Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack

User Guide

Release 8.0.5.0.0

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Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack User Guide, Release 8.0.5.0.0

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ABOUT THE 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:

- <u>Scope of the guide</u>
- Intended Audience
- Documentation Accessibility
- Related Information Sources
- How This Guide is Organized
- <u>Conventions Used</u>

SCOPE OF THE GUIDE

The objective of this user guide is to provide a comprehensive working knowledge on Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack, Release 8.0.5.0.0. This user guide is intended to help you understand the key features and functionalities of Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS REG REP EBA) – Lombard Risk Integration Pack release 8.0.5.0.0 and details the process flow and methodologies used.

INTENDED AUDIENCE

Welcome to Release 8.0.5.0.0 of the Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack User Guide.

This guide is intended for:

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

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RELATED INFORMATION SOURCES

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

- Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) Lombard Risk Integration Pack Installation Manual Release 8.0.5.0.0
- Oracle Financial Services Data Foundation User Guide Release 8.0.5.0.0
- Oracle Financial Services Data Foundation Installation Manual Release 8.0.5.0.0
- Oracle Financial Services Analytical Applications Infrastructure User Guide Release 8.0.5.0.0 (present in the <u>OHC</u> documentation library)

How this guide is Organized

The OFS REG REP EBA User Guide includes the following topics:

- Chapter 1: Introduction
- <u>Chapter 2: Getting Started</u>
- <u>Chapter 3: Regulatory Reporting Solution Data Flow</u>
- <u>Chapter 4: OFSAA Features</u>
- <u>Chapter 5: Report Submission</u>
- <u>Chapter 6: Maintenance</u>
- <u>Chapter 7: Troubleshooting Guidelines</u>

CONVENTIONS USED

Table 1 lists the conventions used in this guide.

Table 1: Conventions Used in this Guide

Convention	Meaning	
Italics	Names of books, chapters, and sections as references	
Bold	 Object of an action (menu names, field names, options, button names) in a step-by-step procedure 	
	Commands typed at a prompt	
	User input	

Monospace	•	Directories and subdirectories
	٠	File names and extensions
	٠	Process names
	•	Code sample, including keywords and variables within text

1 Introduction

This chapter provides an understanding of the OFS REG REP EBA application and its scope. It includes:

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

1.1 Overview

With the onset of regulatory requirements from a variety of regulators around the globe, financial institutions are struggling to keep up with the constantly changing regulatory environment and the regulators themselves are finding it difficult to analyse a pile of reports. In turn, the European Banking Authority (EBA) introduced a common standard of reporting: one for Financial Reporting (FINREP) and one for Common Reporting (COREP). The two standards use a very structured way of gathering data, and also introduced the Data Point Model (DPM) along with the relational database to provide standard meaning to all reporting elements.

The RRS EBA 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 Solution (RRS) 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.



1.2 OFSAA Regulatory Reporting Architecture

Figure 1: Regulatory Reporting Solution Architecture

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

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

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

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

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

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

1.3 Scope

Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack covers the following regulatory reports for specified release as mentioned in the table:

Report Name	Schedule Name / Description	Released Version
COREP – Credit Risk Standardised Approach	C 07.00 Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements	8.0.3
COREP – Operational Risk	C 17.00 Operational risk: Losses and recoveries by business lines and event types in the last year	8.0.3
COREP – Large Exposures	C 26.00 Large exposures limits	8.0.3
COREP - Large Exposures	C 27.00 Identification of the counterparty	8.0.3
COREP - Large Exposures	C 28.00 Exposures in the non-trading and trading book	8.0.3
COREP - Large Exposures	C 29.00 Detail of the exposures to individual clients within groups of connected clients	8.0.3
COREP - Large Exposures COREP - Large Exposures	C 30.00 Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities	8.0.3
COREP - Large Exposures	C 31.00 Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients	8.0.3
COREP – Leverage Ratio	C 40.00 Alternative treatment of the Exposure Measure	8.0.4
COREP – Leverage Ratio	C 41.00 On- and off-balance sheet items – additional breakdown of exposures	8.0.4
COREP – Leverage Ratio	C 42.00 Alternative definition of capital	8.0.4

Report Name	Schedule Name / Description	Released Version
COREP – Leverage Ratio	C 43.00 Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book	8.0.4
COREP – Leverage Ratio	C 44.00 General Information	8.0.4
COREP – Leverage Ratio	C 47.00 Leverage ratio calculation	8.0.4
COREP – Liquidity Coverage	C 72.00 Liquidity Coverage. Liquid assets	8.0.3
COREP – Liquidity Coverage	C 73.00 Liquidity Coverage. Outflows	8.0.4
COREP – Liquidity Coverage	C 74.00 Liquidity Coverage. Inflows	8.0.5
COREP – Liquidity Coverage	C 75.00 Liquidity Coverage. Collateral swaps	8.0.4
FINREP	F 01.00 Balance Sheet Statement [Statement of Financial Position]	8.0.4
FINREP	F 02.00 Statement of profit or loss	8.0.3
FINREP	F 03.00 Statement of comprehensive income	8.0.5
FINREP	F 04.00 Breakdown of financial assets by instrument and by counterparty sector	8.0.3
FINREP	F 05.00 Breakdown of loans and advances by product	8.0.3
FINREP	F 06.00 Breakdown of loans and advances to non-financial corporations by NACE codes	8.0.3
FINREP	F 07.00 Financial assets subject to impairment that are past due or impaired	8.0.3
FINREP	F 08.00 Breakdown of financial liabilities by product and by counterparty	8.0.3
FINREP	F 09.00 Off-balance sheet items subject to credit risk	8.0.3
FINREP	F 10.00 Derivatives: Trading	8.0.3
FINREP	F 11.00 Derivatives - Hedge accounting	8.0.3

Report Name	Schedule Name / Description	Released Version
FINREP	F 13.00 Breakdown of loans and advances by collateral and guarantees	8.0.3
FINREP	F 14.00 Fair value hierarchy: financial instruments at fair value	8.0.3
FINREP	F 16.00 Interest income and expenses by instrument and counterparty	8.0.3.1
FINREP	F 17.00 Reconciliation between IFRS and CRR scope of consolidation	8.0.5
FINREP	F 18.00 Information on performing and non-performing exposures	8.0.3.1
FINREP	F 19.00 Information on forborne exposures	8.0.3.1
FINREP	F 20.00 Geographical breakdown	8.0.3.1
FINREP	F 21.00 Tangible and intangible assets	8.0.5
FINREP	F 22.00 Fee and commission income and expenses by activity	8.0.5
FINREP	F 30.00 Geographical breakdown	8.0.5
FINREP	F 31.00 Related parties	8.0.5
FINREP	F 41.00 Fair value hierarchy	8.0.5
FINREP	F 42.00 Tangible and intangible assets	8.0.5
FINREP	F 43.00 Provisions	8.0.5
FINREP	F 44.00 Net defined benefit plan assets and liabilities	8.0.5
FINREP	F 45.00 Gains and losses on financial assets and liabilities/ on de-recognition of non-financial assets	8.0.5
FINREP	F 46.00 Statement of changes in equity	8.0.5

2 Getting Started

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

- Prerequisites
- <u>Assumptions</u>
- Logging in to the OFSDF Interface with Lombard Risk for EBA
- Organization of the Interface for User Roles
- Metadata Browser

OFSDF interface with OFS REG REP EBA allows you to perform the following activities:

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

2.1 Prerequisites

The prerequisites are:

- Oracle Financial Services Analytical Applications Infrastructure (AAI) is deployed and configured.
- Oracle Financial Services Data Foundation is deployed and configured.
- Processed data required for reports as per the release scope.
- Ensure that AgileREPORTER version **1.15.5-b1217** is installed.
- Ensure that the report templates for AgileREPORTER (European Common Reporting (ECR)) Template version **1.26.1.3** is available in the AgileREPORTER.
- Knowledge of working with regulatory reports.

2.2 Assumptions

OFSDF interface with OFS REG REP EBA is a reporting application and it does not perform any risk/stress calculations. Following listed are the assumptions for the application:

- Textual and other related portions of reports like person details, contact details, Yes / No choices must be updated on Report Portal directly and FSDF does not have placeholder for it.
- Data provided is post reconciliation to ensure that accuracy of data being reported (nonprescribed by regulators) are performed in OFSAA using various components – General Ledger (GL) reconciliation.

- Validity checks such as edit checks, cross-validation checks and so on prescribed by regulator are performed within the AgileREPORTER.
- All monetary amounts are expected to be positive in number, except valuation outputs which can be positive or negative. Rules are constructed assuming the negative sign of valuation amounts wherever applicable.
- The application populates few specific dimension tables, known as seeded / sample tables as part of the installation script. Since they are used in the metadata, changes in data values have impact on the overall functioning.
- All percentage data are expected in decimal format meaning 9% must be provided as 9 and not 0.09.
- For a data provided as of date, such as last day of the quarter of the reporting year: Quarterly and Year to Date (YTD) report for the given date displays same value for those measures which are of as of date in nature. For example, Annual and Quarterly Balance Sheet and BASEL reports generated as of 31-MAR show same values for all measures such as Account Balance.
- Account Balances such as End of Period Balances are expected to be provided as Net of (without) Unearned Income.

2.3 Logging in to the OFSDF Interface with Lombard Risk for EBA

After the application is installed and configured, to access the OFSDF Interface with Lombard Risk for EBA application you need to log into OFSAAI environment using the OFSAAI login page.

To access application follow these steps:

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

ORACLE"	Financial Services Analytical Applications
	Language US-Englah User ID Image: The served Password Image: The served Image: The served Image: The served Version 8.0.10.10 Version 4.0.10

Figure 2: OFSAAI Log In

2. Select the desired language from the Language drop-down list.

3. Enter your User ID and Password. When you log into OFSAAI, the first screen is displayed.

	al Applications	🕮 🔻 👗 💌 US-English 💌	OFSAD 🔻
Applications Object Administration System Configuration & Identify Select Applications Financial Services Analytical Applications Reconciliation Fra.	y Management My Inbox Common Tasks Menu for Data Model Manage Catal Model Menu for Catal Model Menu for Data Model Manage Catal Model Menu for Data Model Model Menu for Data Model Manage Catal Model Menu for Data Model Manage Catal Model Menu for Data Model Model Menu f	Image: Second state of the second manufacture metadata definitions Image: Second state of the second	
, ¹ • ¹	Reconcilation Framework Image: Setup Setup Image: Run Management Run Management Run Management Review Review	Reconciliation Definition Reconciliation Definition Reconciliation Definition Data Entry Data Entry	~

Figure 3: Landing Page

2.4 Organization of Interface for User Roles

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

Data Analysts are expected to perform the following activities:

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

Reporting Analyst 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

2.4.1 Marking Run as Final

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

	al Applic	cations								
Applications Object Administration System Configuration & Identity	y Managem	ent My Inbox								
Select Applications	Financial	Services Data Foundation > F	Run Management > Run	n Management						
					Run Managen	ment Sum	imary			
Imancial Services Data Foundation Imancial Model Management	× Se	arch								=
Data Management Framework	Segme	nt	EBASEG	~		Run Name				
Unified Analytical Metadata	Run Ty	pe		~						
Rule Run Framework										
Run Management	8 Li	st of Runs					≡ ≱ d			
Kun Management		Run Name		Run Type	Created By		Created Date	Last Modified By	Last Modified Date 🛛 🗸	
Coperations		EBA Regulatory Reporting Run		BASELINE RUN	SYSADMN		11/30/2016 Ru	In Execution Summary	12/16/2016	
Ind Settings		EBA Source Base Run		BASELINE RUN	SYSADMN		12/16/2016	-	-	
He Metadata Browser										

Figure 4: Run Management Summary Screen

							Due Euser						
							Kun Execu	tion summary					
Run Nam	ne			EBA Regulatory Rep	oorting Run			Run ID		1480490304801			
Run Type	e			BASELINE RUN									
* Run	Execution De	tails)、時 🗵 🖉 🛃	₹	1 to 3 of 3 🦪 🖉 🕨 😰
	Run Skey	V	Run Execution I	Id	FIC MIS DATE	Executio	n Status	Execution Date	Time of Execution		Reporting nea		Run Description
	2		1497601834077		06/30/2016	COMPLET	re	06/20/2017	16:49:42		- Appr	ove Report flag	Test
 Image: A set of the set of the	1		1493197118045		06/30/2016	COMPLET	TE	06/19/2017	16:38:15		Approved		EBA_RRR FRAS Run
	4		1502257585523		08/09/2017	NEW			-		-		sample run created FRAS
* Rep	orting Flag D	stails											
Report	ing flag Status						Approved						
Reque	sted By						OFSAD						
Reque	sted Date						08/10/2017						
Reque	stor Comments						Request						
Author	ized By						OFSAD						
Author	ized Date						08/10/2017						
Author	iser Comments						Approved						
								Close					

Figure 5: Run Management Summary Screen

2.4.2 Executing Batch to Resave Derived Entities

To execute the batch to refresh derived entities, follow the below steps:

- 1. Navigate to *Financial Services Data Foundation → Operations → Batch Execution*
- Select the batch <<INFODOM>>_REG_REP_EBA_DE_RESAVE to resave all the DEs used in EBA.

	I Applications							iii •	• #	▼ US-Englis	h ▼ │ OFSAD ▼
Applications Object Administration System Configuration & Identity	Management My Int	xoc									
Select Applications Financial Services Data Foundation	Financial Services Da	la Foundation 👌 Oj	perations > Batch Execution								
Financial Services Data Foundation Data Model Management				Batch Exe	ecution						•
Data Management Framework	»Batch Mode										
 Unified Analytical Metadata During Comparison 	Mode		Run Restart Rerun								
Gal Rule Run Framework	» Search										B
Kun Management More ations	Batch ID Like	EF	BAINFO		Batch Description Like		RESAVE				
Batch Maintenance	Module		~		Last Modification Date		Between		0	And	0
Batch Execution	»Batch Details							E2	Ţ	1+1/1	
Batch Scheduler	Batch ID 🔺				Batch Description						
Call Batch Monitor	EBAINFO_REG	_REP_EBA_DE_RES/	AVE		This Batch Resaves the	ne RRS EBA D	erived Entity 1	for Creating MV	IEWS		
Batch Cancellation	»Task Details							6: 0:	-	1 - 5 / 78	
🔤 View Log	Task ID 🔺	Task Description	Metadata Value	0	Component ID	Preceden	ce			Task S	status
Processing Report	Task1	Task for Resaving to RRS EBA DE - DERR1010	the MetadataReSave.sh,EBAINFO SYSADMN 856 D	ERR1010 F	RUN EXECUTABLE					N	
Metadata Browser	Task2	Task for Resaving to RRS EBA DE - DERR010	the MetadataReSave.sh,EBAINFO SYSADMN 856 D	ERR010 R	RUN EXECUTABLE	Task1				N	
	Task3	Task for Resaving to RRS EBA DE - DERR015	fe MetadataReSave.sh,EBAINFO SYSADMN 856 D	ERR015 R	RUN EXECUTABLE	Task2				Ν	
	Task4	Task for Resaving to RRS EBA DE - DERR009	the MetadataReSave.sh,EBAINFO SYSADMN 856 D	ERR009 R	RUN EXECUTABLE	Task3				Ν	
	Task5	Task for Resaving to RRS EBA DE - DERR016	Ine MetadataReSave.sh,EBAINFO SYSADMN 856 D	ERR016 F	RUN EXECUTABLE	Task4				N	
	»Information Date										
	Date		0								
				Exe	ecute Batch						~

Figure 6: Batch Maintenance Screen

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

	al Applications					曲	• 4	▼ US-English ▼ OFSA	D 🔻
Applications Object Administration System Configuration & Identit	y Management My Inbox								
Select Applications	Financial Services Data Fou	indation > Operations > Batch Monitor							
Inancial Services Data Foundation			Batch Me	onitor				0	^
Data Model Management	n Grouph								1
Data Management Framework	Batch ID Like	FRAINFO		Batch Description Like		RESAVE			
Unified Analytical Metadata		LUNIN 0_		Datch Description Like		NEJAVE			
Rule Run Framework	Module		~	Status				~	
Run Management	Start Date			End Date		0			
4 🔞 Operations	»Batch Details						-		í
Batch Maintenance	Batch ID 🛦			Batch Description					1
Batch Execution	EBAINFO_REG_REP	EBA_DE_RESAVE		This Batch Resaves	the RRS EBA Derive	d Entity for Creating M	VIEWS		
🔞 Batch Scheduler	»Batch Run Details							S 🚱 🔂	í
C Batch Monitor	Information Date	20170622 ~		Monitor Refresh Rate (seconds)	5			1
Batch Cancellation	Batch Run ID	EBAINFO_REG_REP_EBA_DE_RESAVE_2	0170622_1 🗸						
🖼 View Log									•
Processing Report	»Batch Status								
Settings	Batch Run ID			Batch Status					
Metadata Browser	EBAINFO_REG_REP	_EBA_DE_RESAVE_20170622_1		Successful					
	»Task Details						-	1 - 3 / 78 3 3 0 0	1
	Task ID 🛓	Task Description	Metadata Value		Component ID		Task Sta	tus	1
	Task1	Task for Resaving the RRS EBA DE - DERR1010	MetadataReSave.sh 856 DERR1010	EBAINFO SYSADMN	RUN EXECUTABL	E	[13314] !	Successful	1
	Task2	Task for Resaving the RRS EBA DE - DERP010	MetadataReSave.sh 856 DERR010	EBAINFO SYSADMN	RUN EXECUTABL	E	[13314]	Successful	
	Task3	Task for Resaving the RRS EBA DE - DERR015	MetadataReSave.sh 856 DERR015	EBAINFO SYSADMN	RUN EXECUTABL	E	[13314] :	Successful	
	»Event Log							1 - 2 / 2 3 3 0 0	í
	Message ID 🛓	Description				Severity		Time	
	8921	[1707] Batch started by OFSAD				INFORM		2017-06-22 16:27:32	
	9078	[1708] Batch Complete				INFORM		2017-06-22 16:35:13	~

Figure 7: Batch Monitor Screen

2.4.3 Logging to AgileREPORTER to Retrieve the Returns

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

Lombard Risk Dashboard	rd								Job	Manager 🚺	00 XBRL Checke	r 👻 hisys 🗱	0
			Show Deleted	I Returns E	Delete Return Log	Create New	📮 In	nport adjustments		egulator Format	Export	Retrieve Return	
Regulator : European Common Reporting	ENTITY	RETURNS \$	VERSION \$	REFERENCE DATE		WORKFLOW STATUS	UPDATE	APPROVAL	EDITIONS	TRANSMISSION	MODIFIED \$	MODIFIED BY \$	
5-10-	EU Entity 01	FI01	1	06/30/2016	® ()		C Update	(0/1)NOT ATTESTED	Manage Editions		08/09/2017 14:51:43	SYS	童
EU Entity 01	EU Entity 01	<u>F102</u>	1	06/30/2016	® ()		O Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 20:08:46	SYS	ŵ
Form	EU Entity 01	E104	1	06/30/2016	® ()		C Update	(0/1)NOT_ATTESTED	Manage Editions		08/02/2017 17:00:25	SYS	ŵ
All	EU Entity 01	F105	1	06/30/2016	0.0		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:25:34	SYS	ŵ
Available data	EU Entity 01	<u>FI06</u>	1	06/30/2016	Retrieve R	eturn	× Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/2017 10:54:21	SYS	童
All	EU Entity 01	<u>F107</u>	2	06/30/2016	Entity		Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 18:26:35	SYS	ŵ
	EU Entity 01	<u>F108</u>	1	06/30/2016	Consollidatio	n : Solo	Vpdate	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:06:47	SYS	ŵ
	EU Entity 01	<u>F109</u>	1	06/30/2016	Reference D	ate	Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 18:23:26	SYS	ŵ
	EU Entity 01	<u>FI10</u>	1	06/30/2016	-		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:24:37	SYS	÷
	EU Entity 01	<u>FI11</u>	1	06/30/2016	Form		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:29:13	SYS	童
	EU Entity 01	<u>FI13</u>	1	06/30/2016	Log level		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:08:23	SYS	ŵ
	EU Entity 01	E114	1	06/30/2016	Normal		Vpdate	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 20:10:12	SYS	ŵ
	EU Entity 01	FI16	3	06/30/2016	(c	K Cancel	Update	(0/1)NOT_ATTESTED	L Manage Editions		07/31/2017 10:55:45	SYS	ŵ
	EU Entity 01	<u>FI18</u>	1	06/30/2016	RO		C Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 20:01:58	SYS	÷
	EU Entity 01	<u>FI19</u>	1	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:02:12	SYS	÷
	EU Entity 01	F120	2	06/30/2016	® ()		C Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 19:55:54	SYS	ŵ
								100 🗸					

Figure 8: Retrieve Returns Page

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

Drill down functionality enables the user 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 9: AgileREPORTER Login page

2. The user can view the list of reports in the main page. Click any report name in the Returns column, for example, **FI04**.

Lombard Risk Dashboar	rd								Jot	Manager	XBRL Checke	r ≖ hisys a	0 0
			Show Deleted	I Returns E	Delete Return Log	Create New	😭 In	port adjustments	+ Export To R	legulator Format	Export	Retrieve Return	1
Regulator : European Common Reporting	ENTITY	RETURNS \$	VERSION \$	REFERENCE DATE	OB STATUS	WORKFLOW STATUS	UPDATE	APPROVAL	EDITIONS	TRANSMISSION	MODIFIED \$	MODIFIED BY \$	
Colle.	EU Entity 01	E101	1	06/30/2016	B ()		Update	(0/1)NOT_ATTESTED	Manage Editions		08/09/2017 14:51:43	SYS	ŵ
EU Entity 01	EU Entity 01	E102	1	06/30/2016	R ()	🗆 💟 🗙 🗖 🗖	C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:08:46	SYS	ŵ
Eorm	EU Entity 01	<u>F104</u>	1	06/30/2016	R 🔾		Update	(0/1)NOT_ATTESTED	Manage Editions		08/02/2017 17:00:25	SYS	ŵ
All	EU Entity 01	<u>F105</u>	1	06/30/2016	B ()		Opdate	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:25:34	SYS	童
Available date	EU Entity 01	E106	1	06/30/2016	R ()		Opdate	(0/1)NOT_ATTESTED	Manage Editions		07/31/2017 10:54:21	SYS	ŵ
All	EU Entity 01	<u>F107</u>	2	06/30/2016	R ()	v x	Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:26:35	SYS	ŵ
·	EU Entity 01	<u>F108</u>	1	06/30/2016	B ()		Opdate	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:06:47	SYS	ŵ
	EU Entity 01	E109	1	06/30/2016	B ()		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:23:26	SYS	ŵ
	EU Entity 01	<u>FI10</u>	1	06/30/2016	R ()	v x	Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:24:37	SYS	ŵ
	EU Entity 01	E111 🕞	1	06/30/2016	B 🔾		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:29:13	SYS	ŵ
	EU Entity 01	E113 🕞	1	06/30/2016	B 🔾		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:08:23	SYS	盲
	EU Entity 01	<u>FI14</u>	1	06/30/2016	® ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:10:12	SYS	ŵ
	EU Entity 01	<u>FI16</u>	3	06/30/2016	B 🔾		Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/2017 10:55:45	SYS	ŵ
	EU Entity 01	E118 🕞	1	06/30/2016	B 🔾		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:01:58	SYS	童
	EU Entity 01	<u>FI19</u>	1	06/30/2016	® ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:02:12	SYS	ŵ
						14 of 1	IO II	100 💌					

Figure 10: AgileREPORTER Main Page

3. The schedule list is displayed in the right hand side. Click any **schedule name**, for example, **Table 4.1**.

ombard Risk FI04 v1 Europea	n Common Reporting / EU	Entity 01 06/30/2016	Not Attested	I (0/1)	
📅 🛕 Show Import Log 🗸 Adju	stments + Export T	o File 👻 Export To	Regulator Format 🔂 Live Validation 🔂 Validate Now	Workflow Return Sources	
				Editions 07/31/2017 10:53:53 #7 ~	Kanage Instances 1
	All nu	meric cells are denom at those in blue outline	inated in thousands (000's) Show Scale		Danae
 Breakdown of financial assets by inst 	rument and by c				ruges
1 Financial assets held for trading					
					VALIDATION FAILURE
	References	Carrying amount	Accumulated changes in fair value due to credit risk		X-VALIDATION FAILURE
		currying unounc	Annex V.Part 2.46		-
		010	020		Table 4.1
010 Equity instruments	IAS 32.11	350,049			Table 4.2
020 of which: at cost	IAS 39.46(c)	137,821			18010 4.2
030 of which: credit institutions	Annex V.Part 1.35(c)	12,775			Table 4.3 P1
040 of which: other financial corporations	Annex V.Part 1.35(d)	7,783			Table 4.2 P2
050 of which: non-financial corporations	Annex V.Part 1.35(e)	132,188			Table 4.5 F 2
060 Debt securities	Annex V.Part 1.24, 26	1,870,028	127,220		Table 4.4 P1
070 Central banks	Annex V.Part 1.35(a)	218,958	7,480		Table 4.4 P2
080 General governments	Annex V.Part 1.35(b)	369,748	34,359		Table 4.4 F2
090 Credit institutions	Annex V.Part 1.35(c)	308,284	20,672		Table 4.5
100 Other financial corporations	Annex V.Part 1.35(d)	171,918	9,111		
110 Non-financial corporations	Annex V.Part 1.35(e)	801,119	55,597		1
120 Loans and advances	Annex V.Part 1.24, 27	1,162,606	97,808		
130 Central banks	Annex V.Part 1.35(a)	166,302	13,249		
140 General governments	Annex V.Part 1.35(b)	151,304	14,448		
150 Credit institutions	Annex V.Part 1.35(c)	195,865	15,391		
160 Other financial corporations	Annex V.Part 1.35(d)	55,082	4,736		
170 Non-financial corporations	Annex V.Part 1.35(e)	473,414	41,609		
100 Hausebalda	Annex 1/ Part 1 35/6)	120 639	8 376		

Figure 11: AgileREPORTER Page Displaying List of Schedules

4. Click any cell to drill down. Figure 12 displays drill down for the cell. The **OFSAA icon** is displayed.

Lombard Risk FI04 v1 Europea	n Common Reporting / EU	Entity 01 06/30/2016		Not Attested (0/1)				×
Show Import Log - Adju	istments - Export T	To File 👻 Export To	Regulator Format	Validate Now	- Workflow	Return Sources		
						Editions 07/11/2017 11:00:51 #1	 Manage Editions 	Instances 1 🔹 👩 😑
<u>4. Breakdown of financial assets by inst</u>	All nu except	imeric cells are denomi pt those in blue outline.	nated in thousands (000's) Show Sca	le	×			Pages
4.1 Financial assets held for trading								0 VALIDATION FAILURE
	References							0 WARNINGS
								• Astable non Palone
								Table 4.1
								Table 4.2
								Table 4.2
								Table 4.3 P1
								Table 4.2 P2
								Table 4.3 F2
060 Debt securities		1,870,028		126,001				Table 4.4 P1
		218,958	7479.751112	diz	ect cell edit			Table 4.4 P2
		OESAA 369,748		34,219				10010 4.41 2
		308,284		20,485				Table 4.5
					✓	×		
120 Loans and advances								

Figure 12: AgileREPORTER Drill-down (OFSAA Icon)

5. 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.

						Data	Line	eage				
F	Run Execut	ion Id		1				Date		30 Jun 2016		
L	egal Entity			EU Entity 01				Reference Identifier		FI0401R0700		
	Derived	l Entity : <u>DE- IFR</u>	IS Account Summary	(15)		**						
irec	Flag	Seniority Flag	Over The Counter Indica	tor Buy or Sell Flag	Senior Claim Flag	Instrument Contract Indicator	Req	ulatory Credit Status Code	Trading Account Boo	k Type Code	Hedge Type	Cumulative change in FV due to credit risk RCY
			N	S	N		NS					
			N	S	N				TRLIADER			
			N	S	N				TRLIADER			<u>2.257.544.72</u>
			N	S	N		S					253.755.79
			N	В	Y							
			N	В	N				TRLIADER			<u>4.419.823.88</u>
			N	В	N				TRLIADER			
			N	S	Y							
			N	S	N							
			N	S	Y		S					267.298.16
			N	В	N							
			N	В	N							
			N	S	N		S					
_			N	S	N				TRLIADER			
_			N	В	Y		NS					
	(>

Figure 13: AgileREPORTER Drill-down

6. This cell is populated from the derived entity mentioned in the grid header DE – IFRS Account Summary. The value in the derived entity grid 7479.751112 (rounded to 7,480) is sum of the Cumulative change in FV due to credit risk RCY must match with that of the cell in the report. Derived entity is an aggregate built on top of OFSAA results model to serve regulatory template requirements. It is built using dimensions, measures and business processors. The dimensions that participates in determining the cell value is displayed with data. Click the Derived Entity link in the grid header.

							Data I	Linea	ge						
Run Execution Id			1					Dat	e			30 Jun 2016			
Legal Entity			A25					Ref	ference Identifier			FI0401R070C020			
» Derived Ent	ity : DE- IFRS Account Si	ummary	(15)												
Regulatory Prod	luct Type Code Standar	d Party Type	e Code	Regulatory Prod	uct Type Group Code	Regulatory Pro	duct Type Code	Level1	Holding Type Code	Trading Flag	Rep	orted At Fair Value	Impaired Flag	Seniority Flag	Over The Counter Indicator
DEBTSEC	CBK		_	DEBTSEC		ENAST		_	HET	B	C		Y		N
DEBTSEC							X		HET	В	С		Y		N
DEBTSEC	(- 1	^	HET	B	F		Y		N
DEBTSEC			(erived Entity			2		HFT	B	F		N		N
DEBTSEC									HFT	в	с		N		N
DEBTSEC									HFT	в	F		N		N
DEBTSEC	Code/ID D	ERR501			Name DE- IFRS Acc	ount Summary			HFT	В	С		N		N
DEBTSEC	Description D	E- IFRS Acco	unt Summar	v .	Folder				HFT	В	С		N		N
DEBTSEC									HFT	в	С		Y		N
DEBTSEC	Details Statistics A	udit Trail							HFT	в	F		N		N
<	S Derived Entity Proper	ties (3)			₩										>
	A Name		Value												
	Source Type		Dataset												
	Aggregate Flag		Yes												
	Materialized View		Yes												
							,								
	» Depends on (27) 1	16 4 4		Jump to Page											
	Diject Name		Obj	ect Type											
1	Cumulative change	in FV due to	credit Mei	sure											
	Carrying Value RC1	٤	Mea	asure				\sim							

Figure 14: Data Trace Browser / OFSAA Report Drill-down Screen

Derived entity details are displayed in the Metadata Browser within the page. Scroll to view complete details such as Datasets, Hierarchies, Measures and so on.

7. Double-click any figure in the screen to drill-down to the fact tables. The below grid displays the detailed granular rows of fact data that comprises the derived entity aggregate. Scroll to the right in second grid to view the values.

					Data I	Lineage						
Bun Execution Id		1				Date						
Legal Entity		EU Entity 01		🤗 Open		Reference	dentifier					
Derived Ent	ity : <u>DE- IFRS Account_Summar</u>	y (15)		100						U [] V		
duct Type Code	Hedge Type Trading Flag	Over The Counter Indi	icator Buy or Sell Flag	Trading Account Book T	ype Code Re	gulatory Produ	ict Type Code Level1	Instrument Con	tract Indicator	Senior Claim Flag	Cumulative change in FV due to credit risk R	KCY
	В	N	В	TRLIADER	F	INAST				N	4.419.823	3.88
	В	N	8		F	INAST				N	253.755	5.79
	В	N	B		E	INAST				Y	23.444	1.00
	В	N	В		B	INAST				N	46.888	3.00
	В	N	B		R	INAST				Y	23.444	00
	В	N	8		F	INAST				Y	267.298	1.16
	В	N	8		E E	INAST				Y	23,444	00
	В	N	B	TRLIADER	F	INAST				N	23.444	100
	В	N	8	TRLIADER	R	INAST				N	23.444	00
	В	N	8		R	INAST				N	23.444	100
<												>
					(•						
» Dataset : D	S-IFRS Account Summary (5)	(<u>\$</u>								
ty Type Code	Trading Account Book Type Code	Otc Indicator Se	eniority Of Security Indicator	Seniority Claim Flag	Trading Book	Indicator	Buy Or Sell Indicator	Impaired Flag	Reported At Fair	Value Flag Cur	nulative Change In Fv Due To Credit Risk In Repo	rting Curr
		N		Y			8	N	F	96	235.79	
		N		Y			8	N	F	26	7,298.16	
		N		Y			8	N	F	28	4,761.84	
		N		Y			8	N	F	82	.086.14	
		N		Y			8	N	F	16	0,277.90	
<												>



	Data Lineage									
Run Execution I Legal Entity	d	B Search					30 Jun 2016			
» Derived En	tity : DE- IFRS Account Summary			Selected Attributes			[] []			
duct Type Code	Hedge Type Trading Flag	Av alable Attributes					ontract Indicator	Senior Claim Flag	Cumulative change in FV due to credit	risk RCY
<	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Datas et Entites Practing Control Summary Practing Account Summary Practing Account Summary Practing Account Summary Data_Incode_Integration Data_Incode_Integration Data_Incode_Integration Data_Incode_Integration Data_Incode_Integration Data_Incode_Integration Data_Incode_Integration Dataset Data	^	Clearder Dille Heidy Trype Cloth Heidry Trype Cloth Heidry Trype Cloth Regulatory Chell Status Cloth Regulatory Point Status Cloth Regulatory Point Status Type Cloth Regulatory Point Cloth Regulatory Point Cloth Regulatory Point Cloth Regulatory Point Cloth Regulatory Point Cloth Regulatory Point Cloth Tandary Accessed Type Cloth Tandar	p p p Code ode			N N N N N N N	2	19.823.88 53.755.79 23.444.00 23.444.00 23.444.00 23.444.00 23.444.00 23.444.00 23.444.00 23.444.00
tty Type Code	Trading Account Book Type Code		0	K Cancel		9	Reported At Fa	r Value Flag Cu	nulative Change In Fy Due To Credit Risk In	Reporting Curr
	•						-		200.70	
		N	Ŷ		8	N	F	26	7,298.16	
		N	Y		8	N	F	28	4,761.84	
		N	Y		5	N	F	82	,086.14	
		N	Y		5	N	F	16	0,277.90	
<										>

8. Click Attribute Selector icon on the header of the second grid.

Figure 16: Drill-down Attribute Selector 1

9. Expand Data Entities and select Attribute to be shown in the drill-down. Click OK.

					Data Lineage						
Run Execution Id		 Search Attribute Selector 	Se open	1				(30 Jun 2016 (7588)18270C020			
» Derived Entit	ty : <u>DE- IFRS Account Summary</u>				Selected Attributes				UD 10 V		
duct Type Code	Helge-Type Dasha The 0 0 0 0 0 0 0 0 0 0 0 0 0	An alable Attributes ⇒ Dataset Erstea ⊕ Pequitary Account Sum ⊕ Pequitary Account Sum ⊢ Part Its Account Sum	Im any rifly Riun Mapo ary any Account Surrogate Key mary Account Surrogate mary Accounting Intent mary Accound Status Surrogate mary Accumulated Change In mary Accumulated Change In any Accumulated Impairment mary Accumulated Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairment Impairmen		Calendar Date Helgs Type Cole Helgs Type Cole Helgs Type Cole Registery Cole Blanc Cole Registery Cole Blanc Cole Registery Cole Blanc Cole Reg Packet Type Level Cole Registery Cole Blanc Cole Registery Cole Type Cole Tarden J Account Blanc Type Cole Tarden J Account Blanc Type Cole Tarden J Account Blanc Type Cole Tarden J Count Blanc Typ	h Raporting Currency		ntract Indicator	Senior Claim Fla N Y Y Y Y Y N N N N N N N N N	a Cumulative change is 19 due to condit cisk (RC 2015) 2015 2015 2015 2015 2015 2015 2015 2015	
tt <u>y Type Code</u>	Trading Account Book Type Code	- Pactilis Account sum	mary Amontzeo Cost in	OK	Cancel		9	Reported At F	air Value Flag C	umulative Change In Fy Due To Credit Risk In Reporting 36.235.79	Curi
		N	Y		S	N	_	F		267,298.16	
		N	Y		S	N		F		284,761.84	
		N	Y		S	N		F		32,086.14	
		N	Y		8	N		F		160,277.90	
<											>

Figure 17: Drill-down Attribute Selector 2

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

10. If **Accumulated Charge in Fair Value** details are required, scroll and click the column header. The details are displayed in a separate window.



Figure 18: Drill-down - Columns

2.5 Metadata Browser

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

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

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

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

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

To use MDB for schedule wise metadata, and to use MDB for metadata wise schedule follow the below steps.

- 1. To use MDB for schedule wise metadata, for a given schedule, identify the metadata used.
 - a) User can verify the data for related data elements in results using this information. Navigate to path *Objects → OFSAA Data Model → Reporting Metadata → Reports*. The Left Hand Side (LHS) displays the list of reports. For example, Figure 19 refers to *FI0401* report.

	rowser Home		Last Executed Date: 10-Aug-2017 22-18-42 User: OFSAD Connected To: F	SOFINFO
Applications Objects	Reporting Metadata > Reports > FI0401	Report	le l	2
B Data Foundation B B Data Foundation B B Data Foundation B B Data Foundation B B Process Metadata B B Reporting Metadata	Co Descr	de/D F0401 giton Financial assets held for trading	Hame F0401 Folder	
Dashboard Generation Generation Generation	Details Statistics Audit Trail v Report Properties (1) diff. Name Report URL	Value	Ŧ	
DETAIL FI0101 FI0102	Bepends on (1) Boject Name FI04-FI0401	Object Type View	÷	
FI0103 FI0200 FI0401 FI0402	॰ Used in (1) और Object Name FID4	Object Type Dashboard	Ŧ	
- no402 - no403 - no403 - no405 - no406 - no500 - no700 - no901 - n	- Applications (0)			

Figure 19: MDB - Reporting Metadata - Schedule View 1

, ,	1	1 0 1 9	
Metadata	Browser	Last Executed Date : 10-Aug-2017 22-18:42 User : OFSA	D Connected To : FSDFNF0
ORACLE			
Applications Objects		View	A
🖻 💷 OFSAA Metamodel 🛛 🔍			
🔅 🗳 Data Foundation	Reporting Metadata > Reports > PI0401 > PI04-PI0401		
Business Metadata			
Process Metadata	Code(D) 201502(0)	Name ED4-ED461	
	Description IEDS & securit Summary	Ender	
ch III a sub	boardpoint and board and any	1 0000	
Dashboard			
E Reports			
Prev			
- CTR			
DETAIL	Details Statistics Audit Trail		
- FI0101	× View Properties (1)		
- FI0102	A Name Value	· · · · · · · · · · · · · · · · · · ·	
- EI0103	Display Format		
- E10200			
	» Reporting Elements (27)	1/2 🔄 🚺 🚺 Jump To Page	
F10402	Name Description		
FI0403	FI0401R010C010		
FI0404	FI0401R020C010		
FI0405	FI0401R030C010		
- FI0500	F0401R040C010		
FI0600	EI0401R050C010		
- EI0700	FI0401R070C010		
- EI0801	FIG401R030C010		
- E10001	EndelBlancolo		
	E0401R100210		
B F10902	F04018130C010		
FI1000	F0401R140C010		
FI1101	FI0401R150C010		
- FI1301	FI0401R160C010		
Next	FI0401R170C010		
€.00 Views	FI0401R180C010		
	FI0401R070C020		
	FI0401R080C020		
	FI0401R090C020		
	FI0401R100C020		
<	C		> •

b) Click the object view FI04-FI0401. The Report Details page is displayed.

Figure 20: MDB - Reporting Metadata - Schedule View 2

You can view the below information in the Details tab:

- **Reporting Elements**: This section displays the line items in report with regulatory references.
- **Depends On**: This section displays the metadata used in a given schedule.
- **Used In**: This section displays the Reports in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.
- c) Click any Reporting Element. For example, **FI0401R140C010**. The following page is displayed.

Metadata	Browser		Last Executed Date : 17-Nov-2015 12:09:29 User :	rrdfuser Connected To: OFSFSDFINFO
Global Search				
Application Object	[Reporting Element	R
Data Foundation	Reporting Metadata > Reports > HC-E > FRY	-9C-HC-E > BHC82210		
Business Metadata			No	
Process metadata		INTER TOTAL DEMAND DEPOSITS	Name BHC82210	
Con Reporting Metadata	Desi	INDERN TOTAL DEMAND DEPOSITS	rolder	
Dashboard	Details Statistics Audt Trail			
Reports	× Reporting Element Properties (6)			
Prev	Proporting Content Properties (0)	Make	• • • • • • • • • • • • • • • • • • •	
HC-E	Derived	NO		
HC-F	Confidentiality			
HC-G	Туре			
-Ш нс-н	Notes	Includes as Demand Deposits:1. All checking accounts, in	cluding those pledged as collateral for 😥	
нся	Start Date			
-Ш нс-к	End Date			
-D HC-L	» Dimension Filters (5)			
HC-M	Dimension	Members		
HC-N	Entity Type Hierarchy	BANSUB		
- HC-P	Geography - Branch Country	US		
нс-а	Depository institution flag - DOS	Y		
- HC-R	Deposit Type Hierarchy	Y		
-D HC-S	Non Interest bearing deposit Hierarchy	Ŷ		
- HC-V	Description (7)			/
- 🗋 н	* Depends on (7)	All of The second se	1/2 To To D Jump to Page 🗸 🗸	
- HLA	Fon Balance RCV - Deposits	Object Type		
- ньв	Borrowings	Measure		
	Non Interest bearing deposit Hierarchy	Hierarchy		
	Deposit Type Hierarchy	Hierarchy		
	Entty Type Hierarchy	Hierarchy		
	pepostory insolution flag - DOS	nierarchy		
IN THE REAL	» Used in (0)			
Cr 😻 VIEWS	- Applications (0)			
	» Applications (0)			

Figure 21: MDB - Reporting Metadata - Schedule View 3

You can view the following information in this page:

 Reporting Element Properties: It provides information on line items or cell references in regulatory reports.

Fields	Description
Derived	Provides information on whether the cell is derived / computed using other elements.
Confidentiality	Refers to regulator specific interpretation.
Туре	Refers to regulator specific interpretation.
Notes	Refers to regulator specific interpretation.
Start Date	Refers to regulator specific interpretation.
End Date	Refers to regulator specific interpretation.

- **Dimension Filters**: This section displays the dimensions and node value filters used to derive a particular cell.
- **Depends on**: This section displays all the hierarchies (dimensions, filters) and business measure used for arriving at a particular cell / MDRM code.
- **Used In**: This section displays the Objects in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.
- Starting from a common metadata used across application, you may want to know the list of reports/ derived entities this metadata has used. Let us take an example of measure. To identify how a value has been computed, follow these steps to trace it back to the metadata:
 - a) To view the measures, navigate to path *Objects* → *OFSAA Data Model* → *Business Metadata* → *Measures*. The LHS displays the list of measures. For example, Figure 22 refers to *ALM EOP Balance RCY*.

	Browser		Last Executed Date : 10-Aug-2017 2	2:18:42 User: OFSAD Connected To: FSDFINFO
Applications Objects		Measure		8
🗄 💷 OFSAA Metamodel 🛛 🔍	Rosinees Heledels - Ress Valadels - Hes	NUMBER & ALLM FOR Balance REV		
🗉 🖶 Data Foundation		area - <u>Plan Lor Denerou Plan</u>		
🖻 🌄 Business Metadata		Codwith MRR020	Name ALM FOR Balance RCV	
🕀 🍋 Base Metadata	Det	cristing ALM FOR Balance RCY	Folder	
🕀 💷 Datasets				
🗄 🕼 Allas	Details Statistics Audit Trail			
🗏 🔛 Hierarchies	Measure Properties (5)		Ψ	
🖻 📽 Measures	🚴 Name	Value		
ALM EOP Balance RCY	Aggregation Function	SUM		
AVG Balance of Asset Weig	Measure Data type	Decimal		
AVG Balance of Asset Weight	Business Exclusions	1=1		
- Accrued Interest RCY	Fiter	1=1		
- Accrued Interest of Exp RCY	Rollup Type	Yes		
Accrued Interest of Exp RCY	Separation (2)		Ψ	
Accumulated Change in EV	Cobject Name	Object Type		
Accumulated Changes in E	Fact Common Account Summary	Entites		
Accumulated Impairment P	Eop Balance Reporting Currency	Columns		
Addee Amount	v Used in (2)		-	
Advanted Completion DOV	A Object Name	Object Type		
Adjusted Carry Value RCT	DE - Reg Capital Account Summary	Derived Entity		
Amonized Cost RCT	DE - Reg Account Summary	Derived Entity		
Book value RCT	= Applications (0)			
CCF Undrawn Percentage				
CRM Financial Collateral Ac				
Capital EAD Pre CRM				
Carrying Value RCY				
Change in Fair Value RCY				
Claim Amount RCY				
Next				
Variables				
E 123 Techniques				
E Variable Shocks				
Scenarios				
E 🛄 Stress Definitions				
🖲 🧉 Entities				



You can view the below information in this page:

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

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

- **Note:** The similar steps as below are applicable for other metadata such as Business Metadata (Hierarchies, Measures, Variables and so on) and Derived Metadata (Dimensions, Filters and so on).
 - a) To view the schedule wise derived entities, navigate to path Objects → OFSAA Data Model → Derived Metadata → Derived Entities. The LHS displays list of Schedules. For example, Figure 23 displays the derived entities used in FCT IFRS Account Summary.

	Browser			Last Executed Date : 10-Aug-2017 22:18:42 User : OFSAD Connected To : FSDFNF0
Global Search	h Home			
Applications Objects			Derived Entity	R
🗄 🌐 OFSAA Metamodel 🛛 🔍	Business Heledele > Derived Heledele > D	solved Faillies > DE FOT EDE ACCOUNT SUBMARY		
Data Foundation	Dustress metadata > Derived metadata > D	INVOLUMENTS DEFECT PROPERTODING ADMINISTRY		
🖻 🌄 Business Metadata		ContextD DERR1054	N	INTEL DE LECT ERS ACCOUNT SUMMARY
🕀 崎 Base Metadata	Des	ucription DE - FCT IFRS ACCOUNT SUMMARY	Fo	lder
🖻 🦉 Derived Metadata				
Commensions	Details Statistics Audit Trail			
Business Processor	+ Derived Entity Properties (3)			Ψ
Derived Entities	8 Name	Value		
DE - Alternative Treatment o	Source Type	Dataset		
DE - Management Reporting	Aggregate Flag	Yes		
DE - ACCOUNT MITIGANT N	Materialized View	Yes		
DE - Accounting Value Assu	v Depends on (20)		1/4 🖾 🖄 🖸	Jump to Page
DE - FCT ACCT PLCD COLI	Diject Name	Object Type		
DE - FCT ACCT PLCD LR	Other Comprehensive Income	Measure		
DE - FCT IFRS ACCOUNT S	Carrying Value RCY	Measure		
DE - FCT NP to P Current Ye	Disposable Group Indicator	Hierarchy		
DE - FCT REG ACCOUNT S	Regulatory Product Type Group Code	Hierarchy		
DE - FCT REG CAP ACCT S		menerony		
- DE - FCT REG CAP PLCD C	v Used in (34)	1	1/7 10 10 1	Jump to Page
DE - FR placed collateral ex	Diject Name	Object Type		
DE - Ect Account Mitigant Ma	E01028160C010	Reporting Element		
DE - Ect Reg Cap Account S	FI0102R150C010	Reporting Element		
DE - Gross Loss Amount-Ar	FI0102R140C010	Reporting Element		
DE - JERS MITIGANT SUMM	FI0102R130C010	Reporting Element		
DE - LCR Collateral Swaps	» Applications (0)			
DE -LCR Infows Ect Pied C				
DE -LCR Inflows Reg And C				
Nevt				
Ellers				
F . Funzaccione				
Expressions E.Cubae				
E Catalon				
Process Matadata				
Reporting Metadata				
<				

Figure 23: MDB - Business Metadata – Derived Entity

You can view the following information in this page:

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

3 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.

It includes:

- Data Preparation
- Mapping of Results to Line Items in Reporting
- <u>AgileREPORTER: Submission</u>

3.1 Data Preparation

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

- <u>Assumptions for Data Preparation</u>
- <u>Run/Execution Expectations</u>
- Projection Data
- Data Flow from Sources Systems to Staging Area
- Data Flow from Staging to Results Area
- Data flow from Staging to Processing Area
- Data Flow from Processing to Results Area
- Dimension Tables/Entities

3.1.1 Assumptions for Data Preparation

- RRS is a reporting solution, which uses data from underlying fact tables directly for reporting. The end user is expected to prepare the load for the required data in reporting area accordingly. Although this has a thin processing layer to reclassify to regulatory dimensions and bands, all the processing measures are expected to be from respective applications and provide as required.
- 2. It is integrated with results area of the respective processing application, and any change in the underlying processing can disturb the RRS data sourcing.
- 3. Baseline and stress data must be populated with appropriate codes. Inaccurate mappings may lead to inaccurate results. For details please refer to <u>Relationship between Run and Stress</u>.
- 4. For usage of consolidation dimension (which has values like Actual, Budged, Forecast, and so on), all historical data is expected to be tagged as actual for the purpose of reporting vintage data, as per report requirements. For projection data, for a given run and Projection Period (quarter/year), only one set of data is expected to be stored.
- 5. All processing reporting requirements requiring cash flows, integration package expects bucketed cash flow as a input (meaning a time bucket for cash flow and cash flow amount is expected as input).

3.1.2 EBA RUN CHART

Oracle Financial Services Regulatory Reporting for EBA – Lombard Risk Integration Pack provides the EBA RUN Chart listing the tasks required for population of data for EBA 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
- EBA Specific Data Population and Transformation
- Derived Entity Refresh

Download the EBA 8.0.5.0.0 RUN Chart from the MOS.

3.1.3 Run/Execution Expectations

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

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

Note:

- For Movement measures data is not carried from one reporting period to another. For example, Profit or Loss. Where General ledger balances such as loan outstanding are carried forward from one year to another, profit and loss is period specific.
- Therefore, unlike End of Period (EoP) balance, movement values for quarter actuals must be derived for reporting. For a historical data, net sales for quarter 3 is the difference between sales figure as of end of quarters 2 and 3. You do not need to provide this difference as a download. Movement data for actual is identified through different runs and the respective values is summed up.
- Only those records, whose corresponding runs fall between the fiscal month start date and end date of the reporting quarter are selected for summation. Each Run has an associated date, and runs can be performed daily. Assuming that runs are performed daily in a given quarter (90 days), RRS sums up data points across all 90 days to arrive at a quarter end movement figure.

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

3.1.4 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 <u>Data Integration Hub (DIH) User</u> <u>Guide</u> in OTN 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.

3.1.5 Data Flow from Staging to Results Area

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

3.1.5.1 Pass Through Data

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

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

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

3.1.5.2 Derived / Transformed Data and Reclassifications

OFSDF Interface with Lombard Risk for EBA requires specific hierarchies and data to be transformed and reclassified to regulator specific values.

Table 3: Data Transformation Example

Source Hierarchy		Target Hierarchy	
Maturity Date	As-of-Date	DIM EBA Remaining Maturity	

This rule uses the bank-specific data coming at account level, such as maturity date. The difference between the maturity date and the as-of-date is computed to arrive at the remaining maturity band. However, these values are bank specific, and must be converted or reclassified to regulatory specific set of value such as DIM EBA Remaining Maturity Band as mentioned above.

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

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

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

3.1.5.3 Re-classified to Regulatory Classifications

After transformation, the regulatory data is reclassified as follows:

Table 4: Data	Reclassification	Example 1
---------------	-------------------------	-----------

Source	Attribute	Interim Target	Target
DIM PRODUCT	Withdrawable Reserve	DIM STANDARD PRODUCT	DIM REG PRODUCT
Checking Accounts	= N	CASA	Current Accounts

Table 5: Data Reclassification Example 2

FCT REG ACCOUNT SUMMARY			
Account Number	REG PROD Classification	Remaining Maturity Band	Delinquency Band
1	OTHER TERM LOAN	1	3

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

- Regulatory Product Classification
- Regulatory Instrument Classification
- Trading Account Book Type Classification

The additional transformations that are performed are:

- Remaining Time to Maturity Band
- Regulatory Delinquency Band

Within reclassification rules, few rules where source is customer specific values. In such cases, these rules must be validated and updated as required by end user because Out of Box rule may differ from what end user has. Such rules are very few and restricted to:

- 1. Standard Product Type Reclassification
- 2. Standard Party Type Reclassification
- 3. Standard Mitigant Type Reclassification
- 4. Regulatory Industry Reclassification
- 5. Regulatory Credit Status Reclassification
- 6. Regulatory Loan Purpose Reclassification

Refer to **Business Metadata** for details of these reclassifications.

3.1.6 Data Flow from Staging to Processing Area

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

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

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

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

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

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

3.1.7 Data Flow from Processing to Results Area

This step is similar to <u>Data Flow from Staging to Results Area</u>. It involves either pass through data from processing to results or loading directly to results (refer <u>Section 3.1.8</u>). This is mostly due to processing measures such as Fair Value, Risk Weighted Assets, and so on.

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

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

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

Most of the fact tables used in regulatory reporting are run enabled and have a composite primary key inclusive of run identifier that enables same snapshot of data to be loaded multiple times into the target fact table for any given execution date. All the out of the box processes that impact data used in regulatory reports are executed as part of an integrated run to ensure that run identifier is consistent across fact tables. Since the reporting is done on an integrated schema, it is imperative for the custom data flow design to keep this integrity intact. This essentially means that the custom ETL processes designed to load the data directly into the fact tables must be able to leverage the run identifier generated by the run engine during execution. Run Identifier information is available in DIM_RUN table.

Correct Dimensional Lookup Configuration

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

For example, FCT_LRM_ACCOUNT_SUMMARY.n_asset_level_skey \rightarrow 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.

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

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

3.1.8.1 DIH Connectors

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

Connector Definition - Internet Explorer		
	Connectors	
Connectors > Connectors (Definition Mode) >		
* Connector Flow Diagram		
a	Definition Source Surce Surget International Mapping Properties Surmar	y
	What are the objectives of this connector?	
	Which operation should this connector perform on OFSAA?*	
	Insert data Extract data	
	On which OFSAA module should this operation be performed? *	
	Staging Results	
	For which applications (if any) should this connector be mapped?	
	v	
	For which External Data Stores (if any) should this connector be mapped?	

Figure 24: DIH Connectors

3.1.8.2 Data Mapping (T2T)

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

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

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

Refer to the OFS AAI User Guide for more details on configuring a F2T.

3.1.9 FSDF Entity Information

3.1.9.1 Dimension Tables/Entities

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
1	DIM_ACCOUNT_CLASSIFICATION	Account Classification Dimension	This entity stores the account classifications according to different regulations.
2	DIM_ASSET_LEVEL	Liquidity Asset Level	This table stores the various Assent Level that can be assigned to the account. Under Basel Accord an account can be either Level 1 Asset or Level 2 Asset or Other Asset.
3	DIM_BANDS	Bands Dimension	This table stores the list of band dimensions. Information on the table name, columns containing the band codes, upper and lower bound values are stored in the setup table and a generic code is executed to populate the band codes in the respective fact tables.
4	DIM_BANKING_ARRANGEMENT	Banking Arrangement Dimension	This table stores the banking arrangement codes.
5	DIM_BASEL_ASSET_CLASS	Basel Asset Class	This table stores the Basel defined Asset classes used to arrive at the relevant risk weight category or calculation formula.
6	DIM_BASEL_BANK_ROLE	Basel Bank Roles	This table stores the Bank Role type as defined by Basel Accord.
7	DIM_BASEL_CREDIT_RATING	Basel Credit Ratings Dimension	This table stores the Basel defined Credit Ratings
8	DIM_BASEL_METHODOLOGY	Basel Methodology Dimension	This table stores the Approach Methodology as defined by Basel

Table 6: Dimension Seeded Tables/Entities

OFS Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack User Guide, Release 8.0.5.0.0

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
9	DIM_BASEL_PRODUCT_TYPE	Basel Product Types Dimension	This table stores the product type as defined by Basel.
10	DIM_BOOLEAN_FLAGS	Boolean Flag Dimension	This table stores the list of the Boolean Flags.
11	DIM_CLEARED_TXN_BANK_ROLE	Cleared Transaction Bank Role Dimension	This table stores the role of the financial institution in the transactions cleared by central counterparties, for example: Clearing Member, Clearing Member Client.
12	DIM_CONSOLIDATION	Consolidation Dimension	This entity stores details of various kinds of values to be analyzed like actual or budget.
13	DIM_COUNTRY	Country Dimension	This table stores country dimension data.
14	DIM_CREDIT_LINE_PURPOSE_CAT	Credit Line Purpose Category Dimension	This entity stores the purpose category of credit line which is available for liquidity, credit, both or other. This may have four values: LIQ (=Liquidity), CRT (=Credit), BOT (=Both Liquidity and Credit), OTH (Others).
15	DIM_CREDIT_RATING	Credit Rating Dimension	This table stores the credit rating information.
16	DIM_CURRENCY	Currency Dimension	The table stores the currency information.
17	DIM_DELQCY_WORKOUT_PROGRAM	Delinquency Workout Program Dimension	This table stores the loss / delinquency workout program associated with loans. Workout program are defined generally as: if particular program is deferment, forbearance, term changes, rate changes, and so on.

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
18	DIM_DEPOSIT_PRIM_PURPOSE	Deposit Primary Purpose	This table stores the primary
		Dimension	Values are:
			(1) $PAVPEMIT = Payment$
			remittance:
			(2) SAFEKEEPING =
			Administration of payments and
			cash flows related to the
			safekeeping of investment assets.
			Not including the purchase or sale
			of assets;
			(3) PAYROLLADMIN = Payroll
			administration and control over
			the disbursement of funds;
			(4) PYMNTORDER =
			Transmission, reconciliation, and
			confirmation of payment orders;
			(5) DAYOVERDRAFT = Daylight
			overdraft;
			(6) INTRADAYSETTLEMNT =
			Determination of intra-day and
			final settlement positions;
			(7) SECTRNS = Settlement of
			securities transactions;
			(8) CAPDSTBN = Transfer of
			capital distributions and recurring
			contractual payments;
			(9) SUBSCREDEMNS =
			Customer subscriptions and
			redemptions;
			(10) ESCFNDTRNSFR = Escrow,
			funds transfer, stock transfer, and
			agency
			11) CUSTFNDDISTRBN =
			Scheduled distribution of
			customer funds;
			(12) ESCFNDTRNSFRPAYSET =
			Escrow, funds transfer, stock
			transfer and agency services

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
			including payment and settlement services, payment of fees, taxes, and other expenses; and (13) FNDCOLL = Collection and aggregation of funds. (14) OTH = Others
19	DIM_EXPOSURE_UNDERLYING_TYPE	Exposure Underlying Type	This table stores the various underlying type for the exposures.
20	DIM_GAAP	Generally Accepted Accounting Principles Dimension	This entity stores the details of Generally Accepted Accounting Practice.
21	DIM_HOLDING_TYPE	Holding Type Dimension	This table stores the Holding Type of the security.
22	DIM_INSTRUMENT_TYPE	Instrument Type Dimension	This entity stores the details of all instrument types that are supported by Reveleus Market Risk.
23	DIM_LCR_CAP_CASH_FLOWS	LCR cap dimension	This table stores the cap on cash flows for liquidity reporting.
24	DIM_MATURITY_BUCKETS	Maturity Bucket Dimension	This table stores the bucket ranges for maturity dates of an account.
25	DIM_METHODOLOGIES	Methodologies Master	This entity stores the different methodologies available for different applications.
26	DIM_OR_STATUS	Operation Risk Status Dimension	This table stores information about Status like Open, Close, Complete, and so on.
27	DIM_PRODUCT_BOOK	Product Book Dimension	This table stores exposure details whether it is Banking book or Trading book (if info is not available it is under Missing category).

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
28	DIM_REG_CAP_EXEMPTION_CRITERIA	Regulatory Capital Exemption Criteria Dimension	This table stores the various exemption criteria as specified under the regulatory capital guidelines. This exemption criteria is applicable for any exposures to be exempted from the regulatory calculation like leverage ratio or large exposures. These criteria is unique and is not overlapping for the exposures in a specific run.
29	DIM_REG_CONSTITUTED_FORM	Regulatory Dimension for Company Constitution Form	This table stores the list of all constituted forms of establishment of an entity for various jurisdictions like Joint stock, Mutual/cooperative, Other non- joint stock, and so on.
30	DIM_REG_DEPOSIT_TYPE	Regulatory Deposit Type Dimension	This table stores details of various deposit types like Demand deposits and NOW accounts.
31	DIM_REG_ENTITY_TYPE	Regulatory Dimension for Entity Type	This table stores the list of all regulatory entity types to be reported in various jurisdictions like Universal banking, Retail/commercial banking, Investment banking, Specialised lender, and so on.
32	DIM_REG_INSTR_CLASSIFICATION	Regulatory Instrument Classification	This table stores data for different Instrument Classified defined by Regulators.
33	DIM_REG_LOAN_PURPOSE	Regulatory Loan Purpose Dimension	This table stores the description for the regulatory loan purpose / utilization of loan amount. Values expected are: 1 = Purchase 4 = Rate / Term Refinance 5 = Cash-Out Refinance 6 = Other Refinance

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
			 7 = Home Improvement 8 = Debt Consolidation 9 = Education A = Medical Y = Other U = Unknown
34	DIM_REG_PARTY_RELATIONSHP_TYPE	Regulatory Party Relationship Type Dimension	This table stores the relationship types defined by the Regulators. The table is used to determine the regulatory relationship type between two parties. This can also be used for relationship type between an entity and a party, wherein the entity is represented.
35	DIM_REG_PRODUCT_CLASSIFICATION	Regulatory Product Classification Dimension	This tables stores the classification of loans underlying Mortgage Servicing Rights into Regulatory classes as required for reports. Example: FHLMC/ FNMA, FHA loans, and so on.
36	DIM_REG_PRODUCT_TYPE	Regulatory Product Type	This table stores regulatory product types. This is used for regulatory reporting purpose and contains values like Auto Loans, Credit Cards, other consumer loans, and so on.
37	DIM_RISK_TYPE	Risk Type Dimension	This table stores the Risk Types. For example: Price Risk, Volatility Risk, and so on.
38	DIM_RISK_WEIGHT	Risk Weight Dimension	This table stores the various Risk Weight assigned under Basel Accord.

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
39	DIM_STANDARD_ACCT_HEAD	Standard Accounting Head Dimension	This entity lists the various standard accounting heads (Equity, Reserves and Surplus, and so on) under which a bank classifies its GL sources of accounting capital.
40	DIM_STANDARD_EVENT_TYPE	Standard Loss Event Type Dimension	This entity stores the master list of Operational Loss Event Types as prescribed by the Regulator.
41	DIM_STANDARD_PARTY_TYPE	Standard Party Type Dimension	This table stores the standard party type, party here could be customer, issuer and guaranator, and so on.
42	DIM_STANDARD_PRODUCT_TYPE	Standard Product Type Dimension	This table stores the list of all product types specified by regulator for risk computations.
43	DIM_STD_MITIGANT_TYPE	Standard Mitigant Type Dimension	This entity stores the standard mitigant type.
44	DIM_TRADING_ACCT_BOOK_TYPE	Trading Account Book Type	This table stores the trading assets and liabilities. Along with Holding type as held for trading at times regulator has an additional criteria like positive fair value for identification of trading assets and negative fair value for trading liabilities.
45	DIM_UNDRLYNG_ASST_POOL_TYPE	Underlying Asset Pool Type Table	This table stores the underlying asset pool type for derivative instruments. For example: Student Loan ABS means an asset backed security backed by student loans. In this case, this table stores Student Loan.

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions
46	DIM_REG_FIXED_ASSETS	Reg Fixed Assets Dimension	This table stores the data related to reg fixed assets. Reg fixed assets are physical assets such as Buildings, Land, Machinery, Automobiles, Gold bullion, and so on. They can be sold and appropriate profit/loss can be recognized based on appropriate accounting principles.
47	DIM_REG_VALUATION_METHOD	Regulatory Valuation	This table stores the Regulatory valuation method used to calculate the mitigant value.
48	DIM_FV_CLASSIFICATION_TYPE	Fairvalue Classification Type For Dimension	This table stores list of all the fair value option classification types.
49	DIM_CASH_FLOW_TYPE	Cash Flow Type Dimension	This table contains the cash flow types like principal, interest, and so on.

3.1.10 Fact Tables/Entities

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

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

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

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
1	FCT_IFRS_ACCOUNT_SUMM ARY	Fact IFRS Account Summary	This table holds the measures related to account that are computed by IFRS application.	Processing
2	FCT_COMMON_ACCOUNT_S UMMARY	Fact Common Account Summary	This table stores common account level information that usually comes as an input through staging.	Staging
3	FCT_CREDIT_LINE	Fact Credit Facility	This table stores the credit facility data. Credit facility is committed line of credit given to a customer who can have multiple draws / exposures out of a given credit line.	Staging, Processing
4	FCT_CREDITRISK_ACCOUNT _SUMMARY	Fact Credit Risk Account Summary	This entity captures different measures of exposures pertaining to Credit Risk Analytics.	Staging
5	FCT_IFRS_MITIGANTS_SUMM ARY	Fact IFRS Mitigants Summary	This table stores the IFRS mitigants summary.	Processing
6	FCT_LCR_CAP_WEIGHT_SPE CS	Fact Cap On Flows And Weight Specification For LCR	This table stores the inputs for cap on cash flows and applicable weight that is haircut, which is used in Liquidity Coverage Ratio reporting as stipulated in the Delegated Act on Liquidity issued by the European Commission.	Processing

Table 7: Fact Seeded Tables/Entities

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
7	FCT_LEGAL_ENTITY_DETAIL S	Fact Legal Entity Details	This table stores the legal entity details.	Staging
8	FCT_LLFP_ACCOUNT_SUMM ARY	Fact Loan Loss Forecasting And Provision Account Summary	This entity stores loan loss forecasting and provision account summary. This table is an input from loan loss forecasting and provision (LLFP) application.	Processing
9	FCT_LRM_ACCOUNT_SUMMA RY	Fact LRM Account Summary	This table stores the Account Derived details in Liquidity Risk Management (LRM) solution.	Processing
10	FCT_LRM_ACCT_PLCD_COL_ MAP	Fact LRM Account Placed Collateral Map	This entity stores the details of account and the placed collateral.	Processing
11	FCT_LRM_PLACED_COLLATE RAL	Fact LRM Placed Collateral	This entity stores the LRM Placed Collateral details.	Processing
12	FCT_MGMT_REPORTING	Fact Management Reporting	This table stores management reporting data related to organization and product profitability / income statement / balance sheet.	Processing
13	FCT_MITIGANT_REG_CAPITA L	Fact Mitigant Regulatory Capital	This table stores the regulatory capital information related to mitigants.	Processing
14	FCT_MITIGANTS	Fact Mitigants	This entity stores the consolidated details of all the mitigants.	Staging
15	FCT_OPERATIONAL_LOSS	Fact Operational Loss	This entity stores the Operational Losses as reported by the Financial Institution or the Operational Loss Data Consortium.	Staging
16	FCT_OPSLOSS_DATA_THRES HOLD	Fact Operation Loss Threshold	This table stores the threshold for the operational loss recording for a given combination of Line of Business and every type.	Staging
17	FCT_PARTY_PARTY_RELATI ONSHIP	Fact Party To Party Relationship	This table stores the relationship between the parties.	Staging

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
18	FCT_PLACED_COLLATERAL	Fact Placed Collateral	This stores the details of collateral which are placed against an account.	Staging
19	FCT_REG_ACCOUNT_SUMMA RY	Fact Regulatory Account Summary	This table stores the regulatory reclassifications and other information as required for regulatory reporting. Note: Since the	Results
			P_NCA_DISPOSAL_GRP_FLAG value is not directly available in bank's source system, this flag must be updated separately post stage data loading. The bank can choose any method (that is, rule/ excel/ query population, and so on) to populate this column.	
20	FCT_REG_ACCT_MITIGANT_ MAPPING	Fact Regulatory Account Mitigant Mapping	This table stores the account mitigant mapping information.	Processing
21	FCT_REG_AGG_CASH_FLOW S	Fact Regulatory Aggregated Cash flows	This entity stores the Aggregated Cash flows for regulatory reporting.	Processing
22	FCT_REG_CAP_ACCOUNT_S UMMARY	Fact Regulatory Capital Account Summary	This table stores regulatory capital for each account. This table is an input from Basel application.	Processing
23	FCT_REG_CAP_PARTY_GRP_ MMBR_MAP	Fact Member Map for Party-Party Relationship	This table stores the mapping between member and the group head and the type of relation. Members are determined from both party dimension and party- party relationship entity.	Processing

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
24	FCT_REG_CAP_PLCD_COLL_ SUMMARY	Fact Regulatory Capital Placed Collateral Summary	This table stores the information of all exposures to a bank which are placed collateral. The placed collateral are collateral placed by the bank for either default fund contribution or for other OTC transactions, with a central counterparty. It is generally used for cleared transactions and default fund contributions.	Processing
25	FCT_REG_LARGE_EXP_CP_LI MITS	Fact Regulatory Large Exposure Counter Party Limits Details	This table stores the values of Large Exposure Limits.	Processing
26	FCT_REG_CP_CAPITAL_SUM MARY	Fact Regulatory Counterparty Capital Summary	This table stores all the regulatory capital related information of a counterparty. Some of the risk parameters in this table are probability of default and internal and external rating for the counterparty. This table is generally used for CVA calculations and default fund calculations.	Processing
27	FCT_REG_PLACED_COLLATE RAL	Fact Regulatory Placed Collateral	This table stores the cash flow groups required for EBA Reporting.	Processing
28	FCT_SIGNIFICANT_CURRENC Y	Fact Significant Currency	This table stores the significant currency value. It is a currency that is held in significant quantities by governments and financial institutions as part of their foreign exchange reserves. This table is used for LCR reports.	Processing

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
29	FCT_SWAP_MITGT_PLCD_CO LL_MAP	Fact Collateral Swap Account Map for Collateral Lent and Mitigant Received	This table stores the mapping between the collateral lent and mitigant received on a proportionate basis for a Collateral Swap account.	Staging
30	FCT_LOAN_ACCOUNT_SUMM ARY	Fact Loan Summary	This table stores the details of loans. This table includes mortgage, vehicle loans.	Staging
31	FCT_FIXED_ASSETS	Fact Fixed Assets	This fact table stores measures pertaining to assets. Fixed assets are physical assets such as Buildings, Land, Machinary, Automobiles, Gold bullion etc. They can be sold and appropriate profit/loss can be recognized based on appropriate accounting principles.	Staging
32	FCT_ACCOUNT_MITIGANT_M AP	Fact Account Mitigant Map	Processing entity to capture account to mitigant mapping. It supports more than one mitigant to be mapped to an account.	Staging
33	FCT_ACCT_FAIRVALUE_ATTR IBUTION	Fact For Fair Value Gain Loss Values	This fact table stores the FV gain loss value taken to equity or profit/loss.	Processing
34	FCT_ACCT_PLACED_COLL_M AP	Fact Account Placed Collateral Map	This table stores account to placed collateral mapping. It is an intersection table to denote a placed collateral can be used in multiple account & an account contains multiple collateral.	Staging

SI. No.	List of Seeded Tables	Table/Entity Logical Names	Table/Entity Descriptions	Data Flow Type
35	FCT_REG_FIXED_ASSETS	Fact Reg Fixed Assets	This fact table stores measures pertaining to the assets required for regulatory reporting. Fixed assets are physical assets such as Buildings, Land, Machinary, Automobiles, Gold bullion etc. They can be sold and appropriate profit/loss can be recognized based on appropriate accounting principles.	Processing
36	FCT_REG_RUN_LEGAL_ENTI TY_MAP	Fact Regulatory Legal Entity Run Map	This table stores reporting entity identifier for every regulatory reporting run.	Processing

3.2 Mapping of Results to Reporting Requirements of Lombard Risk



Figure 25 explains the flow of data between OFSAA and AgileREPORTER.

Figure 25: Data Flow between OFSAA and AgileREPORTER

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

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



Figure 26: Decision Process in AgileREPORTER

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

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

3.3 AgileREPORTER: Submission

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

4 OFSAA Features

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

- OFSAA Infrastructure
- Business Metadata
- Derived Entity
- Rules Run 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 OFSAA infrastructure. Additionally, metadata route provides traceability from reporting elements to the data elements used.

4.1 OFSAA Infrastructure

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

- Expressions
- Hierarchies
- Filters

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

	al Applications	III ▼ 👗 ▼ US-English ▼ OFSA	D 🔻
Applications Object Administration System Configuration & Identi Select Applications Financial Services Analytical Applications Reconciliation Fra ▼ ▲ ● Common Tasks ● ● Data Model Management ● ● Data Model Management ● ● Outlied Analytical Metadata ● ● @ Data Model Management ● ● Management ● ● Materia Framework ● © Operations ● ● Metadata Browser ● ● Metadata Browser	ty Management My Inbox My Inbox Optimization Common Tasks Image: Data Model Image: Data Model Image: Data Model Image: Data Model	Inified Analytical Metadata Deline and maintain analytical metadata definitions Image: Second Secon	-
 ▶ 1 Setup ▶ 2 Setup ▶ Reconciliation Definition ★ Run Management ▶ 2 Data Entry ▶ 2 Review 	Metadata Browser Browse metadata lineage Reconciliation Framework Reconciliation Framework Setup Setup	Reconciliation Definition	
	Run Management Run Management Review Review	Data Entry Data Entry	~

Figure 27: Landing Page

4.2 Business Metadata

In addition to Derived Entity, RRS uses the following OFSAA features to create the business metadata. For details on the features, see <u>OFS Analytical Applications Infrastructure User Guide</u> in <u>OHC</u> documentation library.

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

4.3 Derived Entity

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

Derived Entities comprise the following:

- Measures
- Hierarchies
- Datasets

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

 Navigate to path *Financial Services Data Foundation → Unified Analytics Metadata → Business Metadata Management → Derived Entity*. The existing derived entities summary screen is displayed. You can Add a new derived entity and Edit, View, Delete, or Copy an existing derived entity.

	cal Applications			₩ ▼	🚠 🔻 🛛 US-Engl	ish ▼ OFS	SAD 🖲
Applications Object Administration System Configuration & Ident	ity Management						
Select Applications	Financial Services Data Foundation > Unified	Analytical Metadata > Business Metadata	Management > Derived Entity				
Financial Services Data Foundation	Cummer Cara an					0	Т
Financial Services Data Foundation	Summary Screen						
Gata Model Management	 Search and Filter 				୍ V Search	🖊 Reset	
Eli Data Management Framework	Code		Source	Туре	•		
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Business Metadata Management	Short Description		Autho	rized			
Alias	Desired Father						
Se Derived Entity	 Derived Entity 						
III Dataset	🕂 Add 🗈 Edit 🎽 View	Delete Copy		Search			
Heasure &		Chest Description	Less Description	Creation Date	Course Turne	Material	ı I
Build Hierarchy		DE - Reg Account Summany	DE - Reg Account Summany	Sat Jul 01 00:56:26 JST 2017	Dataset	Vor	
Contraction Contraction		DE - Key Account Summary	DE - Key Account Summary	Thu Ave 10 00:00:00 IST 2017	Dataset	Vec	
Business Processor		DE - Management Reporting OTD	DE - Management Reporting OTD	Thu Aug 10 00.00.00 IST 2017	Dataset	Vec	
JAU Map Maintenance		DE - Management Reporting MTD	DE - Management Reporting MTD	Sat Jul 01 09:50:20 IST 2017	Dataset	Vec	
Expression		DE - Reg Account VTD Matrice	DE - Reg Account VTD Metrics	Sat Jul 01 09:56:26 IST 2017	Dataset	Vec	
Save Metadata		DE - Reg Account OTD Metrics	DE - Reg Account OTD Metrics	Sat Jul 01 00:56:26 IST 2017	Dataset	Vor	
Analytics Metadata		DE - Reg Account QTD Metrics	DE - Reg Account QTD Metrics	Sat Jul 01 09:56:26 IST 2017	Dataset	Vor	
Rule Run Framework		DE - Reg Account with Metrics	DE - Reg Capital Account Summany	Sat Jul 01 09:56:26 IST 2017	Dataset	Vas	
Run Management		DE- Counterparties Large Exposure	DE: Counternarties Large Exposure	Sat Jul 01 09:56:26 IST 2017	Dataset	Vas	
Operations		DE- Counterparties Individual	DE- Counterparties Individual	Sat Jul 01 09:56:26 IST 2017	Dataset	Vas	
Settings	DEBR011	DE- Counterparties Large Exposure	DE- Counternarties Large Exposure	Sat Jul 01 09:56:26 IST 2017	Dataset	Ves	
🛗 Metadata Browser	DEBR012	DE - Management reporting EOP B	DE - Management reporting EOP B	Sat Jul 01 09:56:26 IST 2017	Dataset	Yes	
	DERR013	DE - Management Reporting EOP	DE - Management Reporting EOP	Sat Jul 01 09:56:26 IST 2017	Dataset	Yes	
	DERR014	DE - Reg Account Summary BOY	DE - Reg Account Summary BOY	Sat Jul 01 09:56:26 IST 2017	Dataset	Yes	

Figure 28: Derived Entity Summary Screen

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

	I Applications			Ë	VS-Eng	lish 🔻 OFS/	ND ₹
Applications Object Administration System Configuration & Identity	Management						
Select Applications	Financial Services Data Foundation	> Unified Analytical Metadata > Business Me	tadata Management > Derived Entity				
Financial Services Data Foundation	Derived Entity D	ataila					^
Financial Services Data Foundation	Derived Entity D	etans					
Data Model Management	V Derived Entity Details						
Linitiari Analytical Metadata	* Code		Application Name				
Onneo Publicar Included Dimension Management	* Short Description		Course Name				
🔺 🛅 Business Metadata Management	Shore Description		Source Name				
Alias	Long Description		Refresh Interval	None			
Derived Entity	* Source Turpe	Datasat	Pofrach Mathad	None			
I Dataset	Source type		Keiresi wetrou	None			
dPa Measure Build Hierarchy	Aggregate	\bigcirc	Enable Query Rewrite				
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Business Processor							
Map Maintenance	DataSet Name	· ·	Hint				
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Analytics Metadata	Available Values		Selected Values				
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Run Management		>>		<u>^</u>			
Operations							
Settings				~			
Ketadata Browser		*		\times			
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Figure 29: Derived Entity User Interface

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

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

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

4.3.1 Creation of Derived Entity

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

4.3.2 User Roles

Following are the user roles for derived entity:

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

4.4 Rules Run Framework Features

OFSDF Interface with Lombard Risk for EBA uses the following Rules Run Framework of OFSAA. For details on the features refer to <u>OFS Analytical Applications Infrastructure User Guide</u> in <u>OHC</u> documentation library.

 Rules: Financial institutions require constant monitoring and measurement of risk in order to conform to prevalent regulatory and supervisory standards. Such measurement often entails significant computations and validations with an organization's data. Data must be transformed to support such measurements and calculations. The data transformation is achieved through a set of defined Rules.

RRS uses Rules for reclassification of dimensions.

- Process: A set of Rules collectively form a Process. A Process definition is represented as a Process Tree. The Process option in the Rules Run Framework provides a framework that facilitates the definition and maintenance of a Process. By defining a Process, you can logically group a collection of Rules that pertain to a functional process.
- **Run**: The Run feature in the Rules Run Framework helps you to combine various components and/or processes together and execute them with different underlying approaches. Further, run conditions and/or job conditions can be specified while defining a run.

4.5 Dimension Mapping

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

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

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

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

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

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

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

5 Executing Run through Run Management

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

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

5.1 Summary and Details Page

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

5.2 Navigation within the Summary Page

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

- Search
- List of Runs

5.2.1 Search Section

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

Applications Object Administration System Configuration & Identity Management												
Select Appli	cations		Financial	Financial Services Data Foundation 👌 Run Management 🤌 Run Management								
Financial Se	rvices Data Foundation	•										
🔺 🔂 Finan	cial Services Data Founda	tion		Run Management Summary								
Data Model Management												
▶ 🕮 D	Data Management Framework			â Search								
4 🔳 U	nified Analytical Metadata		Segme	Segment EBASEG			Run Name					
▶ 6	Dimension Management		Bup Tu	Due Tau								
> K	Business Metadata Mana	agement	Run Ty	Run Type								
► k	Analytics Metadata											
► 🛃 R	ule Run Framework		× Lis	t of Runs				○ 約 約 日	₹1 to 2 of 2			
4 28 P	un Management			Run Name		Run Type	Created By	Created Date	Last Modified By	Last Modified Date	V	
			<u> </u>	EBA Regulatory Reporting Run		BASELINE RUN	SYSADMN	11/30/2016	SYSADMN	12/16/2016		
	Run Management			EBA Source Base Run		BASELINE RUN	SYSADMN	12/16/2016		1		
Generations												
▶ 📑 Si	ettings											
🛅 M	etadata Browser											



5.2.2 List of Runs Section

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

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

	alytica	al Applications						US-English ▼ C	FSAD 🔻
Applications Object Administration System Configuration	& Identity	y Management							
Select Applications Financial Services Data Foundation > Run Management > Run Management									
Financial Services Data Foundation									
Einancial Services Data Foundation Run Management Summary									
B Data Model Management								2	
Data Management Framework E Unified Analytical Metadata	* Search Segment EBASEG			~	Run	Name			
Oimension Management Business Metadata Management	Run Type								
Analytics Metadata	* List of Runs 🛛 🗐 🚱 使 🔍 👘 市 市 市								
Rule Run Framework		Run Name		Run Type	Created By	Created Date	Last Modified By	Last Modified Date	V
Kun Management	✓	EBA Regulatory Reporting R	un	BASELINE RUN	SYSADMN	11/30/2016	SYSADMN	12/16/2016	
Run Management		EBA Source Base Run		BASELINE RUN	SYSADMN	12/16/2016	-	-	
Lo Operations Bestings Metadata Browser									

Figure 31: Run Selection

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

5.2.2.1 List of Runs Summary Grid

The following columns categorize each Run in the summary grid:

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

5.2.3 Navigation within Run Default Parameters Window

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

۶ مُر Run Details								
lun Name	EBA Regulatory Reporting Run							
* 2	Run Execution Parameters							
eporting Currency *								
egal Entity								
consolidation Type	Consolidated							
onsolidation Hierarchy								

Figure 32: Run Default Parameters Window

NOTE: To modify or view the parameters the Modify Run Parameters role should be mapped to that relevant user profile.

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

5.2.3.1 Run Details Section

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

5.2.3.2 Run Execution Parameters Section

In this section, you can update the following:

- **Reporting Currency**: Reporting Currency Code parameter is used for calculation of amounts in Reporting Currency during Data Population.
- Legal Entity: Legal Entity Code parameter is used for identifying the legal entity, which is used for the Run.
- **Consolidation Type**: Consolidation Type parameter is used for selecting legal entities on a solo or consolidation basis. In a solo run, only the selected legal entity will be used. In a consolidated run, along with the selected legal entity, all its child legal entities are also used.

• **Consolidation Hierarchy**: Legal Entity Hierarchy is used for selecting the required hierarchy for the consolidated run. This parameter is not required for solo run.

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

NOTE: To get the values for Reporting Currency parameter and Legal Entity parameter, you need to save the following hierarchies under Save Metadata screen:

- Legal Entity Code for Run (HSFDF001)
- Reporting Currency Code for Run (HSFDF002)
- Legal Entity Hierarchy for Run (HSFDF003)

NOTE: For further details on Save Hierarchy, refer to Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack 8.0.5.0.0 on <u>OHC</u>.

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

5.2.4 Navigation within Run Execution Parameters Window

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

Run Details									
Run Name		EBA Regulatory Reporting F	Run						
े हैं. Run Execution Parameters									
Reporting Currency *									
Legal Entity									
Consolidation Type	Consolidated	Consolidated							
Consolidation Hierarchy									
FIC MIS Date *									
Run Execution Description									
Save Execute Close									
* Audit Panel									
Created By	SYSADMN		Created Date		11/30/2016				
Last Madified Du	SVSADMN		Last Modified Date		12/16/2016				

Figure 33: Run Execution Parameters Window

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

5.2.4.1 Run Details Section

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

5.2.4.2 Run Execution Parameters Section

The following Run execution parameters can be updated:

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

NOTE: To get the values for Reporting Currency parameter and Legal Entity parameter, you need to save the following hierarchies under Save Metadata screen: Legal Entity Code for Run (HFSDF001)

Reporting Currency Code for Run (HFSDF002)

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

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

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

5.2.5 Navigation within Run Execution Summary Page

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

					Run Execu	tion Summary				
Run Name EBA Regulatory Reporting Run						Run ID 1480498304801		1480490304801		
Run Type			BASELINERUN							
A Run Ex	ecution Details								E E 0 2 0 E V	1 to 2 of 2 0 0 0 0
	Run Skey V	Run Execution Id		RC MISDATE	Execution Status	Execution Date	Time of Execution		Reporting flag	Run Description
	3	1502453698240		05/30/2016	COMPLETE	08/11/2017	17:45:00		Approved	EBA REG RUN 2nd Time
	1	1502444139234		08/30/2018	COMPLETE	08/11/2017	15:42:53			EBA REG RUN
						Close				

Figure 34: Run Execution Summary

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

5.2.5.1 Run Execution Summary Section

The Run Execution Summary displays the following details:

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

5.2.5.2 Run Execution Details Section

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

- **Parameter details**: Click this icon to view the Run execution and Run default parameter details in read-only mode.
- **Copy**: Click Copy icon, to copy the parameters as defined in the *Run Execution Parameter* window to create a new batch.
- **Execute**: Click Execute icon to trigger the batch which has been created from the *Run Execution Parameter* window. The status of the triggered batch is displayed. In the Execution Summary page, multiple selections of the execution IDs are available to trigger a batch.

- Request Report Flag: To request for a Report Flag, select a Run Execution ID in the Run Execution Summary page and click Request for Reporting Execution icon. A dialog box appears to input your comments. Click Submit and the status of this Run is displayed in the Report Flag section. Only a successful execution can be requested for reporting. For the selected Run and Execution date, there can be only one reporting flag.
- Override Report Flag: Any reporting execution can be overwritten with another execution. Select a successfully triggered batch in the *Run Execution Summary* page. The Override Report Flag icon is enabled, if an execution is already marked as a *Report Flag*. You can override the execution by updating your comments. This should be approved by the approver and the procedure is similar to the procedure detailed in the *Approve Report Flag* section.
- Approve Report Flag: After submitting the Reporting Run in the earlier section, the Approve Report Flag icon is enabled. After clicking the icon, a dialog box with the User Comments and Approver Comments is displayed. The Approver can update the comments in the Approver Comments field and then click Approve or Reject button accordingly.

5.2.5.3 Run Execution Grid

The Run Execution Details displays the following details:

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

6 Metadata Export Utility

The Metadata Export Utility helps the user 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-in user creates templates and selects Metadata Objects that need to be extracted. The extraction process is supported only for Excel Sheet. While defining the template, user is expected to have prior knowledge of the OFSAA Metadata objects that are relevant from his application point of view.

6.1 Prerequisites

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

- 1. MDB Publish: Execute the batch, INFODOM_MDB
- 2. Logs: MDB logs are generated under deployed area /Context_Name/logs/MDB_XXXX.log
- 3. Data Elements Wrapper Execution: After MDB Publish is completed successfully with message "Metadata publishing is finished." in the /Context_Name/logs/MDB_XXXX.log, you must execute the Data Elements Utility with the following seeded batch to get the Data Lineage for each Metadata in OFSAA:

<INFODOM>_POP_DATA_ELEMENTS_EBA

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

Parameters used in DATA_ELEMENTS Batch

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

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

- a. Login to Oracle Financial Services Analytical Applications interface with your credentials.
- b. Navigate to Applications \rightarrow Financial Services Data Foundation \rightarrow Operations \rightarrow Batch Maintenance
- c. Select Batch Name (<INFODOM>_POP_DATA_ELEMENTS_EBA)
- d. Select **Task1** and click the **Edit** button. The *EditTask Definition* Window is displayed.
- e. Modify the **Parameter List** field as applicable.

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

SI. No.	Parameter	Description	List of Values	Default Value
1	P_METADATA_FLAG	Metadata Parser Flag	Y/N	'Y'
2	P_REPORT_FLAG	Report Parser Flag	Y/N	·Υ'
3	P_MDR_USAGE_FLAG	Usage Parser Flag	Y/N	'N'

SI. No.	Parameter	Description	List of Values	Default Value
4	P_MDR_MD_DF_FLAG	Metadata to Data Flow Flag	Y/N	'N'
5	P_INFODOM_NAME	Infodom Name	##INFODOM##	<value of="" the<br="">Infodom where EBA is installed>. For example: 'EBAINFO'</value>
6	P_SEGMENT_CODE	Segment Code	##SEGMENT##	<value of<br="">Segment Code which is used while installing EBA>. For example: 'EBASEG'</value>
7	P_REG_APP_ID	Application Identifier	##APPID##	Application ID for EBA. For example: 'OFS_REG_REP _EBA'

- Metadata Parser Flag (P_METADATA_FLAG): By enabling this flag, the data elements utility parses all the Business Metadata like Business Hierarchies, Business Measures, Business Processes, Derived Entities, Datasets, Aliases and its lineage between them. It also parses Data Flow Metadata like T2Ts, SCDs, Rules, and the lineage between them.
- Report Parser Flag (P_REPORT_FLAG): By enabling this flag, the data elements utility parses all the Dashboards, Reports, Schedules, Views, and join these outputs with the Metadata which are already parsed through the Metadata Parser Flag (P_METADATA_FLAG).
 - **NOTE:** Even if this flag is enabled, the Dashboards which get parsed depend on the FSI_DE_POP_REPORT_LIST table in Atomic Schema. By default, all Dashboards are enabled and if you wish to parse particular Dashboards, modify the FSI_DE_POP_REPORT_LIST table by enabling / disabling the "Include Report Column". The following are the default Dashboards packaged.

SI. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDE REPORT
1	5001	FI0200	EBA	Y
2	5002	FI0405	EBA	Υ
3	5002	FI0404	EBA	Y
4	5002	FI0403	EBA	Y
5	5002	FI0402	EBA	Y
6	5002	FI0401	EBA	Y
7	5003	FI0700	EBA	Y
8	5004	FI0802	EBA	Y
9	5004	FI0801	EBA	Y
10	5005	C30.00	EBA	Y
11	5005	C29.00	EBA	Y
12	5005	C28.00	EBA	Y
13	5005	C27.00	EBA	Y
14	5005	C26.00	EBA	Y
15	5005	C31.00	EBA	Y
16	5006	FI0500	EBA	Y
17	5007	FI0600	EBA	Y
18	5008	FI0901	EBA	Y
19	5008	FI0902	EBA	Y
20	5009	C17.00	EBA	Y
21	5010	FI1400	EBA	Y
22	5011	FI1000	EBA	Y
23	5012	FI1101	EBA	Y
24	5013	FI1302	EBA	Y
25	5013	FI1303	EBA	Y
26	5013	FI1301	EBA	Y
27	5014	FI1900	EBA	Y
28	5015	C07.00	EBA	Υ
29	5016	C72.00	EBA	Y

SI. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDE REPORT
30	5016	C74.00	EBA	Y
31	5016	C75.00	EBA	Υ
32	5016	C73.00	EBA	Y
33	5017	FI2007	EBA	Y
34	5017	FI2002	EBA	Y
35	5017	FI2001	EBA	Y
36	5017	FI2003	EBA	Y
37	5017	FI2004	EBA	Y
38	5017	FI2005	EBA	Y
39	5017	FI2006	EBA	Y
40	5018	FI1604	EBA	Y
41	5018	FI1605	EBA	Y
42	5018	FI1601	EBA	Y
43	5018	FI1603	EBA	Y
44	5018	FI1602	EBA	Y
45	5018	FI1606	EBA	Y
46	5018	FI1607	EBA	Y
47	5019	FI1800	EBA	Y
48	5020	C47.00	EBA	Y
49	5020	C44.00	EBA	Y
50	5020	C43.00	EBA	Y
51	5020	C40.00	EBA	Y
52	5020	C41.00	EBA	Y
53	5021	FI0101	EBA	Y
54	5021	FI0102	EBA	Y
55	5021	FI0103	EBA	Y
56	5022	FI1701	EBA	
57	5022	FI1703	EBA	
58	5022	FI1702	EBA	Y

SI. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDE REPORT
59	5023	FI2100	EBA	Y
60	5024	FI4102	EBA	Υ
61	5024	FI4103	EBA	Y
62	5024	FI4101	EBA	Y
63	5025	FI4200	EBA	Y
64	5026	FI4300	EBA	Y
65	5027	FI4600	EBA	Y
66	5028	FI4503	EBA	Υ
67	5028	FI4502	EBA	Y
68	5028	FI4501	EBA	Y
69	5029	FI0300	EBA	Y
70	5030	FI3002	EBA	Y
71	5030	FI3001	EBA	Y
72	5031	FI3101	EBA	Υ
73	5031	FI3102	EBA	Y
74	5032	FI4403	EBA	Y
75	5032	FI4401	EBA	Y
76	5032	FI4402	EBA	Υ
77	5033	FI2202	EBA	Y
78	5033	FI2201	EBA	Y

NOTE: After the Metadata Parsing is completed and if there are no further changes in Business Metadata and Data Flow Metadata, you can execute the batch by disabling the Metadata Parser Flag (P_METADATA_FLAG). Now the Metadata is not parsed again, but the Report newly enabled through FSI_DE_POP_REPORT_LIST table is parsed. If there is a change in Business Metadata and Data Flow Metadata, you need to enable the Metadata Parser Flag (P_METADATA_FLAG) and parse once again.

 Usage Parser Flag (P_MDR_USAGE_FLAG): By enabling this flag, the data elements utility parses all the Entities and joins these outputs with the Metadata which are already parsed through Metadata Parser Flag (P_METADATA_FLAG).

- Metadata to Data Flow Flag (P_MDR_MD_DF_FLAG): By enabling this flag, the data elements utility joins all the Business Metadata parsed output with Data Flow parsed output for all applications.
- Infodom Name (P_INFODOM_NAME): This is the value of the Infodom where OFS_REG_REP_EBA is installed. No need to modify this value.
- Segment Code (P_SEGMENT_CODE): This is the value of the Segment Code which is used while installing OFS_REG_REP_EBA. No need to modify this value.
- **Application Identifier (P_REG_APP_ID)**: This is the application identifier of the product (OFS_REG_REP_EBA). No need to modify this value.

6.1.1 Verifying Logs

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

Flag	Batch Run ID	Indication
P_METADATA_FLAG	METADATA_ELEMENTS	Processes Business Metadata. The message "Completed Over ALL Metadata" indicates that the Business Metadata parsing is complete.
P_METADATA_FLAG	ULTIMATE_METADATA_ELEME NTS	Calculates Ultimate Table/Column for Business Metadata. The message "Completed ULTIMATE_METADATA_ELEMENTS" indicates that the Business Metadata Ultimate elements parsing is complete.
P_METADATA_FLAG	DATA_FLOW_ELEMENTS	Processes Data Flow Metadata. The message "Completed Elements for DATA_FLOW_ELEMENTS" indicates that the Data Flow Metadata parsing is complete.
P_METADATA_FLAG	ULTIMATE_DATA_FLOW_ELEM ENTS	Calculates Ultimate Source Table/Column for Data Flow Metadata. The message "Completed ULTIMATE_DATA_FLOW_ELEMENTS" indicates that the Data Flow Metadata Ultimate elements parsing is complete.
P_METADATA_FLAG	POP_MDR_LINEAGE_METADAT A	Links Data Flow Metadata Lineage with Metadata Browser.
Flag	Batch Run ID	Indication
------------------	------------------------------------------	--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------
		The message "Completed MDR_METADATA Data Flow" indicates that the Metadata Lineage parsing is complete.
P_REPORT_FLAG	REPORT_ELEMENTS_OFS_RE G_REP_EBA	Processes Dashboard Elements from FSI_M_CELL_DIM_VAL and FSI_M_CELL_DEFN. The message "Completed REPORT_ELEMENTS for OFS_REG_REP_EBA" indicates that the Dashboard Metadata parsing is complete.
P_REPORT_FLAG	REPORT_TO_TARGET_MAP_O FS_REG_REP_EBA	Processes Dashboard with Processed Business Metadata. The message "Completed REPORT_TO_TARGET_MAP for OFS_REG_REP_EBA" indicates that the Dashboard to Business Metadata parsing is complete.
P_REPORT_FLAG	REPORT_TO_SOURCE_MAP_O FS_REG_REP_EBA	Processes Dashboard with Processed MDR Lineage. The message "Completed REPORT_TO_SOURCE_MAP for OFS_REG_REP_EBA" indicates that the Dashboard to Data Flow Metadata parsing is complete.
P_REPORT_FLAG	POP_FINAL_ELEMENTS_OFS_ REG_REP_EBA	Processes Final Data Elements for EBA. The message "Completed POP_FINAL_ELEMENTS for OFS_REG_REP_EBA" indicates that all the Dashboard related Metadata parsing is complete.
P_MDR_USAGE_FLAG	DATA_FLOW_USAGE	Processes Data Flow Usage. The message "Completed Elements for DATA_FLOW_USAGE" indicates that the Data Flow Usage Metadata parsing is complete.

Flag	Batch Run ID	Indication
P_MDR_USAGE_FLAG	ULTIMATE_DATA_FLOW_USAG E	Calculates Ultimate Table/Column Usage for Data Flow Metadata.
		The message "Completed ULTIMATE_DATA_FLOW_USAGE" indicates that the Data Flow Ultimate Usage Metadata parsing is complete.
P_MDR_USAGE_FLAG	POP_MDR_LINEAGE_METADAT A	Links Data Flow Usage Lineage with Metadata Browser. The message "Completed MDR_METADATA Data Flow" indicates that the Data Flow Usage MDB Metadata parsing is complete.
P_MDR_MD_DF_FLAG	METADATA_TO_DATAFLOW	Processes Parsed Business Metadata joined with Parsed Data Flow Metadata. The message "Completed METADATA_TO_DATAFLOW" indicates that the Business Metadata to Data Flow Metadata parsing is complete.

6.1.2 Validating Lineage Outputs

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

- MDR_LINEAGE_METADATA
- FSI_DE_REPORT_SOURCE_DETL_MAP
- MDR_USAGE_METADATA (Optional, data is populated only if P_MDR_USAGE_FLAG is enabled.)
- FSI_DE_METADATA_SOURCE_DETAILS (Optional, data is populated only if P_MDR_MD_DF_FLAG is enabled.)

NOTE: 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 /

6.2 Create and Export Metadata Report Templates

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

1. Navigate to Object Administration \rightarrow Utilities \rightarrow Metadata Report.

	tical Applications	□ ▼ A ▼ 1	US-English 🔻 OFSAD 🔻
Applications Object Administration System Configuration & I	dentity Management		
Select Information Domain FOUNTO V Select Information Domain Select Select Select Advantage Applications Infrastructure Select Deject Security Select Magnition N Control Select Magnition N Select Magni	Francial Services Analytical Applications Infrastructure > Clyters > Clyters > Methodata Report Sector and Filter Cline Cline Clines Or Template List (1) GAdd Chines Clines Clines Template List (1) GAdd Chines Clines Template Name Template Description 222483 sample	Created Date 0+01-2017	Created By OFBAD

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

Financial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report									
Template Tem									
	Tamplata Nama	Template Description	Created Date	Created By					
223483	sample	rempilike beeenpilion	04-01-2017	OFSAD					
				,					

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

	Template Definition					
< Back	Definition C	Choose Object	ct type Filter Objects	Review	Next >	
			Definition			
	Basic Details					
		Name	ND Test	×		
		Description	Tastar			
	L	rescription	i estel			
		🥏 S	ave 🔽 Return			

4. Select the desired object from the **Object Type** dropdown to be exported.

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.

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.

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.

Financial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report
Template Definition
Back O O Next > Definition Choose Object ty Filter Objects Review Next >
Choose Object type
Object Types
Choose Dashboard ×
Export Options
Dependencies
Data Lineage
Save Return

For Individual: In the Export Options, do not select Dependencies or Data Lineage.

The exported sample report for Individual is as follows:

	А	В	С	D	
1	CLASSIFICATION_RULE_NAME	CLASSIFICATION_RULE_DESC	HIERARCHY_NAME	HIERARCHY_DESC	70
2	Reg Liq Cashflow - Outflow Others Total Collateral	Reg Liq Cashflow - Outflow Others Total Collateral	Risk Scenario Dimension	Risk Scenario Dimension	
3	Reg Liq Cashflow - Outflow Others Total Collateral	Reg Liq Cashflow - Outflow Others Total Collateral	Reg Liq Cashflow Group	Reg Liq Cashflow Group	
4	Reg Liq Cashflow - Outflow Others Loss of Rights - Placed	Reg Liq Cashflow - Outflow Others Loss of Rights - Placed	Reg Liq Cashflow Group	Reg Liq Cashflow Group	
5	Reg Liq Cashflow - Outflow Others Loss of Rights - Placed	Reg Liq Cashflow - Outflow Others Loss of Rights - Placed	Risk Scenario Dimension	Risk Scenario Dimension	
6					
7					
8					
9					
10	Charling Bula Illementer Dataset				
	Classification Rule Hierarchy Dataset				•

Financial Services Analytical Applications Infrastru	cture > Object Administration > Utilities > Metadata Report
	Template Definition
< Back	Choose Object ty Filter Objects Review
	Choose Object type
	Object Types
	Choose Dashboard ×
	Export Options
	Dependencies
	Save Feturn

For Relational: In the Export Options, select Dependencies.

The exported sample report for Relational is as follows:

	А	В	с	D	E	F	G	н	1	J	к	L	М	N	
1	Path Name	Dependency													
2	Path1	Dashboard > Report > View > H	ierarchy >	Entities >											
3	Path2	Dashboard > Report > View > D	erived Ent	tity > Measi	ure > Entit	es >									
4	Path3	Dashboard > Report > View > D	erived Ent	tity > Hierai	rchy > Enti	ties >									
5	Path4	Dashboard > Report > View > D	erived Ent	tity > Datas	et > Entitie	es >									
6	Path5	Dashboard > Report > View > R	eporting L	ine Item >	Measure >	Entities >									
7	Path6	Dashboard > Report > View > R	eporting L	ine Item >	Hierarchy	> Entities >									
8	Path7	Dashboard > Report > View > R	eporting L	ine Item >	Derived Er	tity > Mea	sure > Enti	ties >							
9	Path8	Dashboard > Report > View > R	eporting L	ine Item >	Derived Er	tity > Hiera	archy > Ent	ities >							
10	Path9	Dashboard > Report > View > R	eporting L	ine Item >	Derived Er	tity > Data	set > Entiti	ies >							
11															
12															
10							0.1								1-
	Paths Path1	Path2 Path3 Path4	Path5	Path6 Pa	ath7 Pa	th8 P.	. (+) :	4							스

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

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

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

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

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

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.

	А	в	С	D	E	F 🔺
1	DASHBOARD_NAME	DASHBOARD_DESC	DASHBOARD_COUNTRY	DASHBOARD_REGULATOR	DASHBOARD_FREQUENCY	REPORT_NAME
2	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0401
3	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0403
4	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0403
5	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0403 /
6	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0401
7	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0405 !
8	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0402
9	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0403 /
10	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0402
11	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0405 !
12	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0405
13	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0402
14	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0402
15	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0405 !
16	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0401
17	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0403
18	F104	Breakdown of financial assets	by instrument and by counterpa	European Banking Authority	Quarterly	FI0401
	Paths Path1	Path2 Path3 Path4	Path5 Path6 Path7 Pa	th8 P 🕂 : 4		•

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

	A	В	С	D	E	F	G	Н		J	K	-
1	Path Name	Usage										
2	Path1	Columns > Hierarchy > View >	Report >D	Dashboard	>							
3	Path2	Columns > Measure > Derived	Entity > Vi	ew > Repo	ort >Dashb	oard >						
4	Path3	Columns > Hierarchy > Derived	Entity > V	/iew > Rep	ort >Dash	board >						
5	Path4	Columns > Measure > Busines	s Processo	r > Derived	d Entity > '	View > Re	port >Dash	board >				
6	Path5	Columns > Measure > Reportin	g Element	> View >	Report >D	ashboard 🔅	>					=
7	Path6	Columns > Hierarchy > Reporti	ng Element	> View >	Report >D	Dashboard	>					
8	Path7	Columns > Measure > Derived	Entity > Re	eporting Ele	ement > Vi	ew > Repo	ort >Dashb	oard >				
9	Path8	Columns > Hierarchy > Derived	Entity > R	eporting El	lement > V	/iew > Rep	ort >Dashl	board >				
10	Path9	Columns > Measure > Busines	s Processo	r > Derive	d Entity > I	Reporting E	lement >	View > Rep	port >Dasl	nboard >		
11	Path10	Columns > Measure > Busines	s Processo	r > Report	ing Elemen	t > View ∶	Report >	Dashboard	>			
12												
13												
14												
15		l , , ,										-
H	◆ ▶ ▶ Paths / Path1 / Path2	/ Path3 / Path4 / Path5 / Pat	h6 🖌 Path7	7 🖌 Path8	/ Path 🛛 🖣							:

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

4	А	В	С	D	E	F	G	Н
1	COLUMNS NAME	COLUMNS_DESC	COLUMNS_PHYSICAL_COL_ID	HIERARCHY_NAME	HIERARCHY_DESC	HIER_TYPE	HIER_MULTI_DIM_PROPERTY	HIER_TOTAL_REQD
2	Transaction Account Flag	Indicates if said account is conside	FCT_DEPOSITS_BORROWINGS.F	Trans Account Flag Hierarchy	Hierarchy for Trans Account Flag	BI	REGULAR	Yes
3	Repurchased Or Indemnified Flag	Indicates if the said account is Rep	FCT_LOAN_ACCOUNT_SUMMARY	Repurchased or Indemnified Flag	Repurchased or Indemnified Flag	BI	REGULAR	Yes
4	Impairment Amount Under Asc 3	This column stores the impairment	FCT_LOAN_ACCOUNT_SUMMARY	Impair asc31030 Amount Check	Impair asc31030 Amount Check	BI	REGULAR	Yes
5	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
6	Negative Amortization Flag	This column stores if loan has nega	FCT_LOAN_ACCOUNT_SUMMARY	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes
7	Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes
8	Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierard	Cleared Transaction Flag Hierard	BI	REGULAR	Yes
9	Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierard	Cleared Transaction Flag Hierard	BI	REGULAR	Yes
10	Mark To Market Value In Reporti	This stores the mark to market value	FCT_REG_ACCOUNT_SUMMARY.	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes
11	Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N	Broker Hierarchy Deposit Borow	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
12	Callable Deposit Indicator	Indicates if said deposit can be call	FCT_DEPOSITS_BORROWINGS.F	Deposit Option Indicator Hierarch	Deposit Option Indicator Hierarch	BI	REGULAR	Yes
13	Impairment Amount Under Asc 3	This column stores the impairment	FCT_LOAN_ACCOUNT_SUMMARY	Impair asc31030 Amount Check	Impair asc31030 Amount Check	BI	REGULAR	Yes
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
15	Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag	Troubled Debt Restructure Flag I	BI	REGULAR	Yes
16	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
17	Negative Amortization Flag	This column stores if loan has nega	FCT_LOAN_ACCOUNT_SUMMARY	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes
18	Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierard	Cleared Transaction Flag Hierard	BI	REGULAR	Yes
19	Mark To Market Value In Reporti	This stores the mark to market value	FCT_REG_ACCOUNT_SUMMARY.	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes
20	Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N	Broker Hierarchy Deposit Borow	Broker Hierarchy Deposit Borow	BI	REGULAR	Yes
21	Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY	Troubled Debt Restructure Flag I	Troubled Debt Restructure Flag I	BI	REGULAR	Yes
22	Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes
23	Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes
24	Claim Local Currency Code	Refers to the Local currency code f	FCT_REG_ACCOUNT_SUMMARY.	Currency Code Comparison Hier	Currency Code Comparison Hier	BI	REGULAR	Yes
25	Cross Border Claim indicator	Indicates if said claim is cross broc	FCT_REG_ACCOUNT_SUMMARY.F	Cross Border Claim Hierarchy	Cross Border Claim Hierarchy	BI	REGULAR	Yes
26	Transaction Account Flag	Indicates if said account is conside	FCT_DEPOSITS_BORROWINGS.F	Trans Account Flag Hierarchy	Hierarchy for Trans Account Flag	BI	REGULAR	Yes
27	Deposit Call Exercised Indicator	This Column Stores the Deposit Ca	FCT_DEPOSITS_BORROWINGS.F	Next Option Flag Deposit Borrow	Next Option Flag Deposit Borrow	BI	REGULAR	Yes
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
29	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
30	Negative Amortization Flag	This column stores if loan has nega	FCT_LOAN_ACCOUNT_SUMMARY	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes
31	Recourse to General Credit	This stores the recourse to general	FCT_REG_ACCOUNT_SUMMARY.F	Recourse To General Credit India	Recourse To General Credit India	BI	REGULAR	Yes
32	Contractual Maturity in Days	This column stores the orignal mate	FCT_REG_ACCOUNT_SUMMARY.	Contractual Maturity Term Hiera	Contractual Maturity Term Hierar	BI	REGULAR	Yes
33	Nettable Pool Surrogate Key	This column stores the reference to	FCT_REG_ACCOUNT_SUMMARY.	Nettable Pool Surrogate Key Hie	Nettable Pool Surrogate Key Hie	BI	REGULAR	Yes
34	Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N	Broker Hierarchy Deposit Borow	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
35	Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N	Broker Hierarchy Deposit Borow	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
36	Deposit Call Exercised Indicator	This Column Stores the Deposit Ca	FCT_DEPOSITS_BORROWINGS.F	Next Option Flag Deposit Borrow	Next Option Flag Deposit Borrow	BI	REGULAR	Yes
37	Deposit Listing Service Provider	This Column Stores the unique ider	FCT_DEPOSITS_BORROWINGS.N	Deposit List Skey Hierarchy	Deposit List Skey Hierarchy	BI	REGULAR	Yes
20	h M Daths Dath (Dath 2	Dath2 Dath4 Dath5 Dath6	Dath7 Dath8 Dath0 Dath1	Acquisition Data	Warnshufer Association Data	DI	DECULAD	Van
	Faciliz Faciliz	X FROM X FROM Y FROM X FROM	A Found & Found & Found & Found			_		

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



Financial Services Analytical Applications Infrastru	Financial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report						
Template Definition							
< Back	Choose Object ty Filter Objects Review						
Choose Object type							
	Object Types						
	Choose Dashboard ×						
	Export Options						
Dependencies							
Data Lineage							
	Save Feturn						

NOTE: 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).

	А	в	с	D	E	F	G	н	-
1	REPORT	SCHEDULE	VIEW	CELL ID	DERIVED ENTITY CODE	METADATA CODE	RESULT AREA TABLE	RESULT AREA COLUMN	
2	FI04	FI0404	FI04-FI0404	FI0404R200C050	MANDATORY_SOURCE_COLUMN	MANDATORY_SOURCE_COLUMN	Mandatory Source Column	MANDATORY_SOURCE_COL	
3	FI04	FI0403	FI04-FI0403	FI0403R170C010	MANDATORY_TARGET_COLUMN	MANDATORY_TARGET_COLUMN	FCT_COMMON_ACCOUNT_SUMMARY	N_MIS_DATE_SKEY	
4	FI04	FI0404	FI04-FI0404	FI0404R170C020	MANDATORY_TARGET_COLUMN	MANDATORY_TARGET_COLUMN	FCT_COMMON_ACCOUNT_SUMMARY	N_MIS_DATE_SKEY	
5	FI04	FI0404	FI04-FI0404	FI0404R030C050	DERR001	DSRR001	FCT_REG_ACCOUNT_SUMMARY	N_REG_PROD_TYPE_SKEY	
6	FI04	FI0402	FI04-FI0402	FI0402R180C010	DERR501	DSRR501	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PARTY_TYPE	
7	FI04	FI0404	FI04-FI0404	FI0404R120C040	MANDATORY_TARGET_COLUMN	MANDATORY_TARGET_COLUMN	FCT_COMMON_ACCOUNT_SUMMARY	N_ACCT_SKEY	
8	FI04	FI0404	FI04-FI0404	FI0404R020C050	MANDATORY_SOURCE_COLUMN	MANDATORY_SOURCE_COLUMN	Mandatory Source Column	MANDATORY_SOURCE_COL	
9	FI04	FI0403	FI04-FI0403	DATASET_JOINS	MANDATORY_SOURCE_COLUMN	MANDATORY_SOURCE_COLUMN	Mandatory Source Column	MANDATORY_SOURCE_COL	
10	FI04	FI0401	FI04-FI0401	FI0401R170C020	DERR501	DSRR501	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PARTY_TYPE	
11	FI04	FI0404	FI04-FI0404	FI0404R260C020	DERR501	DSRR501	FCT_REG_ACCOUNT_SUMMARY	N_REG_PROD_TYPE_SKEY	
12	FI04	FI0404	FI04-FI0404	FI0404R220C010	DERR501	DSRR501	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PARTY_TYPE	
13	FI04	FI0404	FI04-FI0404	FI0404R190C030	DERR502	DSRR502	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PARTY_TYPE	
14	FI04	FI0404	FI04-FI0404	FI0404R160C020	DERR501	DSRR501	FCT_REG_ACCOUNT_SUMMARY	N_REG_PROD_TYPE_SKEY	
15	FI04	FI0403	FI04-FI0403	FI0403R150C020	DERR501	DSRR501	FCT_REG_ACCOUNT_SUMMARY	N_REG_PROD_TYPE_SKEY	
16	FI04	FI0404	FI04-FI0404	FI0404R060C040	DERR502	DSRR502	FCT_REG_ACCOUNT_SUMMARY	N_REG_PROD_TYPE_SKEY	
17	FI04	FI0404	FI04-FI0404	FI0404R030C040	DERR502	DSRR502	FCT_REG_ACCOUNT_SUMMARY	N_REG_PROD_TYPE_SKEY	
18	FI04	FI0404	FI04-FI0404	FI0404R110C010	MANDATORY_TARGET_COLUMN	MANDATORY_TARGET_COLUMN	FCT_REG_ACCOUNT_SUMMARY	N_RUN_SKEY	¥
	<	Lineag	je 🕂			: (Þ	

5. Select Filter Objects to see the selected objects.

Financial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report							
Template Definition							
✓ Back O O Next > Definition Choose Object type Filter Objects Review Next >							
Filter Objects							
Dashboard							
Save Return							

6. 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.

			Template D	efinition			
	< Back	O Definition Cho	ose Object t	Filter Objects	Review	Next >	
			Filter Ol	ojects			
Das	shboard			_	_	_	
	Availabl	e Objects			Selected Obj	jects	
	LEXP F105 F106 OPRD F114 F110 F111 F113 F119 CRSA LCR		 				
Se	arch		٩			ОК	

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

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

	Template Definition	
< Back O Definition Ct	oose Object t Filter Objects	Review Next >
	Filter Objects	
Dashboard		_
Available Objects		Selected Objects
 FI02 FI04 FI07 FI08 FI05 FI06 FI09 FI01 	> <	
FIQ 3	× <	OK

7. Review the Template Definition once and click Save.

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



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

NOTE: MDB Publish must be triggered before executing the Generate option.

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

inancial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report ≈ Search and Filter 🖒 Go 🕹 Clear 🐘 Retresh						
Template ID	? Templ	ate Name 🕐				
Template List (2) 🗔 Add 💿 🛛	Delete 🗄 View 🔏 Edit Generate 🖹 Download					
ate Name	Template Description	Created Date	Created By	Status		
Test	ter	05-01-2017	OFSAD	Not Started		
		04-01-2017	OFSAD	Not Started		
<					>	

- 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: The Report Generation encountered an issue and the process is partially completed or failed.
 - **NOTE:** The export logs are generated and placed in the path

/Context_Name/logs/MDB.log.

Log files give the following information:

- a) All Paths query
- b) Query for each path and if data present for this path
- c) Lineage query
- d) Status of excel output creation
- e) Exceptions and errors, if any

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

Financial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report							
🕫 Search and Filter 📫 Go 🎍 Clear 🏨 Refresh							
Template Template Name ?							
🛛 Template List (2) 🧠 Add 🧐 Delete 🔂 View 🗹 Edit 🔣 Generate	Download						
🟯 Template ID 🔻 Template Name	Template Description	Created Date	Created By				
✓ 223484 NDTest	Tester	05-01-2017	OFSAD				
223483 sample		04-01-2017	OFSAD				
<			>				

User Access

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

- MDR View Group: Helps users to see Metadata Report Extract with View permissions.
- MDR Owner Group: Helps users to create templates in Metadata Report Extract.

6.3 View Metadata Report Templates

Perform the following steps to view the Metadata Report Templates:

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

ted Date Created By
OFSAD
OFSAD

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

6.4 Modify/Edit Metadata Report Templates

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

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

Financia	Financial Services Analytical Applications Infrastructure > Object Administration > Utilibes > Metadata Report						
Sear	🕫 Search and Filter 📫 Go 🌙 Clear 🏨 Refresh						
Templa ID	Template Template Name ?						
▼Temp	late List (2) 🗔 Add 🧯	🕽 Delete 🛃 View 🛃 Edit 🚺 Generate 😫 Download					
202	Template ID	Template Name	Template Description	Created Date	Created By		
✓	223484	NDTest	Tester	05-01-2017	OFSAD		
	223483	sample		04-01-2017	OFSAD		
<					>		

6.5 Delete Metadata Report Templates

Perform the following steps to delete the Metadata Report Templates:

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

Financi	Financial Services Analytical Applications Infrastructure > Object Administration > Utilities > Metadata Report						
× Sea	🕫 Search and Filter 📫 Go 🌙 Clear 🏨 Refresh						
Temp	Template Template ID ? Name ?						
× Tem	v Template List (2) 🗟 Add 🥥 Delete 🔁 View 🗷 Edit 🖾 Generate 🥦 Download						
200	Template ID	Template Na	me	Template Description	Created Date	Created By	
 ✓ 	223484	NDTest		Tester	05-01-2017	OFSAD	
	223483	sample			04-01-2017	OFSAD	
<						>	

7 Report Submission

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

- <u>Report Submission: AgileREPORTER to Regulator</u>
- Edit Checks/ Validity Check/ Quality Checks
- <u>Report Templates to be used in AgileREPORTER</u>

7.1 Report Submission: AgileREPORTER to Regulator

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

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

7.2 Edit Checks/ Validity Check/ Quality Checks

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

Note: Refer to the AgileREPORTER user documentation provided by Lombard Risk, for details of activities within the AgileREPORTER.

7.3 Report Templates to be used in AgileREPORTER

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

Report / Schedule Name	Report Template
CRSA07A	CRSA_v6
CRSA07B	CRSA_v6
C1701C17001	OPRD_v2
C1701C17004	OPRD_v2
C1702C17002	OPRD_v2
C1703C17003	OPRD_v2
C27GRP	LEXP_v4
C28GRP	LEXP_v4
C29	LEXP_v4
C30GRP	LEXP_v4
C31INDGP	LEXP_v4

C41	LR_v4
C43AA	LR_v4
C47	LR_v4
C72	LCR_v1
C73	LCR_v1
C74	LCR_v1
C75	LCR_v1
FI0101	FI01_v1
FI0102	FI01_v1
FI0103	FI01_v1
F102	FI02_v1
F103	FI03_v1
FI0401	FI04_v1
FI0402	FI04_v1
FI0403	FI04_v1
FI0404	FI04_v1
FI0405	FI04_v1
F105	FI05_v1
F106	FI06_v1
FI07	FI07_v2
FI0801	FI08_v1
F10802	FI08_v1
FI0901	FI09_v1
FI0902	FI09_v1
FI10D1	FI10_v1
FI11D1	FI11_v1
FI1301	FI13_v1
FI1302	FI13_v1

FI1303	FI13_v1
FI14D1	FI14_v1
FI1601	FI16_v3
FI1602	FI16_v3
FI1603	FI16_v3
FI1604	FI16_v3
FI1605	FI16_v3
FI1606	FI16_v3
FI1607	FI16_v3
FI1701	FI17_v1
FI1702	FI17_v1
FI1703	FI17_v1
FI18P1	FI18_v1
FI18P2	FI18_v1
FI1901	FI19_v1
FI20	FI20_v2
FI2001	FI20_v2
FI2002	FI20_v2
FI2003	FI20_v2
FI2004	FI20_v2
FI2006	FI20_v2
FI2007	FI20_v2
FI21	FI21_v1
FI2201	FI22_v1
FI2202	FI22_v1
FI3001	FI30_v1
FI3002	FI30_v1
FI3101	FI31_v1

FI3102	Fl31_v1
FI4101	FI41_v1
FI4102	FI41_v1
FI4103	FI41_v1
FI42	FI42_v1
FI43	FI43_v1
FI4401	FI44_v1
FI4402	FI44_v1
FI4403	FI44_v1
FI4501	FI45_v1
FI4502	FI45_v1
FI4503	FI45_v1
FI46	FI46_v2
LCR1	LCR_v1
LR	LR_v4
LR4	LR_v4
SECA	LEXP_v4

7.4 Supported Report Template Version and Activation Date

The AgileREPORTER contains the details of the Report template version and the activation date of the same. This can be accessed by selecting the Entity setup option in the Settings Menu which enables the user to Add, Modify, and Delete Entities.

Lombard Risk	Dashboar	d								Job	Manager 🚺)	BRL Checker		•	0
				Show Deleter	I Returns De	lete Return Log	Create New	🗔 in	nport adjustments	· Export To Re	egulator Format	In Ex	Entity Setup		- [
Desulator :							WORKELOW STATUS	-				•••	Form Variab	es	- 1	
European Common Report	ting 🗸	ENTITY	RETURNS \$	VERSION \$	REFERENCE DATE	JOB STATUS	IVXAF	UPDATE	APPROVAL	EDITIONS	TRANSMISSION	MODIFIE	Administratio	n	1	
		ELL Entity 01	FI01 d	4	06/30/2016	00		C) Update	(0/1)NOT ATTESTED	Manage		08/09/20			- 1	+
Entity		Eo Enaly of			000012010	•••		W	(or) <u>Hor Arreoreo</u>	Editions		00/00/20				
EU Entity 01	~	EU Entity 01	<u>FIU2</u> 다	1	06/30/2016	80		Opdate	(0/1)NOT_ATTESTED	Editions		07/30/20				
Form		EU Entity 01	E104	1	06/30/2016	B 🔾		Update	(0/1)NOT_ATTESTED	Manage Editions		08/02/20			- 1	ŵ
All	~	EU Entity 01	<u>FI05</u>	1	06/30/2016	B 🔾		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20			- 1	-
		EU Entity 01	F106	1	06/30/2016	80		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/20				÷
Available date	~	EU Entity 01	F107	2	06/30/2016	B O	VX	C Update	(0/1)NOT ATTESTED	Manage Editions		07/30/20				-
1.00		EU Entity 01	E108 r	1	06/30/2016	80		C Update	(0/1)NOT ATTESTED	Manage Editioned		07/30/20	17 20:06:47	SYS	_	-
		ELL Entity 01	FI09 -	1	06/20/2016	00		E) Lindate	(0/1)NOT ATTESTED	Manage		07/20/20	17 19:22:26	975		-
		Lo Linuy or		1	00/30/2010	•••		C Openio	(WI) <u>HOL ATTEOLED</u>	C Editions		01130120	11 10.25.20	010		-
		EU Entity 01	<u>FI10</u> 단고	1	06/30/2016	B O	VX	C Update	(0/1)NOT_ATTESTED	Editions		07/30/20	17 18:24:37	SYS		Ŧ
		EU Entity 01	<u>FI11</u>	1	06/30/2016	B 🔾		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 18:29:13	SYS		Ť
		EU Entity 01	El13	1	06/30/2016	® ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 20:08:23	SYS		Ŵ
		EU Entity 01	E114 🕞	1	06/30/2016	80	🗆 💟 🗙 📄 📄	C Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/20	17 20:10:12	SYS		ŵ
		EU Entity 01	FI16	3	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/20	17 10:55:45	SYS		-
		EU Entity 01	FI18	1	06/30/2016	® ()		C Update	(0/1)NOT ATTESTED	Manage Editions		07/30/20	17 20:01:58	SYS		-
		EU Entity 01	<u>FI19</u>	1	06/30/2016	0		C Update	(0/1)NOT ATTESTED	Manage Editions		07/30/20	17 20:02:12	SYS		-
							14 et 1		100 🗸							

Figure 35: AgileREPORTER Entity Setup 1

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

Lombard Risk Dasht	board					Job Manager	2	XBRL Checker	* hi rpadmin	¢ 0
Entity and Return Adr	ninistration							Ģ	Deleted Hide (I Entities Show
	E	Entity Setur	p		×				Add ne	w entity 🕥
	Er G	ntity: US an be used fo	or reporting?		Delete					
		Edit Entity	Assign Returns	Variable						
		FFIE FFIE FFIE	EC009A v1 EC009A v2 EC030 v3 EC031 v1	06/14/2016 06/14/2016 06/14/2016 06/14/2016	Assign privileges					
		FFIE	EC031 v2 EC031 v3	06/14/2016 06/14/2016	Assign privileges					
		FFIE	EC031 v4	06/14/2016	Assign privileges					
		FFI	EC031 v5 EC031 v6	06/14/2016 06/14/2016	Assign privileges Assign privileges					
		FFIE	EC041 v1	06/14/2016	Assign privileges					
		FFR	EG 04 T V2	0011412010	Assign Cancel					

Figure 36: AgileREPORTER Entity Setup 2

Refer to the OFS AgileReporter Application User Guide for more details.

8 Maintenance

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

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

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

Lombard Risk Dashboa	rd								Jot	Manager))	BRL Checker	⊤ hisys 🐇	2 0
			Show Deleter	i Returns De	elete Return Log	Create New	📮 In	nport adjustments	+ Export To R	egulator Format	Ex Ex	Users		
Regulator : European Common Reporting	ENTITY	RETURNS ¢	VERSION 0	REFERENCE DATE	JOB STATUS	WORKFLOW STATUS	UPDATE	APPROVAL	EDITIONS	TRANSMISSION	MODIFIE	Privilege Gr User Group: Calendar	pups 3	
	EU Entity 01	E101	1	06/30/2016	0		C Update	(0/1)NOT_ATTESTED	Manage Editions		08/09/20	Form Sched	ule Binding	÷
Eu Entity 01	EU Entity 01	<u>F102</u>	1	06/30/2016	0		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	Calculation I	Engines	
E-m	EU Entity 01	<u>F104</u>	1	06/30/2016	0	V X	C Update	(0/1)NOT_ATTESTED	Manage Editions		08/02/20	Config Pack	age Binding	-
All	EU Entity 01	E105	1	06/30/2016	0		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	Data Wareh	ouse Integration	-
Available date	EU Entity 01	E106	1	06/30/2016	0		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/20	Setup Netwo	ork File Location	-
All	EU Entity 01	<u>F107</u>	2	06/30/2016	80		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	4 Back		
	EU Entity 01	F108	1	06/30/2016	0		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 20:06:47	SYS	-
	EU Entity 01	E109	1	06/30/2016	0		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 18:23:26	SYS	-
	EU Entity 01	E110	1	06/30/2016	0	V X	C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 18:24:37	SYS	ŵ
	EU Entity 01	<u>FI11</u>	1	06/30/2016	0		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 18:29:13	SYS	ŵ
	EU Entity 01	<u>FI13</u>	1	06/30/2016	0		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 20:08:23	SYS	-
	EU Entity 01	E114 🕞	1	06/30/2016	0	X	C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 20:10:12	SYS	-
	EU Entity 01	E116	3	06/30/2016	0		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/20	17 10:55:45	SYS	ŵ
	EU Entity 01	<u>FI18</u>	1	06/30/2016	80		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 20:01:58	SYS	ŵ
	EU Entity 01	<u>FI19</u>	1	06/30/2016	® ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/20	17 20:02:12	SYS	-
						14 44 1		100 💌						

i. Click Settings → Administration → Data Warehouse Integration.

Figure 37: Data Warehouse Integration

- ii. Click Add to add a contextual button.
- iii. Enter details of the contextual button.

Name: It is the text that 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>>/OFSAADrilldow n/drilldownreport.jsp?cellid=\${cellId}&infodom=<<INFODOM>>&legalentity=\${entityCode} &run=\${run}&date=\${referenceDate}

Example:

http://127.0.0.1:8080/ofsaa/OFSAADrilldown/drilldown.jsp?cellid=\${cellId}&infodom=OFS FSDFINFO&legalentity=\${entityCode}&run=\${run}&date=\${referenceDate}

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

Lombard Risk Dashboard						Job Manager	XBRL Cr	ecker 👻 hi sys	* O
Data Warehouse Integration	Contextual Buttons								^
-	EDIT	NAME		URL PATTERN		DESCRIPTION	ICON \$		
	A O	Add Contextual Bu	tton		×	OFSAA	3		
	Add	Name: [URL Pattern: Batt in Variable: = \$(ceilid) = \$(ormVersion) = \$(v_cordinate) Description Pick an icon	E S(entity/Code) E S(reference/Date) E S(Z_ordinate)	E S(entityName) E S(regulatoryPretix) E S(run)	E S(formCode)	UFSWI	£		

Figure 38: Adding Contextual Button

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

Note: Refer to AgileREPORTER user documentation for details.

9 Troubleshooting Guidelines

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

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

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

9.1 Prerequisites

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

Lombard Risk	Dashboar	d								Jot	o Manager	100 XBRL Checke	er 👻 hisys 📫	¢ 0
				Show Deleter	d Returns Dele	ete Return Log	Create New	📮 In	nport adjustments	* Export To F	Regulator Format	Export	Retrieve Return	
Regulator : European Common Reporti	ng 🗸	ENTITY	RETURNS \$	VERSION \$	REFERENCE DATE \$	JOB STATUS	WORKFLOW STATUS	UPDATE	APPROVAL	EDITIONS	TRANSMISSION	MODIFIED \$	MODIFIED BY \$	
Falib		EU Entity 01	<u>FI01</u>	1	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		08/09/2017 14:51:43	SYS	ŵ
EU Entity 01	~	EU Entity 01	<u>F102</u>	1	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:08:46	SYS	ŵ
Form		EU Entity 01	E104	1	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		08/02/2017 17:00:25	SYS	ŵ
All	~	EU Entity 01	<u>F105</u>	1	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:25:34	SYS	ŵ
Available date		EU Entity 01	<u>F106</u>	1	06/30/2016	R ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/31/2017 10:54:21	SYS	ŵ
All	~	EU Entity 01	<u>F107</u>	2	06/30/2016	® ()	V X	Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:26:35	SYS	ŵ
		EU Entity 01	E108	1	06/30/2016	® ()		🛟 Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:06:47	SYS	ŵ
		EU Entity 01	<u>F109</u>	1	06/30/2016	® ()		Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:23:26	SYS	ŵ
		EU Entity 01	<u>FI10</u>	1	06/30/2016	® ()	V X	Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:24:37	SYS	ŵ
		EU Entity 01	<u>FI11</u>	1	06/30/2016	B O		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 18:29:13	SYS	ŵ
		EU Entity 01	E113	1	06/30/2016	® ()		C Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 20:08:23	SYS	ŵ
		EU Entity 01	<u>FI14</u>	1	06/30/2016	R O		Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 20:10:12	SYS	ŵ
		EU Entity 01	F116	3	06/30/2016	® ()		Update	(0/1)NOT ATTESTED	L Manage Editions		07/31/2017 10:55:45	SYS	ŵ
		EU Entity 01	<u>FI18</u>	1	06/30/2016	B O		C Update	(0/1)NOT_ATTESTED	Manage Editions		07/30/2017 20:01:58	SYS	ŵ
		EU Entity 01	E119	1	06/30/2016	® ()		C Update	(0/1)NOT_ATTESTED	L Manage Editions		07/30/2017 20:02:12	SYS	ŵ
							14 <4 1	10 10	100 💌					

Figure 39: AgileREPORTER

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

9.2 Troubleshooting Use Cases

9.2.1 Unable to Generate Report

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

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

9.2.2 Data Unavailable in AgileREPORTER

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

9.2.2.1 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.

Lom	ard Risk	LEXP v4	European Cor	mmon Reporting / A	5 06/30/2016			No Attestation N	leeded				*
•	A Show I	Import Log	- Adjustmen	ts v Export To	File v Export To	Regulator For	mat 🔂 Live Valid	idation 🔂 Validate Now	+ Workflow	Return Sources	Editions 06/20/2017 16:28	10 #2 * C Manage Editions	Instances 1 🔹 🔘
						All numeric o	ells are denominated in I those in blue outline	in thousands s	how Scale 🛛 🖤	×			Pages
	C 27.0	0 - Iden	tificatio	n of the co	unterparty	(LE 1)							
						· · ·							
			COUNT	ERPARTY IDE	NTIFICATION	N							VALIDATION FAILURE
			1	Residence of				1					X-VALIDATION FAILURE
	Code	Name	LEI code	the	Sector of the	NACE	Type of						B
				counterparty	counterparty	code	counterparty						Page 1
	010	020	030	040	050	060	070	J					Page 2
1	C01	Ersparniskasse S	5299000563ZHK	uк	Banks	NULL							Page 3
2	C15	Altair (UK) Ltd	\$49300C7ZP66Z	SUK	Banks	NULL	NULL						-
3	C16	Finotec Trading U	1649300ND800Y1	NUK	Banks	NULL	NULL						Page 4
4	017	Accenture (UK) L	549300F4BAYFF	UK	Community Developme	NULL	NULL						Page 5
5	C18	Aon UK Limited	U4BU8DGN5TGA	aux .	Banks	NULL	NULL						10000
7	020	Admiral Markete I	E 40300/CEVANA	ive.	Backs	AURI	NULL I						Page 6
8	021	FLIS UK Ltd	549300DBQV0L	dik .	Sovereion	AUL	NUL I						Race 7
9	022	CalaChem UK Per	5493004SI TDZV	duk .	Banks	NULL	NULL.	1					rayer
10	023	Catlin Holdings (U	649300076GCC6	suk.	Banks	NULL	NULL	1					Page 8
- 11	024	Lirta Investment (\$493002WS0WJ	BUK	Corporate	NULL	NULL	1					Pres 0
12	025	Ctrack UK Limited	549300ELZF2GR	auk	Community Developme	NULL	NULL	1					Page 9
13	026	Pinnacle Investme	549300G8YB6U	BUK	Banks	NULL	NULL						Page 10
14	027	CRH Finance (U.F	S49300MQJDHX	фик	Multilateral Developme	NULL	NULL						
15	C28	Maurer (U.K.) Lim	\$49300UBMMGC	JUK	Multilateral Developme	NULL	NULL						Page 11
16	C29	Bayfine UK Produ	549300TRRVMD	suк	Multilateral Developme	NULL	NULL						Page 12
17	C30	Olenex Trading (I	U\$4930084TC45H	¢UK	Multilateral Developme	NULL	NULL						
18	C31	Citibank (UK) Pen	549300Z3HJVCC	JUK	Corporate	NULL	NULL						
19	032	Lafarge UK Pens	549300646VFD2	BUK	Corporate	NULL	NULL						
20	633	Apple (UK) Limite	ф4ароо0КВИУЯ	aux.	Public Sector Enterpris	NULL	WULL						
				1 2 3	P2 P1								

Figure 40: Fetching Null Values

1 and	and Disk															
Lome	ard Risk	LEXP V4	uropean Com	nmon Reporting /	A25 05/30/20	16			No Attestation N	eeded						*
n (A Show Im	iport Log	 Adjustments 	s v Export	To File - E	Export To Regulator	Format 🔊 Li	ve Validation	Validate Now	→ Workflo	w Return	Sources		Editions 06/20/2017 16:28:10 #2	 Manage Editions 	Instances 1 🔹 🔘 🔘
						All numer	ic cells are denomi	nated in thousands	s	how Scale		×				Pages
	C 31.00 -	Maturit	y bucke	ets of the	e exposu	ires inu		cinco witcin	n group.		COLOU ONC	s (LE 5))			- ogeo
1								7.15 FMP 0.0								VALIDATION FAILURE
						MATURITY	BUCKETS OF	THE EXPOS	URE							0 WARNINGS
	Greater	Greater	Greater	Greater	Greater	Greater than	Greater than	Greater than	Greater	Greater						X-VALIDATION FAILURE
	than 11 months up	than 12 months up	than 15 months	than 18 months up	than 21 months un	24 months	27 months	30 months	than 33 months up	than 3	Greater than	Greater than	Undefined			Page 1
	to 12	to 15	up to 18	to 21	to 24	up to 27 Months	up to 30 Months	up to 33 Months	to 36	years up to	to 10 years	10 years	maturity			Page 2
	Months	Months	Months	Months	Months	Hondis	Piontais	Fiorens	Months	5 years						Page 3
	140	150	160	170	180	190	200	210	220	230	240	250	260			Page 4
2	0	0	0	0	0	0 0	0	0	0	0	0	0	0			Page 5
3	0	0	0	0	0	0 0	0	0	0	0	0	0	0			Page 6
5	0	0	22,407	25,198	0	0	0	0	0	0	0	0	0			Page 7
6	0	0	0	0	0	0	0	0	0	0	0	0	0			Page /
8	0	0	0	0	0	0	0	0	0	0	0	0	0			Page 8
9	0	7,070	0	0	0	0 0	0	0	0	0	0	0	0			Page 9
11	0	0	0	0	0	0 0	0	0	0	0	0	0	0			Page 10
12	0	0	0	-100	0	0 0	0	0	0	0	0	0	0			Page 11
14	0	0	0	3,918	0	0 0	0	0	0	0	0	0	0			Page 12
15	0	0	0	0	0	0 0	0	0	0	0	0	0	0			
17	0	0	0	0	0	0	0	0	0	0	0	0	0			
18	0	0	0	0	0	0 0	0	0	0	0	0	0	0			
20	0	0	0	0	0	0 0	0	0	0	0	0	0	0			
						14 -04	123	9 11								

Figure 41: Fetching Zero Values

You must validate as:

- 1. Derived Entity has data:
 - a. Execute the Derived Entity / Materialized views to check if Derived Entity has data or not.
 - b. If Derived Entity / materialized view has data but not showing in AgileREPORTER, you must log a Bug / Service Request with Lombard Risk.
- 2. Derived Entity does not have data:
 - a. Execute the Derived Entity / Materialized views to check if Derived Entity has data or not.
 - b. If Derived Entity does not have data, then check the Business Metadata excel for a given schedule.
 - c. Check Worksheet titled 'Derived Entity' in Business Metadata excel. Get all the derived entities for a given schedule.
 - d. Get dataset for each derived entity.
 - e. Execute datasets in OFSAA FSDF Atomic Schema to check if data is available for a given dataset joins.
 - f. If data is available in dataset queries, you must log a Bug / Service Request with AgileREPORTER.
 - g. If data is not available in dataset, then check if selection of Entity, Available Date (as of date) is appropriate and required executions are available. If Entity, As of Date and Run executions are correct and still data is not available, then you must log a Bug / Service Request with <u>Oracle Support</u>.

9.2.3 Data Available in AgileREPORTER but Not as Expected

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

Let us take following example to illustrate the steps to be followed. This refers to Schedule 4.1 from FI04 report of EBA. Particular cell referred here is **FI0401R070C020**:

060 Debt Securities:

070 Central banks

ombard Risk FI04 v1 Europea	in Common Reporting / EU	Entity 01 06/30/2016	Not Attested	d (0/1)	ĸ
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4. Breakdown of financial assets by inst	All nu except	meric cells are denomi of those in blue outline.	nated in thousands (000's) Show Scale	×	Pages
4.1 Financial assets held for trading					0 VALIDATION FAILURE
	References		Accumulated changes in fair value due to credit risk		0 WARNINGS
		Carrying amount	Annex V.Part 2.46		V-VALIDATION FAILURE
		010	020		Table 4.1
010 Equity instruments	IAS 32.11	350,049			Table 4.2
020 of which: at cost	IAS 39.46(c)	137,821			Table 4.2
030 of which: credit institutions	Annex V.Part 1.35(c)	12,775			Table 4.3 P1
040 of which: other financial corporations	Annex V.Part 1.35(d)	7,783			Table 4.3 P2
050 of which: non-financial corporations	Annex V.Part 1.35(e)	132,188			1000 4.01 2
060 Debt securities	Annex V.Part 1.24, 26	1,870,028	127,220		Table 4.4 P1
070 Central banks	Annex V.Part 1.35(a)	218,958	7,480		Table 4.4 P2
080 General governments	Annex V.Part 1.35(b)	369,748	34,359		1000 4.412
090 Credit institutions	Annex V.Part 1.35(c)	308,284	20,672		Table 4.5
100 Other financial corporations	Annex V.Part 1.35(d)	171,918	9,111		
110 Non-financial corporations	Annex V.Part 1.35(e)	801,119	55,597		
120 Loans and advances	Annex V.Part 1.24, 27	1,162,606	97,808		
130 Central banks	Annex V.Part 1.35(a)	166,302	13,249		
140 General governments	Annex V.Part 1.35(b)	151,304	14,448		
150 Credit institutions	Annex V.Part 1.35(c)	195,865	15,391		
160 Other financial corporations	Annex V.Part 1.35(d)	55,082	4,736		
170 Non-financial corporations	Annex V.Part 1.35(e)	473,414	41,609		
180 Households	Annex V.Part 1.35(f)	120,639	8,376		



You can drill down for each cell to check details of data as what is included in aggregation. To drill down, click the value of particular cell and it is shown highlighted. It shows OFSAA data lineage icon on clicking as shown in Figure 43.

Lombard Risk FI04 v1 Europea	In Common Reporting / EU	Entity 01 06/30/2016		Not Attested (0/1)				×
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4. Breakdown of financial assets by inst	All nu except	imeric cells are denomi pt those in blue outline.	nated in thousands (000's) Show Scal	e 🌒	×			Pages
4.1 Financial assets held for trading								0 VALIDATION FAILURE 0 WARNINGS
	References							0 X-VALIDATION FAILURE
								Table 4.1
								Tuble III
								Table 4.2
								Table 4.3 P1
								T-11- 40.00
								Table 4.3 P2
060 Debt securities		1,870,028						Table 4.4 P1
		218,958	7479.751112	dir	ect cell edit	~		Table 4.4 D2
		369,748		34,219				Table 4.4 FZ
		308,284		20,485		×		Table 4.5
					• • • • • • • • • • • • • • • • • • •	×		
120 Loans and advances								
		151,304						
				4,267				
		473,414						

Figure 43: Data Lineage OFSAA Icon

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

- If you are not already logged in, clicking here opens the OFSAA infrastructure login window. Log
 in using appropriate credentials and come back to Report Portal and click the same Data
 Lineage icon again.
- If you are already logged in to OFSAA Infrastructure, the Data Lineage first page opens as shown in Figure 44.

	Data Lineage											
Run Execution Id			1			Date	Date 30 Jun 2016		16			
Legal Entity EU Entity 01						Reference Identifier		FI0401R070				
» De	ived Entity : DE- IF	RS Account Summary	(15)									
ired Fla	Seniority Flag	Over The Counter Indica	tor Buy or Sell Flag	Senior Claim Flag	Instrument Contract Indicator	Regulatory Credit Status Code	Trading Account Boo	k Type Code	Hedge Type	Cumulative change in FV due to credit risk RCY		
		N	S	N		NS						
		N	S	N			TRLIADER					
		N	S	N			TRLIADER			2.257.544.72		
		N	S	N		S				253,755,79		
		N	В	Y								
		N	В	N			TRLIADER			4.419.823.88		
		N	В	N			TRLIADER					
		N	S	Y								
		N	S	N								
		N	S	Y		S				267.298.16		
		N	В	N								
		N	В	N								
		N	S	N		S						
		N	S	N			TRLIADER					
		N	В	Y		NS						
<										>		

Figure 44: AgileREPORTER Drill-down

Top block of this screen shows following information which helps to connect the AgileREPORTER aggregated data to OFSAA references.

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

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

To refer the measure values, scroll rightwards using horizontal scroll bar at bottom of second block. On extreme right, measures are displayed as shown in Figure 45:

					Data	Lineage							
Run Execution Id			1			Date	Date		30 Jun 2016				
Legal Entity			EU Entity 01			Reference Identifier		FI0401R070C020					
N. Desilve													
# Derive	a Entity : <u>DE- IFR</u>	S Account Summary	(15)		127								
ired Flag	Seniority Flag	Seniority Flag Over The Counter Indicator		Senior Claim Flag	Instrument Contract Indicator	Regulatory Credit Status Code	Trading Account Boo	Trading Account Book Type Code		Cumulative change in FV due to credit risk RCY			
		N	S	N		NS							
		N	S	N			TRLIADER						
	N		S	N			TRLIADER			2.257,544.72			
		N	S	N		S				253.755.79			
		N	В	Y									
		N	В	N			TRLIADER			<u>4,419,823.88</u>			
		N	в	N			TRLIADER						
		N	S	Y									
		N	S	N									
		N	S	Y		S				267.298.16			
		N	В	N									
		N	В	N									
	N		S	N		S							
N		S	N			TRLIADER							
		N	В	Y		NS							
<										>			

Figure 45: Measure Values

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

9.2.3.1 Using Drill-down with Data Lineage View

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

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

Any deviation from expectations can be then checked back for:

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

9.2.3.2 Data Lineage View is not available

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

	Data Lineage													
Run Execution Id			1			Date	Date		30 Jun 2016					
Legal Entity			EU Entity 01			Reference Identifier	Reference Identifier		FI0401R070C020					
Derived Entity: <u>DE-IF8S Account Summary</u> (0)														
ired Flag Seniority Flag Over The Counter Indicator		or Buy or Sell Flag	Senior Claim Flag	Instrument Contract Indicator	Regulatory Credit Status Code	Trading Account Bool	k Type Code	Hedge Type	Cumulative change in FV due to credit risk RCY					

Figure 46: Data Lineage Unavailable

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

- Internet connection is timed out or broken down in this case clicking Data Lineage on AgileREPORTER results in a blank second block. To rectify this, re-login to OFSAA infrastructure and AgileREPORTER.
- 2. Data Lineage view works after Metadata is published using OFSAA Infrastructure. To validate if Metadata is properly published or not.
- 3. If Metadata is properly published and second block still does not show the data, then start with Derived Entity code shown at the beginning of second block. This Derived Entity code is available even if data is not available.
- 4. Using this Derived Entity code data analysts are advised to refer to OFSAA Business metadata with worksheet name as 'Derived Entity'. Sample Business Metadata excel is shown in Figure 47:

1 Derived	Entity Code	Short Description	Long Description	Source Type	Aggregate	Materialised View	Dataset Code	Dataset Name	Selected Metadata	
120 DERROO	2	DE - Management Reporting YTD Movement	DE - Management Reporting YTD Movement	Dataset	Y	Y	DSRR002	DS - Management Reporting YTD Movement	Reporting Line Code	
121									Consolidation Code	
122									Entity Country ID	
123									Org Structure Entity Code	
124									Calendar Date	
125									Run Description	
126									Branch BSR Code	
127									Movement RCY	
128 DERROO	3	DE - Management Reporting QTD Movement	DE - Management Reporting QTD Movement	Dataset	Y	Y	DSRR003	DS - Management Reporting QTD Movement	Reporting Line	
129									Reporting Line Code	
130									Consolidation Code	
131									Entity Country ID	
132									Org Structure Entity Code	
133									Calendar Date	
134									Run Description	
135									Movement RCY	
136									Consolidation Name	
137									Branch BSR Code	
138 DERROO	4	DE - Management Reporting MTD Movement	DE - Management Reporting MTD Movement	Dataset	Y	Y	DSRR004	DS - Management Reporting MTD Movement	Reporting Line Code	
139									Consolidation Code	
140									Entity Country ID	
141									Org Structure Entity Code	
142									Calendar Date	
143									Run Description	
144									Eop Balance RCY	
145									Movement RCY	
146									Branch BSR Code	
147 DERROO	5	DE - Reg Account YTD Metrics	DE - Reg Account YTD Metrics	Dataset	Y	Y	DSRR005	DS - Reg Account YTD Metrics	Regulatory Deposit Type Group Code	
148									Regulatory Deposit Type Code	
149									Entity Country ID	
150									Org Structure Entity Code	
151									Calendar Date	
152									Run Description	
153									Eop Interest amount RCY	
154 DERROO	6	DF - Reg Account OTD Metrics	DF - Reg Account OTD Metrics	Dataset	N	Y O	DSRROOF	DS - Reg Account OTD Metrics	Perulaton Deporit Time Group Code	
· · ·	Image: Milling And American Structure And American A American American A									

Figure 47: Business Metadata

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

1	Source Type	Aggregate	Materialised View	Dataset Code	Dataset Name	Selected Metadata	Selected Metadata Code			
120	lataset	Y	Y	DSRR002	DS - Management Reporting YTD Movement	Reporting Line Code	HRR004			
121						Consolidation Code	HRR003			
122						Entity Country ID	HRR006			
123						Org Structure Entity Code	HIREG004			
124						Calendar Date	HIREG001			
125						Run Description	HIREG002			
126						Branch BSR Code	HRR009			
127						Movement RCY	MRR002			
128	lataset	Y	Y	DSRR003	DS - Management Reporting QTD Movement	ReportingLine	HRR2021			
129						Reporting Line Code	HRR004			
130						Consolidation Code	HRR003			
131						Entity Country ID	HRR006			
132						Org Structure Entity Code	HIREG004			
133						Calendar Date	HIREG001			- 1
134						Run Description	HIREG002			
135						Movement RCY	MRR002			
136						Consolidation Name	HRR010			
137						Branch BSR Code	HRR009			
138 0	ataset	Y	Y	DSRR004	DS - Management Reporting MTD Movement	Reporting Line Code	HRR004			
139						Consolidation Code	HRR003			
140						Entity Country ID	HRR006			
141						Org Structure Entity Code	HIREG004			
142						Calendar Date	HIREG001			
143						Run Description	HIREG002			
144						Eop Balance RCY	MRR001			
145						Movement RCY	MRR002			
146						Branch BSR Code	HRR009			
147 0	lataset	Y	Y	DSRR005	DS - Reg Account YTD Metrics	Regulatory Deposit Type Group Code	HRR007			
148						Regulatory Deposit Type Code	HRR034			
149						Entity Country ID	HRR006			
150						Org Structure Entity Code	HIREG004			
151						Calendar Date	HIREG001			
152						Run Description	HIREG002	1		
153						Eop Interest amount RCY	MRR003			
154	lataset	Y	Y	DSRR006	DS - Reg Account OTD Metrics	Perulaton Denosit Tune Group Code	HEENNY	1		
	• →	Hierarchies-BI Base Measures Datasets Derived Entity Business Process Alias I				DE-Sequence FSAPPS_SCRIF (+)				

Figure 48: Business Metadata

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

ORACLE

Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) - Lombard Risk Integration Pack 8.0.5.0.0 User Guide

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