

# **Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack**

User Guide

Release 8.0.1.0.0

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Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack User Guide, Release 8.0.1

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## ABOUT THE GUIDE

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

- [Scope of the guide](#)
- [Intended Audience](#)
- [Documentation Accessibility](#)
- [Related Information Sources](#)

## SCOPE OF THE GUIDE

The objective of this user guide is to provide a comprehensive working knowledge on Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack (OFS RRS RBI), Release 8.0.1. This user guide is intended to help you understand the key features and functionalities of OFS RRS RBI release 8.0.1 and details the process flow and methodologies used.

## INTENDED AUDIENCE

Welcome to Release 8.0.1 of the Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack User Guide.

This guide is intended for:

- Regulatory Reporting Analyst who maintain the dimensional values across multiple reporting requirements, maintain results area of Oracle Financial Services Data Foundation, and ensure data quality.
- Technical / 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 [OTN](#) documentation library:

- Oracle Financial Services Data Foundation User Guide Release 8.0.1
- Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack Installation Manual Release 8.0.1
- Oracle Financial Services Analytical Applications Infrastructure User Guide Release 8.0.1 (present in this - [OTN](#) documentation library)

# 1 Introduction to Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack

This chapter includes:

- [Overview](#)
- [Prerequisites](#)
- [Assumptions](#)
- [Scope](#)

## 1.1 Overview

Oracle Financial Services Regulatory Reporting for Reserve Bank of India – Lombard Risk Integration Pack (OFS RRS RBI) helps the banks to comply with BCBS 239 regulations. It provides integrating risk data reporting systems and enhances the accuracy of reporting in banks. OFS Risk Regulatory Solution (RRS) helps in achieving the objectives by enabling preset steps based on the generalization of a set of solutions. This is made possible by:

- Providing a centralized data storage for risk data through relevant subject areas of Financial Services Data Foundation (FSDF)
- Interfacing with a third party reporting tool such as Lombard Risk Reporter Portal to build necessary template reports to meet the regulatory expectations
- Managing accuracy of risk reporting through Data Governance Studio (DGS)

## 1.2 Prerequisites

The prerequisites are:

- Oracle Financial Services Data Foundation is deployed and configured.
- Oracle Business Intelligence Enterprise Edition (OBIEE)
- Processed data as per the DSB Return 3- ROR, FORM X (Supplementary Data-Sec & Unsec) (LF), BSR VII, SFR II, SLR Maintenance, FORM A - Sec 42, Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1, Liquidity Coverage Ratio - LCR by Significant Currency - BLR-4, FORM VIII, DSB Return VIII-STL (Section 1), DSB Return I-ALE and guidelines/reports should be available in the database in the required format for the reports to generate.
- Good understanding of business requirements and administration responsibilities.
- Knowledge of working with regulatory reports.

## 1.3 Assumptions

OFS RRS RBI is a reporting application and it does not perform any risk/stress calculations. Listed below are the assumptions for the application:



- Data required for risk and compliance regulatory report templates is available in FSDF as per data requirements.
- Lombard Risk Reporter Portal supports other non-risk and non-compliance related regulatory templates and Oracle Financial Services Analytical Application (OFSAA) may not supply all the necessary data for such reports.
- Reconciliation to ensure that accuracy of data being reported (non-prescribed by regulators) are performed in OFSAA using various components – General Ledger (GL) reconciliation, data quality checks, variance reporting.
- Validity checks such as edit checks, cross-validation checks and so on prescribed by regulatory is performed within the Lombard Risk Reporter Portal.
- 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. They should be consumed as is during data population in the Results table. Since they are used in the metadata, changes in data values will have impact on the overall functioning.
- All percentage data are expected in decimal format.
- 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 will display 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 will show same values for all measures such as Account Balance.

## **1.4 Scope**

For additional information on the application, please refer to the following Regulatory Reports circulated by the RBI:

- DSB Return 3- ROR
- FORM X (Supplementary Data-Sec & Unsec) (LF)
- BSR VII
- SFR II
- SLR Maintenance
- FORM A - Sec 42
- Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1
- Liquidity Coverage Ratio - LCR by Significant Currency - BLR-4
- FORM VIII

- DSB Return VIII-STL (Section 1)
- DSB Return I-ALE

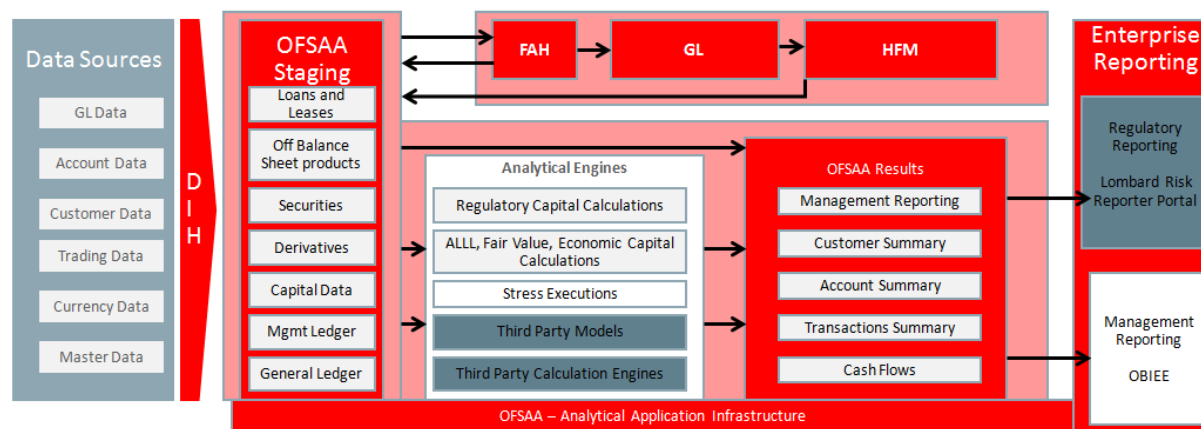
## 2 Regulatory Reporting Solution Architecture

OFS RRS RBI supports the regulatory requirements for various reporting requirements such as DSB3ROR, FORM X, BSR VII and so on, which require enterprise level data spanning multiple areas of banking. Each of these business areas have different applications to answer their respective processing requirements. RRS warehouses this data for reporting purpose at a single place. An intermediate data transfer layer specific to the source applications enables data loading to RRS by using the provided download specifications.

This chapter includes:

- [Data Flow from Source Systems to Staging Area](#)
- [Data Flow Overview](#)

The following is the architecture diagram of OFS RRS:



### 2.1 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. Data Integration Hub (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 also map the EDDs and ADIs through Connectors. The mappings can be, one to one, one to many, and many-to-many.

### 2.2 Data Flow Overview

Each and every data element in the results area can be classified as explained in the below table:

<b>Data Flow Category</b>	<b>Data Flow Type</b>	<b>Description</b>
Staging	Stage Value – Pass Through	This data element in the results area can directly move from staging to results area. For example, Outstanding Principal - does not need any processing or transformation.
Processing	Processed by the application	This data element in the results area is the processed output which cannot be sourced from staging, or transformed to results. For example, Excess mitigant value amount, Risk Weighted Assset Amount and so on which requires liquidity related calculation engine and Basel related Calculation respectively.
Results	Derived/transformed in results	This data element in the results area can be transformed using data elements available in staging. For example, Maturity Band which used Maturity date and buckets it into respetive time units.
	Re-classified to regulatory classifications	This data element in the results area is a reclassified output. This is to consider available set of dimension to arrive at regulator specific classifications. For example, REGULATORY INSTRUMENT CLASSIFICATION needs INSTRUMENT TYPE and ISSUER TYPE to arrive at value GOVT Securities

### **2.2.1 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 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.

## 2.2.2 Derived / Transformed Data and Reclassifications

Regulatory Reporting Solution requires specific hierarchies and dates to be transformed and reclassified to regulator specific values.

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**Note:** All the data transformation reclassification rules for RBI will be covered in the subsequent release.

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## 2.2.3 Processing

The staging area of 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 may 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 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/Liability Management (ALM) application has a distinct set of ALM-specific tables, as does the Market Risk solution.

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**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.

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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 OFSAA Features

Regulatory Reporting Solution configures the data hand off structure to Lombard using metadata. The following sections provide details on datasets, measures, hierarchies and Derived Entities. More than one derived entity is linked to a specific regulatory schedule. The user can modify the configuration using OFSAA infrastructure. Additionally, metadata route provides traceability from reporting elements to the data elements used.

This chapter includes:

- [OFSAA Infrastructure](#)
- [Business Metadata](#)

#### 3.1 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 may be used by any Oracle Financial Services Analytical Application. These common rule objects include:

- Expressions
- Hierarchies
- Filters

#### 3.2 Business Metadata

In addition to Derived Entity, RRS uses the below OFSAA features to create the business metadata. For details on the features refer to the OFS Analytical Applications Infrastructure User Guide in [OTN](#) documentation library.

- **Hierarchies:** Some OFSAA dimensions support hierarchies. Hierarchies may be used to provide sophisticated stratification for either processing or reporting purposes. For example, an organizational hierarchy might start with a Division level containing Western Region, Eastern Region, and Southern Region; the next level down within the hierarchy might be state or county. A product hierarchy might begin with branches for Asset vs.Liability vs. Service products; under the Asset branch, you might 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.

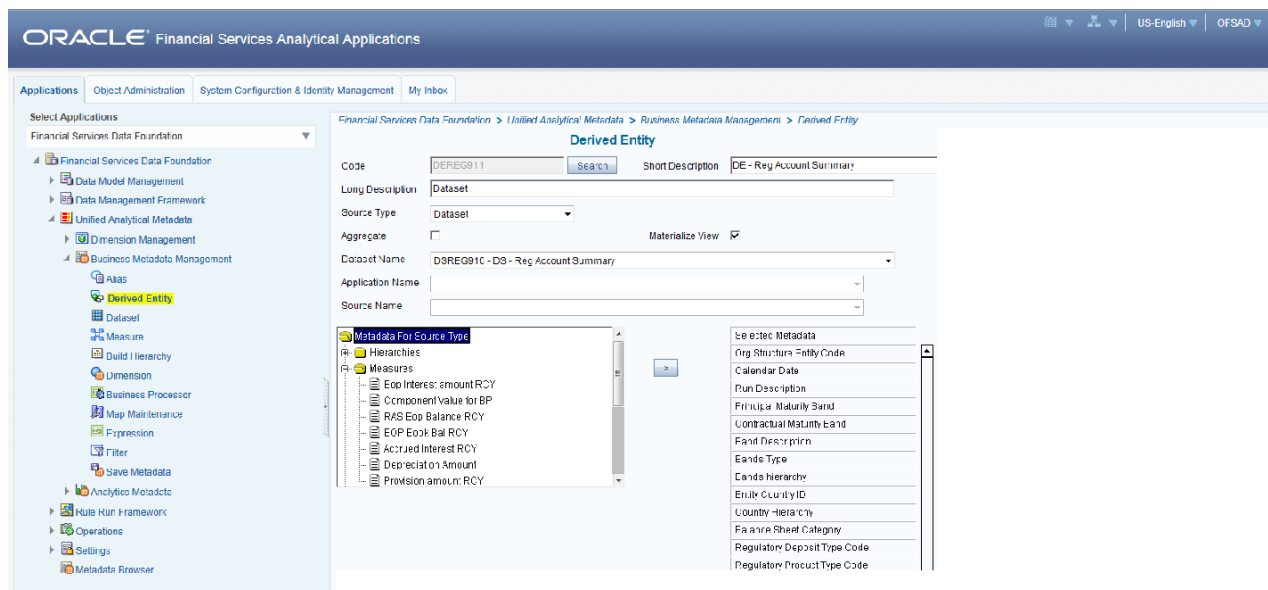
### 3.2.1 Derived Entity

It is the primary component of OFSAA used for OFS RRS RBI. Regulatory Reporting Solution uses Derived Entity to create physical materialized view which is then queried by Lombard using pre-set data hand off templates. 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 specify 'Materialized View' property in derived entity. This property creates the derived entity as materialized views.



Derived entities should have AS\_OF\_DATE and LEGAL\_ENTITY as the mandatory dimensions. Rest of the structure of the derived entity can vary depending on the dimensions present. A metadata configuration table is present in Lombard Risk Reporter Portal 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 regulatory, and are refreshed for the latest hand-off date.

A metadata configuration table is maintained within Lombard Risk Reporter Portal to capture the derived entities that will supply data for each schedule.

### 3.3 Rules Run Framework Features

OFS RRS RBI uses the below Rules Run Framework of OFSAA. For details on the features refer to the OFS Analytical Applications Infrastructure User Guide in [OTN](#) 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.

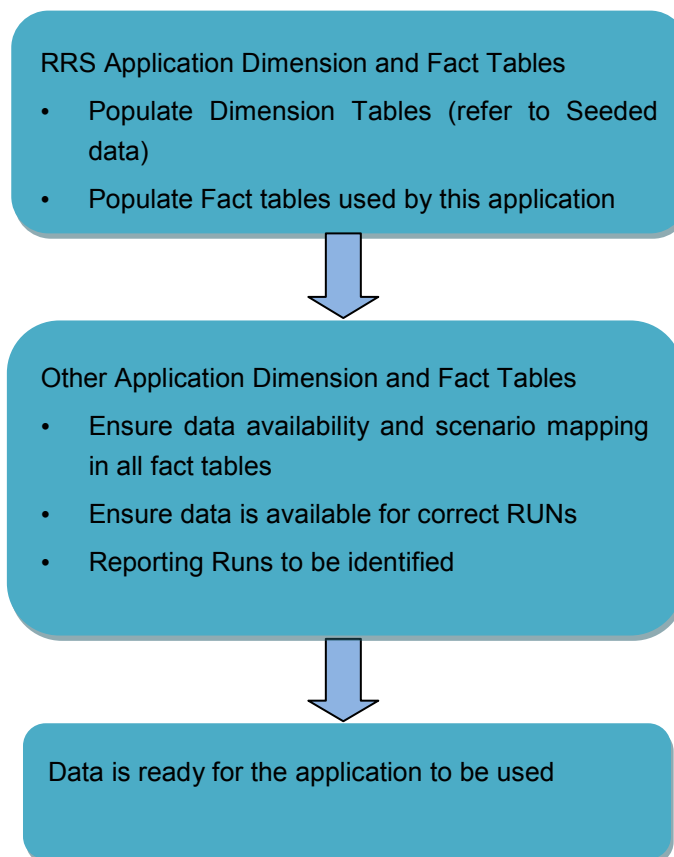


## 4 Data Flow

This chapter includes:

- [Run/Execution Expectations](#)
- [Saving Derived Entities](#)
- [Mapping Results to Line Items in Reporting](#)
- [Mapping Metadata](#)
- [Reporter Portal: Movement of Data from Results to Lombard](#)
- [Report Submission: Reporter Portal to Regulator](#)

The below flowchart explains the data flow:



## 4.1 Run/Execution Expectations

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

1. Current Data / Execution
  - a. Reporting month end data
  - b. Projection Data (Example for cash flow for next 30 days)
2. Historical (trend/vintage) Data
  - a. Yearly
  - b. Quarterly
3. Stressed Data

In cases such as report ROR, it is expected to display Domestic and Overseas data separately. In such cases, data is expected separately at each legal entity level within the organisation structure. Domestic data is populated in the report as data for legal entity within India. Overseas data is populated in the report as data for legal entity outside India.

Populate the following tables before executing reports in Reporter Portal, and after populating data in the OFSAA results tables through a scheduled batch

- **SETUP\_MASTER** : The below mentioned parameters should be updated after every regulatory reporting run.

<b>V_COMPONENT_CODE</b>	<b>V_COMPONENT_DESC</b>	<b>V_COMPONENT_VALUE ( Sample Value)</b>
CURRENT_QUARTER_NAME	Current quarter name	2014-Q2
PREVIOUS_YEAR	Previous Year	2013-2014
PREVIOUS_QUARTER_NAME	previous quarter name	2014-Q1
CURRENT_YEAR	Current year	2014-2015
CURRENT_MIS_DATE	Current Mis Date	20140630

- **FCT\_REG\_RUN\_LEGAL\_ENTITY\_MAP**: As an Organization should have a hierarchical structure and reporting could happen for entity at any level in the hierarchy, the applicable reporting entity should be provided as part of every regulatory reporting run in this table.

#### 4.1.1 Baseline Run Data

The RRS application picks up reporting data based on the Reporting Run that populates the underlying Fact Table(s). Reporting Run is a flag, which should be marked as 'Y' in a DIM\_RUN table so that, the OBIEE reporting layer selects a particular run execution.

In this application, a Run comprises:

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

#### 4.1.2 Updating Reporting Flag

On any given date for a given RUN DEFINITION, you can have multiple executions. Compare the output of different executions to select the final run execution which will be used as a reporting run execution. After, the execution is marked as a reporting run execution, RRS uses this flag while querying / navigating data in history. For example, if a report requires displaying account balance for the last four quarters, RRS searches for run executions marked as 'Y' on all quarter end dates / last executions of the quarter.

Follow the below steps to update reporting flag:

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**Note:** Query tools such as PL-SQL developer / SQL developer are required to execute the steps.

---

1. Continuing the OBIEE report access, the first information required is the number of run executions available for a given date and RUN Definition. You can execute following query in Oracle with necessary query filters. This, apart from other information will show RUN SKEY which is unique identifier for each execution>>

```
SELECT R.N_RUN_SKEY AS RUN_SKEY, R.FIC_MIS_DATE AS MIS_DATE,
R.V_RUN_EXECUTION_ID AS RUN_EXECUTION_ID,
           R.V_RUN_MAIN_DESC AS EXECUTION_DESCRIPTION,
R.V_RUN_DESC AS RUN_DESCRIPTION, R.F_REPORTING_FLAG AS REPORTING_FLAG
FROM DIM_RUN R
WHERE R.FIC_MIS_DATE = 'DD-Mon-YYYY'
AND R.V_RUN_EXECUTION_ID LIKE '%%'
AND R.V_RUN_MAIN_DESC LIKE '%%'
```

2. Second step is to select the correct RUN SKEY and update DIM\_RUN.F\_REPORTING\_FLAG as 'Y'>>

```
UPDATE DIM_RUN R
SET R.F_REPORTING_FLAG = 'Y'
WHERE R.N_RUN_SKEY =
```

```

AND R.FIC_MIS_DATE = 'DD-Mon-YYYY'
AND R.V_RUN_EXECUTION_ID = '';

COMMIT;

```

## 4.2 Saving of Derived Entities

After the server restart is complete, save all the derived entities manually using the OFSAAI User Interface (Unified Analytical Metadata >> Business Metadata Management >> Derived Entity).

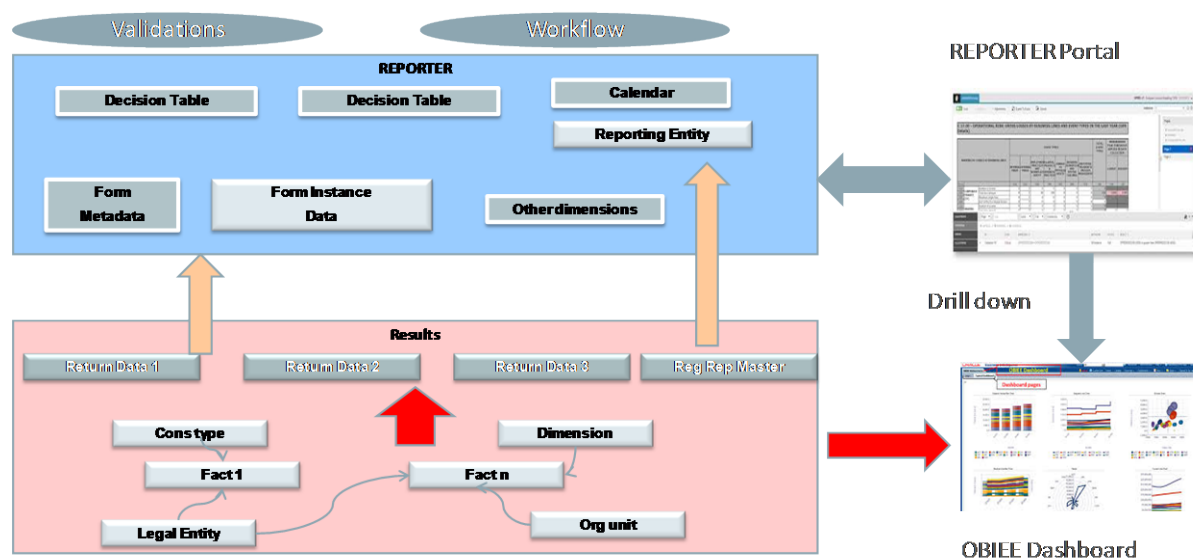
Certain derived entities are defined for RBI Regulatory Reporting, that have a dependency on other derived entities. Therefore, first save the derived entities in the order mentioned below.

Sl. No	Derived Entity Code	Derived Entity Description
1	DEREG901	'DE - Setup Master for Year'
2	DEREG902	'DE - Setup Master for MIS Date'
3	DEREG903	'DE - Setup Master for Quarter'
4	DEREG904	'DE - Setup Master for Last Year'
5	DEREG905	'DE - Setup Master for Last Quarter'
6	DEREG906	DE - Management Reporting YTD Movement
7	DEREG907	DE - Management Reporting QTD Movement
8	DEREG908	DE - Management Reporting Previous QTD Movement
9	DEREG909	DE - Management Reporting Previous YTD Movement
10	DEREG913	DE - Special Fortnightly Return
11	DEREG918	'DE- Asset Level A1'
12	DEREG919	'DE- Asset Level A2'
13	DEREG924	'DE- Standard Party'
14	DEREG925	'DE- Band Dimension'
15	DEREG928	'DE- Party Dimension'
16	DEREG929	'DE-Country Dimention'
17	DEREG933	'DE - Guarantor Country Dimention'
18	DEREG940	'DE - Reg Account YTD Metrics'
19	DEREG941	'DE - Reg Account QTD Metrics'
20	DEREG944	'DE - Setup Master for Entity'
21	DEREG945	DE - Entity Details
22	DEREG947	'DE - Alternate Friday Summary'
23	DERWA010	'DE-Consolidation'
24	DEREG910	DE - Management Reporting EOP Balance
25	DEREG911	DE - Reg Account Summary
26	DEREG912	DE- Basic Statistical Return

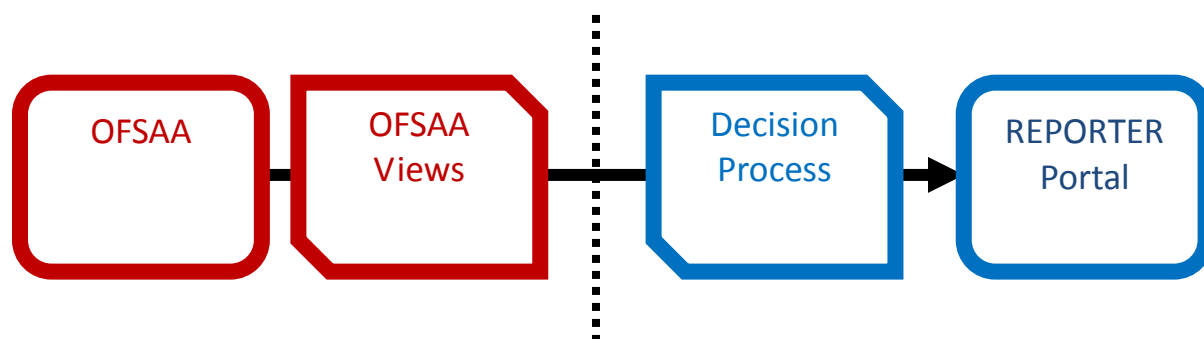
Sl. No	Derived Entity Code	Derived Entity Description
27	DEREG012	DE - STD Account Head
28	DEREG917	DE-Liquidity Reporting
29	DEREG926	DE-Account Summary
30	DEREG930	DE-LRM Summary
31	DEREG932	DE-Aggregate Cash Flow
32	DEREG934	DE-Capital Instrument Transaction Summary
33	DEREG935	DE - Management Reporting EOP for ALE
34	DEREG936	DE - Management Reporting YTD Movement Agg
35	DEREG937	DE - Management Reporting QTD Movement Agg
36	DEREG938	DE - Management Reporting Previous QTD Agg
37	DEREG939	DE - Management Reporting Previous YTD Agg
38	DEREG942	DE - Reg Account YTD Metrics Agg
39	DEREG943	DE - Reg Account QTD Metrics Agg
40	DEREG946	DE - Sundry Debtors Account
41	DEREG948	DE - SLR Securities Summary
42	DEREG949	DE - Special Fortnightly Return Agg

### 4.3 Mapping of Results to Line Items in Reporting

The following data flow diagram explains the flow of data between OFSAA and Lombard Risk Reporter Portal:



OFSAA provides the data to Lombard Risk Reporter Portal 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 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 Lombard Risk Reporter Portal reads the derived entities and dimension mapping information to derive the data for reporting. Derived entities are created based on measures, hierarchies and datasets.



Each regulatory report contains numerous schedules. Each schedule contains various cells that need to be reported. Each cell or box is uniquely identified by a cell reference (or box identifier). OFSAA and Lombard Risk provide a unique cell reference to the cell.

Each cell is mapped to a set of dimensions and measures within OFSAA. A group of cells within the schedule have similar mappings (such as same dimensions but different member codes). Such groups are identified to create logical sections within the schedule. A derived entity is created for each of these logical sections within the schedule.

The dataset associated with the derived entity, provides data for the specific derived entity. Data such as measures, in a derived entity are aggregated based on dimensions that are included in the derived entity, even though the fact entities in the dataset contain complete details of the data.

Some of the cells in the schedule can be derived as per the logic provided by the regulator. Derivation could 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 Lombard Risk Reporter portal. OFSAA provides data only for the cells that are not derived.

The "Decision Process" within Lombard Risk Reporter Portal uses the dimension mapping template to interpret data present in the derived entity. Decision process creates form data by reading the information from the derived entity, and derives the necessary data that will be used by the Lombard Risk Reporter Portal to display reporting data.

Refer to the excel sheet for the list of reporting lines used across all the RBI returns:



RBI Reporting Line to  
OFSAA Reporting Line

#### 4.4 Mapping Metadata

Below is the list of reports with the corresponding Mapping Metadata Information:

- DSB Return 3- ROR: Reports the Profit and Loss Statement of the reporting bank from April to date.



MDB\_Dependencies\_  
DSBROR.xlsx

- FORM X (Supplementary Data-Sec & Unsec) (LF): Reports the details around the balance sheet, assets and liabilities of the reporting entity



MDB\_Dependencies\_  
FORMX.xlsx

- BSR VII: Reports the quarterly statistics for deposits and credits for a reporting entity



MDB\_Dependencies\_  
BSRVII.xlsx

- SFR II: Reports the cash reserves maintained with RBI on a fortnightly frequency



MDB\_Dependencies\_  
SFRII.xls

- SLR Maintenance: Reports Statutory Liquidity Ratio (SLR), Cash ,Interbank transactions, CD, money market Operations of the reporting entity



MDB\_Dependencies\_  
SLR.xls

- FORM A - Sec 42: Reports the details around the balance sheet, assets and liabilities of the reporting entity



MDB\_Dependencies\_  
FORMA.xls

- Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1: Reports the liquidity related inflows and outflows for the reporting entity



MDB\_Dependencies\_  
BLR1.xls

- Liquidity Coverage Ratio - LCR by Significant Currency - BLR-4: Reports the liquidity attributes by significant currency



MDB\_Dependencies\_  
BLR4.xls

- FORM VIII: Reports the balance sheet attributes, assets, liabilities and Statutory Liquidity Ratio for a fortnight



MDB\_Dependencies\_  
FORMVIII.xls

- DSB Return VIII-STL (Section 1): Reports the liquidity attributes and inflows and outflows for the reporting entity



MDB\_Dependencies\_  
STL.xls

- DSB Return I-ALE: Reports the detailed balance sheet and assets and liabilities



MDB\_Dependencies\_  
ALE.xls

#### **4.5 Reporter Portal: Movement of Data from Results to Lombard**

The Lombard Risk Reporter portal 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.

Lombard Risk Reporter portal stores data related to forms/returns in its schema. Lombard Risk application supports loading of data into its schema in the following ways:

- **Cell references file hand-off:** It is used when data providers compute all the information required for reports and pass the data that is required for each cell in the report.
- **Base data hand-off:** It is used when data providers pass base data to the Lombard Risk application and expect computations that are required for each cell to be performed within the Lombard Risk application.



However, Lombard Risk Reporter portal supports dimensional mapping based approach for OFSAA. In this approach, data hand-off is based on dimensions and measures similar to the pattern of information storage in OFSAA. Decision table mapping process within the Lombard Risk Reporter portal maps dimensions and measures to cell references.

#### **4.5.1 Decision Process**

Decision process is a component within Lombard Risk Reporter portal that processes each row of the derived entity for the criteria's specified in the decision table to derive cell references and data that will be used to display on the face of returns.

Decision process is triggered within the reporter portal after OFSAA establishes data readiness for reporting. This indicates that data in fact entities, pass all the necessary data quality checks and the derived entities are refreshed for latest AS OF DATE and final reporting run.

Decision process can be triggered in batch mode, and can be scheduled to run in an Enterprise Scheduler. Alternatively, decision process can also be triggered in ad-hoc mode for a specific report.

#### **4.6 Report Submission: Reporter portal to Regulator**

Lombard processes the data from the download specification output, to create reports.

The report format as per the regulatory requirement may be eXtensible Business Reporting Language (XBRL)/ XML. For example, FFIEC reports should be submitted in XBRL format.

Refer to the Reportal Portal User Guide for more information.

## 5 Scope Detailed

This section provides a list of 27 sections included in the reports.

Report Name	Report Section
DSB Return 3- ROR	Section A
DSB Return 3- ROR	Section B
FORM X (Supplementary Data-Sec & Unsec) (LF)	Part I
FORM X (Supplementary Data-Sec & Unsec) (LF)	Part II
FORM X (Supplementary Data-Sec & Unsec) (LF)	Part III
FORM X (Supplementary Data-Sec & Unsec) (LF)	Foreign Liabilities and Assets
SFR II	SFR II
BSR-VII	Quarterly Statistics on Deposit and Credit (BSR7)
FORM A - Sec 42	Form A
FORM A - Sec 42	Form A - Memo
FORM A - Sec 42	Form A - Annexure A
FORM A - Sec 42	Form A - Annexure B
Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1	Panel I
Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1	Panel II
Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1	Memo Item No.1
Liquidity Coverage Ratio - Statement on Liquidity Coverage Ratio (LCR)- BLR-1	Memo Item No.2
SLR MAINTENANCE	SLR
DSB Return VIII-STL (Section 1)	LRPartA1
Liquidity Coverage Ratio - LCR by Significant Currency - BLR-4	BLR 4
FORM VIII	Form VIII Main
FORM VIII	Annex I

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<b>Report Name</b>	<b>Report Section</b>
FORM VIII	Annex II
FORM VIII	Annex III
DSB Return I-ALE	Annex 3 (D)
DSB Return I-ALE	Sec1Part-A (D)
DSB Return I-ALE	Sec1Part-C (D)
DSB Return I-ALE	Sec1Part-B (D)



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for Reserve Bank of India – Lombard Risk  
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