added Process Modelling Framework for App Integration section.</li> <li>Added Regulatory Reports chapter.</li> <li>Added FED_v24.12.0-b18 in Report Templates to be used in AgileREPORTER section.</li> </ul>

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# 1 Preface

Welcome to Release 8.1.2.7.0 of the Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide.

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

- [Scope of the Guide](#)
- [Intended Audience](#)
- [Access to Oracle Support](#)
- [Related Information Sources](#)
- [How This Guide is Organized](#)
- [Conventions Used](#)

## 1.1.1 Scope of the Guide

The objective of this user guide is to provide a comprehensive working knowledge on Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack, Release 8.1.2.7.0. 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 8.1.2.7.0 and details the process flow and methodologies used.

## 1.1.2 Intended Audience

This guide is intended for:

- Regulatory Reporting (Reg Rep) Analyst who bears the responsibility to verify and submit the results. The Reg Rep Analyst is also entrusted to maintain the dimensional values across multiple reporting requirements, maintain 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.

## 1.1.3 Access to Oracle Support

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

# Related Information Sources

In addition to this user guide you can refer to the following documents in the [OHC](#) documentation library:

- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Manual Release 8.1.2.7.0
- Oracle Financial Services Data Foundation User Guide Release 8.1.2.7.0
- Oracle Financial Services Data Foundation Installation Manual Release 8.1.2.7.0
- Oracle Financial Services Analytical Applications Infrastructure User Guide Release 8.1.2.7.0 (present in the [OHC](#) documentation library)

# How This Guide is Organized

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

- [Introduction](#)
- [Getting Started](#)
- [Regulatory Reporting \(REG REP\) Solution Data Flow](#)
- [OFSAA Features](#)
- [Executing Run through Run Management for OFS REG REP US FED](#)
- [Regulatory Reports](#)
- [Data Extracts](#)
- [Metadata Lineage](#)
- [Report Submission](#)
- [Maintenance](#)
- [Validation or Edit Checks for Data Schedules](#)
- [Troubleshooting Guidelines](#)
- [Appendix 1](#)

# Conventions Used

The following table lists the conventions used in this guide.

Table 1: Conventions Used in this Guide

Conventions	Description
<i>Italics</i>	Names of books, chapters, and sections as references

Conventions	Description
<b>Bold</b>	<ul style="list-style-type: none"><li>• The object of an action (menu names, field names, options, button names) in a step by-step procedure</li><li>• Commands typed at a prompt.</li><li>• User input</li></ul>
Monospace	<ul style="list-style-type: none"><li>• Directories and subdirectories</li><li>• File names and extensions</li><li>• Process names</li><li>• Code sample, including keywords and variables within a text</li></ul>
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 – Lombard Risk Integration Pack



## 2 Introduction

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

- [Overview](#)
- [OFSAA Regulatory Reporting Architecture](#)
- [Scope](#)

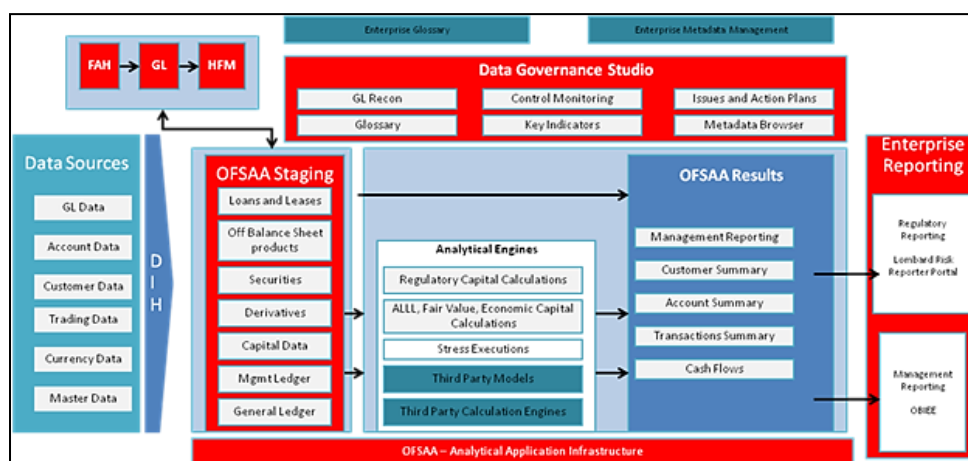
### 2.1.1 Overview

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.

### 2.1.2 OFSAA Regulatory Reporting Architecture

Figure 1: Regulatory Reporting (REG REP) Solution Architecture



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

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.

### 2.1.3 Scope

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

**Table 2: Scope of Regulatory Reports and Schedules**

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

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-14A	Capital Assessments and Stress Testing - Annual	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	Abbreviated Foreign Branch Report of Condition	8.1.2.0.0

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 2502Q	Quarterly Report of Assets and Liabilities of Large Foreign Offices of U.S. Banks	8.1.2.0.0
FR2590	General Information on Counterparties (GIC) General Information on Respondent Organization 9 GIRO) Schedule G-1—General Exposures Schedule G-2—Repurchase Agreement Exposures Schedule G-3—Securities Lending Exposures Schedule G-4—Derivatives Exposures Schedule G-5—Risk Shifting Exposures Schedule A-1—Economic Interdependence Schedule A-2—Control Relationships Schedule M-1—Eligible Collateral (Table A) Schedule M-2—General Risk Mitigants Summary of Net Credit Exposures (SNCE)	8.1.2.7.0

**Table 3: Detailed Scope of Reports and Schedules**

Sl. No.	Report Code	Schedule Code	Schedule Name
1	FDIC-8020	–	Statement of Deposits
2	FFIEC-009	C Part I	Claims on an Immediate Risk Basis
3	FFIEC-009	C Part II	Claims on an Ultimate Risk Basis and Memorandum Items
4	FFIEC-009	D	Claims from Positions in Derivative Contracts
5	FFIEC-009	L	Foreign-Office Liabilities
6	FFIEC-009	O	Off-Balance-Sheet Items
7	FFIEC-009A	A	Country Exposure Information Report Part A
8	FFIEC-009A	B	Country Exposure Information Report Part B

9	FFIEC-031	RC-S	Servicing, Securitization, and Asset Sale Activities
10	FFIEC-031	RC-V	Variable Interest Entities
11	FFIEC-031	RC	Balance Sheet
12	FFIEC-031	RC-A	Cash and Balances Due from Depository Institutions
13	FFIEC-031	RC-B	Securities(bugs)
14	FFIEC-031	RC-C	Loans and Lease Financing Receivables(bugs)
15	FFIEC-031	RC-D	Trading Assets and Liabilities
16	FFIEC-031	RC-E	Deposit Liabilities
17	FFIEC-031	RC-F	Other Assets
18	FFIEC-031	RC-G	Other Liabilities
19	FFIEC-031	RC-H	Selected Balance Sheet Items for Domestic Offices
20	FFIEC-031	RC-I	Assets and Liabilities of IBFs
21	FFIEC-031	RC-K	Quarterly Averages
22	FFIEC-031	RC-L	Derivatives and Off-Balance-Sheet Items
23	FFIEC-031	RC-M	Memoranda
24	FFIEC-031	RC-N	Past Due and Nonaccrual Loans, Leases, and Other Assets
25	FFIEC-031	RC-O	Other Data for Deposit Insurance and FICO Assessments
26	FFIEC-031	RC-P	1–4 Family Residential Mortgage Banking Activities in Domestic Offices
27	FFIEC-031	RC-Q	Assets and Liabilities Measured at Fair Value 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
50	FFIEC-041	RC-P	1–4 Family Residential Mortgage Banking Activities
51	FFIEC-041	RC-Q	Assets and Liabilities Measured at Fair Value on a Recurring Basis
52	FFIEC-041	RC-R Part I	Regulatory Capital Components and Ratios
53	FFIEC-041	RC-R Part II	Risk-Weighted Assets
54	FFIEC-041	RC-S	Servicing, Securitization, and Asset Sale Activities
55	FFIEC-041	RC-T	Fiduciary and Related Services
56	FFIEC-041	RC-V	Variable Interest Entities
57	FFIEC-041	RI	Income Statement
58	FFIEC-041	RI-A	Changes in Bank Equity Capital
59	FFIEC-041	RI-B	Charge-offs and Recoveries and Changes in Allowance for Loan and Lease Losses
60	FFIEC-041	RI-C	Disaggregated Data on the Allowance for Loan and Lease Losses
61	FFIEC-041	RI-E	Explanations
62	FFIEC-101	–	Advanced Capital Adequacy Framework
63	FR Y-11	BS	Balance Sheet
64	FR Y-11	BS-A	Loans and Lease Financing Receivables
65	FR Y-11	BS-M	Memoranda
66	FR Y-11	IS	Income Statement (calendar year-to-date)
67	FR Y-11	IS-A	Changes in Equity Capital
68	FR Y-11	IS-B	Changes in Allowance for Loan and Lease

			Losses
69	FR Y-11S	List	Detailed Listing of Subsidiaries
70	FR Y-12	A	Type of Investments
71	FR Y-12	B	Type of Security
72	FR Y-12	C	Type of Entity within the Banking Organization
73	FR Y-12	D	Non-financial Investment Transactions During Reporting Period
79	FR Y-14M	–	Capital Assessments and Stress Testing Report
80	FR Y-14M	A-1	Domestic First Lien Closed-end 1-4 Family Residential Loan Data – Loan Level Table
81	FR Y-14M	A-2	Domestic First Lien Closed end 1-4 Family Residential Loan Data – Portfolio Level Table
82	FR Y-14M	B-1	Domestic Home Equity Loan and Home Equity Line – Loan Level Table
83	FR Y-14M	B-2	Domestic Home Equity Loan and Home Equity Line – Portfolio Level Table
84	FR Y-14M	C-1	Address Matching Loan Level Data
85	FR Y-14M	D-1	Domestic Credit Card Data – Loan Level Table
86	FR Y-14M	D-2	Domestic Credit Card Data – Portfolio Level Table
87	FR Y-14QA1	–	Retail
88	FR Y-14QBAL	M	Balances
89	FR Y-14QCIL	H.1	Corporate Loan Data
90	FR Y-14QCRE	H.2	Commercial Real Estate
91	FR Y-14QFVOHFS	J	Retail Fair Value Option/Held for Sale (FVO/HFS)



92	FR Y-14QMSR	I	MSR Valuation
93	FR Y-14QopsriskBL	E.2	Business Line
94	FR Y-14QopsriskMS	E.1	Operational Loss History
95	FR Y-14QOpsriskRFR	E.5	Legal Reserves Frequency
96	FR Y-14QopsriskTH	E.4	Threshold Information
97	FR Y-14QOpsriskUOM	E.3	Unit-Of-Measure
98	FR Y-14QPPNR	G	Pre-Provision Net Revenue
99	FR Y-14QRCI	C	Regulatory Capital Instruments
100	FR Y-14QRCT	D	Regulatory Capital Transitions
101	FR Y-14QretailAuto	A.2	US Auto Loan
102	FR Y-14QretailIntauto	A.1	International Auto Loan
103	FR Y-14QretailIntcard	A.3	International Credit Card
104	FR Y-14QretailIntfm	A.5	International First Lien Mortgage
105	FR Y-14QRetailINTHE	A.4	International Home Equity
106	FR Y-14QretailIntlothcons	A.6	International Other Consumer Schedule
107	FR Y-14QretailIntsb	A.8	International Small Business
108	FR Y-14QretailStudent	A.10	Student Loan
109	FR Y-14QretailUSothcons	A.7	US Other Consumer
110	FR Y-14QretailUssb	A.9	US Small Business
111	FR Y-14QSEC	B	Securities
112	FR Y-14QSUPMNT	K	Supplemental
113	FR Y-14QTRADING	F	Trading
114	FR Y-15	–	Banking Organization Systemic Risk Report

115	FR Y-15	A	Size Indicator
116	FR Y-15	B	Interconnectedness Indicators
117	FR Y-15	C	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	H	FBO Size Indicator
123	FR Y-15	I	FBO Interconnectedness Indicators
124	FR Y-15	J	FBO Substitutability Indicators
125	FR Y-15	K	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	M	FBO Ancillary Indicators
128	FR Y-15	N	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	HI	Consolidated Income Statement
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	HC	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 Liabilities <sup>1</sup>
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
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	A	Federal Funds
190	FR-2420	AA	Selected Borrowings from Non-Exempt Entities
191	FR-2420	B	Eurodollars

192	FR-2420	C	Time Deposits and Certificates of Deposit (CDs)
193	FFIEC-002	RAL	Assets and Liabilities
194	FFIEC-002	A	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	K	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	O	Other Data for Deposit Insurance Assessments
202	FFIEC-002	P	Other Borrowed Money
203	FFIEC-002	Q	Financial Assets and Liabilities Measured at Fair Value on a Recurring Basis
204	FFIEC-002	T	Fiduciary and Related Services

## 3 Getting Started

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

- [Prerequisites](#)
- [Assumptions](#)
- [Accessing the OFSDF Interface or OFS REG REP USFED Interface](#)
- [Organization of the Interface for User Roles](#)
- [Metadata Browser](#)

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

- Manage Data Loading and Transformation from various source systems to staging, processing, and results.
- Manage relevant OFSAA metadata for regulatory reporting 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.

### 3.1.1 Prerequisites

For prerequisites and detailed instructions on installing this Interim Release, see the [Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.1.2.7.0](#).

### 3.1.2 Assumptions

OFSDF interface with Lombard Risk 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:

1. For SCCL FR-2590, the data expectations for the **General Information on Respondent Organization (GIRO)** schedule are as follows:
  - **Certification (Column SCCL JF99):**
    - This is managed through regulatory parameters.
    - It requires a one-time setup in the FSI\_REGREPORTING\_PARAM table for the "Regulatory Parameter for FR2590 Certification Flag."
    - **Expected Values:**
      - "Y" for "1"
      - "N" for "0"
  - **Major Status (Column SCCL JG03):**
    - This is also managed through regulatory parameters.
    - It requires a one-time setup in the FSI\_REGREPORTING\_PARAM table for the "Regulatory Parameter for FR2590 Entity Major Status Flag."
    - **Expected Values:**
      - "Y" for **Major**

▪ "N" for Non-Major

2. Illustration for Securities Financing Transactions (SFT) for FR-2590 G2/G3:

- Securities Financing Transactions (SFT):
  - The **Contract Leg/Cash Leg** must be recorded in the product processor table as **Stage Repo Contracts**.
  - The corresponding leg is expected to appear as specified below:

Products	Buy/Sell Indicator	Securities Received (Mitigants)	Securities Placed (Placed Collateral)	Receive/Transferred (G2/G3 Compliance)
Repurchase Agreement			√	Transferred
Reverse Repurchase Agreement		√		Received
Securities Lending	Sell	√		Received
Securities Borrowing	Buy		√	Transferred
Margin Lending	Sell	√		Received
Margin Lending - Received	Buy		√	Transferred
Fed Funds sold	Sell	√		Received
Fed Funds Purchased	Buy		√	Transferred

- 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 (non-prescribed by regulators) are performed in OFSAA using various components – General Ledger (GL) reconciliation.
- Validity checks such as edit checks, cross-validation checks, and so on prescribed by 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.
- 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 Regnology Field Structures template provided by Lombard as they are consumed by the processing application too. For example, Seeded Script of DIM\_ASSET\_LEVEL has node values not to be considered for FR-2052A. Only the following values must be considered for FR-2052A execution from the DIM\_ASSET\_LEVEL table.

**Table 3: DIM\_ASSET\_LEVEL**

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
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, 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 is 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 as long as it remains consistent between periods.
- Data in the STG\_CAP\_INSTR\_POSITIONS table is expected as incremental load and not as 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.

- 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.

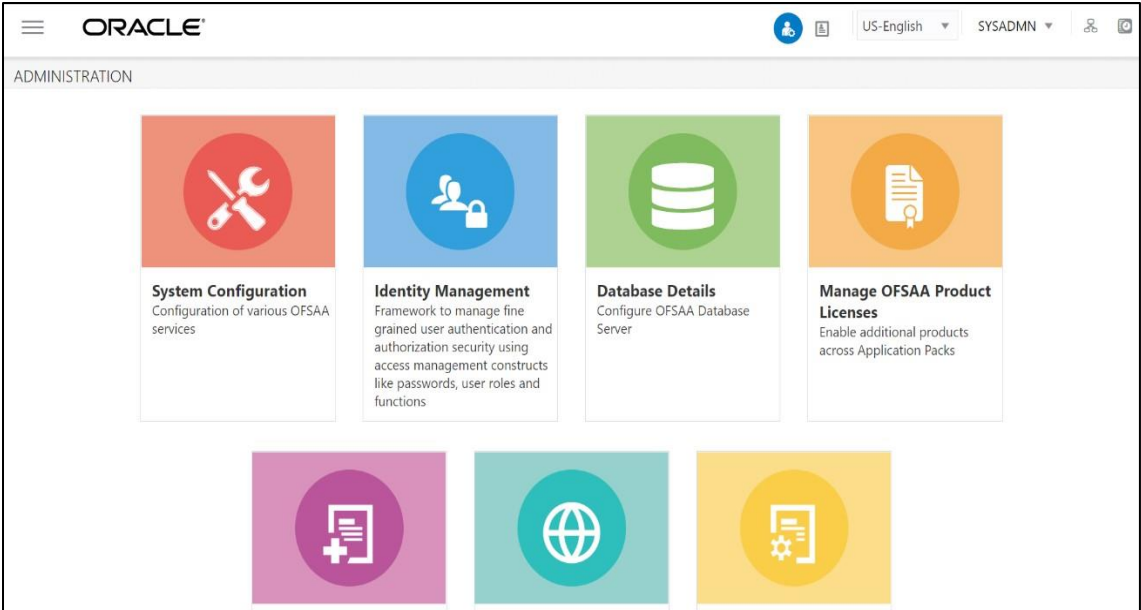
### 3.1.3 View OFSAA Product Licenses after Installation of Application Pack

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:

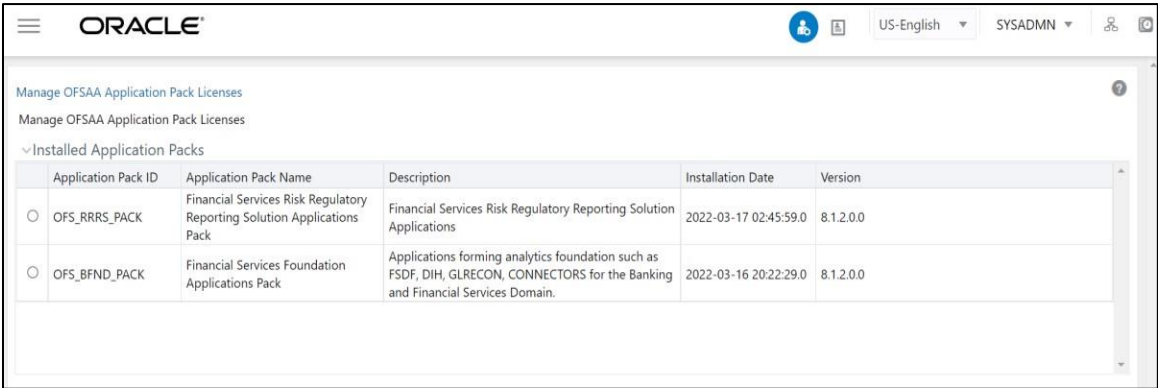
1. Login to the OFSAA Application as a System Administrator.

Figure 2: OFSAA Administration Page



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



3. Under **Installed Application Packs** section, select the **OFS\_RRRS\_PACK** option.

Figure 4: Products in the Application Pack Window

ORACLE

US-EnglishSYSADMN

Manage OFSAA Application Pack Licenses

Installed Application Packs

Application Pack ID	Application Pack Name	Description	Installation Date	Version
<input checked="" type="checkbox"/> 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
<input type="checkbox"/> 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

Products In The Application Pack

Enable	Product ID	Product Name	Description	Date Enabled
<input type="checkbox"/>	OFS_AAAI	Financial Services Enterprise Modeling	Base Infrastructure for Advanced Analytical Applications	
<input checked="" type="checkbox"/>	OFS_AAI	Financial Services Analytical Applications Infrastructure	Base Infrastructure for Analytical Applications Infrastructure	2022-03-16 20:22:29
<input type="checkbox"/>	OFS_AAIB	Financial Services Analytical Applications Infrastructure - Big Data Processing	Base Infrastructure for Analytical Applications Infrastructure - Big Data Processing	
<input type="checkbox"/>	OFS_IPE	Financial Services Inline Processing Engine	Framework for Inline Processing Engine	
<input checked="" type="checkbox"/>	OFS_REG_REP_USFED	Regulatory Reporting for US Federal Reserve	Regulatory Reporting for US Federal Reserve	2022-03-17 02:45:59

View License Agreement

Reset

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

3.1.4 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

About

Language

US-English

User ID

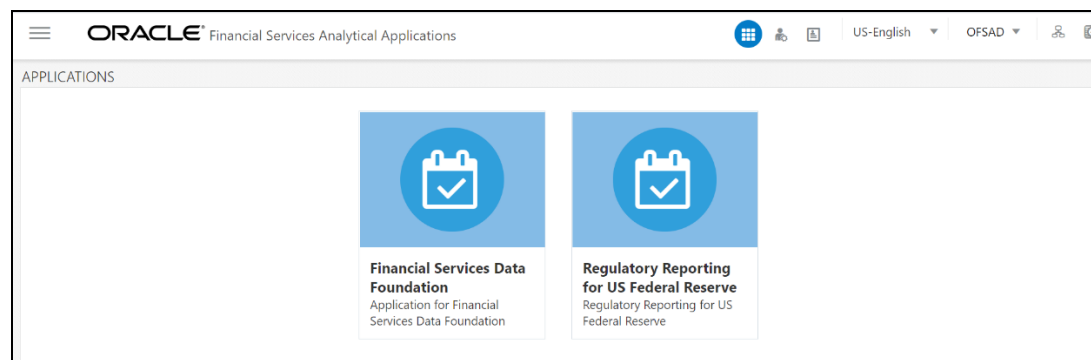
Password

Login

Version 8.1.0.1.0

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- 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**

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.

### 3.1.5 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. Marking Run as Final.
2. Executing Batch to Refresh Derived Entities.
3. 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](#)
- [Reporting Flag for Run through Process Execution Summary](#)
- [Executing Batch to Resave Derived Entities](#)

- [Retrieving the Returns from AgileREPORTER](#)
- [Report Verification – Drill down from AgileREPORTER to OFSAA Results Area](#)

### 3.1.6 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.

### 3.1.7 Marking Run as Final

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

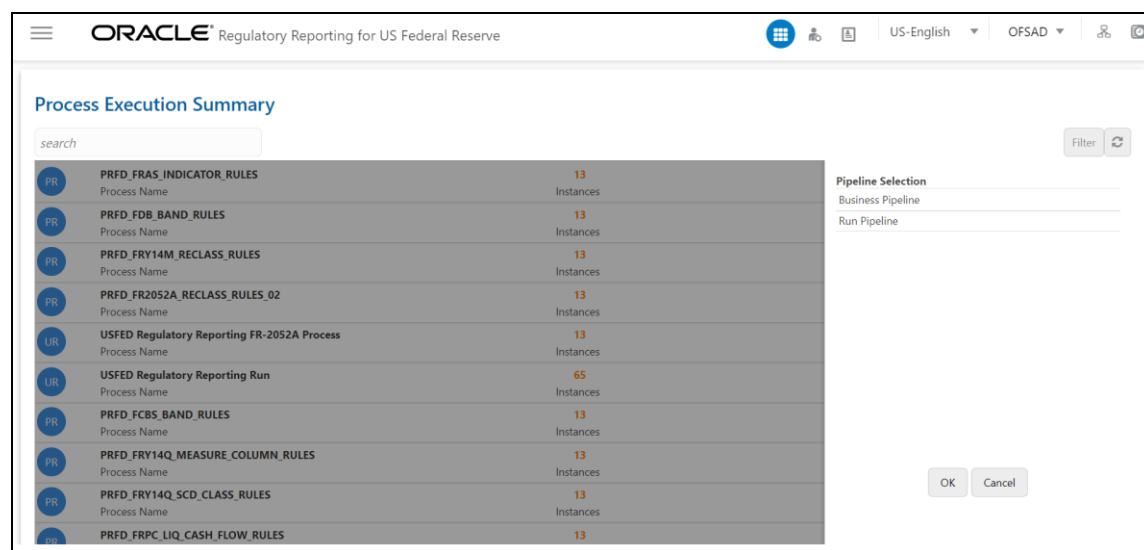
1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Process and Operations**, and then select **Process Execution Summary**.


Figure 7: Process Execution Summary Screen



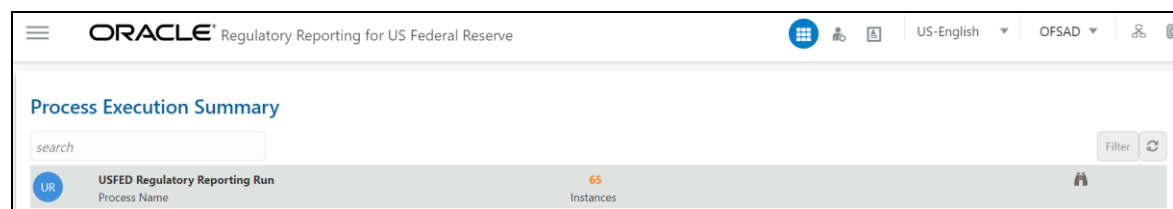
2. Scroll towards the right and click **Filter**, select the **Run Pipeline** from the available pipeline selection list.
3. Click **OK**.

**Figure 7: Pipeline Selection Screen**



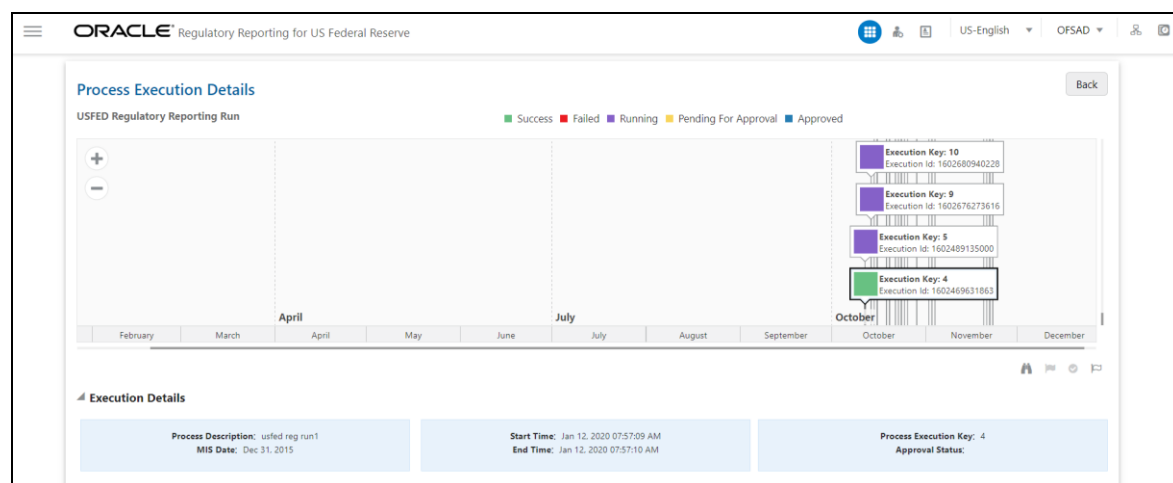
- After the Run execution, the Process Execution Summary is generated in the list format as illustrated in the following steps. The summary page displays the **Process Names** for which the **Run Parameters** are generated.
- Scroll towards the right and click View  in the Process Name row.

**Figure 8: 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.

Figure 9: Process Execution Details Screen



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 identifier 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 in 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, subject to approval by the approver. The process is similar to the one outlined in the *Approve Report Flag for a Run* section.



### 3.1.8 Reporting Flag for Run through Process Execution Summary

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

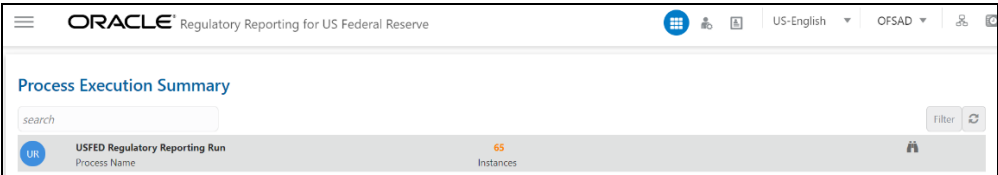
1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Process and Operations**, and then select **Process Execution Summary**.

Figure 10: Process Execution Summary Page



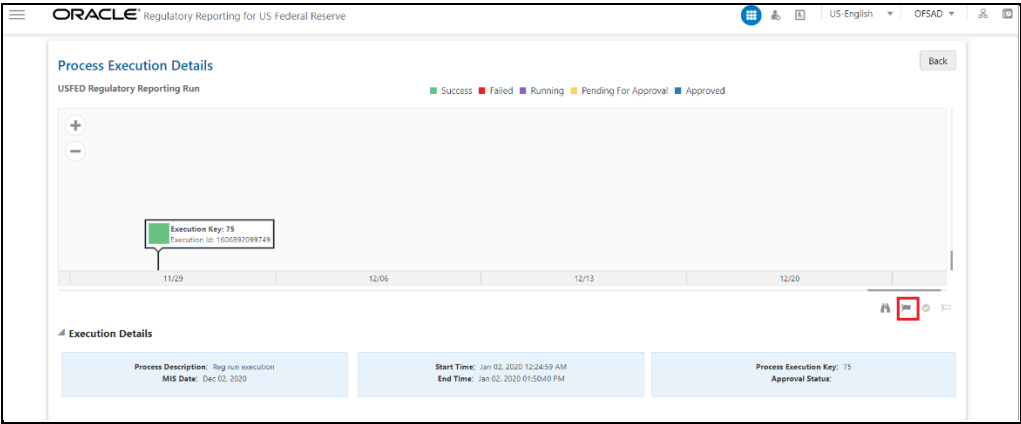
2. Scroll towards the right and click **Filter**, select the **Run Pipeline** from the available pipeline selection list. Click **OK**.

Figure 11: Process Execution Summary Filter Search Result Pane



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

Figure 2: Process Execution Details Page



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

Figure 3: 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 4: Request Report Flag Save Page

ORACLE Regulatory Reporting for US Federal Reserve

US-English OFSAD

Back

Process Execution Details

USFED Regulatory Reporting Run

Success

Failed

Running

Pending for Approval

Approved

Execution Key: 75

Execution ID: 1050821099743

11/29

12/06

12/13

12/20

▲ Execution Details

Process Description: Reg run execution

MIS Date: Dec 02, 2020

Start Time: Jan 02, 2020 12:24:58 AM

End Time: Jan 02, 2020 01:50:43 PM

Process Execution Key: 75

Approval Status: Pending For Approval

Information

Saved Successfully

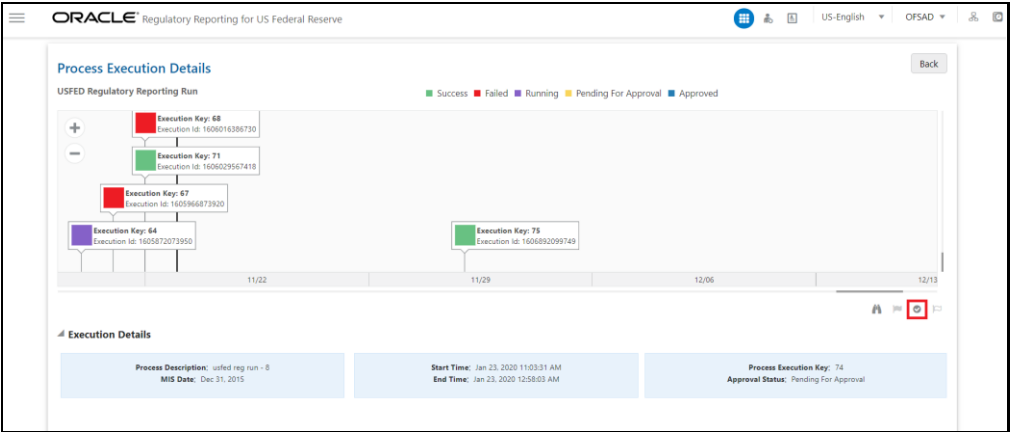
Cancel

3.1.8.1 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 5: Approve Request Report Flag



3. Enter the information in the Approve Request Flag Page.

Figure 6: Approve Request Report Flag Window

The screenshot shows the "Approve" window. It has a title bar with a close button. Below the title bar, there's a section for "User Comments". The form contains several input fields: "Existing Report Skey" (empty), "Requesting Report Skey" (74), "Requested By" (OFSAD), "Requested Date" (2020-12-02 00:00:00), "Requested Comments" (Enabling Report Flag), and "Approver Comments" (Approved). At the bottom, there are two buttons: "Approve" and "Reject".

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

### 3.1.8.2 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 7: Override Request Report Flag



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

Figure 8: Override Report Flag Details Window

Reporting Flag

☒ User Comments

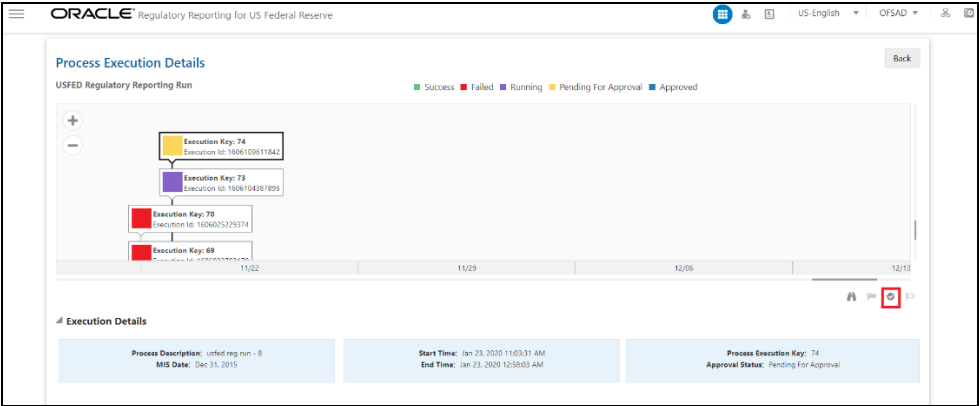
Existing Report Key: 74

Comments:

Override Cancel

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

Figure 9: Report Flag Pending for Approval



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

Figure 10: Figure 11: Approve Override Report Flag Window

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

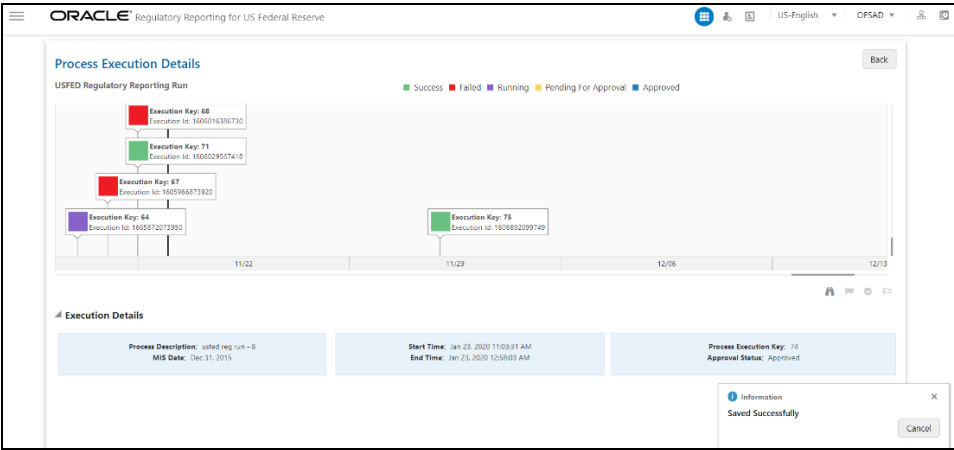
Approved

Approve

Reject

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

Figure 12: Figure 13: Overridden Report Flag

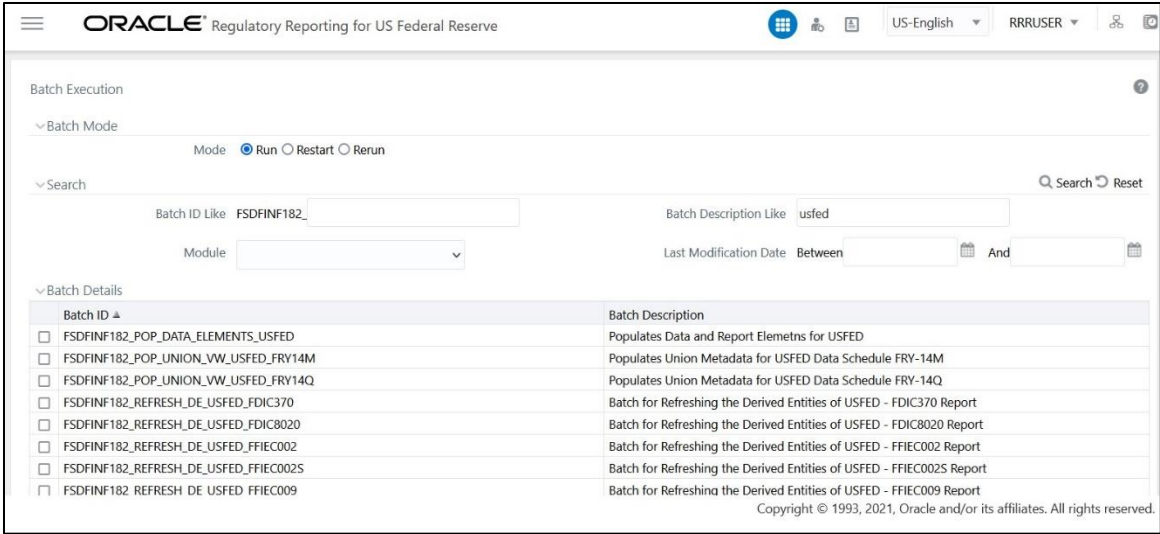


### 3.1.9 Executing Batch to Resave Derived Entities

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

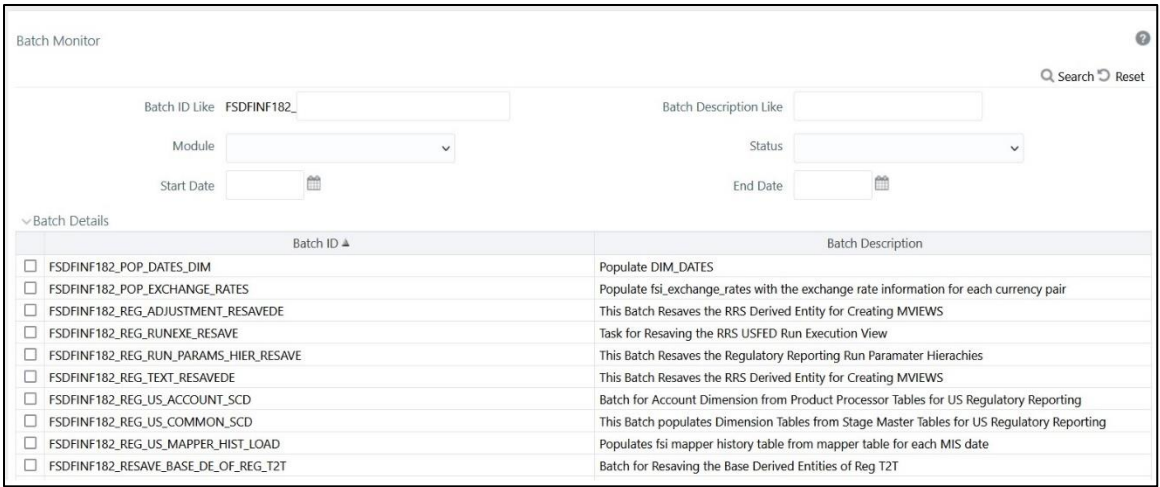
1. Navigate to **Operations**, and then select **Batch Execution**.
2. Select the batch <<INFODOM>>\_RESAVE\_DE\_<<REPORT NAME>> to resave all the reporting DEs used in that <<REPORT NAME>>.

Figure 14: Batch Maintenance Screen



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 23: Batch Monitor Screen

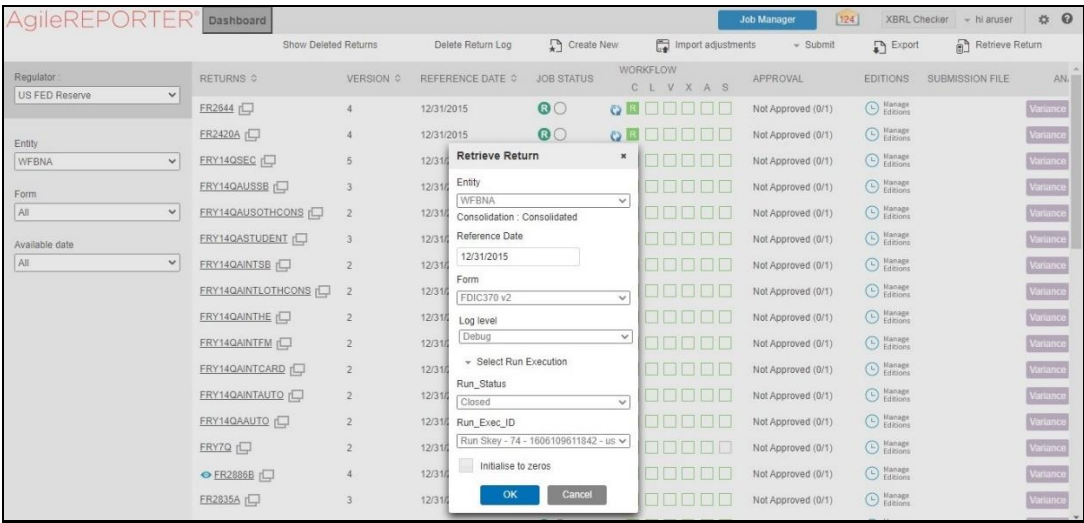


For more information on the list of RESAVE and REFRESH batches, see the [MOS](#)

### 3.1.10 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.

Figure 15: Retrieve Returns Page

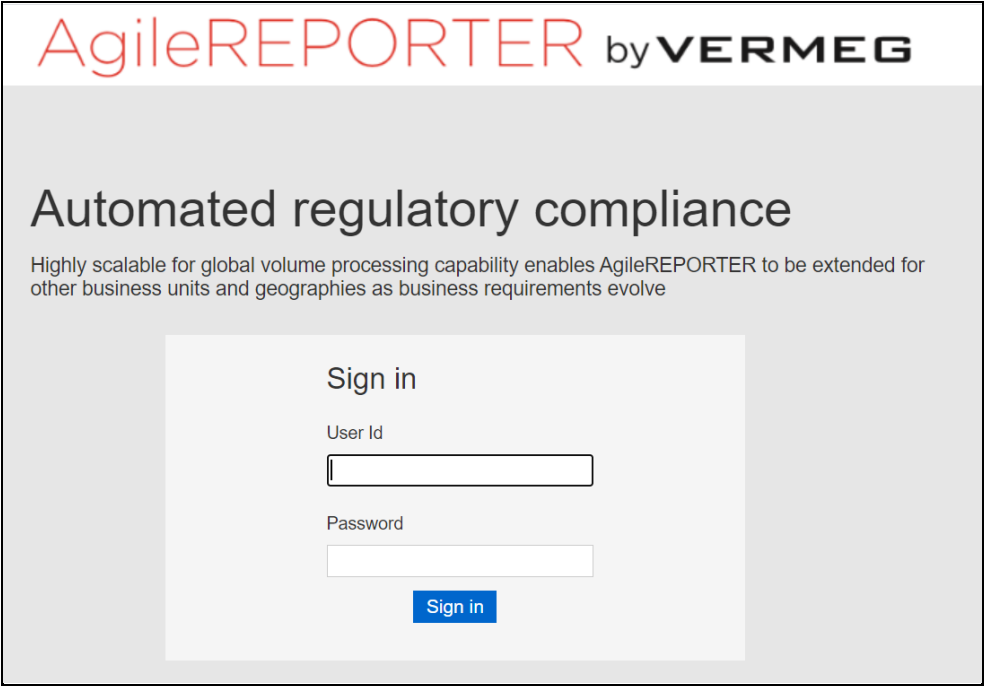


3.1.11 Report Verification - Drill Down from AgileREPORTER to OFSAA Results Area

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 16: AgileREPORTER Login Page



- 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**.

Figure 17: AgileREPORTER Main Page

AgileREPORTER<sup>®</sup>

Dashboard

Job Manager

124

XERL Checker

hi aruser

Show Deleted ReturnsDelete Return LogCreate NewImport adjustmentsSubmitExportRetrieve Return

Regulator:US FED Reserve

Entity:WFBNA

Firm:All

Available date:All

RETURNS	VERSION	REFERENCE DATE	JOB STATUS	WORKFLOW	APPROVAL	EDITIONS	SUBMISSION FILE	AN
				C L V X A S				
FR2644	4	12/31/2015			Not Approved (0/1)			Variance
FR2420A	4	12/31/2015			Not Approved (0/1)			Variance
FRY14Q2SEC	5	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4USRB	3	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4USQTHCONS	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4STUDENT	3	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4INTSR	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4INTLOTHCONS	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4INTHE	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4INTFM	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4INTCARD	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4INTAUTO	2	12/31/2015			Not Approved (0/1)			Variance
FRY14Q4AUTO	2	12/31/2015			Not Approved (0/1)			Variance
FRY7Q	2	12/31/2015			Not Approved (0/1)			Variance
FR2886B	4	12/31/2015			Not Approved (0/1)			Variance
FR2835A	3	12/31/2015			Not Approved (0/1)			Variance

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

Figure 18: AgileREPORTER Page Displaying List of Schedules

AgileREPORTER<sup>®</sup>

FRY9C v11 US FED Reserve / WFBNA 12/31/2015

Not Approved (0/1)

Show Import LogExport to FileAdjustmentsSubmitLive ValidationValidate NowWorkflowReturn SourcesReportsAnalysis

11/12/2020 16:32:03 #1

11/12/2020 16:32:03 #1

1

All numeric cells are denominated in THOUSANDS (000's) except those in blue outlines

Show Scale

Page 1 of 72

Board of Governors of the Federal Reserve System

Consolidated Financial Statements for Holding Companies - FR Y-9C

Report at the close of business as of the last calendar day of the quarter

This Report is required by law: Section 5(c) of the EHC Act (12 U.S.C. § 1544(c)); section 10 of Home Owners' Loan Act (HOLA) (12 U.S.C. § 1467a(3)); section 615 of the Dodd-Frank Act (12 U.S.C. § 1852a(c)(1)); section 165 of the Dodd-Frank Act (12 U.S.C. § 5365); and section 252.153(b)(2) of Regulation YY (12 CFR 252.153(b)(2)).

This report form is to be filed by holding companies with total consolidated assets of \$3 billion or more. In addition, holding companies meeting certain criteria must file this report (FR Y-9C) regardless of size. See page 1 of the general instructions for further information. However, when such holding companies own or control, or are owned or controlled by, other holding companies, only the top-tier holding company must file this report for the consolidated holding company organization. The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

NOTE: Each holding company's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the Consolidated Financial Statements for Holding Companies. The Consolidated Financial Statements for Holding Companies is to be

Date of Report: December 31, 2015  
(Month / Day / Year (EHCX 9999))

Sch HC-B (2 of 3)

Sch HC-B (3 of 3)

Sch HC-C (1 of 5)

Sch HC-C (2 of 5)

Sch HC-C (3 of 5)

Sch HC-C (4 of 5)

Sch HC-C (5 of 5)

Sch HC-D (1 of 3)

Sch HC-D (2 of 3)

Sch HC-D (3 of 3)

Sch HC-E

Sch HC-F

Sch HC-G

Sch HC-H

Sch HC-I

Sch HC-K

Sch HC-L (1 of 4)

Sch HC-L (2 of 4)

4. Click any cell to drill down.

Figure 19: AgileREPORTER Schedule Details Page

AgileREPORTER<sup>®</sup>

FRY9C v11 US FED Reserve / WFBNA 12/31/2015

Not Approved (0/1)

Show Import LogExport to FileAdjustmentsSubmitLive ValidationValidate NowWorkflowReturn SourcesReportsAnalysis

11/12/2020 16:32:03 #1

11/12/2020 16:32:03 #1

1

FR Y-9C

Page 30 of 72

Schedule HC-E—Deposit Liabilities<sup>1</sup>

Dollar Amounts in Thousands

BHCB	Amount	
1. Deposits held in domestic offices of commercial bank subsidiaries of the reporting holding company:		
a. Noninterest-bearing balances <sup>2</sup>	2210	136,880,013 1.a
b. Interest-bearing demand deposits, NOW, ATS, and other transaction accounts	3187	990,173 1.b
c. Money market deposit accounts and other savings accounts	2389	3,491,104 1.c
d. Time deposits of \$250,000 or less	HK29	37,671 1.d
e. Time deposits of more than \$250,000	J474	11,713,875 1.e
2. Deposits held in domestic offices of other depository institutions that are subsidiaries of the reporting holding company:		
a. Noninterest-bearing balances <sup>2</sup>	BHOD	3189 2.a
b. Interest-bearing demand deposits, NOW, ATS, and other transaction accounts	3189	11,111,146 2.b
c. Money market deposit accounts and other savings accounts	3187	110,131 2.c
d. Time deposits of \$250,000 or less	2389	247,289 2.d
e. Time deposits of more than \$250,000	HK29	7,508 2.e
	J474	4,228,891 2.e

Memoranda

BHDM	Amount	
1. Brokered deposits \$250,000 or less with a remaining maturity of one year or less	HK06	15,170 M.1
2. Brokered deposits \$250,000 or less with a remaining maturity of more than one year	HK31	21,096 M.2
3. Time deposits of more than \$250,000 with a remaining maturity of one year or less	HK32	6,360,637 M.3

Summary

Validation Rule Failures

0 Critical

0 Warning

Cover

Sch HI (1 of 5)

Sch HI (2 of 5)

Sch HI (3 of 5)

Sch HI (4 of 5)

Sch HI (5 of 5)

Sch HI-A

Sch HI-B (1 of 3)

Sch HI-B (2 of 3)

Sch HI-B (3 of 3)

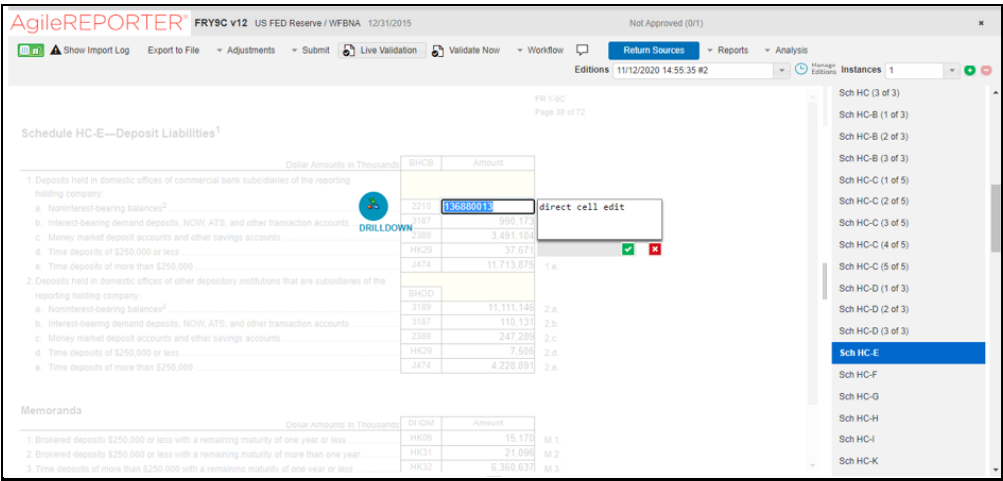
Sch HI-C (1 of 2)

Sch HI-C (2 of 2)



- 5. Figure 20 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 – BHC-B 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 20: AgileREPORTER Drill Down Page

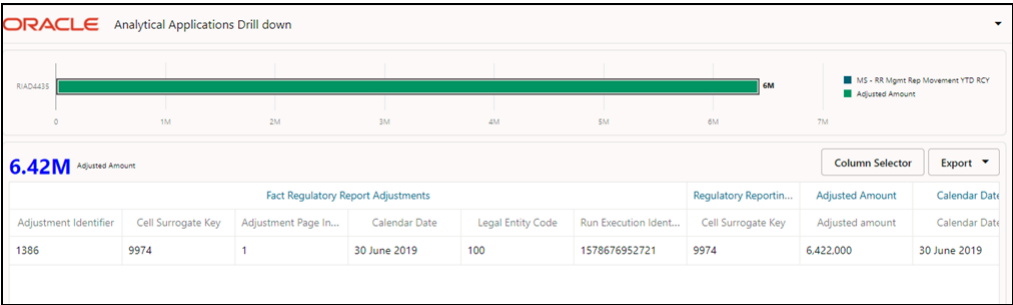


This cell is populated from the derived entity (DE) mentioned in the grid header *DE – Deposit Liabilities – Schedule HC-E*. The value in the derived entity grid 136,880,013 must match with that of the cell in the report. The derived entity is an aggregate built on top of the OFSAA results model to serve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

The DE is built using dimensions, measures, and business processors. The dimensions that participate in determining the cell value is displayed with data. Click the derived entity link in the grid header.

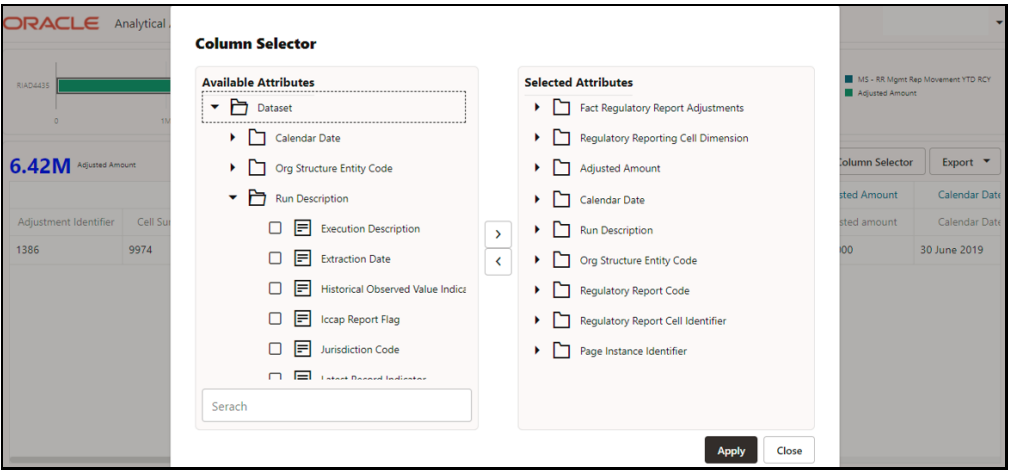
- 6. Click the **OFSAA** icon, to view how this cell was populated (provides information about the amounts reported in a cell) from OFSAA results. You are redirected to the OFSAA Drill down page.



Figure 29: AgileREPORTER Drill-Down Screen




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

Figure 21: Drill Down Attribute Selector

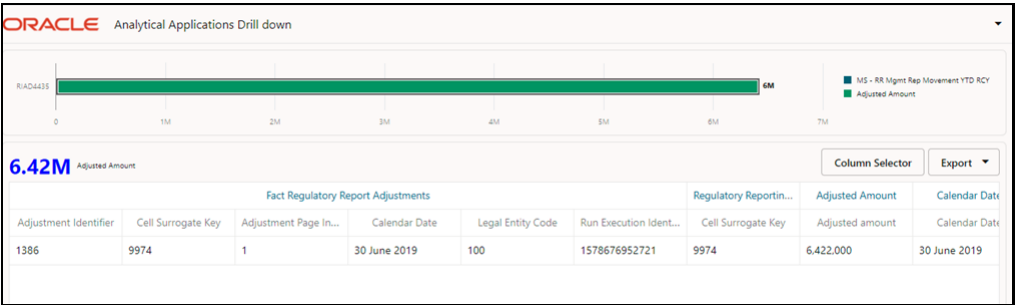


**NOTE** Select the required Data Source, from the Available Attributes list and click **Move** . You can press the **Ctrl** key and click **Move**  for multiple selections to map all the listed Data Sources to the application.

Select the required Data Source, from the Selected Attributes list and click **Remove**  to remove the mapped Data Source from the application.

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

Figure 22: Drill Down Columns



3.1.11.1 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](#)

## Data Preparation

This section explains the input data preparation from OFSAA.

### Topics:

- [Assumptions for Data Preparation](#)
- [Prerequisite Tasks for US FED Run Execution](#)
- [US FED Run Chart](#)
- [Reclassification of Reporting Dimensions](#)
- [Configuring Setup Tables for Standard Set of Values](#)
- [Backward Compatibility Support](#)
- [Run or Execution Expectations](#)
- [Consolidation](#)
- [Projection Data](#)
- [Data Flow from Sources Systems to Staging Area](#)
- [Data Flow from Staging to Results Area](#)
- [Data flow from Staging to Processing Area](#)
- [Data Flow from Processing to Results Area](#)
- [Computation of Offset and Netting Balances for Assets and Liabilities](#)

- [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:

1. REG REP is a reporting solution, which uses data from underlying fact tables directly for reporting. You are expected to prepare the load for the required data in 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 [Relationship between Run and Stress](#).
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 – Regnology 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-O, and FFIEC-041 RC-O.

FSI\_CAL\_MIS\_DATE\_MAP is an entity used to generate the quarterly average report with two date columns: D\_CALENDAR\_DATE and D\_MIS\_DATE.

- a. D\_CALENDAR\_DATE holds the date details for the calendar year. This includes 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:

**Table 4: 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.

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.

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

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

- a. The relevant component code for the configuration in SETUP\_MASTER table is 'BRANCH\_FED\_DIST\_IDENTIFIER' for 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.

- 5. "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 these table are provided as part of the configuration as mentioned above and can be updated based on the user requirements.”

## 4.1.2 Prerequisite Tasks for US FED Run Execution

US FED Run (RNUS\_REG\_RUN) has tasks that populate data into the Run-enabled tables. There are few tasks which are prerequisite for US FED Run.

These tasks have data flow for non-Run-enabled tables, and hence these tasks must be executed only once per FIC\_MIS\_DATE irrespective of 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 task from all apps.

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

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

#### 4.1.2.1.1 Recommendation for App Integration

##### Scenario

When multiple applications are installed, each may include its own set of Static Configuration Datasets (SCDs) and Target to Target (T2Ts), leading to potential duplication across applications. This redundancy can impact processing efficiency and lead to errors during execution.

##### Purpose

To enhance system performance by:

Eliminating duplicate SCDs and T2Ts, which reduces processing time and errors.

Generating distinct lists for new SCD batches or source runs to ensure streamlined execution.

**For SCDs:**

**1. Analyse Existing Run Charts:**

- Review the run charts for each application to identify any duplicate SCD batches across multiple applications.

**2. Identify Duplicates:**

- Highlight and remove any duplicate SCDs found across applications, ensuring that only a unique list of SCDs remains.

**3. Create a New Batch:**

- Prepare a new SCD batch with the cleaned, distinct list of SCD tasks.

**4. Execute the New Batch:**

- Execute the newly created SCD batch.
- Validate the output to ensure there are no duplicates and that the tasks are executed correctly.

**For Source Run (T2Ts):**

**1. Analyse Existing Source Run in Run Charts:**

- Review the run charts for each application to identify duplicate T2Ts across different applications in each source run.

**2. Identify Duplicates:**

- Highlight and remove any duplicate T2Ts, ensuring that only a distinct list remains.

**3. Create a New Source Run:**

- Prepare a new source run using the distinct list of T2Ts.

**4. Execute the New Source Run:**

- Execute the new source run.
- Validate the output to ensure that no duplicates remain and that the run completes as expected.



### 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 8.1.2.7.0 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 is 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 set 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:

**Table 5: Standard Dimension Reclassification**

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

**Table 6: Regulatory Dimension Reclassification**

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
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 32: Map Maintenance Page**

Map Maintenance

▼ Map Maintenance

Information Domain FSDFINF182

Segment FSDFSEG

Default Security Map Not Set

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 View 

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 Edit 

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 Copy 

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 Delete 

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 Mapper Maintenance 

👤

 Default Security Map

<input type="checkbox"/>	Name	Version	Description	Dynamic	Inherit member	Map type	Database View name
<input type="checkbox"/>	1514359600480	1	Mapper for Balance Category to Standard Balance Category	Yes	Yes	Data Filter	MAP_BAL_CAT_STD_BAL_CAT
<input type="checkbox"/>	1524045220417	1	Mapper for Common Recovery Type to Standard Recovery Type	Yes	Yes	Data Filter	MAP_RECVR_TYP_STD_RECVR_TYP
<input type="checkbox"/>	1511528494678	1	Mapper for Credit Line Purpose to Standard Credit Line Purpose	Yes	Yes	Data Filter	MAP_CRDLN_PUR_STD_CRDLN_PUR
<input type="checkbox"/>	1511527713328	1	Mapper for Credit Line Type to Standard Credit Line Type	Yes	Yes	Data Filter	MAP_CRDLN_TYP_STD_CRDLN_TYP
<input type="checkbox"/>	1497513837744	1	Mapper for Credit Score Model To Reg Credit Score Model	Yes	Yes	Data Filter	MAP_CREDIT_SCR_MDL_REG_MDL
<input type="checkbox"/>	1523447233065	1	Mapper for General Ledger Account to Standard General Ledger Account Type	Yes	Yes	Data Filter	MAP_DIM_GL_ACCT_STD_GL_TYPE
<input type="checkbox"/>	1494610765133	1	Mapper for GL Code to Repline Code	Yes	Yes	Data Filter	MAP_GL_CODE_REP_LINE
<input type="checkbox"/>	1511442223838	1	Mapper for Interest Rate Code to Standard Interest Rate Code	Yes	Yes	Data Filter	MAP_DIM_IRC_STD_IRC
<input type="checkbox"/>	1511442482993	1	Mapper for Line of Business Code to Standard Line of Business Code	Yes	Yes	Data Filter	MAP_DIM_LOB_STD_LOB
<input type="checkbox"/>	1514359498413	1	Mapper for Mitigant Type to Standard Mitigant Type	Yes	Yes	Data Filter	MAP_MITG_TYP_STD_MITGN_TYP
<input type="checkbox"/>	1627460156455	1	Mapper for Party Role Code to Standard Party Role Code	Yes	Yes	Data Filter	MAP_PARTY_R_STD_PARTY_R
<input type="checkbox"/>	1511441945154	1	Mapper for Party Type Code to Standard Party Type Code	Yes	Yes	Data Filter	MAP_PARTY_TYP_STD_PARTY_TYP
<input type="checkbox"/>	1511441227779	1	Mapper for Product Code to Standard Product Code	Yes	Yes	Data Filter	MAP_PROD_CODE_STD_PROD_TYPE
<input type="checkbox"/>	1524044256132	1	Mapper for Vehicle Type to Standard Vehicle Type	Yes	Yes	Data Filter	MAP_VEHCL_TYP_STD_VEHCL_TYP
<input type="checkbox"/>	1524044617123	1	Mapper for Write Off Reasons to Standard Write Off Reasons	Yes	Yes	Data Filter	MAP_WRTOFF_STD_WRTOFF_REASN

Page 1 of 1 (1-15 of 15 items) ⏪ ⏩ ⏴ ⏵

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

Figure 23: Mapper for Mitigant Type to Standard Mitigant Type

ORACLE Regulatory Reporting for US Federal Reserve

US-English RRRUSER

Map Maintenance

▼ Map Maintenance

Information Domain FSDFINF182

Segment FSDFSEG

Default Security Map Not Set

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 Add 

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 View 

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 Mapper Maintenance 

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 Default Security Map

<input type="checkbox"/>	Name	Version	Description	Dynamic	Inherit member	Map type	Database View name
<input type="checkbox"/>	1514359600480	1	Mapper for Balance Category to Standard Balance Category	Yes	Yes	Data Filter	MAP_BAL_CAT_STD_BAL_CAT
<input type="checkbox"/>	1524045220417	1	Mapper for Common Recovery Type to Standard Recovery Type	Yes	Yes	Data Filter	MAP_RECVR_TYP_STD_RECVR_TYP
<input type="checkbox"/>	1511528494678	1	Mapper for Credit Line Purpose to Standard Credit Line Purpose	Yes	Yes	Data Filter	MAP_CRDLN_PUR_STD_CRDLN_PUR
<input type="checkbox"/>	1511527713328	1	Mapper for Credit Line Type to Standard Credit Line Type	Yes	Yes	Data Filter	MAP_CRDLN_TYP_STD_CRDLN_TYP
<input type="checkbox"/>	1497513837744	1	Mapper for Credit Score Model To Reg Credit Score Model	Yes	Yes	Data Filter	MAP_CREDIT_SCR_MDL_REG_MDL
<input type="checkbox"/>	1523447233065	1	Mapper for General Ledger Account to Standard General Ledger Account Type	Yes	Yes	Data Filter	MAP_DIM_GL_ACCT_STD_GL_TYPE
<input type="checkbox"/>	1494610765133	1	Mapper for GL Code to Repline Code	Yes	Yes	Data Filter	MAP_GL_CODE_REP_LINE
<input type="checkbox"/>	1511442223838	1	Mapper for Interest Rate Code to Standard Interest Rate Code	Yes	Yes	Data Filter	MAP_DIM_IRC_STD_IRC
<input type="checkbox"/>	1511442482993	1	Mapper for Line of Business Code to Standard Line of Business Code	Yes	Yes	Data Filter	MAP_DIM_LOB_STD_LOB
<input checked="" type="checkbox"/>	1514359498413	1	Mapper for Mitigant Type to Standard Mitigant Type	Yes	Yes	Data Filter	MAP_MITG_TYP_STD_MITGN_TYP
<input type="checkbox"/>	1627460156455	1	Mapper for Party Role Code to Standard Party Role Code	Yes	Yes	Data Filter	MAP_PARTY_R_STD_PARTY_R
<input type="checkbox"/>	1511441945154	1	Mapper for Party Type Code to Standard Party Type Code	Yes	Yes	Data Filter	MAP_PARTY_TYP_STD_PARTY_TYP
<input type="checkbox"/>	1511441227779	1	Mapper for Product Code to Standard Product Code	Yes	Yes	Data Filter	MAP_PROD_CODE_STD_PROD_TYPE
<input type="checkbox"/>	1524044256132	1	Mapper for Vehicle Type to Standard Vehicle Type	Yes	Yes	Data Filter	MAP_VEHCL_TYP_STD_VEHCL_TYP
<input type="checkbox"/>	1524044617123	1	Mapper for Write Off Reasons to Standard Write Off Reasons	Yes	Yes	Data Filter	MAP_WRTOFF_STD_WRTOFF_REASN

Page 1 of 1 (1-15 of 15 items) ⏪ ⏩ ⏴ ⏵

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

Figure 34: Map Maintenance Search Page

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Mapper Maintenance > Search

Map - Mapper for Mitigant Type to Standard Mitigant Type - 1514359498413 - 1

Search Search Reset

Hier - Map Common Mitigant Type: Hier - Map Common Standard Mitigant Type:

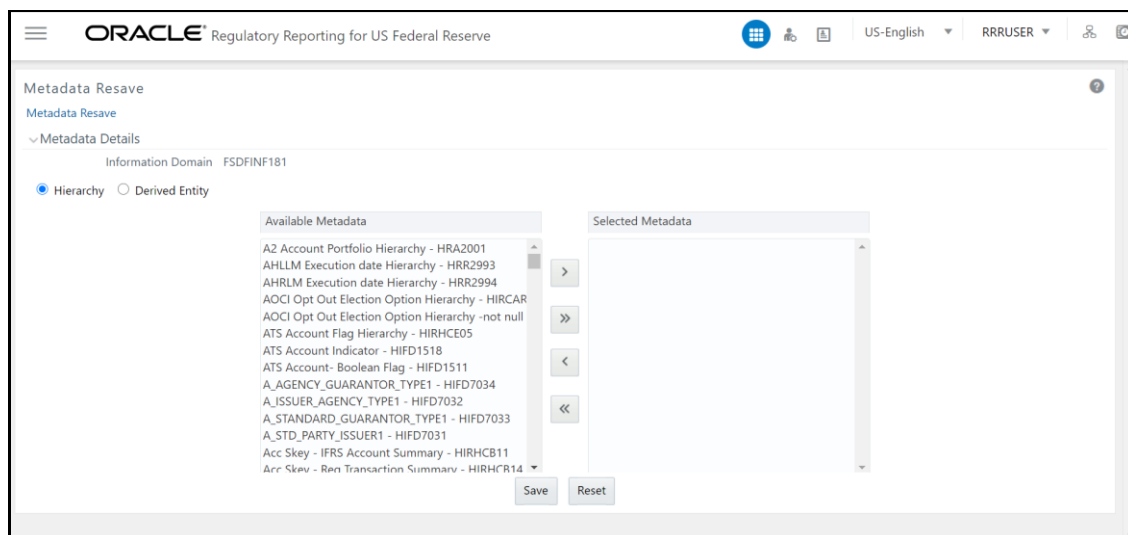
Excluded:

### Prerequisites for Mapper Maintenance

1. 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 24: Metadata Resave Page



### 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 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.

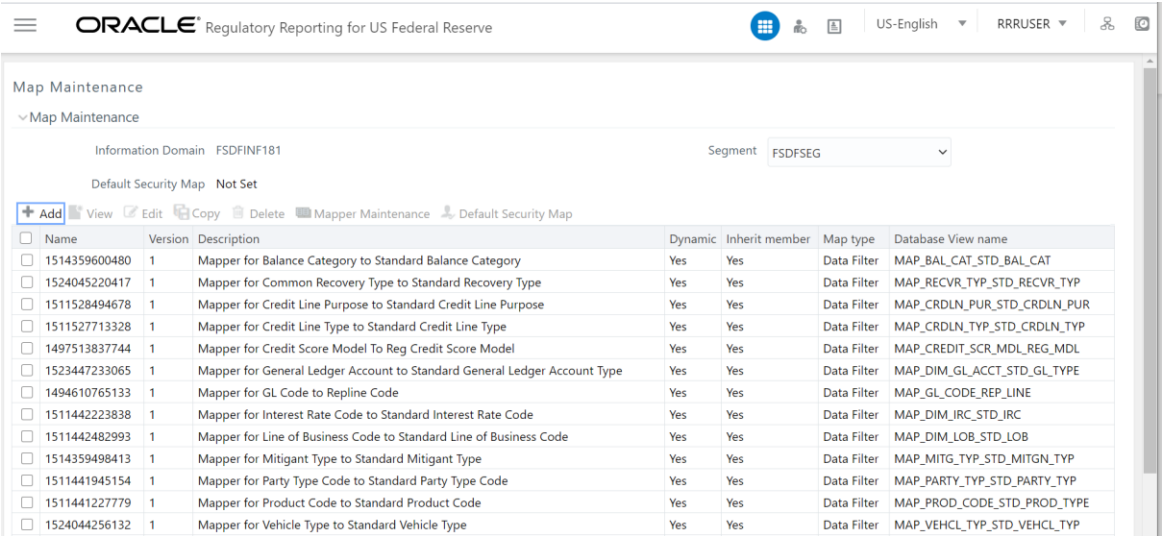
- **One to One Mapping:** You can map one Mitigant Type data model to one Standard Mitigant Type data model using the Mapper Maintenance screen. Here, you must select one value in the Mitigant Type data model and one value in the Standard Mitigant Type data model.
- **Many to One Mapping:** You can map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

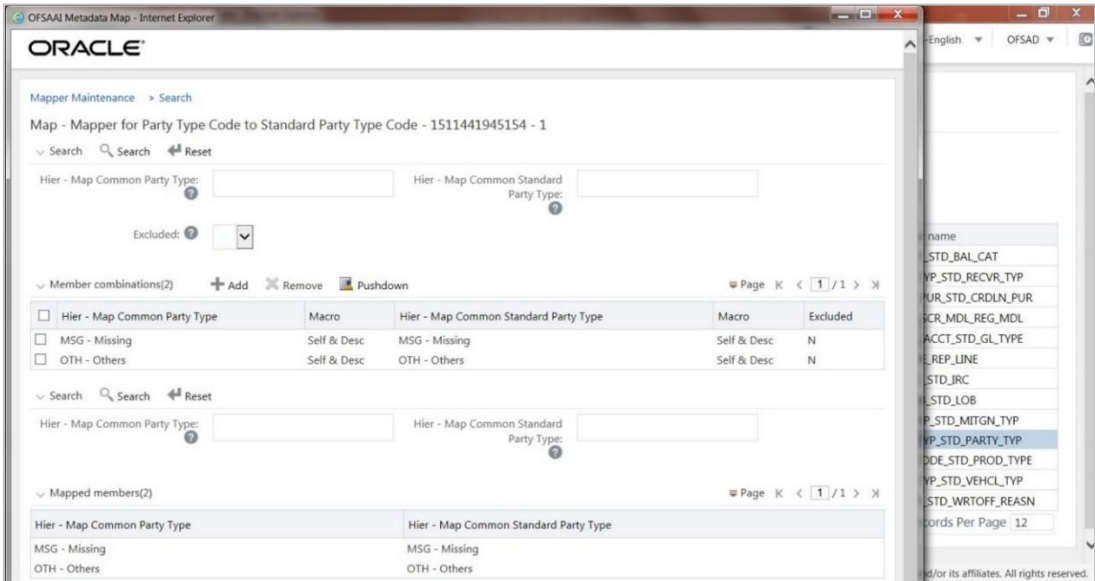


Figure 25: Map Maintenance Page



- 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**.

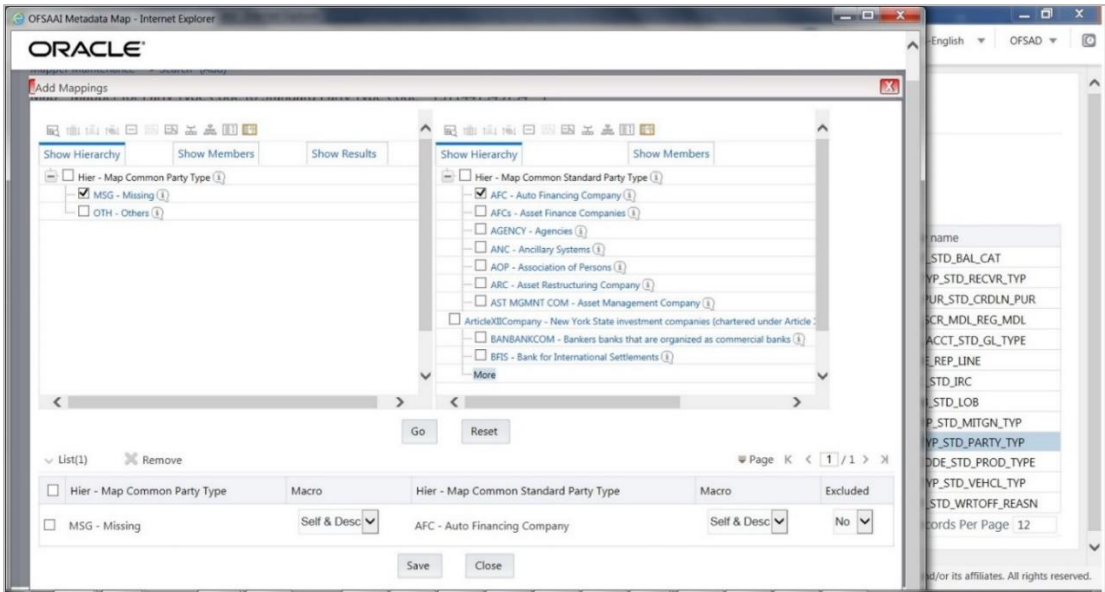
Figure 26: Map Maintenance Add Page



- 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**.

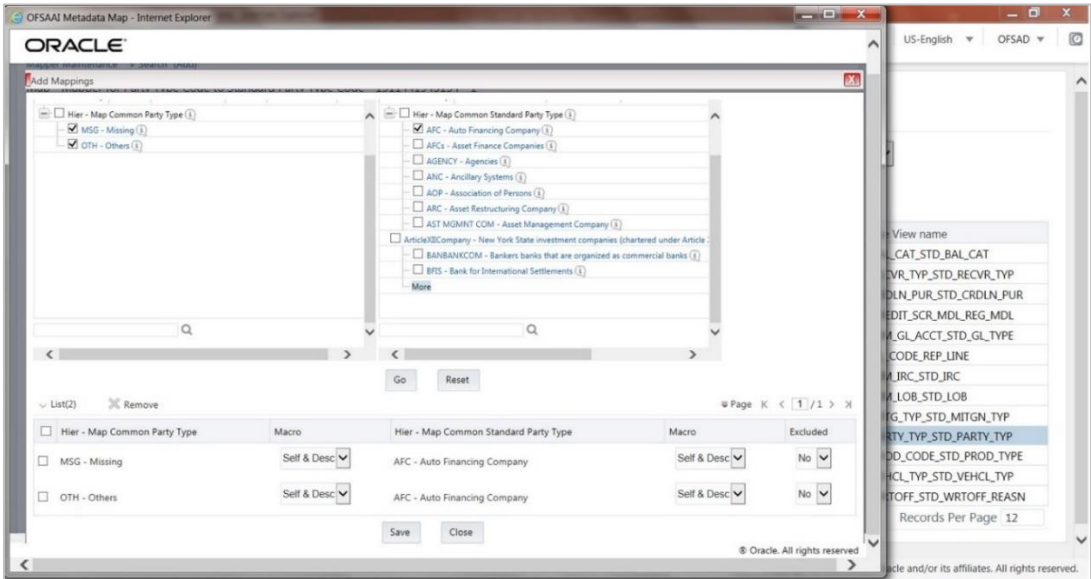
Figure 27: One to One Mapping Page



- 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**.

Figure 39: One to Many Mapping window



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 7: 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 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.

**Table 8: Setup Master**

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

#### 4.1.5.2 FSI\_REGREPORTING\_PARAM

The FSI\_REGREPORTING\_PARAM table in an atomic schema must be modified with the required values for US FED as a onetime activity.

The V\_REG\_REPORTING\_PARAM\_VAL must be updated to **B** for Branch and **D** for Fed District, based on the report submission for Branch or for Fed District entities.

**Table 9 FSI\_REGREPORTING\_PARAM**

V_REG_REPORTING_PARAM	V_REG_REPORTING_PARAM_VAL	V_REGULATOR_CODE	Description
FFIEC002_AR_TYPE	O	USFED	To retrieve FFIEC-002 and FFIEC-002S, this parameter must be updated with the required values. The list of values supported are <b>B</b> for Branch and <b>D</b> for Fed District, based on the report submission for Branch or for Fed District entities.

The default value of this parameter is **O**.

#### 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 considered to be Regulatory Standard. As Party Dimension is an SCD table and the values of Party Identifier Code (V\_PARTY\_ID) can change bank to bank, the FSI\_PARTY\_STD\_PARTY\_MAP is used for mapping the bank-specific V\_PARTY\_ID to Regulatory-specific V\_STD\_PARTY\_CODE. Here, you must modify the V\_PARTY\_ID column according to the bank-specific V\_PARTY\_ID of corresponding Party, which is stored in Party Dimension (DIM\_PARTY).

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

**Table 10: Standard Party Codes**

V_STD_PARTY_CODE	V_STD_PARTY_NAME	V_PARTY_ID
BOC	Bank of Canada	BOC
BOE	Bank of England	BOE
BOJ	Bank of Japan	BOJ
ECB	European Central Bank	ECB
FDIC	Federal Deposit Insurance Corporation	FDIC
FEDFINBNK	Federal Financing Bank	FEDFINBNK
FHA	Federal Housing Administration	FHA
FHLB	Federal Home Loan Banks	FHLB
FHLMC	Federal Home Loan Mortgage Corporation	FHLMC
FNMA	Federal National Mortgage Association	FNMA
FRB	Federal Reserve Bank	FRB
FmHA	Farmers Home Administration	FmHA
GNMA	Government National Mortgage Association	GNMA

V_STD_PARTY_CODE	V_STD_PARTY_NAME	V_PARTY_ID
HOSTEADASOC	Home-stead associations	HOSTEADASOC
IMF	International Monetary Fund	IMF
NCUA	National Credit Union Administration	NCUA
NCUSIF	National Credit Union Share Insurance Fund	NCUSIF
OCB	Other Central Bank	OCB
OGSE	Other GSE	OGSE
POSTMST	Postmaster's Demand Deposit Accounts	POSTMST
RBA	Reserve Bank of Australia	RBA
SNB	Swiss National Bank	SNB
TENVAL	Tennessee Valley Authority	TENVAL
UN	United Nations	UN
VA	Veteran Affairs	VA
WB	World Bank	WB
INDB	Inter-American Development Bank	INDB

#### 4.1.5.4 FSI\_REG\_MORT\_INSURER

In the US FED Regulatory Reporting, there is 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 bank-specific V\_PARTY\_ID of corresponding Party, which is stored in Party Dimension (DIM\_PARTY).

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

**Table 11 Issuer Codes**

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
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
BOJ	Bank of Japan	BOJ
CABEI	Central American Bank of Economic Integration (CABEI) (also: Banco Centralamericano de Integracion Economica (BCIE))	CABEI

CACM	Central American Common Market (CACM)	CACM
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
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
ECB	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
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
IIF	Institute of International Finance (Ditchley Institute)	IIF
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
NCUSIF	National Credit Union Share Insurance Fund	NCUSIF
NOIB	Nordic Investment Bank	NOIB
OAPEC	Organization of Arab Petroleum Exporting Countries (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
PAHO	Pan American Health Organization (Pan American Sanitary Bureau)	PAHO
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 Latinoamericano (SELA) (Latin American Economic System)	SELA
SNB	Swiss National Bank	SNB
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

#### 4.1.5.5 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.

**Table 12 Issuer Codes**

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

UGIC	United Guaranty Residential Insurance Company	UGIC
VA	Department of Veteran Affairs	VA
VAR	VA Residential	VAR

### 4.1.6 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 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 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 customer site to load the table.

### 4.1.7 Run or Execution Expectations

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

1. Current Data / Execution
  - a. Reporting month-end data
  - b. Projection Data
2. Historical (trend/vintage) Data

- c. Yearly
  - d. Quarterly
3. Stressed Data

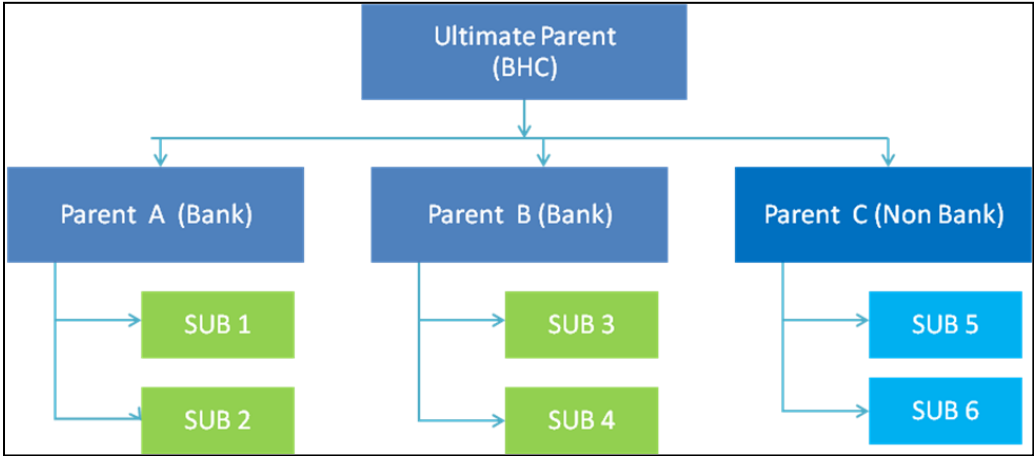
4.1.8 Consolidation

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 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 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 28: 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 12: Consolidation

FSDF AREA	ENTITY CODE	ACCOUNT NUMBER	CUSTOMER	ISSUER
STAGE LOAN CONTRACTS	SUB 1	ACCOUNT 1	SUB 2	



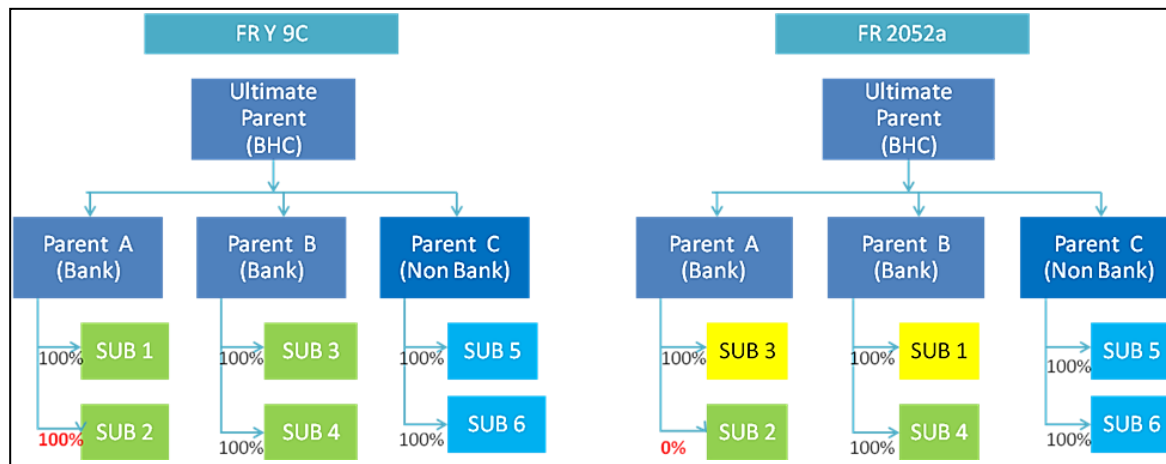
STAGE LOAN CONTRACTS	SUB 1	ACCOUNT 2	PARTY 1	
STAGE INVESTMENT CONTRACTS	SUB 1	ACCOUNT 3	PARTY 1	SUB 2
FCT COMMON ACCOUNT SUMMARY	SUB 1	ACCOUNT 2	PARTY 1	
FSI INTRA COMPANY ACCOUNT	SUB 1	ACCOUNT 1	SUB 2	
FSI INTRA COMPANY ACCOUNT	SUB 1	ACCOUNT 3	PARTY 1	SUB 2

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.

**Figure 29: Consolidation with Multiple Hierarchies**



Consolidation percentage refers to the percentage of asset or liability of child entity that is brought under parent heading. Except for Joint ventures and similar organization structures, child entities are moved under 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 Joint venture agreement. Currently, in FSDF 804, proportionate consolidation is not handled.

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

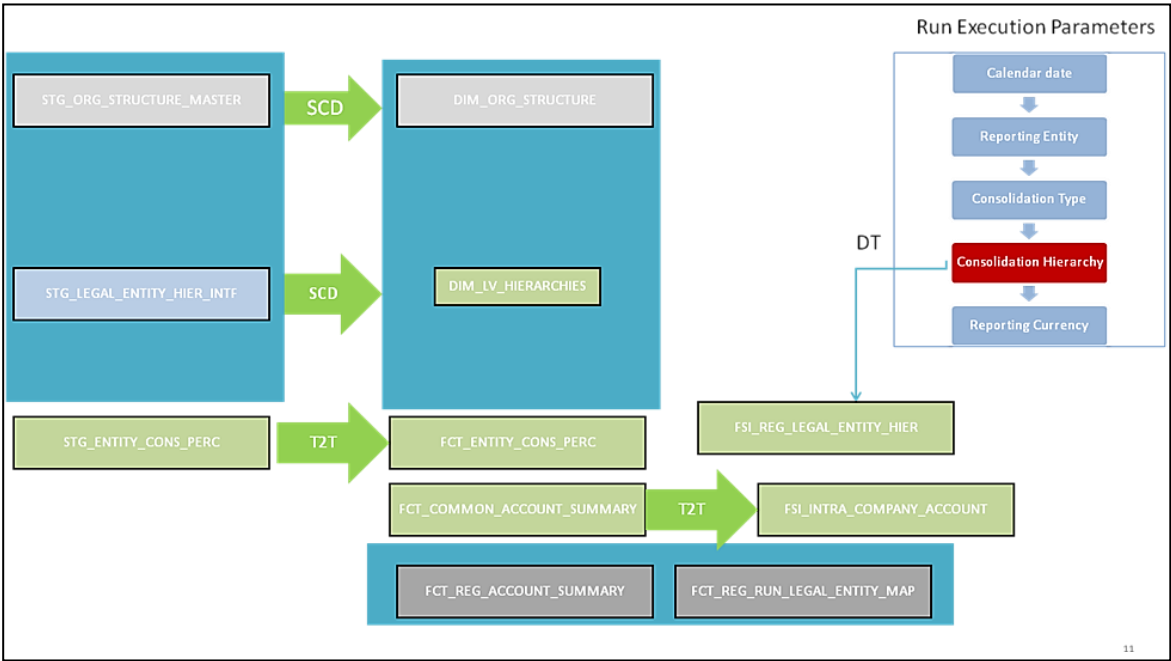
Consolidation with Multiple Organization Structure Hierarchy:

- You load Organization Structure Hierarchy to 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.

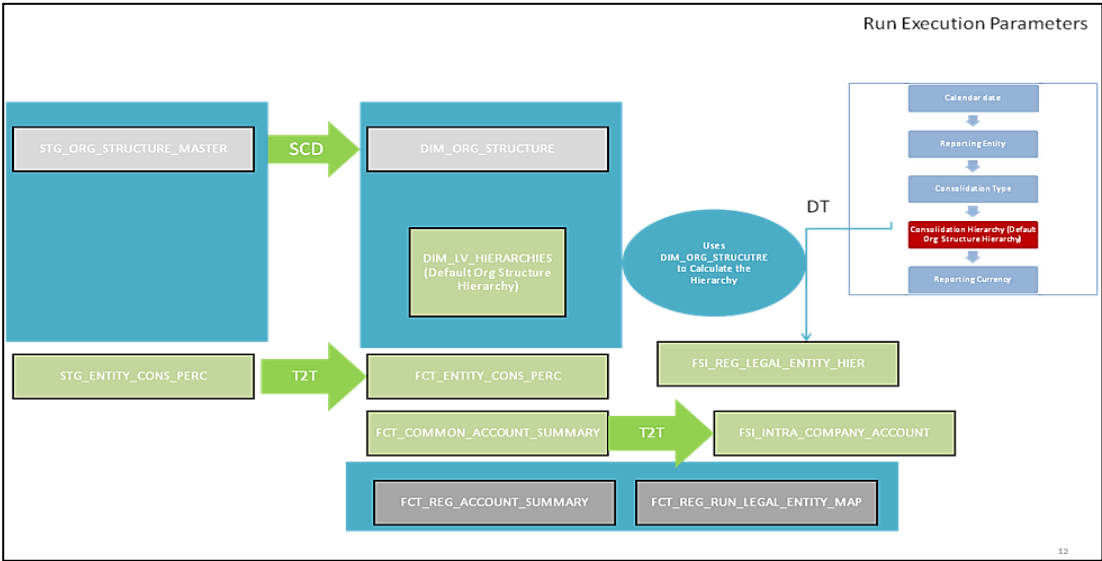
The STAGE LEGAL ENTITY HIERARCHY is used for the Consolidation process and not the one from ORGANIZATION STRUCTURE DIMENSION.

Figure 30: Consolidation with Multiple Organization Structure Hierarchy



If you do not have Multiple Hierarchy, 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 31: 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.

**Table 13: Reporting Entity in AgileREPORTER**

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

For the solo run, only one reporting entity is expected to be included whereas consolidated run includes all entities involved in execution. This entity provides flexibility to select one REPORTING ENTITY in AgileREPORTER and select relevant data for the 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 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 a period provides historical runs. For more information on updating the reporting flag, refer 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 a period of time and different executions provide different outputs due to underlying data changes.

DIM\_STRESS conveys the stress definition. Additionally, it links the original run Definition (v\_run\_id) and Stressed run ID (v\_stressed\_run\_id). You must refer to the DIM\_RUN table to get the expected run execution of these runs definitions pertaining to a particular date / n\_mis\_date\_skey.

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

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

## 4.1.9 Projection Data

The following points provide information on the projection data:

1. Baseline run also populates projected date data.
2. This application requires projected data at two levels - Quarterly and Annual.
3. The **DIM\_CONSOLIDATION** table is used to identify the projections. It contains the codes for projected quarters and years as required by the templates.
4. In the Fact tables, projection data is referred with 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 14: 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 End of Period (EoP) balance, movement values for quarter actuals must be derived for reporting. For historical data, net sales for quarter 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 quarter (90 days), REG REP sums up data points across all 90 days to arrive at a quarter-end movement figure.

**Table 15: Projection Data Example 2**

Code	Projected Period	Reporting Line	Scenario	Run ID	Date	Projected Amount	Movement
100	Actual	100	BSL	RUNID001	10-Oct-13	300,000	900,000
100	Actual	100	BSL	RUNID002	15-Nov-13	100,000	
100	Actual	100	BSL	RUNID003	20-Nov-13	300,000	
100	Actual	100	BSL	RUNID004	30-Dec-13	200,000	
400	FQ1	100	BSL	--	--	--	608,618
401	FQ2	100	BSL	--	--	--	870,503
402	FQ3	100	BSL	--	--	--	567,736
410	FY1	100	BSL	--	--	--	470,093
411	FY2	100	BSL	--	--	--	473,881
412	FY3	100	BSL	--	--	--	942,035

However, when 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 [Data Integration Hub \(DIH\) User Guide](#) in OHC Documentation Library for details. DIH enables to load the data from the source systems to the OFSAA staging tables, through logical interfaces, known as Application Data Interfaces (ADI). DIH provides a set of User Interfaces (UI), which is used to define and maintain External Data Descriptor (EDD), Application Data Interfaces, and map the EDDs and ADIs through connectors.

### 4.1.11 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](#)
- [Process Modelling Framework for App Integration](#)
  - [Process Modelling Framework for Basel Integration in OFSAAI](#)
- [Reclassified to Regulatory Classifications](#)

#### 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.

Table 17: Data Transformation Example

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

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 Process Modelling Framework for App Integration

After designing and saving the Process Flow Diagram, the Process is listed in the *Process Modeler* Page.

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

1. After logging into the OFSAAI Applications page, navigate to **Regulatory Reporting for Regulatory Reporting for US Federal Reserve**, select **Process Modelling Framework**, and select **Process Modeller**.
2. Open USFED Regulatory Reporting Run.
3. Right-click **PMF\_REGUSFI\_APP\_INT\_LOAD\_PROCESS** and then click **Delete Link**.
4. Create nodes for LLFP and IFRS.

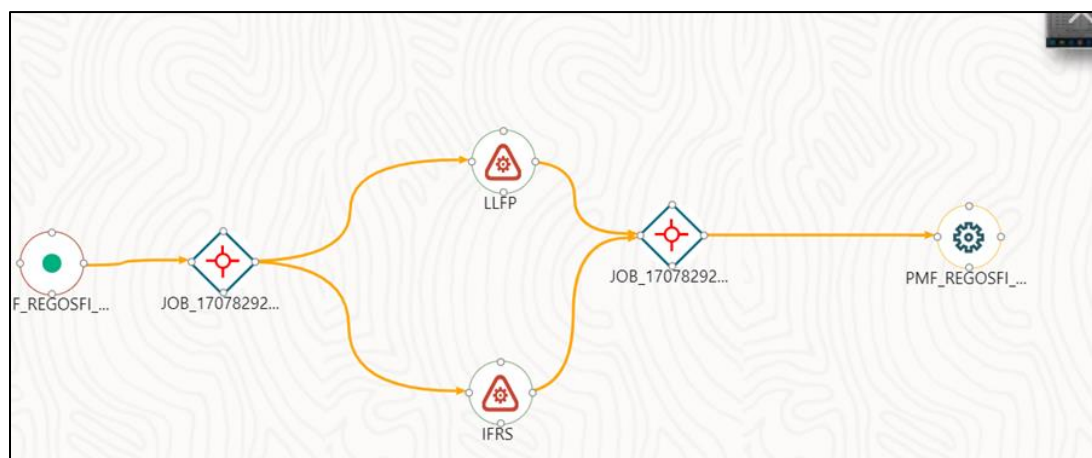


5. Click on the first node and enter the following values:

Status	▼
App Package ID	Regulatory Reporting Office of the Superintenden...
Process Id	1707808340564 - LLFP_POI
Object ID	Entity ID
Object Type	Entity ID
Data Field Pass	

- Name Process Code, Process Name as **LLFP\_POI**.
- Select **App Package ID** as Regulatory Reporting for Regulatory Reporting for US Federal Reserve.
- Object ID = Entity.
- Object Type = Entity.

6. Save and update the node for IFRS.
7. Open LLFP\_POI by clicking on right corner of icon.
8. Pull in Load T2T icon from left and service task.
9. Click on the Load T2T icon and name it as LoadT2T\_FCT\_LLFP\_ACCOUNT\_SUMMARY.
  - Datastore name = FSDFINFO.
  - Load mode = Table2 Table.
  - Source name = EXT.STAGING.
  - File Name =T2T\_FCT\_LLFP\_ACCOUNT\_SUMMARY.
10. Save and click **Create Link**. Similarly create a link for IFRS.



11. Save it as Run – US FED Regulatory Reporting Run.

#### 4.1.11.3.1 Process Modelling Framework for Basel Integration in OFSAAI

**Step 1:** Login to OFSAAI Applications.

1. Access the OFSAAI Applications page using your credentials.

**Step 2:** Navigate to Regulatory Reporting.

1. From the main menu, go to Regulatory Reporting.
2. Select US Federal Reserve.

**Step 3:** Access the Process Modelling Framework.

1. Within the US Federal Reserve section, locate and select Process Modelling Framework.
2. Click on **Process Modeller**.

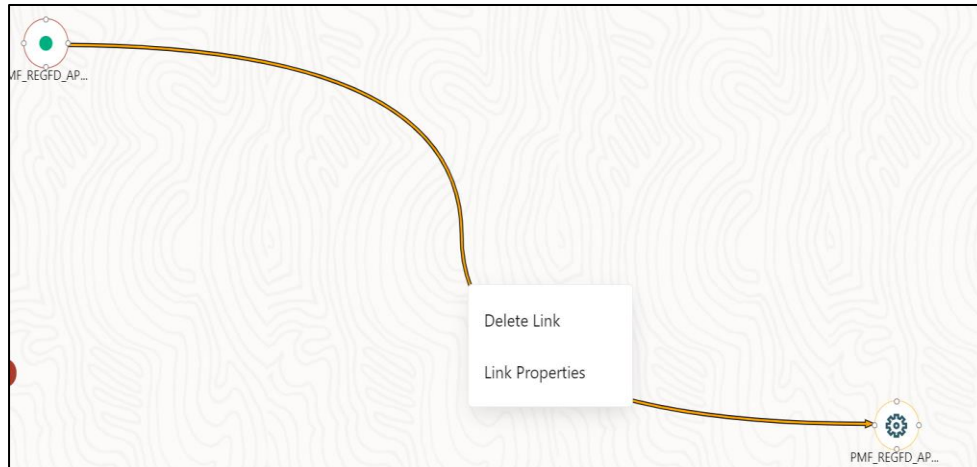
**Step 4:** Open the USFED Regulatory Reporting Process.

1. Find and open the USFED Regulatory Reporting Run FR2590 process.

**Step 5:** Delete an Existing Link in Process Modeller

1. Right-click on PMF\_REGFD\_APP\_INT\_LOAD\_PROCESS within the Process Modeller.
2. Select Delete Link to remove the existing integration link.

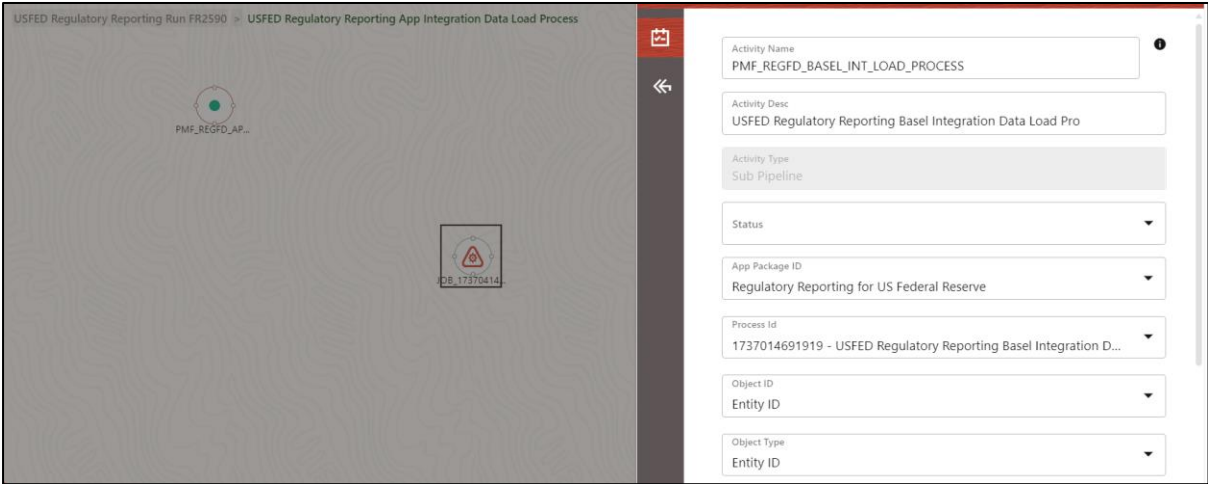


**Step 6: Create Nodes for Basel Integration**

1. Click on the Create Node option in the Process Modeller.



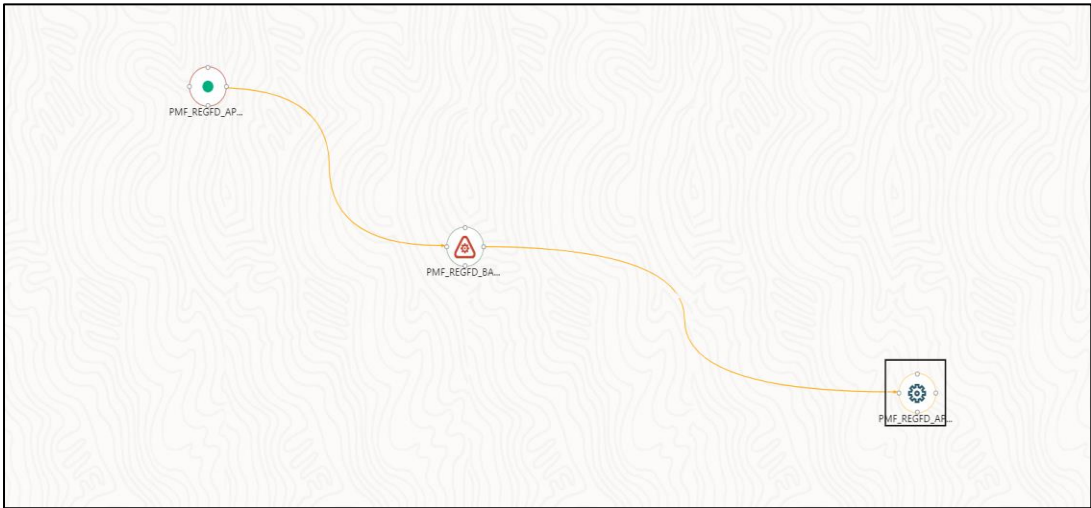
2. For the new node, enter the following values:
  - Process Code: PMF\_REGFD\_BASEL\_INT\_LOAD\_PROCESS
  - Process Name: USFED Regulatory Reporting Basel Integration Data Load Process
  - App Package ID: Regulatory Reporting for US Federal Reserve
  - Process ID: 1737014691919
  - Object ID: Entity ID
  - Object Type: Entity ID



3. Save the node configuration.

**Step 7: Create Links for Basel Integration**

1. After saving the new node configuration, click on Create Links to establish connections between the nodes.



2. Save the configuration after creating the necessary links.

**Step 8: Verify the Basel Integration**

- 1. Ensure that the Basel Integration Data Load Process is correctly configured.
- 2. Verify all links and node connections within the Process Modelling Framework.

**4.1.11.4 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 CLASSIFICATION
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

are:

- Remaining Time to Maturity Band
- Next Repricing Date Band
- Regulatory Delinquency Band

See [Business Metadata](#) 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 has a distinct set of ALM-specific tables, as does the Market Risk solution.

**NOTE**

The structure of these processing area stores is decided by the actual analytical application and engine used. The OFSAA suite of applications is organized this way, with each application managing a specific set of tables 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 [Data Flow from Staging to Results Area](#). 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 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 application and hence must put additional custom effort to design an ETL process to load the required data elements into the respective fact tables referenced by the report. The following section 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 custom 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 of the excess payment as assets, you must assign a General Ledger code to the given account with V\_GL\_TYPE\_CODE = 'LIAB'.
- iv. When for any loan regulatory reclassification assigned with GL code having V\_GL\_TYPE\_CODE = 'LIAB', it excludes the reporting for all asset line items, and it is added to Liability in respective line items.
- v. Accounts created for Adjustment or Plug entries must have General Ledger code having V\_GL\_TYPE\_CODE = 'AST'. This adds up to the same asset line item resulting in addition or reduction of overall reporting amount for a given line item based on sign of 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 addition or reduction of overall reporting amount for a given line item based on sign of the end of the period balance.

**Table 16: Data Loading to Result Area Tables**

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

HC-C Line Item 6.a: Credit Cards

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

HC-H Line Item 1: Earning Assets

**Impact of Negative Balances on Derivative GL Reconciliation Scenarios**

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

1. Derivatives are not expected to have genuine negative notional amounts or end of period balances as in case of loans or cards. 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.

Table 17: Impact of Negative Balances on Derivative GL Reconciliation Scenarios

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



From 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 Metadata browser as the configured metadata can be made available in the meta-model through MDB publish:

1. Data Integration Hub (DIH) Connectors
2. Data Mapping (T2T) option in Application Infrastructure
3. Data File Mapping (F2T) option in Application Infrastructure

**Topics:**

- [DIH Connectors](#)
- [Data Mapping \(T2T\)](#)
- [Data File Mapping \(Flat File to RDBMS Target - F2T\)](#)

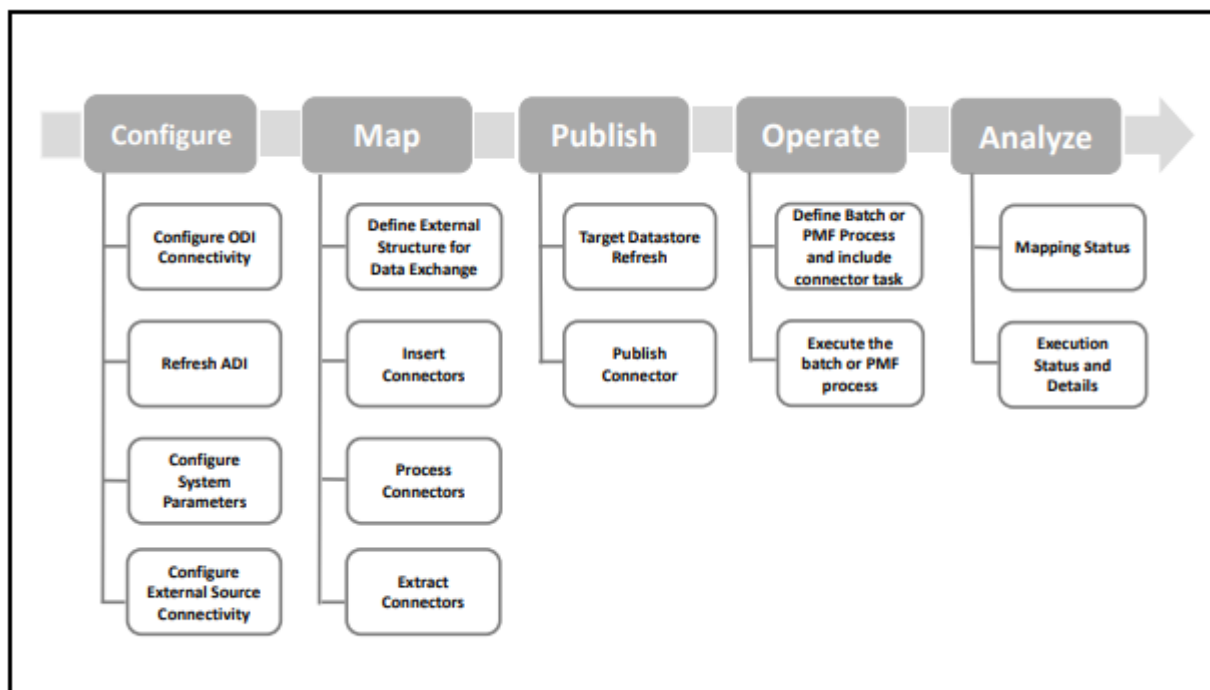
#### 4.1.15.1

### 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 [Data Integration Hub \(DIH\) User Guide](#), for more information about loading the data into a result area table.

**Figure 32: 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 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 [OFSAAI User Guide](#) 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 in 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 [MOS](#) 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 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 are available in the OFS Regulatory Reporting for US Federal Reserve - Data Elements <release version> document in the [MOS](#) 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 Infodomain 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 Regulatory Reporting application for cases like a few accounts that must be reported.

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

## 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](#)
- [BASEL Integration for US Federal Reserve Reporting \(FR2590\)](#)

### 4.2.1 Overview of Basel Processing to US FED Results Integration Tables

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

- FCT\_FORECAST\_REG\_CAP\_SUMMARY
- FCT\_MITIGANT\_REG\_CAPITAL
- FCT\_MR\_CAPITAL\_SUMMARY
- FCT\_MR\_VAR\_PORTFOLIO\_SUMMARY
- FCT\_MR\_VAR\_SUMMARY
- FCT\_REG\_ACCT\_MITIGANT\_MAPPING
- FCT\_REG\_CAP\_PLCD\_COLL\_SUMMARY
- FCT\_REG\_CAP\_POOL\_SUMMARY
- FCT\_REG\_CP\_CAPITAL\_SUMMARY
- FCT\_REG\_LE\_CAPITAL\_SUMMARY
- FCT\_REG\_OR\_CAPITAL\_SUMMARY
- FCT\_REG\_POOL\_MITIGANT\_MAP
- FCT\_REG\_CAP\_ACCOUNT\_SUMMARY
- FCT\_REG\_LE\_CAPITAL\_SUMMARY

- FCT\_REG\_CAP\_ACCOUNT\_SUMMARY
- FCT\_REG\_CAP\_LARGE\_EXP\_CP\_DTLS
- FCT\_REG\_CAP\_ACCT\_PLCD\_COLL\_MAP
- FCT\_REG\_CAP\_PLCD\_COLL\_SUMMARY
- FCT\_MITIGANT\_REG\_CAPITAL
- FCT\_REG\_ACCT\_MITIGANT\_MAPPING
- FCT\_REG\_CAP\_ACCT\_RISK\_CLAS\_DTL

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

## 4.2.2 Overview of Basel Processing to US FED Results Integration

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

**Table 18: Table to Table Seeded Definitions**

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
1	FCT_CCP_DETAILS	FCT_REG_CP_CAPITAL_SUMMARY	T2T_FRCCS_FCT_CCP_DETAILS
2	FCT_SECURITIZATION_POOL	FCT_REG_SEC_POOL_SUMMARY	T2T_FCT_REG_SEC_POOL_SUMMARY
3	FCT_OPS_RISK_DATA	FCT_REG_OR_CAPITAL_SUMMARY	T2T_FCT_REG_OR_CAPITAL_SUMMARY
4	FCT_MARKET_RISK_EXPOSURES	FCT_REG_MARKET_RISK_EXPOSURES	T2T_FCT_REG_MARKET_RISK_EXPOSURES
5	FCT_STANDARD_ACCT_HEAD	FCT_REG_LE_CAPITAL_SUMMARY	T2T_FCT_REG_LE_CAPITAL_SUMMARY
6	FCT_PARTY_GROUP_LARGE_EXPOSURE	FCT_REG_LARGE_EXP_CP_LIMITS	T2T_FCT_REG_LARGE_EXP_CP_LIMITS
7	FCT_COUNTERPARTY_EXPOSURE	FCT_REG_CP_CAPITAL_SUMMARY	T2T_FCT_REG_CP_CAPITAL_SUMMARY
8	FCT_MR_VAR_SUMMARY_DATA	FCT_MR_VAR_SUMMARY	T2T_FCT_MR_VAR_SUMMARY
9	FCT_MR_VAR_SUMMARY_DATA	FCT_MR_VAR_PORTFOLIO_SUMMARY	T2T_FCT_MR_VAR_PORTFOLIO_SUMMARY
10	FCT_MARKET_RISK_IR_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRIRC
11	FCT_MARKET_RISK_FOREX_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRFRXC
12	FCT_MARKET_RISK_EQ_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMREQC

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
13	FCT_MARKET_RISK_COM_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRCC
14	FSI_FORECAST_RWA	FCT_FORECAST_REG_CAP_SUMMARY	T2T_FCT_FORECAST_REG_CAP_SUMMARY
15	FCT_MARKET_RISK_CAPITAL	FCT_MARKET_RISK_REPORTING	MKT_RISK_REPORTING_POP_IR
16	FCT_MITIGANTS FCT_SUB_EXPOSURES	FCT_MITIGANT_REG_CAPITAL	T2T_FCT_MITIGANT_REG_CAPITAL
17	EXP_MITIGANT_MAPPING FCT_MITIGANTS FCT_SUB_EXPOSURES	FCT_REG_ACCT_MITIGANT_MAPPING	T2T_FCT_REG_ACCT_MITIGANT_MAPPING
18	FCT_NON_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_NON_SEC_EXPOSURES
19	FCT_NON_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_NON_SEC_EXPOSURES_CHILD
20	FCT_NON_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_NON_SEC_EXPOSURES_PARENT
21	FCT_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_SEC_EXPOSURES
22	FCT_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_SEC_EXPOSURES_CHILD
23	FCT_SEC_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FCT_SEC_EXPOSURES_PARENT
24	FCT_MITIGANTS FCT_SUB_EXPOSURES FSI_PLACED_COLLATERAL	FCT_REG_CAP_LARGE_EXP_CP_DTLS	T2T_FCT_REG_CAP_ACCT_PLCD_COLL_MAP
25	FSI_LARGE_EXPOSURE_ACCT_DETAIL FCT_COUNTERPARTY_EXPOSURE	FCT_REG_CAP_LARGE_EXP_CP_DTLS	T2T_FCT_REG_CAP_LARGE_EXP_CP_DTLS
26	FSI_PLACED_COLLATERAL FSI_LARGE_EXPOSURE_MITIGANTS	FCT_REG_CAP_PLCD_COLL_SUMMARY	T2T_FCT_REG_CAP_PLCD_COLL_SUMMARY
27	FCT_STANDARD_ACCT_HEAD	FCT_REG_LE_CAPITAL_SUMMARY	T2T_FCT_REG_LE_CAPITAL_SUMMARY

### 4.2.3 Executing the BASEL Processing to US FED Results Integration T2Ts

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

There are two ways to integrate Basel and US FED:

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

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

2. **Using approved Basel Run Execution ID in US FED Run:** In this case, you can use the out-of-the-box Basel Run as-is for execution. After the execution, if the values are correct, you can execute the out-of-the-box US FED Run by selecting the required Basel Run SKEY (Basel Processing Skey).

**Note:** On the selection screen, multiple options may appear, including the Basel Analytics Run Skey if a Basel Analytics Run has been executed. However, ensure that you select the Basel Processing Run Skey, not the Basel Analytics 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 and Operations**, 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 **HFSDFF004** (US FED - Basel Run Execution Identifier for Run) after Basel execution for getting values in this Basel Run Execution Identifier.

**Figure 33: Basel Metadata Resave Screen**

Metadata Resave

Metadata Resave

Metadata Details

Information Domain FSDFINFO

☒ Hierarchy ☐ Derived Entity

Available Metadata

- A Group Structure Country ID - EHRR5048
- A Group Structure Entity code - EHRR5045
- A Group Structure Entity name - EHRR5046
- A Group Structure Entry date - EHRR5047
- A Group Structure LEI code - EHRR5044
- A Holding Entity LEI code - EHRR5053
- A Holding Entity Name - EHRR5055
- A Holding Entity code - EHRR5054
- ANA Party Role - EHRR7513
- ANAC Balance Recog Ind - EHRR7402
- ANAC Balance Recog Ind Desc - EHRR7401
- ANAC Collective Flag - EHRR7409
- ANAC Collective Flag Desc - EHRR7408
- ANAC Contract Identifier - EHRR7403

Selected Metadata

Save Reset

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 [OFS Analytical Applications Infrastructure User Guide](#).

The status messages in Batch Monitor are:

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

The execution log can be accessed on the application server in the following directory

**ftpshare/logs/<Run\_Date>/FSDFINFO/LOAD DATA**. The file name has the batch execution ID. Following are the error log tables in 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\$
- FCT\_REG\_LE\_CAPITAL\_SUMMARY\$
- FCT\_REG\_CAP\_ACCOUNT\_SUMMARY\$
- FCT\_REG\_CAP\_LARGE\_EXP\_CP\_DTLS\$
- FCT\_REG\_CAP\_ACCT\_PLCD\_COLL\_MAP\$
- FCT\_REG\_CAP\_PLCD\_COLL\_SUMMARY\$
- FCT\_MITIGANT\_REG\_CAPITAL\$
- FCT\_REG\_ACCT\_MITIGANT\_MAPPING\$
- FCT\_REG\_CAP\_ACCT\_RISK\_CLAS\_DTLS\$

## 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.

## 4.2.6 BASEL Integration for US Federal Reserve Reporting (FR2590)

If a customer is using OFSAA Basel, you need to ensure the following prerequisites are met.

- Install and Configure Oracle Financial Services Data Foundation (OFSDf) Application Pack Release (v8.1.2.8.0 or higher) (**37470996**) and other prerequisite OFSDf Patches (see Section 4.1 Preinstallation Checklist of the [OFSDf Installation and Configuration Guide](#)) on your machine.
- Install and Configure Oracle Financial Services Capital Adequacy Application Pack version 8.1.2.0.0 ML Release v5.8.1.2.7.0 (**37515678**). Refer [Oracle Financial Services Basel Regulatory Compliance for US](#) User Guide.

Below are the steps to the Basel Integration process for FR2590 reporting:

### Step 1:

1. Enable Integration T2Ts for FSDF. For more information, refer to Section 2.2.4.2.3 in the [OFSAA FSDF Application Pack Installation and Configuration Guide](#) (Release 8.1.2.7.0).
2. Follow all the instructions in this section to enable Integration T2Ts in FSDF.
3. Double-check each step to ensure that the integration settings are properly enabled.

### Step 2: Execute Atomic and Configuration Scripts

1. **Run the Scripts:**

Execute the provided atomic scripts and configuration scripts.

- [Run exe parameters](#)
- [Run parameters lov](#)



- [Run parameter details](#)
- [PMF used basel int aom insert](#)

## 2. Modify Placeholders:

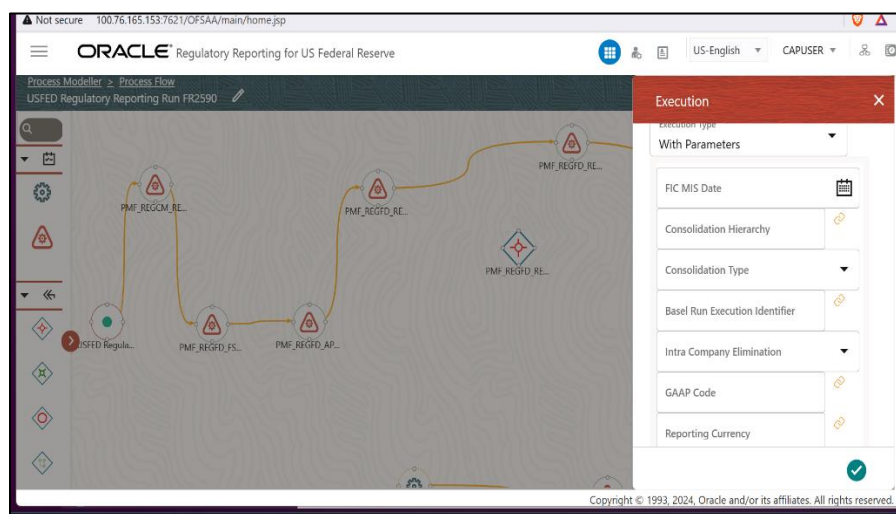
Replace placeholders in the scripts with appropriate values specific to **USFED**.

## 3. Schema Validation:

Ensure the scripts are executed in the correct database schema to avoid any misconfigurations.

### NOTE

After running the above scripts, the Basel Execution Identifier option will be displayed in the parameters window for the USFED Regulatory Reporting Run FR2590.



## Step 3: Execute Basel Integration Process Script

1. Navigate to Config Schema:f  
Access the required config schema in your database environment.

## 2. Run **Basel Integration Script**:

Execute the following Basel integration process script:

```
PMF_PMF_REGFD_BASEL_INT_LOAD_PROCESS_0.sql
```

[PMF PM 0](#)

Replace all placeholders in the script with values, ensuring accuracy.

## 3. Restart the Server:

After the script execution is completed, restart the server to apply changes and initialize the Basel Integration Process.

Note: For more information on Process Modelling Framework for Basel Integration, see [Process Modelling Framework for Basel Integration in OFSAAI](#).

## 4.2.7 LLFP Processing to US FED Results Integration

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

This chapter includes the following topics:

- [Overview of LLFP Processing to US FED Results Integration Tables](#)
- [Overview of LLFP Processing to US FED Results Integration](#)
- [Executing the LLFP Processing to US FED Results Integration T2Ts](#)
- [Checking the Execution Status](#)
- [LLFP Processing to US FED Results Integration Results T2Ts](#)

## 4.2.8 Overview of LLFP Processing to US FED Results Integration Tables

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

- FCT\_LLFP\_ACCOUNT\_SUMMARY

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

## 4.2.9 Overview of LLFP Processing to US FED Results Integration

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

**Table 19: 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

## 4.2.10 Executing the LLFP Processing to US FED Results Integration T2Ts

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

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

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

2. Using approved LLFP Run Execution ID in US FED Run: In this case, you can use the out-of-the-box LLFP Run as-is for execution. After the execution, if the values are correct, you can execute the out-of-the-box US FED Run by selecting the required LLFP Run SKEY from 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:
  - g. Log in to Oracle Financial Services Analytical Applications interface with your credentials.
  - h. Navigate to **Regulatory Reporting for US Federal Reserve**, select **Process and Operations**, select **Process Modelling Framework** and then select **Process Modeller**.
  - i. Select a **Run** and click **Execute Run**.
  - j. The **Run Details** and **Run Execution Parameters** window is displayed.
  - k. 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.
  - l. Click **Ok**.

Resave Hierarchy **HFSDFF007** (US FED - LLFP Run Execution Identifier for Run) after LLFP execution for getting values in this LLFP Run Execution Identifier.

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

## 4.2.11 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 [OFS Analytical Applications Infrastructure User Guide](#).

The status messages in Batch Monitor are:

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

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

- FCT\_LLFP\_ACCOUNT\_SUMMARY\$

## 4.2.12 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.

# 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](#)
- [Checking the Execution Status](#)
- [LRM Processing to US FED Results Integration Results T2Ts](#)

## 4.3.1 Overview of LRM Processing to US FED Results Integration Tables

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

- FCT\_LRM\_ACCOUNT\_SUMMARY

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

## 4.3.2 Overview of LRM Processing to US FED Results Integration

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

**Table 20: Table to Table Seeded Definitions**

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

### 4.3.3 Executing the LRM Processing to US FED Results Integration T2Ts

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

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

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

2. **Using approved LRM Run Execution ID in US FED Run:** In this case, you can use the out-of-the-box LRM Run as-is for execution. After the execution, if the values are correct, you can execute the out-of-the-box US FED Run by selecting the required LRM Run SKEY from 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 and Operations**, 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 **HFSD006** (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: FSDFINFO

☒ Hierarchy ☐ Derived Entity

Available Metadata

- FRAS Curr Acc Crdt Limit Flag - HRR7112
- FRAS Sanctioned Limit - HANA081
- FRAS Risk Weight Method Code - HIEB6017
- FSDF Basel Run Execution Identifier for Run - HFSD
- FSDF FDIC Run Execution Identifier for Run - HFSD
- FSDF GAAP Code for Run - HFSD005
- FSDF LLFP Run Execution Identifier for Run - HFSD
- FSD LRM Run Execution Identifier for Run - HFSD**
- FSDF Legal Entity Code for Run - HFSD001
- FSDF Legal Entity Hierarchy for Run - HFSD003
- FSDF Reporting Currency Code for Run - HFSD006
- FV Previous Holding Type Code - EHRR5012
- Facility Committed flag - HRR1031
- Facility Irrecoverable Indicator - HRR195
- Failed Trade Flag - EHRR3051

Selected Metadata

Save Reset

3. Select only one LRM 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 [OFS Analytical Applications Infrastructure User Guide](#).

The status messages in Batch Monitor are:

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

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

- FCT\_LRM\_ACCOUNT\_SUMMARY\$

### 4.3.5 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.

## Overview of OFS REG REP User Interface

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

- [Logging in to OFS REG REP UI](#)
- [Viewing Report Summary](#)
- [Viewing Schedule Summary](#)
- [Viewing Data Elements](#)
- [Viewing Cell Summary](#)

### 4.4.1 Logging in to OFS REG REP UI

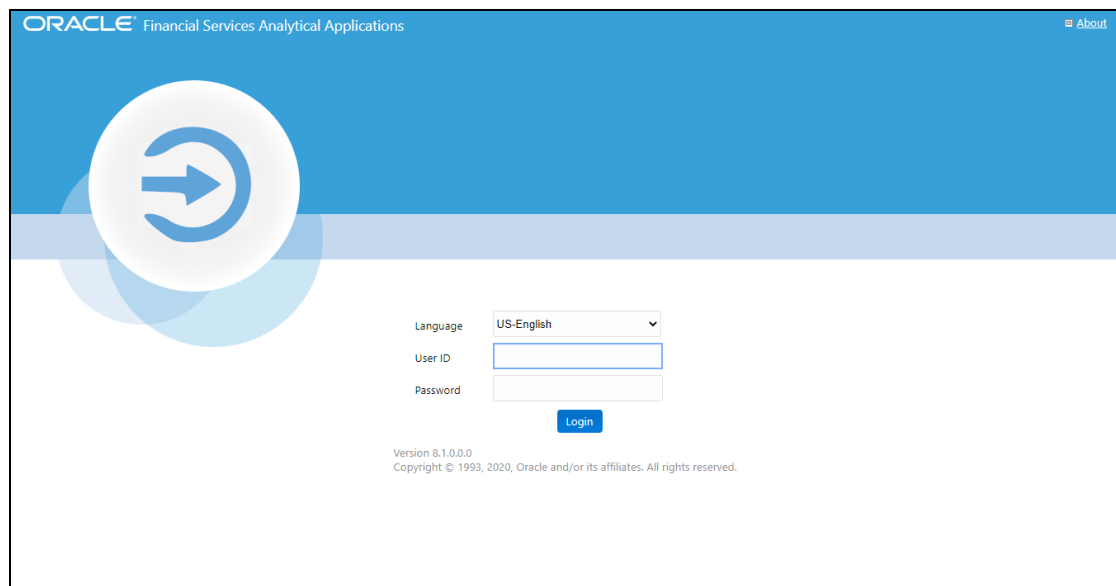
After the applications are installed and configured, to access the OFS REG REP UI you must log in to the OFSAAI environment using the OFSAAI login page.

**NOTE**

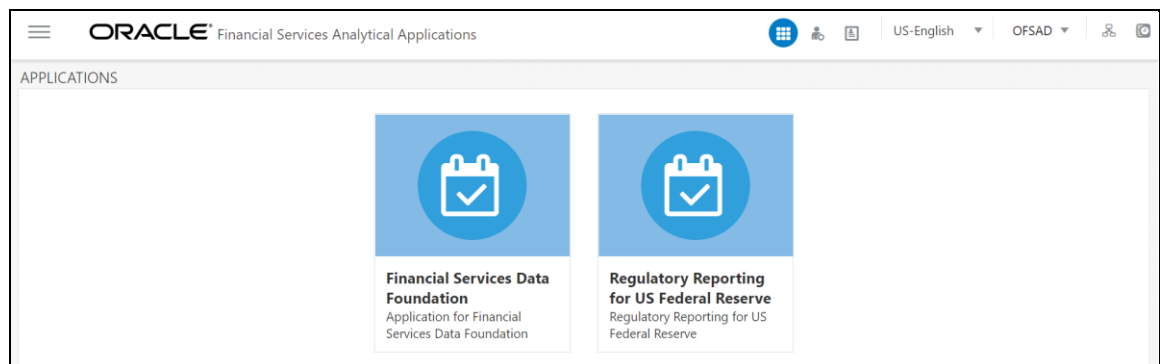
The built-in security system ensures that you are permitted to access the window and actions based on the authorization only.

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

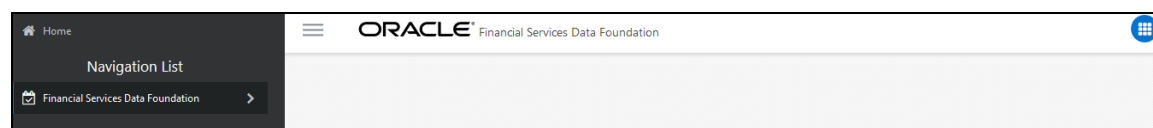
1. Enter the OFSAAI URL in your browser. The OFSAAI login page is displayed.

**Figure 34: OFSAAI Log In**


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

**Figure 35: OFSAA Applications Screen**

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

**Figure 36: Financial Services Data Foundation Landing Page**

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

Figure 37: Regulatory Reporting for US Federal Reserve Page

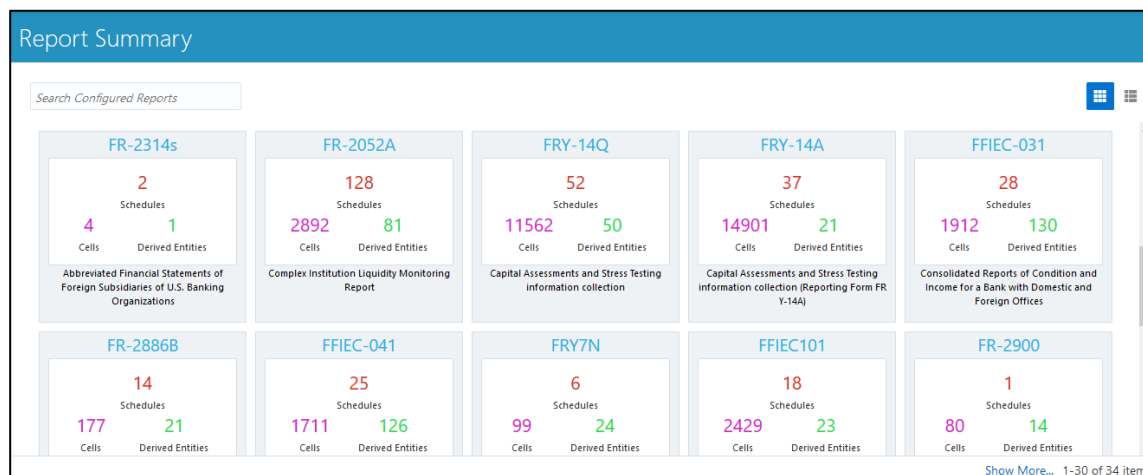


## 4.4.2 Viewing Report Summary

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 **Reports Summary** window.

Figure 38: Report Summary Screen



### NOTE

You can view the summary of all the configured reports in the Tile

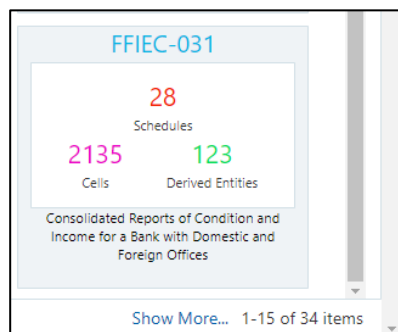
view  or List view .

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



**Figure 39: Report Summary Search Bar**

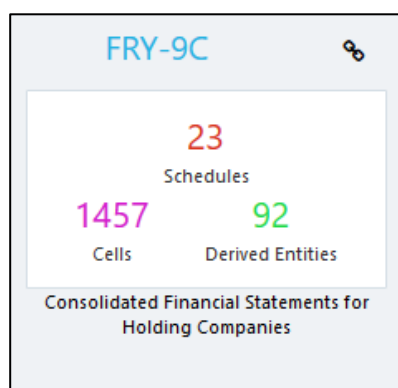
The Paging option at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

**Figure 40: Report Summary Paging Option**

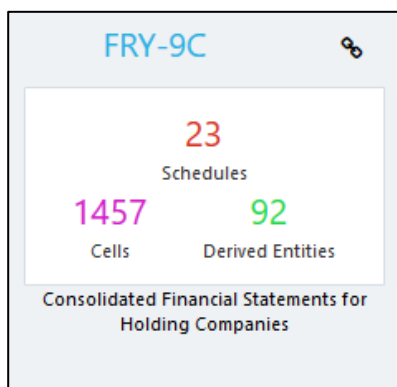
#### 4.4.2.1 Report Information

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 41: Report in Tile View****Figure 42: Report in List View**

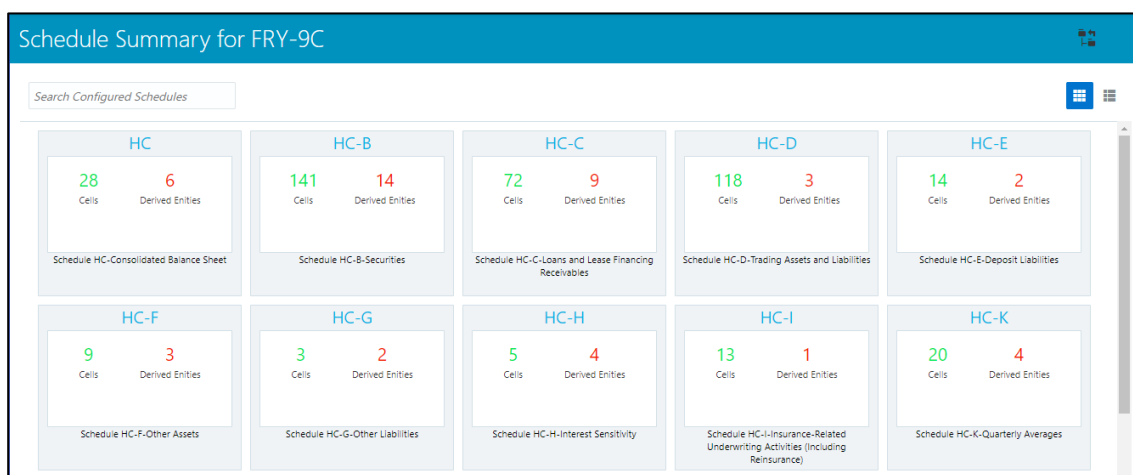
Select the **Report Code** to navigate to the **Schedule Summary** window.

**Figure 43: Report Information**

### 4.4.3 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.

**Figure 44: Schedule Summary Screen**

#### NOTE


You can view the summary of all the configured reports in the Tile

view  or List view .

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

The Paging option (Figure 45) at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

**NOTE**

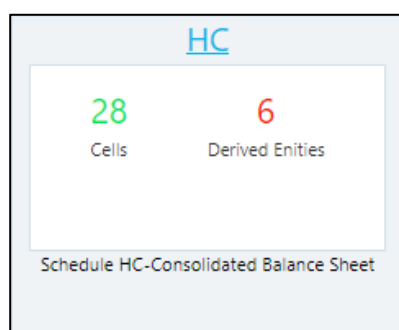
Select the  icon on the top right corner to return to the Report Summary window.

### 4.4.3.1 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 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.

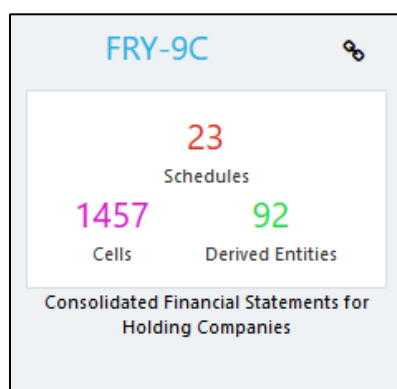
**Figure 45: Schedule Information**



### 4.4.4 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.

**Figure 46: Report Information**



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

**Figure 47: Data Elements Screen**

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 Transformati...
Account Load Run Map	Extraction Date	This column stores the date as on which the ...	Financial Services Data Foundation	Data Transformati...
Account Load Run Map	Gaap Code	Unique identifier of Generally Accepted Acco...	Financial Services Data Foundation	Data Transformati...
Account Load Run Map	Latest Load Run Flag	This column indicates the latest version of th...	Financial Services Data Foundation	Data Transformati...
Account Load Run Map	Load Run Identifier	This column stores the load run identifier. Lo...	Financial Services Data Foundation	Data Transformati...
Accrual Status Dimension	Accrual Status Code	This column stores the accrual status codes. ...	Financial Services Data Foundation	Seeded Dimension
Accrual Status Dimension	Accrual Status Surrogate Key	This column stores the loan accrual status su...	Financial Services Data Foundation	Seeded Dimension
Accrual Status Dimension	Extraction Date	This column stores the date as on which the ...	Financial Services Data Foundation	Seeded Dimension
Accrual Status Dimension	Latest Record Indicator	Identifies the latest records for a particular co...	Financial Services Data Foundation	Seeded Dimension
Annual Status Dimension	Record End Date	Date till which the record is valid	Financial Services Data Foundation	Seeded Dimension

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

**Figure 48: Filters**

Filters

Apply Filter Clear Filters

Entity

Attribute

Application

Element Type

Table

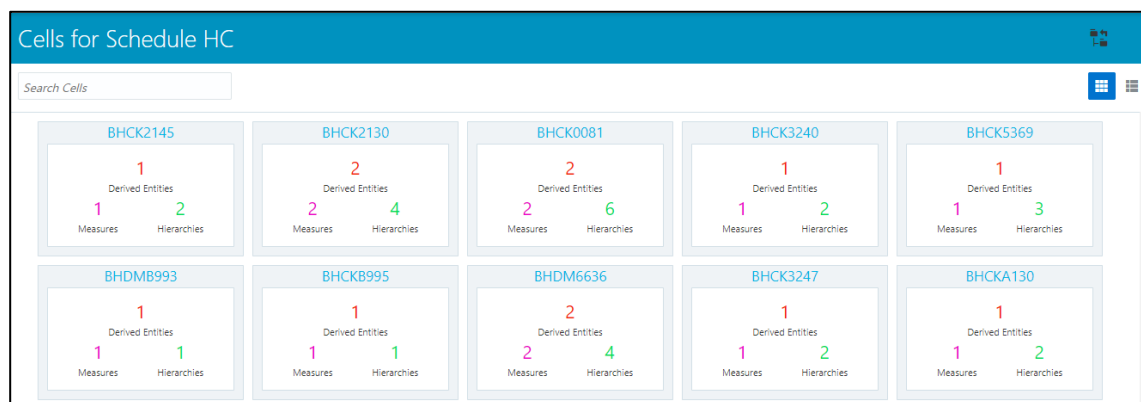
Column

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.

#### 4.4.5 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 49).

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

**Figure 49: Cell Summary Window****NOTE**


You can view the summary of all the configured reports in the Tile

view  or List view .

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

The Paging option (Figure 49) 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.

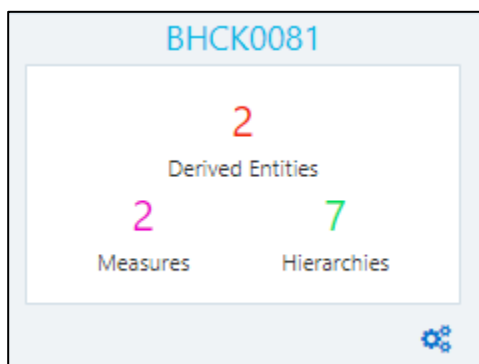
**Topics:**

- [Cell Information](#)
- [Derived Entity](#)
- [Measure](#)
- [Filters](#)

**4.4.5.1 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 50: Cell Information**

The Cell Information window is displayed as follows.

**Figure 51: Cell Information Window**

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

#### 4.4.5.2 Derived Entity


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

#### 4.4.5.3 Measure

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

#### 4.4.5.4 Filters

The Filter conditions are as follows:

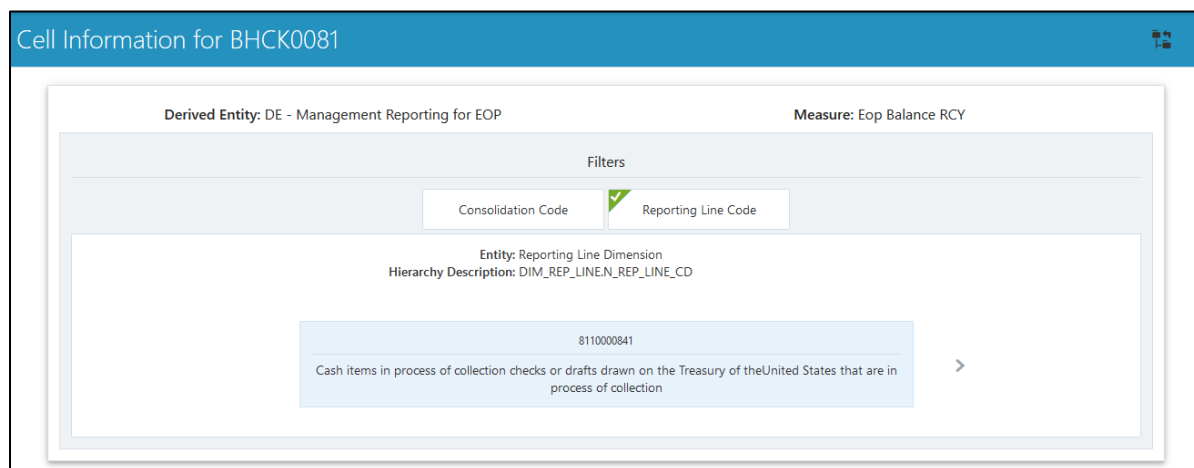
1. All filters that are applied to the cell are displayed under the filter section. It displays all the applied filters as their OFSAA description.
2. On selection, the filter is marked by a  sign on the top left corner of the selected filter.
3. The section that follows displays the entity or table 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*.

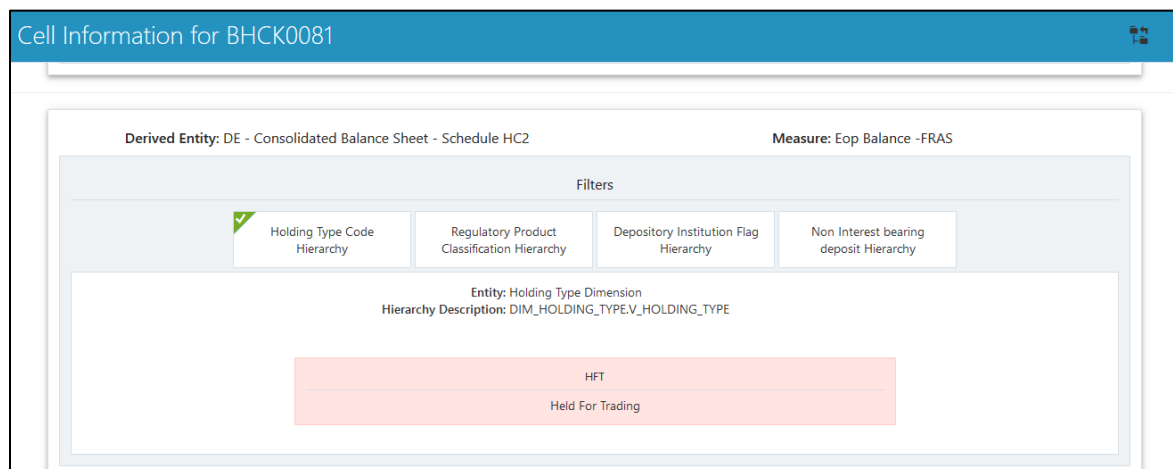
In the case of multiple values, the filters are displayed as follows with an arrow mark.

**Figure 52: Multiple Filter Values**



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

**Figure 53: Not in Condition Filters**



## 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](#)

### 4.5.1 Prerequisites

The prerequisites for Data Schedule Mapping are as follows:

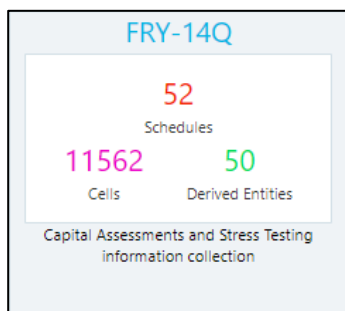
- All Derived Entities and the Wrapper Views should be resaved through resave batch Pages and by the execution of scripts packaged as Postscripts with installer respectively.
- Execute the batch <INFODOM>\_DS\_POP\_UNION\_METADATA\_USFED available in the batch execution page post the step above.

### 4.5.2 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.

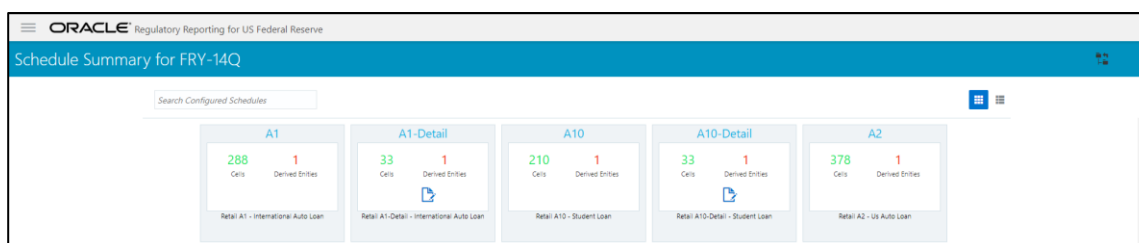
For example: to map schedules under the FR Y-14 report, select the FRY-14Q report.

**Figure 54: Report Information**





Select the report code (Figure 55) to navigate to the schedules. All schedules under the report are available in this window.

**Figure 55: Schedules Information**





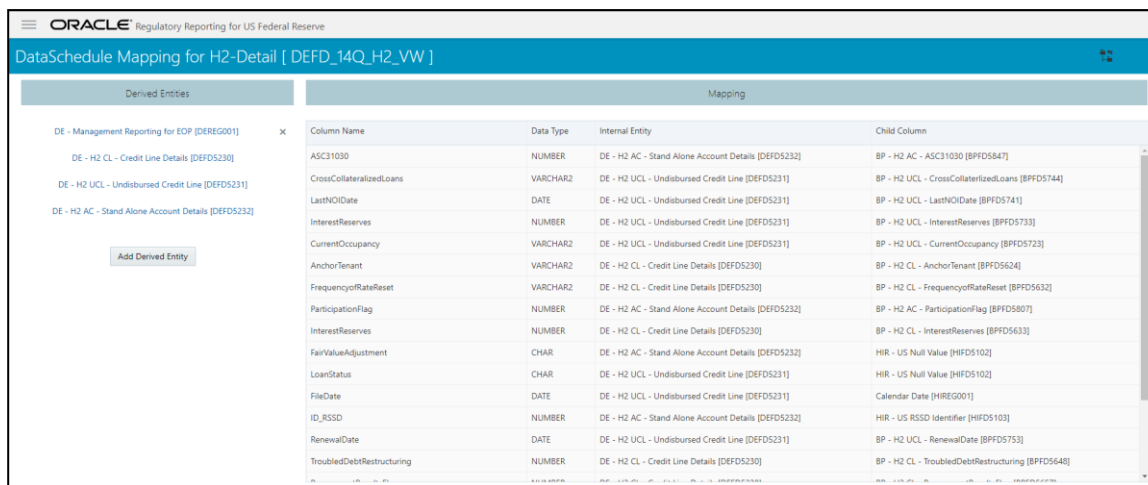
Schedules for which mapping feature is available can be clearly distinguished by the Edit  icon available in the schedule tile. Schedules for which the feature is not available do not have the edit icon present in the corresponding tile.

Select Edit  to navigate to the mapping window.

## 4.5.3 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 56: Mapping Window**



Derived Entities	Mapping			
	Column Name	Data Type	Internal Entity	Child Column
DE - Management Reporting for EOP [DEREG001] x	ASC31030	NUMBER	DE - H2 AC - Stand Alone Account Details [DEFD5232]	BP - H2 AC - ASC31030 [BPF05647]
DE - H2 CL - Credit Line Details [DEFD5230]	CrossCollateralizedLoans	VARCHAR2	DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	BP - H2 UCL - CrossCollateralizedLoans [BPF05744]
DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	LastNOIDate	DATE	DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	BP - H2 UCL - LastNOIDate [BPF05741]
DE - H2 AC - Stand Alone Account Details [DEFD5232]	InterestReserves	NUMBER	DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	BP - H2 UCL - InterestReserves [BPF05733]
	CurrentOccupancy	VARCHAR2	DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	BP - H2 UCL - CurrentOccupancy [BPF05723]
	AnchorTenant	VARCHAR2	DE - H2 CL - Credit Line Details [DEFD5230]	BP - H2 CL - AnchorTenant [BPF05624]
	FrequencyofRateReset	VARCHAR2	DE - H2 CL - Credit Line Details [DEFD5230]	BP - H2 CL - FrequencyofRateReset [BPF05632]
	ParticipationFlag	NUMBER	DE - H2 AC - Stand Alone Account Details [DEFD5232]	BP - H2 AC - ParticipationFlag [BPF05807]
	InterestReserves	NUMBER	DE - H2 CL - Credit Line Details [DEFD5230]	BP - H2 CL - InterestReserves [BPF05633]
	FairValueAdjustment	CHAR	DE - H2 AC - Stand Alone Account Details [DEFD5232]	HR - US Null Value [HIFD5102]
	LoanStatus	CHAR	DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	HR - 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]	HR - US RSSD Identifier [HIFD5103]
	RenewalDate	DATE	DE - H2 UCL - Undisbursed Credit Line [DEFD5231]	BP - H2 UCL - RenewalDate [BPF05753]
	TroubledDebtRestructuring	NUMBER	DE - H2 CL - Credit Line Details [DEFD5230]	BP - H2 CL - TroubledDebtRestructuring [BPF05648]

### 4.5.3.1 Mapping Window Components

The Mapping window components are as follows.

- Schedule Name

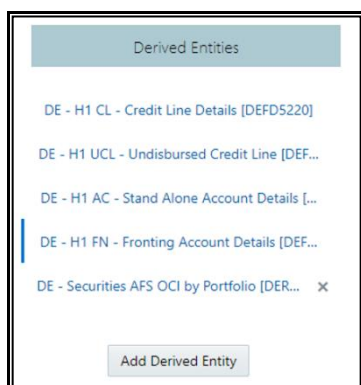
The Schedule Name is displayed on the top left corner of the window.

- 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 57: Derived Entities**

- Mapping Table

The mapping table shows all contributing components to the line item of the data schedule. The columns of the mapping table in Table 21.

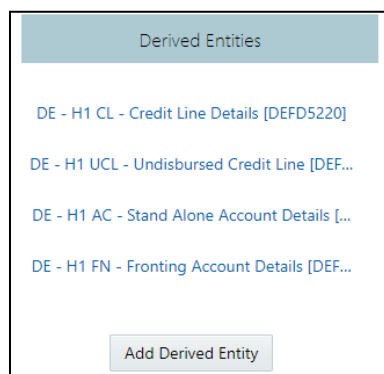
**Table 21: Mapping Table Components**

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

## 4.5.4 Adding Derived Entity

To add a new derived entity, follow these steps:

1. Select **Add Derived Entity**.

**Figure 58: Add Derived Entity**

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

**Figure 59: Derived Entities List**

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

**Figure 60: Selected Derived Entity**
**NOTE**


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

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

**Figure 61: Mapping Window with New Derived Entity**

Column Name	Column Data Type	Metadata
LineReportedOnFRY9C	VARCHAR2	
ObligorName	VARCHAR2	
IndustryCode	VARCHAR2	
TKR	VARCHAR2	
NonAccrualDate	DATE	
ParticipationFlag	NUMBER	
InterestRate	NUMBER	
InterestRateIndex	VARCHAR2	
ShortTermDebt	NUMBER	
FairValueAdjustmentDrawn	VARCHAR2	

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

though 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.

## 4.5.5 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.

**Figure 62: Data Schedule Mapping Window**

DataSchedule Mapping for H1-Detail [ DEFD\_14Q\_H1\_VW ]

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 [DEREG008] ✕

Add Derived Entity

Mapping for DE - Securities AFS OCI by Portfolio

Column Name	Column Data Type	Metadata
LineReportedOnFRY9C	VARCHAR2	
ObligorName	VARCHAR2	
IndustryCode	VARCHAR2	
TKR	VARCHAR2	
NonAccrualDate	DATE	
ParticipationFlag	NUMBER	
InterestRate	NUMBER	
InterestRateIndex	VARCHAR2	
ShortTermDebt	NUMBER	
FairValueAdjustmentDrawn	VARCHAR2	

Save Configuration

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.

**Figure 63: Metadata Mapping**

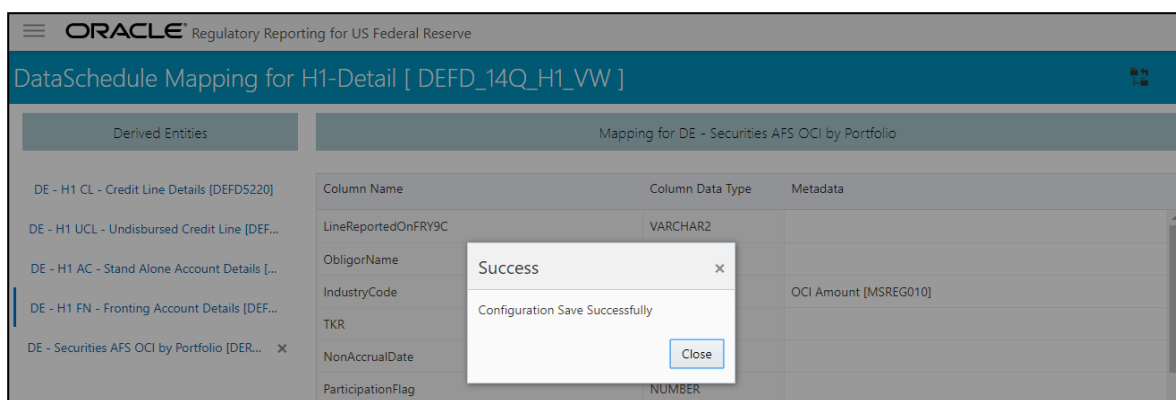
Mapping for DE - Securities AFS OCI by Portfolio		
Column Name	Column Data Type	Metadata
LineReportedOnFRY9C	VARCHAR2	
ObligorName	VARCHAR2	
IndustryCode	VARCHAR2	
TKR	VARCHAR2	[No Mapping Needed]
NonAccrualDate	DATE	Market Value - IFRS [MSREG093]
ParticipationFlag	NUMBER	Amortized Cost - IFRS Account Summary [MSRHCN08]
InterestRate	NUMBER	OCI Amount [MSREG010]
InterestRateIndex	VARCHAR2	Calendar Date [HIREG001]
ShortTermDebt	NUMBER	Consolidation Code [HIREG005]
FairValueAdjustmentDrawn	VARCHAR2	Run Description [HIREG002]
Save Configuration		

**NOTE**

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

## 4.5.6 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.

**Figure 64: Saving Mapping Configuration**

Click **Close**.

## 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 to. This ensures that there can be direct adjustments made to MDRM(s) such that the values from both the derived entities are traceable and efficiently reported.

### Topics:

- [Implementing the Adjustment Feature](#)

### 4.6.1 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 65: Adjustment Feature**

### Schedule HC-C—Loans and Lease Financing Receivables

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

Dollar Amounts in Thousands	(Column A) Consolidated		(Column B) In Domestic Offices		
	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)
b. Secured by farmland .....			BHDM		
c. Secured by 1– 4 family residential properties:			1420	12,490,492	1.b.

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

### Topics:

- [Populating Base Tables](#)
- [Refreshing Adjustment Derived Entity](#)

- [Lombard Verification](#)

#### 4.6.1.1 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

#### 4.6.1.2 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.

#### 4.6.1.3 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.

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

**Figure 66: Lombard Adjustment Verification**

Schedule HC-C—Loans and Lease Financing Receivables

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

Dollar Amounts in Thousands	(Column A) Consolidated		(Column B) In Domestic Offices		
	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	12,500,492	1.b.

**NOTE**

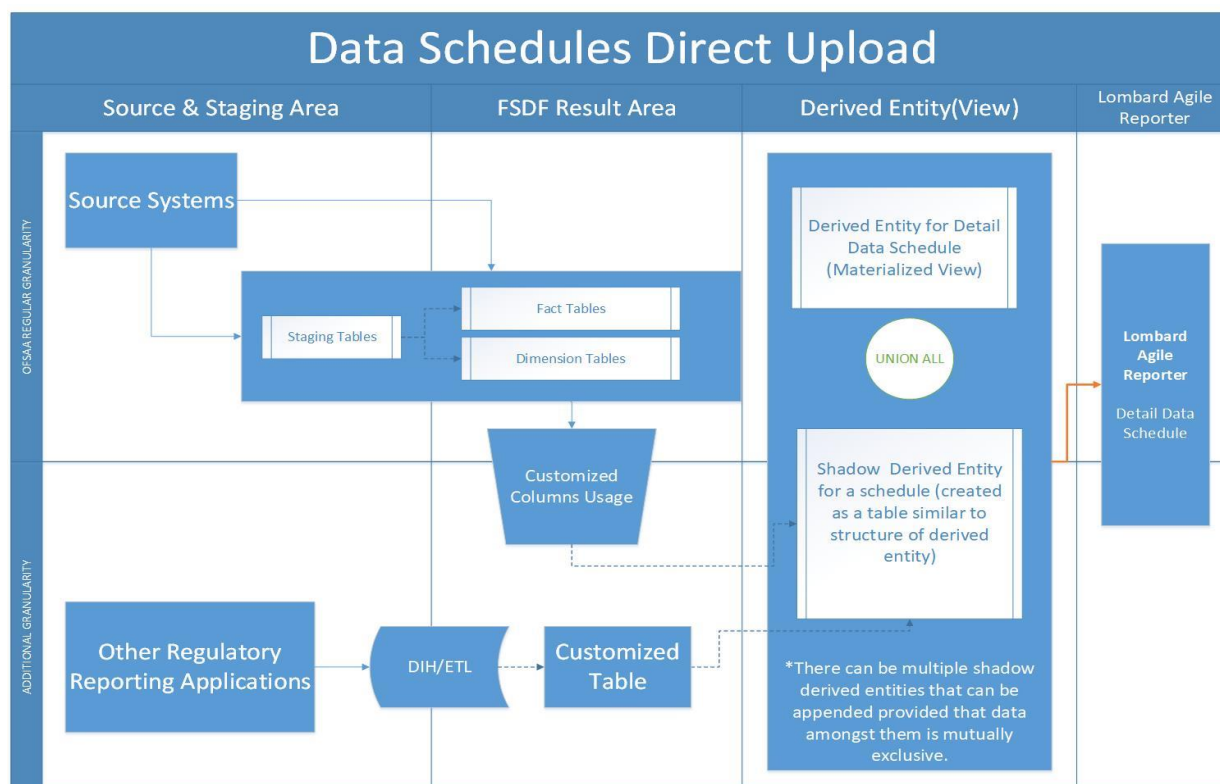
The Adjustment amount can be negative to achieve a subtracted amount.

## 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 67: Data Schedules Direct Upload

**Topics:**

- [Setting up Shadow Derived Entity](#)
- [Defining Shadow Derived Entity](#)
- [Mapping Data Schedule](#)
- [Executing View Creation Batch](#)

## 4.7.1 Setting up Shadow Derived Entity

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

## 4.7.2 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:

1. The primary key of the shadow table is the same as the granularity of the data required for the data schedule.
2. 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.
4. Run Identifier, MIS Date, and Entity Identifier must be mandatory attributes and part of the primary key.
5. This table can be created by extending the OFSAA data model followed by executing the source model generation to enable table visibility in the OFSAA framework.

### 4.7.3 Mapping Data Schedule

Mapping of the shadow derived entity to the line items can be achieved by using the user interface described in Section 4.5: Data Schedule Mapping.

### 4.7.4 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.

#### 4.7.4.1 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.

# Data Schedule Migration

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

## Topics:

- [Prerequisites](#)
- [Assumptions](#)
- [Steps for Source Environment](#)
- [Steps for Destination Environment](#)

## 4.8.1 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 ([OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.8.0.0 User Guide](#)).

## 4.8.2 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 is performed for one view at a time.

## 4.8.3 Steps for Source Environment

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

1. [VW\\_FSI\\_DE\\_MIGRATION\\_UNION\\_DE.sql](#)
2. [FSI\\_DE\\_MIGRATION\\_UNION.sql](#)
3. [FSI\\_DE\\_MIGRATION\\_UNION\\_INSERT.sql](#) (bypassing the union view name and jurisdiction code in the same sequence)

**NOTE**

Information for the parameters to be passed in the step above for a particular schedule and report can be obtained from FSI\_DS\_REPORT\_VIEW\_MAP.

4. Generate insert scripts from 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.

#### 4.8.4 Steps for Destination Environment

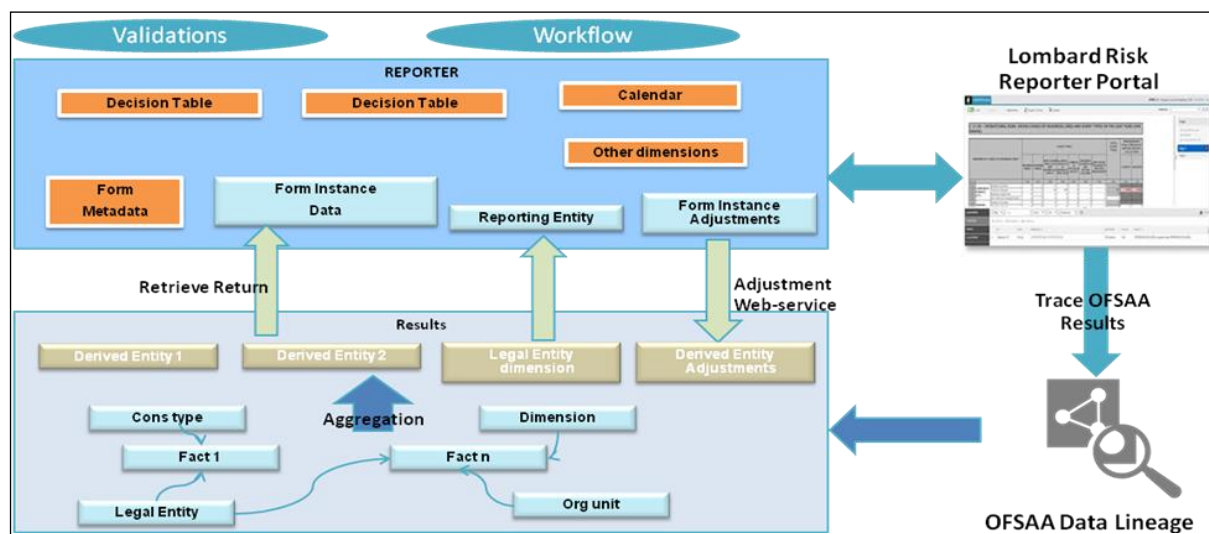
Execute the following script files to migrate in the Destination Environment:

1. [VW\\_FSI\\_DE\\_MIGRATION\\_UNION\\_DE.sql](#)
2. [FSI\\_DE\\_MIGRATION\\_UNION.sql](#)
3. FSI\_DE\_MIGRATION\_UNION\_SOURCE\_EXPORT.sql (the insert script generated from the source schema)
4. [MIGRATION\\_POPULATION\\_TABLES.sql](#) (by replacing parameters P\_JURISDICTION and P\_UNION\_VIEW with the Jurisdiction Code and Union View Name respectively).

## Mapping of Results to Reporting Requirements of Lombard Risk

Figure 68 explains the flow of data between OFSAA and AgileREPORTER.

Figure 68: Data Flow between OFSAA and AgileREPORTER

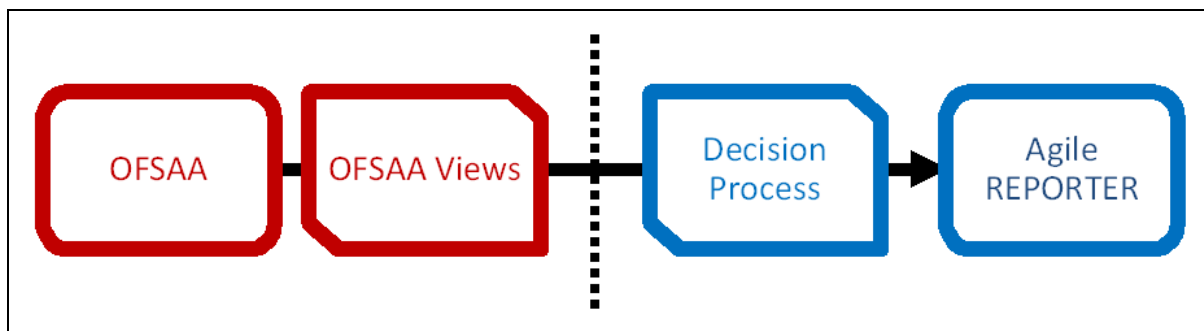


OFSAA provides the data to AgileREPORTER in the form of derived entities. The derived entity is an existing OFSAA higher-order metadata object and can be physicalized as a materialized view in the database. Derived entities store aggregated data from base fact entities specified in the dataset and have 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 69: 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.

## AgileREPORTER: Submission

The AgileREPORTER is a web-based regulatory reporting tool provided by Lombard Risk. It provides necessary features to address e-filing workflow, validation, and submission process and supports reports (called as forms 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.

## 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.

**Figure 70: Regulatory Reporting Metadata Landing Page**



## 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 [OFS Analytical Applications Infrastructure User Guide](#).

- **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.

## 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 **Regulatory Reporting Metadata**, 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.

Figure 71: Derived Entity Summary Page

Summary Screen

Home > Summary Screen

Search and Filter

Code

Short Description

Source Type

Authorized ☒

Derived Entity

+ Add Edit View Delete Copy Partitions

	Code	Short Description	Long Description	Creation Date
<input type="checkbox"/>	DE11BS01	DE - BS-Common Account Summary	DE - BS-Common Account Summary	Thu Jan 28 00:40:09 IST 2021
<input type="checkbox"/>	DE11BS02	DE - BS-IFRS Account Summary	DE - BS-IFRS Account Summary	Thu Jan 28 00:40:10 IST 2021
<input type="checkbox"/>	DE11BS04	DE - BS-Fixed Assets	DE - BS-Fixed Assets	Thu Jan 28 00:40:10 IST 2021
<input type="checkbox"/>	DE11BS06	DE - BS-CAP INSTR	DE - BS-CAP INSTR	Thu Jan 28 00:40:10 IST 2021
<input type="checkbox"/>	DE11BS07	DE-11-BS-IFRS-Mgmt	DE-11-BS-IFRS-Mgmt	Thu Jan 28 00:40:11 IST 2021
<input type="checkbox"/>	DE11BS08	DE-11-BS-IFRS-Mgmt-Borrowings	DE-11-BS-IFRS-Mgmt-Borrowings	Thu Jan 28 00:40:11 IST 2021
<input type="checkbox"/>	DE11BS09	DE-11-BS-IFRS	DE-11-BS-IFRS	Thu Jan 28 00:40:11 IST 2021
<input type="checkbox"/>	DE11BS10	DE-11-BS-Borrowings	DE-11-BS-Borrowings	Thu Jan 28 00:40:11 IST 2021
<input type="checkbox"/>	DE11BS11	DE-11-BS-Mgmt Reporting	DE-11-BS-Mgmt Reporting	Thu Jan 28 00:40:12 IST 2021

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.



Figure 72: Derived Entity User Interface

ORACLE Regulatory Reporting for US Federal Reserve

US-English OFSAD

Derived Entity Details

Home > Summary Screen > Derived Entity Details

Derived Entity Details

Reset

\* Code

\* Short Description

Long Description

\* Source Type Dataset

Aggregate

Materialize View

Dataset Name

Source Name

Refresh Interval None

Refresh Method None

Enable Query Rewrite

Parallelism

Hint

Prebuilt Table

Partition

Generate Wrapper View

Metadata Tree

Save Close

Available Values

Selected Values

Available Description

User Info User Comments

User Info

Created By

Last Modified By

Authorized By

Creation Date

Modification Date

Authorization Date

### 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 [OFS Analytical Applications Infrastructure User Guide](#) 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 (OHC) documentation library for detailed steps to incrementally refresh derived entities.

## Rules 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 [OFS Analytical Applications Infrastructure User Guide](#).

- **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 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.

## 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).

**Table 22: Dimension Mapping Example 1**

Cell References	Is Derived?	Product Type	Customer Type	Branch Country	Measure
BHCK1234	No	Real Estate Loans	Individuals	US	Amortized Cost
BHCK1235	No	Real Estate Loans	Individuals	Non-US	Amortized Cost
BHCK9088	Yes				

BHCK1598	No	Credit Cards	Individuals		Amortized Cost
BHCK7075	No		Foreign Banks	Non-US	Amortized Cost
BHCK7075	No		Sovereign	Non-US	Amortized Cost

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

**Table 23: Dimension Mapping Example 2**

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

#### NOTE

All the dimension member codes that are used in the decision table are 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 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. 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 Modelling 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 Modelling Framework (PMF) feature in OFSAA, see the [Process Modelling Framework Orchestration Guide](#).

This chapter includes the following topics:

- [Overview](#)
- [Designing a Pipeline in OFS REG REP US FED](#)
- [Verifying the Execution Logs](#)

### 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

### 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](#)
- [Verifying the Run Execution](#)

- [Verifying the Execution Logs](#)

**NOTE**

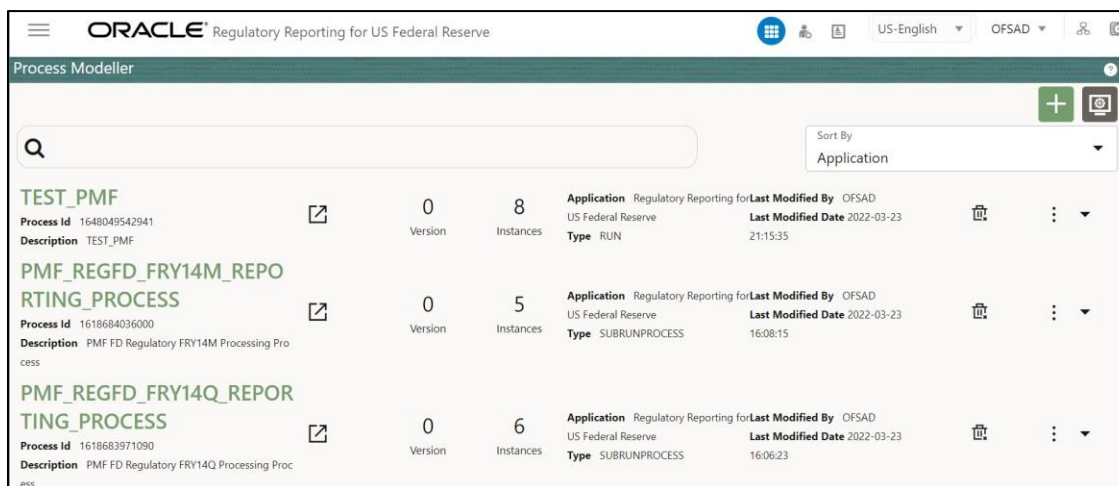
For more information about executing the Run Pipeline using a command-line utility, see the section *Using Command Line Utility* in the [Process Modelling Framework Orchestration Guide](#).

## 6.2.1 Selecting the Run Parameters and Executing the Run

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

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

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



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

**Figure 73: Select Run Parameter Screen**

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

**Table 24: 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.
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.

4. 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:


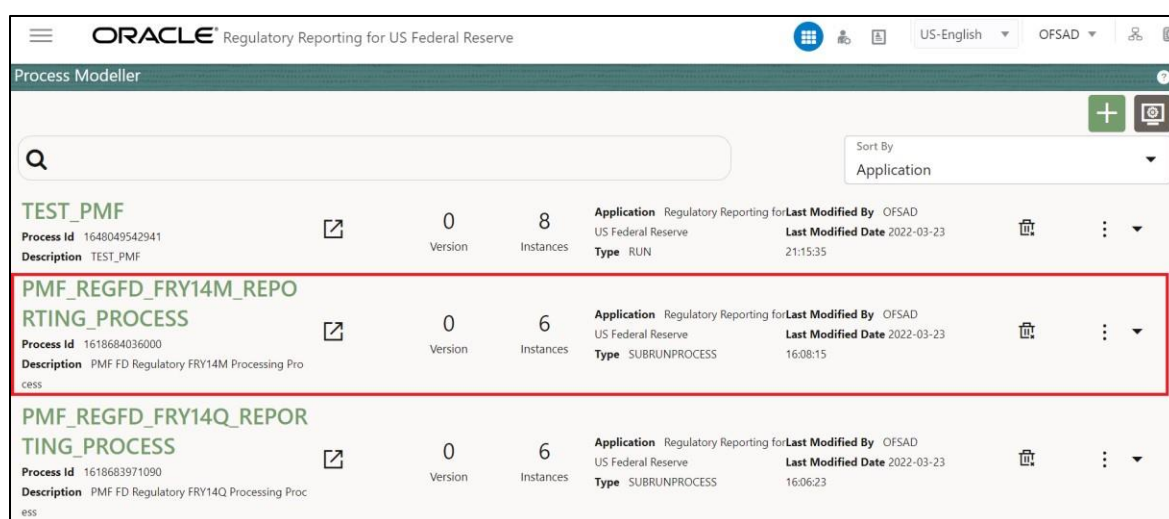
1. In the **Process Modeler** page, click **More** icon  corresponding to the Run Pipeline that must be verified. Click **Process Flow Monitor**.

Figure 91: Process Modeler Run Execution Screen



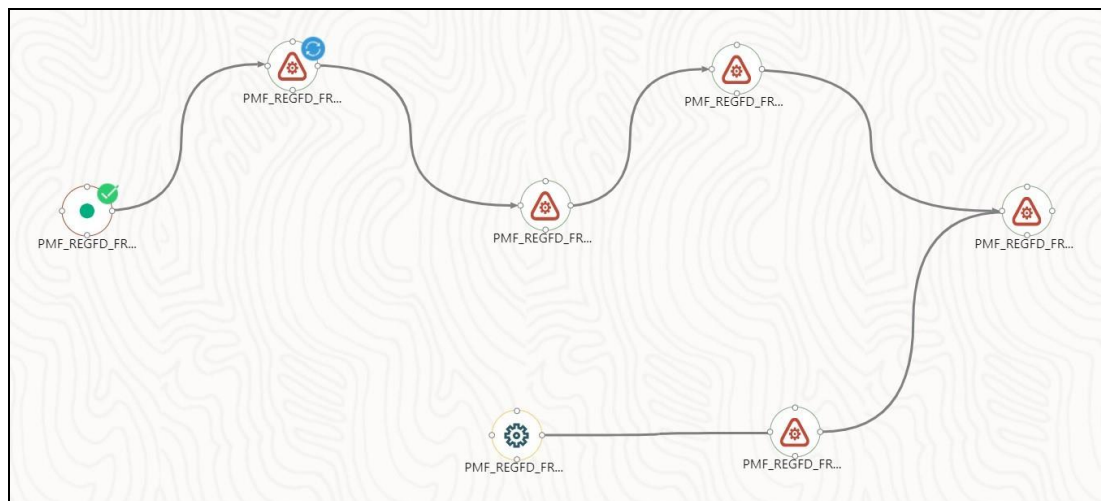
Process Name	Process Id	Description	Version	Instances	Application	Last Modified By	Last Modified Date	Type
TEST_PMF	1648049542941	TEST_PMF	0	8	Regulatory Reporting for US Federal Reserve	OFSAD	2022-03-23 21:15:35	RUN
PMF_REGFD_FRY14M_REPO RTING_PROCESS	1618684036000	PMF FD Regulatory FRY14M Processing Process	0	6	Regulatory Reporting for US Federal Reserve	OFSAD	2022-03-23 16:08:15	SUBRUNPROCESS
PMF_REGFD_FRY14Q_REPO RTING_PROCESS	1618683971090	PMF FD Regulatory FRY14Q Processing Process	0	6	Regulatory Reporting for US Federal Reserve	OFSAD	2022-03-23 16:06:23	SUBRUNPROCESS

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.

Process Monitor					
<input type="text"/>		Sort By Application			
SubProcess_JOB_1618840506603					
Entity Name	Default Object Name	Execution Start Time	13-APR-22 09:		
Process Name	PMF_REGFD_FRY14M_LOAD_SUBPRC	Process Description	PMF FD Regula26:33		
		Last Execution Time	13-APR-22		
		Status	FAILED		
		Last Updated By	OFSAD		
			09:26:44		
1649821376934					
Entity Name	Default Object Name	Execution Start Time	13-APR-22 09:		
Process Name	PMF_REGFD_FRY14M_REPORTING_PROCESS	Process Description	PMF FD Regula26:33		
		Last Execution Time	13-APR-22		
		Status	RUNNING		
		Last Updated By	OFSAD		
			09:26:33		
1648737625460					
Entity Name	Sree	Execution Start Time	31-MAR-22 0		
Process Name	TEST_PMF	Process Description	TEST_PMF		
		Last Execution Time	31-MAR-22		
		Status	FAILED		
		Last Updated By	OFSAD		
			08:12:54		
			08:13:14		
1648063648035					
Entity Name	Sree	Execution Start Time	24-MAR-22 1		
Process Name	TEST_PMF	Process Description	TEST_PMF		
		Last Execution Time	24-MAR-22		
		Status	FAILED		
		Last Updated By	OFSAD		
			2:58:00		
			12:58:06		

- ### NOTE

### Figure 93: Run Pipeline Process Flow Diagram



### 6.2.3 Verifying the Execution Logs

To verify the execution log, follow these steps:


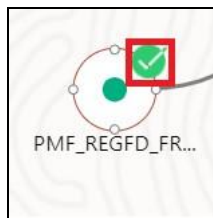
1. In the **Process Monitor** window, click the required process flow ID. The process flow diagram is displayed in a new window. Hover on the required Sub Pipeline. Four icons appear. Click the log  Icon.

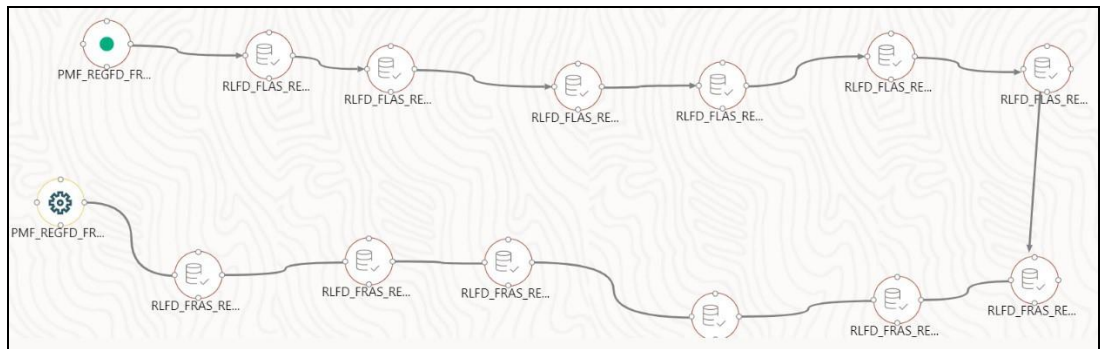


Figure 74: Sub Pipeline



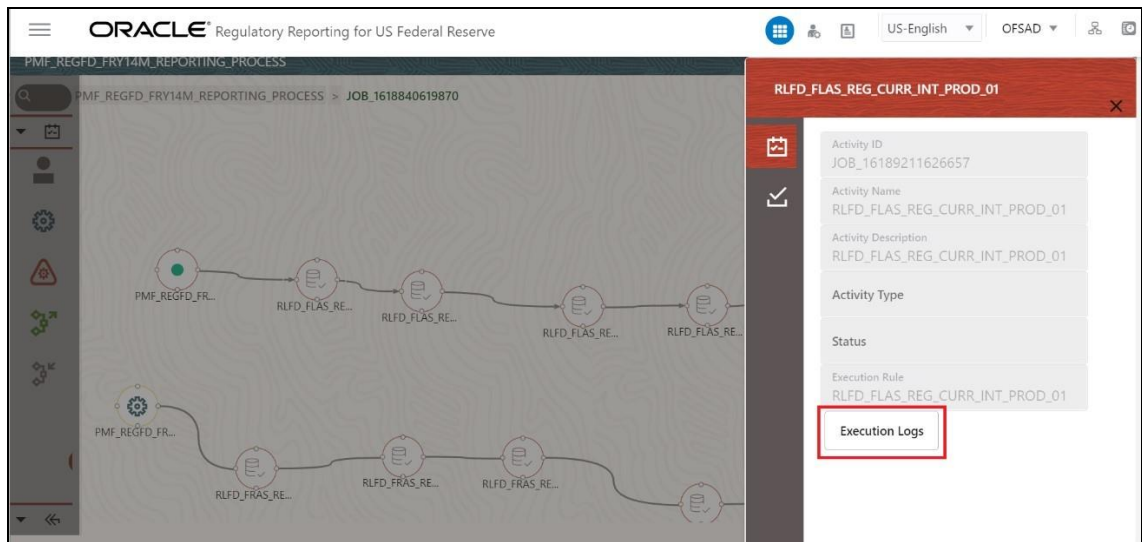
2. The **Execution Logs** window is displayed. Click the required metadata to verify the execution log.

Figure 95: Execution Loas



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

Figure 96: Activity Loas



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

**View Logger**

\* MIS Date: 12/31/20

\* Infodom: FSDFINFO

\* Component: LOAD DATA

Wildcard: Search Code...

Log File: Select File

Buttons: Reset, View Log

**Log File Contents**

Download

1. 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**

**Log File Contents**

Download

```
[17-03-22 01:20:52,447 GMT AM] [DEBUG] [BACKEND] [NA] [NA] Connection Type getting used -> null
[17-03-22 01:20:53,254 GMT AM] [DEBUG] [BACKEND] [SYSADMN] [DMT] Configuration connection has been requested.
[17-03-22 01:20:53,254 GMT AM] [DEBUG] [BACKEND] [SYSADMN] [DMT] DB connection has been requested for DBName: CONFIG
[17-03-22 01:20:53,254 GMT AM] [INFO ] [BACKEND] [SYSADMN] [DMT] DB Connection has been requested for DBName: CONFIG,
DBType: null
[17-03-22 01:20:53,255 GMT AM] [DEBUG] [BACKEND] [SYSADMN] [DMT] DbDetail [dbName=CONFIG, defaultDBType=ORACLE,
schemaName=siv_usfedconf, dbTypeDetailMap={ORACLE=DbTypeDetail [dbType=ORACLE, dbTypeProperties=
{JDBC_CONN_STR=jdbc:oracle:thin:@10.40.160.195:1521:FEDDB19C, AUTH_ALIAS=siv_usfedconf,
JDBC_DRIVER=oracle.jdbc.driver.OracleDriver, DATA_SOURCE_STR=CONFIG, DB_DATE_FORMAT=dd/mm/yyyy, JNDI_NAME=FICMASTER,
AUTH_TYPE=DEFAULT}}]]
[17-03-22 01:20:53,255 GMT AM] [DEBUG] [BACKEND] [NA] [NA] Connection Type getting used -> APACHE
[17-03-22 01:20:53,255 GMT AM] [DEBUG] [BACKEND] [NA] [NA] Apache Connection
[17-03-22 01:20:53,274 GMT AM] [DEBUG] [BACKEND] [NA] [NA] Maximum connection pool size is 15
[17-03-22 01:20:53,275 GMT AM] [DEBUG] [BACKEND] [NA] [NA] Initial connection pool size is 2
[17-03-22 01:20:53,462 GMT AM] [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 DBName: CONFIG
[17-03-22 01:20:53,462 GMT AM] [DEBUG] [BACKEND] [SYSADMN] [DMT] Configuration connection fetched successfully.
[17-03-22 01:20:53,466 GMT AM] [INFO ] [BACKEND] [SYSADMN] [DMT] [Postman]~[postTask]~Component Type is :: LOAD DATA
.....Checking for Load Type
[17-03-22 01:20:53,466 GMT AM] [INFO ] [BACKEND] [SYSADMN] [DMT] [Postman]~[postTask]~Source - > EXT.PROCESSING... Target
Infodom ->FSDFINFO
```

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


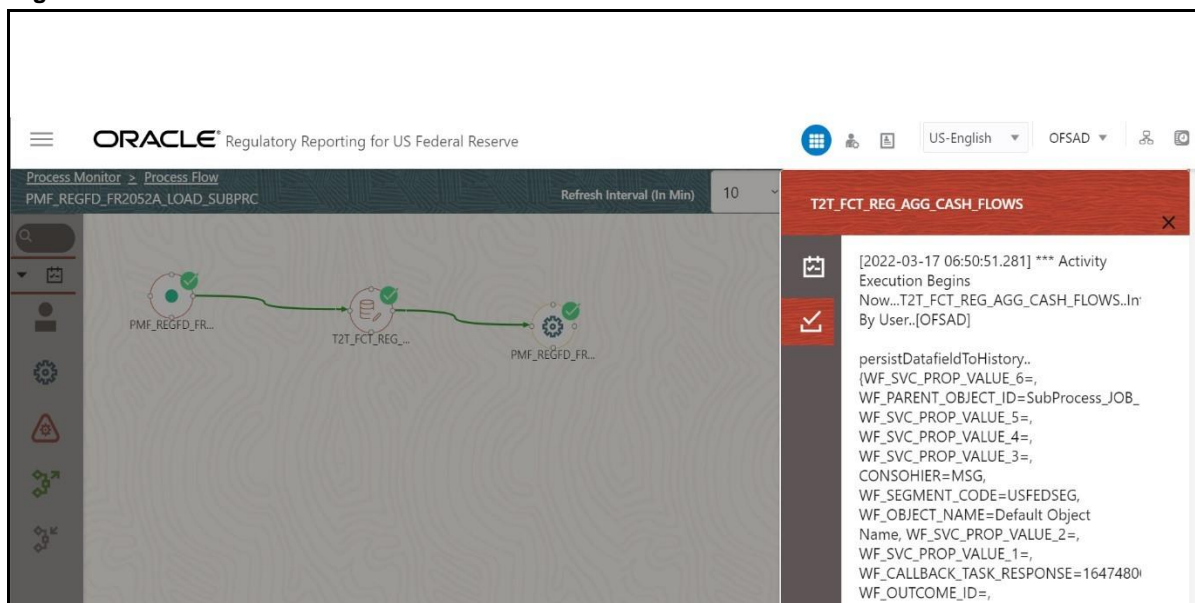
Alternatively, to verify the execution logs, click the  icon in the process flow diagram window. The log details of the Run execution are displayed in a new window.

Figure 94: Run Execution



For detailed information about the complete functioning of the PMF, see the [Process Modelling Framework Orchestration Guide](#).

## 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.

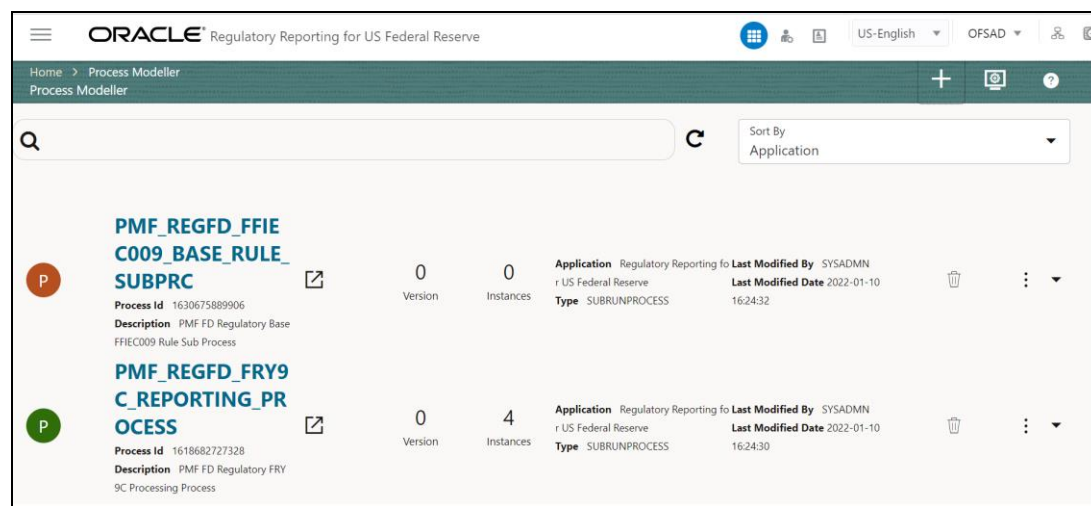
**NOTE** The product direction is to start using the Process Modelling Framework Run pipelines for Regulatory Reporting Run executions instead of obsolete Reporting Run (RRF). The ready-to-use version of the Reporting Run (RRF) will no longer be updated in the Regulatory Reporting Installer. All the new tasks added for the reporting will only be a part of the PMF Run Pipeline.

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:

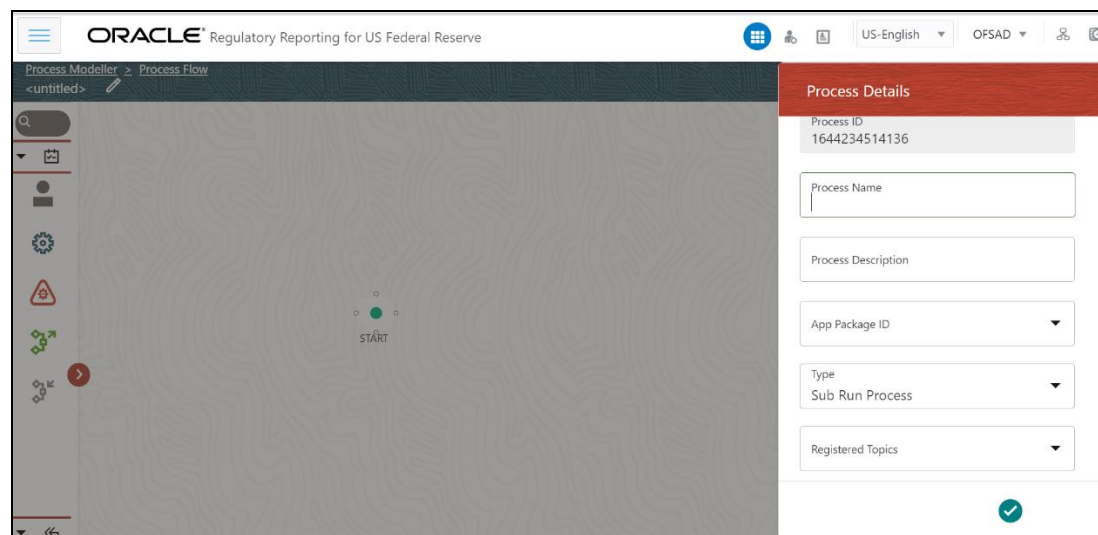
1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Process Modelling Framework** and then select **Process Modeller**.

Figure 75: Process Modeller Page



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

Figure 76: Process Details Page



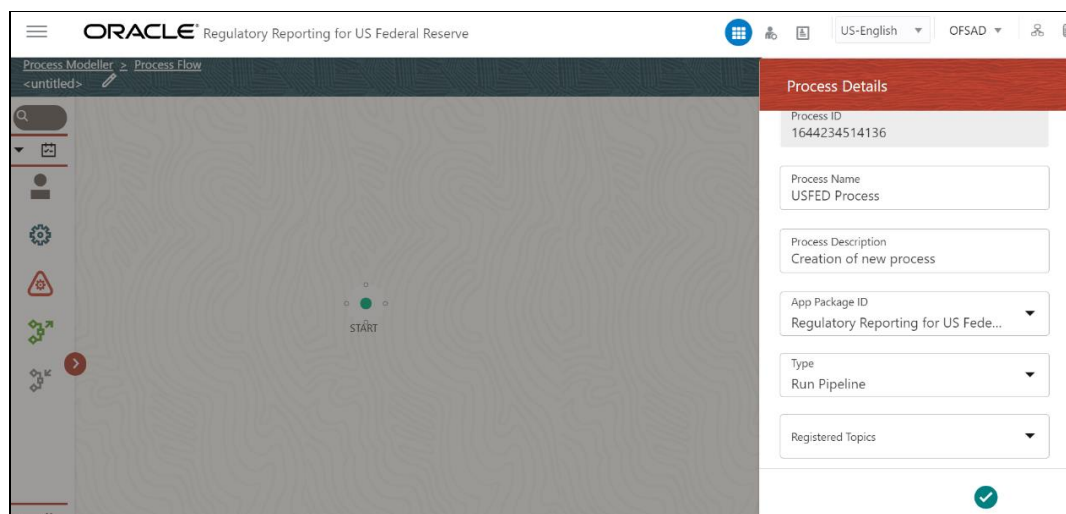
- Select or enter the required values in the following mandatory fields. Other fields in the **Updated Process Details** page can be ignored.

Table 25: Process Details Fields and Descriptions

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 <b>as Regulatory Reporting for US Federal Reserve</b> from the dropdown list.

Field Name	Description or Instruction
Type	Select the process type as Run Pipeline.
Infodom	Select the infodom from the dropdown list.
Segment	Select the <b>USFED segment</b> from the dropdown list.

Figure 77: Updated Process Details Page




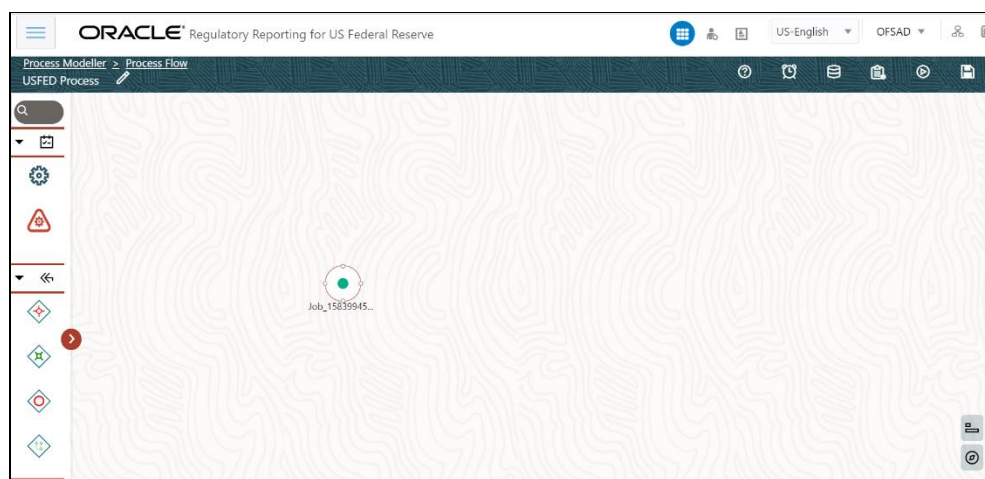
4. Click OK  icon to save the created process. The Process Saved page is displayed.

Figure 78: Process Saved Page




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

Figure 79: USFED Run Details Page

The screenshot shows the Oracle Regulatory Reporting for US Federal Reserve interface. The main window displays a process flow diagram with a 'Run' node highlighted. The right-hand panel, titled 'USFED Run', contains the following fields:


- Activity Name:** USFED Run
- Activity Desc:** USFED run type
- Exclude Task:** No
- Dynamic Parameters for Run:**
  - Datastore Name:** FSDFINFO
  - Run Type:** Base Run
  - Execution Rule:**

A green checkmark icon is visible at the bottom right of the details panel, indicating the 'OK' button.

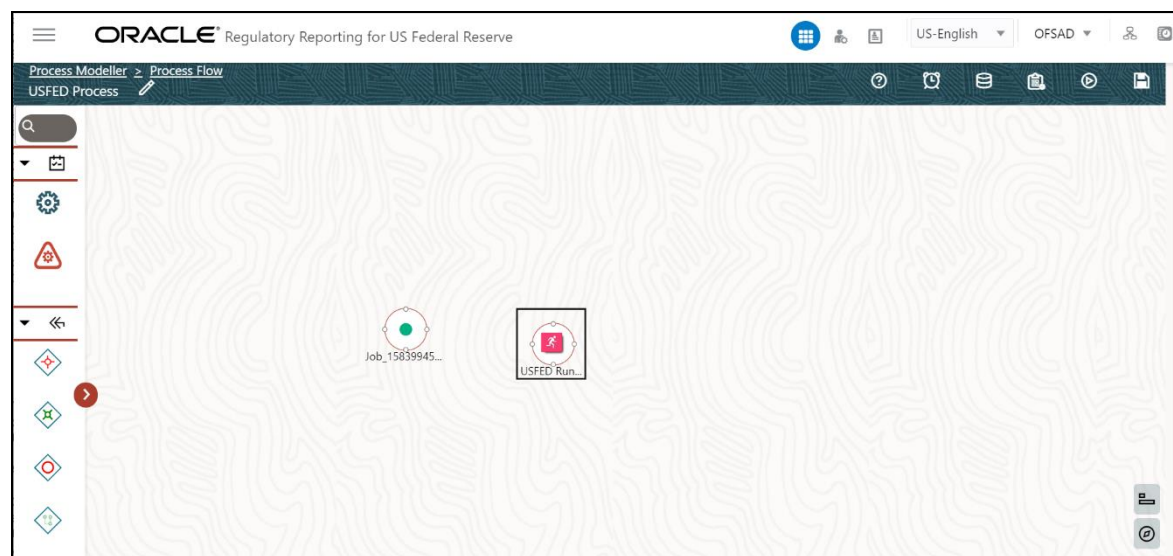
6. Select or enter the required values for each field as follows.


Table 26: USFED Run Details Fields and Descriptions

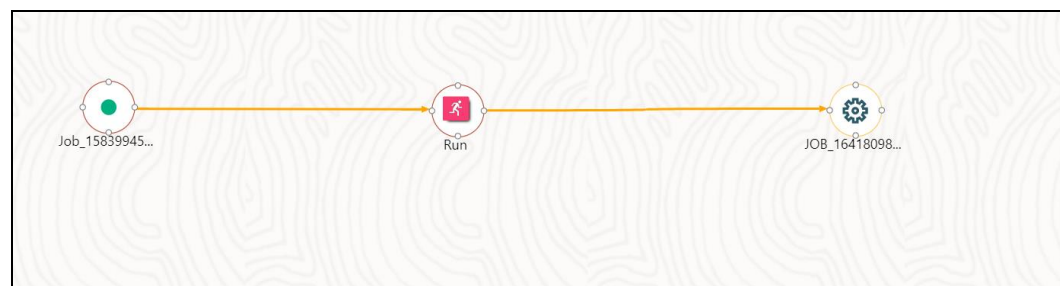
Field Name	Description or Instruction
Activity Name	Enter the activity name.
Activity Description	Enter the activity description.
Exclude Task	Select <b>No</b> from the dropdown list.
<b>Dynamic Parameters for Run</b>	
Datastore Name	Select the infodomain from the dropdown list.
Run Type	Select the run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

7. Click **OK**  icon to save the entered run type node details.



**Figure 80: USFED Run Type Saved Page**

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 81: 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 82: Post Load Changes Page**

Not secure | 10.40.160.79:8080/OFSAA810/main/home.jsp

ORACLE Regulatory Reporting for US Federal Reserve

US-English OFSAD

### Post Load Changes

Home > Post Load Changes

Search and Filter Search Reset

Code  Type

Name  Record Status

Summary

Search

<input type="checkbox"/>	Code	Name	Type	Created by	Created Date	Version	Active
<input type="checkbox"/>	batch_hierTransformation	batch_hierTransformation	Stored Procedure	SYSADMIN	08/11/21 22:47:40	1	Yes
<input type="checkbox"/>	FN_ACCT_MITIGANT_DAT...	FN_ACCT_MITIGANT_DAT...	Stored Procedure	SYSADMIN	09/11/21 00:21:05	1	Yes
<input type="checkbox"/>	FN_ACCT_PLCD_COLL_DA...	FN_ACCT_PLCD_COLL_DA...	Stored Procedure	SYSADMIN	09/11/21 00:21:05	1	Yes
<input type="checkbox"/>	Fn_Cleanup_Lineage_Ele...	Fn_Cleanup_Lineage_Ele...	Stored Procedure	SYSADMIN	10/01/22 16:23:53	11	Yes
<input type="checkbox"/>	FN_COVERED_PERCENT_...	FN_COVERED_PERCENT_...	Stored Procedure	SYSADMIN	09/11/21 00:21:05	1	Yes
<input type="checkbox"/>	FN_COVERED_PERCENT_...	FN_COVERED_PERCENT_...	Stored Procedure	SYSADMIN	09/11/21 00:21:05	1	Yes
<input type="checkbox"/>	FN_COVERED_PERCENT_...	FN_COVERED_PERCENT_...	Stored Procedure	SYSADMIN	09/11/21 00:21:05	1	Yes
<input type="checkbox"/>	FN_COVERED_PERCENT_...	FN_COVERED_PERCENT_...	Stored Procedure	SYSADMIN	09/11/21 00:21:05	1	Yes
<input type="checkbox"/>	Fn_Data_Elements_Wrap...	Fn_Data_Elements_Wrap...	Stored Procedure	SYSADMIN	10/01/22 16:23:53	12	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**.



**Figure 83: 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**.

**Figure 84: Process Segment Selection Page**

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

**Table 27: USFED Run Details Fields and Descriptions**

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

**Figure 85: Process Definition Page**

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

**Figure 86: Component Selector Window**



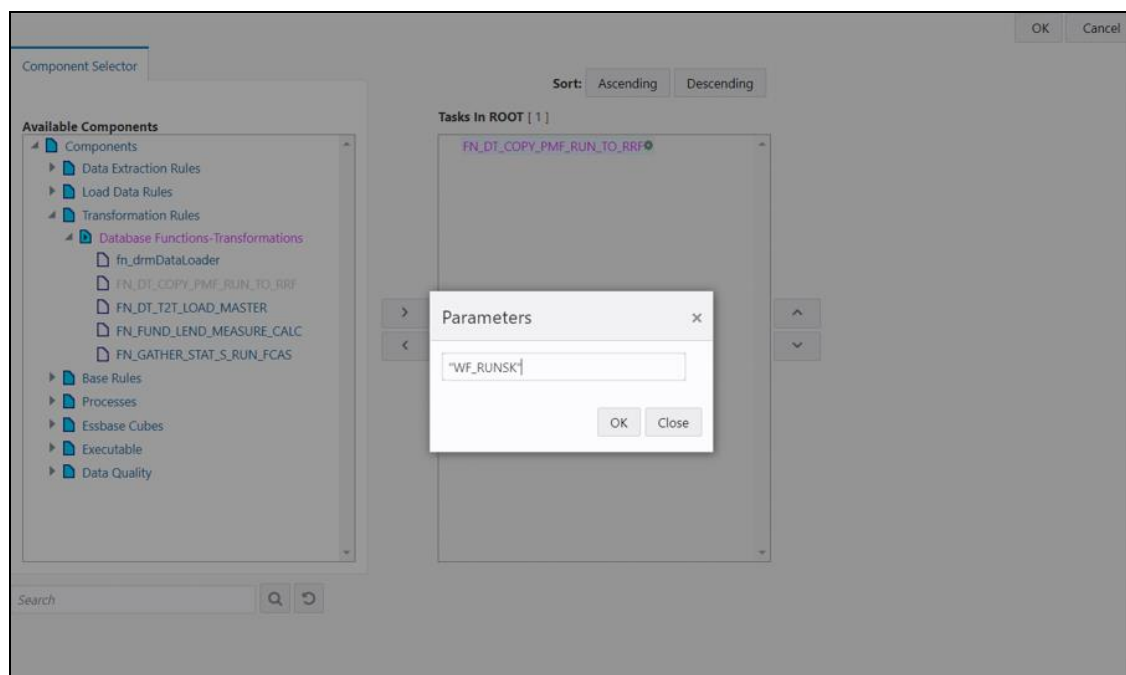
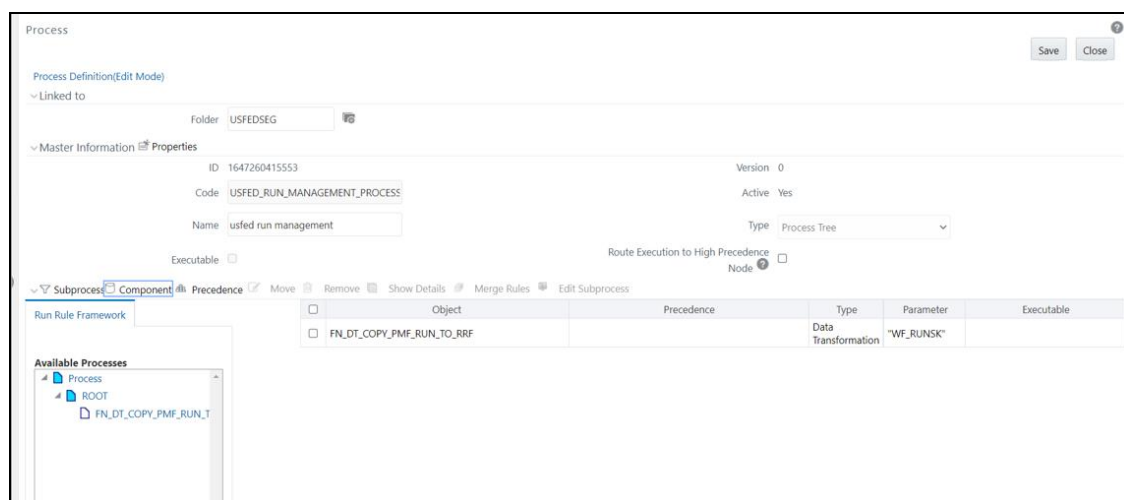
14. From the **Available Components** column, select **Transformation Rules**, then select **Database Functions Transformations** and then select the corresponding DT, click **Move**  icon to add the DT to the **Tasks In Root** column.
15. In the **Tasks In Root** column, select the Process and right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

Figure 87: Add Parameter Window



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 88: Process Definition Save Page



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 89: Run Summary Page

Code	Name	Type	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	Base 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


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

Figure 90: Run Summary Page


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

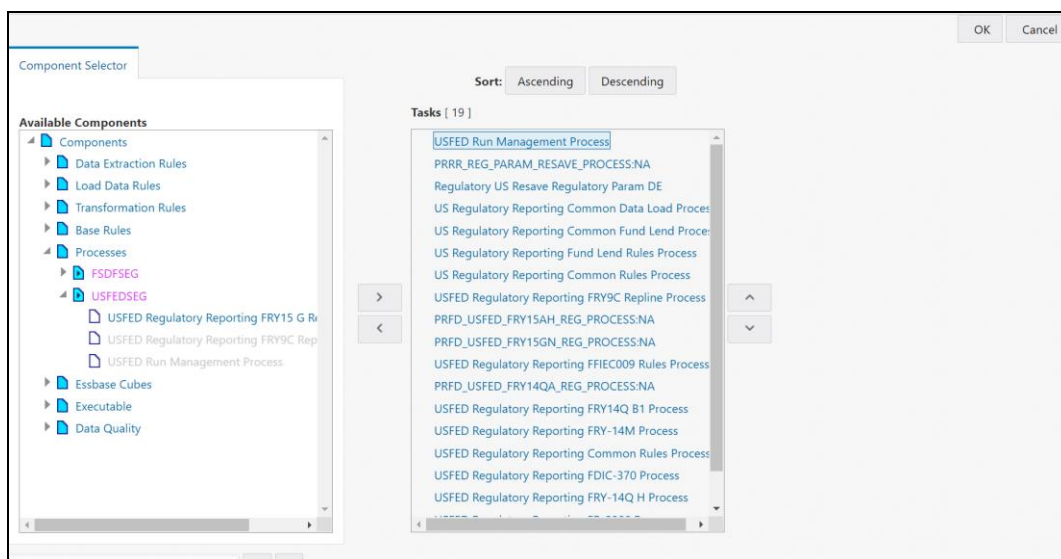
Figure 91: Edit Run Details Page

Location	Infodo	Job	Code	Name	Type	Simulation Job	Use Descendants
Job	FSDFINFO	Job Condition	PARAM_RESERVE_PR...	PRRR_REG_PARAM_RESERVE_PROCESS:NA	Process		
Job	FSDFINFO	Job Condition	PRUS_REG_PARAM_RESERVE_PR...	Regulatory US Reserve Regulatory Param DE	Process		
Job	FSDFINFO	Job Condition	PRUS_COMMON_DATA_LOAD_PR...	US Regulatory Reporting Common Data Load...	Process		
Job	FSDFINFO	Job Condition	PRUS_FUND_LEND_LOAD_PRO...	US Regulatory Reporting Common Fund Lend...	Process		

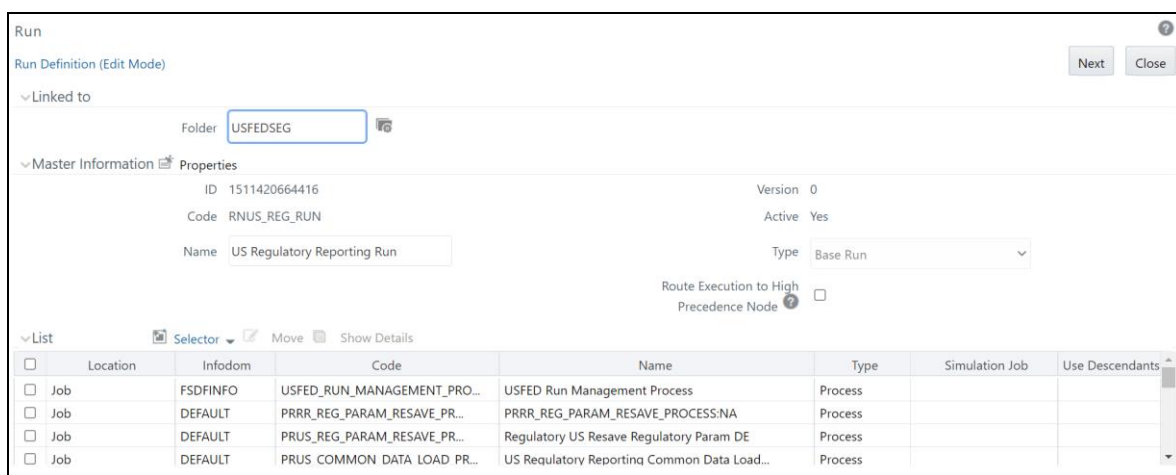
22. Click the **Selector** dropdown list and select the *Job* option. The Component Selector window is displayed. From the **Available Components** column, select **Processes**, then select **USFEDSEG** and then select the corresponding process, click **Move**  icon to add the newly created process to 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 92: Component Selector Run Window**

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

**Figure 93: Updated Run Definition Page**

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

**Figure 94: Process Added to Run Page**

Run

Run Definition (Edit Mode) [Back] [Save] [Close]

~Linked to

Folder USFEDSEG

~Master Information Properties

ID 1511420664416 Version 0

Code RNUS\_REG\_RUN Active Yes

Name US Regulatory Reporting Run Type Base Run

Route Execution to High Precedence Node ☐

~Detail Information

Jobs

USFED Run Management Process PERRR\_REG\_PARAM\_RESERVE\_PROCESS-NA Regulatory US Reserve Regulatory Par... more..

Job	Object	Parent Object	Precedence	Type	Infodom
USFED Run Management Process					FSDFINFO

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

**Figure 95: 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.

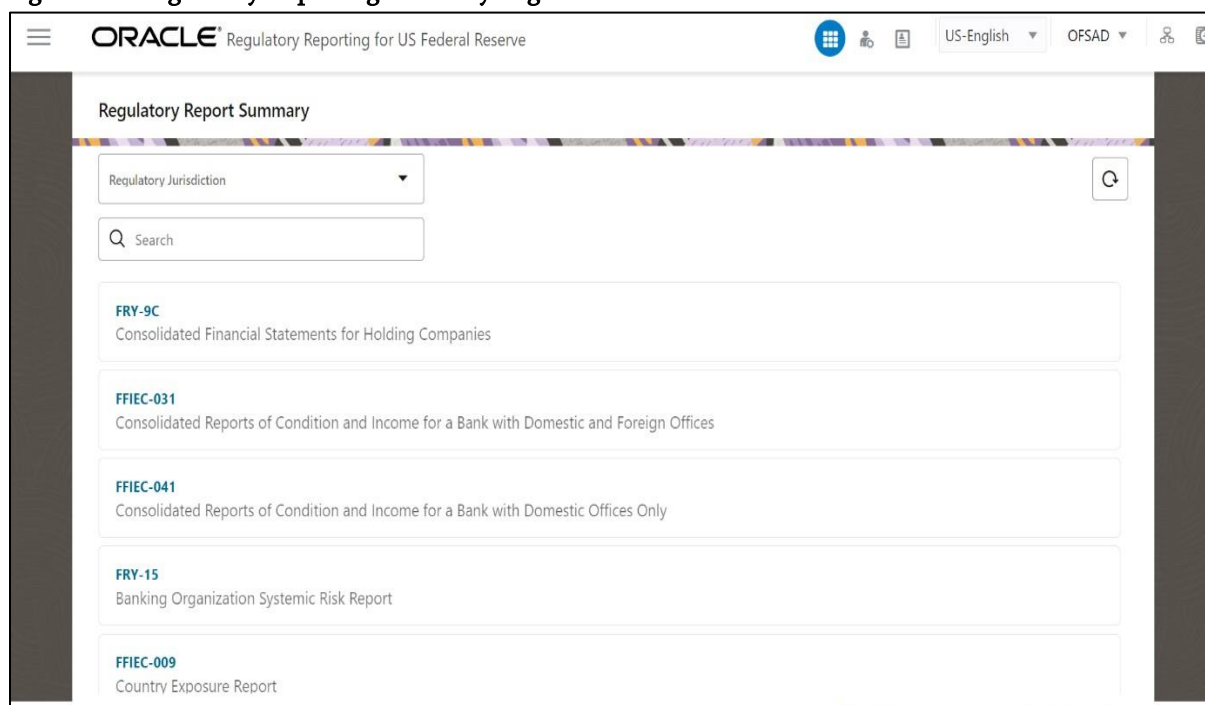
## Manage Report Mappings

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.

### 7.1.1 View Report Mappings

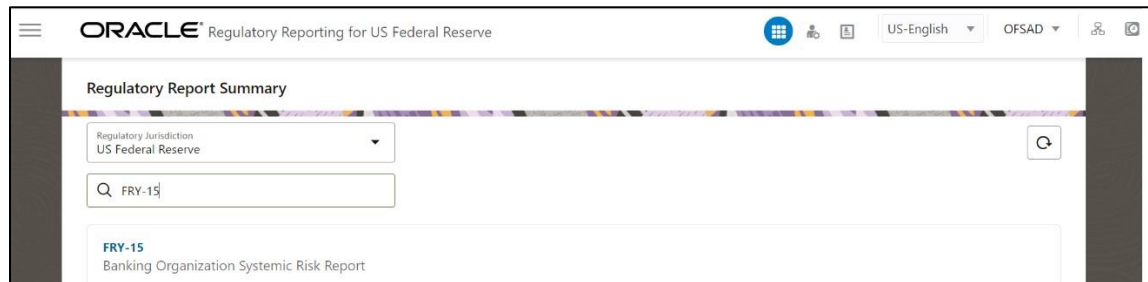
1. After logging into the OFSAAI Applications page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Regulatory Reports**, and then select **Report Mappings**.

**Figure 121: Regulatory Reporting Summary Page**



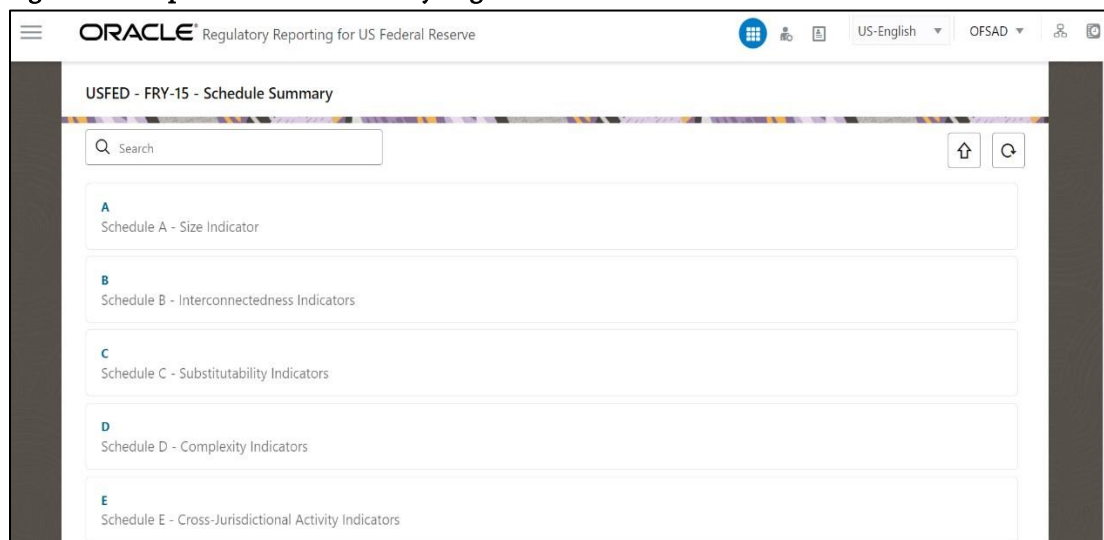
2. Select the **Regulatory Jurisdiction** from the dropdown list and in the **Search Pane**, enter the report that you wish to add the additional configuration.

**Figure 122: Regulatory Report Summary Result Page**



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

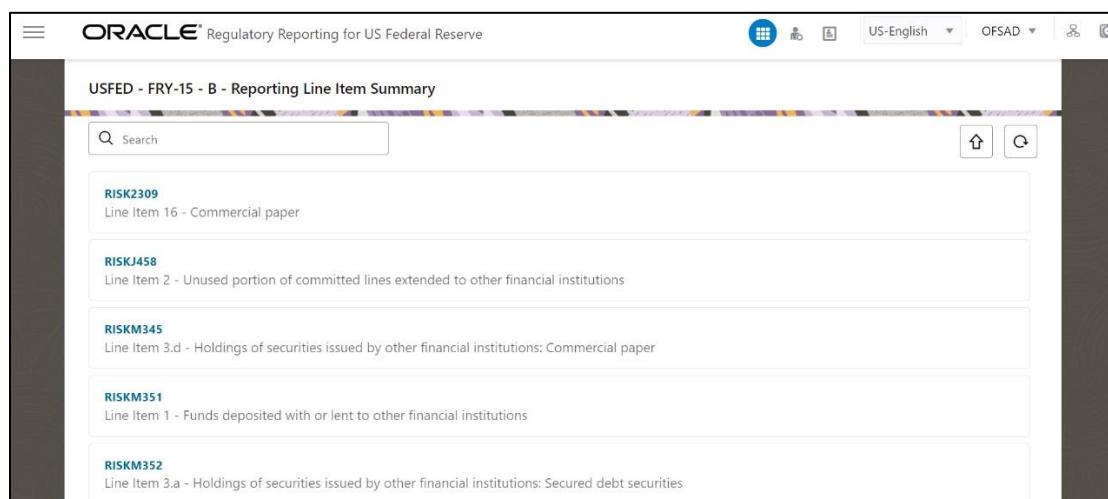
**Figure 123: Report Schedule Summary Page**



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

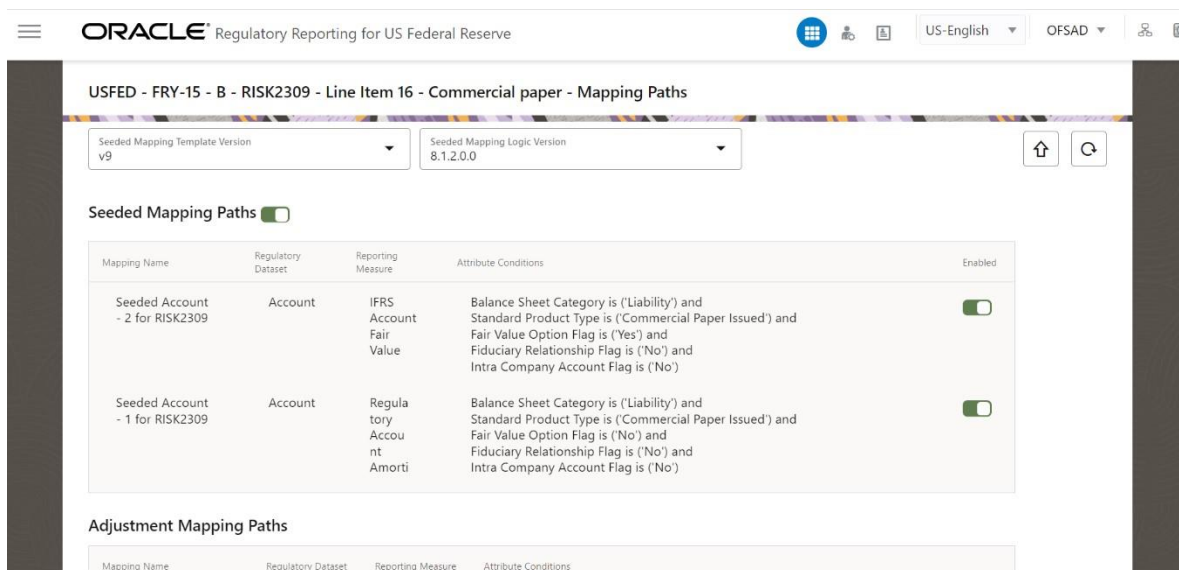
**Figure 124: Schedule Based Reporting Line-Item Summary Page**





5. 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.

#### 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 Data Path for FRY-15 - B - RISK2309 - Line Item 16 - Commercial paper**

Mapping Name  
Seeded Account - 2 for RISK2309

Mapping Type  
Seeded

Reporting 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')

OK

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

## 7.1.2 Enable or Disable Seeding Mapping Path

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

- In the **Seeded Data Mapping Details** page, you can enable or disable the Seeded Mapping Details.

**Figure 127: Seeded Mapping Details Page**

ORACLE Regulatory Reporting for US Federal Reserve

USFED - FRY-15 - B - RISK2309 - Line Item 16 - Commercial paper - Mapping Paths

Seeded Mapping Template Version v9 Seeded Mapping Logic Version 8.1.2.0.0

Seeded Mapping 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')	<input checked="" type="checkbox"/>
Seeded Account - 1 for RISK2309	Account	Regulatory Account Amort	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')	<input checked="" type="checkbox"/>

Adjustment Mapping Paths

Mapping Name	Regulatory Dataset	Reporting Measure	Attribute Conditions
--------------	--------------------	-------------------	----------------------

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

Figure 128: Disabled Seeding Mapping Details Page

USFED - FRY-15 - B - RISK2309 - Line Item 16 - Commercial paper - Mapping Paths

Seeded Mapping Template Version: v9 | Seeded Mapping Logic Version: 8.1.2.0.0

Seeded Mapping 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')	<input type="checkbox"/>
Seeded Account - 1 for RISK2309	Account	Regulatory Account 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')	<input type="checkbox"/>

Adjustment Mapping Paths

Mapping Name	Regulatory Dataset	Reporting Measure	Attribute Conditions
--------------	--------------------	-------------------	----------------------

Or

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

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

USFED - FRY-15 - B - RISK2309 - Line Item 16 - Commercial paper - Mapping Paths

Seeded Mapping Template Version: v9 | Seeded Mapping Logic Version: 8.1.2.0.0

Seeded Mapping 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')	<input type="checkbox"/>
Seeded Account - 1 for RISK2309	Account	Regulatory Account 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')	<input checked="" type="checkbox"/>

Adjustment Mapping Paths

Mapping Name	Regulatory Dataset	Reporting Measure	Attribute Conditions
--------------	--------------------	-------------------	----------------------

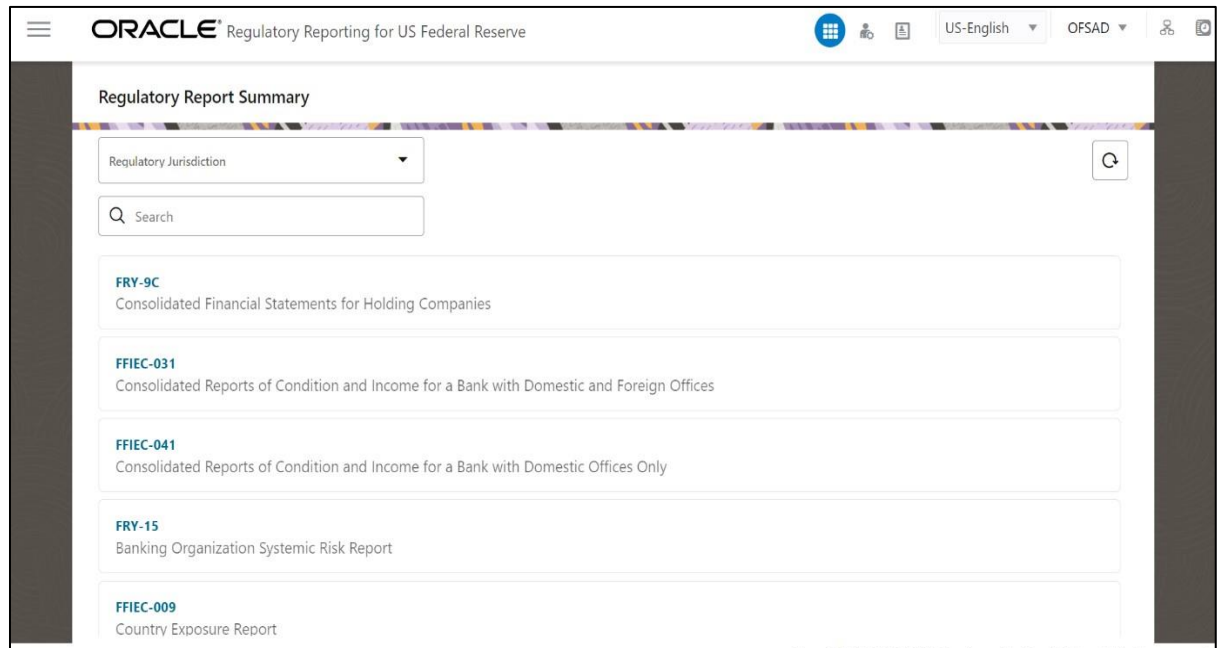
4. You can enable the disabled the Seeding Mapping Details of a specific line item or a Specific Mapping ID in the application.

#### Add Report Mappings

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

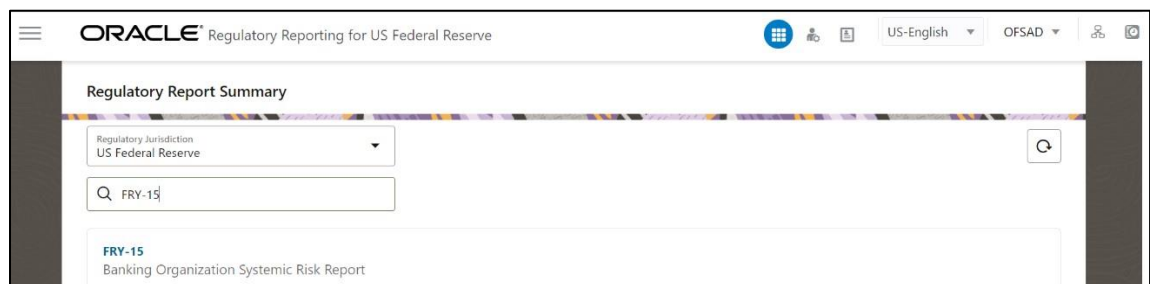
1. After logging into the OFSAAI Applications page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Regulatory Reports**, and then select **Report Mappings**.

**Figure 130: Regulatory Reporting Summary Page**



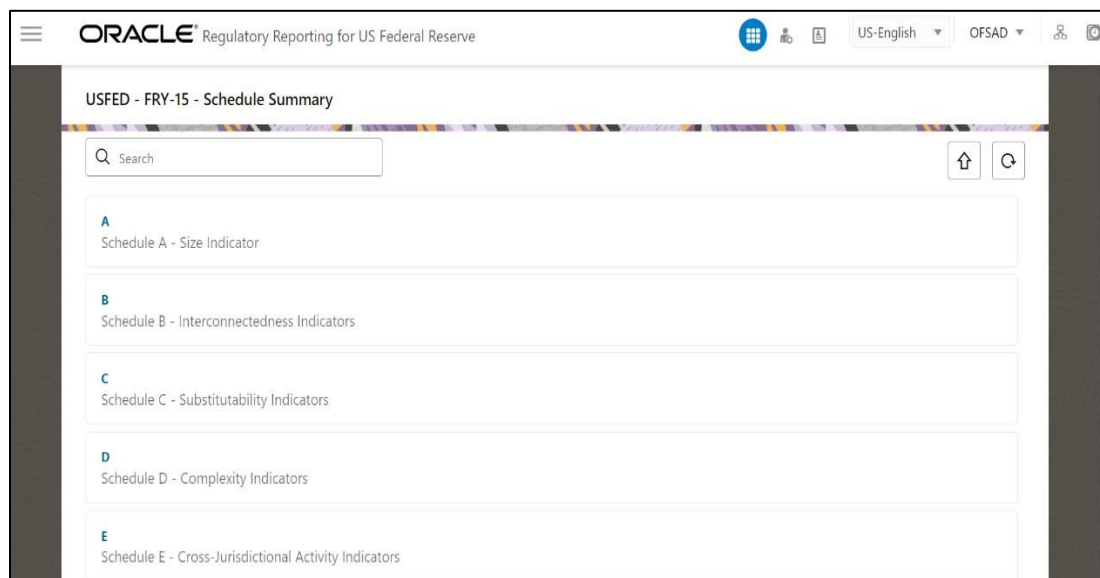
2. Select the **Regulatory Jurisdiction** from the dropdown list and in the **Search Pane**, enter the report that you wish to add the additional configuration.

**Figure 131: Regulatory Report Summary Result Page**



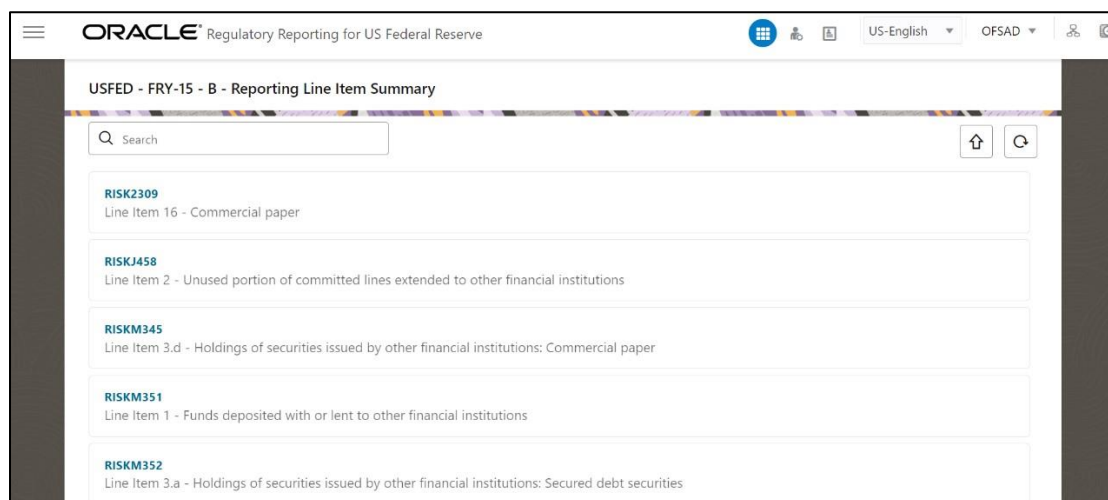
3. Click on the **S Report** link and the list of schedules associated with the report is displayed.

**Figure 132: Report Schedule Summary Page**



- 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**



- 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.

#### 134: Seeded Mapping Details Page

USFED - FRY-15 - B - RISK2309 - Line Item 16 - Commercial paper - Mapping Paths

Seeded Mapping Template Version: v9 | Seeded Mapping Logic Version: 8.1.2.0.0

Seeded Mapping 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')	<input checked="" type="checkbox"/>
Seeded Account - 1 for RISK2309	Account	Regulatory Account 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')	<input checked="" type="checkbox"/>

Adjustment Mapping Paths

Mapping Name	Regulatory Dataset	Reporting Measure	Attribute Conditions
--------------	--------------------	-------------------	----------------------



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**

USFED - FRY-15 - B - RISK2309 - Line Item 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
No data to display.				

7. Enter information in the following fields.

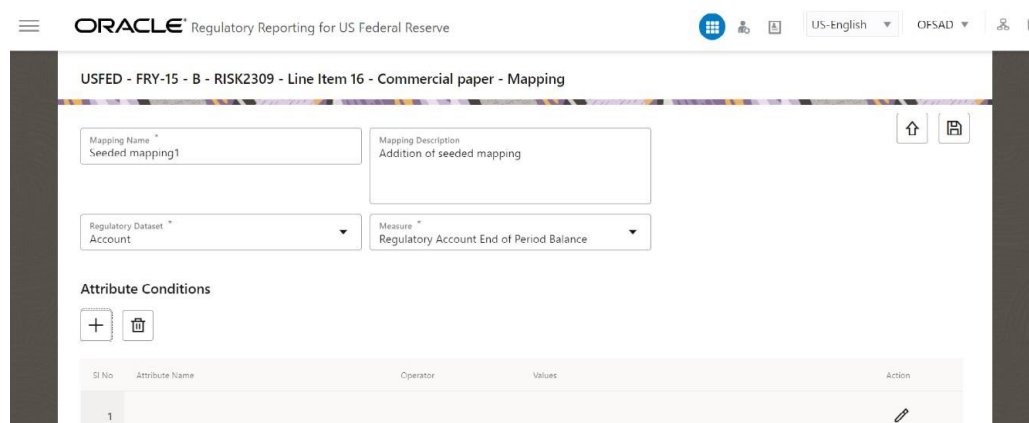
**Table 33: Alternative Mapping Details Addition**


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.
Measure	Select the appropriate measure from the dropdown list. The list of measure available is based on the regulatory dataset selection.

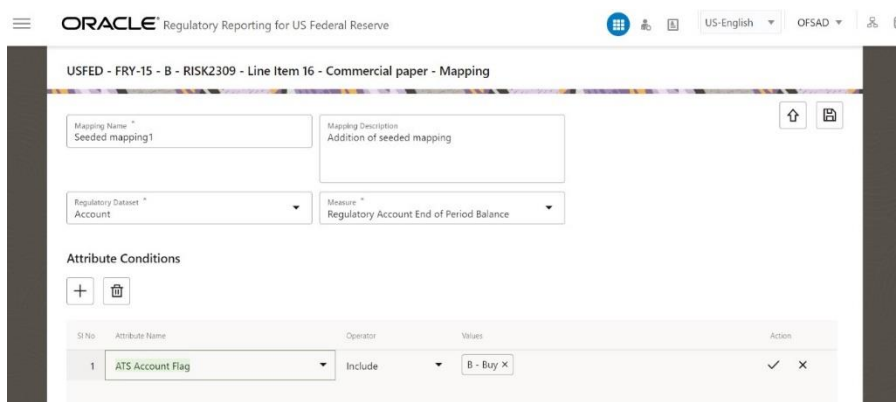
8. Click the Attribute **Add** icon  to add the attribute conditions for the MDRM. The Attribute Addition window is displayed.


**Figure 136: Attribute Condition Add Window**



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**



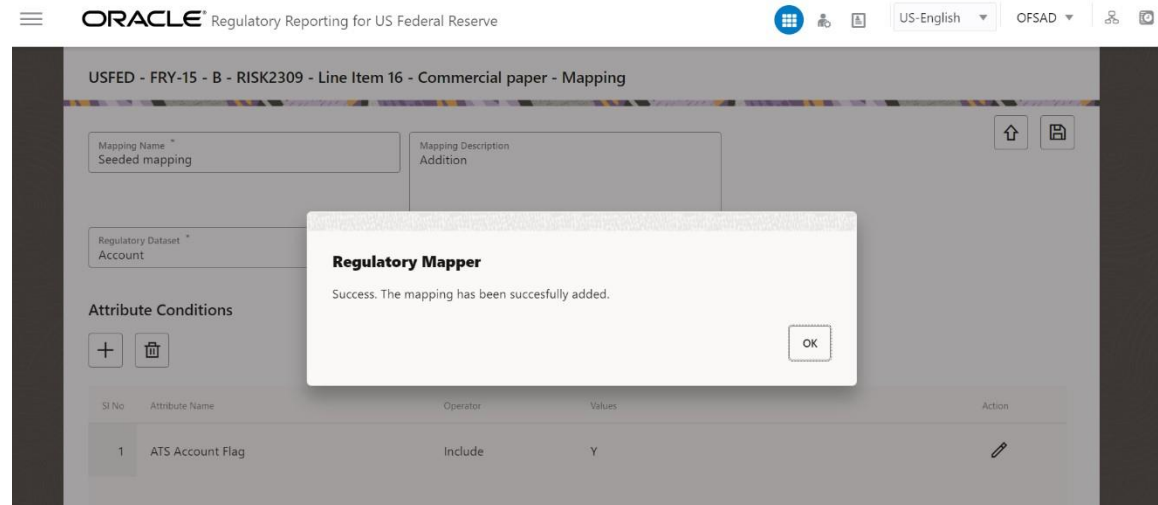
10. Click Save  to save the added attribute details.





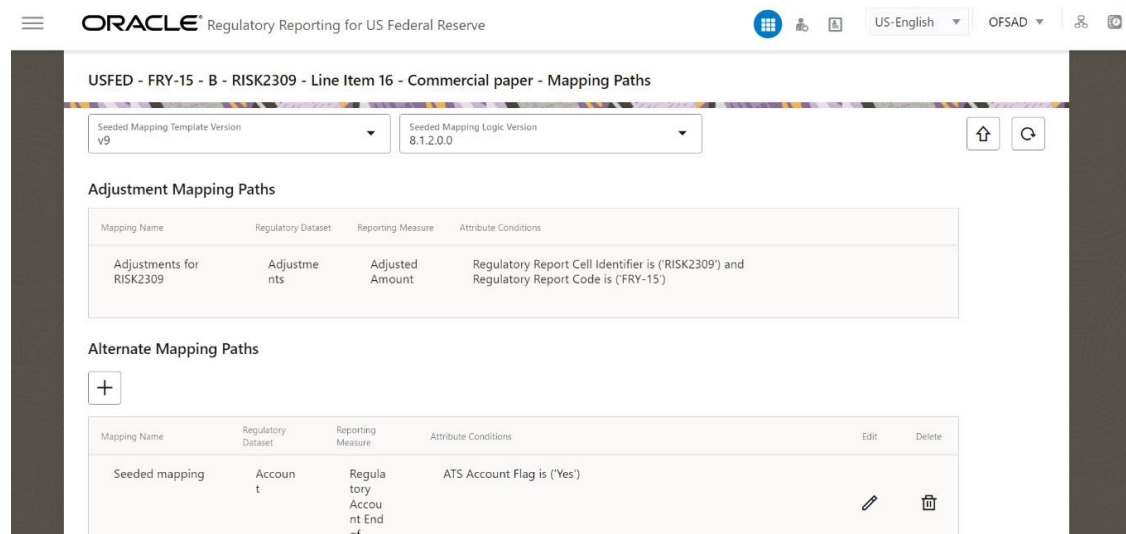
11. Click Save button to save the added alternative mapping path in the application.

**Figure 138: Regulatory Mapping Added Confirmation Window**



12. Click OK and the newly added Alternative mapping path saved page is displayed.

**Figure 139: Added Mapping Save Page**



13. Click Edit to edit the newly added mapping details.



14. Click Delete to delete.



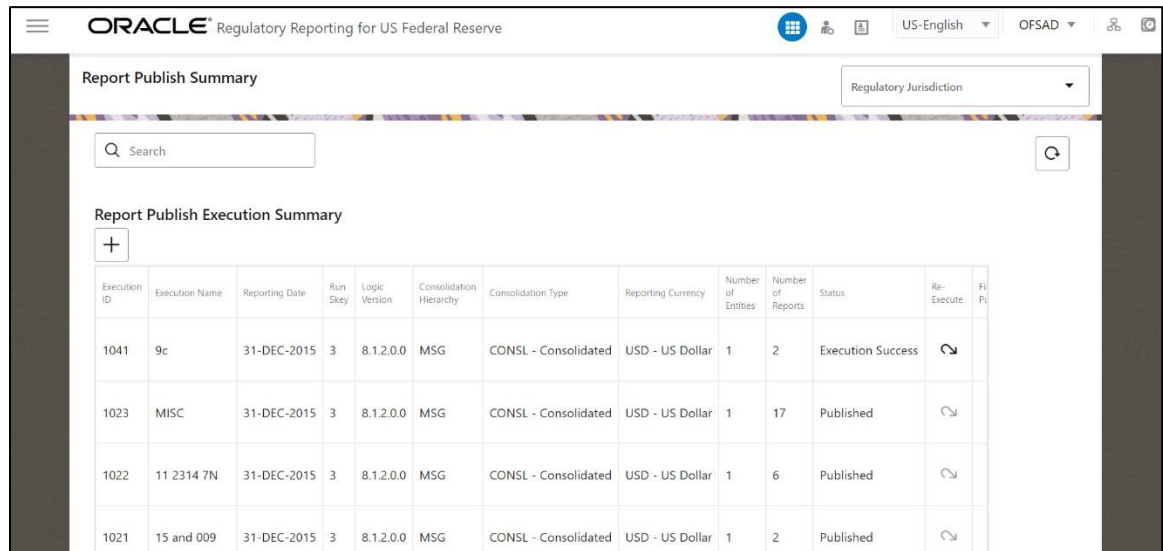
# Reports Publish

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**, and then select **Report Publish**.

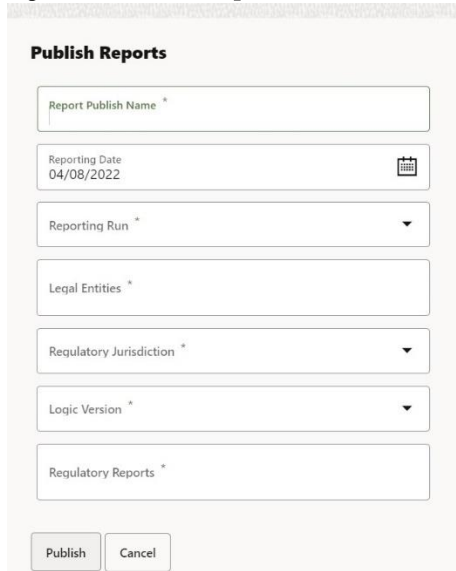
**Figure 140: Report Publish Summary Page**



Execution ID	Execution Name	Reporting Date	Run Key	Logic Version	Consolidation Hierarchy	Consolidation Type	Reporting Currency	Number of Entities	Number of Reports	Status	Re-Execute	Filter
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Execution Success	↺	
1023	MISC	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	17	Published	↺	
1022	11 2314 7N	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	6	Published	↺	
1021	15 and 009	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Published	↺	

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

**Figure 141: Publish Reports Window**



**Publish Reports**

Report Publish Name \*

Reporting Date 04/08/2022

Reporting Run \*

Legal Entities \*

Regulatory Jurisdiction \*

Logic Version \*

Regulatory Reports \*

Publish Cancel

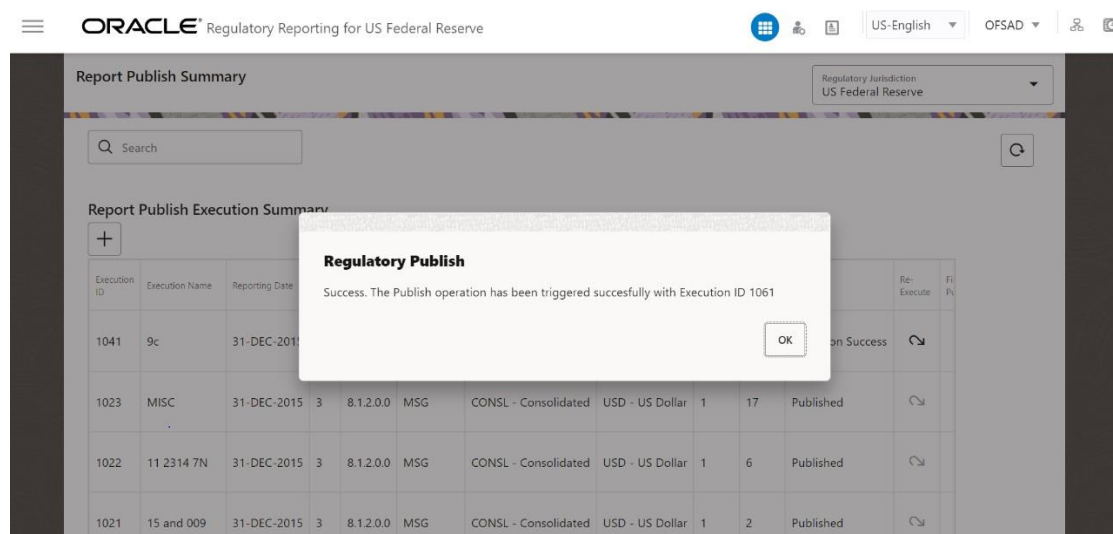
3. Enter information in the following fields.

**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.
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.
5. Click **OK** to view the recently published report details in the Report Executive Summary Page.

**Figure 142: Reports Publish Confirmation Window**



## 7.2.1 Manage Reports Publish

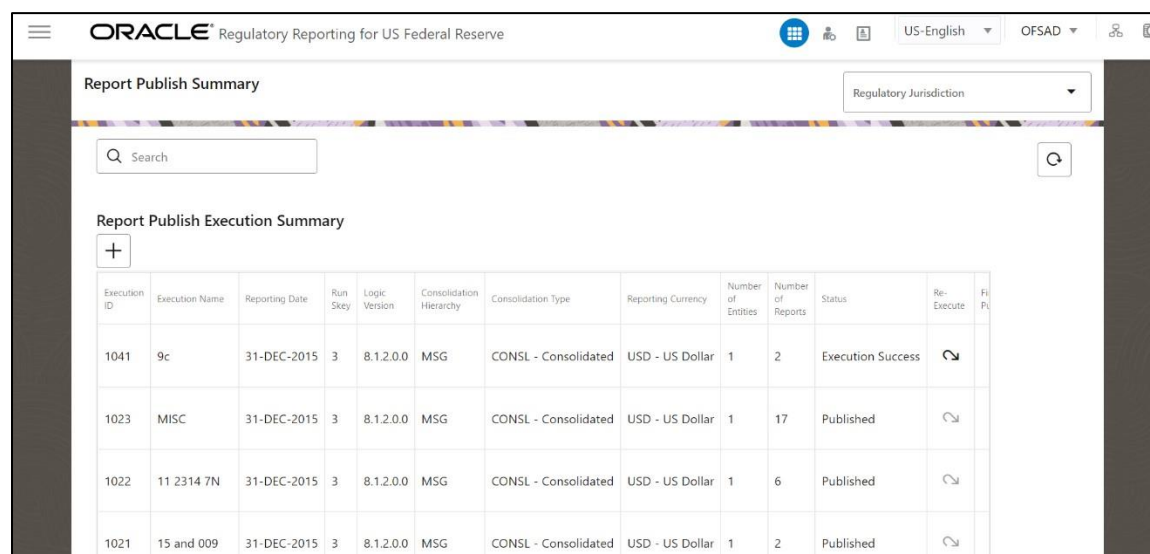
This section provides information on the procedures to re-execute, final publish or view the published reports in the application.

### Re-execute Published Reports

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

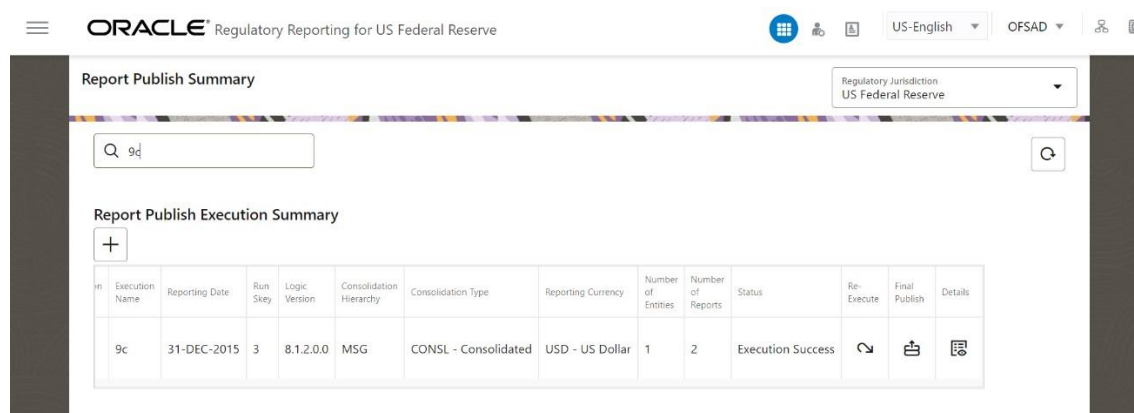
1. After logging into the OFSAAI applications Page, navigate to **Regulatory Reporting for US Federal Reserve**, select **Regulatory Reports**, and then select **Report Publish**.

### 143: Report Publish Summary Page



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**



3. Click the Re-executive to re-execute to publish report details. The report Publish Summary Page is displayed.
4. Click **OK** 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**

ORACLE Regulatory Reporting for US Federal Reserve

Report Publish Summary

Regulatory Jurisdiction: US Federal Reserve

Search: 9c

Report Publish Execution Summary

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			
1062	Sree	08-APR-2022	4	8.1.2.0.0	Default Org Structure Hierarchy	SOLO - Solo	0 - Default Currency	1	2	Execution Success			
1061	Execution1	08-APR-2022	4	8.1.2.0.0	Default Org Structure Hierarchy	SOLO - Solo	0 - Default Currency	1	1	Execution Success			
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Execution Ongoing			

## 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**, and then select **Report Publish**.

### 147: Report Publish Summary Page

ORACLE Regulatory Reporting for US Federal Reserve

Report Publish Summary

Regulatory Jurisdiction

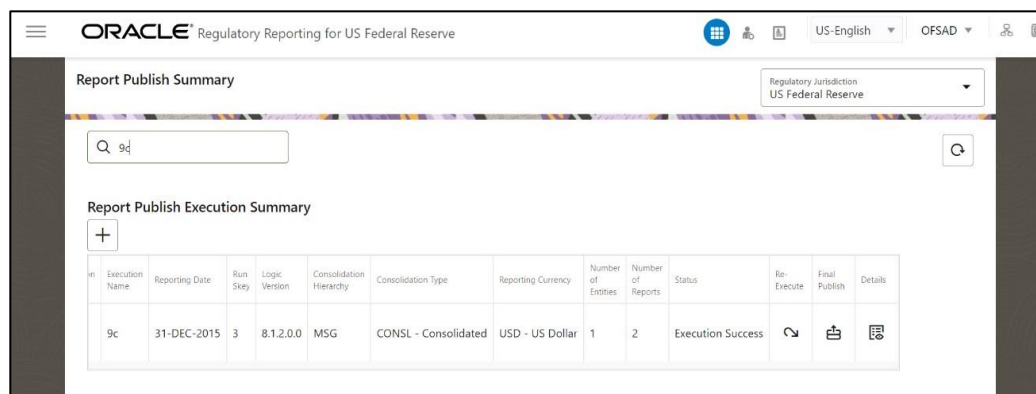
Search

Report Publish Execution Summary

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
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Execution Success		
1023	MISC	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	17	Published		
1022	11 2314 7N	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	6	Published		
1021	15 and 009	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Published		

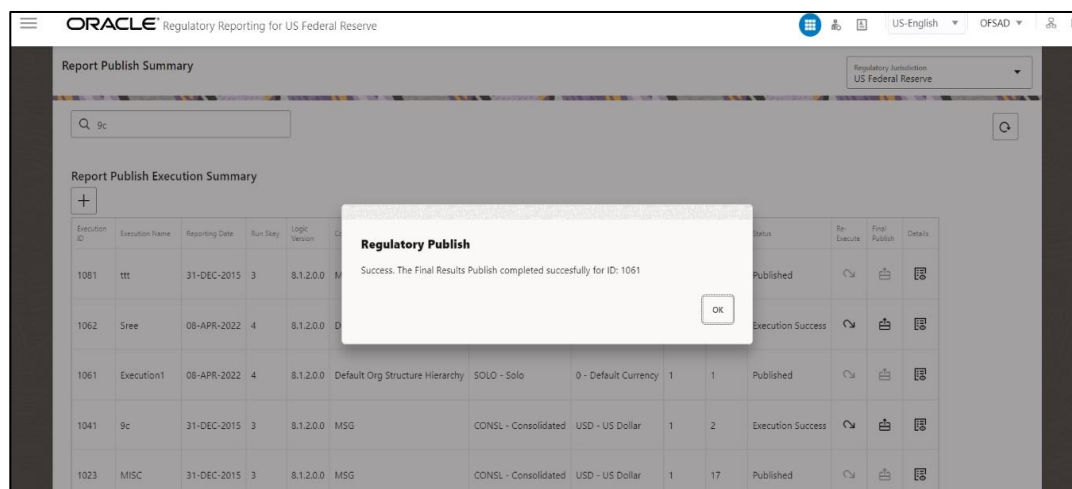
2. Select the **Regulatory Jurisdiction** from the dropdown list and enter a specific report that you wish to view using the Search pane. The Report Publish Summary Result Page is displayed.

**Figure 148: Report Publish Execution Summary Page**



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**



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**

ORACLE Regulatory Reporting for US Federal Reserve

Report Publish Summary

Regulatory Jurisdiction: US Federal Reserve

Search: 9c

Report Publish Execution Summary

Execution ID	Execution Name	Reporting Date	Run Key	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			
1062	Sree	08-APR-2022	4	8.1.2.0.0	Default Org Structure Hierarchy	SOLO - Solo	0 - Default Currency	1	2	Execution Success			
1061	Execution1	08-APR-2022	4	8.1.2.0.0	Default Org Structure Hierarchy	SOLO - Solo	0 - Default Currency	1	1	Published			
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Execution Success			
1023	MISC	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	17	Published			

## 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**, and then select **Report Publish**.

### 151: Report Publish Summary Page

ORACLE Regulatory Reporting for US Federal Reserve

Report Publish Summary

Regulatory Jurisdiction

Search

Report Publish Execution Summary

Execution ID	Execution Name	Reporting Date	Run Key	Logic Version	Consolidation Hierarchy	Consolidation Type	Reporting Currency	Number of Entities	Number of Reports	Status	Re-Execute	Final Publish
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Execution Success		
1023	MISC	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	17	Published		
1022	11 2314 7N	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	6	Published		
1021	15 and 009	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Published		

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.

**Report Publish Summary**

Regulatory Jurisdiction: US Federal Reserve

Search: 9c

**Report Publish Execution Summary**

Execution ID	Execution Name	Reporting Date	Run Key	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			

3. Click View to view the published report details.

### 153: Publish Report Summary Page

**Publish - 1041 - Report Summary**

Search: Search

**Publish Parameters**

Execution ID	Execution Name	Reporting Date	Run Key	Logic Version	Consolidation Hierarchy	Consolidation Type	Reporting Currency	Number of Entities	Number of Reports	Status
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	1	2	Execution Success

**Publish Report Summary**

Reporting Entity	Jurisdiction	Report Code	Number of Schedules	Status	Details
WFBNA - Wells Fargo Bank, National Association	USFED	FRY-9C	22	Execution Success	
WFBNA - Wells Fargo Bank, National Association	USFED	FFIEC-041	24	Execution Success	

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

### Figure 154: Report Schedule Summary Page

**Publish - 1041 - WFBNA - USFED - FRY-9C - Schedule Summary**

Search: Search

**Publish Parameters**

Execution ID	Execution Name	Scheduling Date	Run Key	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 - Consolidated	USD - US Dollar	USFED	FRY-9C	22	Execution Success

**Publish Schedule Summary**

Scheduling Entity	Jurisdiction	Jurisdiction	Schedule Code	Number of Cells	Number of Mapping Paths	Status	Details
WFBNA - Wells Fargo Bank, National Association	USFED	FRY-9C	HI	96	100	Execution Success	
WFBNA - Wells Fargo Bank, National Association	USFED	FRY-9C	HI-A	15	18	Execution Success	



## 155: Report Line-Item Summary Details Page

The screenshot shows the 'Report Line-Item Summary Details Page' for the publish '1041 - WFBNA - USFED - FRY-9C - HI'. It includes a search bar, publish parameters, and a table of reporting line summaries.

Execution ID	Execution Name	Celling Date	Run Key	Logic Version	Consolidation Hierarchy	Consolidation Type	Reporting Currency	Schedule Code	Number of Reporting Lines	Number of Mapping Paths	Status
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	HI	96	100	Execution Success

Reporting Entity	Jurisdiction	Report Code	Schedule Code	Reporting Line Code	Number of Mapping Paths	Reporting Measure Value	Status	Details
WFBNA - Wells Fargo Bank, National Association	USFED	FRY-9C	HI	BHCK0497WORK	1	16089	Execution Success	
WFBNA - Wells Fargo Bank, National Association	USFED	FRY-9C	HI	BHCK3196	1	70271	Execution Success	

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

Figure 155: Report Line Item Summary Details Page

The screenshot shows the 'Mapping Details of the MDRM Page' for the reporting line 'BHCK0497WORK'. It includes a summary table and a mapping details table.

Execution ID	Execution Name	Celling Date	Run Key	Logic Version	Consolidation Hierarchy	Consolidation Type	Reporting Currency	Reporting Line Code	Number of Mapping Paths	Reporting Measure Value	Status
1041	9c	31-DEC-2015	3	8.1.2.0.0	MSG	CONSL - Consolidated	USD - US Dollar	BHCK0497WORK	1	16089	Execution Success

Reporting Line Code	Mapping Name	Mapping Type	Reporting Measure Value	Status	Mapping Status	Enable for Final Publish
BHCK0497WORK	Seeded Management Reporting Lines - 1 for BHCK0497WORK	SEEDED	16089	Execution Success	✓	<input checked="" type="checkbox"/>

6. 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.

## Drill-down of Published Reports

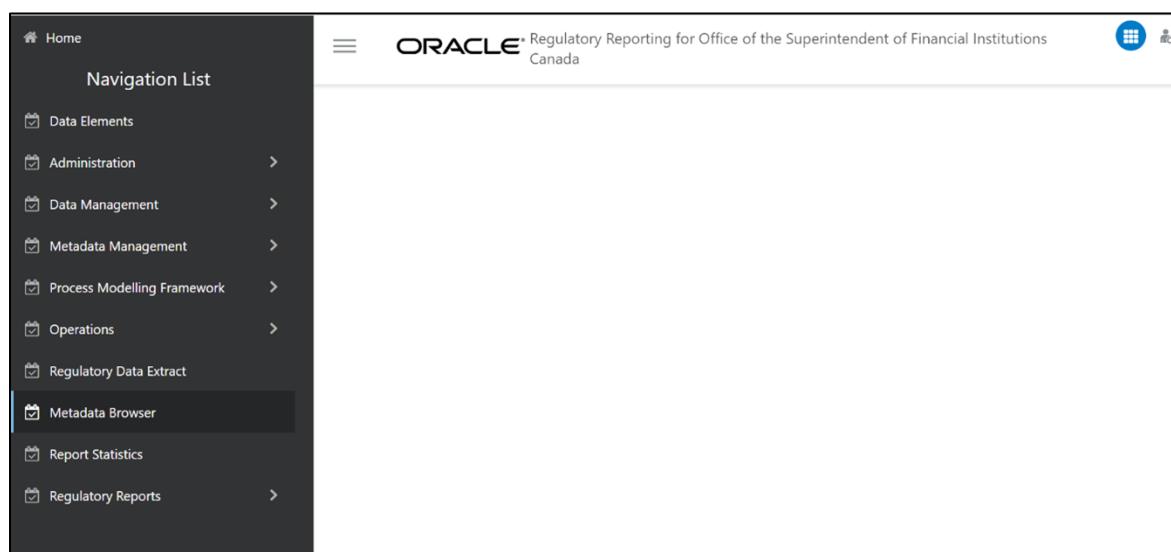
To get a drill-down of published reports, perform the following steps:

- Metadata Publish is a prerequisite for publishing drill-down reports.

### Steps for Metadata Publish

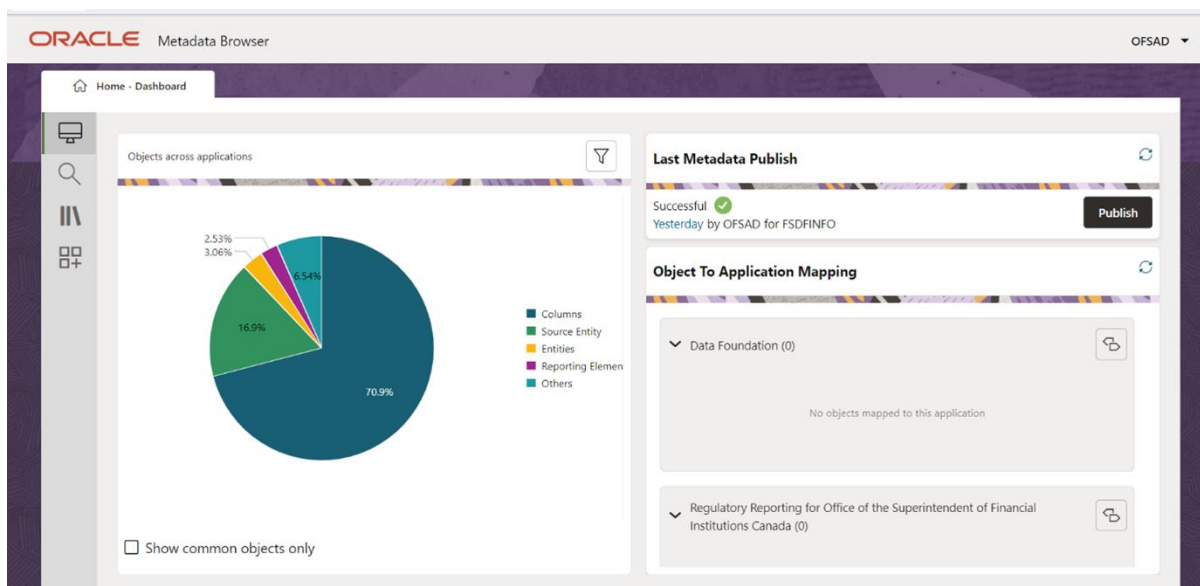
To re-execute the published reports, follow these steps:

- After logging into the OFSAAI applications Page, navigate to **Oracle Financial Services Regulatory Reporting for US Federal Reserve**, select **Metadata Browser**. This opens Metadata Browser in a new window.



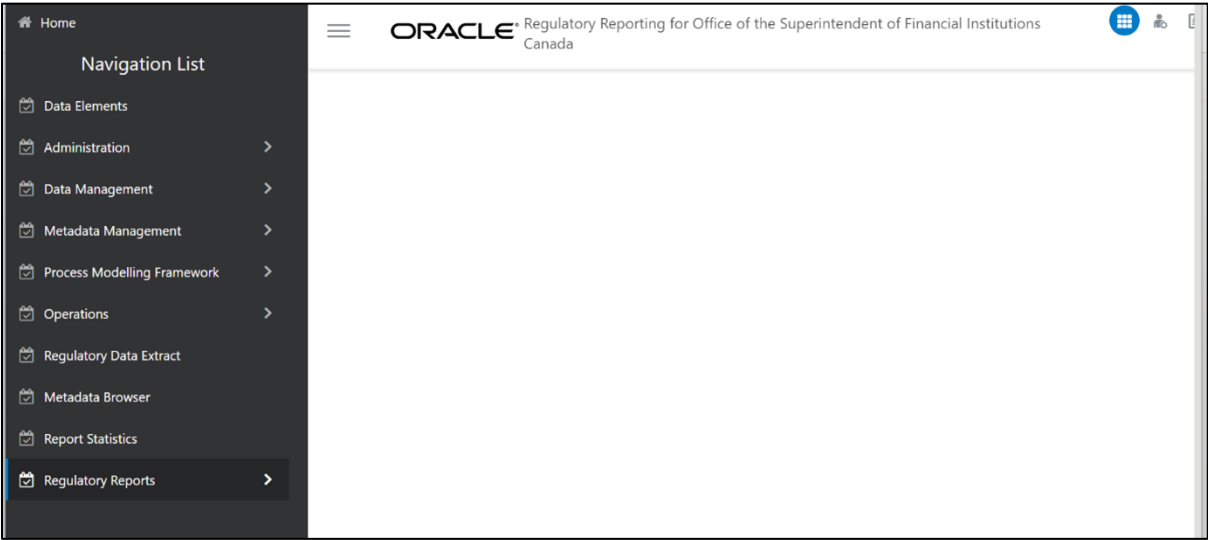
- Click **Publish**.

This publishes all the metadata related information and makes it available for the drill-down analysis.

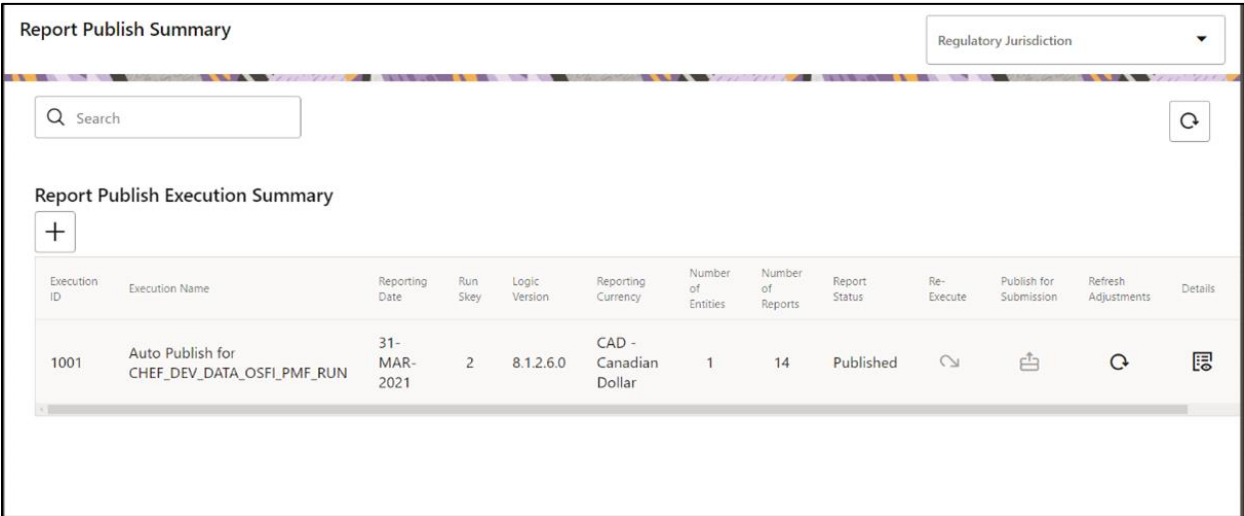


Once Metadata publish is complete, return to the Home Page.

- Navigate to **Regulatory Reports**



3. Click **Report Publish** to access the Report Execution Summary screen.



4. Click the Details icon to view the **Publish Report Summary**.

**Publish - 1001 - Report Summary**

Report ID	Auto Publish for	Report Date	Version	Msg	Consolidated	Currency	Entity	Count	Status	
01	CHEF_DEV_DATA_OSFI_PMF_RUN	31-MAR-2021	2	8.1.2.6.0	MSG	CONSL - Consolidated	CAD - Canadian Dollar	1	14	Published

**Publish Report Summary**

Reporting Entity	Jurisdiction	Report Code	Number of Schedules	Status	Details
DEVENTITY - Canada Development Entity	OSFI	E2	17	Published	
DEVENTITY - Canada Development Entity	OSFI	J2	3	Published	View Details
DEVENTITY - Canada Development Entity	OSFI	A4	6	Published	
DEVENTITY - Canada Development Entity	OSFI	B2	5	Published	

5. Click the Details icon to view the **Publish Schedule Summary**.

**Publish - 1001 - DEVENTITY - OSFI - J2 - Schedule Summary**

Auto Publish for	Report Date	Version	Msg	Consolidated	Currency	Entity	Count	Status
CHEF_DEV_DATA_OSFI_PMF_RUN	31-MAR-2021	2	8.1.2.6.0	MSG	CONSL - Consolidated	CAD - Canadian Dollar	OSFI J2 3	Published

**Publish Schedule Summary**

Scheduling Entity	Jurisdiction	Jurisdiction	Schedule Code	Number of Cells	Number of Mapping Paths	Status	Details
DEVENTITY - Canada Development Entity	OSFI	J2	S1	215	215	Published	View Details
DEVENTITY - Canada Development Entity	OSFI	J2	S2	22	22	Published	

6. Click the Details icon to view the **Publish Reporting Line Summary**



ORACLE Regulatory Reporting for Office of the Superintendent of Financial Institutions Canada

US-English OFSAD

### Publish - 1001 - DEVENTITY - OSFI - J2 - S1 - Reporting Line Summary

Auto Publish for: HEF\_DEV\_DATA\_OSFI\_PMF\_RUN, 31-MAR-2021, 2, 8.1.2.6.0, MSG, CONS - Consolidated, CAD - Canadian Dollar, S1, 215, 215, Published

#### Publish Reporting Line Summary

Reporting Entity	Jurisdiction	Report Code	Schedule Code	Reporting Line Code	Number of Mapping Paths	Reporting Measure Value	Status	Details
DEVENTITY - Canada Development Entity	OSFI	J2	S1	0001	2	\$15,400.00	Published	 View Details
DEVENTITY - Canada Development Entity	OSFI	J2	S1	0002	2	\$1,400.00	Published	

7. Click the Details icon to view the Publish Summary for MDRM


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US-English OFSAD

### Publish - 1001 - DEVENTITY - OSFI - J2 - S1 - 0001 - Reporting Value Details

Search

#### Publish Summary for 0001

Execution Name	Celling Date	Run Sky	Logic Version	Consolidation Hierarchy	Consolidation Type	Reporting Currency	Reporting Line Code	Number of Mapping Paths	Reporting Measure Value	Status	Drilldown
Auto Publish for HEF_DEV_DATA_OSFI_PMF_RUN	31-MAR-2021	2	8.1.2.6.0	MSG	CONS - Consolidated	CAD - Canadian Dollar	0001	2	\$15,400.00	Published	

8. Click the Drilldown icon, to view the Drilldown Page.

ORACLE Analytical Applications Drill down

OFSAD

Home - Drilldown

0001 15K

15.40K Canadian Dollar : Seeded Account 1 for J2 0001

Date Dimension	Run Dimension	Organization Struct...	Account Dimension	Fact Regulatory Funding Lending Details	Balance Sheet Cate...	
Calendar Date	Run Identifier	Legal Entity Name	Account Or Contrac...	Current Credit Limit...	Current Loan To Value	Balance Sheet Cate...
31 March 2021	1669044749051	Canada Developm...	LOAN_J2_S1_0001_...	100		ASSET
31 March 2021	1669044749051	Canada Developm...	LOAN_J2_S1_0001_...	100		ASSET
31 March 2021	1669044749051	Canada Developm...	LOAN_J2_S1_0001_...	100		ASSET
31 March 2021	1669044749051	Canada Developm...	LOAN_J2_S1_0001_...	100		ASSET

Export

Excel

CSV

HELOC

9. You can export the drill-down report by clicking the Export button, with options available for CSV and Excel formats. The report can then be downloaded.

## Automatic Report Publish

In US FED version 8.1.2.7.0, the default configuration publishes all reports along with each Run Execution.

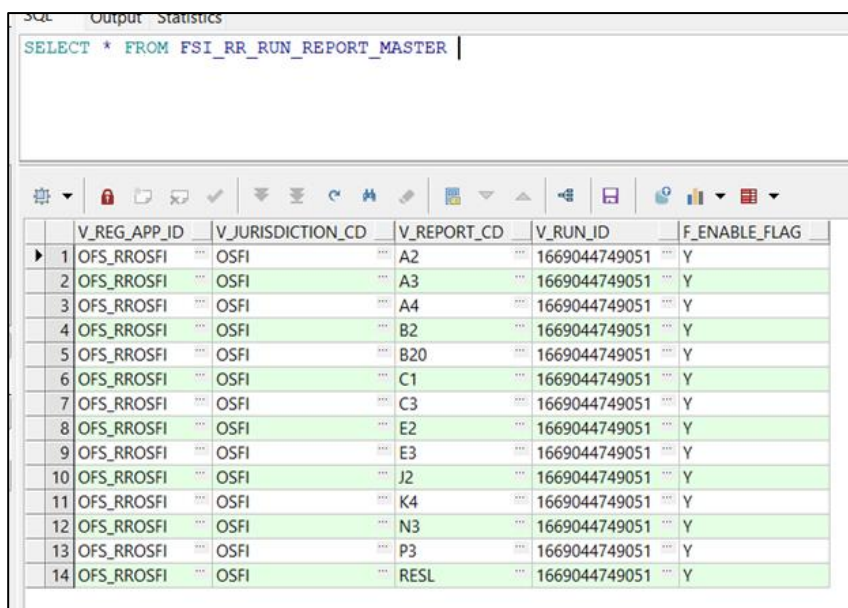
If you want to disable specific reports, you must perform a one-time configuration in the Atomic Schema.

Follow these steps:

1. Log in to the Atomic Schema
2. Locate the FSI\_RR\_RUN\_REPORT\_MASTER Table: This table controls the publication settings for reports.
3. Update the Table: Execute the necessary update statements to disable the reports you do not want to be published. This involves modifying the relevant fields to deactivate those reports.
4. Save Changes: Ensure that all changes are saved and applied properly to prevent unintended report publishing.

By following these steps, you can customize which reports are published with each Run Execution according to your specific needs.

Eg. Default Report selections in 8.1.2.7.0



	V_REG_APP_ID	V_JURISDICTION_CD	V_REPORT_CD	V_RUN_ID	F_ENABLE_FLAG
1	OFS_RROSFI	OSFI	A2	1669044749051	Y
2	OFS_RROSFI	OSFI	A3	1669044749051	Y
3	OFS_RROSFI	OSFI	A4	1669044749051	Y
4	OFS_RROSFI	OSFI	B2	1669044749051	Y
5	OFS_RROSFI	OSFI	B20	1669044749051	Y
6	OFS_RROSFI	OSFI	C1	1669044749051	Y
7	OFS_RROSFI	OSFI	C3	1669044749051	Y
8	OFS_RROSFI	OSFI	E2	1669044749051	Y
9	OFS_RROSFI	OSFI	E3	1669044749051	Y
10	OFS_RROSFI	OSFI	J2	1669044749051	Y
11	OFS_RROSFI	OSFI	K4	1669044749051	Y
12	OFS_RROSFI	OSFI	N3	1669044749051	Y
13	OFS_RROSFI	OSFI	P3	1669044749051	Y
14	OFS_RROSFI	OSFI	RESL	1669044749051	Y

To disable B2 and C1, you can use the following update statement.

```
UPDATE FSI_RR_RUN_REPORT_MASTER
```

```
SET F_ENABLE_FLAG = 'N'
```

```
WHERE V_JURISDICTION_CD = USFED
```

```
AND V_REPORT_CD IN ('B2', 'C1');
```

COMMIT;

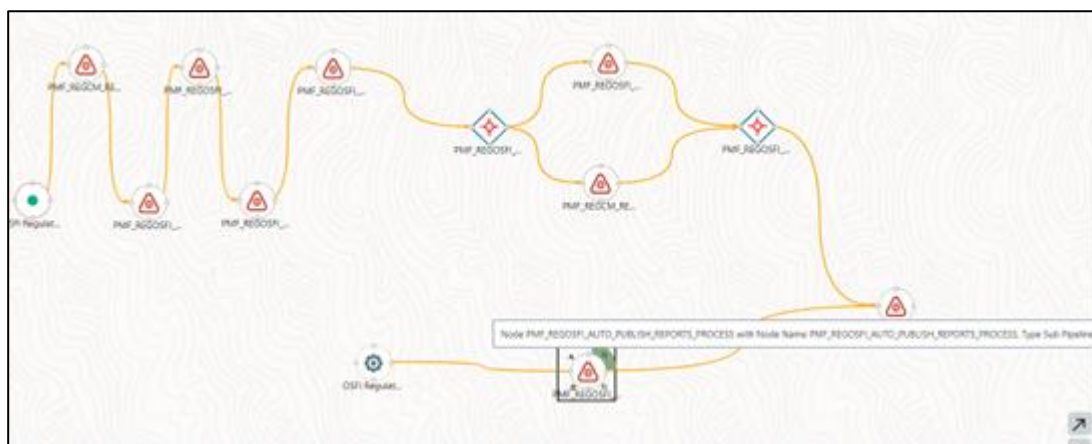
SELECT \* FROM FSI\_RR\_RUN\_REPORT\_MASTER ORDER BY 3

	V_REG_APP_ID	V_JURISDICTION_CD	V_REPORT_CD	V_RUN_ID	F_ENABLE_FLAG
1	OFS_RROSFI	OSFI	A2	1669044749051	Y
2	OFS_RROSFI	OSFI	A3	1669044749051	Y
3	OFS_RROSFI	OSFI	A4	1669044749051	Y
4	OFS_RROSFI	OSFI	B2	1669044749051	N
5	OFS_RROSFI	OSFI	B20	1669044749051	Y
6	OFS_RROSFI	OSFI	C1	1669044749051	N
7	OFS_RROSFI	OSFI	C3	1669044749051	Y
8	OFS_RROSFI	OSFI	E2	1669044749051	Y
9	OFS_RROSFI	OSFI	E3	1669044749051	Y
10	OFS_RROSFI	OSFI	J2	1669044749051	Y
11	OFS_RROSFI	OSFI	K4	1669044749051	Y
12	OFS_RROSFI	OSFI	N3	1669044749051	Y
13	OFS_RROSFI	OSFI	P3	1669044749051	Y
14	OFS_RROSFI	OSFI	RESL	1669044749051	Y

#### NOTE

The upgrade installer will not re-enable disabled reports, so there will be no impact on your settings even after the upgrade. Your settings will remain unchanged. If you wish, you can re-enable the reports at any time.

After the regular Run Execution is complete, all enabled reports will be published by default and available for export.



The PMF Reg Run process has been enhanced with the inclusion of a new component, named PMF\_REGUSFED\_FN\_RUN\_REPORT\_AUTO\_PUBLISH.



This component has been added as the final step in the process flow.

Its primary function is to automate the report publishing activity, thereby eliminating the need for manual intervention.

With this modification, the report publishing process now occurs seamlessly as part of the Reg Run, streamlining operations and improving efficiency.

The Report Publish Parameters in Autopublish

Report Publish Parameter	Reference
Report Publish Name	Run Name + 'Autopublish'
The Reporting Date	PMF Reg Run
Legal Entities	PMF Reg Run
Logic Version	Latest in Cell Master
Regulatory jurisdiction	FSI_RR_RUN_REPORT_MASTER
Regulatory Reports	FSI_RR_RUN_REPORT_MASTER

Publish ID is automatically generated, and Reports are ready for Download.



Report Publish Summary														Regulatory Jurisdiction
Search														
Report Publish Execution Summary														
Execution ID	Execution Name	Reporting Date	Run Day	Logic Version	Reporting Currency	Number of Entities	Number of Reports	Report Status	Re-Execute	Publish for Submission	Refresh Adjustments	Download Reports	Details	Granularity Status
1002	K4	31-MAR-2021	3	8.1.2.6.0	CAD - Canadian Dollar	1	1	Execution Success						Publish Pending
1001	Auto Publish for CHEF_DEV_DATA_OSFL_PMF_RUN	31-MAR-2021	3	8.1.2.6.0	CAD - Canadian Dollar	1	14	Published						Publish

## User Access:

The following user groups are pre-seeded in the component that helps you get access to the Regulatory Reporting menu.

1. REGADMINGRP : Regulatory Reporting Admin Group - To administrate Regulatory Reporting.
2. REGMAPPERGRP : Regulatory Reporting Mapper Group - To create mappings under Regulatory Reporting.

## 8 Data Extracts

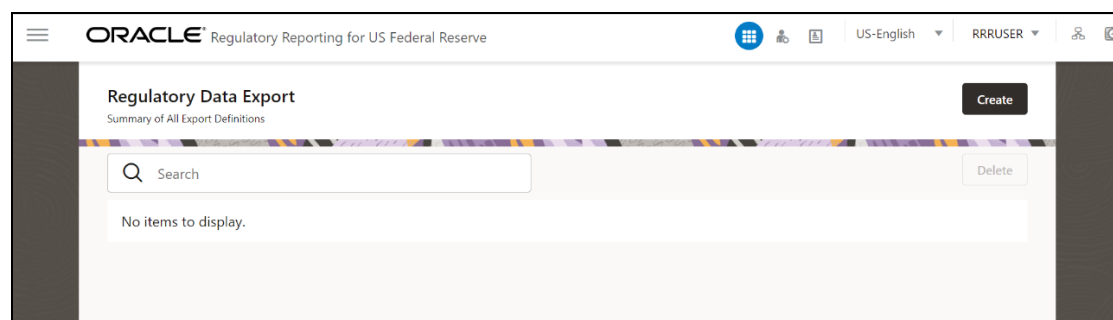
This chapter provides information on creating and executing data extract definitions to export the regulatory reporting data into .csv files. It allows you to export data for a specific report, or cells and schedules. You can also export the data from a Derived Entity.

### 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 **Data Extracts** and then select **Regulatory Data Extracts**.

Figure 96: Regulatory Data Export Page



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

Figure 97: New Model Definition Page

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

**Table 28: Model Export Definition Fields and Descriptions**

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.

4. Select the required objects from the list by marking the checkbox.
5. 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 98: Regulatory Data Export Definitions Summary Page**

## 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 99: Regulatory Data Export Definitions Summary Page**

The Edit or View Export Definition Page appears.

**Figure 100: Edit or View Export Definition Page**

Regulatory Data Export\ New Model Definition

Name: USFED DM1 Description: USFED Data Model Creation

Export Type: Reports

List of Reports

Report Name	Select
FDIC-8020 Summary Of Deposits	<input checked="" type="checkbox"/>
FDIC370 Record keeping for Timely Deposit Insurance Determination	<input type="checkbox"/>
FFIEC-002 Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks	<input type="checkbox"/>
FFIEC-002S	<input type="checkbox"/>

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.

## 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 101: Delete Regulatory Data Export Definition Page**

ORACLE Regulatory Reporting for US Federal Reserve

Regulatory Data Export  
Summary of All Export Definitions

Create

Search

Delete

☒ **USFED DM1**  
USFED Data Model Creation

Today by OFSAD

2. Click **Delete** to delete the Export Definition.

## 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.

### **8.4.1 Refreshing Adjustment Derived Entity**

Execute the resave batch for Adjustments (<<INFODOM>> LIQUIDITY\_REPORTS\_ACC\_RESAVEDE), to save the Adjustment derived entity - DEADJ001.

This ensures that the adjustment amount is reflected in the Adjustment Derived Entity DEADJ001.

## 9 Metadata Lineage

This section helps you to navigate through the Metadata Lineage and guides you in tracing the Metadata Lineage tools such as Metadata Browser, Metadata Report and Data elements.

### 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 Application, 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.

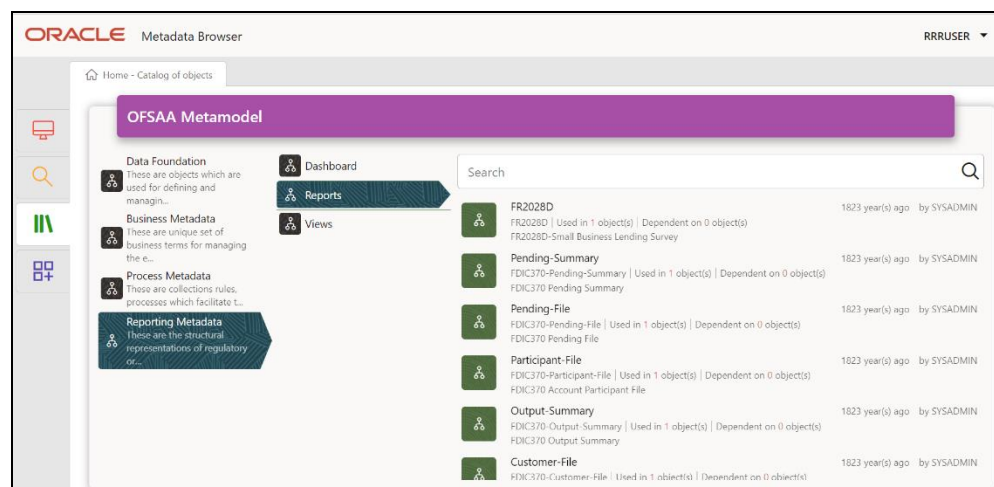
Analysts review the metadata used for a particular report schedule to verify the data. Data verification may require looking for metadata used in a given schedule or schedules in which particular metadata is used. Data Analysts and Reporting Analysts perform the report verification. Metadata refers to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

#### 9.1.1 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:

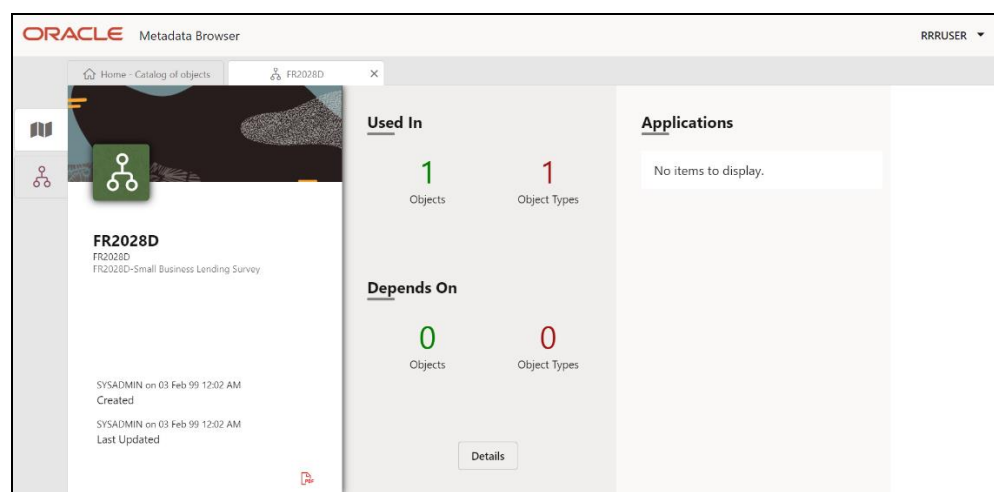
1. You can verify the data for related data elements in results using this information. Navigate to **Lineage**, select **Metadata Browser**, select **Catalog of Objects**, select **OFSAAI Metamodel**, select **Reporting Metadata**, and then select **Reports**. The MDB Reporting Metadata screen is displayed.

Figure 102: MDB - Reporting Metadata Page



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

Figure 103: MDB - Reporting Metadata - Schedule View



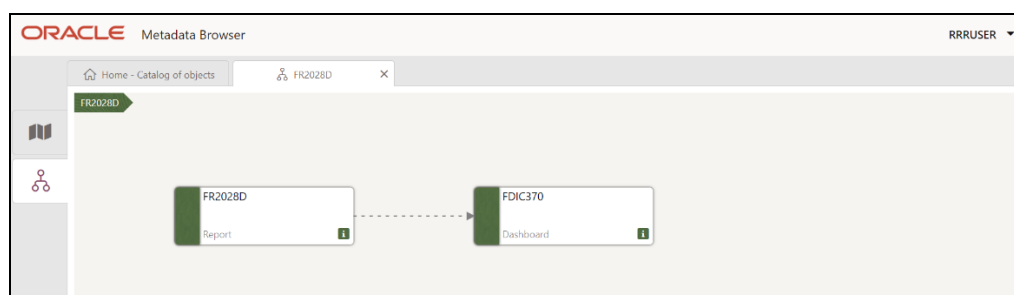
You can view the following information in the **Schedule Details** Page:

- **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 104: MDB - Reporting Metadata - Schedule View 1**

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

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

**Figure 105: 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.

## 9.1.2 Business Metadata

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

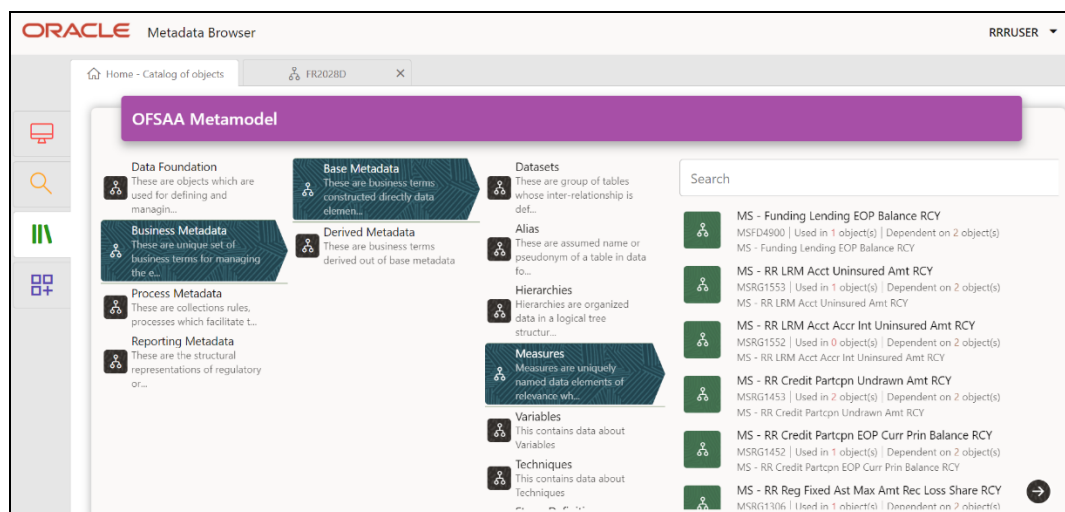
### 9.1.2.1 Base Metadata

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

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

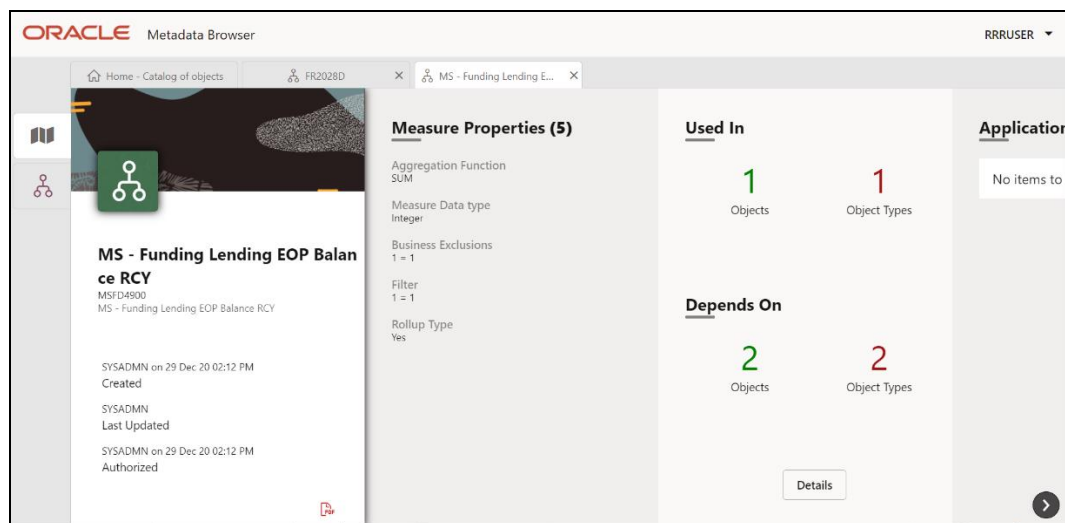


Figure 106: MDB - Business Metadata - Measure View Page



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

Figure 107: MDB - Business Metadata Measure Details Page



You can view the following information on this Page:

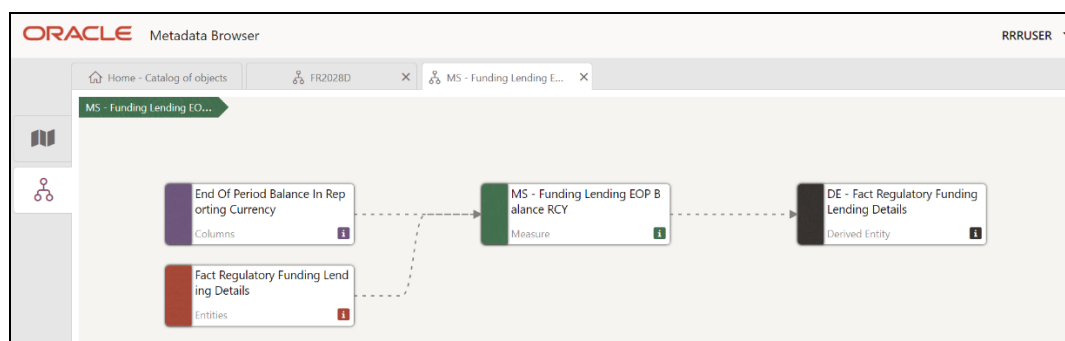
- **Measure Properties:** It provides information on the properties of Business measures. For example, aggregation function, Measure Data Type, Business Exclusions, Filter, and Rollup Type.
  - **It depends on:** This section displays all the object names and their types, such as Entities, Columns, and 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 108: Measure Dependency and Usage Details Page

MS - Funding Lending EOP Balance RCY - 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

- From the **Measure Details** Page, click the **Dependency** tab to view the measure tree structure.

Figure 109: Business Metadata Measure Tree Page

**NOTE**

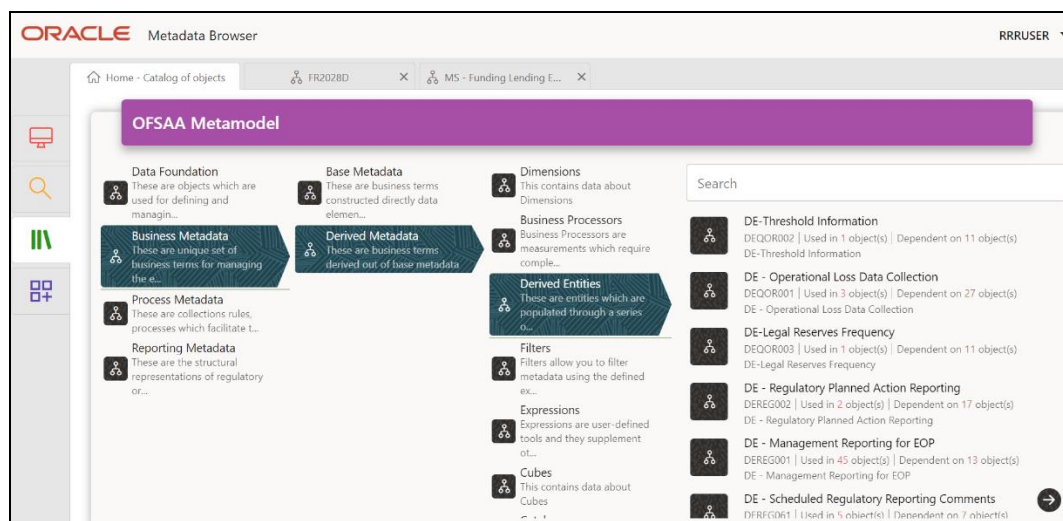
The similar steps as mentioned in this section are applicable for other metadata such as Business Metadata (Hierarchies, Measures, Variables, and so on) and Derived Metadata (Dimensions, Filters, and so on), Process Metadata (Process, Rules, and so on) and Data Foundation (Target Model, Sources, Connectors,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

## 9.1.2.2 Derived Metadata

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

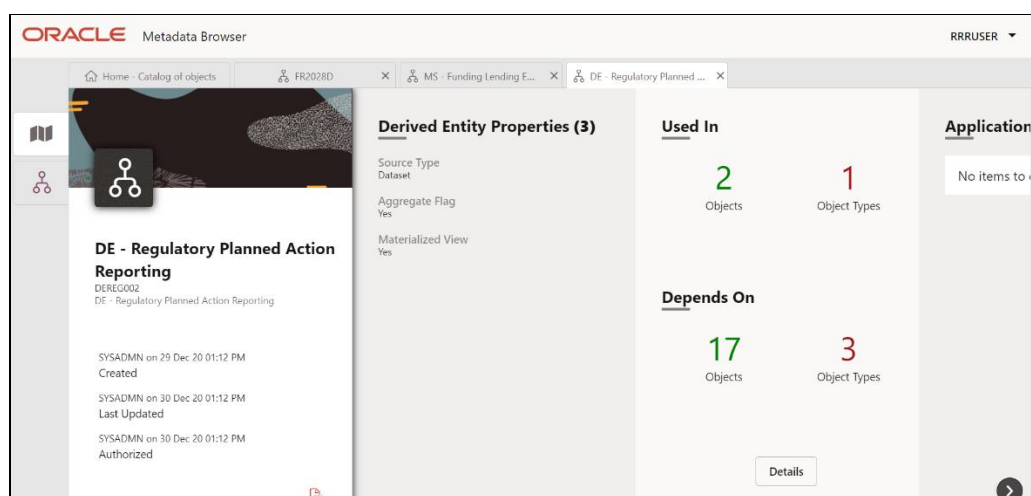
- To view the schedule-wise derived entities, navigate to Catalog of **Objects**, select **OFSAA Metamodel**, select **Business Metadata**, select **Derived Metadata**, and then select **Derived Entities**.

Figure 110: MDB - Business Metadata – Derived Entity Page



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

Figure 111: Derived Entity Details Page



You can view the following information on this Page:

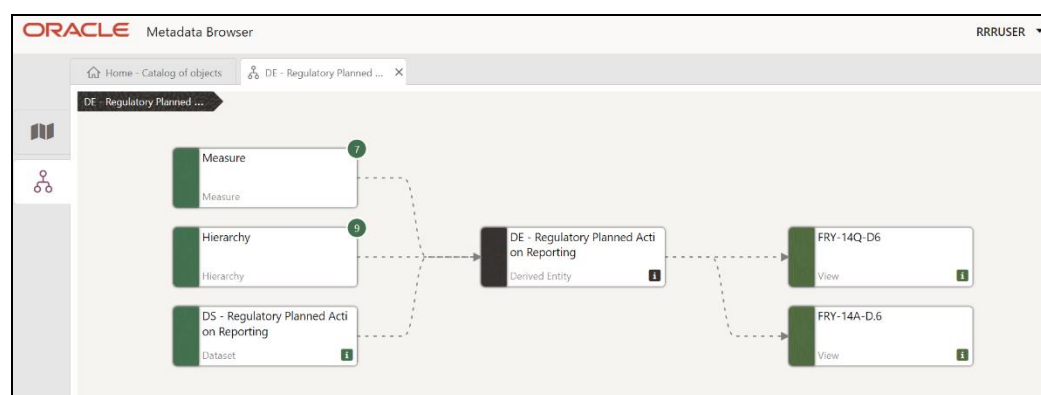
- **Derived Entity Properties:** It provides information on properties of derived entities, such as Source Type, Aggregate Flag, and Materialized View.
  - **It depends on:** This section displays all the object names and their types, such as Dataset, Hierarchy, and so on.
  - **Used In:** This section 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 112: Derived Entity Dependency and Usage Page

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

- From the **Derived Entity Details** Page, click the **Dependency** tab to view the Derived Entity tree structure.

Figure 113: Derived Entity Tree Structure Page



For more information about the Metadata and its usage, see the [OFSAA Metadata Browser User Guide](#).

## 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.

### 9.2.1 Prerequisites

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

- Before executing MDB Publish and Data Elements Wrapper Batch, ensure the following:
  - Tablespace Requirement:
    - 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:

**Table 29: Task1 (METADATA PARSER)**

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

**Table 30: Task2 (REPORT PARSER)**

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

· Execution Types for METADATA Parsing in <INFODOM>\_POP\_DATA\_ELEMENTS\_USFED Batch

1. **Full METADATA Parsing [Default Mode]** (if the P\_FULL\_PARSE parameter is 'Y', then the parsing happens for entire METADATA and Run Elements for the Run(s) enabled in FSI\_DE\_POP\_RUN\_LIST table in the Atomic Schema).
2. **Incremental METADATA Parsing [Optional Mode. Batch Parameter to Be Modified]** (if the P\_FULL\_PARSE parameter is 'N', then the parsing happens for changed METADATA and Run Elements for the Run(s) enabled in FSI\_DE\_POP\_RUN\_LIST table in the Atomic Schema).

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

- a. Log in to Oracle Financial Services Analytical Applications interface with your credentials.
- b. Navigate to **Regulatory Reporting for US Federal Reserve**, select **Process and Operations**, 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 **Process and Operations**, 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 one Run to be enabled in the FSI\_DE\_POP\_RUN\_LIST table in the Atomic Schema. By default, RGRNUSFED is enabled.

**Table 31: Run Names for Metadata Parser**

RUN NAME	INCLUDE RUN
RGRNUSFED	Y

### Excluding Irrelevant Data Flows from Lineage Reports

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

### Enabling Reports for REPORT Parsing

Every execution for REPORT Parsing requires a minimum 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.

**Table 32: Report Codes for Report Parser**

DASHBOARD_ID	JURISDICTION_CODE	REPORT_CODE	INCLUDE_REPORT
1	USFED	FRY-9C	Y
2	USFED	FRY-9LP	Y
3	USFED	FFIEC-009	Y
4	USFED	FFIEC-009a	Y
5	USFED	FRY-15	Y
6	USFED	FRY-20	Y
7	USFED	FRY-12	Y
8	USFED	FRY-11	Y
9	USFED	FRY-11s	Y
10	USFED	FR-2314	Y
11	USFED	FR-2314s	Y
12	USFED	FR-2052A	Y
13	USFED	FR-2052B	Y
14	USFED	FRY-14Q	Y
15	USFED	FRY-14A	Y
16	USFED	FFIEC-031	Y
17	USFED	FR-2886B	Y
18	USFED	FFIEC-041	Y



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

By default, All Dashboards are enabled and if you wish to parse 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](#)

## 9.2.2 Verifying Logs

Data Elements logs are generated in Atomic Schema under the **FSI\_MESSAGE\_LOGS** table.

**Table 33: Data Element Logs**

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

### 9.2.3 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
/
```

### 9.2.4 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.

### 9.2.5 Create and Export Metadata Report Templates

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

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

Figure 114: Metadata Report Template Summary Page

ORACLE Regulatory Reporting for US Federal Reserve

Home >

Search

Template Id  Template Name

Summary

+ Add Edit View Delete Export to Excel Export to XML Export to OEMM Download

Sort By  Search

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) Records Per Page 15

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

Figure 115: Add Metadata Report Template Page

ORACLE Regulatory Reporting for US Federal Reserve

Home >

Search

Template Id  Template Name

Summary

+ Add Edit View Delete Export to Excel Export to XML Export to OEMM Download

Sort By  Search

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) Records Per Page 15

- Provide the **Name** and **Description** for the new template in the *Template Definition* Page.

Figure 116: Template Definition window

The screenshot shows the 'Template Definition' window. At the top right are 'Save' and 'Return' buttons. Below them is a progress bar with five steps: 1. Definition (active), 2. Object Types, 3. Filter Objects, 4. Lineage Properties, and 5. Review. Navigation buttons include '< Back' and 'Next >'. The main content area is titled 'Definition' and contains a 'Basic Details' section with two text input fields: '\* Name' (containing 'Lineage USFED') and 'Description' (containing 'Lineage USFED').

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

Figure 117: Object Types window

Template Definition

Save

Return

Back

Definition

Object Types

Filter Objects

Lineage Properties

Review

Next

Object Types

Object Types

Choose

Dashboard

Export Options

Dependencies

Data Lineage

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

Figure 118: Individual Sample Report

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

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

Figure 119: Export Options

Template Definition

Save Return

Back 2 3 4 5 Next

Definition Object Types Filter Objects Lineage Properties Review

Object Types

Choose Dashboard X

Export Options

Dependencies ☒

Data Lineage ☐

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

Figure 120: Relational Sample Report

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

11. The first sheet shows the different Paths and their Dependencies 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 121: Path 1 Object Type

	A	B	C	D	E	F	G	H	I	J
	DASHBOARD_NAME	DASHBOARD_DESC	DASHBOARD_COUNTRY	DASHBOARD_REGULATOR	REPORT_NAME	REPORT_DESC	VIEWS_NAME	VIEWS_DESC	VIEW_DISPLAY_FORMAT	HIERARCHY_NAME
1	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS	Schedule BS/Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular		IFRS - Reported at fair Value Flag H
2	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Reg delinquency band Hierarchy
3	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
4	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 RCT Hierarchy
5	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		Consolidation Code
6	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-B	Schedule BS-B/Changes in A/FRY-11-BS-B	FRY-11-BS-B	FRY-11-BS-B	Tabular		Reporting Line Code
7	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Bands Hierarchy
8	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS	Schedule BS/Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular		Derivative Type Code Hierarchy
9	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		Standard Party Type Hierarchy
10	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
11	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
12	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A/Changes in E/FRY-11-BS-A	FRY-11-BS-A	FRY-11-BS-A	Tabular		Capital Instrument Transaction Type
13	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS	Schedule BS/Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular		Non Interest bearing deposit Hiera
14	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		Accrual Status Code Hierarchy
15	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
16	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS	Schedule BS/Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular		Instrument type Hierarchy
17	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A/Changes in E/FRY-11-BS-A	FRY-11-BS-A	FRY-11-BS-A	Tabular		Reg delinquency band Hierarchy
18	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Balance Sheet Category Hierarchy
19	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Consolidation Code
20	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
21	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Bands Hierarchy
22	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS	Schedule BS/Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular		Instrument type Hierarchy
23	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS	Schedule BS/Balance Sheet	FRY-11-BS	FRY-11-BS	Tabular		Buy or Sell Indicator Hierarchy
24	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A/Loans and Li/FRY-11-BS-A	FRY-11-BS-A	FRY-11-BS-A	Tabular		Troubled Debt Restructure Flag Hie
25	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 Hie
26	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-B	Schedule BS-B/Changes in A/FRY-11-BS-B	FRY-11-BS-B	FRY-11-BS-B	Tabular		Consolidation Code
27	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Reg Instrument Classification Hiera
28	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Instrument type Hierarchy
29	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
30	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A/Loans and Li/FRY-11-BS-A	FRY-11-BS-A	FRY-11-BS-A	Tabular		Consolidation for Aggregation
31	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		Negative Amortization Flag Hiera
32	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 Amortization Flag Hiera
33	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-A	Schedule BS-A/Loans and Li/FRY-11-BS-A	FRY-11-BS-A	FRY-11-BS-A	Tabular		Accrual Status Code Flag Hierarchy
34	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
35	FRY-11	Financial Statements of U.S. USA	Board of Governors of the Federal Reserve	BS-M	Schedule BS-M/Memoranda	FRY-11-BS-M	FRY-11-BS-M	Tabular		Reporting Line Code

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

Figure 122: Usage Sample Report

	A	B	C	D	E	F	G	H	I	J	K
1	Path Name	Usage									
2	Path1	Columns > Hierarchy > View > Report > Dashboard >									
3	Path2	Columns > Measure > Derived Entity > View > Report > Dashboard >									
4	Path3	Columns > Hierarchy > Derived Entity > View > Report > Dashboard >									
5	Path4	Columns > Measure > Business Processor > Derived Entity > View > Report > Dashboard >									
6	Path5	Columns > Measure > Reporting Element > View > Report > Dashboard >									
7	Path6	Columns > Hierarchy > Reporting Element > View > Report > Dashboard >									
8	Path7	Columns > Measure > Derived Entity > Reporting Element > View > Report > Dashboard >									
9	Path8	Columns > Hierarchy > Derived Entity > Reporting Element > View > Report > Dashboard >									
10	Path9	Columns > Measure > Business Processor > Derived Entity > Reporting Element > View > Report > Dashboard >									
11	Path10	Columns > Measure > Business Processor > Reporting Element > View > Report > Dashboard >									
12											
13											
14											
15											

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 123: Patch Selection Sheet

A	B	C	D	E	F	G	H	I
COLUMNS	DESC	COLUMNS_PHYSICAL_COL_ID	HIERARCHY_NAME	HIERARCHY_DESC	HIER_TYPE	HIER_MULT	DM_PROPERTY	VIEWS_NAME
1	Transaction Account Flag	Indicates if said account is considered FCT_DEPOSITS_BORROWINGS_F	Trans Account Flag Hierarchy	Hierarchy for Trans Account Flag	BI	REGULAR	Yes	FFIEC-031-RC-E
2	Repurchased Or Indemnified Flag	Indicates if the said account is RepFCT_LOAN_ACCOUNT_SUMMARY	Repurchased or Indemnified Flag	Repurchased or Indemnified Flag	BI	REGULAR	Yes	FFIEC-031-RC-P
3	Impairment Amount Under Asc	This column stores the impairment FCT_LOAN_ACCOUNT_SUMMARY	Impair asc11030 Amount Check	Impair asc11030 Amount Check	BI	REGULAR	Yes	FRY-9C-HC-C
4	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FFIEC-041-RC-O
5	Negative Amortization Flag	This column stores if loan has negFCT_LOAN_ACCOUNT_SUMMARY	Negative Amortization Flag	Negative Amortization Flag	BI	REGULAR	Yes	FFIEC-031-RC-C
6	Mortgage Broker Surrogate Key	This stores unique identifier for the FCT_LOAN_ACCOUNT_SUMMARY	Broker Skye Hierarchy	Broker Skye Hierarchy	BI	REGULAR	Yes	FFIEC-031-RC-P
7	Cleared Transaction Flag	This column stores if particular traFCT_REG_ACCOUNT_SUMMARY	F Cleared Transaction Flag	Cleared Transaction Flag	BI	REGULAR	Yes	FFIEC-031-RC-R Part II
8	Cleared Transaction Flag	This column stores if particular traFCT_REG_ACCOUNT_SUMMARY	F Cleared Transaction Flag	Cleared Transaction Flag	BI	REGULAR	Yes	FRY-15-D
9	Mark To Market Value In Report	This stores the mark to market valueFCT_REG_ACCOUNT_SUMMARY	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes	FRY-15-B
10	Broker Surrogate key	This stores unique identifier for the FCT_DEPOSITS_BORROWINGS_N	Broker Hierarchy	Deposit Borrow Broker Hierarchy	BI	REGULAR	Yes	FFIEC-031-RC-E
11	Callable Deposit Indicator	Indicates if said deposit can be callFCT_DEPOSITS_BORROWINGS_F	Deposit Option Indicator	Deposit Option Indicator	BI	REGULAR	Yes	FFIEC-031-RC-E
12	Impairment Amount Under Asc	This column stores the impairment FCT_LOAN_ACCOUNT_SUMMARY	Impair asc11030 Amount Check	Impair asc11030 Amount Check	BI	REGULAR	Yes	FFIEC-031-RC-C
13	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FRY-9C-HC-N
14	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FFIEC-041-RC-C
15	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FFIEC-031-RC-O
16	Negative Amortization Flag	This column stores if loan has negFCT_LOAN_ACCOUNT_SUMMARY	Negative Amortization Flag	Negative Amortization Flag	BI	REGULAR	Yes	FFIEC-041-RC-C
17	Cleared Transaction Flag	This column stores if particular traFCT_REG_ACCOUNT_SUMMARY	F Cleared Transaction Flag	Cleared Transaction Flag	BI	REGULAR	Yes	FFIEC-041-RC-R Part II
18	Mark To Market Value In Report	This stores the mark to market valueFCT_REG_ACCOUNT_SUMMARY	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes	FRY-15-F
19	Broker Surrogate key	This stores unique identifier for the FCT_DEPOSITS_BORROWINGS_N	Broker Hierarchy	Deposit Borrow Broker Hierarchy	BI	REGULAR	Yes	FFIEC-041-RC-E
20	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FRY-9C-HC-C
21	Mortgage Broker Surrogate Key	This stores unique identifier for the FCT_LOAN_ACCOUNT_SUMMARY	Broker Skye Hierarchy	Broker Skye Hierarchy	BI	REGULAR	Yes	FFIEC-041-RC-P
22	Mortgage Broker Surrogate Key	This stores unique identifier for the FCT_LOAN_ACCOUNT_SUMMARY	Broker Skye Hierarchy	Broker Skye Hierarchy	BI	REGULAR	Yes	FRY-9C-HC-P
23	Claim Local Currency Code	Refers to the Local currency code FCT_REG_ACCOUNT_SUMMARY	Currency Code Comparison	Currency Code Comparison	BI	REGULAR	Yes	FFIEC-009-C Part II
24	Cross Border Claim Indicator	Indicates if said claim is cross borderFCT_REG_ACCOUNT_SUMMARY	Cross Border Claim Hierarchy	Cross Border Claim Hierarchy	BI	REGULAR	Yes	FFIEC-009-C Part II
25	Transaction Account Flag	Indicates if said account is considered FCT_DEPOSITS_BORROWINGS_F	Trans Account Flag Hierarchy	Hierarchy for Trans Account Flag	BI	REGULAR	Yes	FRY-9C-HC-E
26	Deposit Call Exercised Indicator	This column stores the Deposit CaFCT_DEPOSITS_BORROWINGS_F	Next Option Flag	Deposit Borrow Next Option Flag	BI	REGULAR	Yes	FFIEC-031-RC-E
27	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FRY-7N-B5-A
28	Troubled Debt Restructure Flag	This column indicates if said loan is FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag	BI	REGULAR	Yes	FR-2314-B5-A
29	Negative Amortization Flag	This column stores if loan has negFCT_LOAN_ACCOUNT_SUMMARY	Negative Amortization Flag	Negative Amortization Flag	BI	REGULAR	Yes	FRY-11-B5-A
30	Recourse to General Credit	This stores the recourse to general FCT_REG_ACCOUNT_SUMMARY	Recourse To General Credit	Recourse To General Credit	BI	REGULAR	Yes	FFIEC-041-RC-V
31	Contractual Maturity in Days	This column stores the original matFCT_REG_ACCOUNT_SUMMARY	Contractual Maturity	Term Hier Contractual Maturity	BI	REGULAR	Yes	FFIEC-041-RC-R Part II
32	Nettable Pool Surrogate Key	This stores unique identifier for the FCT_DEPOSITS_BORROWINGS_N	Nettable Pool Surrogate Key	Nettable Pool Surrogate Key	BI	REGULAR	Yes	FRY-9C-HC-M
33	Broker Surrogate key	This stores unique identifier for the FCT_DEPOSITS_BORROWINGS_N	Broker Hierarchy	Deposit Borrow Broker Hierarchy	BI	REGULAR	Yes	FRY-9C-HC-E
34	Broker Surrogate key	This stores unique identifier for the FCT_DEPOSITS_BORROWINGS_N	Broker Hierarchy	Deposit Borrow Broker Hierarchy	BI	REGULAR	Yes	FFIEC-031-RC-O
35	Deposit Call Exercised Indicator	This column stores the Deposit CaFCT_DEPOSITS_BORROWINGS_F	Next Option Flag	Deposit Borrow Next Option Flag	BI	REGULAR	Yes	FFIEC-041-RC-E
36	Deposit Listing Service Provider	This Column Stores the unique ider FCT_DEPOSITS_BORROWINGS_N	Deposit List Skye Hierarchy	Deposit List Skye Hierarchy	BI	REGULAR	Yes	FFIEC-041-RC-E
37	Contractual Maturity in Days	This column stores the original matFCT_REG_ACCOUNT_SUMMARY	Contractual Maturity	Term Hier Contractual Maturity	BI	REGULAR	Yes	FRY-9C-HC-E

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 **Dependencies** option is chosen.

The minimum memory settings to run lineage reports should be

export JAVA\_OPTS="-Xms1024m -Xmx8192m"

Figure 124: Object Type Selection

Template Definition

Save

Return

Back

2

4

5

Next

Definition

Object Types

Filter Objects

Lineage Properties

Review

Object Types

Choose 

Dashboard X

Export Options

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).



Figure 125: Lineage Details

SCHEDULE	VIEW	CELL ID	DERIVED ENTITY CODE	METADATA CODE	RESULT AREA TABLE	RESULT AREA COLUMN
HC-E	FRY-9C-HC-E	BHD06648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB6648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD06648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB2210	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB2210	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHDMA164	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHFN245	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB6648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHDMA242	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHFN245	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHDMA242	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHFN245	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB6648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHFN245	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHDMA242	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB2210	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHCB6648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHFN245	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD02389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-E	FRY-9C-HC-E	BHD06648	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	
HC-F	FRY-9C-HC-E	BHCB2389	DERHCE03	DSRHCE03	FCT_REG_ACCOUNT_SUMMAFN_REG_DEPOSIT_TYPE_SK	

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

Figure 126: Template Definition Filter Objects window

Template Definition

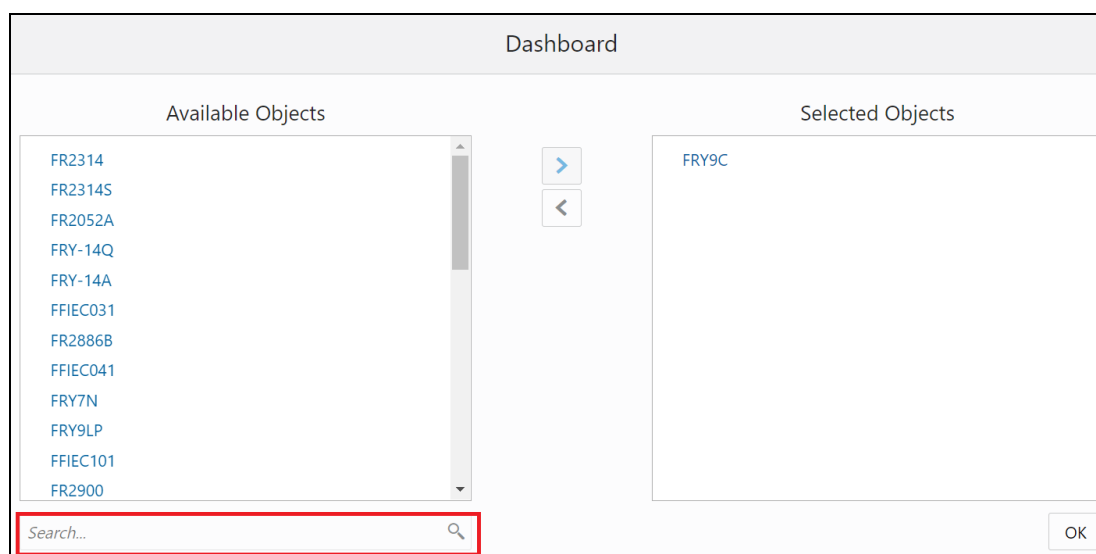
Save Return

Back Definition Object Types **Filter Objects** Lineage Properties Review

Filter Objects

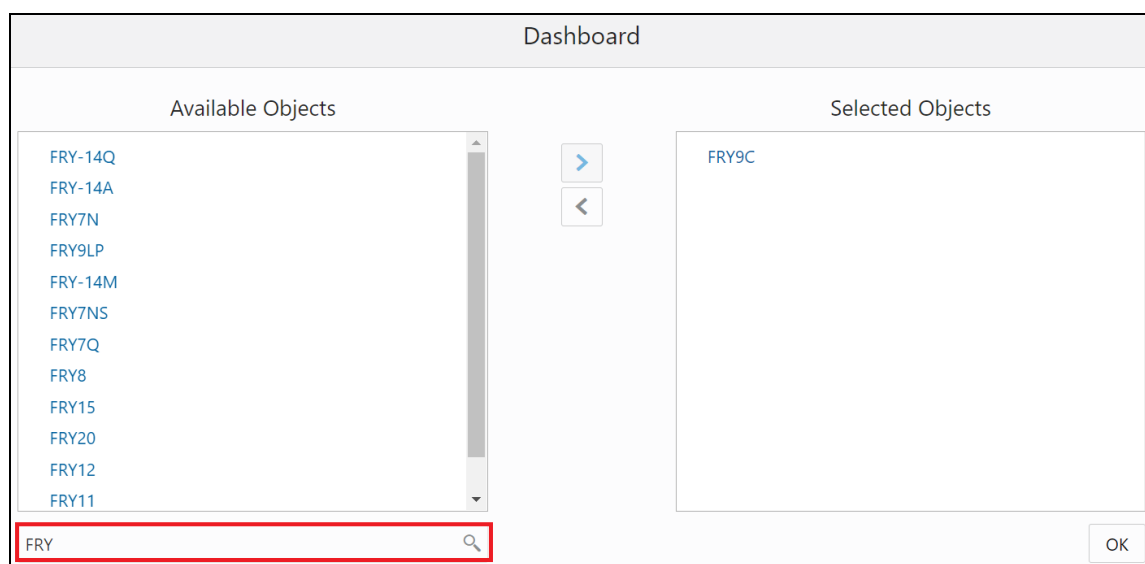
Dashboard

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 127: Object Selection window**

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

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

**Figure 128: 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 34: Lineage Properties**

Sl. No.	Lineage Property	Property Description
1	Jurisdiction	Stores the Jurisdiction Code of Lineage Report generated.
2	Report	Stores the Report Code of the Lineage Report generated.
3	Schedule	Stores the Schedule Code of the Lineage Report generated.
4	View	Stores the View Code of the Lineage Report generated.
5	Cell ID	Stores the Cell ID (MDRM Code) of the Lineage Report generated.
6	Cell Group ID	Stores the Cell Group ID of the Lineage Report generated. Each Cell Group ID represents a decision to populate the cell. Multiple Group IDs represent multiple OR conditions in decisions.
7	Derived Entity Code	Stores the Derived Entity Code of the Lineage Report generated for the given Cell ID and Cell Group ID.
8	Derived Entity Description	Stores the Derived Entity Description of the Lineage Report generated for the given Cell ID and Cell Group ID.
9	Metadata Code	Stores the Metadata Code of the Lineage Report generated for the given Cell ID, Cell Group ID, and Derived Entity.
10	Metadata Description	Stores the Metadata Description of the Lineage Report generated for the given Cell ID, Cell Group ID, and Derived Entity.
11	Metadata Type	Stores the Metadata Type of the Lineage Report generated for the given Cell ID, Cell Group ID, and Derived Entity.
12	Metadata Sub Code	Stores the Metadata Sub Code of the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, and Metadata Code. Metadata Sub Code represents 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 Metadata Sub Code. The Results Area Table Type represents how the table is populated. For example: Data Flow, Seeded Data, and so on.

Sl. No.	Lineage Property	Property Description
17	Result Area Table	Stores the Results Area Table the Lineage Report generated for the given Cell ID, Cell Group ID, Derived Entity, Metadata Code, and Metadata Sub Code. The Results Area Table is the OFSAA data model table 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.

Sl. 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.

Sl. No.	Lineage Property	Property Description
49	Lineage Run or Batch Level6	Stores the Level6 Run Name or Batch Name of Lineage Report generated for populating the Level5 Source Table and Column.
50	Lineage Data Flow Name Level6	Stores the Level6 Data Flow Name of Lineage Report generated for populating the Level5 Source Table and Column.
51	Lineage Data Flow Type Level6	Stores the Level6 Data Flow Type of Lineage Report generated for populating the Level5 Source Table and Column.
52	Lineage Element Table Level6	Stores the Level6 Source Table of Lineage Report generated for populating the Level5 Source Table and Column.
53	Lineage Element Column Level6	Stores the Level6 Source Column of Lineage Report generated for populating the Level5 Source Table and Column.
54	Lineage Run or Batch Level7	Stores the Level7 Run Name or Batch Name of Lineage Report generated for populating the Level6 Source Table and Column.
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.

Sl. No.	Lineage Property	Property Description
68	Lineage Element Column Level9	Stores the Level9 Source Column of Lineage Report generated for populating the Level8 Source Table and Column.
69	Lineage Run or Batch Level10	Stores the Level10 Run Name or Batch Name of Lineage Report generated for populating the Level9 Source Table and Column.
70	Lineage Data Flow Name Level10	Stores the Level10 Data Flow Name of Lineage Report generated for populating the Level9 Source Table and Column.
71	Lineage Data Flow Type Level10	Stores the Level10 Data Flow Type of Lineage Report generated for populating the Level9 Source Table and Column.
72	Lineage Element Table Level10	Stores the Level10 Source Table of Lineage Report generated for populating the Level9 Source Table and Column.
73	Lineage Element Column Level10	Stores the Level10 Source Column of Lineage Report generated for populating the Level9 Source Table and Column.
74	Data Element Table Application	Stores the Ultimate Source Table Application of Lineage Report generated for populating the Results Area Table and Column. The application is responsible for sourcing the data.
75	Data Element Table Type	Stores the Ultimate Source Table Type of Lineage Report generated for populating the Results Area Table and Column. This represents the Type of the Source Table like Download, Mapper Download, Seeded Data, Run Parameters, and so on.
76	Data Element Table	Stores the Ultimate Source Table of Lineage Report generated for populating the Results Area Table and Column.
77	Data Element Column	Stores the Ultimate Source Column of Lineage Report generated for populating the Results Area Table and Column.
78	Data Element Filter Operator	Stores the Ultimate Source Table Column Operator Code of Lineage Report generated with respect to Report Filter Operator in Results Area. This is the derived representation of 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 with respect to 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 with respect to 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 with respect to Target Metadata Member Code in Results Area. This is the derived representation of the Target Metadata Member Code in the Results Area.

Figure 129: Lineage Properties window

Template Definition

Save

Return

Back

Definition

Object Types

Filter Objects

Lineage Properties

Review

Next

Lineage Properties

Dashboard

Schedule

View

Cell Id

Derived Entity Code

Derived Entity Description

Metadata Code

Metadata Description

Metadata Type

Metadata Sub Code

Metadata Sub Description

Metadata Sub Type

>

<

Cell Group Id

Report

Jurisdiction

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

Figure 130: Template Definition Review window

Template Definition

Save

Return

Back

Definition

Object Types

Filter Objects

Lineage Properties

Review

Next

Review

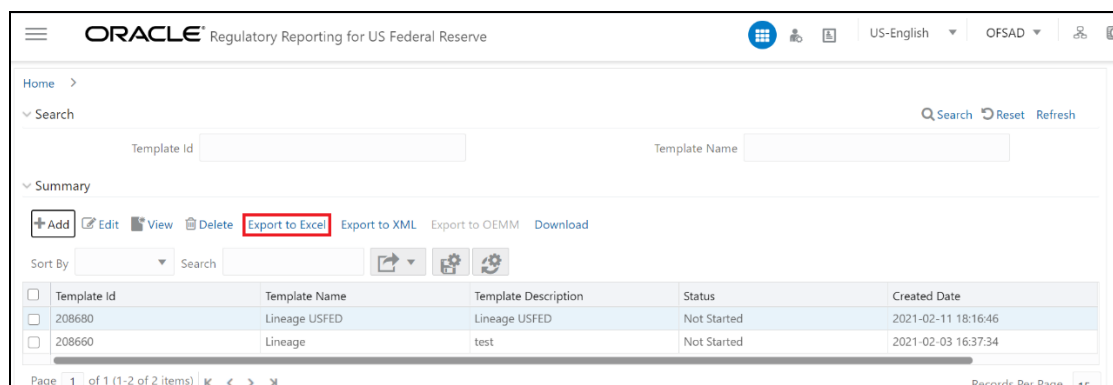
	Object Identifier	Object Name	Object Type
0	1612432885810	FRY9C	Dashboard

Page 1 of 1 (1 of 1 items) 1

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



Figure 131: Template Definition Summary-Export to Excel Page



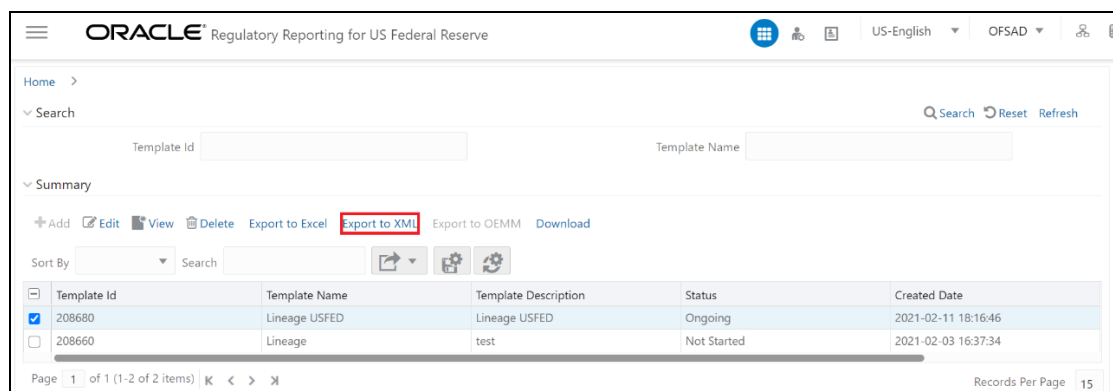
20. Select a **template** in the **Template List** in the **Summary** screen and click **Export to Excel** to export the desired objects in Excel Sheet format.

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 132: Template Definition Summary-Export to XML Page



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 133: Template Definition Summary- Refresh Page

Oracle Regulatory Reporting for US Federal Reserve

Home >

Search

Template Id  Template Name

Summary

+ Add Edit View Delete Export to Excel Export to XML Export to OEMM Download

Sort By  Search

Template Id	Template Name	Template Description	Status	Created Date
208680	Lineage USFED	Lineage USFED	Not Started	2021-02-11 18:16:46
208660	Lineage	test	Not Started	2021-02-03 16:37:34

Page 1 of 1 (1-2 of 2 items) Records Per Page 15

- **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:

- All Paths Query
- Query for each path and if data present for this path
- Lineage query
- Status of excel output Creation
- 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 134: Template Definition Summary-Download Page

Oracle Regulatory Reporting for US Federal Reserve

Home >

Search

Template Id  Template Name

Summary

+ Add Edit View Delete Export to Excel Export to XML Export to OEMM Download

Sort By  Search

Template Id	Template Name	Template Description	Status	Created Date
<input checked="" type="checkbox"/> 208680	Lineage USFED	Lineage USFED	Ongoing	2021-02-11 18:16:46
<input type="checkbox"/> 208660	Lineage	test	Not Started	2021-02-03 16:37:34

Page 1 of 1 (1-2 of 2 items) Records Per Page 15

## User Access

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

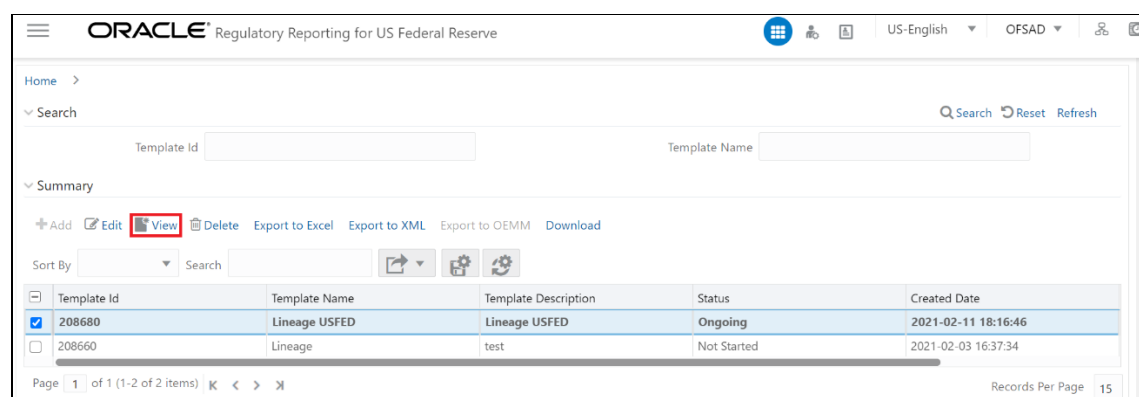
1. MDR View Group: To see Metadata Report Extract with View permissions.
2. MDR Owner Group: To create templates in Metadata Report Extract.

## 9.2.6 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 **View** icon to view the generated Metadata Report Templates excel report (after the export status shows as completed).

**Figure 135: Template Definition Summary View Page**



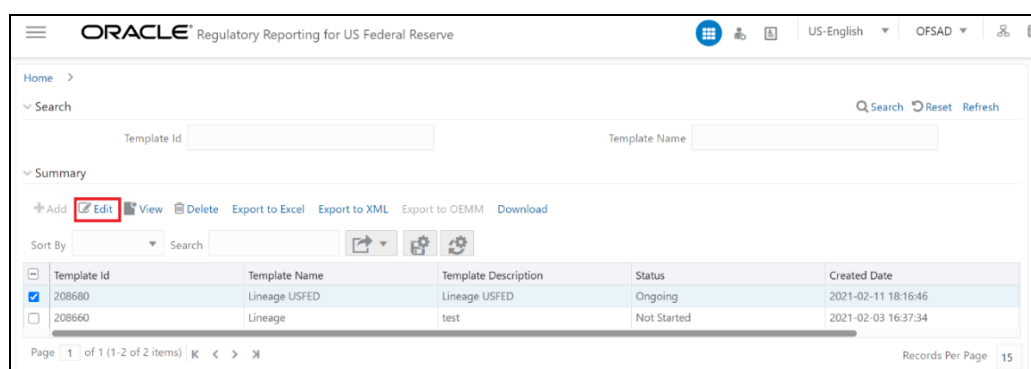
The Metadata Report Templates excel report is opened in view-only mode.

## 9.2.7 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 **Edit** icon to modify the generated Metadata Report Templates excel report (after the export status shows as completed).

**Figure 136: Template Definition Summary Edit Page**

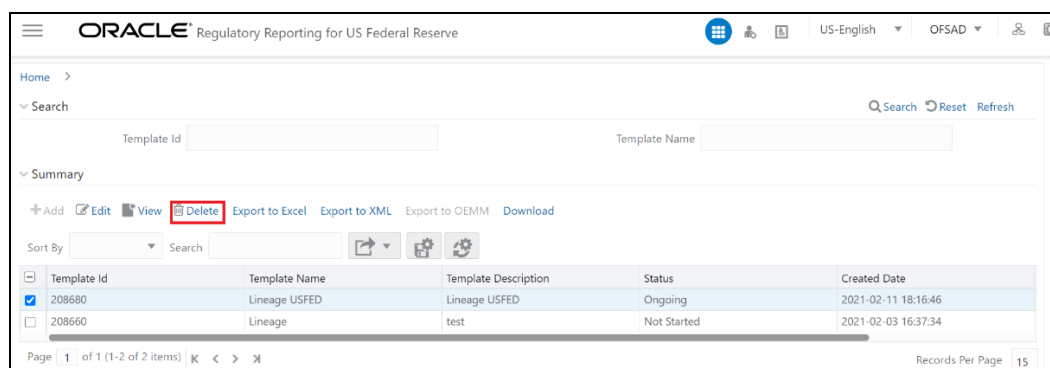


## 9.2.8 Delete Metadata Report Templates

Perform the following steps to delete the Metadata Report Templates:

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

**Figure 137: Template Definition Summary Delete Page**



## Viewing Data Elements Summary

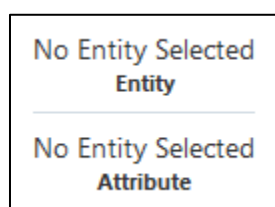
Select **Data Elements Summary** from the main navigation menu to view all the Data Elements.

**Figure 138: Data Elements Summary**

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	

Page 1 of 248 (1-15 of 3710 items)

By default, the Page displays all the data elements.

**Figure 139: Selection Panel**

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

**Figure 140: Selected Entity**

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 Transform

The tabs on the right can be used to view reports, schedules, and cells as shown in Figure 140, which are utilized for the selected data element.

Figure 141: Report or Schedule View

Report

Search

Report Codes

FDIC370

FFIEC-031

FFIEC-041

FR-2644

FR2028D

FR2835A

FRY-11

FRY-14M

FRY-14Q

FRY-9C

Page 1 of 2 (1-10 of 11 items)

K

<

1

2

>

X

Close

Schedule

Search

Schedule Codes

FDIC370-->Account-File

FDIC370-->Participant-File

FDIC370-->Pending-File

FDIC370-->Summary

FFIEC-031-->RC

FFIEC-031-->RC-B

FFIEC-031-->RC-C

FFIEC-031-->RC-N

FFIEC-031-->RC-S

FFIEC-031-->RI-B

Page 1 of 5 (1-10 of 45 items)

K

<

1

2

3

4

5

>

X

Close

**NOTE** For [Viewing Data Elements](#) and [Viewing Data Elements Summary](#), 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:

- [Report Submission: AgileREPORTER to Regulator](#)
- [Edit Checks or Validity Check or Quality Checks](#)
- [Report Templates to be used in AgileREPORTER](#)
- [Supported Report Template Version and Activation Date](#)

### 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.

### 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 [Validation or Edit Checks](#) and also the AgileREPORTER user documentation provided by Regnology (Lombard Risk), for details of activities within the AgileREPORTER.

### Report Templates to be used in AgileREPORTER

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

**Table 35: Report Templates for AgileREPORTER**

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

Report or Schedule Name	Report Template
FFIEC-030S	FFIEC030S_V1
FFIEC-031	FFIEC031_V20
FFIEC-041	FFIEC041_V20
FFIEC-101	FFIEC101_V2
FR-2052A	FR2052A_V4
FR-2314	FR2314_V5
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 <sup>1</sup>	FR2900_V4
FR Y-11	FRY11_V5
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



Report or Schedule Name	Report Template
FR Y-14MD1	FRY14MD1_V1
FR Y-14MD2	FRY14MD2_V1
FR Y-14QA1	FRY14QA1_V3
FR Y-14QA AUTO	FRY14QAAUTO_V2
FR Y-14QA INTAUTO	FRY14QAINTAUTO_V2
FR Y-14QA INTCARD	FRY14QAINTCARD_V2
FR 2590	FED_V24.12.0-B18

### 1 Adjustment Entries Expectation for FR-2900

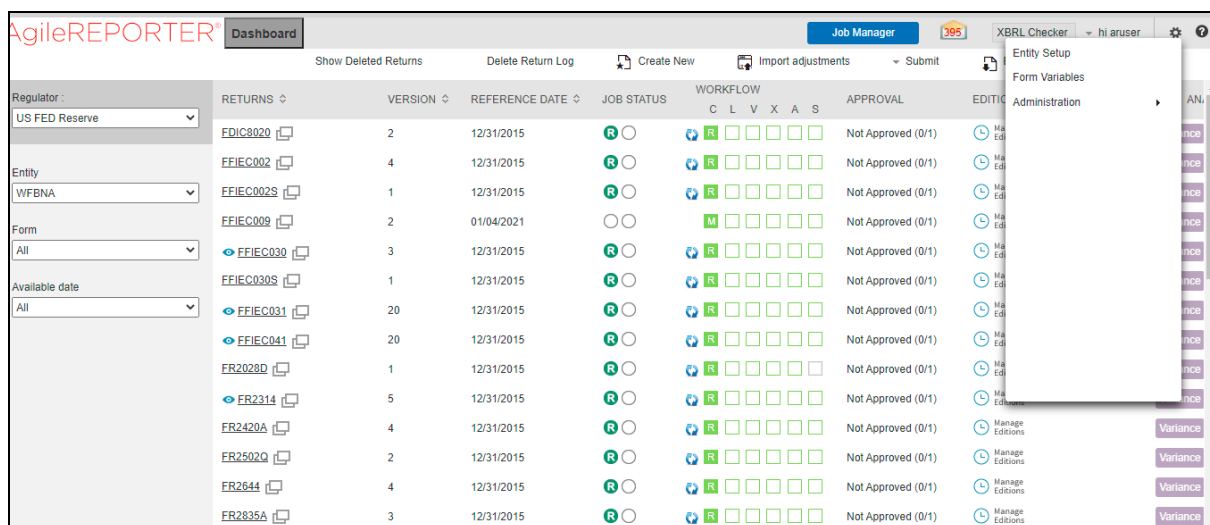
FR-2900 Data Expectation for Account / GL granularity is daily. The reporting happens on Monday where the Derived Entity picks one week prior, that is, Tuesday of Last Week to current Monday (Reporting date). But the adjustment Entries for this report is expected to be populated only on Reporting Date (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).

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_V2
FR Y-14QA US OTH CONS	FRY14QAUSOTHCONS_V2
FR Y-14QA USSB	FRY14QAUSSB_V2
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

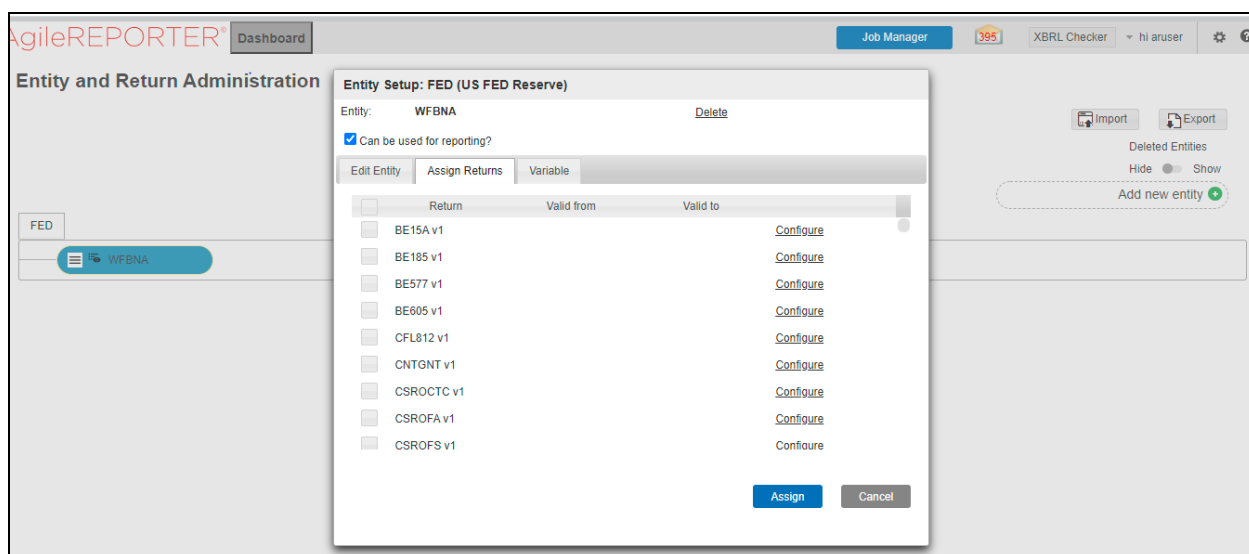
Report Name	Report Template
FR Y-14Q OPSRISKUOM	FRY14QOpsriskUOM_V1
FR Y-14Q PPNR	FRY14QPPNR_V2
FR Y-14Q RCI	FRY14QRCI_V2
FR Y-14Q RCT	FRY14QRCT_V3
FR Y-14Q RETAIL AUTO	FRY14QAAUTO_V2
FR Y-14Q RETAIL INTAUTO	FRY14QAINTAUTO_V2
FR Y-14Q RETAIL INTCARD	FRY14QAINTCARD_V2
FR Y-14Q RETAIL INTFM	FRY14QAINTFM_V2
FR Y-14Q RETAIL INTHE	FRY14QAINTHE_V2
FR Y-14Q RETAIL INTL OTHCONS	FRY14QAINTLOTHCONS_V2
FR Y-14Q RETAIL INTSB	FRY14QAINTSB_V2
FR Y-14Q RETAIL STUDENT	FRY14QASTUDENT_V2
FR Y-14Q RETAIL US OTHCONS	FRY14QAUSOTHCONS_V2
FR Y-14Q RETAIL USSB	FRY14QAUSSB_V2
FR Y-14Q SEC	FRY14QSEC_V5
FR Y-14Q SUPMNT	FRY14QSUPMNT_V2
FR Y-14Q TRADING	FRY14QTRADING_V3
FR Y-15	FRY15_V6
FR Y-20	FRY20_V2
FR Y-7N	FRY7N_V4
FR Y-7NS	FRY7NS_V1
FR Y-7Q	FRY7Q_V2
FR Y-9C	FRY9C_V13
FR Y-9LP	FRY9LP_V7

## Supported Report Template Version and Activation Date

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

**Figure 142: AgileREPORTER Entity Setup**

Click on a created Entity to access report templates according to version and the activation date, and assign the necessary privileges as required.

**Figure 143: 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 activity. 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 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, [OFS Analytical Applications Infrastructure Installation and Configuration Guide](#).
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 144: Data Warehouse Integration**

Regulator	RETURNS	VERSION	REFERENCE DATE	JOB STATUS	WORKFLOW	APPROVAL	EDIT
US FED Reserve	FDIC8020	2	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC002	4	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC002S	1	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC009	2	01/04/2021	O	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC030	3	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC030S	1	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC031	20	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FFIEC041	20	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2028D	1	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2314	5	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2420A	4	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2420Q	2	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2644	4	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2835A	3	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]
	FR2900	4	12/31/2015	R	[Icons]	Not Approved (0/1)	[Icon]

- 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.

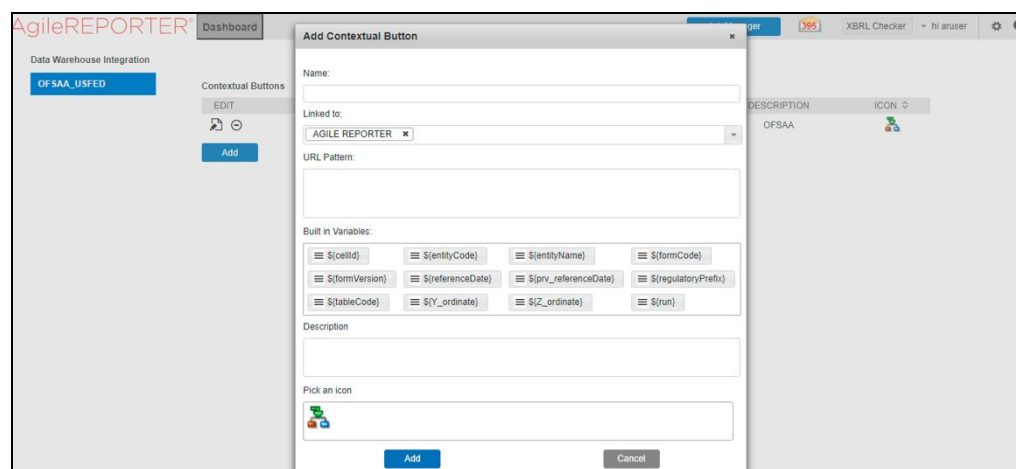
[http://<<OFSAA\\_HOST>>:<<OFSAA\\_PORT>>/<<OFSAA\\_CONTEXT>>/OFSAADrilldown/drilldownreport.jsp?cellid=\\${cellId}&infodom=<<INFODOM>>&legalentity=\\${entityCode}&run=\\${run}&date=\\${referenceDate}&regulator=\\${regulatoryPrefix}&report=\\${formCode}](http://<<OFSAA_HOST>>:<<OFSAA_PORT>>/<<OFSAA_CONTEXT>>/OFSAADrilldown/drilldownreport.jsp?cellid=${cellId}&infodom=<<INFODOM>>&legalentity=${entityCode}&run=${run}&date=${referenceDate}&regulator=${regulatoryPrefix}&report=${formCode})

**Example:**

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

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

**Figure 145: Adding Contextual Button**



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

#### NOTE

- See [AgileREPORTER user documentation](#) 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.

### 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 Regnology (Lombard Risk) AgileREPORTER and are not covered in the OFSAA application.

### 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 146: Regulatory Reporting Us Federal Reserve Page**



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

Figure 147: Data Sources Page

ORACLE<sup>®</sup> Regulatory Reporting for US Federal Reserve

US-English RRRUSER

Data Sources

Home > Data Sources

Search and Filter

Code  Source Type --Select--

Name  Record Status ACTIVE

Summary

+ Add View Edit Delete Copy Authorize Make Latest Purge

Code	Name	Source Type	Upload Type	Created by	Created Date	Version	Active
<input type="checkbox"/> AAI_CONFIG_SRC	AAI_CONFIG_SRC	RDBMS	CATALOG	SYSADMN	19/01/21 19:54:17	1	Yes
<input type="checkbox"/> FSDFINF181	FSDFINF181	RDBMS	CATALOG	SYSADMN	19/01/21 21:42:57	1	Yes
<input type="checkbox"/> FSDF_CAP_SRC	FSDF_CAP_SRC	RDBMS	CATALOG	sysadm	19/01/21 20:17:36	1	Yes
<input type="checkbox"/> FSDF_JFRS_SRC	FSDF_JFRS_SRC	RDBMS	CATALOG	sysadm	19/01/21 20:18:27	1	Yes
<input type="checkbox"/> FSDF_TR_SRC	FSDF_TR_SRC	RDBMS	CATALOG	sysadm	19/01/21 20:18:02	1	Yes
<input type="checkbox"/> PROCESSING	PROCESSING	RDBMS	CATALOG	sysadm	19/01/21 22:38:13	1	Yes
<input type="checkbox"/> STAGING	STAGING	RDBMS	CATALOG	sysadm	19/01/21 20:17:09	1	Yes

Page 1 of 1 (1-7 of 7 items) Records Per Page 10

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

Figure 148: Data Sources Edit Page

ORACLE<sup>®</sup> Regulatory Reporting for US Federal Reserve

US-English OFSAD

Data Sources

Home > Data Sources

Search and Filter

Code  Source Type --Select--

Name  Record Status ACTIVE

Summary

+ Add View Edit Delete Copy Authorize Make Latest Purge

Code	Name	Source Type	Upload Type	Created by	Created Date	Version	Active
<input type="checkbox"/> AAI_CONFIG_SRC	AAI_CONFIG_SRC	RDBMS	CATALOG	SYSADMN	25/01/21 11:30:28	1	Yes
<input type="checkbox"/> FSDFINFO	FSDFINFO	RDBMS	CATALOG	SYSADMN	25/01/21 12:35:41	1	Yes
<input type="checkbox"/> FSDF_CAP_SRC	FSDF_CAP_SRC	RDBMS	CATALOG	sysadm	25/01/21 11:51:59	1	Yes
<input type="checkbox"/> FSDF_JFRS_SRC	FSDF_JFRS_SRC	RDBMS	CATALOG	sysadm	25/01/21 11:52:08	1	Yes
<input type="checkbox"/> FSDF_TR_SRC	FSDF_TR_SRC	RDBMS	CATALOG	sysadm	25/01/21 11:52:03	1	Yes
<input checked="" type="checkbox"/> PROCESSING	PROCESSING	RDBMS	CATALOG	sysadm	28/01/21 00:38:09	1	Yes
<input type="checkbox"/> STAGING	STAGING	RDBMS	CATALOG	sysadm	25/01/21 11:51:46	1	Yes

Page 1 of 1 (1-7 of 7 items) Records Per Page 10

- Select **Catalog** and enter the required details.

**Figure 149: Generate Model Catalog Details Page**

The screenshot displays the 'Generate Model Catalog Details Page' with the following sections and fields:

- Data Source**: Breadcrumbs: Home > Data Sources > Data Source. Buttons: Save, Cancel.
- Linked to**: Folder: ALL.
- Define Source**:
  - ID: e5358c20-79bd-4a71-b793-9bc3342c3619
  - Version: 1
  - \* Code: PROCESSING
  - \* Name: PROCESSING
  - Active: Y
  - Description: PROCESSING
- Source Details**:
  - Source Type: ☐ File ☒ Table
  - Database Name: amyfsdfatm-ORACLE
  - Table Owner: amy\_fsdfatm
  - \* Source Date Format: mm-dd-yyyy
- Generate Model**:
  - Upload Type: ☒ Catalog ☐ Erwin
  - Starts With: [Text Field] (Hint: Enter 0 or more characters, up to a maximum of 100.)
  - Contain: [Text Field]
  - Ends with: [Text Field]
- Model Summary**:
  - Model Generated: YES

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';
```

## Execution Steps

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

**FSDFINFO\_USFED\_EDIT\_CHECK\_FR\_2052A batch.**

## 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.

**Figure 150: Batch Execution Page**

Batch Execution

Batch Mode

Mode

☒ Run
 ☐ Restart
 ☐ Rerun

Search

Batch ID Like

FSDFINFO\_EDIT

Batch Description Like

Module

Last Modification Date

Between

And

Batch Details

Batch ID	Batch Description
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A1	Populates Edit Check Summary for 14Q_A1 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A10	Populates Edit Check Summary for 14Q_A10 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A2	Populates Edit Check Summary for 14Q_A2 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A3	Populates Edit Check Summary for 14Q_A3 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A4	Populates Edit Check Summary for 14Q_A4 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A5	Populates Edit Check Summary for 14Q_A5 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A6	Populates Edit Check Summary for 14Q_A6 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A7	Populates Edit Check Summary for 14Q_A7 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A8	Populates Edit Check Summary for 14Q_A8 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRY_14Q_A9	Populates Edit Check Summary for 14Q_A9 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FR_2052A	Populates Edit Check Summary for FR-2052a USFED

Page

1

of 1 (1-11 of 11 items)

K < > X

Records Per Page

15

Task Details

Task ID	Task Description	Metadata Value	Component ID	Precedence	Task Status
No data found					

Page

0

of 0 (0-0 of 0 items)

K < > X

Records Per Page

0

Information Date

Date

Execute Batch

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

**Figure 151: Batch Details Page**

Batch Execution

Batch Mode: Mode ☒ Run ☐ Restart ☐ Rerun

Search: Batch ID Like  Batch Description Like  Module  Last Modification Date Between  And

Batch Details

Batch ID	Batch Description
<input checked="" type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A1	Populates Edit Check Summary for 14Q_A1 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A10	Populates Edit Check Summary for 14Q_A10 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A2	Populates Edit Check Summary for 14Q_A2 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A3	Populates Edit Check Summary for 14Q_A3 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A4	Populates Edit Check Summary for 14Q_A4 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A5	Populates Edit Check Summary for 14Q_A5 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A6	Populates Edit Check Summary for 14Q_A6 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A7	Populates Edit Check Summary for 14Q_A7 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A8	Populates Edit Check Summary for 14Q_A8 USFED
<input type="checkbox"/> FSDFINFO_USFED_EDIT_CHECK_FRV_14Q_A9	Populates Edit Check Summary for 14Q_A9 USFED

Task Details

Task ID	Task Description	Metadata Value
Task1	DQ Group for - USFED_EDIT_CHECK_FRV_14Q_A1	FRV_14Q_A1_GROUP
Task2	Populates Edit Check Summary for FRV_14Q_A1 USFED	Fn_Pop_Dq_Edit_Check

Calendar - Internet Explorer

July 2018

Sun Mon Tue Wed Thu Fri Sat

1 2 3 4 5 6 7

8 9 10 11 12 13 14

15 16 17 18 19 20 21

22 23 24 25 26 27 28

29 30 31

Close

Execute Batch

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

## 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.

**Table 36: FSI Edit Check Summary Table**

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.

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.

**Table 37: Detail Table**

Edit Check No.	Edit Check Description	Edit Check Type	Details Table
2	Internal Transactions Reported on Consolidated Reporting Entity	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
3	Internal Transactions Reported Without Internal Counterparty	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
4	Lendable Value in Excess of Market Value	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
5	Third-Party Reporting Entity Exposures versus Consolidated	Data Transformation	<a href="#">FSI_EDIT_CHECK_5_LOG</a>
6	Symmetry of Intercompany Transactions	Data Transformation	<a href="#">FSI_EDIT_CHECK_6_LOG</a>
7	Large Haircuts on Secured Transactions	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
9	Missing Required Products by Entity Type	Data Transformation	<a href="#">FSI_RUN_PROD_BY_ENT_TYP_LOG</a>

10	Improper Intra-entity Consolidation	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
12	Invalid or Missing Counterparty Field	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
13	Missing or Not Applicable [Collateral Class] Field	Data Quality	DQ_RESULT_SUMM_MASTER DQ_RESULT_DETL_MASTER
14	Large Other Product or Counterparty Balance	Data Transformation	FSI_EDIT_CHECK_SUMMARY
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.

**Table 38: FSI Edit Check 5 Log**

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 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
V_BATCH_ID	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 39: 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	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 40: PID Reporting Entity Type**

Attribute Name	Attribute Description
RUN_KEY	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	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>
```

## 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	–

## 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".

**Table 41: Post Submission Validation Checks**

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)

## 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](#)
- [Troubleshooting Use Cases](#)

## Prerequisites

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

**Figure 152: AgileREPORTER**

Regulator	Entity	Form	Available date	RETURNS	VERSION	REFERENCE DATE	JOB STATUS	WORKFLOW	APPROVAL	EDITIONS	SUBMISSION FILE	AN
US FED Reserve	WFBNA	All	All	FDIC8020	2	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC002	4	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC002S	1	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC009	2	01/04/2021		M	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC030	3	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC030S	1	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC031	20	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FFIEC041	20	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FR2028D	1	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FR2314	5	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FR2420A	4	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FR2502Q	2	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	
				FR2644	4	12/31/2015	R	R	Not Approved (0/1)	Manage Editions	Variance	

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

## 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.

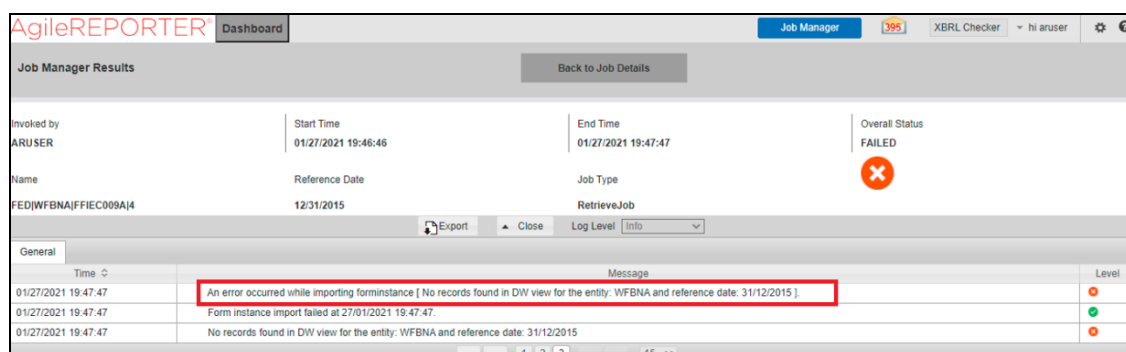
If the process mentioned in Installation Manual is correctly followed and still report list is not available, then you are requested to log in the bug or service request with Regnology (Lombard Risk).

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

**Figure 153: Data in RUNEXESUMM View**



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

Figure 154: Code for Entity

Entity Setup: FED (US FED Reserve)

Entity: WFBNA [Delete](#)

☒ Can be used for reporting?

[Edit Entity](#) [Assign Returns](#) [Variable](#)

Name: WFBNA

Code: WFBNA

External Code: WFBNA

Consolidation Basis: Consolidated

Description: WFBNA

Parent: (root)

[Save](#) [Cancel](#)

## 13.2.3 Data Unavailable in AgileREPORTER

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 unable to generate the report.

### 13.2.3.1

#### Fetching Null or Zero Values

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

Figure 155: Fetching Null Values

Report

Navigation

Tools

Show Imp Log

Adjustments

Export To File

Export to Regulator Format

Live Validation

Validate Now

Workflow

Return Sources

Editions

03/24/2016 11:13:27 #17

Manage Editors

Instances

1

All numeric cells are denominated in one (1%) except those in blue outline.

Show Scale

FR Y-9C

Page 9 of 65

Pages

Validation Failure

Warnings

X-Validation Failure

Wkst

Wkst2

Cover

Sch HI (1 of 4)

Sch HI (2 of 4)

Sch HI (3 of 4)

Sch HI (4 of 4)

Sch HI-A

Sch HI-B (1 of 2)

Sch HI-B (2 of 2)

Sch HI-C

Notes to Income Stmt (1 of 3)

Notes to Income Stmt (2 of 3)

Notes to Income Stmt (3 of 3)

Sch HC (1 of 3)

Sch HC (2 of 3)

Schedule HI-C—Disaggregated Data on the Allowance for Loan and Lease Losses

Schedule HI-C is to be completed by holding companies with \$1 billion or more in total assets. 1

	(Column A) Recorded Investment Individually Evaluated for Impairment (ASC 310-10-35)				(Column B) Allowance Balance: Individually Evaluated for Impairment (ASC 310-10-35)				(Column C) Recorded Investment: Collectively Evaluated for Impairment (ASC 450-20)				(Column D) Allowance Balance: Collectively Evaluated for Impairment (ASC 450-20)				(Column E) Recorded Investment: Purchased Credit-Impaired Loans (ASC 310-30)				(Column F) Allowance Balance: Purchased Credit-Impaired Loans (ASC 310-30)					
Dollar Amounts in Thousands	BHCK	Bl	Mil	Thou	BHCK	Bl	Mil	Thou	BHCK	Bl	Mil	Thou	BHCK	Bl	Mil	Thou	BHCK	Bl	Mil	Thou	BHCK	Bl	Mil	Thou		
1. Real estate loans:																									1.a.	
a. Construction loans.....	M708		NULL		M709		NULL		M710		NULL		M711		NULL		M712		NULL		M713		NULL			
b. Commercial real estate loans.....	M714		NULL		M715		NULL		M716		NULL		M717		NULL		M719		NULL		M720		NULL			1.b.
c. Residential real estate loans.....	M721		NULL		M722		NULL		M723		NULL		M724		NULL		M725		NULL		M726		NULL			1.c.
2. Commercial loans.....	M727		NULL		M728		NULL		M729		NULL		M730		NULL		M731		NULL		M732		NULL			2.
3. Credit cards.....	M733		NULL		M734		NULL		M735		NULL		M736		NULL		M737		NULL		M738		NULL			3.
4. Other consumer loans.....	M739		NULL		M740		NULL		M741		NULL		M742		NULL		M743		NULL		M744		NULL			4.
5. Unallocated, if any.....													M745		4,500											5.
6. Total (sum of items 1.a through 5).....	M746		NULL		M747		NULL		M748		NULL		M749		0		M750		NULL		M751		NULL			6.

1. The asset size test is generally based on the total assets reported as of June 30, 2014.

2. Include all loans and leases not reported as real estate loans, credit cards, or other consumer loans.

**Figure 156: Fetching Zero Values**

Figure 156 shows the AgileREPORTER interface for Schedule HC-V—Variable Interest Entities. The table displays data for various assets and liabilities, with values fetched from the database. The table is organized into three main columns: (Column A) Securitization Vehicles, (Column B) ABCP Conduits, and (Column C) Other VIEs. Each column has sub-columns for BHCK and Bill Mil I Thou. The table lists various assets and liabilities, including cash and balances, securities, loans, and other assets, with their corresponding values. The interface also includes a sidebar on the right with a list of schedules, and a top navigation bar with various options like 'Show Import Log', 'Adjustments', 'Export To File', 'Export to Regulator Format', 'Live Validation', 'Validate Now', 'Workflow', 'Return Sources', 'Editions', 'Instances', and 'Manage Editors'.

Dollar Amounts in Thousands	(Column A) Securitization Vehicles		(Column B) ABCP Conduits		(Column C) Other VIEs		
	BHCK	Bill Mil I Thou	BHCK	Bill Mil I Thou	BHCK	Bill Mil I Thou	
1. Assets of consolidated variable interest entities (VIEs) that can be used only to settle obligations of consolidated VIEs:							
a. Cash and balances due from depository institutions.....	J981	0	J982	0	J983	0	1.a.
b. Held-to-maturity securities.....	J984	0	J985	0	J986	0	1.b.
c. Available-for-sale securities.....	J987	0	J988	0	J989	0	1.c.
d. Securities purchased under agreements to resell.....	J990	0	J991	0	J992	0	1.d.
e. Loans and leases held for sale.....	J993	0	J994	0	J995	0	1.e.
f. Loans and leases, net of unearned income.....	J996	0	J997	0	J998	0	1.f.
g. Less: Allowance for loan and lease losses.....	J999	0	K001	0	K002	0	1.g.
h. Trading assets (other than derivatives).....	K003	0	K004	0	K005	0	1.h.
i. Derivative trading assets.....	K006	0	K007	0	K008	0	1.i.
j. Other real estate owned.....	K009	200	K010	0	K011	0	1.j.
k. Other assets.....	K012	0	K013	0	K014	0	1.k.
2. Liabilities of consolidated VIEs for which creditors do not have recourse to the general credit of the reporting holding company:							
a. Securities sold under agreements to repurchase.....	K015	0	K016	0	K017	0	2.a.
b. Derivative trading liabilities.....	K018	0	K019	0	K020	0	2.b.
c. Commercial paper.....	K021	0	K022	0	K023	0	2.c.
d. Other borrowed money (exclude commercial paper).....	K024	0	K025	0	K026	0	2.d.
e. Other liabilities.....	K027	0	K028	0	K029	0	2.e.

You must validate as:

1. Derived Entity has data:
  - a. Execute the Derived Entity or Materialized views to check if Derived Entity has data or not.
  - b. If Derived Entity or materialized view has data but not showing in AgileREPORTER, you must log a Bug or Service Request with Regnology (Lombard Risk).
2. Derived Entity does not have data:
  - a. Execute the Derived Entity or Materialized views to check if 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 [My Oracle Support](#).

### 13.2.4 Data Available in AgileREPORTER but Not as Expected

This use case 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. Particular cell referred here is BHDMK169 –

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

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

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

(1) 1–4 family residential construction loans

**Figure 157: Schedule HC-M from FR Y-9C Report**

Figure 157 displays the Schedule HC-M—Memoranda section of the FR Y-9C Report. The table lists various financial items with columns for Dollar Amounts in Thousands, BHCK, and Bill Mill Thou. The right sidebar shows a list of instances, with 'Sch HC-M (1 of 4)' selected.

	Dollar Amounts in Thousands	BHCK	Bill Mill Thou	
1. Total number of holding company common shares outstanding	3459	0.0000		
2. Debt maturing in one year or less (included in Schedule HC, items 16 and 19.a) that is issued to unrelated third parties by bank subsidiaries	6555	0		1.
3. Debt maturing in more than one year (included in Schedule HC, items 16 and 19.a) that is issued to unrelated third parties by bank subsidiaries	6556	0		2.
4. Other assets acquired in satisfaction of debts previously contracted	6557	100		4.
5. Securities purchased under agreements to resell offset against securities sold under agreements to repurchase on Schedule HC	A288	0		5.
6. Assets covered by loss-sharing agreements with the FDIC:				
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	K169	256,608,000,000.000		6.a.(1)(a)(1)
(2) Other construction loans and all land development and other land loans	K170	2,774,502,720,000.00		6.a.(1)(a)(2)
(b) Secured by farmland	K171	256,608,000,000.000		6.a.(1)(b)
(c) Secured by 1–4 family residential properties:				
(1) Revolving, open-end loans secured by 1–4 family residential properties and 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:				
(a) Secured by first liens	K173	18,817,920,000.000		6.a.(1)(c)(2)(a)
(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)
(e) Secured by nonfarm nonresidential properties:				
(1) Loans secured by owner-occupied nonfarm nonresidential properties	K176	0		6.a.(1)(e)(1)
(2) Loans secured by other nonfarm nonresidential properties	K177	256,608,000,000.000		6.a.(1)(e)(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 158.

**Figure 158: Drill Down OFSAA Icon**

Figure 158 displays the same Schedule HC-M—Memoranda section, but with the cell for '1–4 family residential construction loans' (K169) highlighted. The OFSAA data lineage icon is visible next to the cell, and a 'direct cell edit' dialog box is open.

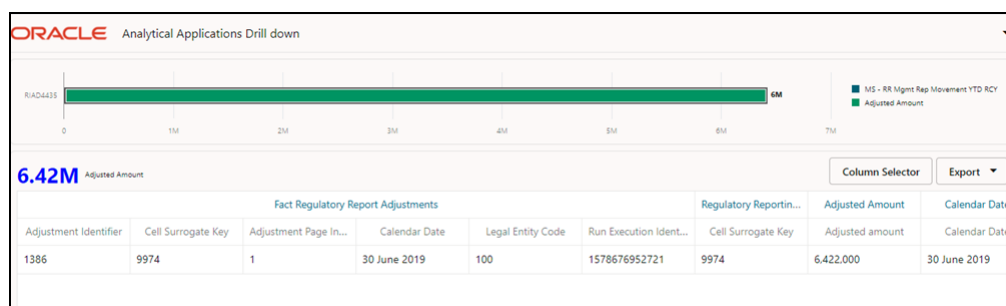
	Dollar Amounts in Thousands	BHCK	Bill Mill Thou	
1. Total number of holding company common shares outstanding	3459	0.0000		
2. Debt maturing in one year or less (included in Schedule HC, items 16 and 19.a) that is issued to unrelated third parties by bank subsidiaries	6555	0		1.
3. Debt maturing in more than one year (included in Schedule HC, items 16 and 19.a) that is issued to unrelated third parties by bank subsidiaries	6556	0		2.
4. Other assets acquired in satisfaction of debts previously contracted	6557	100		4.
5. Securities purchased under agreements to resell offset against securities sold under agreements to repurchase on Schedule HC	A288	0		5.
6. Assets covered by loss-sharing agreements with the FDIC:				
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	K169	256,608,000,000.000		6.a.(1)(a)(1)
(2) Other construction loans and all land development and other land loans	K170	2,774,502,720,000.00		6.a.(1)(a)(2)
(b) Secured by farmland	K171	256,608,000,000.000		6.a.(1)(b)
(c) Secured by 1–4 family residential properties:				
(1) Revolving, open-end loans secured by 1–4 family residential properties and 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:				
(a) Secured by first liens	K173	18,817,920,000.000		6.a.(1)(c)(2)(a)
(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)
(e) Secured by nonfarm nonresidential properties:				
(1) Loans secured by owner-occupied nonfarm nonresidential properties	K176	0		6.a.(1)(e)(1)
(2) Loans secured by other nonfarm nonresidential properties	K177	256,608,000,000.000		6.a.(1)(e)(2)

Make sure that you are logged into 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.

**Figure 159: AgileREPORTER Drill Down**



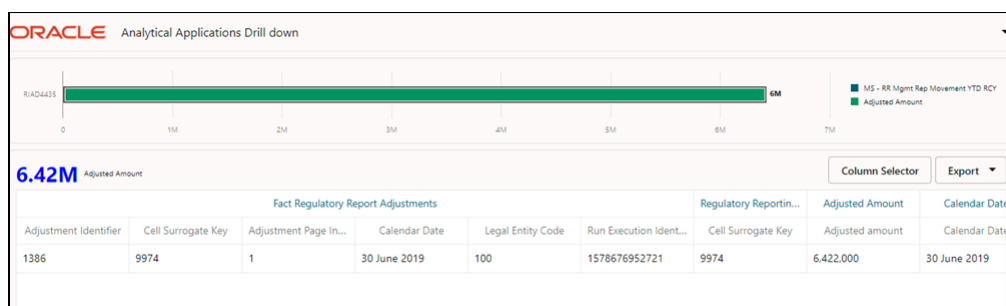
The top pane of this screen shows the following information which helps to connect the AgileREPORTER aggregated data to OFSAA references.

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 the measure values, scroll rightwards using the horizontal scroll bar at the bottom. On the extreme right, adjusted amount are displayed as shown in Figure 160:

**Figure 160: Adjusted Amount**



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.

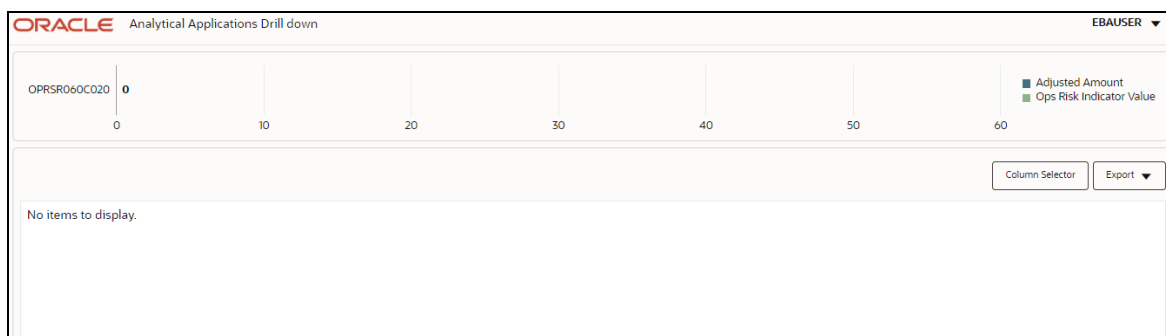
Any deviation from expectations can be then checked back for:

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 sequence 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 [My Oracle Support](#).

### 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 161: Drill Down Data Unavailable**



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 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 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 162:

Figure 162: Business Metadata-1

	A	B	C	D	E	F	G	H	I	J	K
1	Derived Entity Code	Short Description	Long Description	Source Type	Aggregate	Initialised	Dataset Code	Dataset Name	Selected Metadata	Selected Metadata Code	
1148									Band Type Hierarchy	HIRG0116	
1149									Instrument Type Hierarchy	HIRG0048	
1150									Regulatory Product Classification Hierarchy	HIRG0005	
1151									Party Type Hierarchy	HIRG0037	
1152									Entity Type Hierarchy	HIRH0001	
1153									Product Type Hierarchy	HIRH0001	
1154									Undrawn Amt - Common Account Summary	MSRH0001	
1155									Calendar Date	HIRG0001	
1156									Run Description	HIRG0002	
1157	DERHCL01	DE - Derivatives and Off-Balance-Sheet Items HC-L1	DE - Derivatives and Off-Balance-Sheet Items HC-L1	Dataset	N	Y	DSRHCL01	DS - Derivatives and Off-Balance-Sheet Items - HC-L1	Org Structure Entity Code	HIRG0004	
1158									Reg Instrument Classification Hierarchy	HIRG0011	
1159									Instrument Type Hierarchy	HIRG0048	
1160									Holding Type Code Hierarchy	HIRG0012	
1161									Calendar Date	HIRG0001	
1162									Run Description	HIRG0002	
1163									Org Structure Entity Code	HIRG0004	
1164									Buy or Sell Indicator Hierarchy	HIRH0001	
1165									Fair value - IFRS Account Summary	MSRH0009	
1166	DERHCL02	DE - Derivatives and Off-Balance-Sheet Items HC-L1	DE - Derivatives and Off-Balance-Sheet Items HC-L1	Dataset	N	Y	DSRHCL02	DS - Derivatives and Off-Balance-Sheet Items - HC-L1	Notional Amount RCV	MSRH0001	
1167									Calendar Date	HIRG0001	
1168									Fair value RCV - Mitigants	MSRH0002	
1169	DERHCL03	DE - Account to Mitigant Map	DE - Account to Mitigant Map	Dataset	N	Y	DSRHCL03	DS - Account to Mitigant Map	Account Key - Account to Mitigant Map	HIRH0002	
1170									Calendar Date	HIRG0001	
1171									Fair value RCV - Mitigants	MSRH0002	
1172									Account Key - Account to Mitigant Map	HIRH0002	
1173	DERHCL04	DE - Account to Mitigant Map with Mitigant Type	DE - Account to Mitigant Map with Mitigant Type	Dataset	N	Y	DSRHCL04	DS - Account to Mitigant Map with Mitigant Type	Mitigant Type Hierarchy	HIRG0009	
1174									Net CE Amount	MSRH0003	
1175									Calendar Date	HIRG0001	
1176									Run Description	HIRG0002	
1177									Org Structure Entity Code	HIRG0004	
1178	DERHCL07	DE - Derivatives and Off-Balance-Sheet Items HC-L1	DE - Derivatives and Off-Balance-Sheet Items HC-L1	Dataset	N	Y	DSRHCL07	DS - Derivatives and Off-Balance-Sheet Items - HC-L1	Standard Party Type Hierarchy	HIRG0103	
1179									DE Fair value RCV - Hierarchy	MSRH0110	
1180									Reg Instrument Classification Hierarchy	HIRG0011	

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 163: Business Metadata-2

D1232 fct_common_account_summary					
1	A	B	C	D	E
1	Dataset Code	Dataset Name	From Clause	Ans Join	
2232			FCT_COMMON_ACCOUNT_SUMMARY	fct_common_account_summary	
2233			fct_reg_account_summary	inner join fct_reg_account_summary on fct_reg_account_summary.n_mis_date_skey =	
2234			dim_dates	fct_common_account_summary.n_mis_date_skey =	
2235			dim_run	and fct_reg_account_summary.n_acct_skey = fct_common_account_summary.n_acct_skey	
2236			dim_org_structure	inner join dim_reg_product_classification on dim_reg_product_classification.n_reg_prod_classification_skey =	
2237	DSRHCL01	DS - Derivatives and Off-Balance-Sheet Items - HC-L1	DIM_REG_PRODUCT_CLASSIFICATION	fct_reg_account_summary.n_reg_prod_classification_skey	
2238			dim_entity_type	inner join fct_legal_entity_details on fct_legal_entity_details.n_entity_skey =	
2239			FCT_LEGAL_ENTITY_DETAILS	fct_common_account_summary.n_entity_skey	
2240			dim_reg_product_type	AND fct_legal_entity_details.n_mis_date_skey = fct_common_account_summary.n_mis_date_skey	
2241			Dim_instrument_type	inner join dim_entity_type on dim_entity_type.n_entity_type_skey = fct_legal_entity_details.n_entity_type_skey	
2242			dim_product_type	inner join dim_instrument_type on dim_instrument_type.n_instr_type_skey =	
2243			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](#).

## 14 Appendix 1

The FR Y-14Q A10 (Retail Student Loan) report is enhanced to support back dated execution and the segment reclassification reporting layer.

As part of the enhancement, there are new Derived Entities and T2Ts are created without modifying the existing metadata that supports FR Y-14Q A10.

### For customers already filing the FR Y-14Q A10

As part of this enhancement, both data flow related and reporting related metadata are introduced, but to support existing immediate filing requirements, the OFSAA Lombard integration package (Configuration package) will continue to have existing metadata-based integration. The existing process of FR Y-14Q

**PRFD\_USFED\_FRY14Q\_REG\_PROCESS** (USFED Regulatory Reporting FR Y-14Q process) will continue to exist in the system to support the existing integration package but the same will not be a part of the ready-to-use run. Customers can have this process in their custom run for the filing requirements. From 8.0.9.7.0 release onwards, the integration package will start referring only the new metadata.

As part of this enhancement, the FR Y-14Q process is split into two processes, that are **PRFD\_USFED\_FRY14QA\_REG\_PROCESS** (USFED Regulatory FRY14Q A Retail Process) and **PRFD\_USFED\_FRY14QH\_REG\_PROCESS** (USFED Regulatory Reporting FR Y-14Q H Process).

FR Y-14Q A process refers to the new enhanced reclassification and other related data flow for FR Y-14Q A report and FR Y-14 Q H process refers to the existing FR Y-14Q H related data flow. You can either use FR Y-14Q A or FR Y-14Q H or the existing FR Y-14Q REG processes.

To minimize the sourcing impact, the product also supports a migration data transformation (DT) which can be plugged along with new FR Y-14Q A process which allows you to use the existing sourcing requirements and report using the new metadata.

## FR Y-14Q A10 Data Migration

The migration steps using the existing sourcing and new metadata are as follows:

6. The **FSI\_RR\_MIGRATION\_SETUP** table will be created as part of the installer in atomic schema and contains the source and target columns for migration.
7. The default value for the column **UPDATE\_OPTION** is **N**, that means no migration is enabled for the mentioned source-target columns.

If you want to migrate the data from the source to target columns, then update the column **UPDATE\_OPTION** to either **U** or **O**. Here, the value **U** means upgrading the null value in the target columns and **O** means Overriding all the target values irrespective of null values.

After updating the **FSI\_RR\_MIGRATION\_SETUP** table with either **O** or **U**, then add the process **PMUS\_FRY14Q\_A\_MIGRATION\_PROCESS** before the **PRFD\_USFED\_FRY14QA\_REG\_PROCESS** to enable the migration as part of the run execution.



## OFSAA Support

Raise a Service Request (SR) in [My Oracle Support \(MOS\)](#) for queries related to the OFSAA applications.

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- Do you need more information? If so, where?
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If you find any errors or have any other suggestions for improvement, indicate the title and part number of the documentation along with the chapter/section/page number (if available) and contact the Oracle Support.

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