Oracle Financial Services Regulatory Reporting for European Banking Authority (AGILE RP EBA)

User Guide

Release 8.1.0.0.0

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ORACLE
Financial Services

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OFS Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) User Guide

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1 Preface

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.

Topics:

- What is New in this Release for OFS AGILE RP EBA
- Scope of the Guide
- Intended Audience
- Access to Oracle Support
- Related Information Sources
- How this Guide is Organized
- Conventions Used

1.1 What is New in this Release for OFS AGILE RP EBA

This section lists new features and changes in OFS AGILE RP EBA release v81000 and v8.1.0.1.0.

1.1.1 New Features for 8.1.0.1.0

The new features introduced in this release are as follows:

1. DPM 2.9 Changes for FINREP/COREP for the following reports are as follows:
    - C02 - Capital Adequacy - Risk Exposure Amounts
    - C22- Market risk: Standardized Approaches for foreign exchange risk
    - F02 - Statement of profit or loss
    - F04 - Breakdown of financial assets by instrument and by counterparty sector
    - F06 - Breakdown of non-trading loans and advances other than those held for trading to non-financial corporations by NACE codes
    - F08 - Breakdown of financial liabilities by product and by the counterparty
    - F12 - Movements in allowances and provisions for credit losses
    - F13 - Breakdown of collateral and guarantees by loans and advances other than those held for trading; Collateral obtained by taking possession during the period (held at the reference date); Collateral obtained by taking possession of accumulated
    - F16 - Breakdown of the selected statement of profit or loss items
    - F18 - Information on performing and non-performing exposures
    - F19 - Information on forborne exposures

- F20 - Geographical breakdown of assets by the residence of the counterparty; Geographical breakdown of off-balance sheet exposures by the residence of the counterparty
- F22 - Fee and commission income and expenses by activity
- F42 - Tangible and intangible assets: carrying amount by the measurement method
- F44 - Staff expenses by type of benefits; Staff expenses by category of remuneration and category of staff
- F45 - Other operating income and expenses

2. Provides the regulatory updates to NANR values for three attributes such as Number of Employees, Balance Sheet Total, and Annual Turnover in the Counterparty Reference Data Set of Anacredit Reporting. This change will be effective from the November 2020 submission.

1.1.2 New Features for 8.1.0.0.0

This release provides an integrated OFSAA DW/DT package for EBA Regulatory Reporting using the AgileREPORTER Portal with European Common Reporting (ECR) Templates (**ECR_v1.35.5-b27_sign.lrm**) and European Central Bank (ECB) Templates (**AR_ANACREDIT_Package_v1_3_3_1.lrm**).

The new features introduced in this release are as follows:

- Conversion of existing Run Rule Framework to the new OFSAAI Process Modelling Framework feature. For more information, see the Executing Run through Process Modelling Framework in OFS AGILE RP EBA.
- Enhancement to allow adjustment for cells with page instance. For more information, see the Implementing the Adjustment Feature
- New EBA Menu to access Process Execution Summary, Metadata Browser, and Reports (Report Summary and Data Elements Summary). For more information, see the Process Execution Summary, Metadata Browser, and Viewing Report Summary.
- Enabling the Reporting Flag for a run through the new Process Execution Summary module. For more information see the Reporting Flag for Run through Process Execution Summary
- New Drill down User Interface. For more information see the Report Verification – Drill down from AgileREPORTER to OFSAA Results Area

1.1.3 Deprecated Features

There are no deprecated features in this manual.

1.1.4 Desupported Features

The desupported feature for OFS AGILE RP EBA Release v8.1.0.0.0 is the Run Execution and Run Management features through the Run Rule Framework.

1.2 Scope of the Guide

The objective of this user guide is to provide comprehensive working knowledge on Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA), Release 8.1.0.0.0. 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 AGILE RP EBA) release 8.1.0.0.0 and details the process flow and methodologies used.

1.3 Intended Audience

Welcome to Release 8.1.0.0.0 of the Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) User Guide.

This guide is intended for:

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

1.4 Access to Oracle Support

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

1.5 Related Information Sources

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

- *Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack Installation Manual Release 8.1.0.0.0*
- *Oracle Financial Services Data Foundation User Guide Release 8.1.0.0.0*
- *Oracle Financial Services Data Foundation Installation Manual Release 8.1.0.0.0*
- *Oracle Financial Services Analytical Applications Infrastructure User Guide Release 8.1.0.0.0* (present in the OHC documentation library)

1.6 How this guide is Organized

The OFS AGILE RP EBA User Guide includes the following topics:

- Chapter 2: Introduction

- Chapter 3: Getting Started
- Chapter 4: Regulatory Reporting Solution Data Flow
- Chapter 5: OFSAA Features
- Chapter 6: Executing Run through Process Modelling Framework in OFS AGILE RP EBA
- Chapter 7: Metadata Export Utility
- Chapter 8: Report Submission
- Chapter 9: Maintenance
- Chapter 10: Troubleshooting Guidelines

1.7 Conventions Used

The following table lists the conventions used in this guide.

Table 1: Conventions Used in this Guide

Conventions	Description
References to sections or chapters in the manual are indicated in *Italics*. Screen names are indicated in the following manner: **Introduction** screen Options and buttons are indicated in **Bold**. Code related text is indicated in `Monospace`.	
OFSAAI	Oracle Financial Services Analytical Applications Infrastructure
OFS AAAI	Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack
RHEL	Red Hat Enterprise Linux
Atomic Schema	Database schema where the application data model is uploaded
Config Schema	Database schema which contains setup related configurations and metadata
OFS AGILE RP EBA	Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA)

2 Introduction

This chapter provides an understanding of the OFS AGILE RP EBA application and its scope.

Topics:

- Overview
- OFSAA Regulatory Reporting Architecture
- Scope

2.1 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 analyze 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.

On the lines of common reporting requirements as stipulated by the EBA, the European Central Bank (ECB) also came out to collect detailed credit risk data of Non-Natural Persons in a harmonized manner. ECB issued a regulation on May 18, 2016, widely known as AnaCredit (Analytical Credit Dataset) Regulation, to collect granular credit and credit risk data with effect from reporting date September 30, 2018.

While on one hand, ECB ensures to harmonize reporting requirements and implementation practices, on the other hand, it gives discretionary powers to the National Central Banks (NCBs) either to collect additional data or to provide derogations for small resident reporting agents.

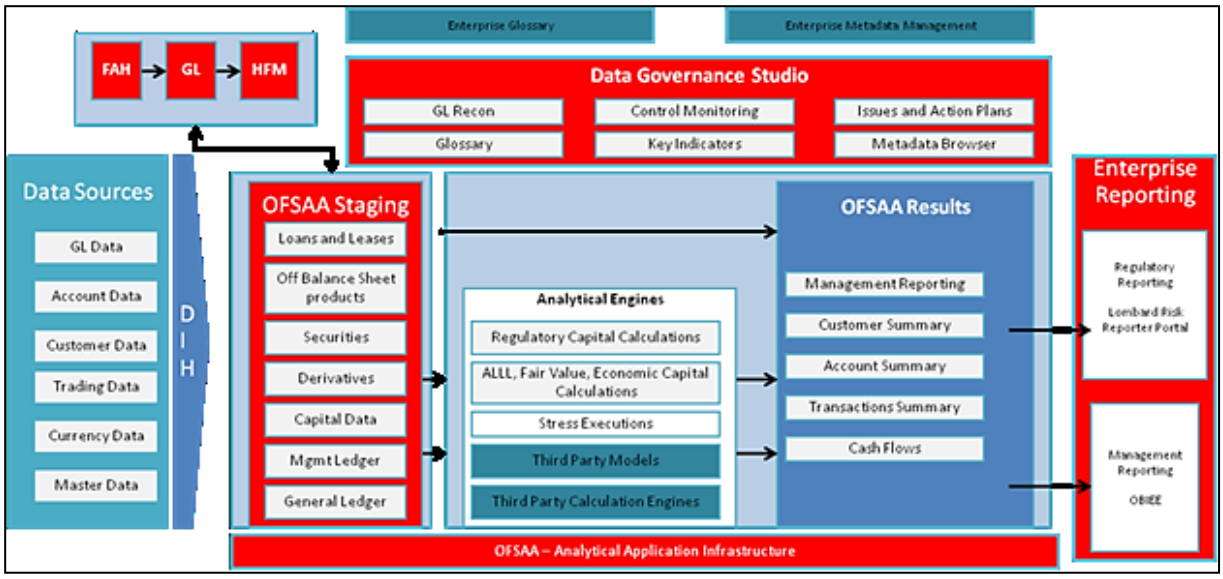
The OFS AGILE RP EBA solution addresses the reporting requirements of both the regulators, EBA, and ECB. Also, it addresses the reporting requirements concerning AnaCredit as laid down by the Central Bank of Malta (CBM).

The OFS AGILE RP 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 prebuilt integration to Lombard Risk Reporting, eliminating the requirement for further manual intervention. The solution ensures data integrity allowing banks to focus more time on analyzing and gaining new business insight from their growing stores of data instead of preparing data and reports with the sole objective of meeting submission deadlines.

2.2 OFSAA Regulatory Reporting Architecture

This interface connects the Oracle FSDF to Lombard Risk. As one can see in the Architecture (Figure 1), Data flows from OFSAA to Lombard Risk.

Figure 1: Regulatory Reporting Solution Architecture



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

The solution provides a prebuilt interface or integration between FSDF and AgileREPORTER. With this integration, end-user can automate end to end reporting processes covering data preparation to the last mile of reporting.

2.3 Scope

Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) covers the following regulatory reports for specified release as mentioned in the table:

Table 2: Scope of Regulatory Reports and Schedules

Report Name	Schedule Name or Description	Released Version
COREP - Capital Adequacy	C 01.00 - Own funds definition	8.0.8
COREP - Capital Adequacy	C 02.00 - Risk Exposure Amounts	8.0.8
COREP - Capital Adequacy	C 03.00 - Ratios	8.0.8
COREP - Capital Adequacy	C 04.00 - Memorandum Items	8.0.8
COREP - Capital Adequacy	C 05.01 - Transitional provisions: Summary & Grandfathered instruments not constituting State aid	8.0.8
COREP – Credit Risk	C 09.01 - Geographical breakdown of exposures by the residence of the obligor (SA exposures)	8.0.8
COREP – Credit Risk Standardised Approach	C 07.00 – Credit and counterparty credit risks and free deliveries: Standardized Approach to capital requirements	8.0.3
COREP – Operational Risk	C 16.00 - Operational risk	8.0.9
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 – Market Risk	C 21.00 – Market risk: Standardised Approach for position risk inequities	8.0.9
COREP – Market Risk	C 22.00 – Market risk: Standardised Approaches for foreign exchange risk	8.0.9
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	8.0.3

Report Name	Schedule Name or Description	Released Version
	financial entities: detail of the exposures to individual clients within groups of connected clients	
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 – the additional breakdown of exposures	8.0.4
COREP – Leverage Ratio	C 42.00 – Alternative definition of capital	8.0.4
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 – Stable Funding	C 60.00 - Items requiring stable funding	8.0.7
COREP – Stable Funding	C 61.00 - Items providing stable funding	8.0.7
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
COREP – Liquidity Coverage	C 75.00 – Liquidity Coverage. Calculations	8.0.9
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

Report Name	Schedule Name or Description	Released Version
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 the 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
FINREP	F 12.00 – Movements in allowances and provisions for credit losses	8.0.5
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 15.00 – Derecognition and financial liabilities associated with transferred financial assets	8.0.6
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 40.00 – Group structure	8.0.6
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

Report Name	Schedule Name or Description	Released Version
AnaCredit	AnaCredit – Central Bank of Malta (CBM) Regulatory Reporting	8.0.6

3 Getting Started

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

Topics:

- Prerequisites
- Assumptions
- Accessing the OFSDF Interface or EBA Interface
- Organization of the Interface for User Roles
- Metadata Browser

OFSDF interface with OFS AGILE RP 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 purposes. This includes creating, modifying, and viewing the metadata used in reporting.
- View the report metadata for mapping.
- Drill down from AgileREPORTER to OFSAA results area.

3.1 Prerequisites

For detailed prerequisites and instructions on installing this Interim Release, see the Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Installation Guide Release 8.1.0.0.0.

3.2 Assumptions

OFSDF interface with OFS AGILE RP EBA is a reporting application and it does not perform any risk or stress calculations. The assumptions for the application are:

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

- The application populates a few specific dimension tables, known as seeded or sample tables as part of the installation script. Since they are used in the metadata, changes in data values have an impact on overall functioning.
- For data provided as of date, such as the last day of the quarter of the reporting year: Quarterly and Year to Date (YTD) report for the given date display the same value for those measures which are of as of the date in nature. For example, the Annual and Quarterly Balance Sheet and BASEL report generated as of 31-MAR show the same values for all measures such as Account Balance.
- All percentage data are expected in decimal format meaning 9% must be provided as 9 and not 0.09.
- Account Balances such as End of Period Balances are expected to be provided as Net of (without) Unearned Income.
- For CBM AnaCredit reporting, it is assumed that all the Observed Agents are under the purview of Capital Requirement Regulation. As a result, they will continue to report the default status at the counterparty level in the Counterparty Risk Dataset and not at the instrument level.
- For Counterparty Default Dataset and Counterparty Risk Dataset:
    - The Protection Provider is reported (apart from debtor acting as Protection Provider) on condition that they are at the same time the issuer of the protection (in particular, if the protection item is a financial guarantee as defined in the ITS).
    - However, it contradicts the Case 11.2 – Non-recourse factoring published by ECB as *AnaCredit_Manual_Part_III_Case_studies.en*, where PP8564235 is reported as Protection Provider even though it is not a *Debtor* and Type of Protection is not a *financial guarantee as defined in the ITS*. Currently, the Protection Provider based on Type of Protection is not filtered.
    - The Banks must ensure that the download specification must conform to the ECB Regulation changes related to Counterparty Identifier Reporting (to confirm with the list of values provided for International Organizations).
    - The Banks must ensure that the download specification must conform to the ECB Regulation changes related to National Identifier Reporting.
    - The custom reclassification must confirm to the ECB Regulation changes related to Legal Forms. The list of values is modified as per the Regulation in OFSAA Dimension (DIM_REG_ORG_CONSTITUENT_TYPE).
- In the COREP C61 Report, the following assumptions are made:
    a. R70 to R100 and R140 to R170: The product is mapped as Secured lending transactions based on the line item description and instructions even though the Annotated Layout gives the main category as Deposits.
    b. R70 to R100 and R140 to R170: In the annotated layout, liquidity requirements are given as *Non-qualifying for the treatment in Article 422(3) and (4)*. This is applicable only for Deposits. Since the product for these line items is not Deposits, this is ignored.

c. R110 to R130: The line item description has wordings *liabilities reported in 1.2.2.2.1*, but there is no such line item in the mapping and hence the assumption that there is a mistake in the layout; so, the reference is not considered and these rows are treated as independent line items.

d. R180 to R200: The line item description has wordings *liabilities reported in 1.2.3.2.1*, but there is no such line item in the mapping and hence the assumption that there is a mistake in the layout; so, the reference is not considered and these rows are treated as independent line items.

- In COREP C75 Report, C90 to C120 is assumed that Collateral Derivatives have either collateral borrowed or collateral lent. Taking this into account, it is assumed that the collateral which is not present is assumed as a non-liquid asset and considered for that appropriate line item. For example, if a transaction has only Collateral borrowed as *Level 1 assets (excluding EHQ covered bonds)*, then the collateral lent is assumed as non-liquid and reported in R660C110. This assumption is done because there is no line item in the report which has collateral borrowed or collateral lent as *Not Applicable*.
- COREP C05: Mapping has not been provided for few cells of columns 10, 20, and 30 where the adjustment happens only in 1 column (either CET1 or AT1 or T2). But the other columns are not greyed out in the report; hence, the other adjustments are populated as zero.

  R150C020; R160C020; R180C020; R180C030; R210C020; R211C020; R221C010; R221C030; R231C010; R231C020; R260C020; R260C030; R270C020; R270C030; R290C010; R290C030; R300C010; R300C030; R320C010; R320C020; R330C010; R330C020; R350C020; R350C030; R360C010; R360C030; R370C010; R370C020; R400C020; R410C010; R410C030; R420C010; R420C020.

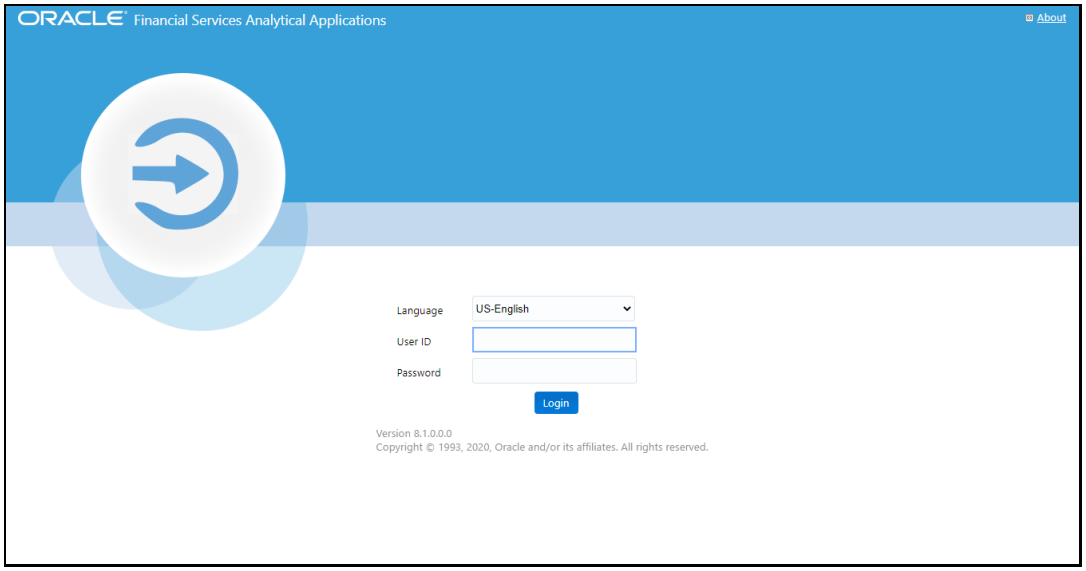
3.3 Accessing the OFSDF Interface or EBA Interface

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

To access the application, follow these steps:

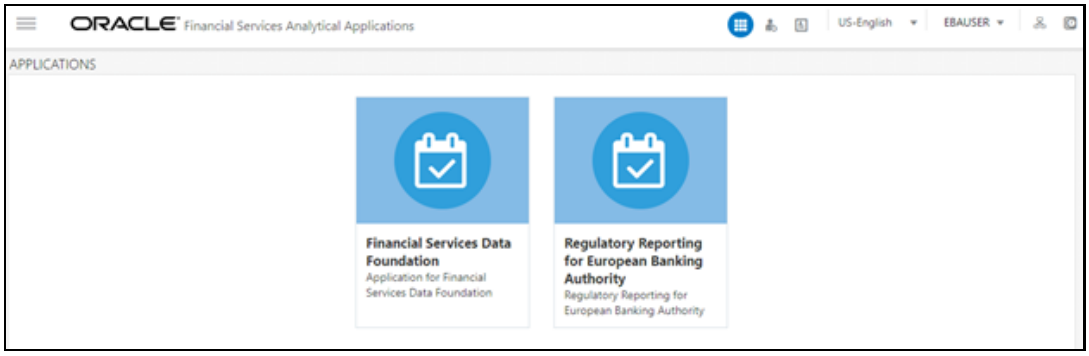
1. Enter the OFSAAI URL in your browser. The OFSAAI login page is displayed.

Figure 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 landing page is displayed.

Figure 3: OFSAAI Applications Page



4. Select the **Financial Services Data Foundation** option to navigate to the **FSDF** application or select the **regulatory Reporting for European Banking Authority** to navigate to the **AGILE RP EBA** application.

3.4 Organization of Interface for User Roles

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

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

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

Data Analysts are expected to perform the following activities:

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

Regulatory Report Analysts are expected to perform the following activities:

1. Drill down from AgileREPORTER to OFSDF
2. Using Metadata Browser to check schedule-wise metadata
3. Using Metadata Browser to check metadata usage across schedules

Topics:

- Process Execution Summary
- Marking Run as Final
- Reporting Flag for Run through Process Execution Summary
- Executing Batch to Resave Derived Entities (EBA or ECR)
- Executing Batch to Resave Derived Entities (AnaCredit or ECB)
- Logging to AgileREPORTER to Retrieve the Returns
- Report Verification – Drill down from AgileREPORTER to OFSAA Results Area

3.4.1 Process Execution Summary

This section provides information on the Runs that apply to EBA. The Process Execution Summary is launched once the Runs are executed from the Processing Modelling Framework. The following figure displays the Process Execution Summary with the data that is retrieved from the Process Modeler.

3.4.2 Marking Run as Final

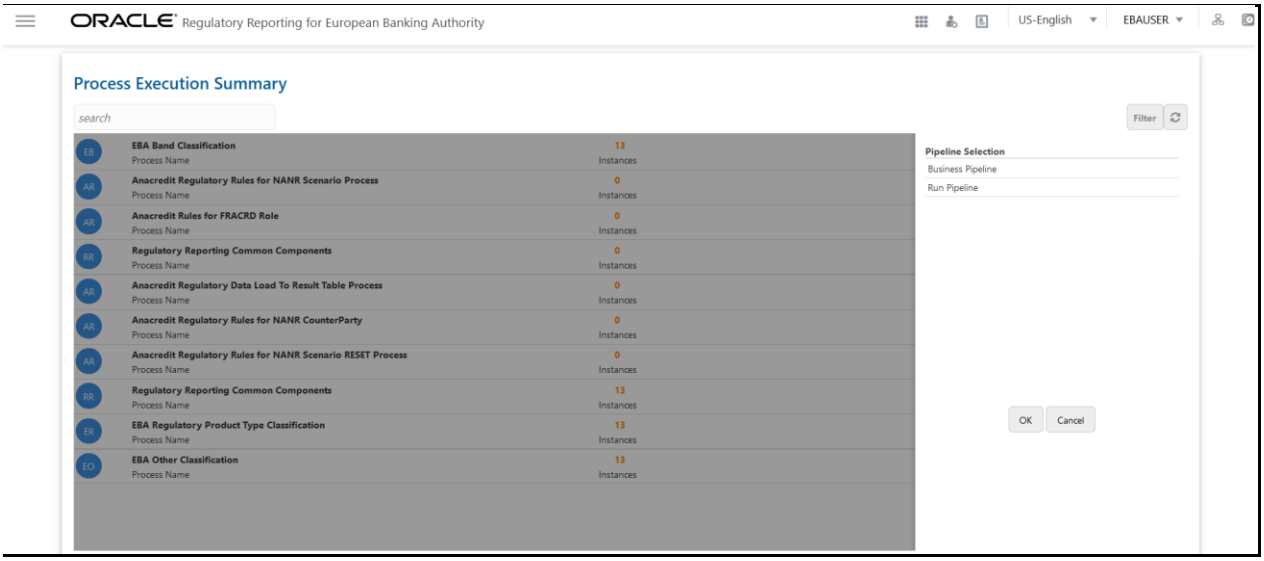
Various applications provide the data for regulatory reporting. You must mark specific executions for regulatory reporting as the final run.

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for European Banking Authority** and select **Process Execution Summary.**

Figure 4: Process Execution Summary Screen

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

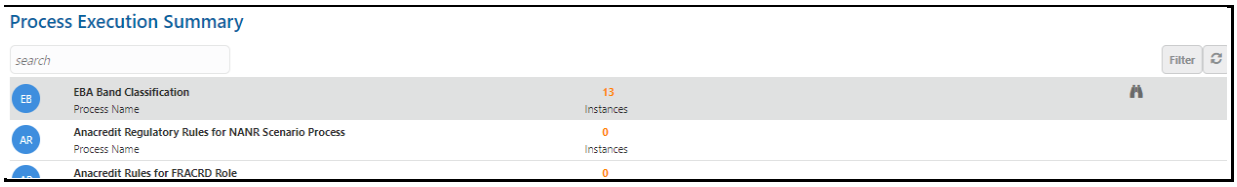
Figure 5: Pipeline Selection Screen



3. After the Run execution, the Process Execution Summary is generated in the list format as illustrated in the following steps. The summary page displays the **Process Names** for which the **Run Parameters** are generated.

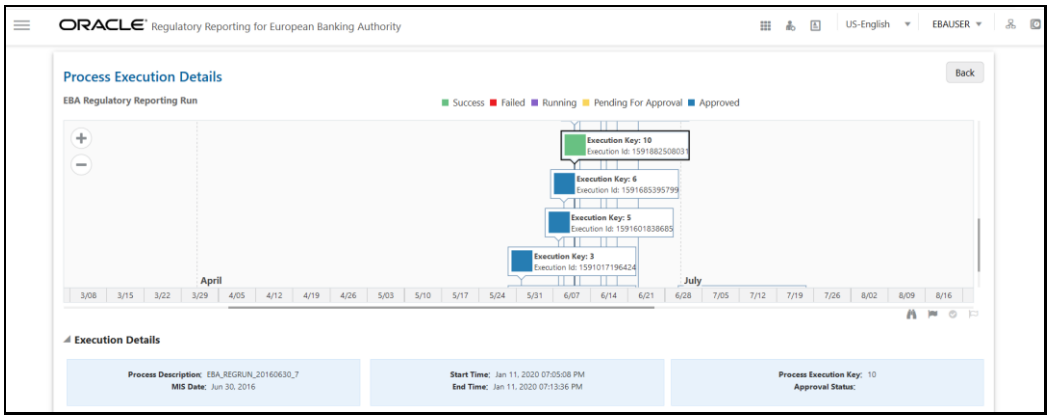
4. Scroll towards the right and click **View** in the **Process Name** row.

Figure 6: Process Execution Summary View Screen



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

Figure 7: Process Execution Details Screen



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

- **Process Description**: The Reconciliation Framework Run appears as the process description when the user executes the GL Reconciliation Run.
- **MIS Date**: The extraction date is displayed in this field.
- **Start Time**: It displays the Execution Date and the Execution Time when the Execution Run starts.
- **End Time**: It displays the End Execution Date and Execution Time.
- **Process Execution Key**: Unique identifier assigned to each Process Execution.
- **Approval Status**: It displays the Approval status of the Execution as Completed, Failed, or Ongoing.
- **Process Monitor**: This helps to show the run definition as defined in the process modeling framework. There are 4 icons in the Process Monitor as follows:
  - **PMF Launch**: Click **View** to view the Process flow associated with the selected run.
  - **Request Report Flag**: To request for a Reporting Run, select an Execution ID in the **Process Execution Summary** page and click the **Request Report Flag**. A dialog box will appear for you to input your comments. Click **Submit** and the status of this Run is

displayed in the **Reporting Flag** section. Only a successful execution can be requested for reporting. For the selected Run and Execution date, there can be only one reporting flag.

- **Approve Report Flag**: After submitting the Reporting Run in the earlier section, the **Approve Report Flag** is enabled. When you click the **Approve Report Flag**, a dialog box is displayed with User Comments and Approver Comments. The Approver can update the comments in the **Approver Comments** field and then click **Approve** or **Reject**.
- **Override Report Flag**: Any reporting execution can be overwritten with another execution. Select a successfully triggered batch on the **Process Execution Summary** page. The **Override Report Flag** is enabled if the execution is already marked as a Reporting Flag. You can override the execution by updating your comments. This must be approved by the approver and the procedure is similar to the procedure detailed in the Approve Report Flag for a Run section.

3.4.3 Reporting Flag for Run through Process Execution Summary

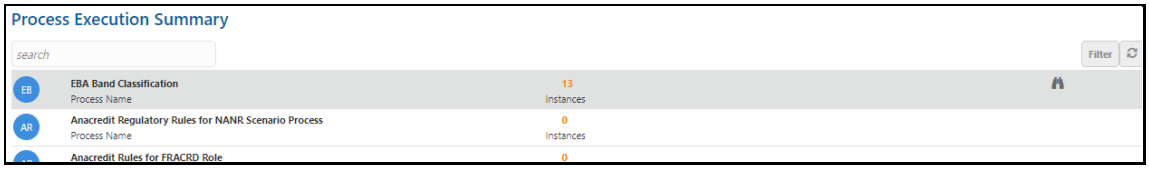
To request, approve, and override a flag for the process execution, perform the following steps:

1. After logging into the OFSAAI applications page, navigate to **Regulatory Reporting for European Banking Authority** and select **Process Execution Summary**.

Figure 8: Process Execution Summary Page

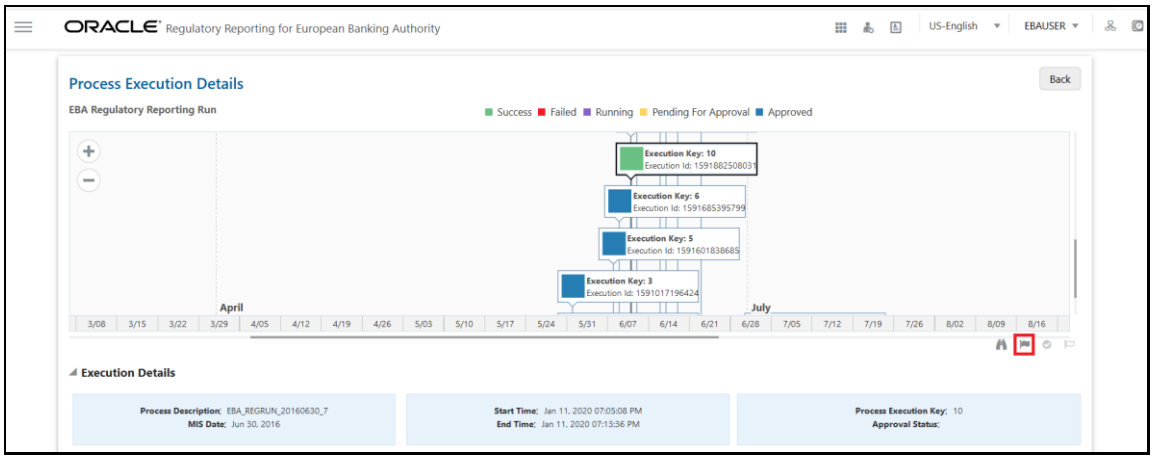
2. Scroll towards the right and click **Filter**, select the **Run Pipeline** from the available pipeline selection list. Click **OK**.

Figure 9: Process Execution Summary Filter Search Result Pane



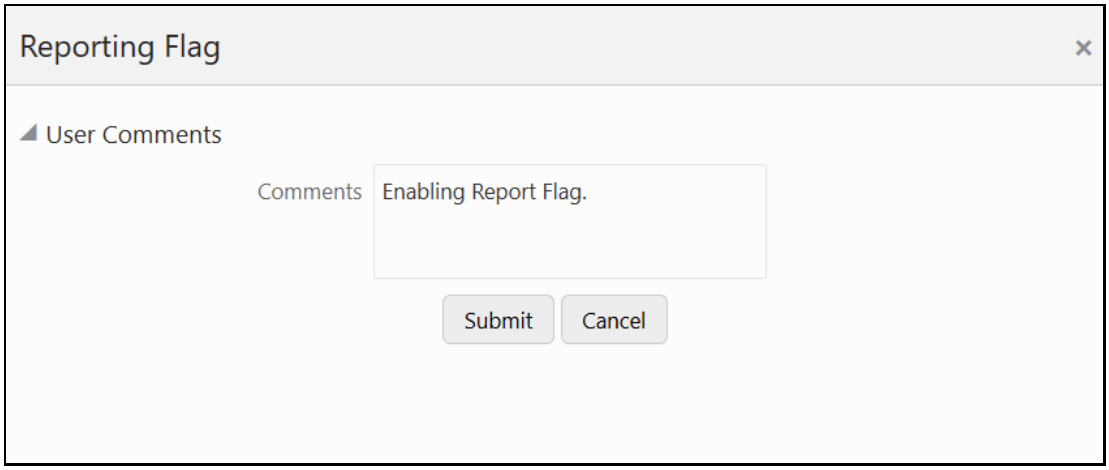
3. Scroll towards the right and click **View** in the **Process Name** row.

Figure 10: Process Execution Details Page



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

Figure 11: Request Report Flag Window



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

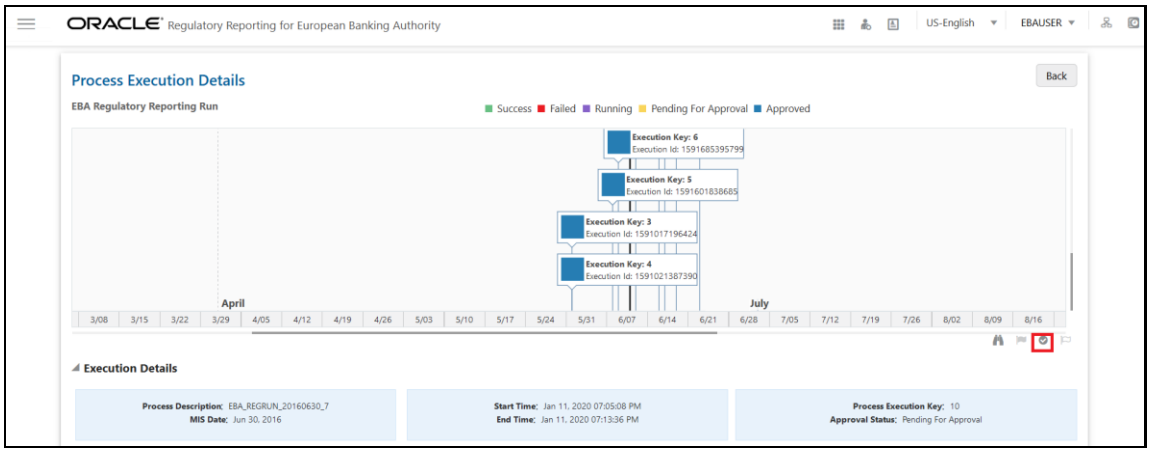
Figure 12: Request Report Flag Save Page

3.4.3.1 Approve Report Flag for a Run

To approve the report flag, perform the following steps:

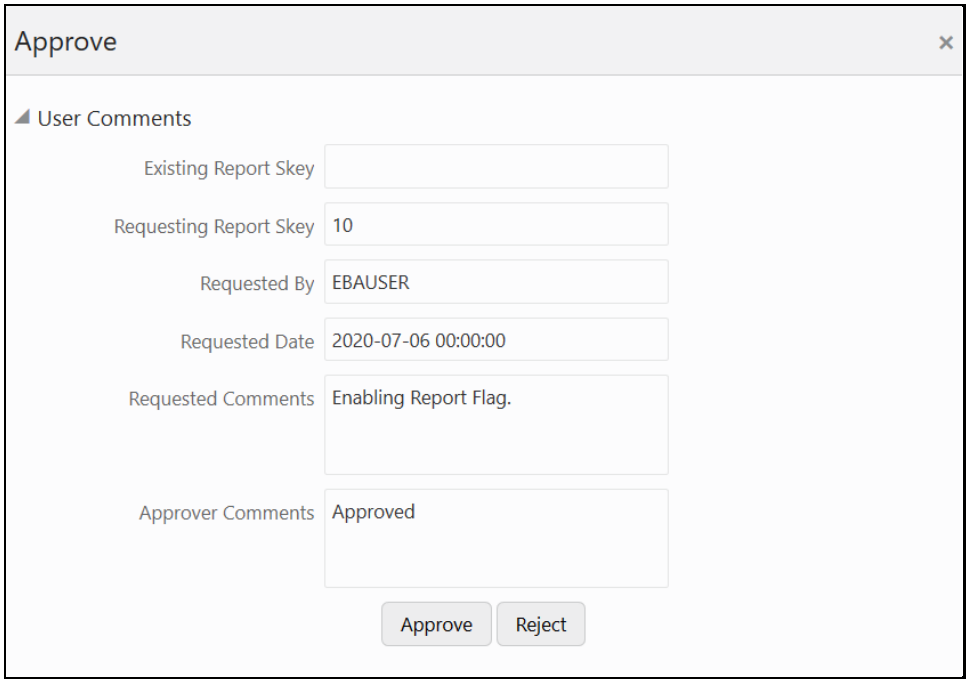
1. Navigate to the **Process Execution Summary** page and select the process name for which the report flag must be approved.
2. Click **Approve** to approve the request.

Figure 13: Approve Request Report Flag



3. Enter the information in the **Approve Request Flag** page.

Figure 14: Approve Request Report Flag Window



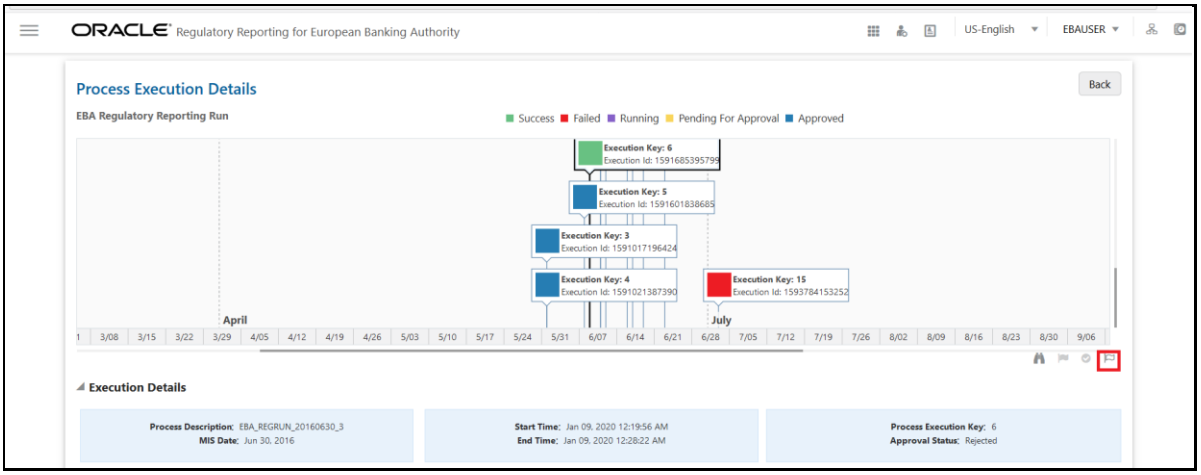
4. Click **Approve** to approve the requested report flag.

3.4.3.2 Override Report Flag for a Run

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

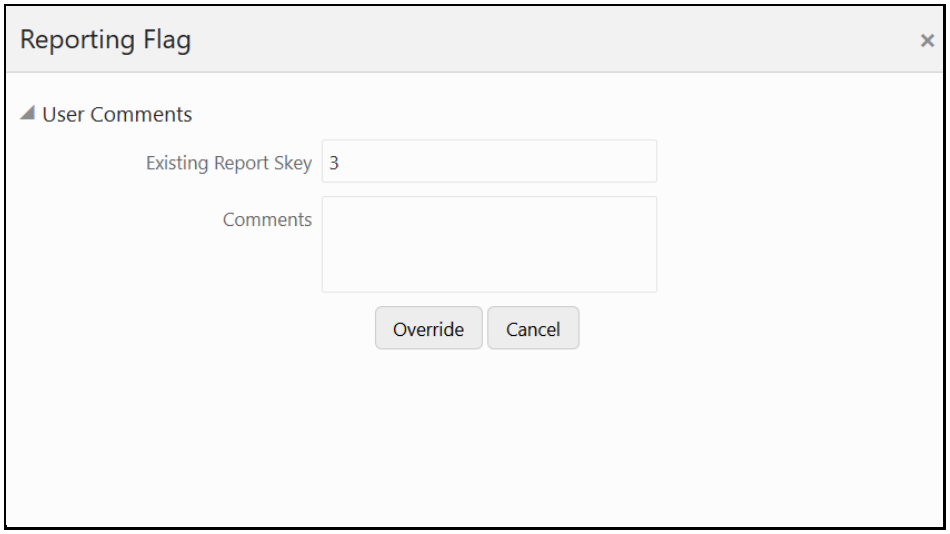
1. Navigate to the **Process Execution Summary** page and select the process name for which the report flag must be overridden.
2. Click **Override Report Flag** to override the report flag.

Figure 15: Override Request Report Flag



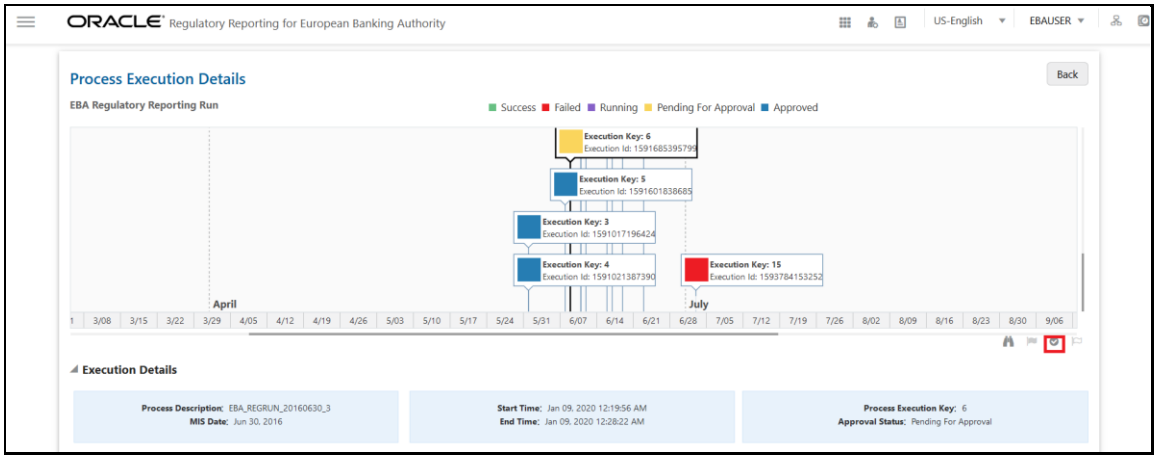
3. Enter the information in the **Override Report Flag** window.

Figure 16: Override Report Flag Details Window



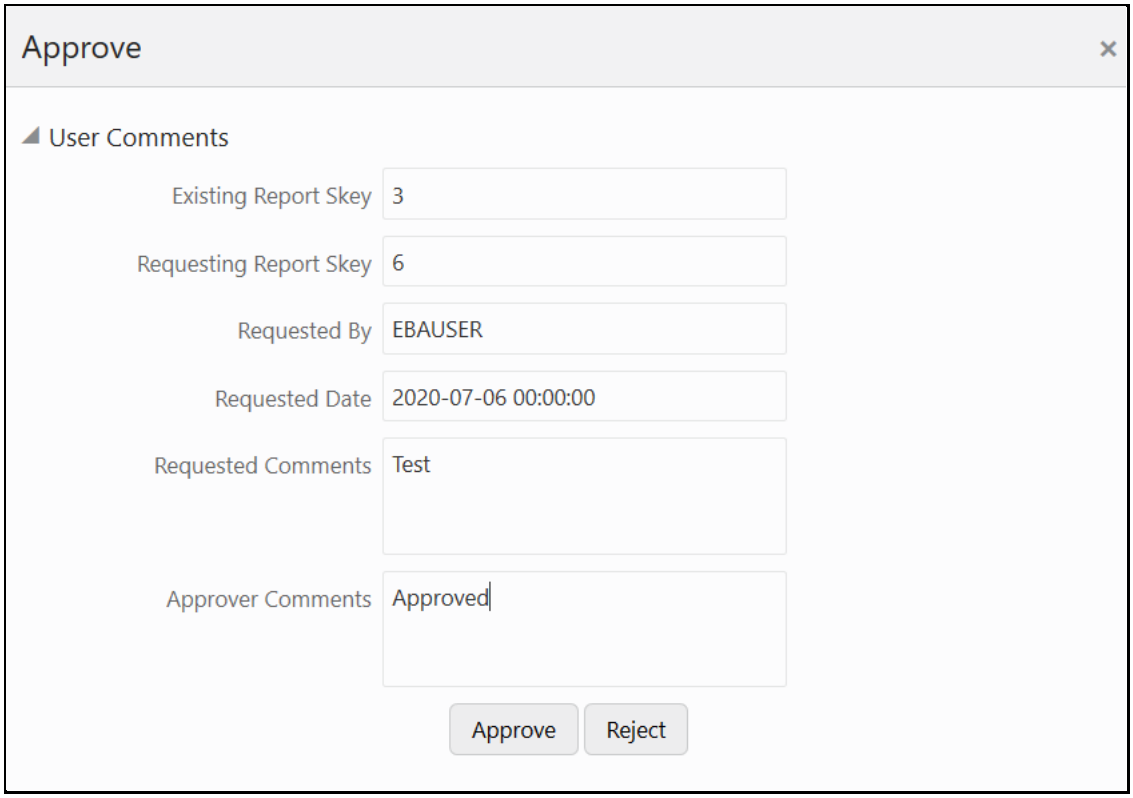
4. Click **Override** to override the requested report flag.

Figure 17: Report Flag Pending for Approval



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

Figure 18: Approve Override Report Flag Window



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

Figure 19: Overridden Report Flag

3.4.4 Executing Batch to Resave Derived Entities (EBA or ECR)

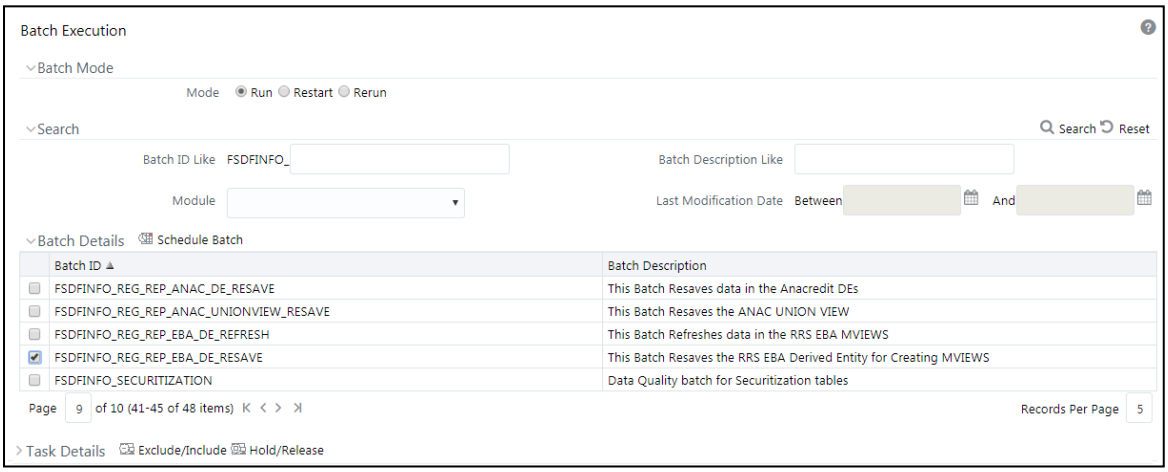
To execute the batch to refresh derived entities, perform the following steps:

1. After logging into the OFSAAI applications page, navigate to **Financial Services Data Foundation**, select **Operations**, and then select **Batch Execution**.

   For example: Select the batch **<INFODOM>_EBA_<REPORT_CODE>_RESAVEDE** to resave all the DEs used in EBA (ECR).

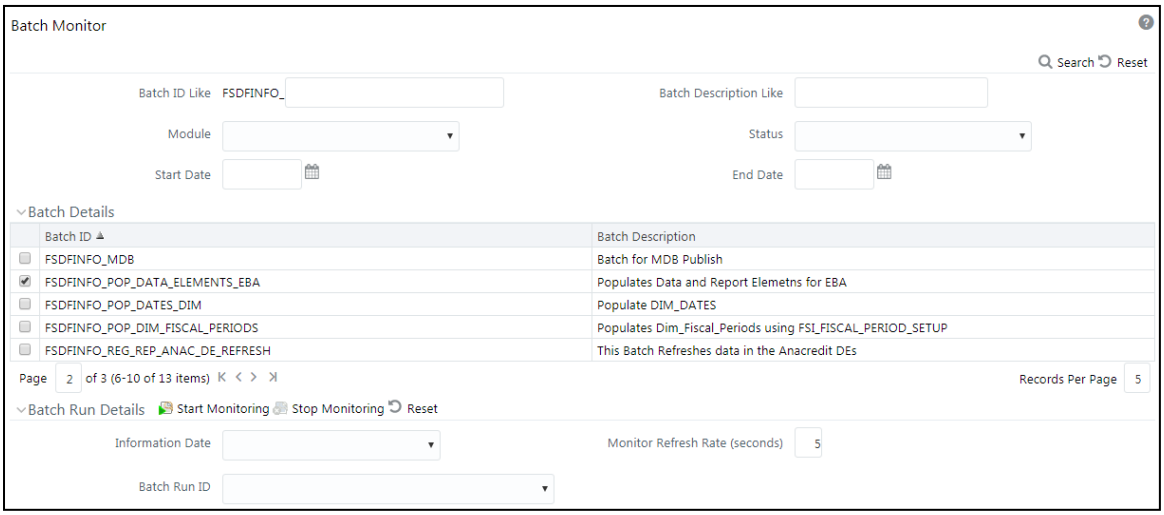
   For more details on the list of Batches for resaving Derived Entities, see the EBA RUN CHART.

Figure 20: Batch Execution Page



2. Monitor the status of the batch using the **Batch Monitor (**Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Monitor)**.

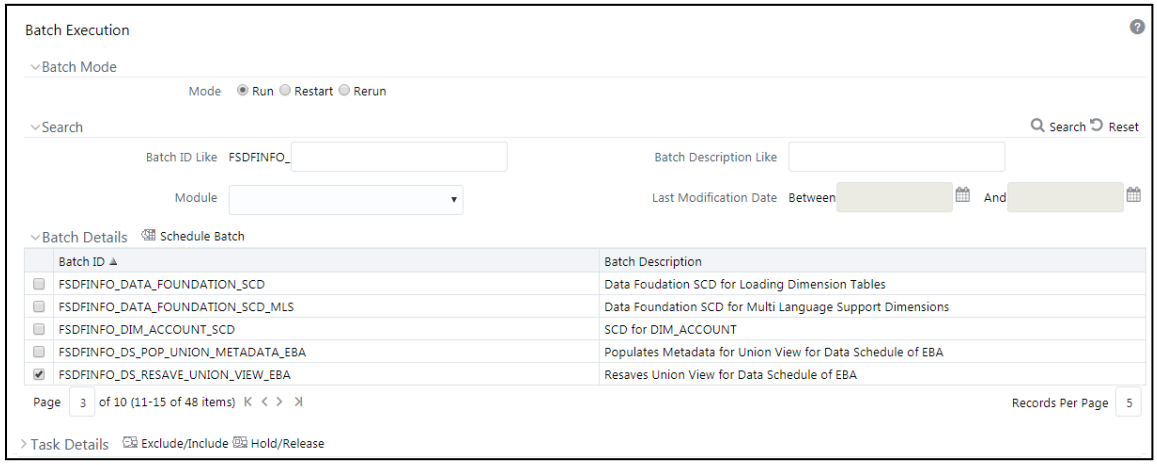
Figure 21: Batch Monitor Page



3. Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Execution**.

4. Select the batch **<<INFODOM>>_DS_RESAVE_UNION_VIEW_EBA** to resave all the Views used in EBA or ECR.

Figure 22: Batch Resave Page



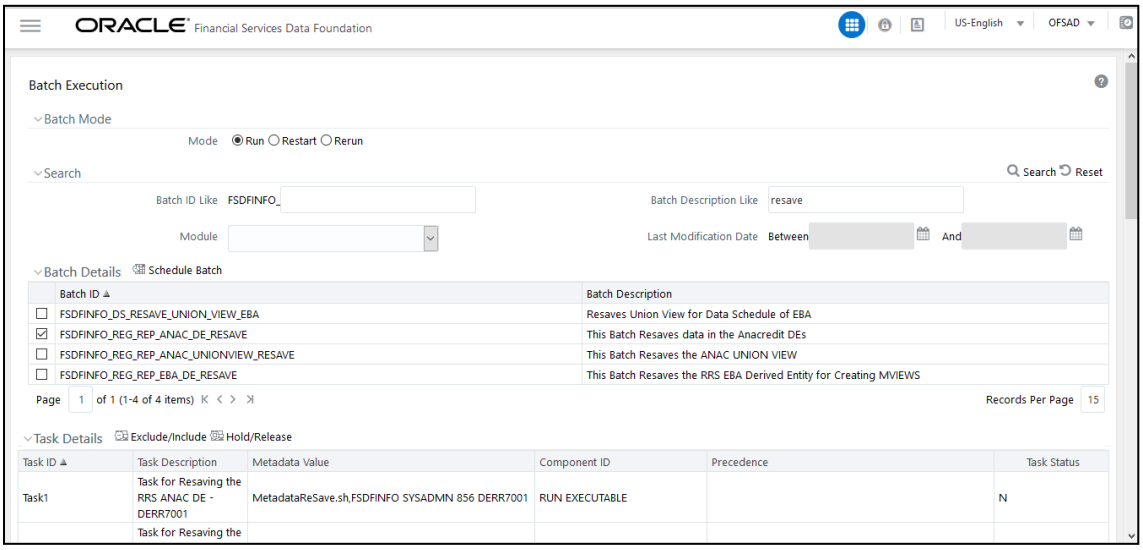
5. Monitor the status of the batch using the **Batch Monitor (**Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Monitor)**.

3.4.5 Executing Batch to Resave Derived Entities (AnaCredit or ECB)

To execute the batch to refresh derived entities, perform the following steps:

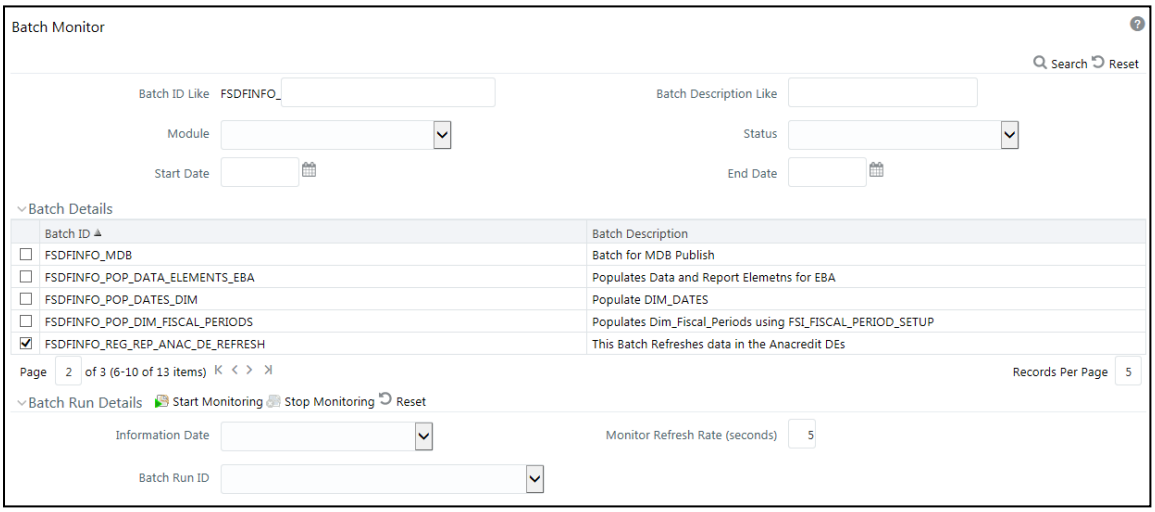
1. After logging into the **OFSAAI Applications** page, navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Execution**.
2. Select the batch **<<INFODOM>>_REG_REP_ANAC_DE_RESAVE** to resave all the DEs used in ECB (AnaCredit).

Figure 23: Batch Execution Page



3. Monitor the status of the batch using the **Batch Monitor (**Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Monitor)**.

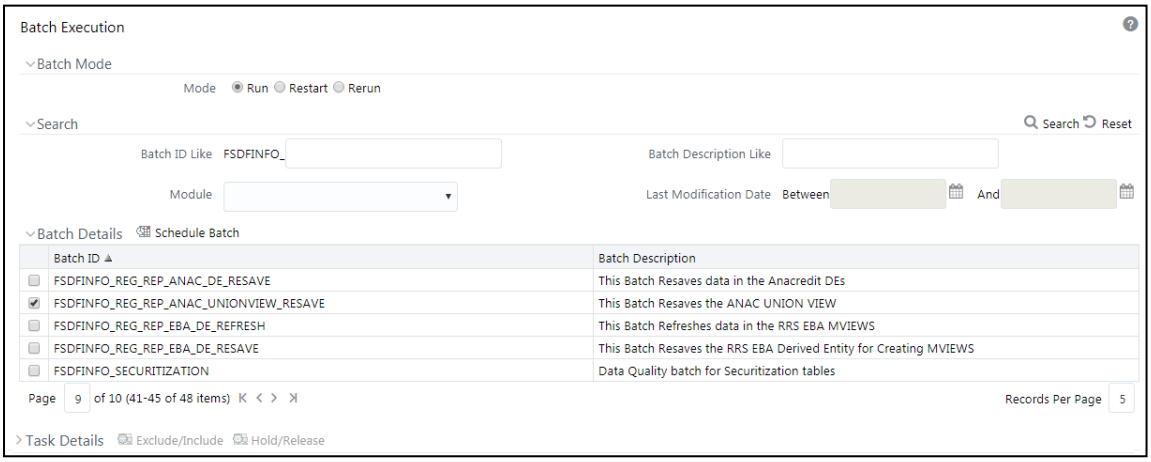
Figure 24: Batch Monitor Screen



4. Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Execution**.

5. Select the batch **<<INFODOM>>_REG_REP_ANAC_UNIONVIEW_RESAVE** to resave all the Views used in ECB.

Figure 25: Batch AnaCredit Resave DE Screen

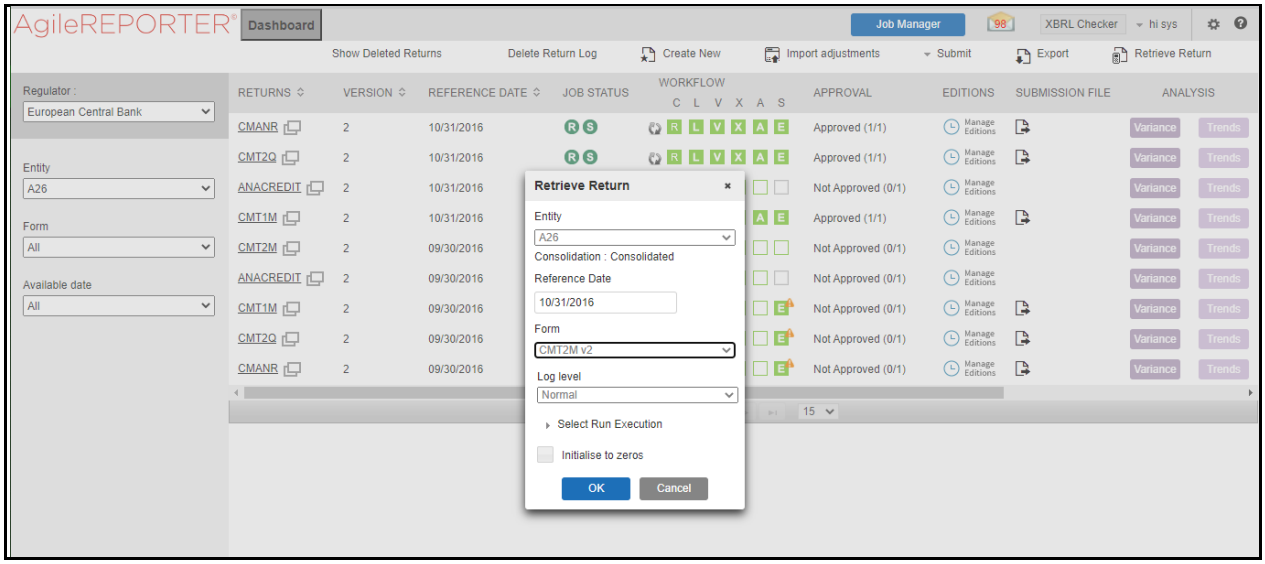


6. Monitor the status of the batch using the **Batch Monitor (**Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Monitor)**.

3.4.6 Logging to AgileREPORTER to Retrieve the Returns

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

Figure 26: Retrieve Returns Page



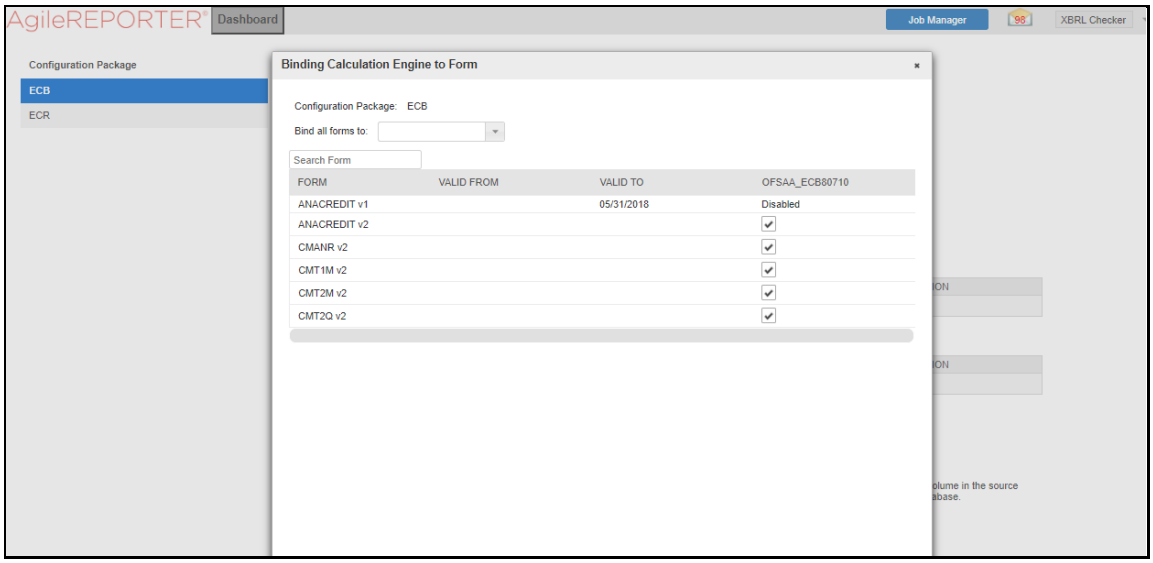
3.4.6.1 AgileREPORTER for AnaCredit Data Schedules

The Retrieve Return functionality in AgileREPORTER for AnaCredit (ECB) is performed as follows:

1. Navigate to **Settings,** select **Administration,** select **Config Package Binding,** and then select **Binding Calculation Engine to Form**.

   Ensure that all the AnaCredit data schedule boxes are selected as shown in the figure.

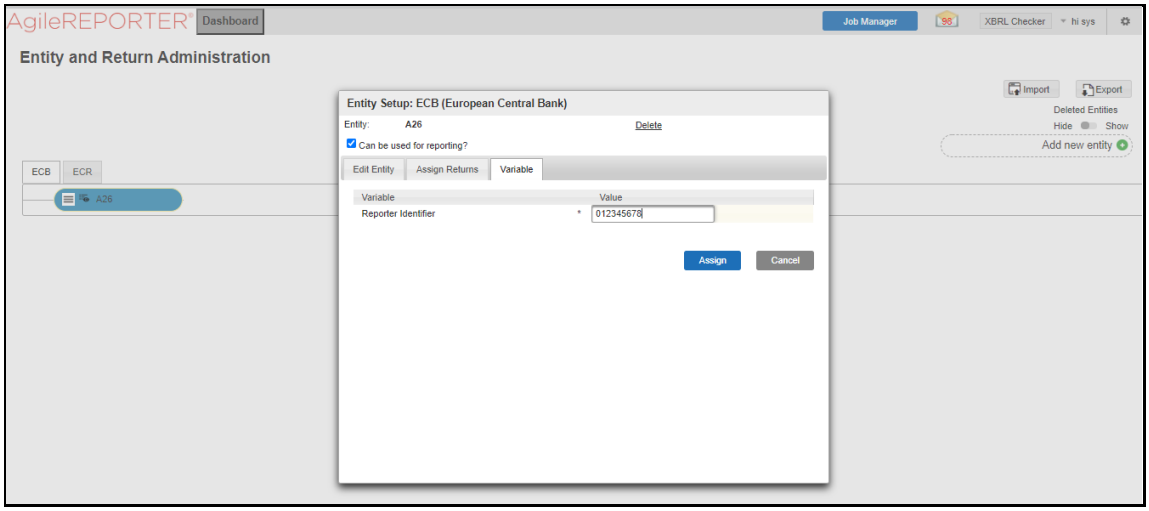
   Figure 27: Binding Calculation Engine to Form Window



2. Navigate to **Settings,** select **Entity Setup**.

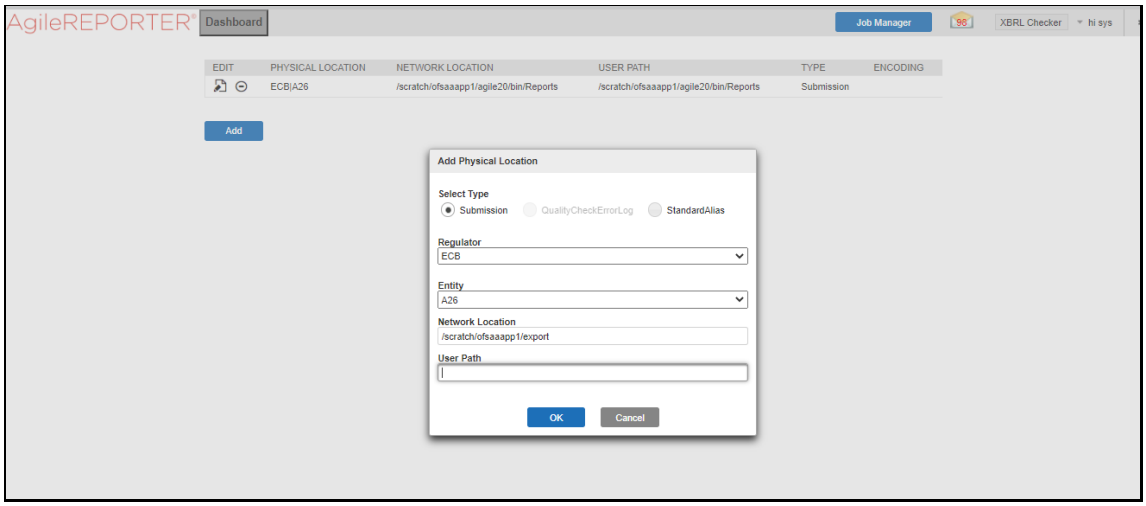
   In **Entity Setup**, assign a Reporting identifier.

Figure 28: Entity Setup ECB Window



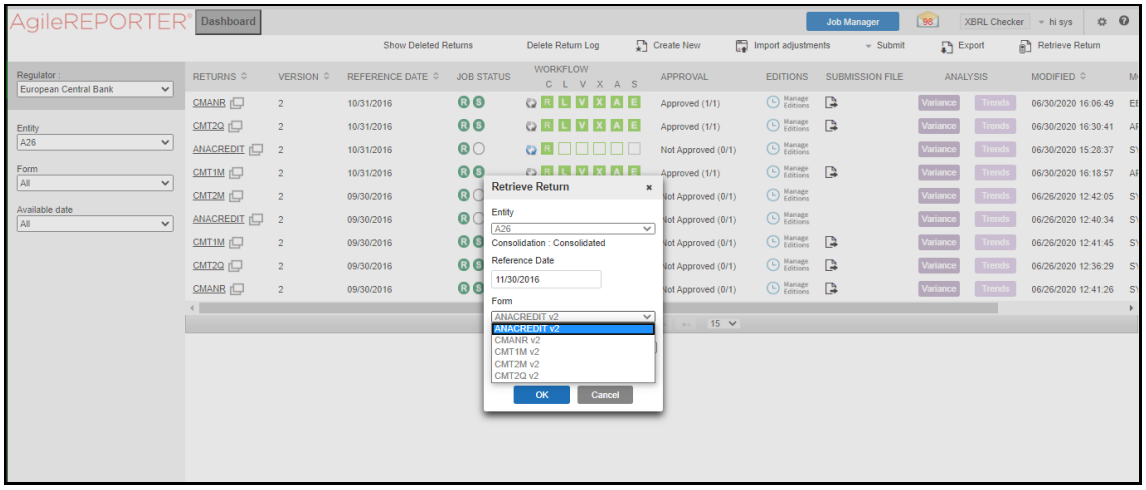
3. Navigate to **Settings,** select **Administration,** and then select **Setup Network Files Location**.
4. Create a folder from the WinSCP server under Linux user (`/scratch/ofsaaapp1/export`).
5. Select **Add** and enter the export path for the Data Schedule XML files as shown in the figure.

Figure 29: Add Physical Location Window



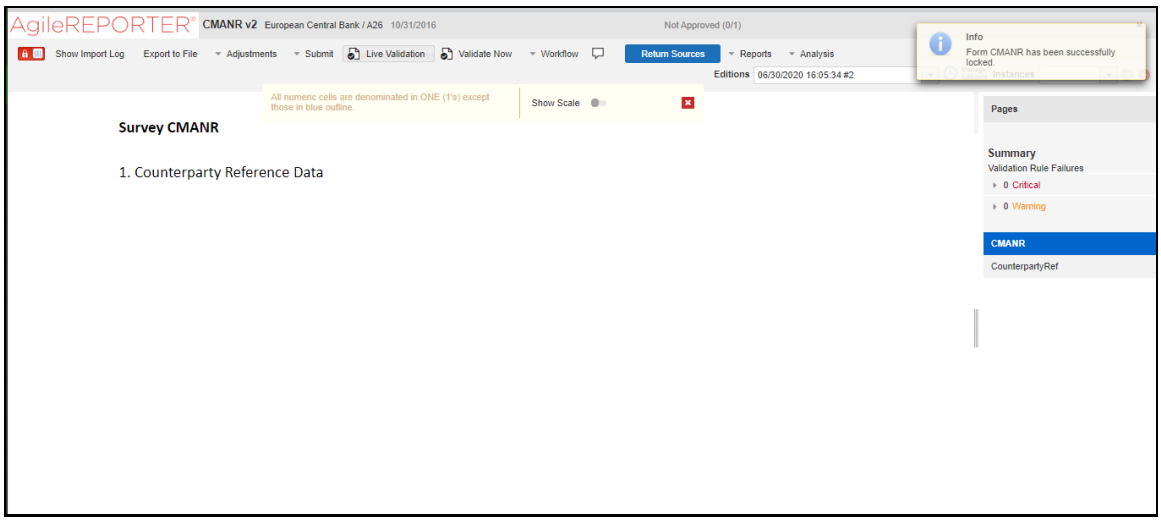
6. Select **Retrieve Return**. Enter the required details to retrieve the Data Schedule report.

Figure 30: Retrieve Return Screen



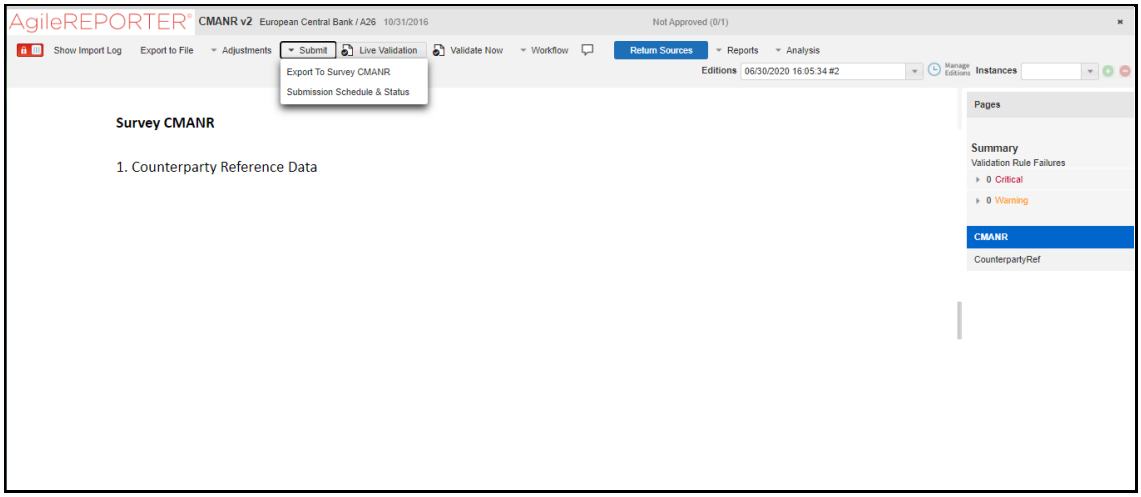
7. Open the generated report and lock the report for export with the option at the top left column as shown in the figure (next to **Show Import Log**).

Figure 31: Report Lock Screen



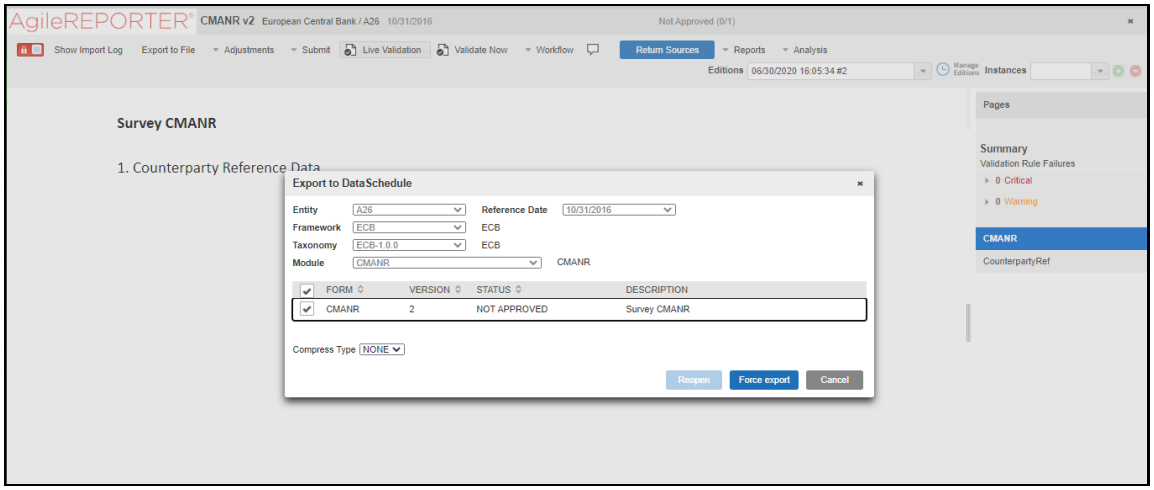
8. Now go to the submit option in the taskbar which you can see in the following figure and select **Export To <required data schedule>** (in this case, **Survey CMANR**).

Figure 32: Export to Survey Screen



9. Export the data by selecting the required **Forms** and then **Force export** as shown in the figure.

Figure 33: Export to Data Schedule



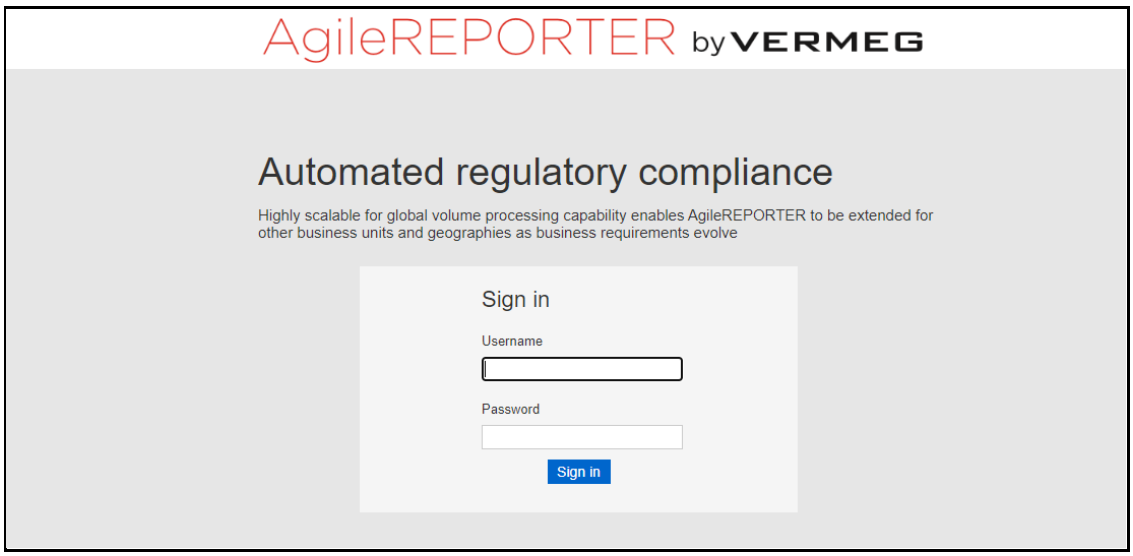
10. The XML file is generated in the location mentioned in Step 3.

3.4.7 Report Verification – Drill down from AgileREPORTER to OFSAA Results Area

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

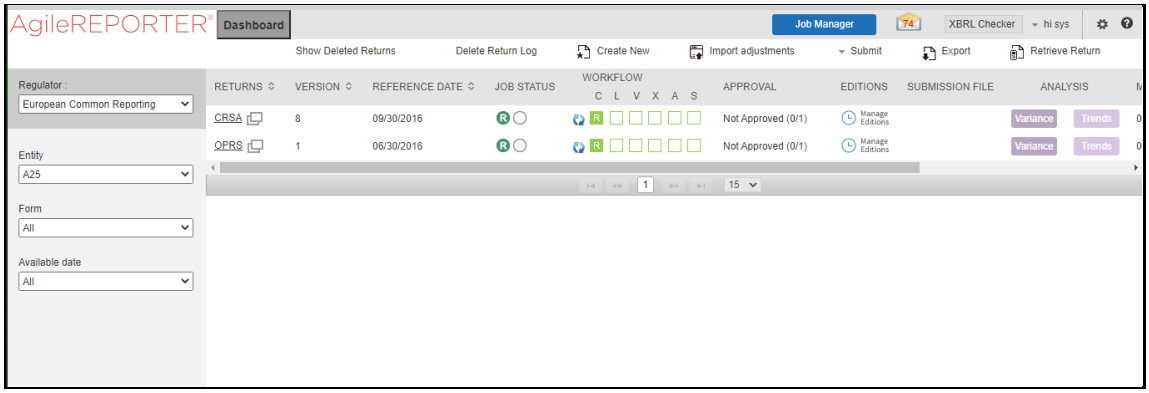
1. Log in to the AgileREPORTER.

Figure 34: AgileREPORTER Login Page



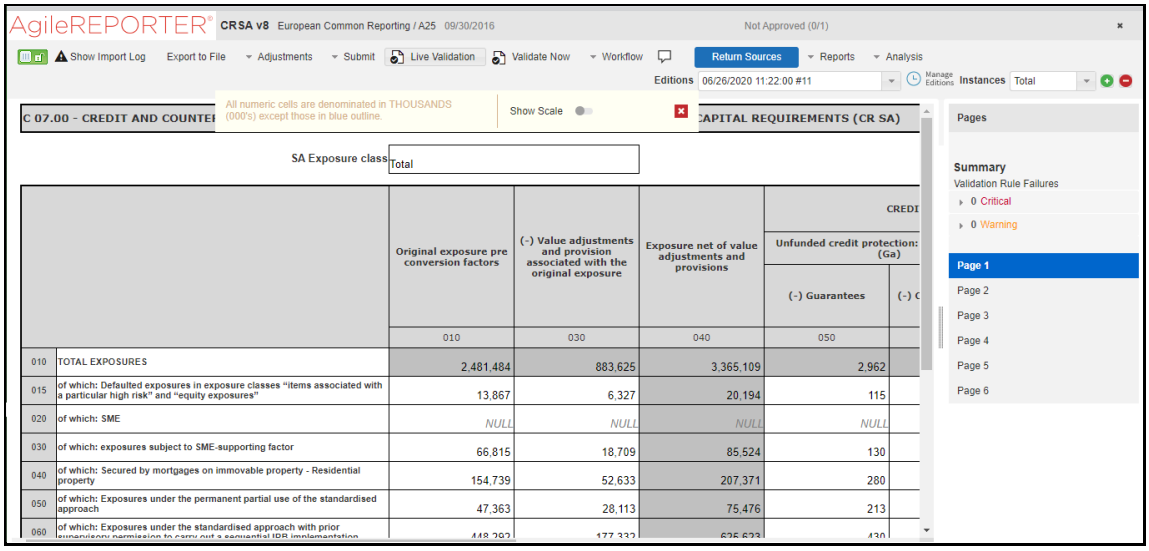
2. You can view the list of reports on the main page. Click any report name in the Returns column, for example, **CRSA**.

Figure 35: AgileREPORTER Main Page



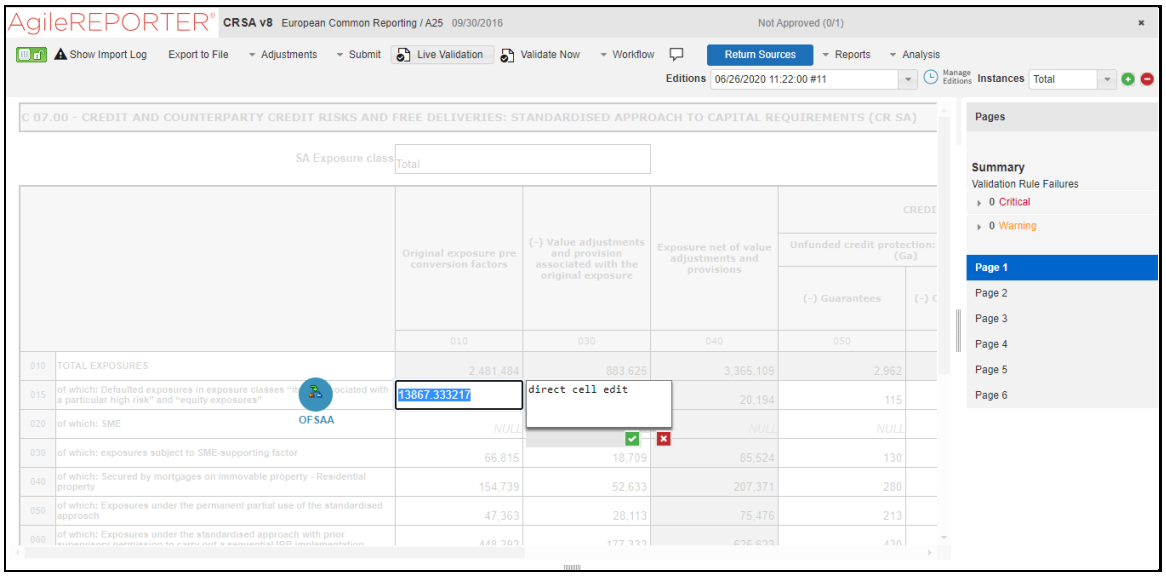
3. The schedule list is displayed on the right-hand side. Click any **schedule name**, for example, **Page 1**.

Figure 36: AgileREPORTER Page Displaying List of Schedules



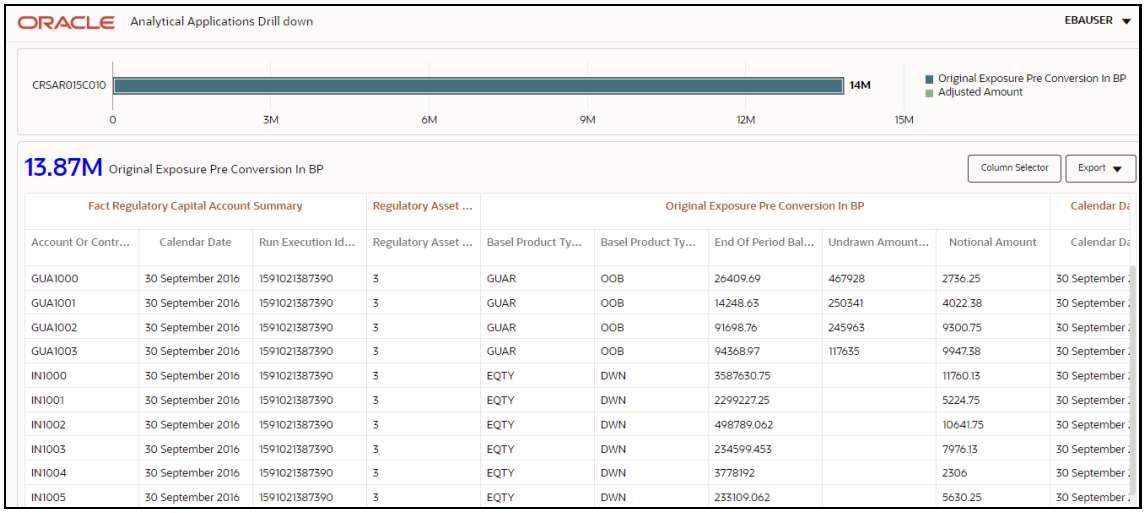
4. Click any cell to Drill down. Figure 37 displays Drill down for the cell. The **OFSAA icon** is displayed.

Figure 37: AgileREPORTER Drill down (OFSAA Icon)



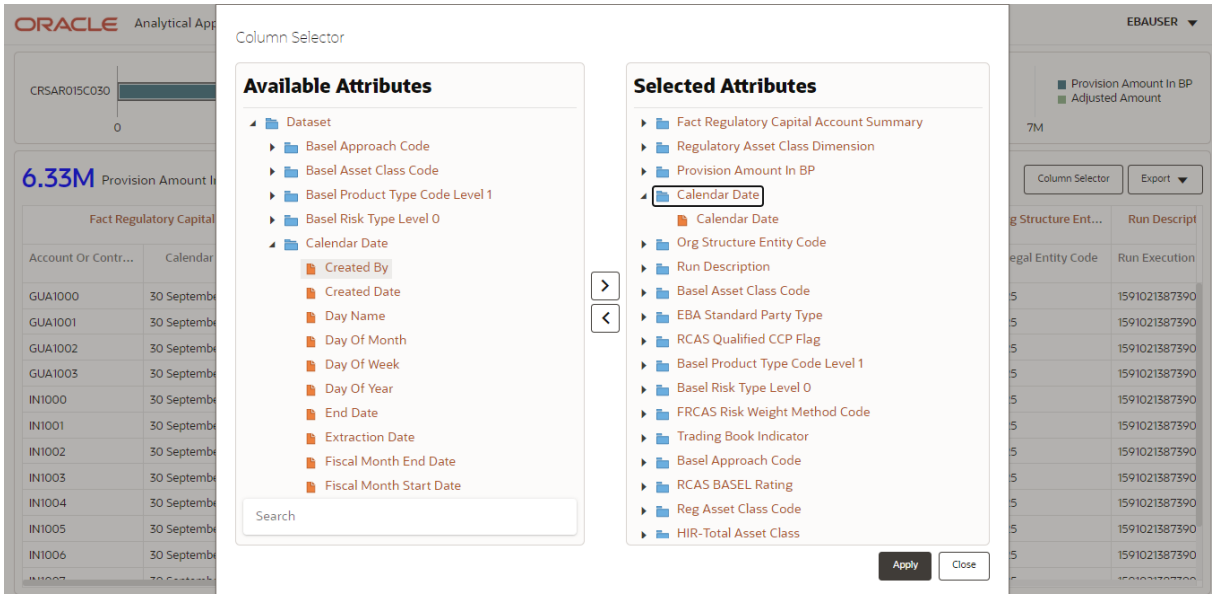
5. Click the OFSAA icon, to view how this cell was populated (provides information about the amounts reported in a cell) from OFSAA results. You are redirected to the OFSAA Drill down page.

Figure 38: AgileREPORTER Drill down Page



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

Figure 39: Drill down Attribute Selector



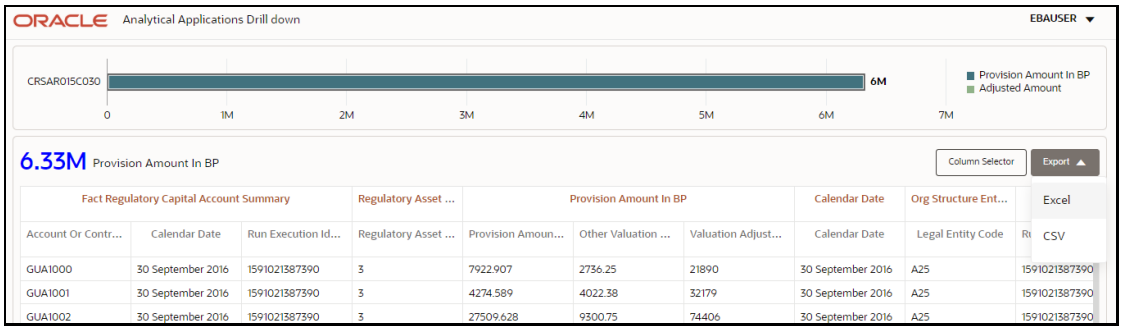
NOTE

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

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

7. Expand **Dataset** and select the **Attribute** to be shown in the Drill down. Click **Apply.**

Figure 40: Drill down Columns



3.5 Metadata Browser

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

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

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

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

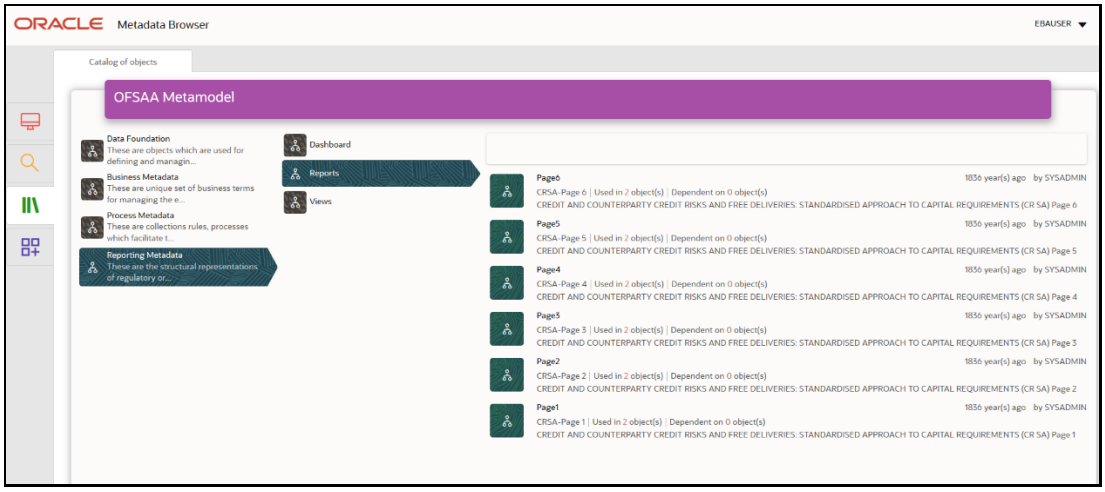
Analysts review the metadata used for a particular report schedule to verify the data. Data verification may require looking for metadata used in a given schedule or it can be scheduled in which particular metadata is used. Data Analysts and Reporting Analysts perform the report verification. Metadata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

3.5.1 Reporting Metadata

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

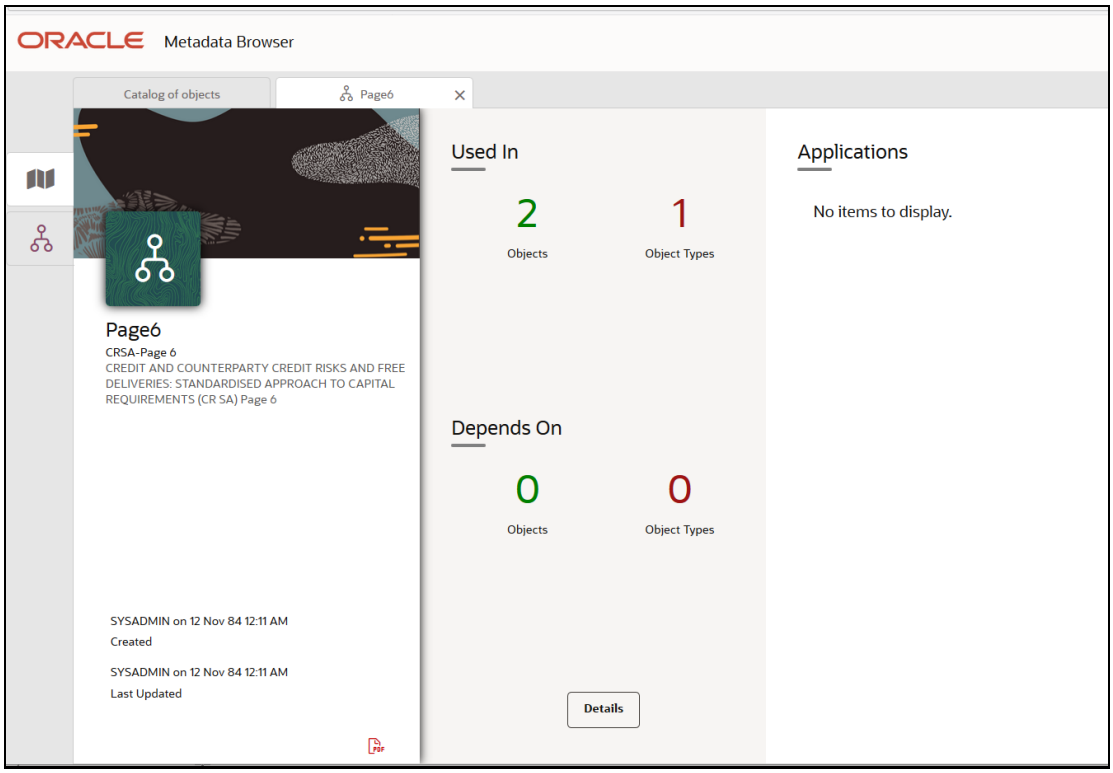
1. You can verify the data for related data elements in results using this information. Navigate to **Catalog of Objects,** select **OFSAA Metamodel,** select **Reporting Metadata,** and then select **Reports**. The MDB Reporting Metadata screen is displayed.

Figure 41: MDB - Reporting Metadata Page



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

Figure 42: MDB - Reporting Metadata - Schedule View

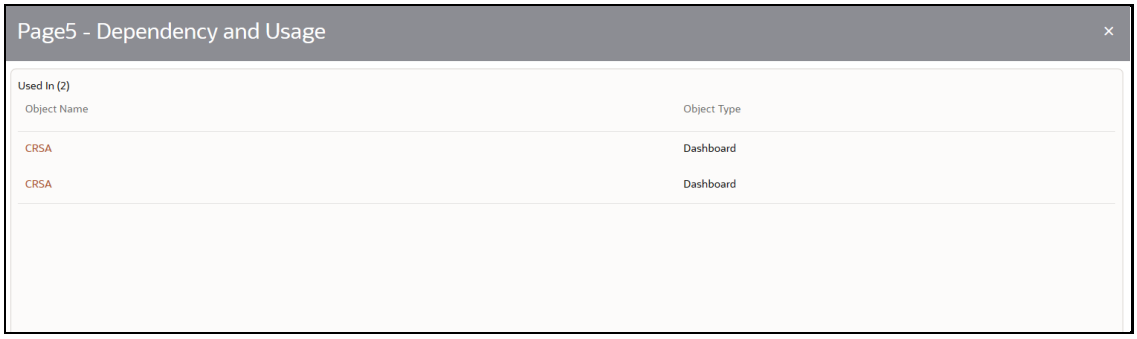


You can view the following information in the **Schedule Details** page:

- **Depends On**: This section displays the metadata used in a given schedule.
- **Used In**: This section displays the Reports in which this schedule is used.
- **Applications**: This section displays the applications in which this schedule is used.

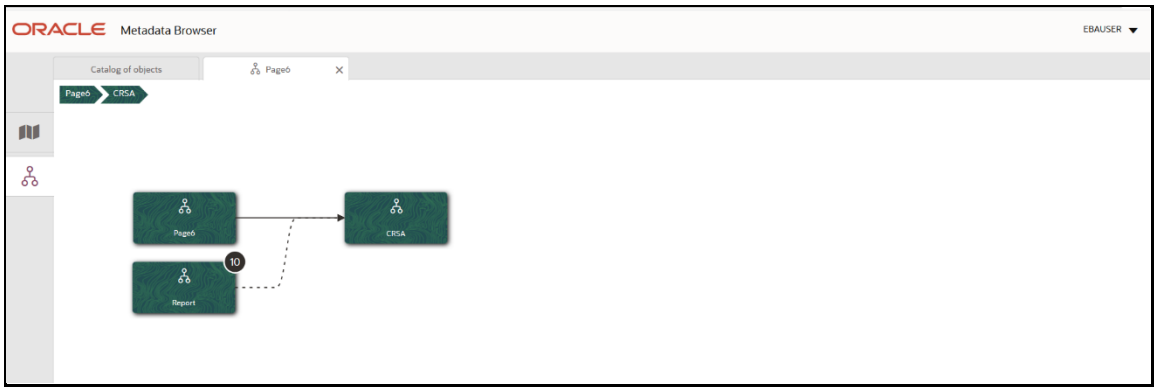
3. Click **Details** to view the dependency and usage information such as the **Object Name** and the **Object Type**.

Figure 43: MDB - Reporting Metadata - Schedule View 1



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

Figure 44: MDB - Reporting Metadata Tree Structure Page



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

3.5.2 Business Metadata

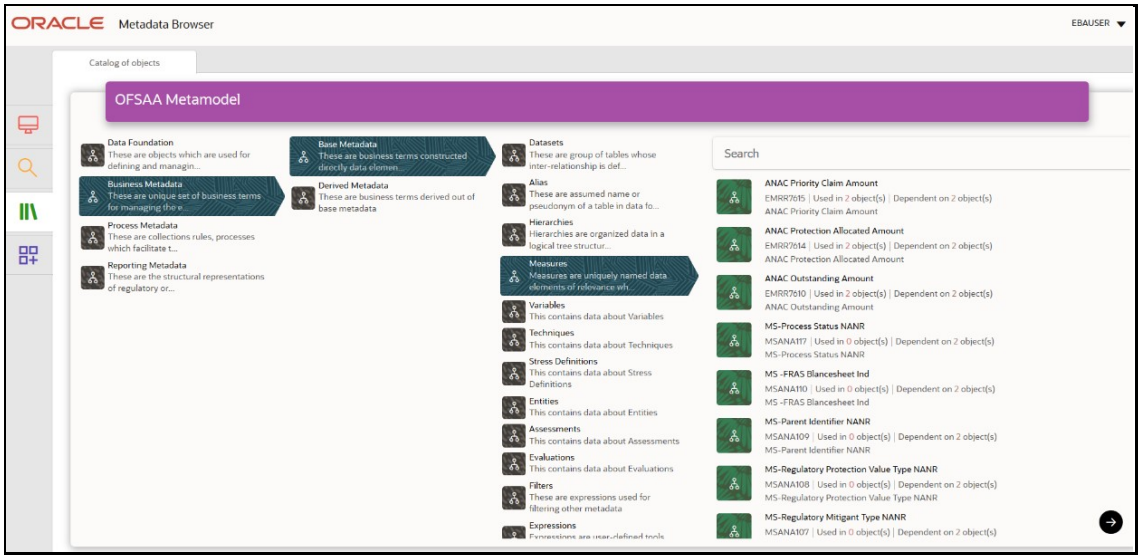
This section provides information on the Business metadata objects which include Base Metadata and Derived Metadata.

3.5.2.1 Base Metadata

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

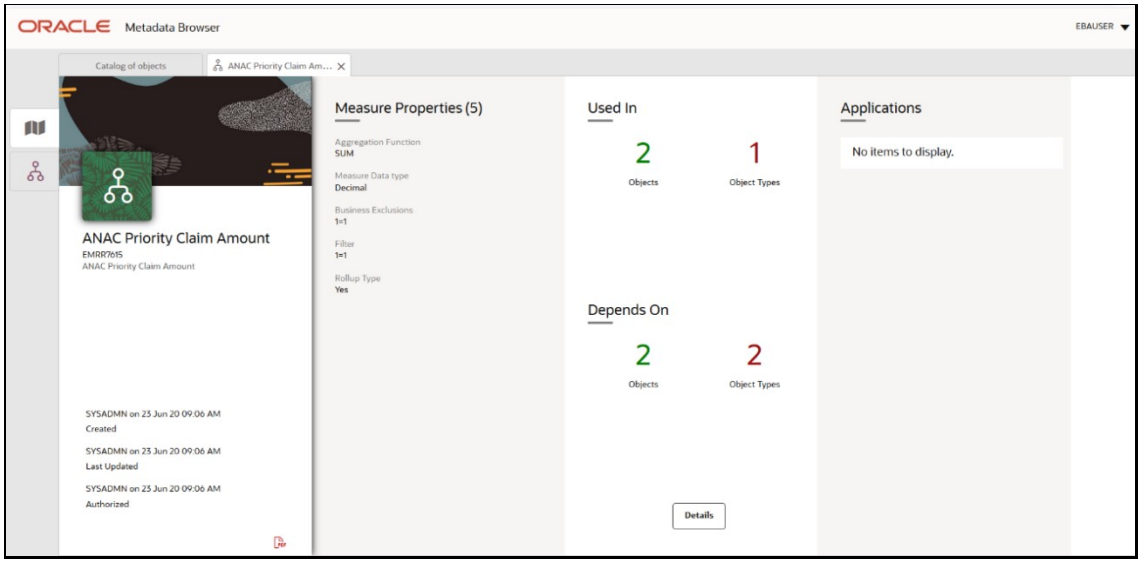
1. To view the measures, navigate to **Catalog of Objects,** select **OFSAA Metamodel,** select **Business Metadata,** select **Base Metadata,** and then select **Measures**. The **MDB Business Metadata** page is displayed.

Figure 45: MDB - Business Metadata - Measure View Page



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

Figure 46: MDB - Business Metadata Measure Details Page

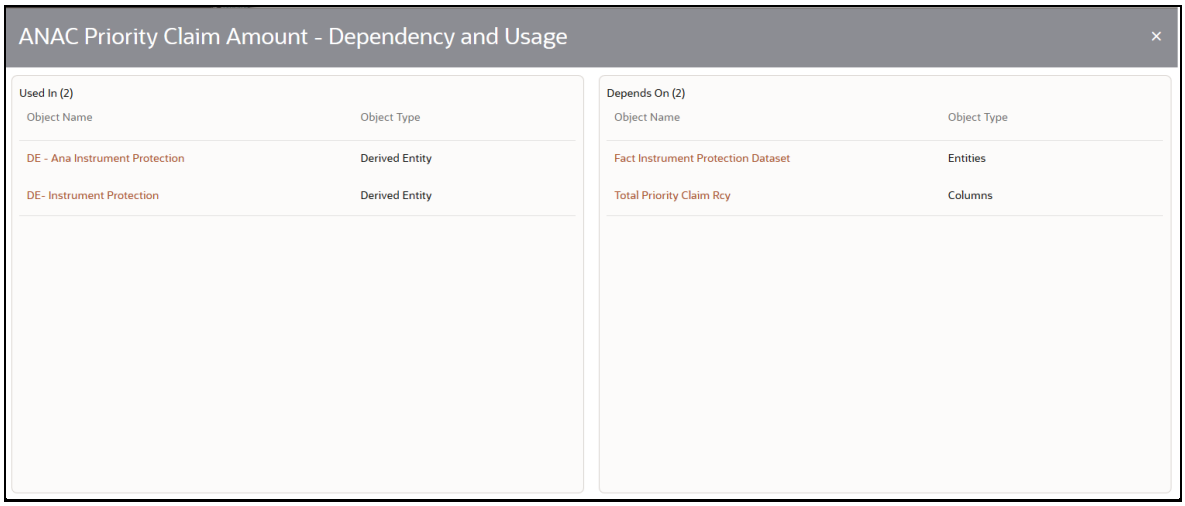


You can view the following information on this page:

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

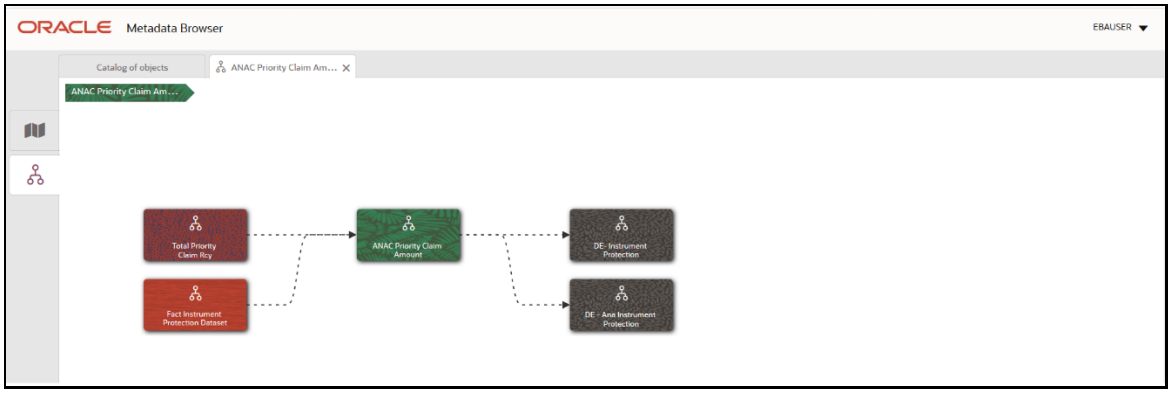
3. Click **Details** to view the measure dependency and usage information.

Figure 47: Measure Dependency and Usage Details Page



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

Figure 48: Business Metadata Measure Tree Page



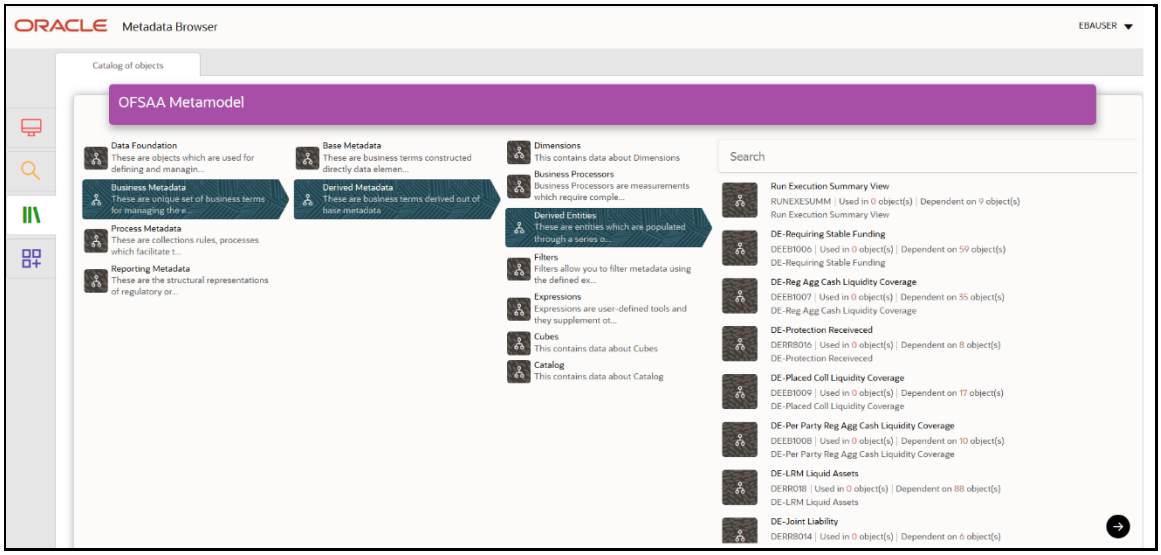
NOTE The similar steps as mentioned in this section are applicable for other metadata such as Business Metadata (Hierarchies, Measures, Variables, and so on) and Derived Metadata (Dimensions, Filters, and so on), Process Metadata (Process, Rules, and so on) and Data Foundation (Target Model, Sources,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

3.5.2.2 Derived Metadata

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

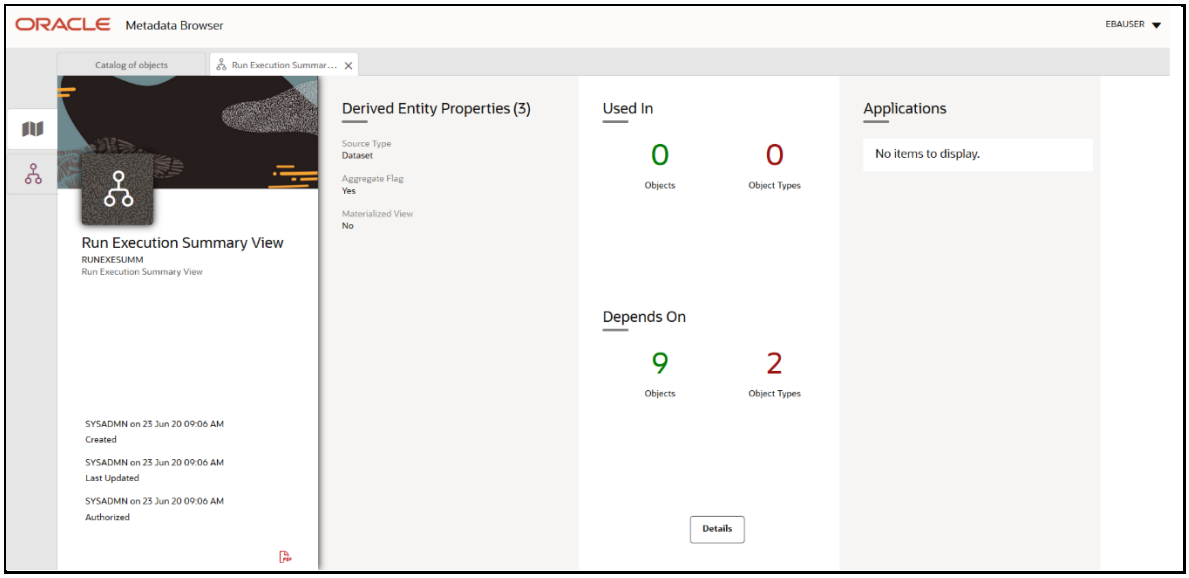
1. To view the schedule-wise derived entities, navigate to Catalog of **Objects,** select **OFSAA Metamodel,** select **Business Metadata,** select **Derived Metadata,** and then select **Derived Entities**.

Figure 49: MDB - Business Metadata – Derived Entity Page



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

Figure 50: MDB - Business Metadata Derived Entity Details Page

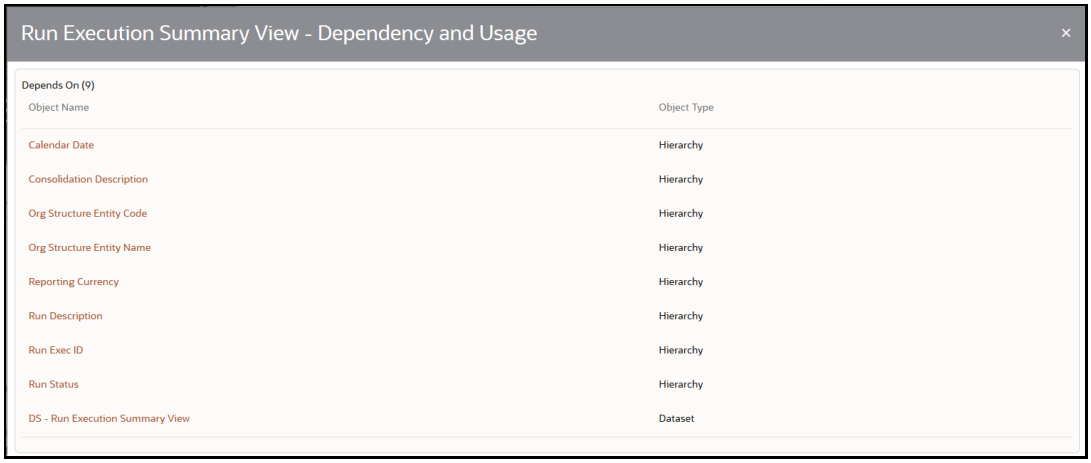


You can view the following information on this page:

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

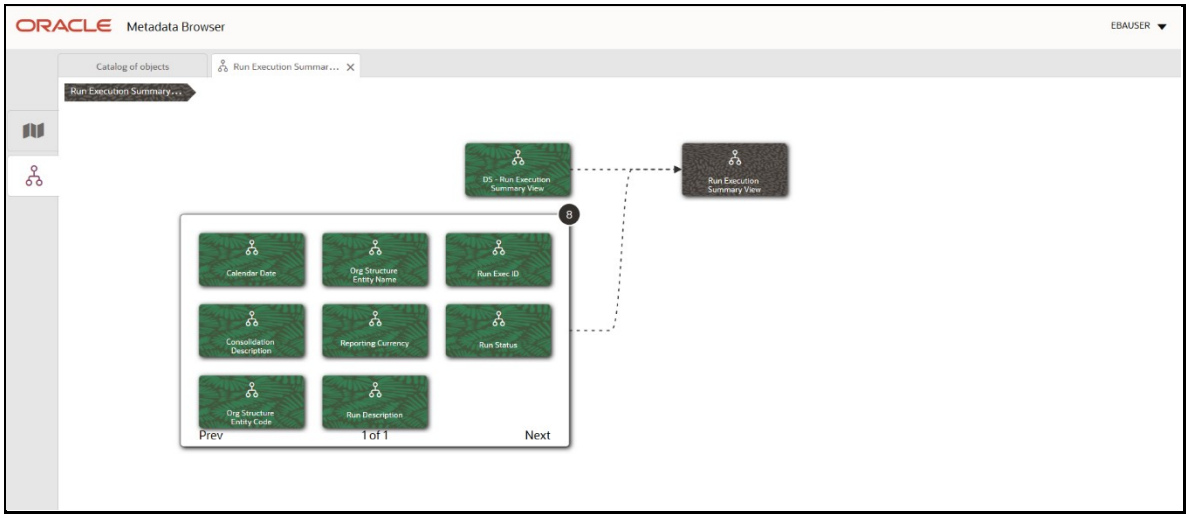
3. Click **Details** to view the derived entity dependency and usage information.

Figure 51: Derived Entity Dependency and Usage Page



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

Figure 52: Business Metadata - Derived Entity Tree Structure Page



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

4 Regulatory Reporting Solution Data Flow

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

Topics:

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

4.1 Data Preparation

This section explains the input data preparation from OFSAA.

Topics:

- Assumptions for Data Preparation
- EBA RUN CHART
- Run or Execution Expectations
- Data Flow from Source Systems to Staging Area
- Data Flow from Staging to Results Area
- Data flow from Staging to Processing Area
- Data Flow from Processing to Results Area
- Guidelines for Data Loading to Result Area Tables in Data Foundation for Regulatory Reporting Implementations
- FSDF Entity Information
- Fact Tables or Entities
- Setup Table Configuration

4.1.1 Assumptions for Data Preparation

The following are the assumptions for data preparation:

1. 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 the 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 the 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.
4. For usage of consolidation dimension (which has values like Actual, Budget, Forecast, and so on), all historical data is expected to be tagged as actual to report vintage data, as per report requirements. For projection data, for a given run and Projection Period (quarter or year), only one set of data is expected to be stored.
5. All processing reporting requirements requiring cash flows, integration package expects bucketed cash flow as an input (meaning a time bucket for cash flow and cash flow amount is expected as input).
6. For AnaCredit reporting, default status, if any, is expected at a counterparty level and not at the instrument level.
7. For AnaCredit reporting, the interest rate curve is expected as a concatenation of interest rate curve plus currency plus tenor. For instance, LIBOR in USD corresponding to 1 Month is expected as LIBOR – USD – 1M.
8. Data for the Attribute *Type of Identifier* is a direct download from the reporting institution (@stg_party_identification_doc. v_doc_type_code) and it is not seeded by FSDF. So the reporting institution has to provide the download in sync with the regulatory requirements and periodic updates, as applicable.
9. PK for FCT_OREC_UOM_CAPITAL_SUMMARY is N_UOM_SKEY and it can be either entity or the LOB. Hence, there is no entity Skey separately that can result in Cartesian for the C16 report.

4.1.2 EBA RUN CHART

Oracle Financial Services Regulatory Reporting for EBA (OFS AGILE RP EBA) provides the EBA RUN Chart listing the tasks required for the 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 OFS AGILE RP EBA 8.1.0.0.0 Run Chart from the MOS.

4.1.3 Run or Execution Expectations

Run refers to execution. It is assumed that at different periods, a 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 or Execution
   a. Reporting month-end data
   b. Projection Data
2. Historical (trend or 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 are period specific.
- Therefore, unlike End of Period (EoP) balance, movement values for quarter actuals must be derived for reporting. For historical data, net sales for quarter 3 is the difference between the sales figure as of the end of quarters 2 and 3. You are not required to provide this difference as a download. Movement data for actual is identified through different runs and the respective values are summed up.
- Only those records, whose corresponding runs fall between the fiscal month start date and end date of the reporting quarter are selected for summation. Each Run has an associated date and runs can be performed daily. Assuming that runs are performed daily in a given quarter (90 days), RRS sums up data points across all 90 days to arrive at a quarter-end movement figure.
- However, when the projection of net sales for quarter 2 next year is to be performed, no derivation is required. Projections data for the said quarter can be directly downloaded in the respective Fact table (or tables) for reporting.

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

4.1.5 Data Flow from Staging to Results Area

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

Topics:

- Pass-Through Data
- Derived or Transformed Data and Reclassifications
- Reclassified to Regulatory Classifications

4.1.5.1 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 or transactional data across a bank.

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

4.1.5.2 Derived or Transformed Data and Reclassifications

OFSDF Interface with Lombard Risk for OFS AGILE RP 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 the account level, such as the 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 a regulatory specific set of values such as DIM EBA Remaining Maturity Band as mentioned earlier.

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

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

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

4.1.5.3 Reclassified 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 the source is customer-specific values. In such cases, these rules must be validated and updated as required by you because the ready-to-use rule can differ from what you have. 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

AnaCredit Reclassification Rules are as follows.

Table 6: AnaCredit Reclassification Rules

Sl. No.	Rule Name	Rule Type	Source Table	Source Column	Target Table	Target Column
1	Standard Product Reclass – DIM_PRODUCT_TYPE to DIM_STANDARD_PRODUCT_TYPE	CUSTOM	FCT_REG_ACCOUNT_SUMMARY	N_PROD_TYPE_SKEY	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PRODUCT_TYPE_SKEY
2	Standard Party Reclass – DIM_PARTY_TYPE to DIM_STANDARD_PARTY_TYPE	CUSTOM	FCT_REG_ACCOUNT_SUMMARY	N_PARTY_TYPE_SKEY	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PARTY_TYPE_SKEY
			[Party granule] DIM_PARTY	[Party granule] V_PARTY_TYPE	FCT_REG_ACCT_JOINT_LIABILITY	
			[Joint Liability granule] DIM_PARTY	[Joint Liability granule] V_PARTY_TYPE	FCT_REG_PARTY_DETAILS	

3	Standard Mitigant Reclass – DIM_MITIGANT_TYPE to DIM_STD_MITIGANT_TYPE	CUSTOM	FCT_MITIGANTS	N_MITIGANT_TYPE_SKEY	FCT_MITIGANTS	N_STD_MITIGANT_TYPE_SKEY
4	Encumbrance Source – DIM_REG_ENCUMB_SOURCES – DIM_ENCUMBRANCE_SOURCES	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_ENCUMBRANCE_SOURCE_SKEY	FCT_REG_ANAC_INST_ACCT_FIN_DS	N_REG_ENCUMB_SRC_SKEY
5	Legal Proceeding Status – DIM_REG_LEGAL_PROCEDING_STATUS - DIM_LEGAL_PROCEDING_STATUS	CUSTOM	FCT_REG_PARTY_DETAILS	N_LEGAL_PROCEEDING_STS_SKEY	FCT_REG_ANAC_CNTRPRTY_REF_DS	N_REG_LEGAL_PROCEDING_STS_SKEY
6	Type of Protection Value – DIM_REG_PROTECTION_VALUE_TYPE - FCT_MITIGANTS	CUSTOM	FCT_MITIGANTS	V_TYPE_OF_PROTECTION_VALUE	FCT_REG_ANC_PRTN_RCD_DS	N_REG_PROTECT_VALUE_TYPE_SKEY
7	Forbearance Status – FCT_REG_ACCOUNT_SUMMARY - FCT_COMMON_ACCOUNT_SUMMARY	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_FORBORNE_STATUS_SKEY	FCT_REG_ANAC_INST_ACCT_FIN_DS	N_REG_FORBORNE_STATUS_SKEY
8	Account Purpose – DIM_REG_ACCOUNT_PURPOSE - DIM_ACCOUNT_PURPOSE	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_ACCOUNT_PURPOSE_SKEY	FCT_REG_ANAC_INST_ACCT_FIN_DS	N_REG_ACCT_PURPOSE_SKEY
9	Industry Type – DIM_REG_INDUSTRY - DIM_INDUSTRY	CUSTOM	DIM_PARTY	V_INDUSTRY_CODE	FCT_REG_ANAC_CNTRPRTY_REF_DS	N_REG_INDUSTRY_SKEY
10	Organization Constituent Type – DIM_REG_ORG_CONSTITUTENT_TYPE – DIM_PARTY	CUSTOM	DIM_PARTY	V_ORG_CONSTITUENT_TYPE	FCT_REG_ANAC_CNTRPRTY_REF_DS	N_REG_ORG_CONST_TYPE_SKEY
11	Securitization Type- DIM_REG_SECURITIZATION_TYPE (CUSTOM)	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_SECURITIZATION_TYPE_SKEY	FCT_REG_ANAC_INST_ACCT_FIN_DS	N_REG_SECURITIZATION_TYPE_SKEY
12	Accounting Classification – DIM_REG_ACCT_CLASSIFICATION - DIM_HOLDING_TYPE	OUT-OF-BOX	—	—	—	—

13	Default Status – DIM_REG_DEFAULT_STATUS - FCT_PARTY_DETAILS and FCT_COMMON_ACCOUNT_SUMMARY	OUT-OF-BOX	—	—	—	—
14	Enterprise Classification – DIM_REG_ENTPRISE_CLASSIFICTION - DIM_PARTY and FCT_PARTY_FINANCIAL_DETAIL	OUT-OF-BOX	—	—	—	—
15	Interest Rate Reset Frequency – DIM_REG_FREQUENCY_TYPE - FCT_COMMON_ACCOUNT_SUMMARY	OUT-OF-BOX	—	—	—	—
16	Payment Frequency – FCT_REG_ACCOUNT_SUMMARY - FCT_COMMON_ACCOUNT_SUMMARY	OUT-OF-BOX	—	—	—	—
17	Amortization Type – DIM_REG_AMORTIZATION_TYPE - DIM_AMORTIZATION_TYPE	OUT-OF-BOX	—	—	—	—
18	Regulatory Product type – FCT_REG_ACCOUNT_SUMMARY – DIM_STANDARD_PRODUCT_TYPE	OUT-OF-BOX	—	—	—	—
19	Protection Valuation Method - DIM_REG_VALUATION_METHOD - DIM_VALUATION_METHOD	OUT-OF-BOX	—	—	—	—
20	Institutional Sector – DIM_REG_PARTY_TYPE - DIM_STANDARD_PARTY_TYPE	OUT-OF-BOX	—	—	—	—
21	Credit Status – DIM_REG_CREDIT_STATUS - DIM_CREDIT_STATUS	OUT-OF-BOX	—	—	—	—

22	Mitigant Type – DIM_REG_MITIGANT_TYPE - DIM_STD_MITIGANT_TYPE	OUT-OF-BOX	—	—	—	—
23	GL Account to Reporting Line Mapper Maintenance	OUT-OF-BOX	—	—	—	—

Table 7: FINEREP and COREP Reclassification Rules

Sl. No.	Rule Name	Rule Type	Source Table	Source Column	Target Table	Target Column
1	Standard Product Type Reclass – DIM_PRODUCT_TYPE to DIM_STANDARD_PRODUCT_TYPE	CUSTOM	FCT_REG_ACCOUNT_SUMMARY	N_PROD_TYPE_SKEY	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PRODUCT_TYPE_SKEY
2	Standard Party type Reclass DIM_PARTY_TYPE to DIM_STANDARD_PARTY_TYPE	CUSTOM	FCT_REG_ACCOUNT_SUMMARY	N_PARTY_TYPE_SKEY	FCT_REG_ACCOUNT_SUMMARY	N_STANDARD_PARTY_TYPE_SKEY
3	Standard Mitigant Reclass – DIM_MITIGANT_TYPE to DIM_STD_MITIGANT_TYPE	CUSTOM	FCT_MITIGANTS	N_MITIGANT_TYPE_SKEY	FCT_MITIGANTS	N_STD_MITIGANT_TYPE_SKEY
4	Encumbrance Source – DIM_REG_ENCUMB_SOURCES – DIM_ENCUMBRANCE_SOURCES	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_ENCUMBRANCE_SOURCE_SKEY	FCT_REG_ACCOUNT_SUMMARY	N_REG_ENCUMB_SRC_SKEY
5	Issuer Type –	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_ISSUER_TYPE_SKEY	FCT_COMMON_ACCOUNT_SUMMARY	N_STANDARD_ISSUER_TYPE_SKEY

	DIM_ISSUER_TYPE to DIM_STANDARD_PARTY_TYPE					
6	Valuation Method - DIM_VALUATION_METHOD to DIM_REG_VALUATION_METHOD	CUSTOM	FCT_FIXED_ASSETS	N_VALUATION_METHOD_SKEY	FCT_REG_FIXED_ASSETS	N_REG_VALUATION_METHOD_SKEY
7	Fixed Asset Code - DIM_FIXED_ASSETS to DIM_REG_FIXED_ASSETS	CUSTOM	FCT_FIXED_ASSETS	N_FIXED_ASSET_SKEY	FCT_REG_FIXED_ASSETS	N_REG_FIXED_ASSET_SKEY
8	Hedge Type – DIM_HEDGE_TYPE to DIM_REG_HEDGE_TYPE	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_HEDGE_TYPE_SKEY	FCT_REG_HEDGE_SUMMARY	N_REG_HEDGE_TYPE_SKEY
9	Industry Type – DIM_REG_INDUSTRY - DIM_INDUSTRY	CUSTOM	FCT_COMMON_ACCOUNT_SUMMARY	N_D_CUST_INDUSTRY_SKEY	FCT_REG_ACCOUNT_SUMMARY	N_CUST_REG_INDUSTRY_SKEY
10	Party Relationship Type – DIM_PARTY_RELATIONSHIP_TYPE to DIM_REG_PARTY_RELATIONSHIP_TYPE	CUSTOM	FCT_ENTITY_PARENT_INFO	N_RELATIONSHIP_TYPE_SKEY	FCT_ PARTY _ PARTY_RELATIONSHIP	N_REG_RELATIONSHIP_TYPE_SKEY
11	Consolidation Approach – DIM_CONSOLIDATION_APPROACH to DIM__REG_CONSOLIDATION_APPROACH	CUSTOM	FCT_LEGAL_ENTITY_CNSLDTN_MAP	N_CONSL_APPROACH_SKEY	FCT_LEGAL_ENTITY_CNSLDTN_MAP	N_REG_CONSL_APPROACH_SKEY

12	Accounting Classification – DIM_REG_ACCT_CLASSIFICATION - DIM_HOLDING_TYPE	OUT-OF-BOX	—	—	—	—
13	Default Status – DIM_REG_DEFAULT_STATUS - FCT_PARTY_DETAILS and FCT_COMMON_ACCOUNT_SUMMARY	OUT-OF-BOX	—	—	—	—
14	Regulatory Product type – FCT_REG_ACCOUNT_SUMMARY – DIM_STANDARD_PRODUCT_TYPE	OUT-OF-BOX	—	—	—	—
15	Credit Status – DIM_REG_CREDIT_STATUS - DIM_CREDIT_STATUS	OUT-OF-BOX	—	—	—	—
16	Mitigant Type – DIM_REG_MITIGANT_TYPE - DIM_STD_MITIGANT_TYPE	OUT-OF-BOX	—	—	—	—
17	GL Account to Reporting Line Mapper Maintenance	OUT-OF-BOX	—	—	—	—

See Business Metadata for details on these reclassifications.

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

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

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

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

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

4.1.7 Data Flow from Processing to Results Area

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

4.1.8 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 T2Ts or processed data output from various OFSAA applications.

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

- Consistent Usage of Run Identifier

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

- Correct Dimensional Lookup Configuration

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

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

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

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

Topics:

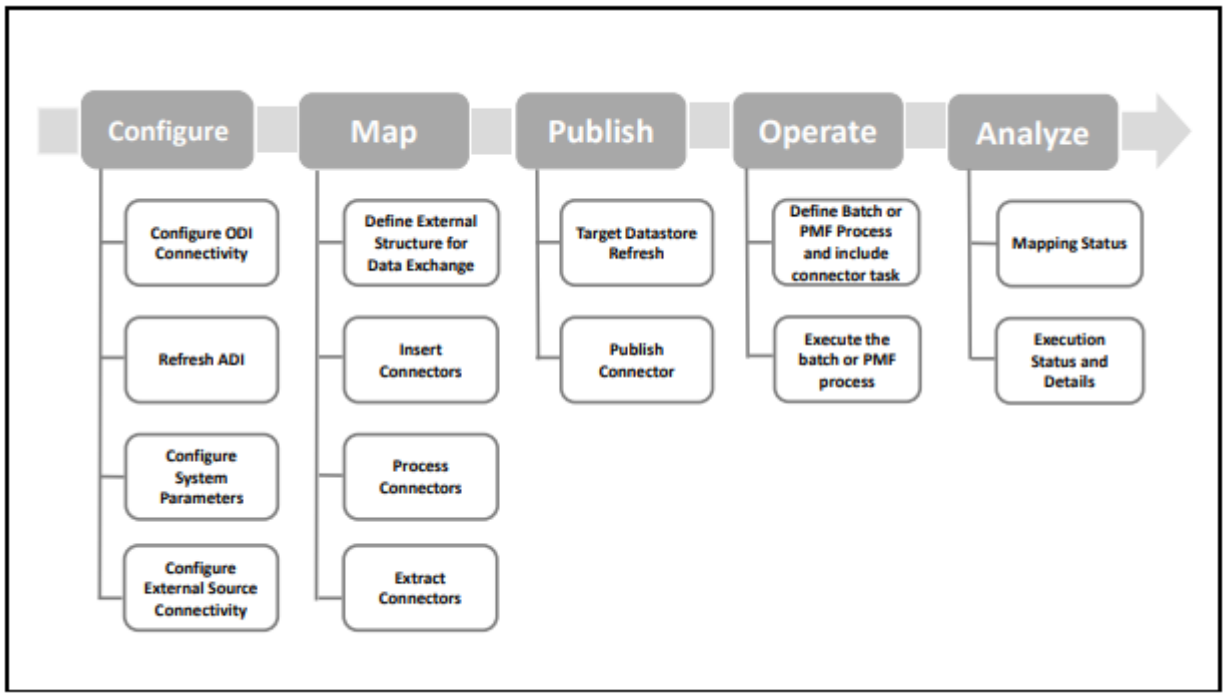
- DIH Connectors
- Data Mapping (T2T)
- Data File Mapping (Flat File to RDBMS Target - F2T)

4.1.8.1 DIH Connectors

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

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

Figure 53: DIH Connectors



4.1.8.2 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 the Oracle database. Dimensional lookups must be handled via the T2T's join condition and expressions. See the OFSAAI User Guide for more details on configuring a T2T.

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

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

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

4.1.9 FSDF Entity Information

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

OFS Regulatory Reporting for European Banking Authority - Dimension Tables <release version>

OFS Regulatory Reporting for European Banking Authority - Data Elements <release version>

- Setup Table Configuration

4.1.10 Fact Tables or Entities

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

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

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

The list of processing output tables are available in the OFS Regulatory Reporting for European Banking Authority - Data Elements <release version> document in the MOS page.

4.1.11 Setup Table Configuration

You must complete the following setup configuration settings before executing the AGILE RP EBA run. There are certain configuration values that you must enter in the following setup table, which is used for certain aspects of the report generation. Enter the data in the FSI_REGREPORTING_PARAM table and complete the setup for the reporting value of the parameters mentioned in the following table:

Table 8: Setup Table Configuration

Report	V_REG_REPORTING_PARAM	V_REG_REPORTING_PARAM_VAL	Requirement
C09.01	CRGB_THRESHOLDLIMIT	Either Y or N	The threshold condition referred to in Article 5 (a) (4) is met if 10% or more of a firm's original exposures are in "non-domestic" countries. If the threshold is met, the firm is required to submit a "Total" sheet as well as a sheet per country. If the threshold is not met, the firm is now only required to submit a "Total" sheet. Hence, based on the situation the client is expected to either give Y or N.
C19	FINREP_REPORTNG_DATE	Date in 'DD-MON-YYYY'. For example: 30-JUN-2019	The reporting date for which the FINREP reporting is currently being processed has to be given so that performing exposures which exited from NPE in the last 12 months can be calculated (C050 of the report).

Report	V_REG_REPORTING_PARAM	V_REG_REPORTING_PARAM_VAL	Requirement
C02	RES_HIGHER_RW	Percentage. For e.g. if its 150% then 1.5 should be given	R242 - Due to stricter prudential requirement of Art. 124, if for IRB exposures belonging to Residential immovable property a higher risk weight has been used, the percentage above which it would become eligible for this row has to be given.
C02	COM_HIGHER_RW	Percentage. For e.g. if its 150% then 1.5 should be given	R242 - Due to stricter prudential requirement of Art. 124, if for IRB exposures belonging to Commercial immovable property a higher risk weight has been used, the percentage above which it would become eligible for this row has to be given.

4.2 Basel Processing to EBA Results Integration

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

Topics:

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

4.2.1 Overview of Basel Processing to EBA Results Integration Tables

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

- FCT_REG_CP_CAPITAL_SUMMARY
- FCT_REG_CAP_ACCOUNT_SUMMARY
- FCT_REG_ACCT_MITIGANT_MAPPING
- FCT_MITIGANT_REG_CAPITAL
- FCT_REG_SEC_POOL_SUMMARY
- FCT_REG_OR_CAPITAL_SUMMARY
- FCT_REG_MARKET_RISK_EXPOSURES

- FCT_REG_LE_CAPITAL_SUMMARY
- FCT_REG_LARGE_EXP_CP_LIMITS
- FCT_REG_CAP_POOL_SUMMARY
- FCT_REG_CAP_PLCD_COLL_SUMMARY
- FCT_REG_CAP_CREDIT_LINE_SUMMRY
- FCT_REG_CAP_ASSET_SOLD_SUMMARY
- FCT_MR_VAR_SUMMARY
- FCT_MR_VAR_PORTFOLIO_SUMMARY
- FCT_MR_CAPITAL_SUMMARY
- FCT_FORECAST_REG_CAP_SUMMARY
- FCT_MARKET_RISK_REPORTING
- FCT_REG_POOL_MITIGANT_MAP

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

4.2.2 Overview of Basel Processing to EBA Results Integration

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

Table 9: Table to Table Seeded Definitions

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
1	FCT_CCP_DETAILS	FCT_REG_CP_CAPITAL_SUMMARY	T2T_FRCCS_FCT_CCP_DETAILS
2	FSI_CAP_SFT_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FSI_CAP_SFT_EXPOSURES
3	FSI_CAP_INVESTMENT_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FSI_CAP_INVESTMENT_EXPOSURES
4	FSI_CAP_DERIVATIVES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FSI_CAP_DERIVATIVES
5	FSI_CAP_BANKING_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FRCAS_FSI_CAP_BANKING_EXPOSURES
6	FSI_CAP_EXP_MITIGANT_MAPPING	FCT_REG_ACCT_MITIGANT_MAPPING	T2T_FRAMM_NET_POOL_EXP_MITIGANT_MAP
7	FSI_CAP_SUB_EXPOSURES	FCT_REG_ACCT_MITIGANT_MAPPING	T2T_FRAMM_FSI_CAP_SUB_EXPOSURES
8	FSI_CAP_MITIGANTS	FCT_MITIGANT_REG_CAPITAL	T2T_FMRC_FSI_CAP_MITIGANTS
9	FCT_SECURITIZATION_POOL	FCT_REG_SEC_POOL_SUMMARY	T2T_FCT_REG_SEC_POOL_SUMMARY

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
10	FCT_OPS_RISK_DATA	FCT_REG_OR_CAPITAL_SUMMARY	T2T_FCT_REG_OR_CAPITAL_SUMMARY
11	FCT_MARKET_RISK_EXPOSURES	FCT_REG_MARKET_RISK_EXPOSURES	T2T_FCT_REG_MARKET_RISK_EXPOSURES
12	FCT_STANDARD_ACCT_HEAD	FCT_REG_LE_CAPITAL_SUMMARY	T2T_FCT_REG_LE_CAPITAL_SUMMARY
13	FCT_PARTY_GROUP_LARGE_EXPOSURE	FCT_REG_LARGE_EXP_CP_LIMITS	T2T_FCT_REG_LARGE_EXP_CP_LIMITS
14	FCT_COUNTERPARTY_EXPOSURE	FCT_REG_CP_CAPITAL_SUMMARY	T2T_FCT_REG_CP_CAPITAL_SUMMARY
15	FSI_CAP_NETTABLE_POOL	FCT_REG_CAP_POOL_SUMMARY	T2T_FCT_REG_CAP_POOL_SUMMARY
16	FSI_PLACED_COLLATERAL	FCT_REG_CAP_PLCD_COLL_SUMMARY	T2T_FCT_REG_CAP_PLCD_COLL_SUMMARY
17	FSI_CAP_INVESTMENT_EXPOSURES	FCT_REG_CAP_ACCOUNT_SUMMARY	T2T_FCT_REG_CAP_FIXED_AST_SUMMARY
18	FSI_CAP_BANKING_EXPOSURES	FCT_REG_CAP_CREDIT_LINE_SUMMRY	T2T_FCT_REG_CAP_CREDIT_LINE_SUMMRY
19	FSI_CAP_BANKING_EXPOSURES	FCT_REG_CAP_ASSET_SOLD_SUMMARY	T2T_FCT_REG_CAP_ASSET_SOLD_SUMMARY
20	FCT_MR_VAR_SUMMARY_DATA	FCT_MR_VAR_SUMMARY	T2T_FCT_MR_VAR_SUMMARY
21	FCT_MR_VAR_SUMMARY_DATA	FCT_MR_VAR_PORTFOLIO_SUMMARY	T2T_FCT_MR_VAR_PORTFOLIO_SUMMARY
22	FCT_MARKET_RISK_IR_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRIRC
23	FCT_MARKET_RISK_FOREX_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRFRXC
24	FCT_MARKET_RISK_EQ_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMREQC
25	FCT_MARKET_RISK_COM_CAPITAL	FCT_MR_CAPITAL_SUMMARY	T2T_FCT_MR_CAPITAL_SUMMARY_FMRCC
26	FSI_FORECAST_RWA	FCT_FORECAST_REG_CAP_SUMMARY	T2T_FCT_FORECAST_REG_CAP_SUMMARY
27	FCT_MARKET_RISK_CAPITAL	FCT_MARKET_RISK_REPORTING	MKT_RISK_REPORTING_POP_IR
28	FSI_CAP_SUB_EXPOSURES	FCT_REG_POOL_MITIGANT_MAP	T2T_FRPMM_FSI_CAP_SUB_EXPOSURES

4.2.3 Executing the BASEL Processing to EBA Results Integration T2Ts

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

There are two ways to integrate Basel and EBA:

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

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

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

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

   b. Navigate to **Regulatory Reporting for European Banking Authority,** select **Process,** and then select **Process Modeller**.

   c. Select a **Run** and click **Execute Run**.

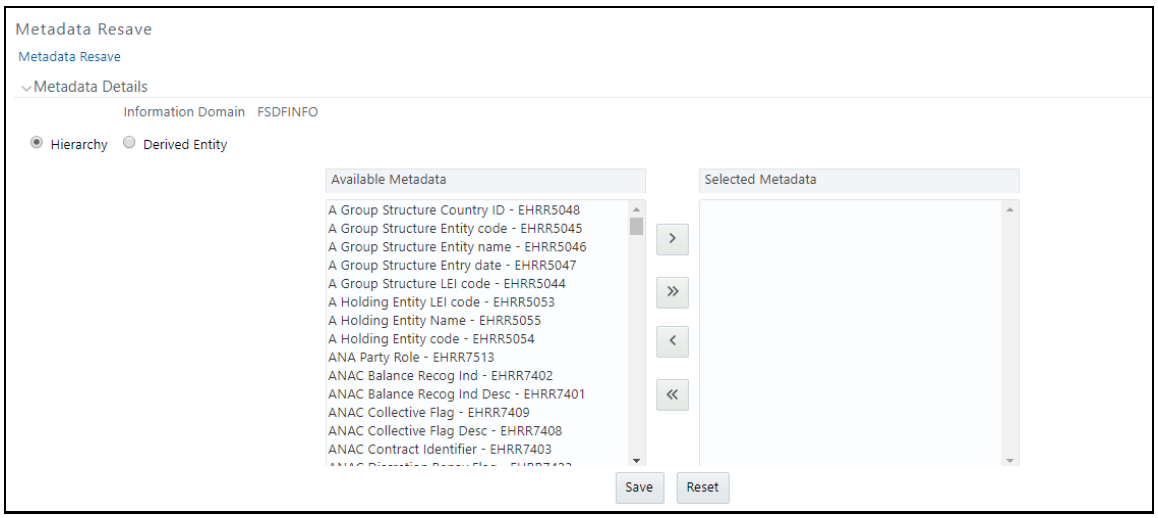
   d. The **Run Details** and **Run Execution Parameters** window is displayed.

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

   f. Click **OK**.

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

Figure 54: Basel Metadata Resave Screen



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

4.2.4 BASEL Processing to EBA Results Integration Results T2Ts

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

4.3 LRM Processing to EBA Results Integration

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

Topics:

- Overview of LRM Processing to EBA Results Integration Tables
- Overview of LRM Processing to EBA Results Integration
- Executing the LRM Processing to EBA Results Integration T2Ts
- LRM Processing to EBA Results Integration Results T2Ts

4.3.1 Overview of LRM Processing to EBA Results Integration Tables

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

- FCT_DEP_INS_ACCT_PARTY_DETL
- FCT_DEP_INS_BENEFICIARY_DTL

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

4.3.2 Overview of LRM Processing to EBA Results Integration

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

Table 10: Table to Table Seeded Definitions

Sl. No.	Source Table Name	Target Table Name	T2T Definition Name
1	FCT_DEPOSIT_INSURANCE_DETAILS	FCT_DEP_INS_ACCT_PARTY_DETL	T2T_FCT_DEP_INS_ACCT_PARTY_DETL
2	FCT_DEPOSIT_INSURANCE_DETAILS	FCT_DEP_INS_BENEFICIARY_DTL	T2T_FCT_DEP_INS_BENEFICIARY_DTL

4.3.3 Executing the LRM Processing to EBA Results Integration T2Ts

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

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

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

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

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

   b. Navigate to **Regulatory Reporting for European Banking Authority,** select **Process,** and then select **Process Modeller**.

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

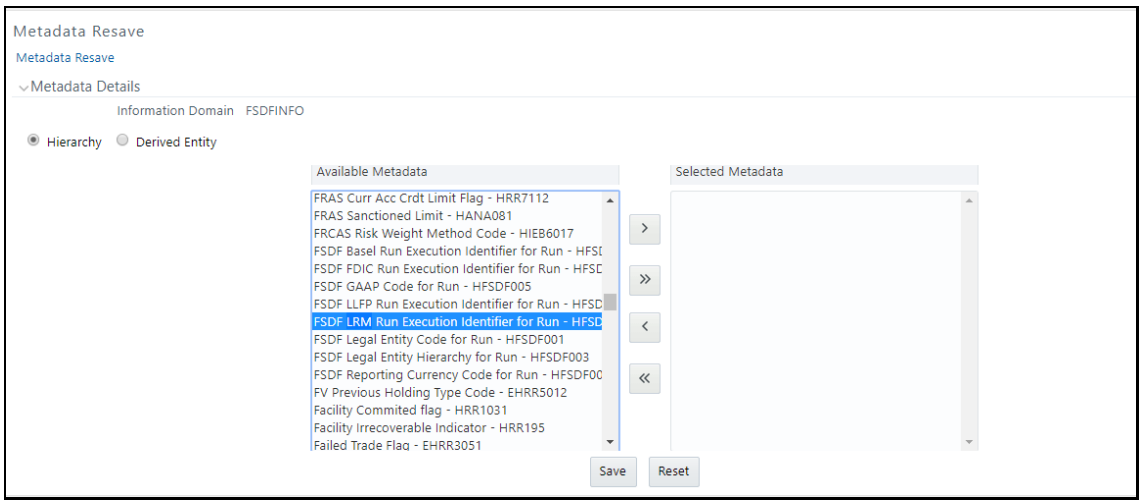
   d. The **Run Details** and **Run Execution Parameters** window is displayed.

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

   f. Click **OK**.

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

Figure 55: LRM Metadata Resave Screen



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

4.3.4 LRM Processing to EBA Results Integration Results T2Ts

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

4.4 Overview of OFS AGILE RP User Interface

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

- Logging in to OFS AGILE RP UI
- Viewing Report Summary
- Viewing Schedule Summary
- Viewing Data Elements
- Viewing Data Elements Summary
- Viewing Cell Summary

4.4.1 Logging in to OFS AGILE RP UI

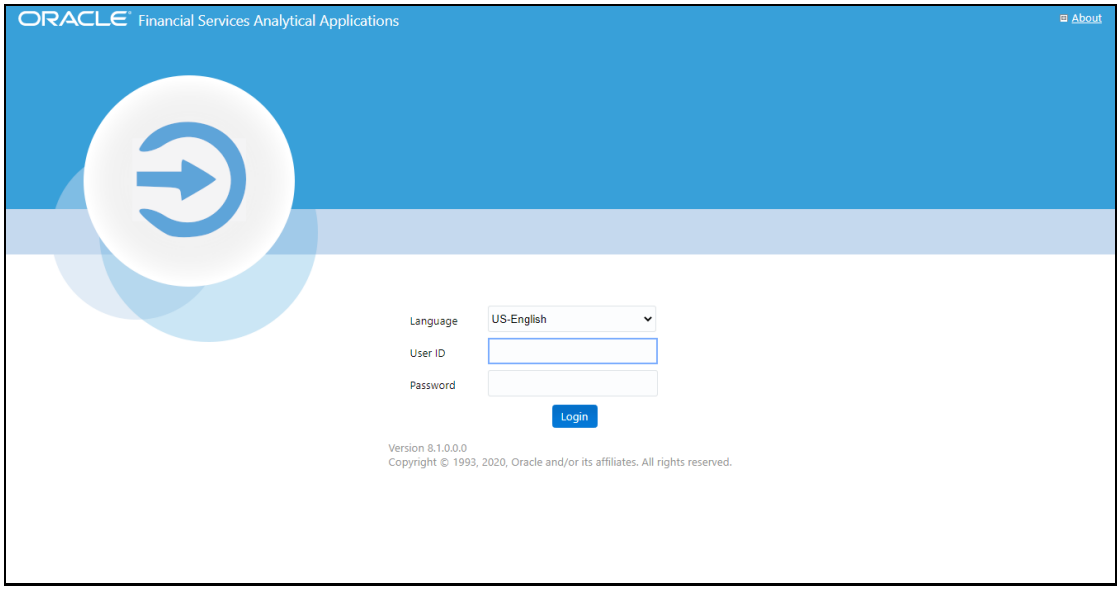
After the applications are installed and configured, to access the OFS AGILE RP UI you must log in to the OFSAAI environment using the OFSAAI login page.

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

To access the OFS AGILE RP UI, follow these steps:

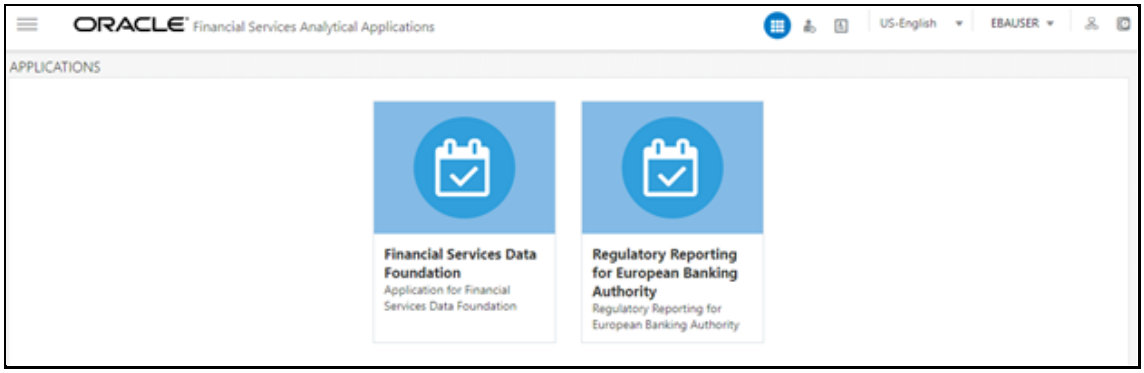
1. Enter the OFSAAI URL in your browser. The OFSAAI login page is displayed.

Figure 56: OFSAAI Log In



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

Figure 57: OFSAA Applications Screen



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

Figure 58: Financial Services Data Foundation Landing Page

Or select the **Regulatory Reporting for European Banking Authority**. The Regulatory Reporting for European Banking Authority landing page is displayed.

Figure 59: Regulatory Reporting for European Banking Authority Page

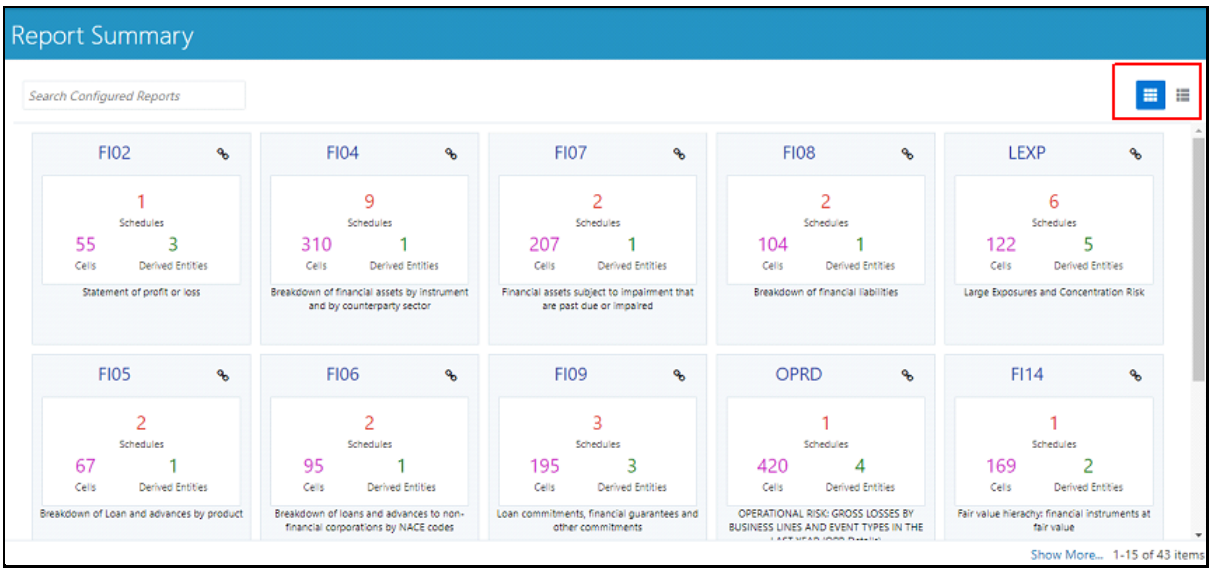
5. Select the Navigation Menu in the OFS AGILE RP UI to access the following windows:
   a. Home
   b. Data Elements
   c. Metadata Management
      i. Dataset
      ii. Build Hierarchy
      iii. Measure
      iv. Business Processor
      v. Derived Entity
      vi. Reports
   d. Metadata Browser
   e. Process
      i. Process Modeller
      ii. Process Monitor
   f. Process Execution Summary

4.4.2 Viewing Report Summary

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

After logging into the OFS AGILE RP UI, navigate to **Metadata Management** and select **Reports** to view **the Reports Summary** window.

Figure 60: Report Summary Screen



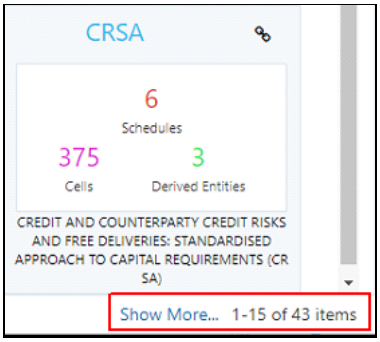
NOTE You can view the summary of all the configured reports in the Tile view or List view .

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

Figure 61: Report Summary Search Bar

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

Figure 62: Report Summary Paging Option



4.4.2.1 Report Information

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

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

Figure 63: Report in Tile View

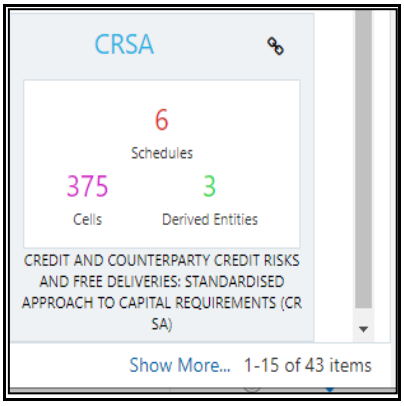
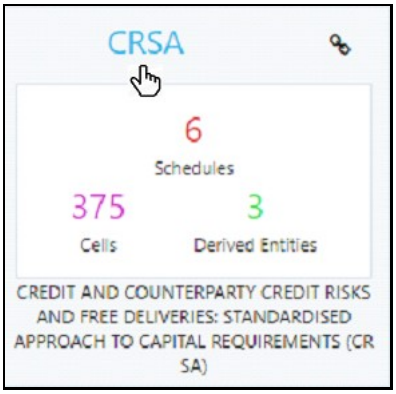


Figure 64: Report in List View

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

Figure 65: Report Information

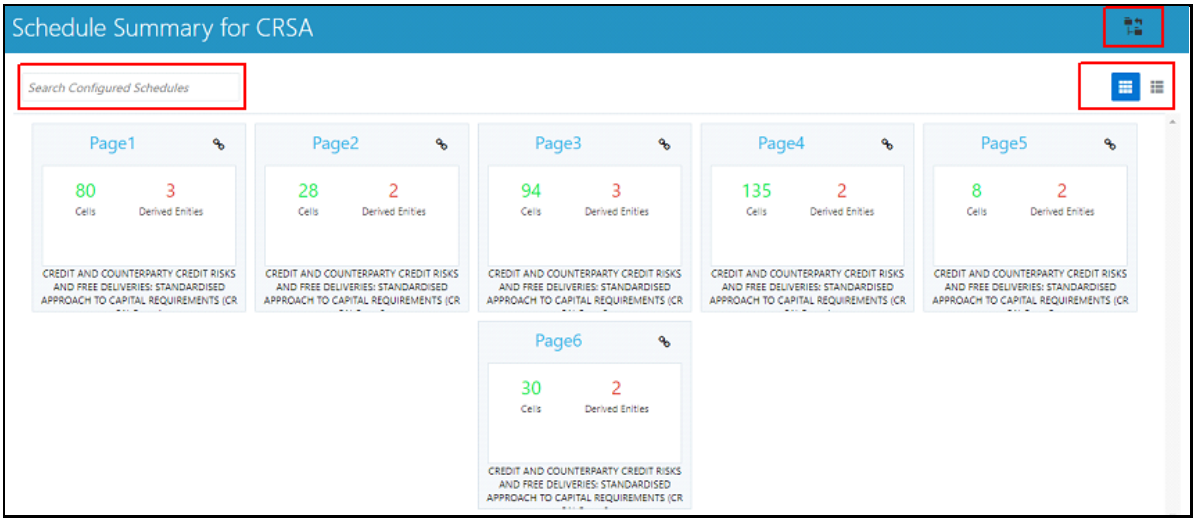


4.4.3 Viewing Schedule Summary

The Schedule Summary window provides the component schedules for the corresponding report. Select the Report Code in the Report Summary window to navigate to the Schedule Summary window (as shown in Figure 66).

For example, the Schedule Summary window for the CRSA report is displayed as follows.

Figure 66: Schedule Summary Screen



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

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

The Paging option (Figure 67) at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

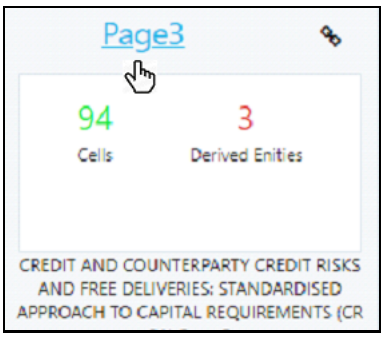
> **NOTE** Select the icon on the top right corner to return to the Report Summary window.

4.4.3.1 Schedule Information

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

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

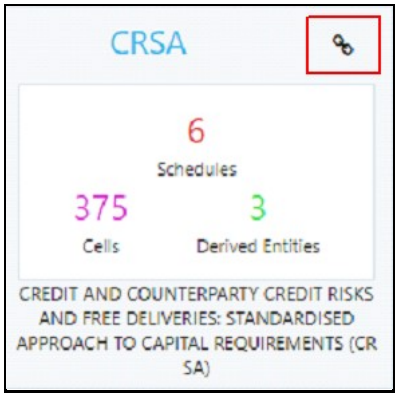
Figure 67: Schedule Information



4.4.4 Viewing Data Elements

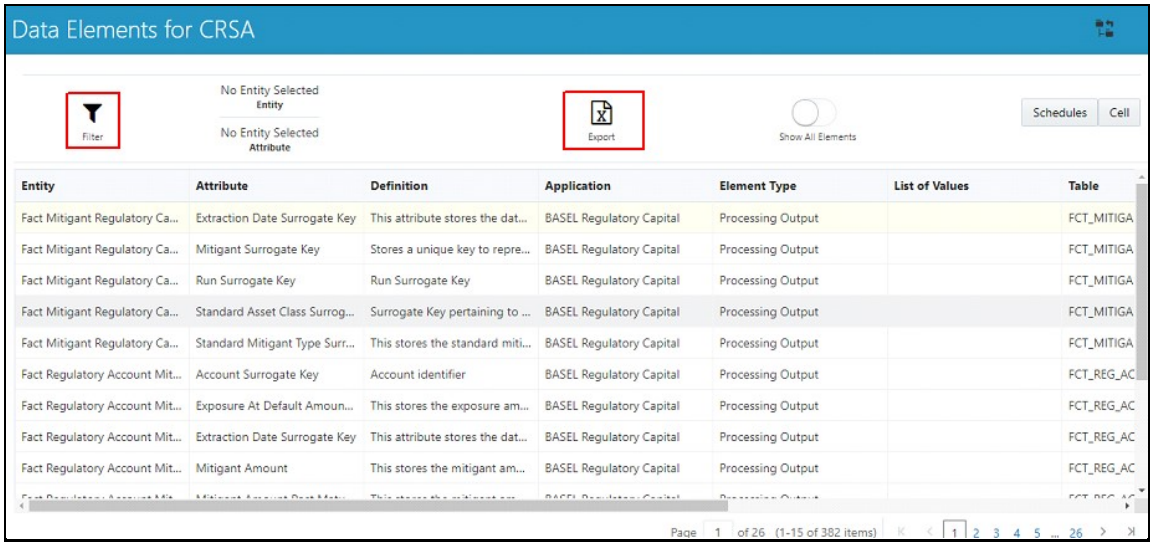
Each tile or list on the Report Summary window corresponds to one report. For each report, you can view the report code, report description, number of schedules within the report, the number of configured non-derived cells, and count of utilized derived entities.

Figure 68: Report Information



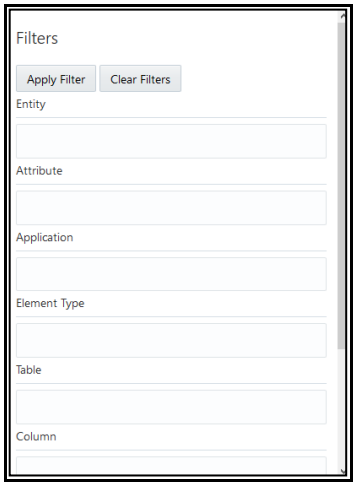
1. Click the chain icon on the right top corner to display the data elements for the respective item. The data elements view option is available at the report schedule and cell level.

Figure 69: Data Elements Screen



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

Figure 70: Filters



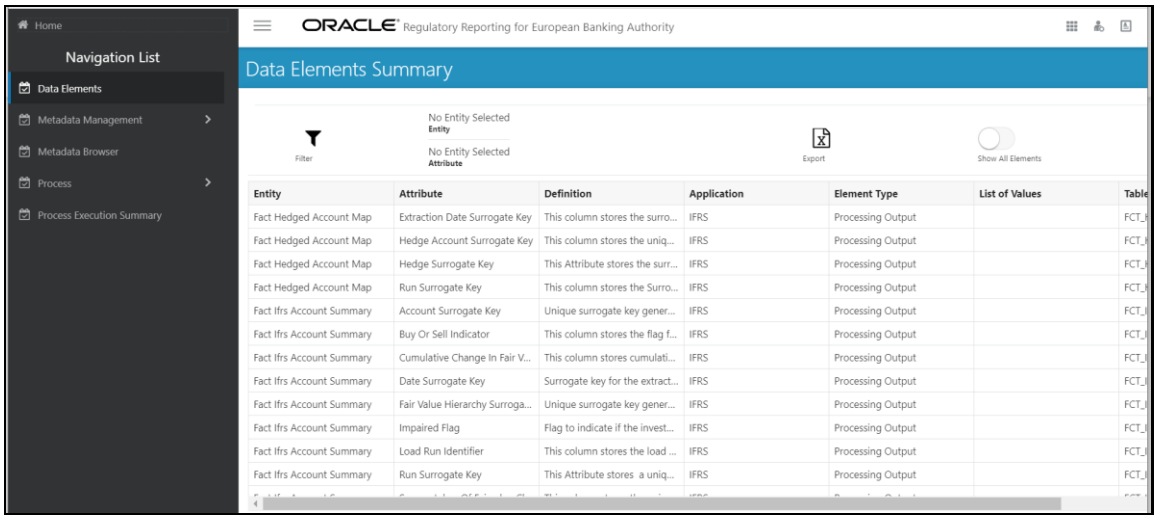
3. Select **Apply Filter** to apply the required filters on the selected data.
4. Select **Clear Filter** to clear the applied filters and display all records for the component.
5. Select **Export to CSV** to export the data displayed in the window.

4.4.5 Viewing Data Elements Summary

The following are the steps to perform to view the data elements summary.

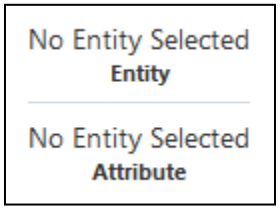
1. After logging into OFS AGILE RP UI, from the main navigation menu select **Data Elements** to view all the Data Elements.

Figure 71: Data Elements Summary



By default, the page displays all the data elements.

Figure 72: Selection Panel

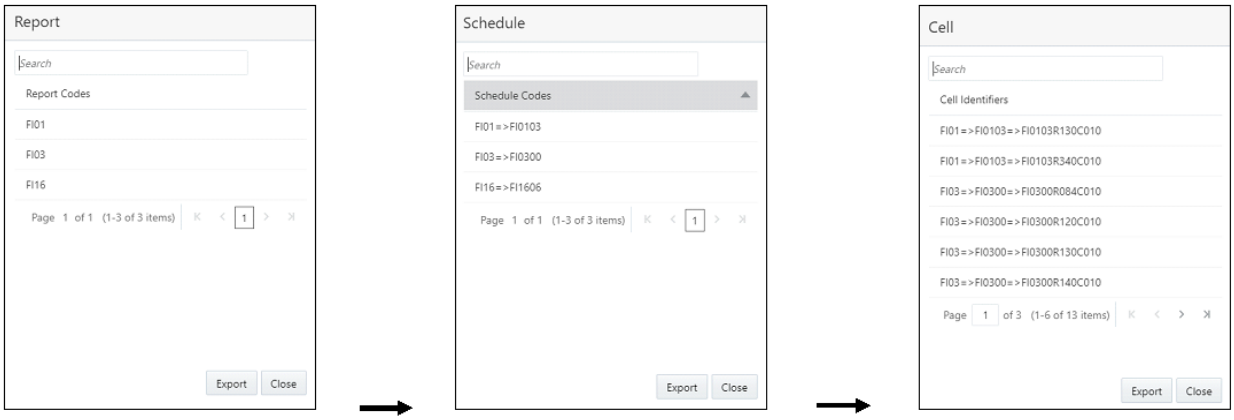


2. Click a row and the selection panel displays the selected entity and attribute.

Figure 73: Selected Entity

The tabs on the right can be used to view reports, schedules, and cells as shown in Figure 73, which are utilized for the selected data element.

Figure 74: Report or Schedule or Cell View



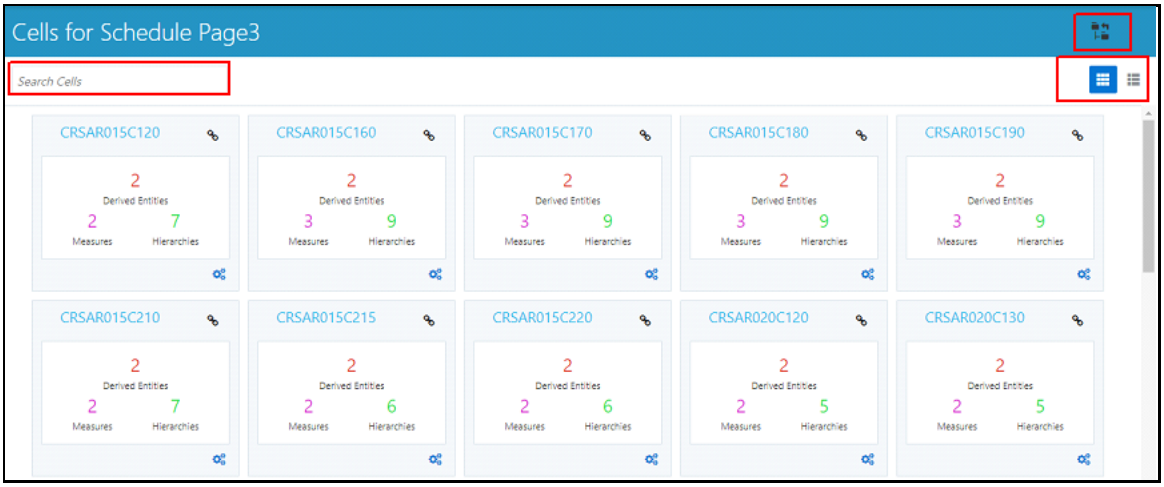
NOTE For Viewing Data Elements and Viewing Data Elements Summary, Data Elements batch execution is required for the screen to function.

4.4.6 Viewing Cell Summary

The Cell Summary window provides the non-derived cells or MDRMs configured as a part of the solution for the corresponding schedule under a report. Select the Schedule Code in the Schedule Summary window to navigate to the Cell Summary window (as shown in Figure 75).

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

Figure 75: Cell Summary Window



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

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

The Paging option (Figure 75) at the bottom right corner allows you to see more reports than the ones currently displayed on the window.

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

Topics:

- Cell Information
- Derived Entity
- Measure
- Filters

4.4.6.1 Cell Information

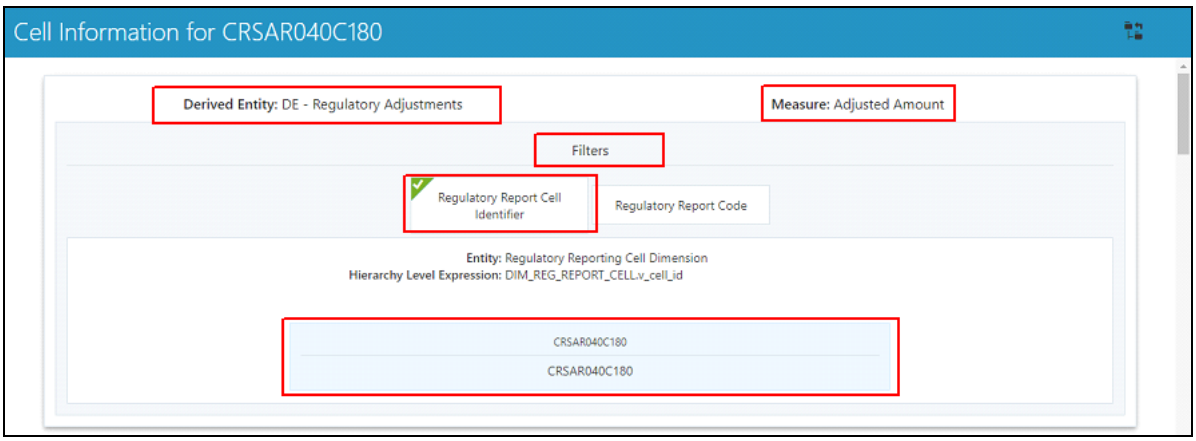
Each tile or list on the Cell Summary window corresponds to one cell or MDRM under the schedule. For each cell, you can view the MDRM name, count of utilized derived entities, count of utilized OFSAA hierarchies, and measures for that cell.

For example, the cell CRSAR040C180 tile is displayed as follows. Select the cell or MDRM Code to navigate to the Cell Information window.

Figure 76: Cell Information

The Cell Information window is displayed as follows.

Figure 77: Cell Information Window



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

4.4.6.2 Derived Entity

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

4.4.6.3 Measure

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

4.4.6.4 Filters

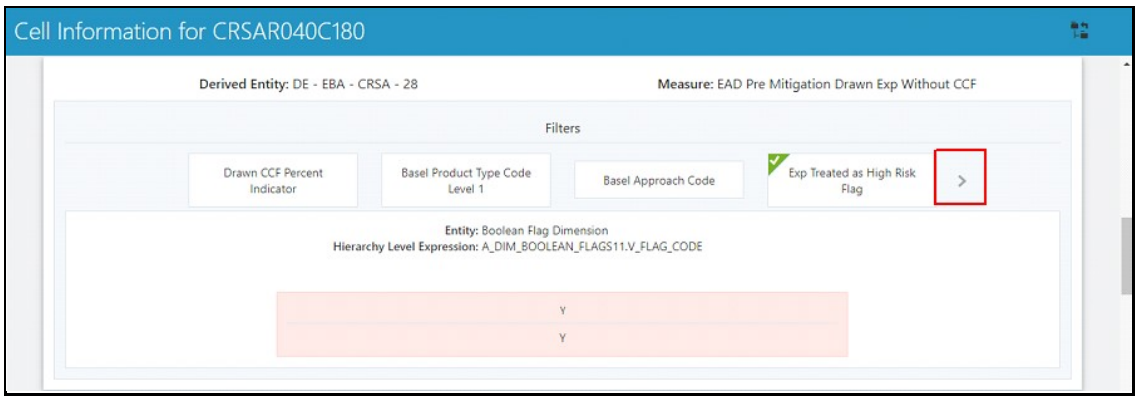
The Filter conditions are as follows:

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

   For example, in the previous case for MDRM CRSAR040C180, the applied filters are Consolidation Code and Reporting Line Code. Currently, the Consolidation Code filter is selected and the required filter values for the same are *100*.

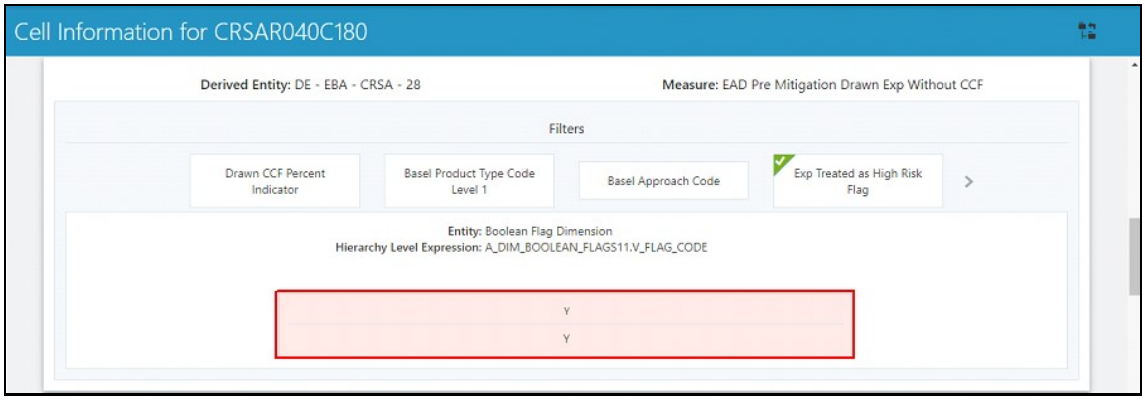
   In the case of multiple values, the filters are displayed as follows with an arrow mark.

Figure 78: Multiple Filter Values



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

Figure 79: Not in Condition Filters



4.5 Data Schedule Mapping

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

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

4.5.1 Prerequisites

The prerequisites for Data Schedule Mapping are as follows:

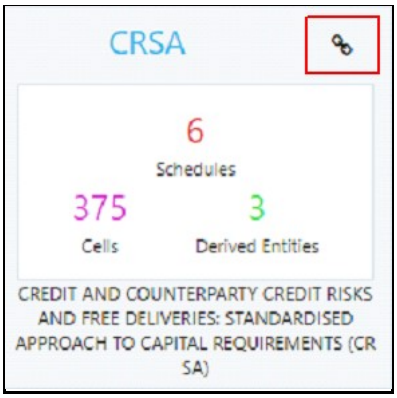
- All Derived Entities and the Wrapper Views should be resaved through resave batch pages and by the execution of scripts packaged as Post Scripts with installer respectively.
- Execute the batch **<INFODOM>_DS_POP_UNION_METADATA_EBA** available in the batch execution page post the step above.

4.5.2 Navigating to Mapping Window

Select the **Navigation Menu** in the Regulatory Reporting for European Banking Authority home page to navigate to the **Report Summary** window. Navigate to the data schedule-based report for which mappings are to be done.

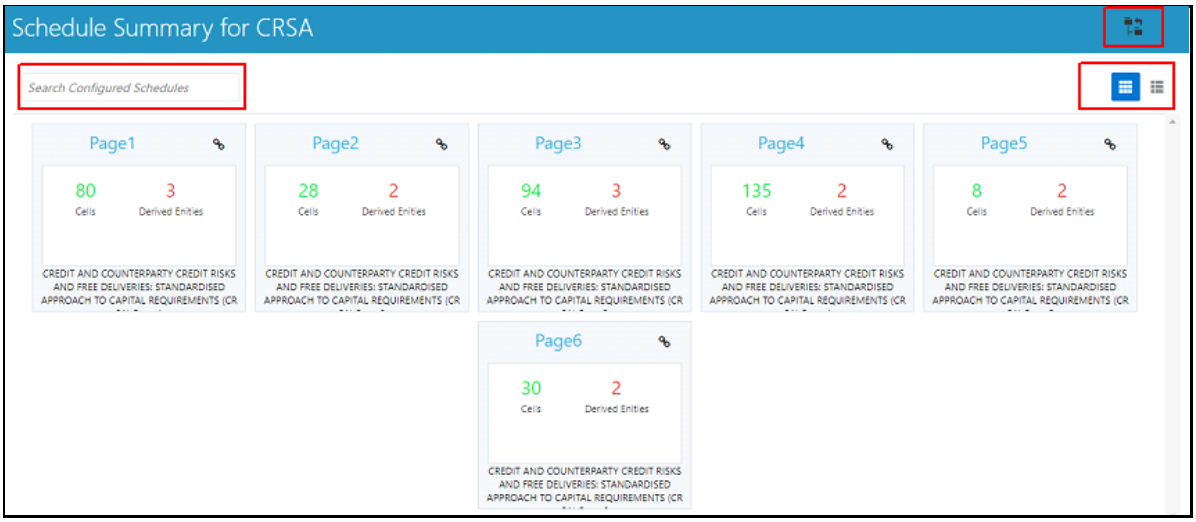
For example: to map schedules under the CRSA report, select the CRSA report.

Figure 80: Report Information



Select the report code (Figure 81) to navigate to the schedules. All schedules under the report are available in this window.

Figure 81: Schedules Information



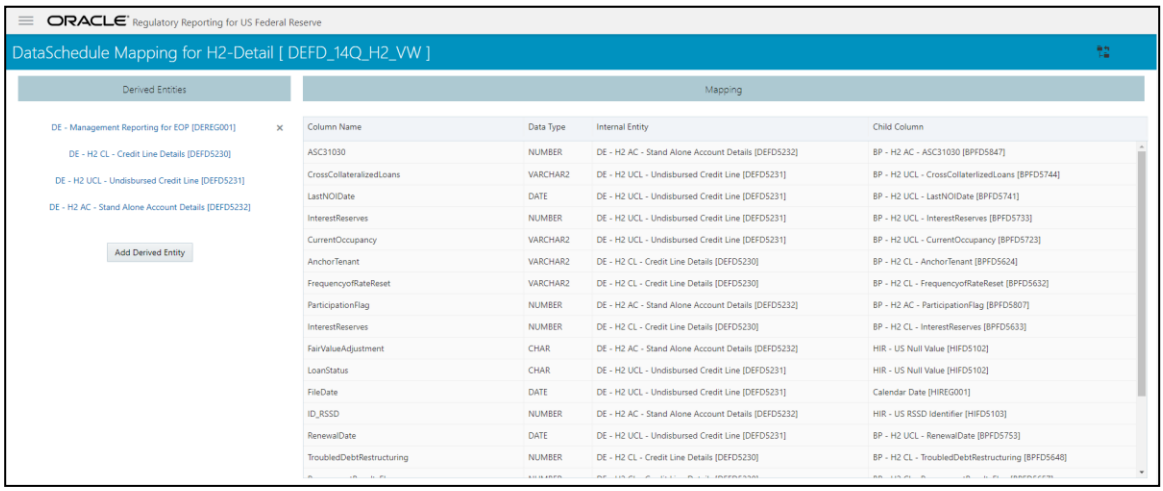
Schedules for which mapping feature is available can be clearly distinguished by the Edit icon available in the schedule tile. Schedules for which the feature is not available do not have the edit icon present in the corresponding tile.

Select Edit to navigate to the mapping window.

4.5.3 Mapping Window

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

Figure 82: Mapping Window



4.5.3.1 Mapping Window Components

The Mapping window components are as follows.

- Schedule Name

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

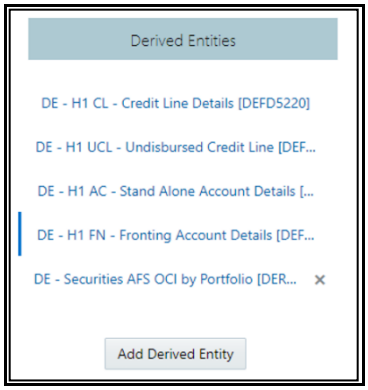
- Wrapper View

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

- Contributing Derived Entities

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

Figure 83: Derived Entities



- Mapping Table

  The mapping table shows all contributing components to the line item of the data schedule. The columns of the mapping table in Table 11.

Table 11: Mapping Table Components

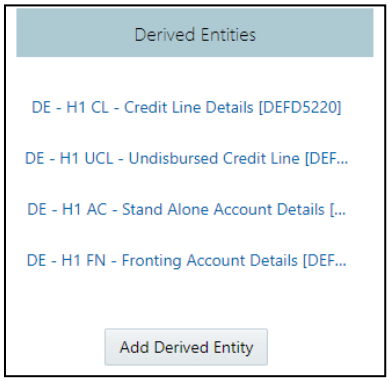
Table Column	Description
Column Name	This defines the line item of the data schedule for which mapping is to be done.
Data Type	This column defines the data type of the line item as per OFS AGILE RP EBA instructions.
Internal Entity	This column defines the contributing derived entity.
Child Column	This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

4.5.4 Adding Derived Entity

To add a new derived entity, follow these steps:

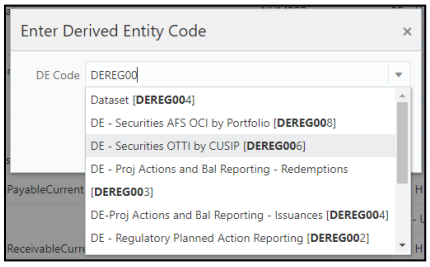
1. Select **Add Derived Entity**.

Figure 84: Add Derived Entity



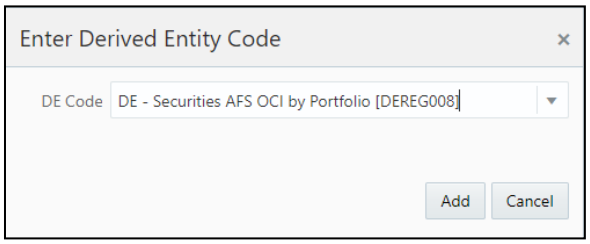
2. This lists the available Derived Entities that are present in the current infodom. The Derived Entities can be searched by either code or name in the search box.

Figure 85: Derived Entities List



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

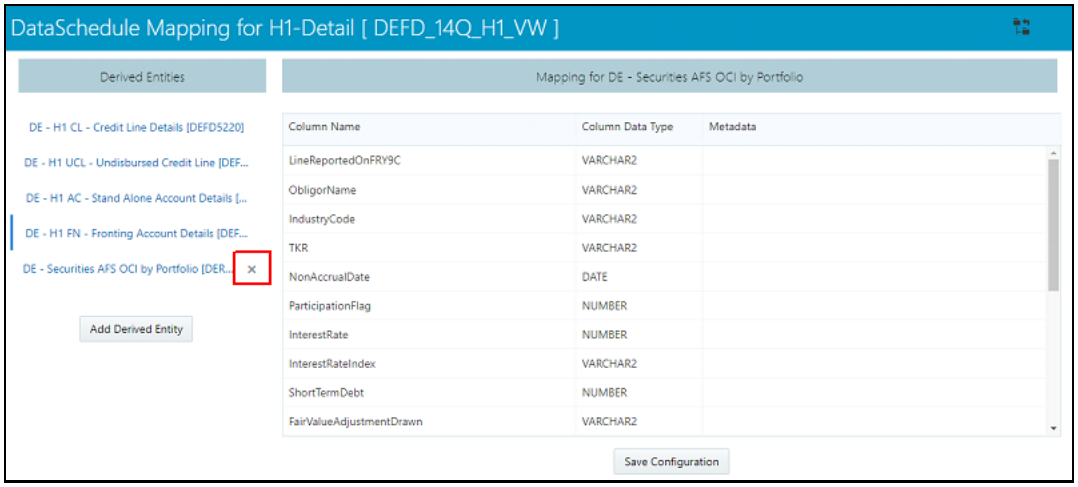
Figure 86: Selected Derived Entity



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

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

Figure 87: Mapping Window with New Derived Entity



5. Derived entity added through the above method can be distinguished from OFSAA based derived entities through a **Remove** present at the end of the derived entity tab. This mark enables the removal of the derived entity. Derived Entities that are from the OFSAA provided granularities

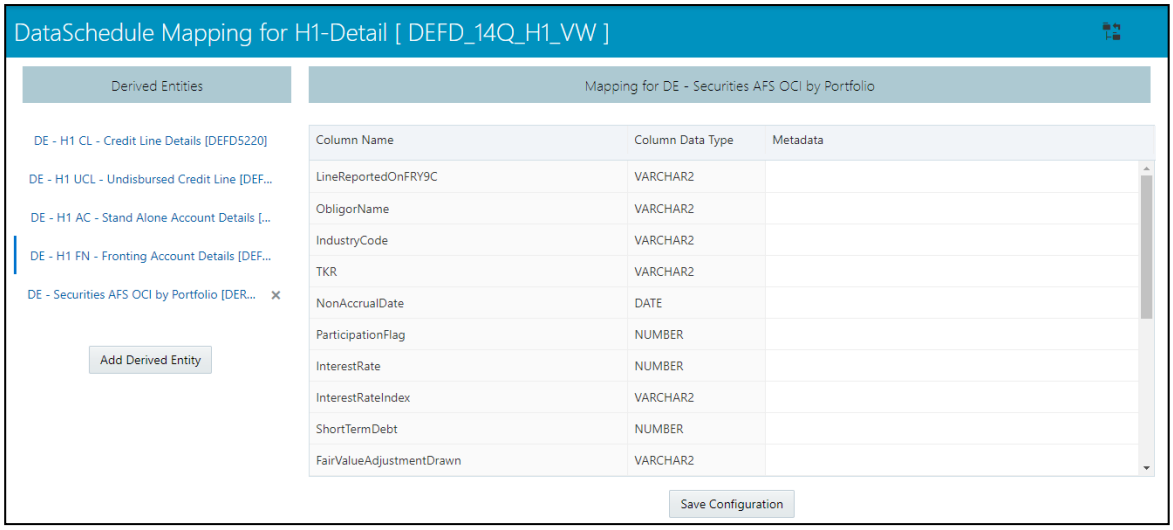
do not have the **Remove** mark and thus mapping for such derived entities cannot be removed or modified from this window.

4.5.5 Mapping Procedure

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

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

Figure 88: Data Schedule Mapping Window

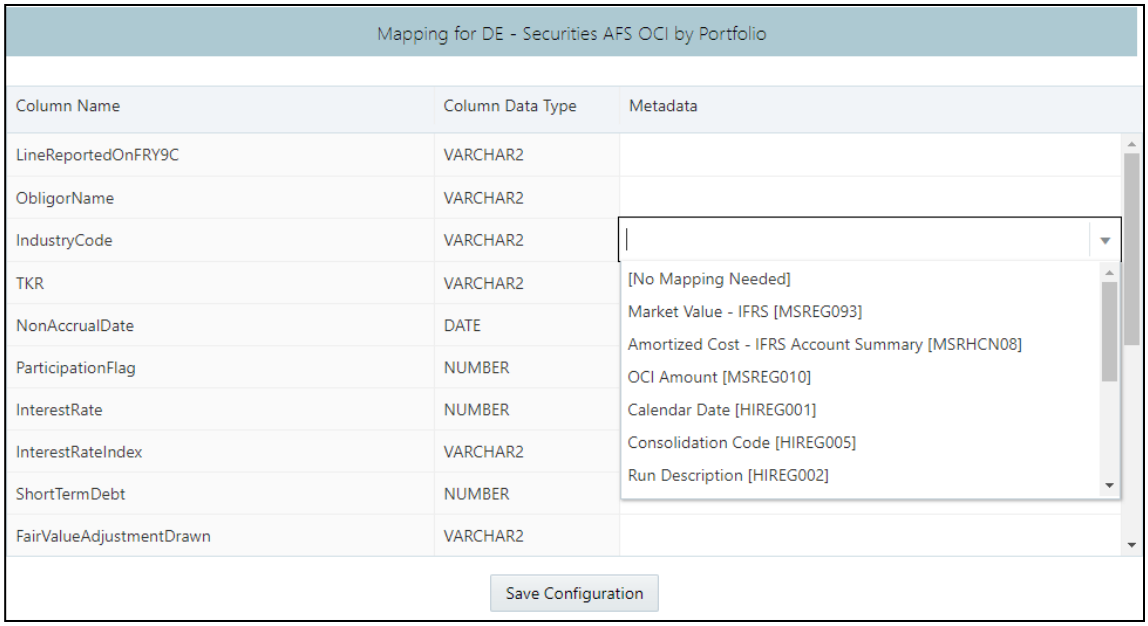


The mapping of the line item to the derived entity column can be modified by double-clicking on the respective row in the **Metadata** column of the mapping table.

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

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

Figure 89: Metadata Mapping

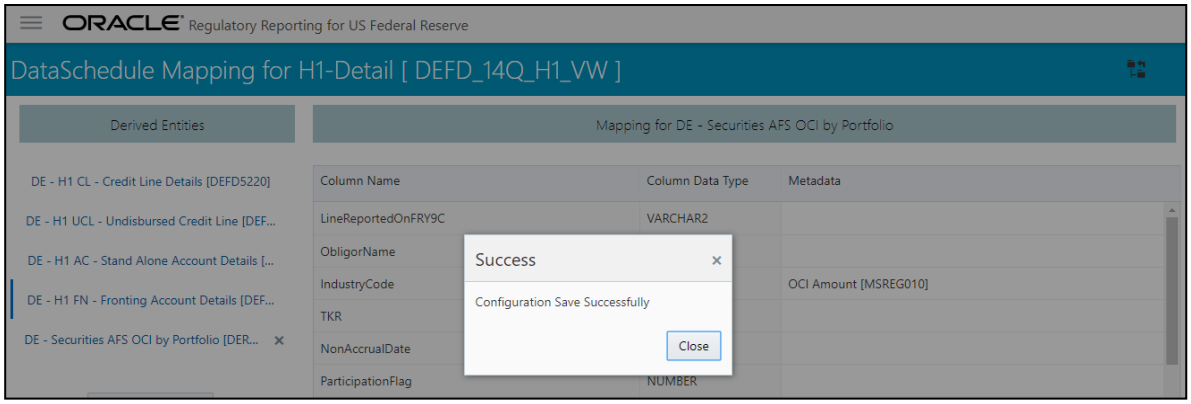


> **NOTE** Ensure that the data type of the selected metadata matches the column data type.

4.5.6 Saving Mapping Configuration

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

Figure 90: Saving Mapping Configuration



Click **Close**.

4.6 Adjustment Feature for Template-based Reports

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

Topics:

- Implementing the Adjustment Feature

4.6.1 Implementing the Adjustment Feature

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

For example: **OPRS** Report

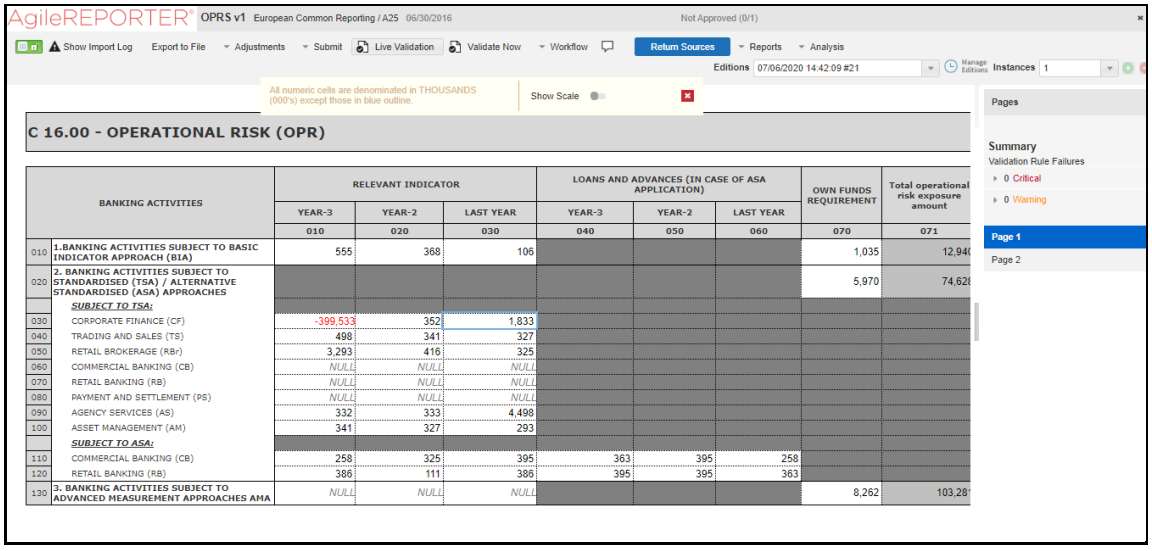
070 Line Item: On balance sheet exposures subject to credit risk

Cell ID: OPRSR030C030

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

The report currently displays a Total value = 3,33,161 for the identified cell as shown in the following figure.

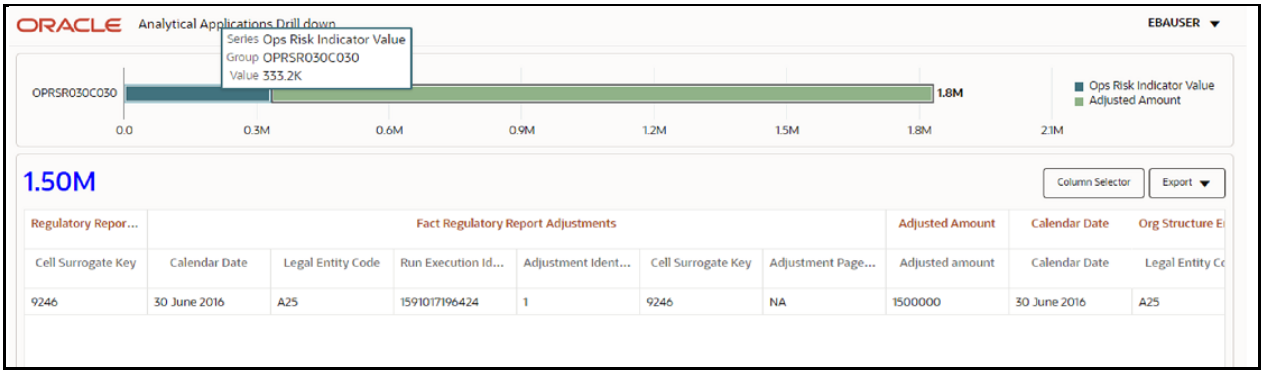
Figure 91: Adjustment Feature



	BANKING ACTIVITIES	RELEVANT INDICATOR			LOANS AND ADVANCES (IN CASE OF ASA APPLICATION)			OWN FUNDS REQUIREMENT	Total operational risk exposure amount
		YEAR-3	YEAR-2	LAST YEAR	YEAR-3	YEAR-2	LAST YEAR		
		010	020	030	040	050	060	070	071
010	1.BANKING ACTIVITIES SUBJECT TO BASIC INDICATOR APPROACH (BIA)	555	368	106				1,035	12,94
020	2. BANKING ACTIVITIES SUBJECT TO STANDARDISED (TSA) / ALTERNATIVE STANDARDISED (ASA) APPROACHES							5,970	74,62
	SUBJECT TO TSA:								
030	CORPORATE FINANCE (CF)	-399,533	352	1,833					
040	TRADING AND SALES (TS)	498	341	327					
050	RETAIL BROKERAGE (RBr)	3,293	416	325					
060	COMMERCIAL BANKING (CB)	NULL	NULL	NULL					
070	RETAIL BANKING (RB)	NULL	NULL	NULL					
080	PAYMENT AND SETTLEMENT (PS)	NULL	NULL	NULL					
090	AGENCY SERVICES (AS)	332	333	4,498					
100	ASSET MANAGEMENT (AM)	341	327	293					
	SUBJECT TO ASA:								
110	COMMERCIAL BANKING (CB)	258	325	395	363	395	258		
120	RETAIL BANKING (RB)	386	111	386	395	395	363		
130	3. BANKING ACTIVITIES SUBJECT TO ADVANCED MEASUREMENT APPROACHES AMA	NULL	NULL	NULL				8,262	103,28

Now, the requirement is to adjust this amount to 15,00,000+3,33,161=18,33,161

Figure 92: Drill down for Total Value



For example, with the page instance, identify the Cell ID for the report and the line item where adjustment must be implemented.

For example: CRSA Report

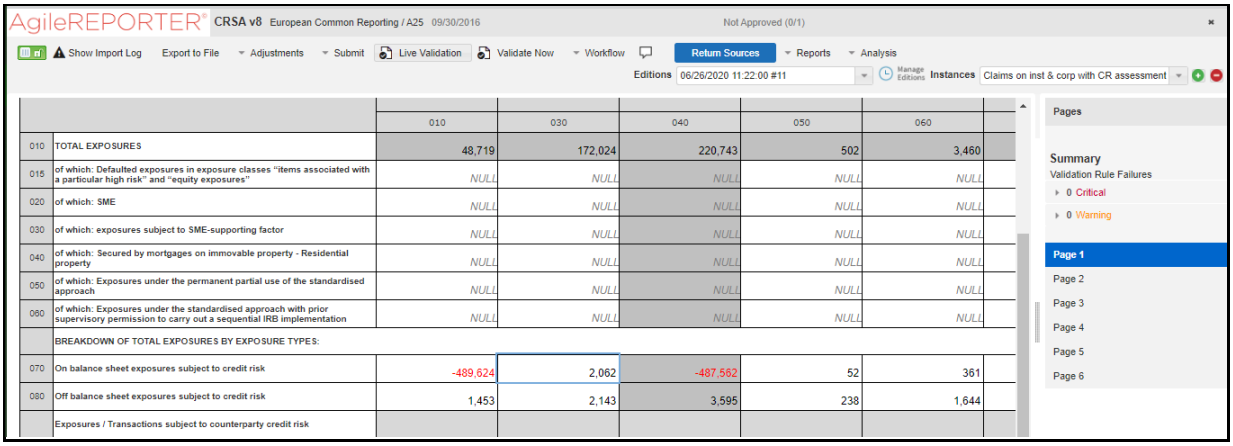
070 Line Item: On balance sheet exposures subject to credit risk

Cell ID: CRSAR070C030

> **NOTE** The Adjustment feature works only for fixed table cells (Open Y cells are not supported).
>
> The drill-down will always show the total page instance value but not the individual page instance.

The report currently displays a Total value = 2,06,24,54,006 for the identified cell as shown in the following figure.

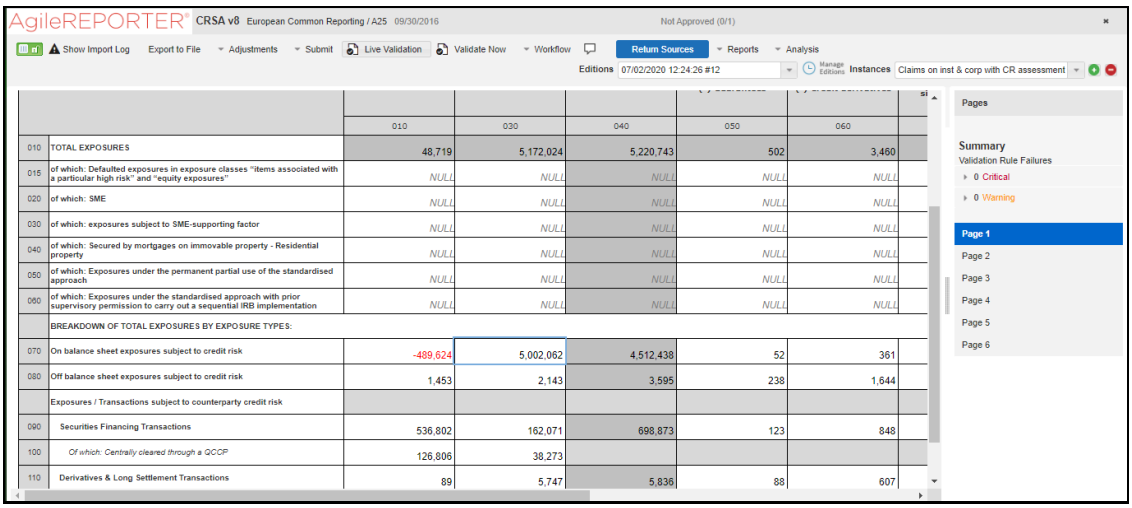
Figure 93: Adjustment Feature for Page Instance



Now, the requirement is to adjust this amount to 2,06,24,54,006

Navigate to the drill-down of the adjusted amount for the page instance.

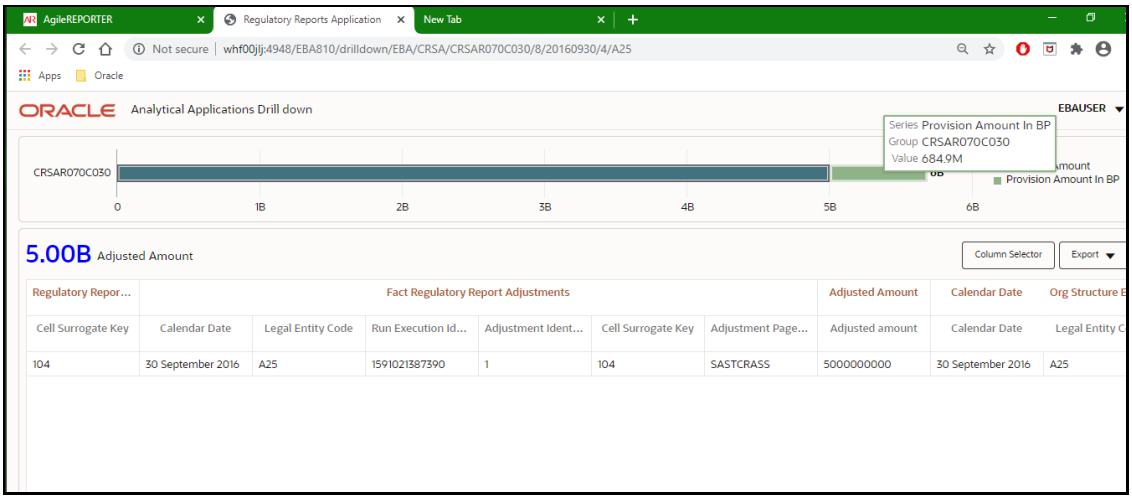
Figure 94: Adjustment Feature for Page Instance Value



		010	030	040	050	060
010	TOTAL EXPOSURES	48,719	5,172,024	5,220,743	502	3,460
015	of which: Defaulted exposures in exposure classes "items associated with a particular high risk" and "equity exposures"	NULL	NULL	NULL	NULL	NULL
020	of which: SME	NULL	NULL	NULL	NULL	NULL
030	of which: exposures subject to SME-supporting factor	NULL	NULL	NULL	NULL	NULL
040	of which: Secured by mortgages on immovable property - Residential property	NULL	NULL	NULL	NULL	NULL
050	of which: Exposures under the permanent partial use of the standardised approach	NULL	NULL	NULL	NULL	NULL
060	of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation	NULL	NULL	NULL	NULL	NULL
	BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:					
070	On balance sheet exposures subject to credit risk	-489,624	5,002,062	4,512,438	52	361
080	Off balance sheet exposures subject to credit risk	1,453	2,143	3,595	238	1,644
	Exposures / Transactions subject to counterparty credit risk					
090	Securities Financing Transactions	536,802	162,071	698,873	123	848
100	*Of which: Centrally cleared through a QCCP*	126,806	38,273			
110	Derivatives & Long Settlement Transactions	89	5,747	5,836	88	607

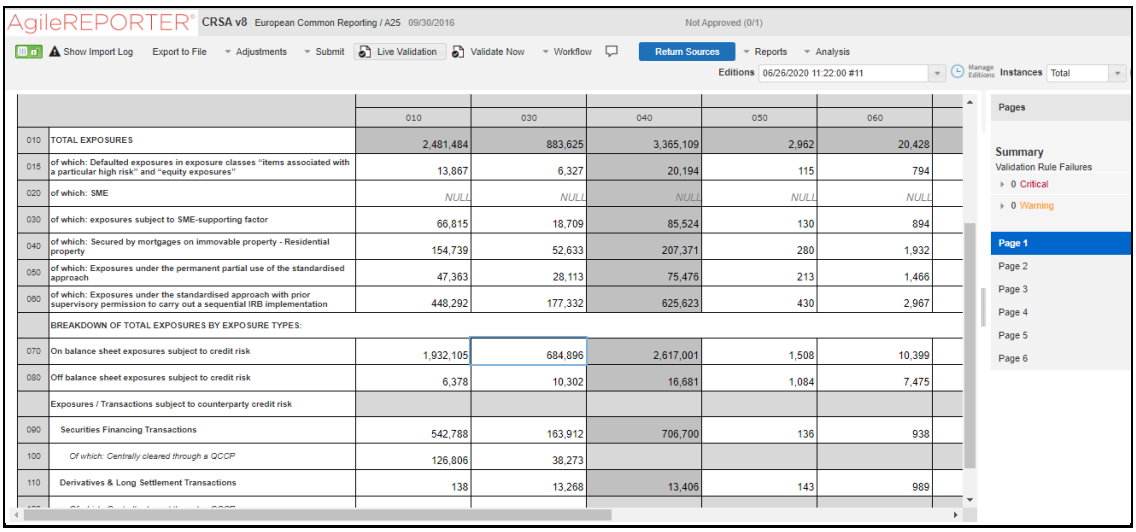
This drill-down page will always show the total page instance value as shown in the following figure.

Figure 95: Drill down for Total Page Instance Value



Apart from the adjusted amount of 5000000000, the drill-down value from the total page instance is 684.9M.

Figure 96: Adjustment Feature for Total Page Instance



		010	030	040	050	060
010	TOTAL EXPOSURES	2,481,484	883,625	3,365,109	2,962	20,428
015	of which: Defaulted exposures in exposure classes "items associated with a particular high risk" and "equity exposures"	13,867	6,327	20,194	115	794
020	of which: SME	NULL	NULL	NULL	NULL	NULL
030	of which: exposures subject to SME-supporting factor	66,815	18,709	85,524	130	894
040	of which: Secured by mortgages on immovable property - Residential property	154,739	52,633	207,371	280	1,932
050	of which: Exposures under the permanent partial use of the standardised approach	47,363	28,113	75,476	213	1,466
060	of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation	448,292	177,332	625,623	430	2,967
	BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:					
070	On balance sheet exposures subject to credit risk	1,932,105	684,896	2,617,001	1,508	10,399
080	Off balance sheet exposures subject to credit risk	6,378	10,302	16,681	1,084	7,475
	Exposures / Transactions subject to counterparty credit risk					
090	Securities Financing Transactions	542,788	163,912	706,700	136	938
100	*Of which: Centrally cleared through a QCCP*	126,806	38,273			
110	Derivatives & Long Settlement Transactions	138	13,268	13,406	143	989

Topics:

- Populating Base Tables
- Refreshing Adjustment Derived Entity
- Lombard Verification

4.6.1.1 Populating Base Tables

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

For example:

N_ADJUSTED_AMT = 5000000000

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

The following columns must also be updated accordingly:

1. N_ENTITY_SKEY
2. N_RUN_SKEY
3. N_MIS_DATE_SKEY
4. V_PAGE_INSTANCE_VALUE

NOTE V_PAGE_INSTANCE_VALUE shall be populated with appropriate instance value for reports with page instance filters. The page instance filter value shall match the values as populated in the DE hierarchy for page instance. The adjustment value shall be provided for all the page instance values that require adjustment including the "Total" instance. This attribute can be ignored for the reports without page instance.

4.6.1.2 Refreshing Adjustment Derived Entity

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

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

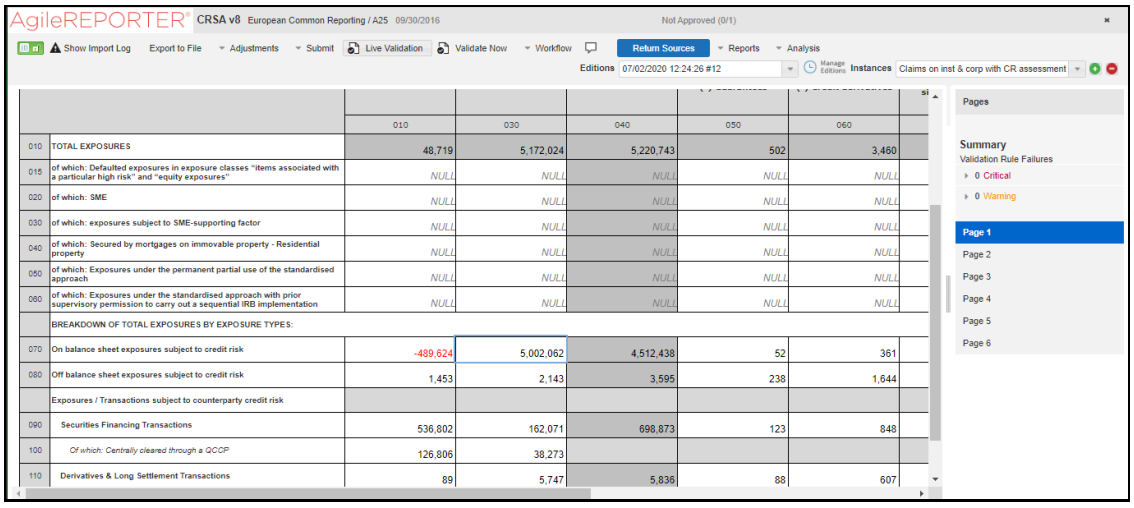
4.6.1.3 Lombard Verification

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

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

(2,06,24,54,006 +5000000000) = 5002062.454006

Figure 97: Lombard Adjustment Verification



		010	030	040	050	060
010	TOTAL EXPOSURES	48,719	5,172,024	5,220,743	502	3,460
015	of which: Defaulted exposures in exposure classes "items associated with a particular high risk" and "equity exposures"	NULL	NULL	NULL	NULL	NULL
020	of which: SME	NULL	NULL	NULL	NULL	NULL
030	of which: exposures subject to SME-supporting factor	NULL	NULL	NULL	NULL	NULL
040	of which: Secured by mortgages on immovable property - Residential property	NULL	NULL	NULL	NULL	NULL
050	of which: Exposures under the permanent partial use of the standardised approach	NULL	NULL	NULL	NULL	NULL
060	of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation	NULL	NULL	NULL	NULL	NULL
	BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:					
070	On balance sheet exposures subject to credit risk	-489,624	5,002,062	4,512,438	52	361
080	Off balance sheet exposures subject to credit risk	1,453	2,143	3,595	238	1,644
	Exposures / Transactions subject to counterparty credit risk					
090	Securities Financing Transactions	536,802	162,071	698,873	123	848
100	*Of which: Centrally cleared through a QCCP*	126,806	38,273			
110	Derivatives & Long Settlement Transactions	89	5,747	5,836	88	607

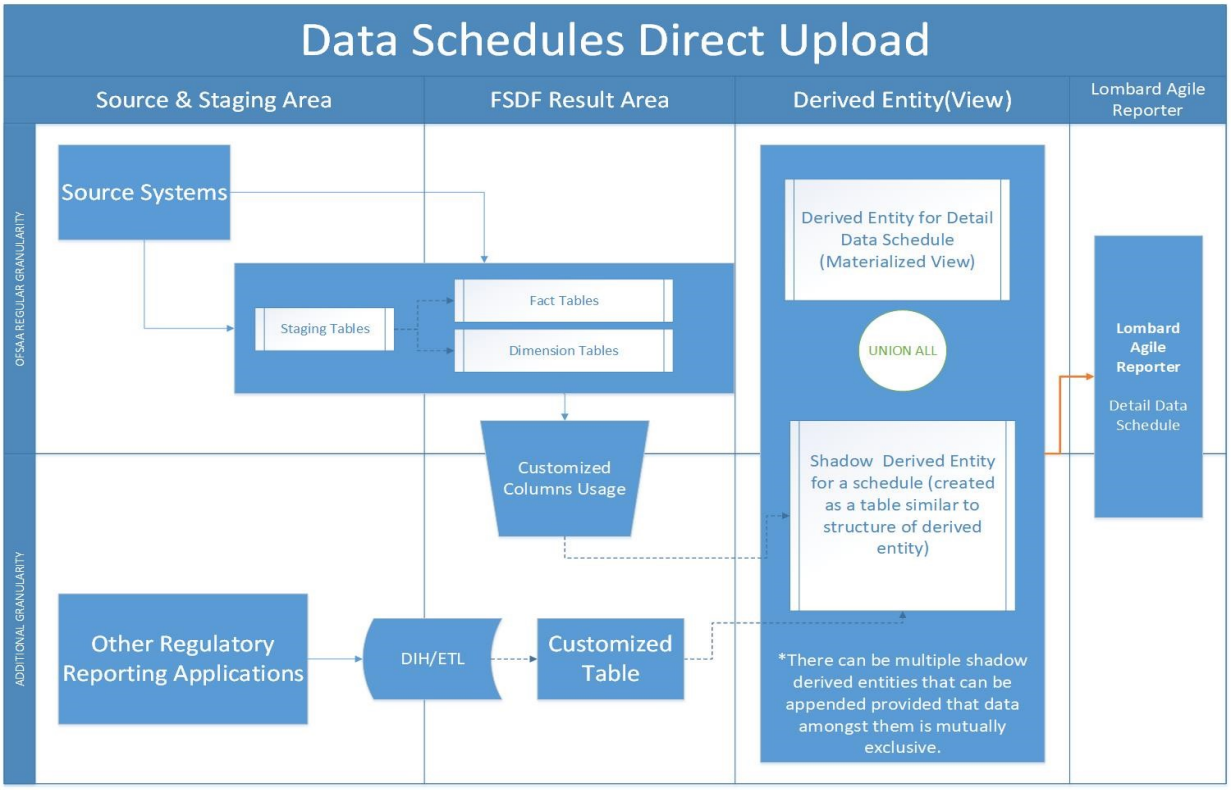
NOTE The Adjustment amount can be negative to achieve a subtracted amount.

4.7 Direct Upload for Data Schedules

This product feature allows line items for data schedule-based reports to be directly mapped to data sourced from various systems that are not captured through OFSAA regular granularities (for example, Portfolio granularity). The Direct Upload option involves using wrapper views and shadow derived entities

for managing data from regular granularities and non-OFSAA granularities to be exposed together to the Lombard Agile Reporter.

Figure 98: Data Schedules Direct Upload



Topics:

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

4.7.1 Setting up Shadow Derived Entity

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

4.7.2 Defining Shadow Derived Entity

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

See OFS Analytical Applications Infrastructure User Guide for more details.

NOTE For populating the shadow derived entity cases where a new table is introduced which are not already a part of the OFSAA data model, ensure that the following conditions are met:

1. The primary key of the shadow table is the same as the granularity of the data required for the data schedule.
2. Data is expected to be mutually exclusive between OFSAA results and the shadow table.
3. Customer to load data into shadow tables through ETL or DIH.
4. Run Identifier, MIS Date, and Entity Identifier must be mandatory attributes and part of the primary key.
5. This table can be created by extending the OFSAA data model followed by executing the source model generation to enable table visibility in the OFSAA framework.

4.7.3 Mapping Data Schedule

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

4.7.4 Executing View Creation Batch

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

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

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

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

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

4.7.4.1 Verifying the Configuration

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

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

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

4.8 Data Schedule Migration

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

Topics:

- Prerequisites
- Assumptions
- Steps for Source Environment
- Steps for Destination Environment

4.8.1 Prerequisites

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

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

User-defined Derived Entity (Entities) created for data schedule mapping must be migrated through the Object Migration feature of OFSAA (OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.8.0.0 User Guide).

4.8.2 Assumptions

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

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

4.8.3 Steps for Source Environment

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

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

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

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

4.8.4 Steps for Destination Environment

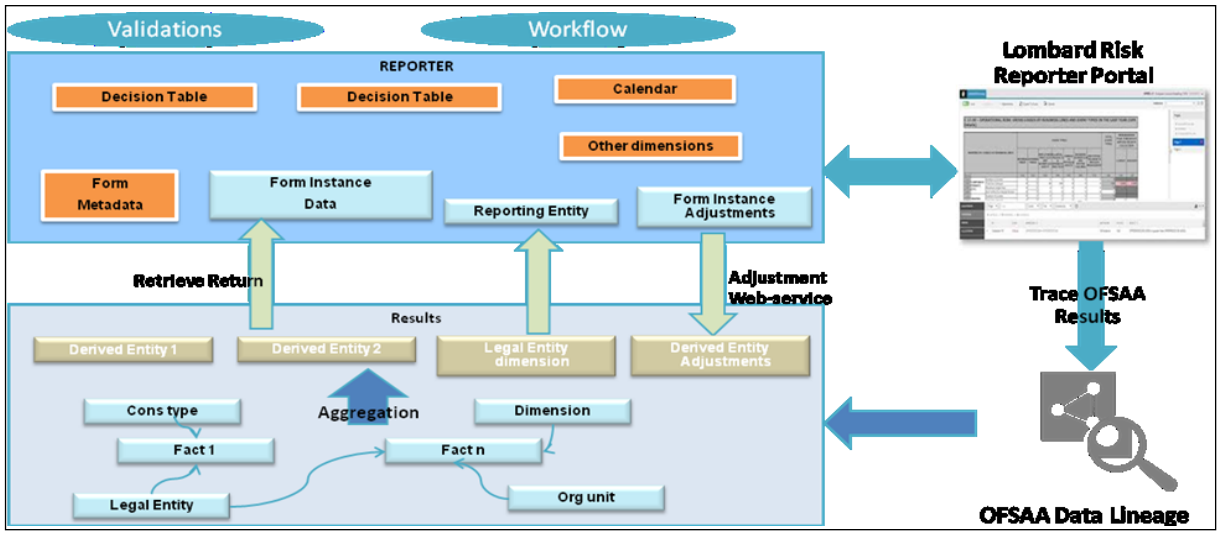
Execute the following script files to migrate in the Destination Environment:

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

4.9 Mapping of Results to Reporting Requirements of Lombard Risk

Error! Reference source not found. explains the flow of data between OFSAA and AgileREPORTER.

Figure 99: Data Flow between OFSAA and AgileREPORTER

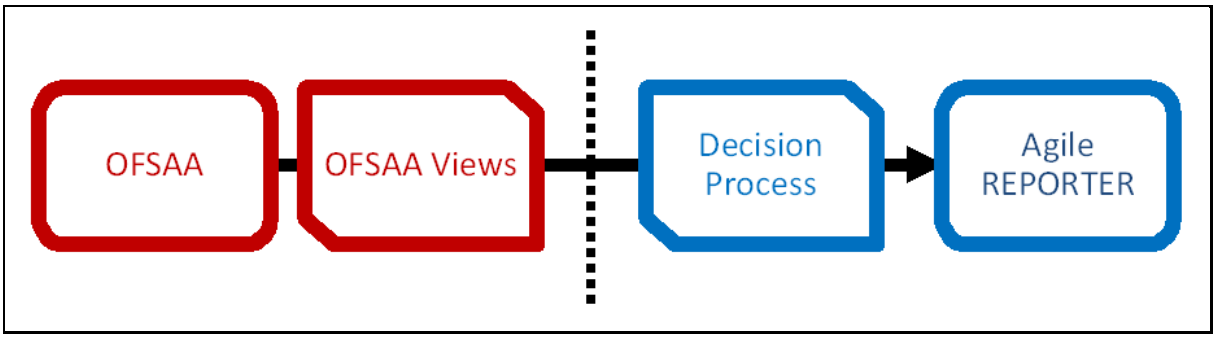


OFSAA provides the data to AgileREPORTER in the form of derived entities. The derived entity is an existing OFSAA higher-order metadata object and can be physicalized as a materialized view in the database. Derived entities store aggregated data from base fact entities specified in the dataset and have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

Dimensional and measure combination stored within the derived entity is mapped to cells within the report. This mapping is maintained within the *Dimensional Mapping* template.

Decision Process within AgileREPORTER reads the derived entities and dimension mapping information to derive the data for reporting. Derived entities are created based on measures, hierarchies, and datasets.

Figure 100: Decision Process in AgileREPORTER



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

> **NOTE** Metadata for data transformation is available as part of the data warehouse configuration pack provided ready-to-use or preconfigured from OFSAA. You need not perform any mapping for the reports. However, this information can be useful for maintenance or extensions when a ready-to-use pack is not available.

4.10 AgileREPORTER: Submission

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

5 OFSAA Features

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

Topics:

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

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

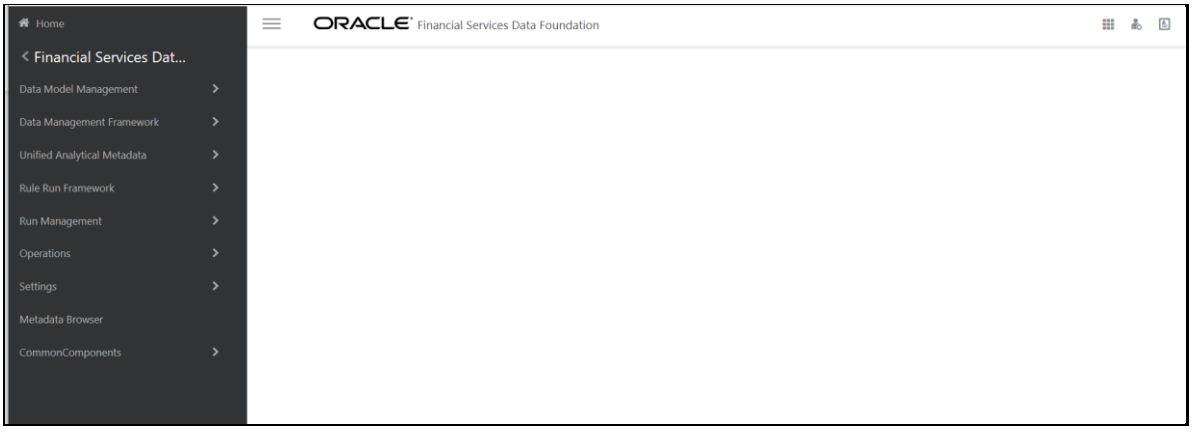
5.1 OFSAA Infrastructure

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

- Expressions
- Hierarchies
- Filters

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

Figure 101: FSDF Landing Page



5.2 Business Metadata

In addition to Derived Entity, RRS uses the following OFSAA features to create the business metadata. For details on the features, see the OFS Analytical Applications Infrastructure User Guide.

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

5.3 Derived Entity

It is the primary component of OFSAA used for OFS AGILE RP EBA. Regulatory Reporting Solution uses Derived Entity to create a physical materialized view which is then queried by Lombard using preset data handoff templates. An Entity refers to a table in which data is stored. Derived Entity within the infrastructure system facilitates you to define entities that are populated through a series of data transformation processes resulting from an existing Dataset or a Source Application. An Entity can be used to define other Business Metadata such as measures, hierarchies, dimensions, Datasets, and cubes.

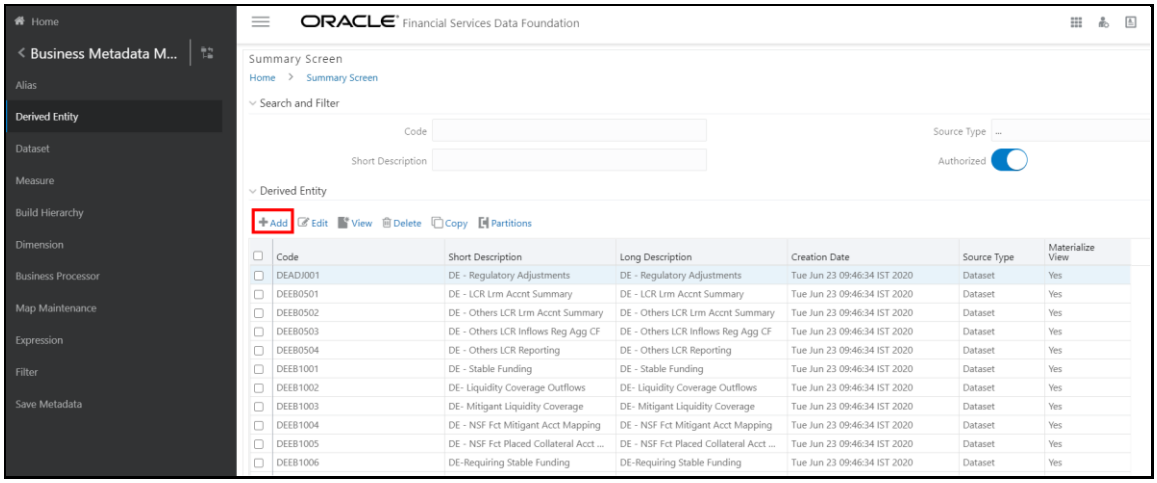
Derived Entities comprise the following:

- Measures
- Hierarchies
- Datasets

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

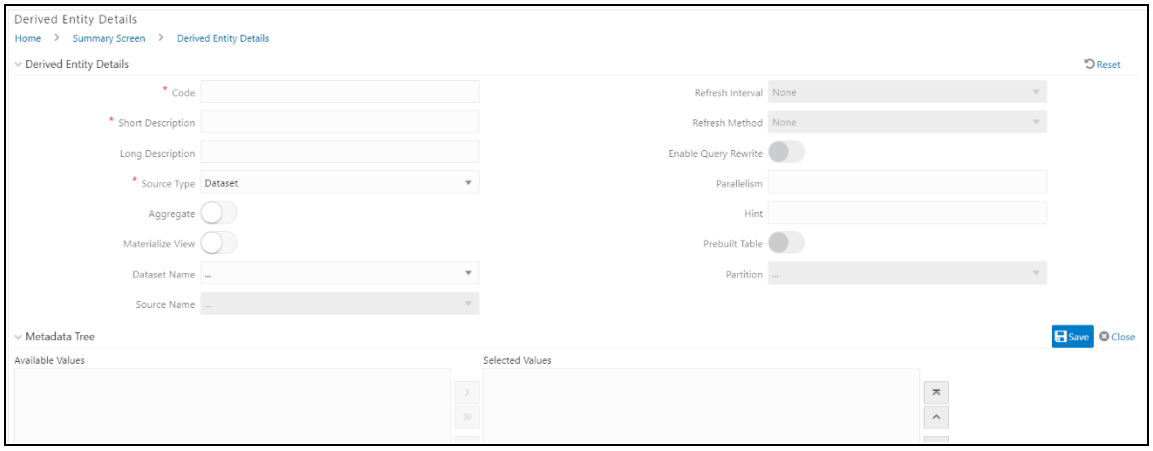
1. Navigate to **Financial Services Data Foundation,** select **Unified Analytics Metadata,** select **Business Metadata Management,** and then select **Derived Entity**. The existing derived entities summary screen is displayed. You can Add a new derived entity and Edit, View, Delete, or Copy an existing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

Figure 102: Derived Entity Summary Page



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

Figure 103: Derived Entity User Interface



5.3.1 Creation of Derived Entity

Derived Entities must have **Code, Short Description,** and **Source Type** mandatory dimensions as shown in Figure 91. The rest of the structure of the derived entity can vary depending on the dimensions present. A metadata configuration table is present in AgileREPORTER to link the name of the column in the derived entity and dimension that is referred to in the dimension mapping process.

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

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

See the OFS Analytical Applications Infrastructure User Guide for more information on creating a derived entity.

5.4 Rules Framework Features

OFSDF Interface with Lombard Risk for EBA uses the following Rules Framework of OFSAA. For more information about the features, see the OFS Analytical Applications Infrastructure User Guide.

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

  Regulatory Reporting Solution uses Rules for reclassification of dimensions.

5.5 Dimension Mapping

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

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

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

> **NOTE** All the dimension member codes that are used in the decision table are pre-seeded by OFSAA and cannot be modified. Therefore, if you have other member codes in the dimension, then you must reclassify them by using the reclassification rule post load, or value-code mapping during load.

Decision tables must be prepared closer to the report submission period. In some cases, reclassification of multiple dimensions that result in a single unified reporting dimension must be performed to address the complexity of the decision table. Reclassification rule is defined in OFSAA and packaged as part of the 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 a fixed set of dimension members. For example, Top 20 counterparties, List of Available for Sale (AFS) – securities. In such cases, since there are no cell references, decision table mapping specifies the names of dimensions and measures of derived entities in the *sheet* column or *row* column of the template.

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

6 Executing Run through Process Modelling Framework in OFS AGILE RP EBA

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

This chapter provides information about the usage of the Process Modeling Framework (PMF) feature in the Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) application.

> **NOTE** For detailed information about the Process Modeling Framework (PMF) feature in OFSAA, see the Process Modelling Framework Orchestration Guide.

This chapter includes the following topics:

- Overview
- Designing a Pipeline in OFS AGILE RP EBA
- Verifying the Execution Logs

6.1 Overview

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

- Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Sourced Run
- Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Execution Run

6.2 Designing a Pipeline in OFS AGILE RP EBA

You can design the process flow diagrams for both the processes (Business Process Pipeline and Run Pipeline). This is an example of a process flow diagram for a Run Pipeline (for OFS AGILE RP EBA Sourced Run).

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

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

- Selecting the Run Parameters and Executing the Run
- Verifying the Run Execution
- Verifying the Execution Logs

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

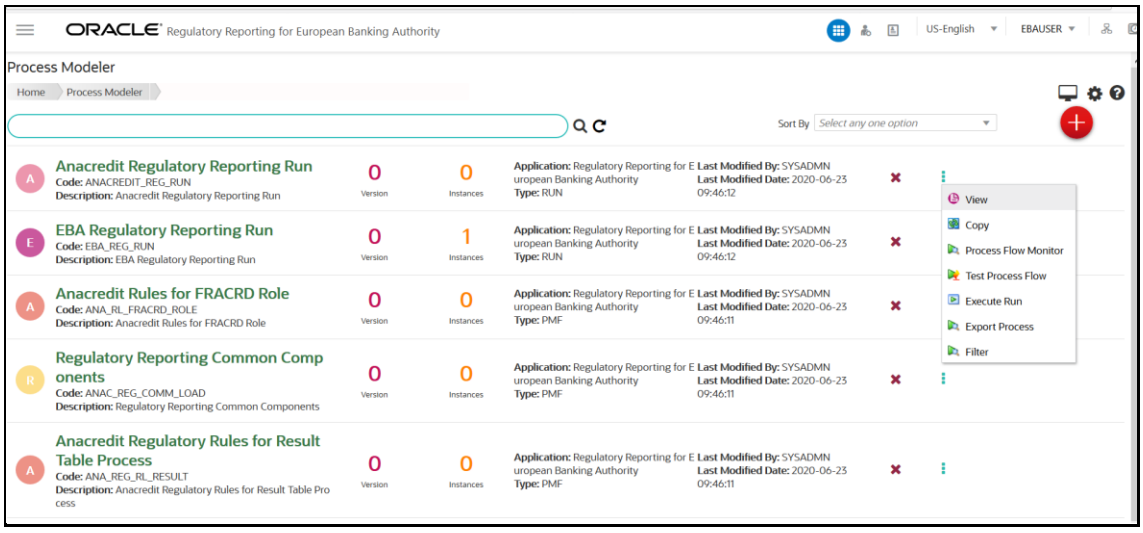
6.2.1 Selecting the Run Parameters and Executing the Run

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

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

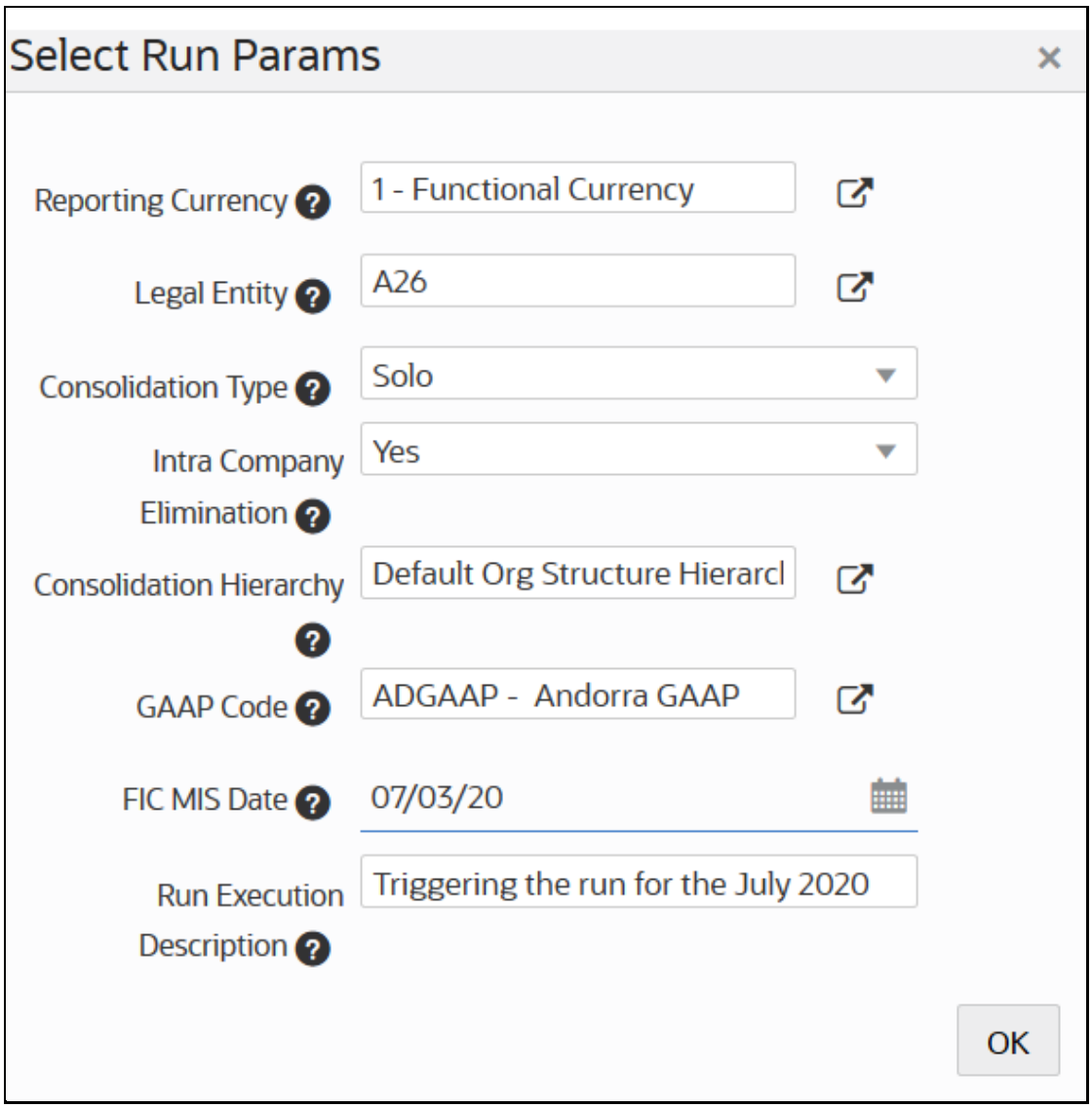
1. In the **Process Modeler** page, click **More** ⋮ corresponding to the Run Pipeline that must be executed.

Figure 104: Process Modeler Screen



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

Figure 105: Select Run Parameter Screen



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

Table 12: Run Parameter Fields and Descriptions

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

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

4. When you click **OK**, the Run execution begins. The **Select Run Params** window closes.

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

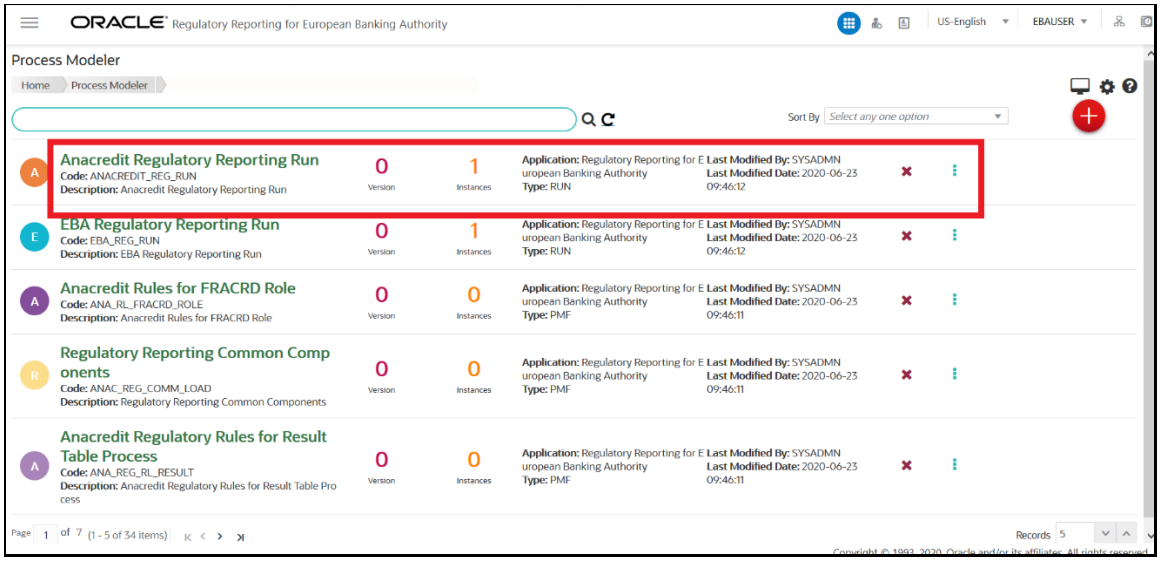
6.2.2 Verifying the Run Execution

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

To verify the Run execution progress, follow this procedure:

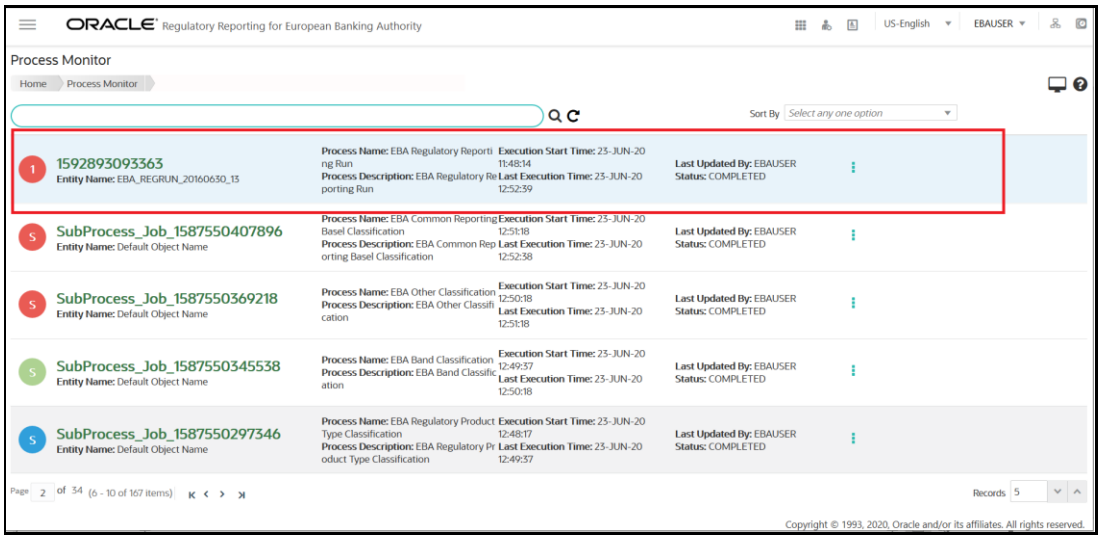
1. In the **Process Modeler** page, click **More** ⋮ corresponding to the Run Pipeline that must be verified. Click **Process Flow Monitor**.

Figure 106: Process Modeler Run Execution Screen



2. The **Process Monitor** window is displayed. You can see the generated process flow ID, the Run execution timestamp, and the status of the Run execution. To verify the Run execution status at the Pipeline level, click the corresponding process flow ID.

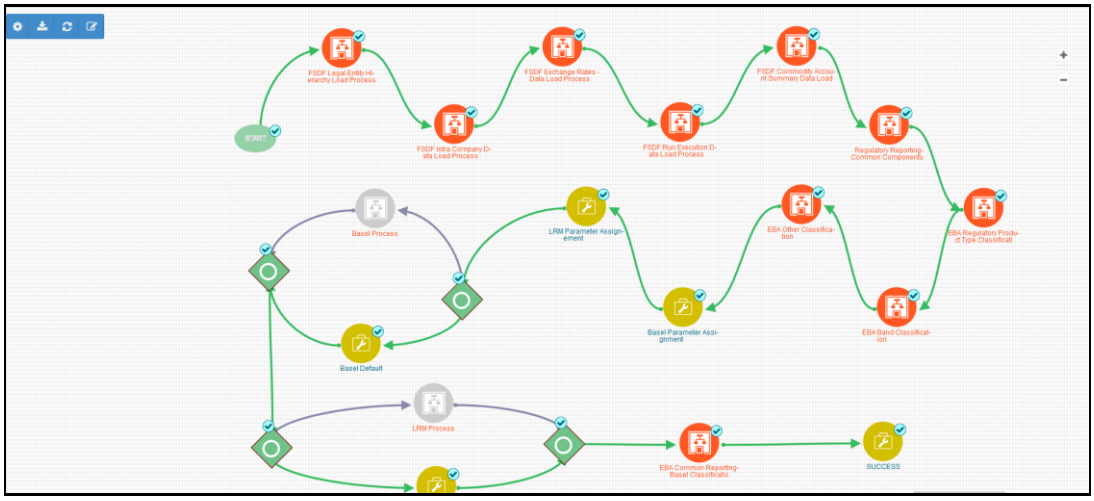
Figure 107: Process Monitor Screen



3. The process flow diagram window is displayed. The icon at each Sub Pipeline indicates that the Run execution is successful.

> **NOTE** The icon at each Sub Pipeline indicates that the Run execution is unsuccessful.

Figure 108: Run Pipeline Process Flow Diagram



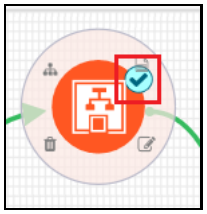
6.2.3 Verifying the Execution Logs

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

To verify the execution log, follow these steps:

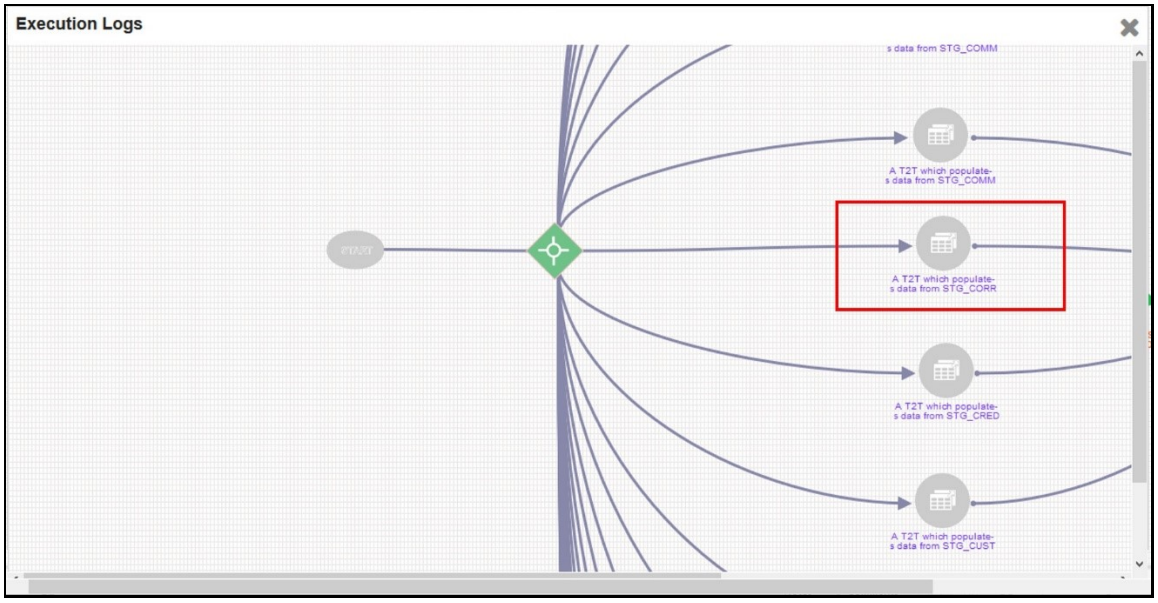
1. In the **Process Monitor** window, click the required process flow ID. The process flow diagram is displayed in a new window. Hover on the required Sub Pipeline. Four icons appear. Click the log Icon.

Figure 109: Sub Pipeline



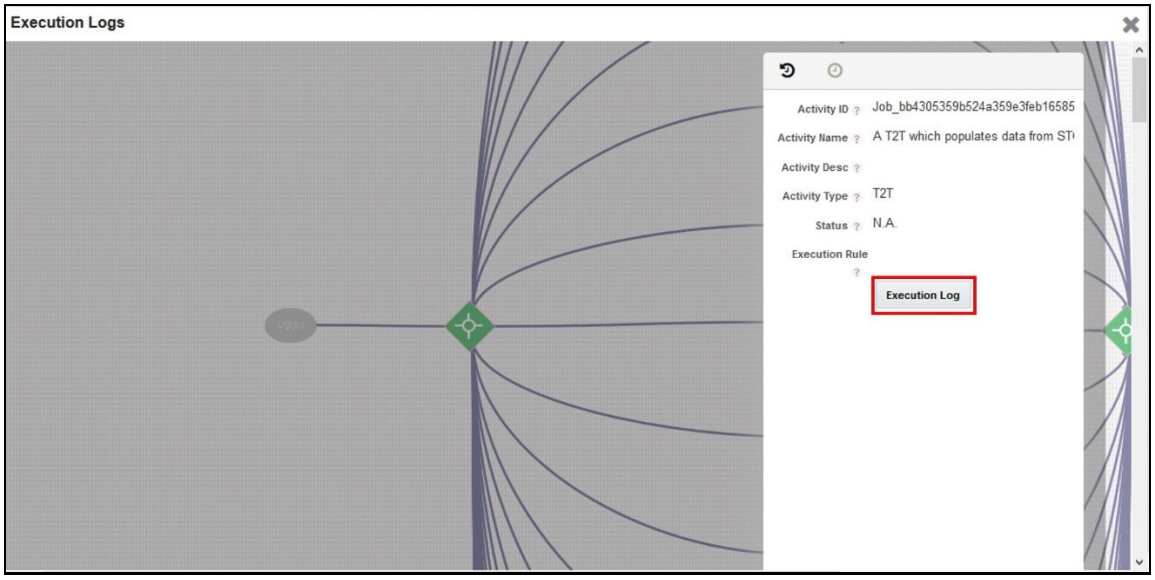
2. The **Execution Logs** window is displayed. Click the required metadata to verify the execution log.

Figure 110: Execution Logs



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

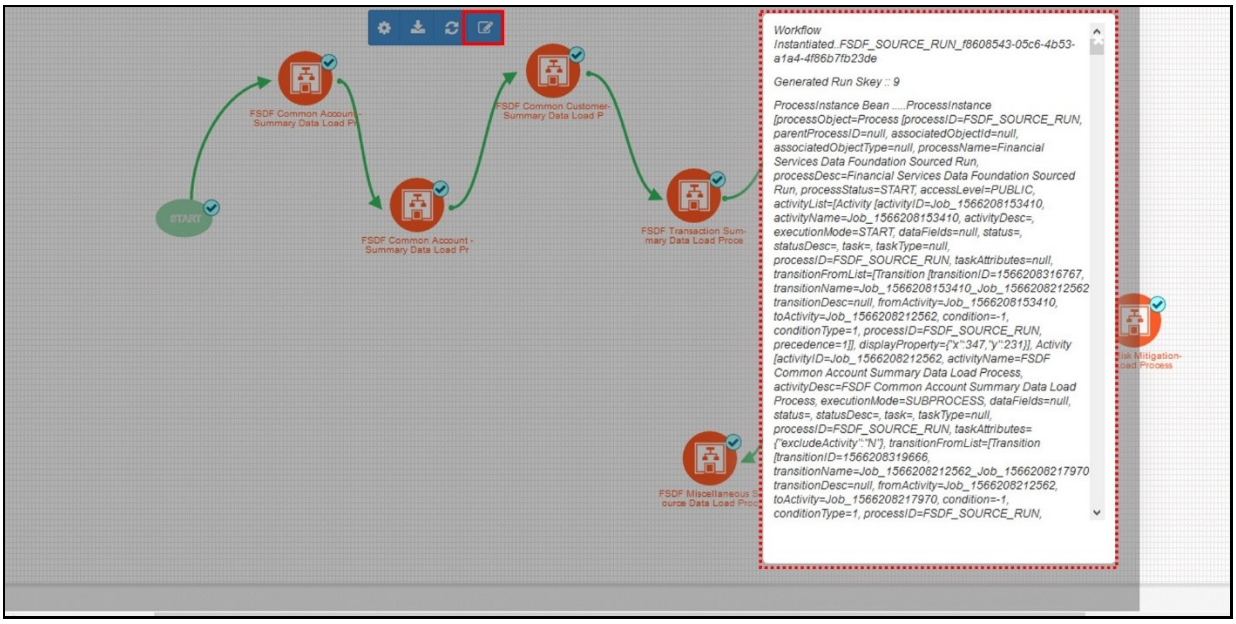
Figure 111: Activity Logs



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

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

Figure 112: Run Execution Logs



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

7 Metadata Export Utility

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

Topics:

- Prerequisites
- User Access
- Create and Export Metadata Report Templates
- View Metadata Report Templates
- Modify or Edit Metadata Report Templates
- Delete Metadata Report Templates

7.1 Prerequisites

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

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

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

      i. Atomic Schema:

FSI_M_CELL_DEFN

FSI_M_CELL_DETAILS

FSI_M_CELL_DIM_VAL

FSI_DE_SEEDED_DIMENSIONS

FSI_DE_TABLE_APPLICATION_MAP

FSI_DE_PP_TABLE_LIST

FSI_DE_METADATA_SEEDED_VW_MAP

FSI_DE_PP_TABLE_REPORT_MAP

ii. Config Schema:

AAI_OBJECT_B

AAI_OBJECT_TL

AAI_DMT_DEFINITION

AAI_DMT_DEF_SOURCE_ENTITY

AAI_DMT_MAPPING_DETAILS

PR2_RULES_B

PR2_RULE_MAP

PR2_RULE_OBJECT

PR2_RULE_OBJECT_MEMBER

PR2_OBJECT_TL

PR2_OBJECT_TRACE

BATCH_MASTER

BATCH_TASK_MASTER

BATCH_PARAMETER_MASTER

METADATA_MASTER

METADATA_ELEMENT_MASTER

METADATA_LOCALE_MASTER

METADATA_TYPE_MASTER

METADATA_ATTRIBUTE_MASTER

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

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

   i. Atomic Schema:

FSI_DE_REPORT_LINEAGE_BASE

FSI_DE_REPORT_LINEAGE_DETL

FSI_DE_METADATA_TGT_MEMBER

FSI_DE_METADATA_SRC_MEMBER

FSI_DE_REPORT_TARGET_MEMBER

FSI_DE_REPORT_SOURCE_MEMBER

4. **Logs**: MDB logs are generated under deployed area (`/Context_Name/logs/MDB_XXXX.log`)

5. **Data Elements Wrapper Execution**: After MDB Publish is completed successfully with the message: *Metadata publishing is finished.* in the `/Context_Name/logs/MDB_XXXX.log` file, 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 table space in TEMP and USER.

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.

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

Task1 (METADATA PARSER)

Table 13: Metadata Parser

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

Task2 (REPORT PARSER)

Table 14: Report Parser

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

Execution Types for METADATA Parsing in <INFODOM>_POP_DATA_ELEMENTS_EBA Batch

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

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

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

b. Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Maintenance**.

c. Select **Batch Name (<INFODOM>_POP_DATA_ELEMENTS_EBA)**.

d. Select **Task1** and click **Edit**. The **Edit Task 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 the table.

Execution Types for REPORT Parsing in <INFODOM>_POP_DATA_ELEMENTS_EBA Batch:

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

> **NOTE** Even if the P_JURISDICTION parameter in **<INFODOM>_POP_DATA_ELEMENTS_EBA** Batch is loaded, the Dashboards which get parsed depend on the FSI_DE_POP_REPORT_LIST table in the Atomic Schema.

2. **All Jurisdictions REPORT Parsing [Optional Mode. Batch Parameter to Be Modified]** (if the P_JURISDICTION parameter is NULL, that is, ('') or two Single Quotes, then the parsing happens for entire Reports enabled in FSI_DE_POP_REPORT_LIST table in the Atomic Schema).

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

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

b. Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Maintenance**.

c. Select **Batch Name (<INFODOM>_POP_DATA_ELEMENTS_EBA)**.

d. (OPTIONAL) Select **Task2** and click **Edit**. The **Edit Task 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 the table.

Enabling Run for METADATA Parsing

Every execution for METADATA Parsing requires a minimum of one Run to be enabled in the FSI_DE_POP_RUN_LIST table in the Atomic Schema. Trigger the following Runs in order.

Table 15: Run Names for Metadata Parser

RUN NAME	INCLUDE RUN
EBASOURCERUN	Y
EBAREGRUN	Y

Enabling Reports for REPORT Parsing

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

Table 16: Report Codes for Report Parser

Sl. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDES REPORT
1	5001	FI0200	EBA	Y
2	5002	FI0405	EBA	Y
3	5002	FI040401	EBA	Y
4	5002	FI040201	EBA	Y
5	5002	FI040202	EBA	Y
6	5002	FI0404	EBA	Y
7	5002	FI0402	EBA	Y
8	5002	FI0401	EBA	Y
9	5002	FI040301	EBA	Y
10	5002	FI0403	EBA	Y
11	5003	FI0701	EBA	Y
12	5003	FI0700	EBA	Y
13	5004	FI0802	EBA	Y
14	5004	FI0801	EBA	Y
15	5005	C30.00	EBA	Y
16	5005	C29.00	EBA	Y
17	5005	C28.00	EBA	Y
18	5005	C31.00	EBA	Y
19	5005	C26.00	EBA	Y
20	5005	C27.00	EBA	Y

Sl. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDES REPORT
21	5006	FI0501	EBA	Y
22	5006	FI0500	EBA	Y
23	5007	FI0601	EBA	Y
24	5007	FI0600	EBA	Y
25	5008	FI0902	EBA	Y
26	5008	FI090101	EBA	Y
27	5008	FI0901	EBA	Y
28	5009	C17.00	EBA	Y
29	5010	FI1400	EBA	Y
30	5011	FI1000	EBA	Y
31	5012	FI1104	EBA	Y
32	5012	FI1103	EBA	Y
33	5012	FI1101	EBA	Y
34	5013	FI1303	EBA	Y
35	5013	FI1301	EBA	Y
36	5013	FI1302	EBA	Y
37	5014	FI1900	EBA	Y
38	5015	C07.00	EBA	Y
39	5016	C75.00	EBA	Y
40	5016	C74.00	EBA	Y
41	5016	C72.00	EBA	Y
42	5016	C73.00	EBA	Y
43	5017	FI2005	EBA	Y
44	5017	FI2006	EBA	Y
45	5017	FI200701	EBA	Y
46	5017	FI2007	EBA	Y
47	5017	FI2004	EBA	Y
48	5017	FI2001	EBA	Y
49	5017	FI2002	EBA	Y
50	5017	FI2003	EBA	Y
51	5018	FI1602	EBA	Y
52	5018	FI1601	EBA	Y
53	5018	FI1605	EBA	Y

Sl. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDES REPORT
54	5018	FI1606	EBA	Y
55	5018	FI1607	EBA	Y
56	5018	FI1603	EBA	Y
57	5018	FI1604	EBA	Y
58	5018	FI160401	EBA	Y
59	5019	FI1800	EBA	Y
60	5020	C41.00	EBA	Y
61	5020	C43.00	EBA	Y
62	5020	C44.00	EBA	Y
63	5020	C40.00	EBA	Y
64	5020	C47.00	EBA	Y
65	5021	FI0102	EBA	Y
66	5021	FI0101	EBA	Y
67	5021	FI0103	EBA	Y
68	5022	FI1703	EBA	Y
69	5022	FI1701	EBA	Y
70	5022	FI1702	EBA	Y
71	5023	FI2100	EBA	Y
72	5024	FI4101	EBA	Y
73	5024	FI4102	EBA	Y
74	5024	FI4103	EBA	Y
75	5025	FI4200	EBA	Y
76	5026	FI4300	EBA	Y
77	5027	FI4600	EBA	Y
78	5028	FI4501	EBA	Y
79	5028	FI4502	EBA	Y
80	5028	FI4503	EBA	Y
81	5029	FI0300	EBA	Y
82	5030	FI3002	EBA	Y
83	5030	FI3001	EBA	Y
84	5031	FI3102	EBA	Y
85	5031	FI3101	EBA	Y
86	5032	FI4403	EBA	Y

Sl. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDES REPORT
87	5032	FI4402	EBA	Y
88	5032	FI4401	EBA	Y
89	5033	FI2202	EBA	Y
90	5033	FI2201	EBA	Y
91	5034	FI1202	EBA	Y
92	5034	FI1201	EBA	Y
93	5035	FI1500	EBA	Y
94	5036	FI4002	EBA	Y
95	5036	FI4001	EBA	Y
96	5037	C60.00	EBA	Y
97	5037	C61.00	EBA	Y
98	5038	C01.00	EBA	Y
99	5038	C02.00	EBA	Y
100	5038	C03.00	EBA	Y
101	5038	C04.00	EBA	Y
102	5038	C05.00	EBA	Y
103	5039	C09.00	EBA	Y
104	5040	OPRS	EBA	Y
105	5041	MKEQ	EBA	Y
106	5042	MKFX	EBA	Y
107	5050	Instrument Dataset	ECB	Y
108	5050	Financial Dataset	ECB	Y
109	5050	Instrument-protection Received Dataset	ECB	Y
110	5050	Protection Received Dataset	ECB	Y
111	5050	Joint Liabilities Dataset	ECB	Y
112	5050	Counterparty Risk Dataset	ECB	Y
113	5050	Counterparty Instrument Dataset	ECB	Y
114	5050	Counterparty Reference Dataset	ECB	Y
115	5050	Accounting Dataset	ECB	Y

Sl. No.	DASHBOARD ID	REPORT CODE	JURISDICTION CODE	INCLUDES REPORT
116	5050	Counterparty Default Dataset	ECB	Y

> **NOTE** By Default, all Dashboards are enabled and if you wish to parse particular Dashboards, modify the FSI_DE_POP_REPORT_LIST table in the Atomic Schema by enabling or disabling the **Include Report Column**.

Executing SELECTED tasks of <INFODOM>_POP_DATA_ELEMENTS_EBA Batch

By Default, the **<INFODOM>_POP_DATA_ELEMENTS_EBA** Batch contains both the tasks, that is, METADATA Parsing and REPORT Parsing. You can use the platform feature of the EXCLUDE or INCLUDE Batch Task for the Optional execution of required tasks.

Topics:

- Verifying Logs
- Validating Lineage Outputs

7.1.1 Verifying Logs

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

Table 17: Data Elements Logs

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

7.1.2 Validating Lineage Outputs

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

- FSI_DE_RUN_LINEAGE_METADATA
- MDR_LINEAGE_METADATA

- FSI_DE_REPORT_LINEAGE_BASE
- FSI_DE_REPORT_LINEAGE_DETL

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
/
```

7.2 User Access

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

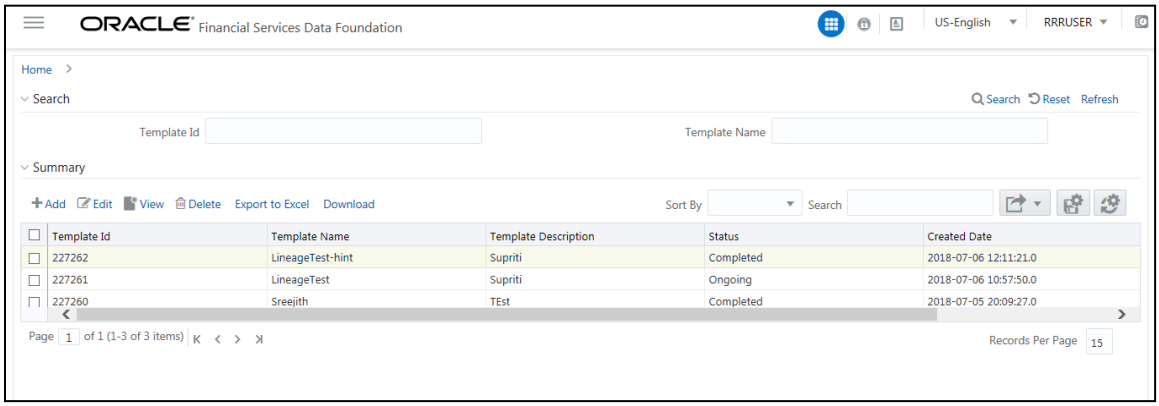
- MDR View Group: To see Metadata Report Extract with View permissions.
- MDR Owner Group: To create templates in Metadata Report Extract.

7.3 Create and Export Metadata Report Templates

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

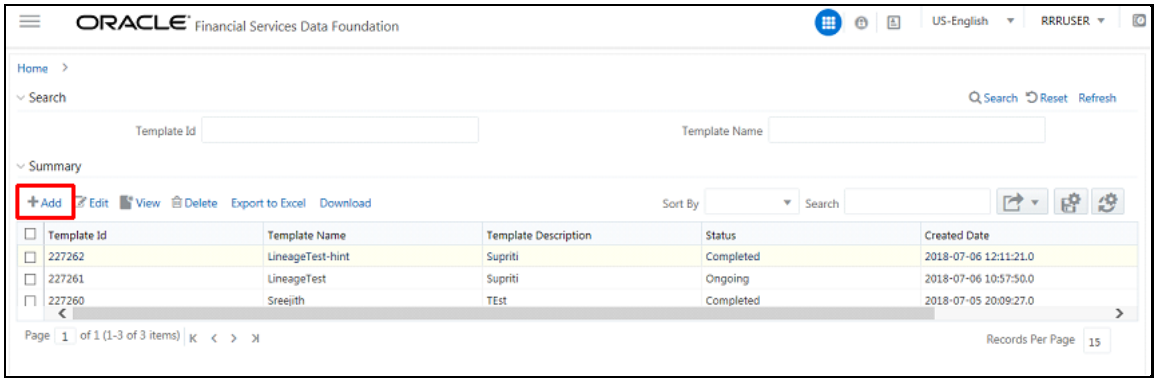
1. Navigate to **Common Components,** select **Utilities,** and then select **Metadata Report.**

Figure 113: Metadata Report Template Summary Screen



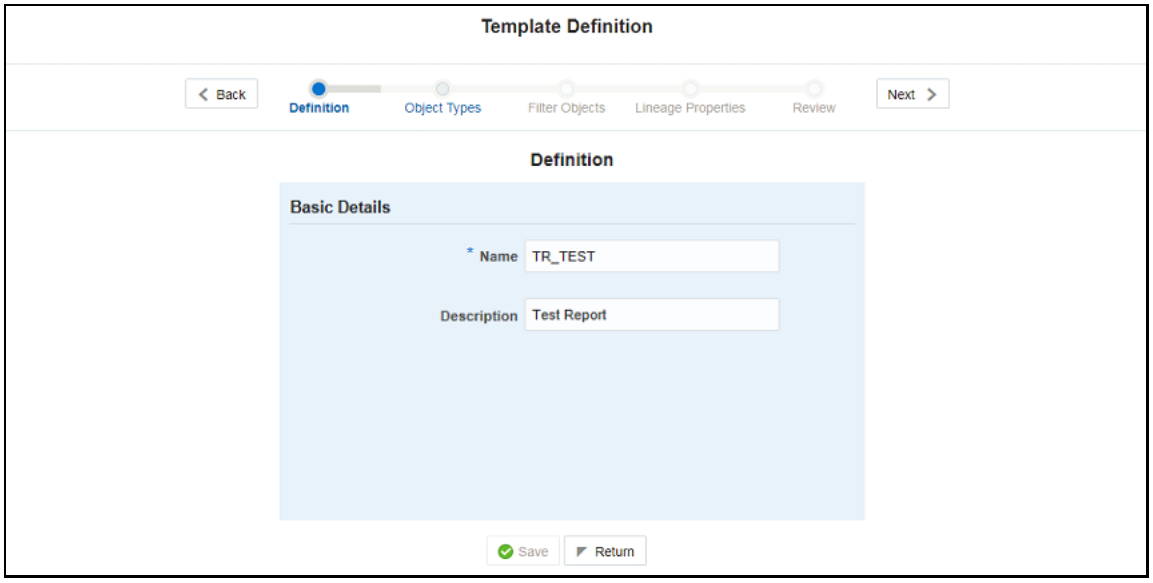
2. In the **Summary** screen, click **Add** to create a new Metadata Report Template.

Figure 114: Metadata Report Template Summary-Add Screen



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

Figure 115: Template Definition Screen



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

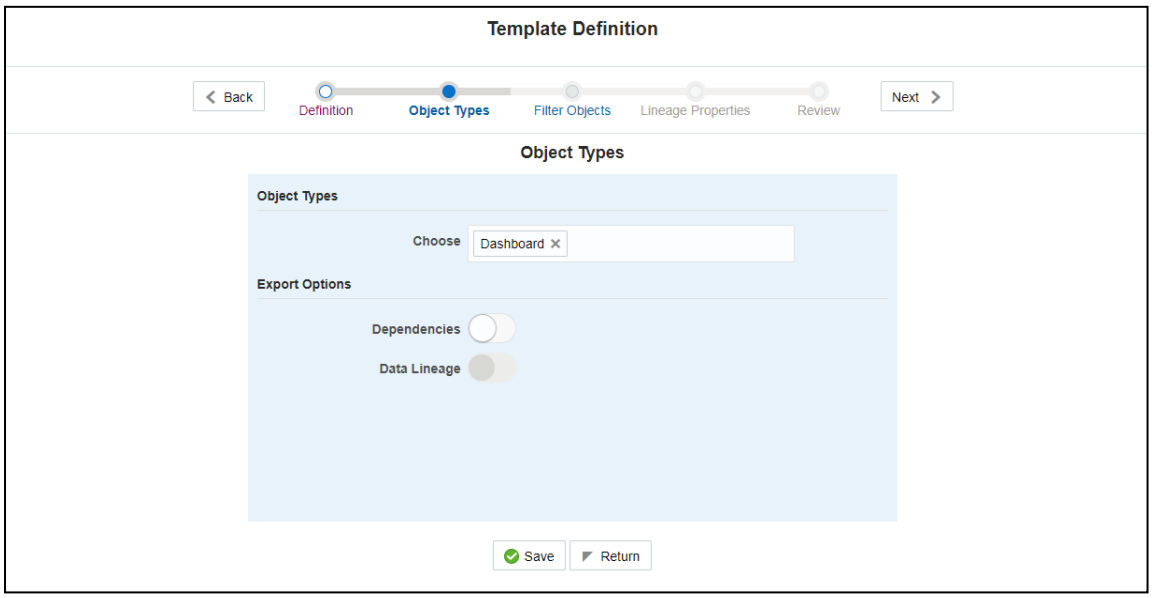
   The individual report generates only the basic properties of the object selected, that is, name and description. The relational report generates detailed information up to the Entities level if Dependencies is chosen; and up to the Staging Columns level, if Data Lineage is selected along with Dependencies.

   Dependencies: The metadata object is dependent on several other metadata objects. Metadata object is also used (that is, consumed) in several other metadata objects. Dependency or usage tree can be of any depth. For example, a rule can be dependent on a hierarchy, business processor, and dataset. Further, each of these metadata objects can be dependent on other metadata objects. Metadata Export Utility exports all the dependent or used metadata objects for all paths in the dependency or usage tree if this option is selected.

   Lineage: Data is loaded from source systems to staging and then moved across to processing or 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.

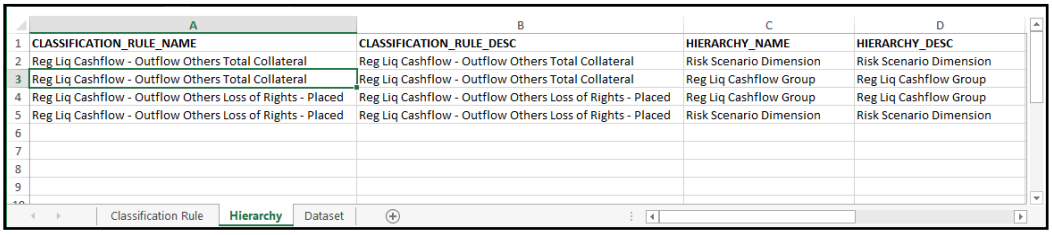
For **Individual**: In the **Export Options**, do not select **Dependencies** or **Data Lineage**.

Figure 116: Template Definition Report Export Options Screen



The exported sample report for Individual is as follows.

Figure 117: Exported Report for Individual Screen

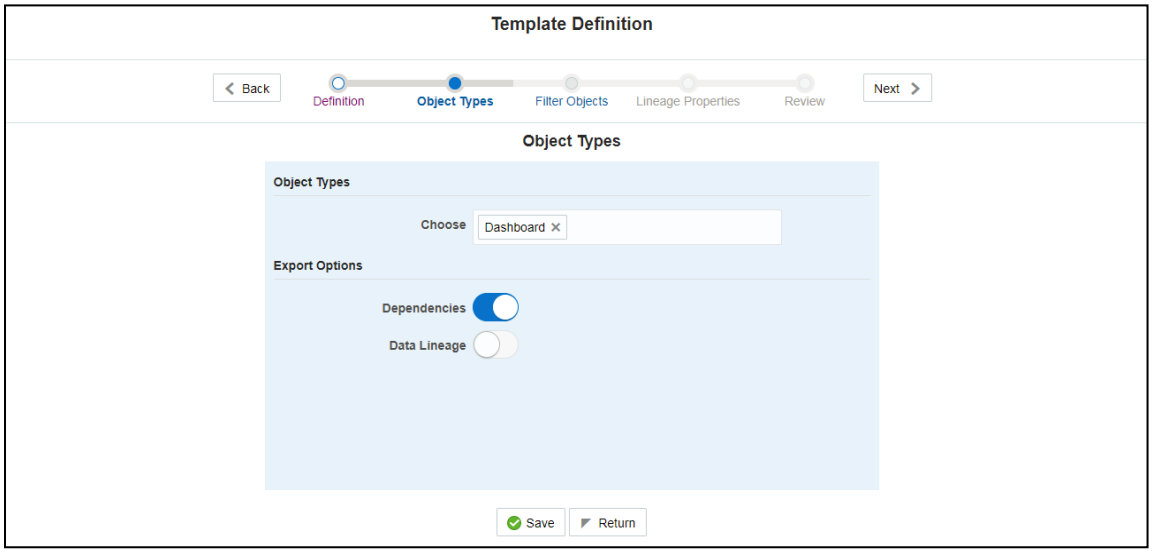


	A	B	C	D
1	CLASSIFICATION_RULE_NAME	CLASSIFICATION_RULE_DESC	HIERARCHY_NAME	HIERARCHY_DESC
2	Reg Liq Cashflow - Outflow Others Total Collateral	Reg Liq Cashflow - Outflow Others Total Collateral	Risk Scenario Dimension	Risk Scenario Dimension
3	Reg Liq Cashflow - Outflow Others Total Collateral	Reg Liq 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				

Classification Rule | Hierarchy | Dataset

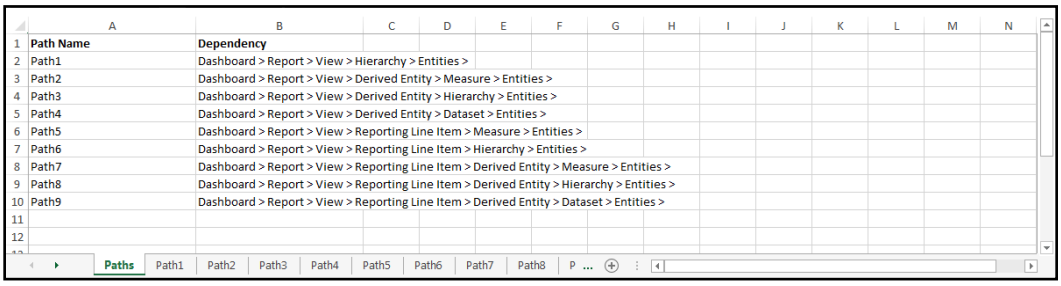
For **Relational**: In the **Export Options**, select **Dependencies**.

Figure 118: Template Definition Report Export Options Selected Screen



The exported sample report for Relational is as follows.

Figure 119: Exported Report for Relational Screen



	A	B
1	Path Name	Dependency
2	Path1	Dashboard > Report > View > Hierarchy > Entities >
3	Path2	Dashboard > Report > View > Derived Entity > Measure > Entities >
4	Path3	Dashboard > Report > View > Derived Entity > Hierarchy > Entities >
5	Path4	Dashboard > Report > View > Derived Entity > Dataset > Entities >
6	Path5	Dashboard > Report > View > Reporting Line Item > Measure > Entities >
7	Path6	Dashboard > Report > View > Reporting Line Item > Hierarchy > Entities >
8	Path7	Dashboard > Report > View > Reporting Line Item > Derived Entity > Measure > Entities >
9	Path8	Dashboard > Report > View > Reporting Line Item > Derived Entity > Hierarchy > Entities >
10	Path9	Dashboard > Report > View > Reporting Line Item > Derived Entity > Dataset > Entities >

Paths | Path1 | Path2 | Path3 | Path4 | Path5 | Path6 | Path7 | Path8 | P ...

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 or usage is derived from dashboard to entity or vice versa involving various OFSAA object types like Derived Entity, Hierarchies, Datasets, Measures, and so on.

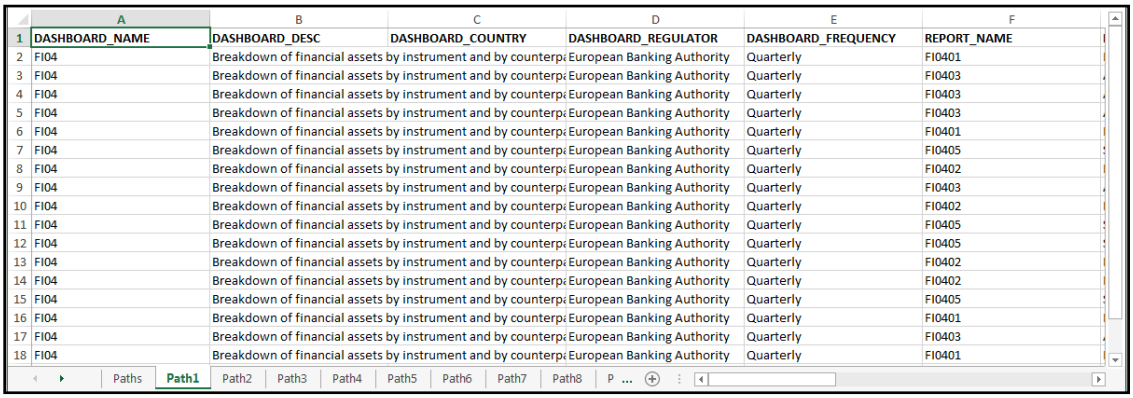
These paths are generated by the system using data already published in MDB dependency tables as part of the OFSAA MDB object publish.

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

- Object type name
- Object type description
- One of 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.

Figure 120: Dependent Objects Type Screen

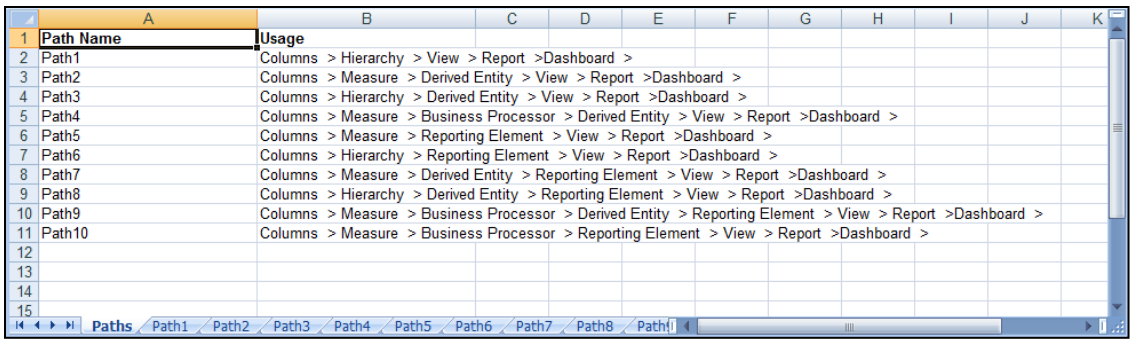


	A	B	C	D	E	F
1	DASHBOARD_NAME	DASHBOARD_DESC	DASHBOARD_COUNTRY	DASHBOARD_REGULATOR	DASHBOARD_FREQUENCY	REPORT_NAME
2	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0401
3	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0403
4	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0403
5	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0403
6	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0401
7	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0405
8	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0402
9	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0403
10	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0402
11	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0405
12	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0405
13	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0402
14	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0402
15	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0405
16	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0401
17	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0403
18	FI04	Breakdown of financial assets by instrument and by counterpa		European Banking Authority	Quarterly	FI0401

Paths | Path1 | Path2 | Path3 | Path4 | Path5 | Path6 | Path7 | Path8 | P ...

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

Figure 121: Usage Report Screen

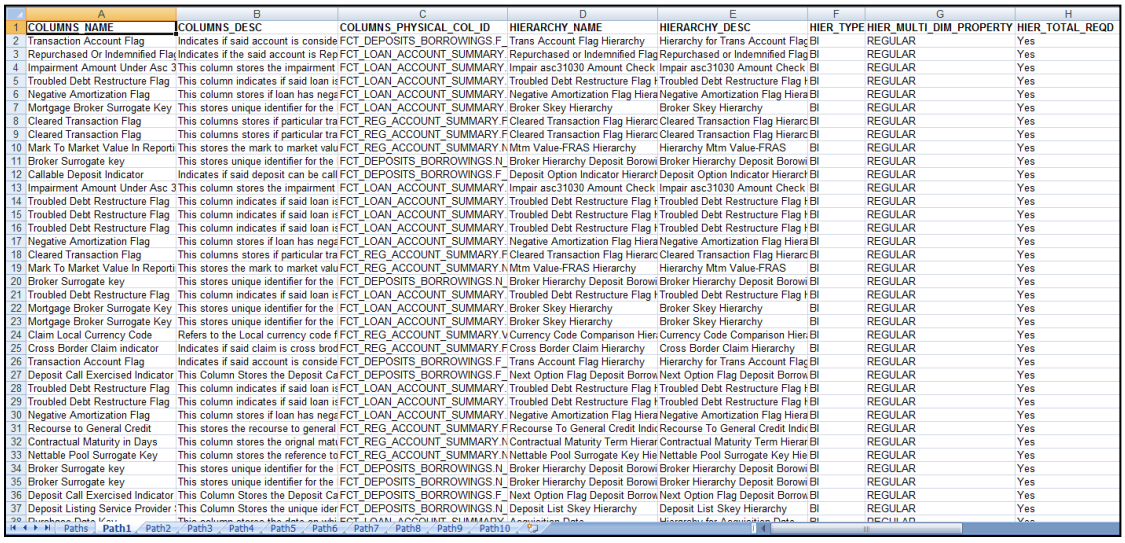


Path Name	Usage
Path1	Columns > Hierarchy > View > Report >Dashboard >
Path2	Columns > Measure > Derived Entity > View > Report >Dashboard >
Path3	Columns > Hierarchy > Derived Entity > View > Report >Dashboard >
Path4	Columns > Measure > Business Processor > Derived Entity > View > Report >Dashboard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

Paths | Path1 | Path2 | Path3 | Path4 | Path5 | Path6 | Path7 | Path8 | Path9

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.

Figure 122: Data Lineage Report



COLUMNS_NAME	COLUMNS_DESC	COLUMNS_PHYSICAL_COL_ID	HIERARCHY_NAME	HIERARCHY_DESC	HIER_TYPE	HIER_MULTI_DIM_PROPERTY	HIER_TOTAL_REQD
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
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
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
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Negative Amortization Flag	This column stores if loan has negat	FCT_LOAN_ACCOUNT_SUMMARY.	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes
Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY.	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes
Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierarc	Cleared Transaction Flag Hierarc	BI	REGULAR	Yes
Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierarc	Cleared Transaction Flag Hierarc	BI	REGULAR	Yes
Mark To Market Value In Reporti	This stores the mark to market valu	FCT_REG_ACCOUNT_SUMMARY.N	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borowi	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
Callable Deposit Indicator	Indicates if said deposit can be call	FCT_DEPOSITS_BORROWINGS.F_	Deposit Option Indicator Hierarct	Deposit Option Indicator Hierarct	BI	REGULAR	Yes
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
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Negative Amortization Flag	This column stores if loan has negat	FCT_LOAN_ACCOUNT_SUMMARY.	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes
Cleared Transaction Flag	This columns stores if particular tra	FCT_REG_ACCOUNT_SUMMARY.F	Cleared Transaction Flag Hierarc	Cleared Transaction Flag Hierarc	BI	REGULAR	Yes
Mark To Market Value In Reporti	This stores the mark to market valu	FCT_REG_ACCOUNT_SUMMARY.N	Mtm Value-FRAS Hierarchy	Hierarchy Mtm Value-FRAS	BI	REGULAR	Yes
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borowi	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY.	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes
Mortgage Broker Surrogate Key	This stores unique identifier for the	FCT_LOAN_ACCOUNT_SUMMARY.	Broker Skey Hierarchy	Broker Skey Hierarchy	BI	REGULAR	Yes
Claim Local Currency Code	Refers to the Local currency code f	FCT_REG_ACCOUNT_SUMMARY.V	Currency Code Comparison Hier	Currency Code Comparison Hier	BI	REGULAR	Yes
Cross Border Claim indicator	Indicates if said claim is cross brod	FCT_REG_ACCOUNT_SUMMARY.F	Cross Border Claim Hierarchy	Cross Border Claim Hierarchy	BI	REGULAR	Yes
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
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
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Troubled Debt Restructure Flag	This column indicates if said loan is	FCT_LOAN_ACCOUNT_SUMMARY.	Troubled Debt Restructure Flag H	Troubled Debt Restructure Flag H	BI	REGULAR	Yes
Negative Amortization Flag	This column stores if loan has negat	FCT_LOAN_ACCOUNT_SUMMARY.	Negative Amortization Flag Hiera	Negative Amortization Flag Hiera	BI	REGULAR	Yes
Recourse to General Credit	This stores the recourse to general	FCT_REG_ACCOUNT_SUMMARY.F	Recourse To General Credit Indic	Recourse To General Credit Indic	BI	REGULAR	Yes
Contractual Maturity in Days	This column stores the orignal matu	FCT_REG_ACCOUNT_SUMMARY.N	Contractual Maturity Term Hierar	Contractual Maturity Term Hierar	BI	REGULAR	Yes
Nettable Pool Surrogate Key	This column stores the reference to	FCT_REG_ACCOUNT_SUMMARY.N	Nettable Pool Surrogate Key Hie	Nettable Pool Surrogate Key Hie	BI	REGULAR	Yes
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borowi	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
Broker Surrogate key	This stores unique identifier for the	FCT_DEPOSITS_BORROWINGS.N_	Broker Hierarchy Deposit Borowi	Broker Hierarchy Deposit Borowi	BI	REGULAR	Yes
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
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

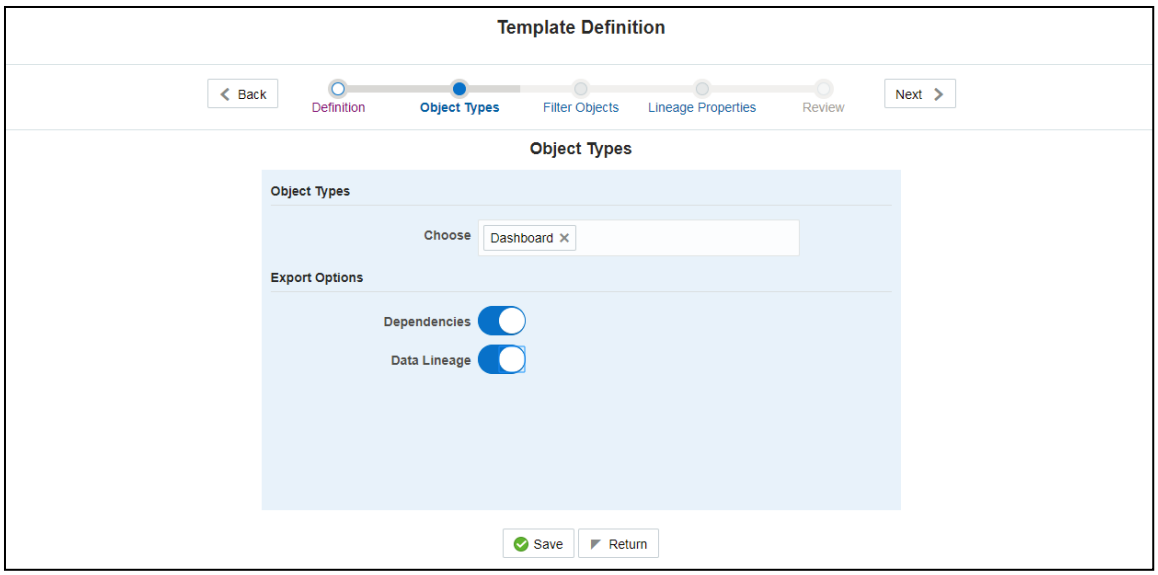
Paths | Path1 | Path2 | Path3 | Path4 | Path5 | Path6 | Path7 | Path8 | Path9 | Path10

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

NOTE

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

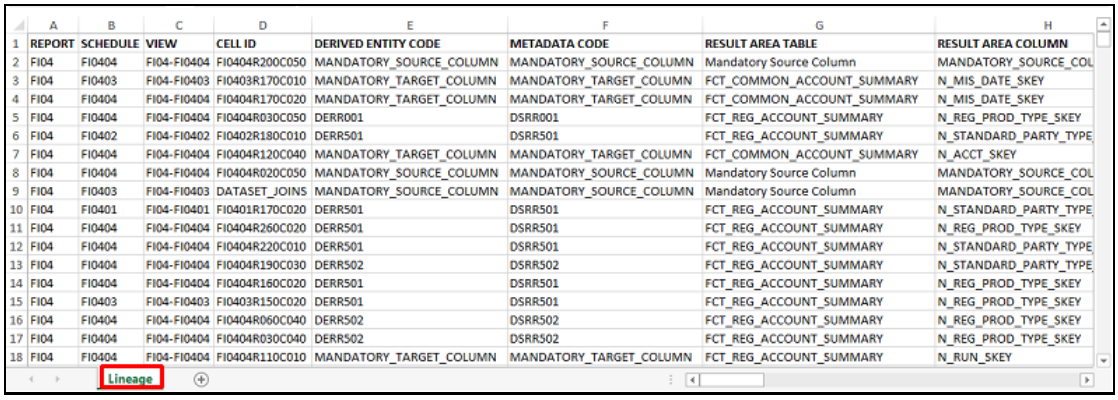
Figure 123: Template Definition Data Lineage Selection Screen



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).

Figure 124: Lineage Report Screen

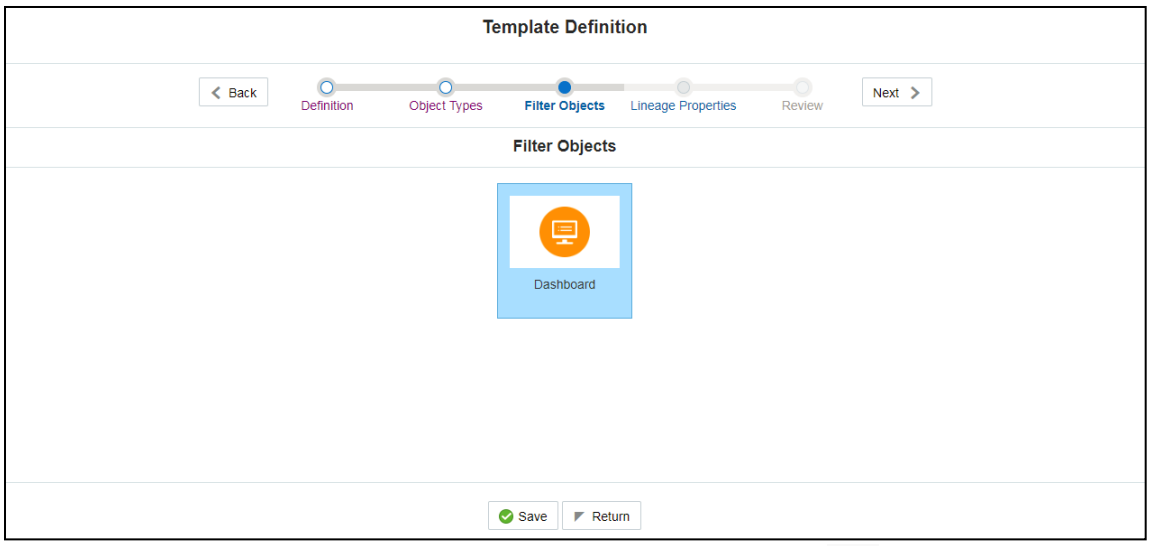


	A	B	C	D	E	F	G	H
1	REPORT	SCHEDULE	VIEW	CELL ID	DERIVED ENTITY CODE	METADATA CODE	RESULT AREA TABLE	RESULT AREA COLUMN
2	FI04	FI0404	FI04-FI0404	FI0404R200C050	MANDATORY_SOURCE_COLUMN	MANDATORY_SOURCE_COLUMN	Mandatory Source Column	MANDATORY_SOURCE_COL
3	FI04	FI0403	FI04-FI0403	FI0403R170C010	MANDATORY_TARGET_COLUMN	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_JOIN5	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

Lineage

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

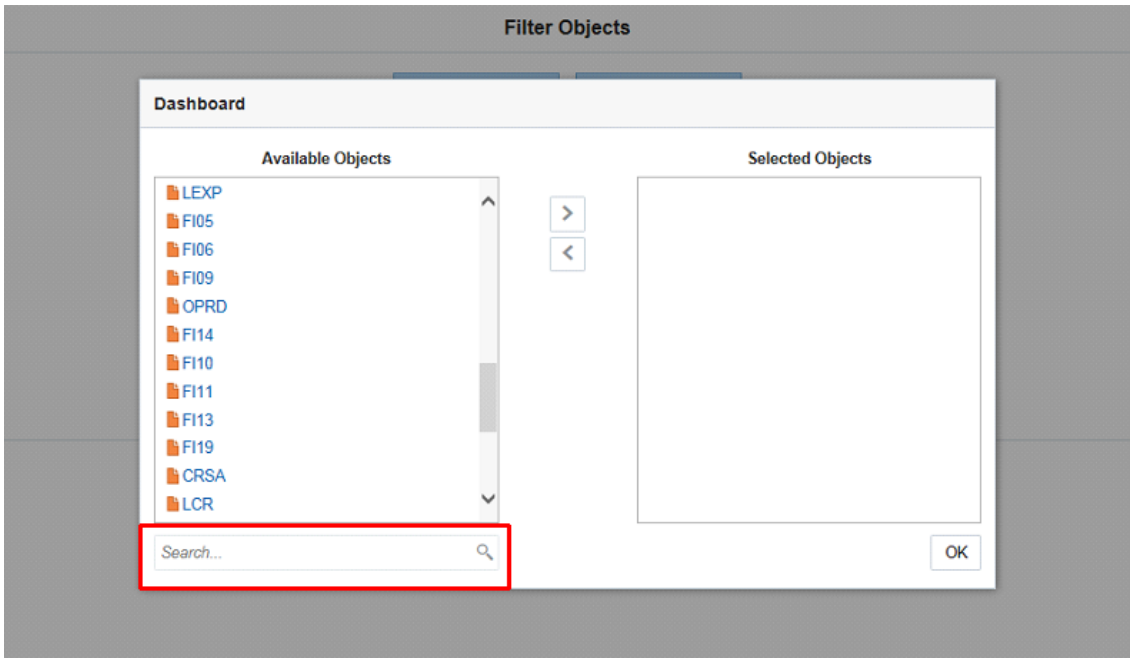
Figure 125: Template Definition Filter Objects Screen



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

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

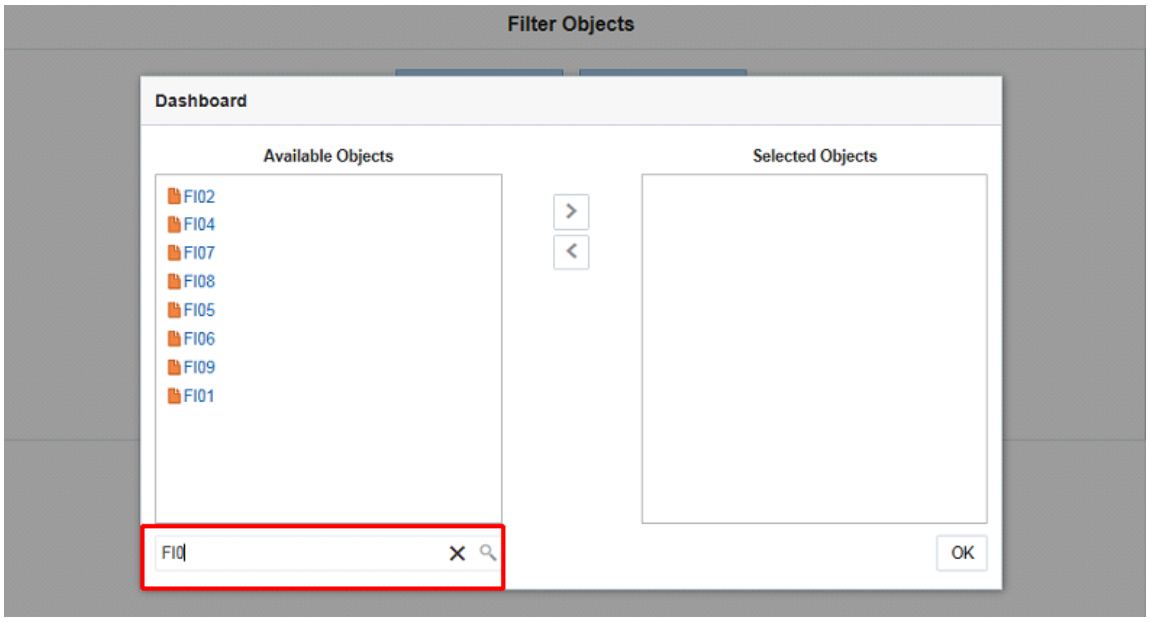
Figure 126: Filter Objects Screen



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

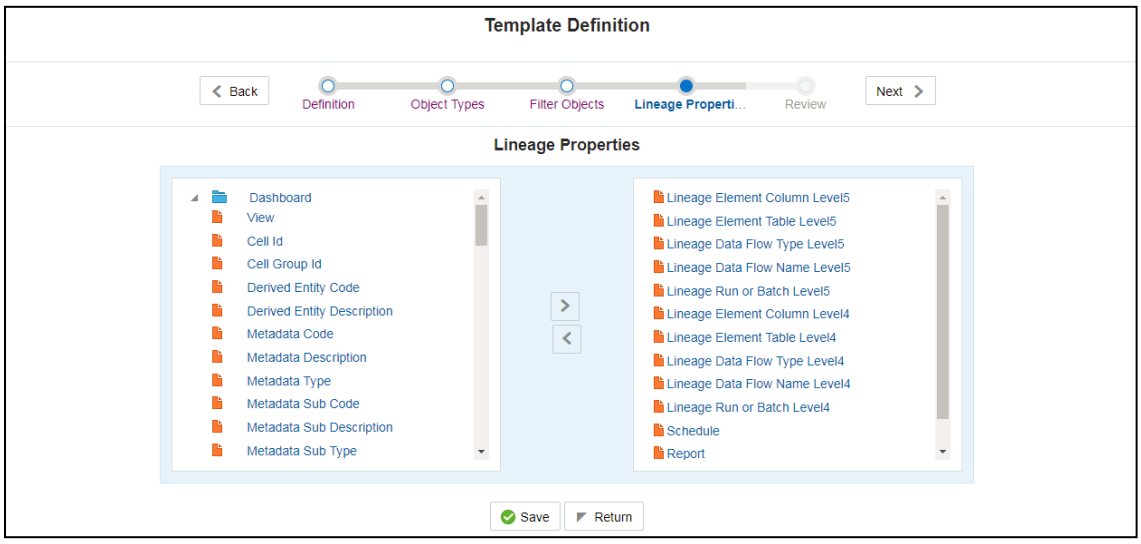
NOTE You can type the complete Filter Object name to select and add to the Selected Objects.

Figure 127: Filter Objects Selection Screen



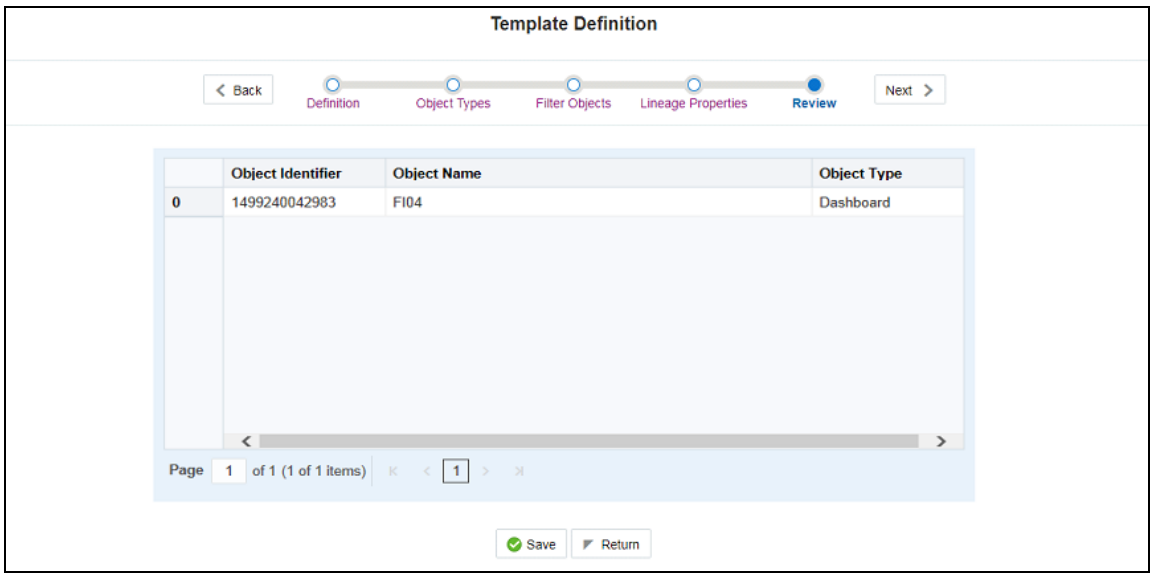
6. Select the **Lineage Properties** required to be generated.

Figure 128: Template Definition Lineage Properties Screen



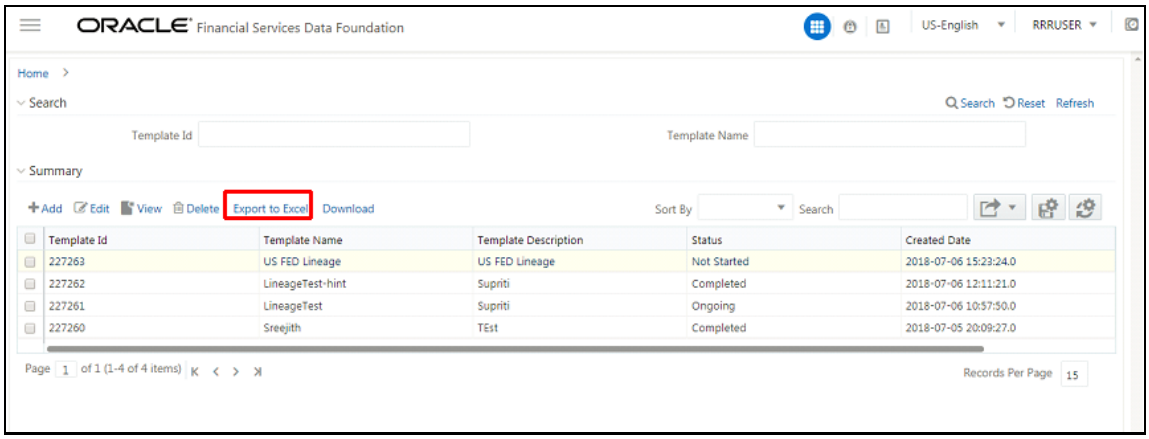
7. Review the **Template Definition** once and click **Save**.

Figure 129: Template Definition Save Screen



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

Figure 130: Metadata Report Template Summary Screen

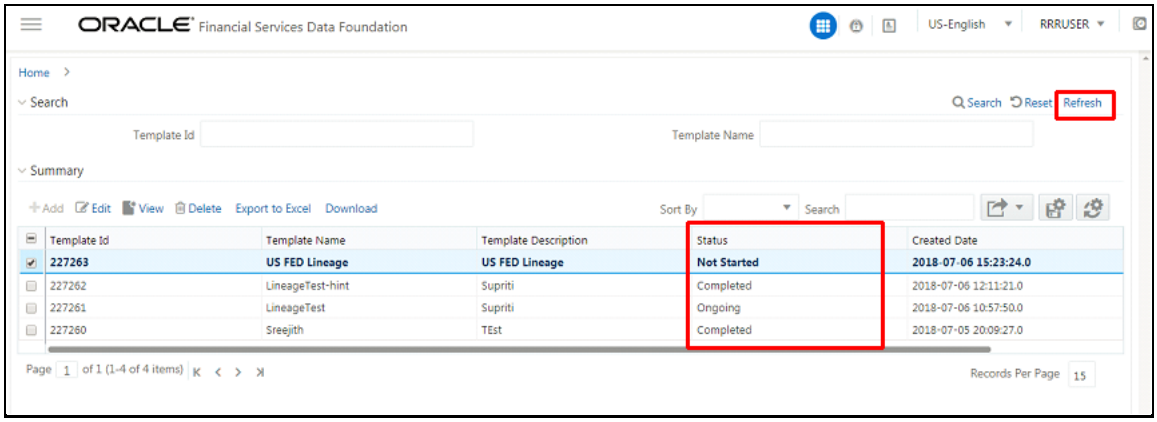


9. Select a **Template** in the **Template List** in the **Summary** screen and click **Export to Excel** to export the desired objects in Excel Sheet format.

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

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

Figure 131: Template Exported Screen

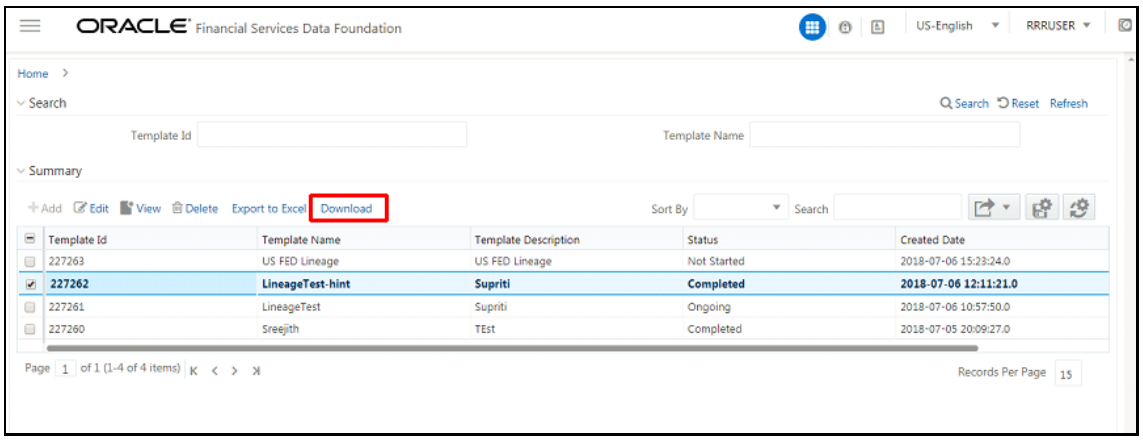


- For Excel Export, the following are the Status values:
  - **Not Started:** The Report Generation is yet to start, but the function has triggered the action in the background.
  - **Ongoing**: The Report Generation is started and in process.
  - **Completed**: The Report Generation is completed and ready to view or download.
  - **Failed** or **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 `/Context_Name/logs/MDB.log` directory.
> Log files give the following information:
>
> 1. All Paths query
> 2. The query for each path and if data present for this path
> 3. Lineage query
> 4. Status of excel output creation
> 5. Exceptions and errors, if any

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

Figure 132: Metadata Report Download Screen



User Access

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

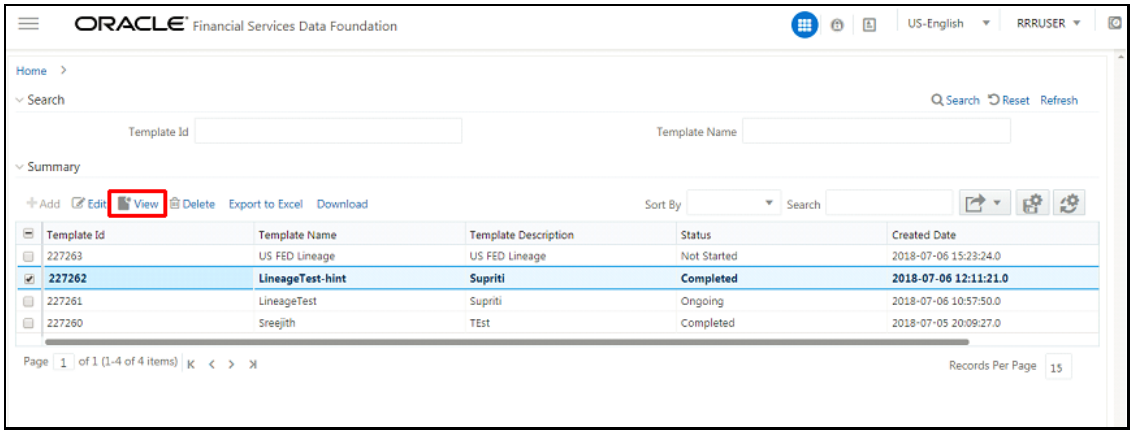
- **MDR View Group**: Helps you to see Metadata Report Extract with View permissions.
- **MDR Owner Group**: Helps you to create templates in Metadata Report Extract.

7.4 View Metadata Report Templates

Perform the following steps to view the Metadata Report Templates:

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

Figure 133: Metadata Report View Screen



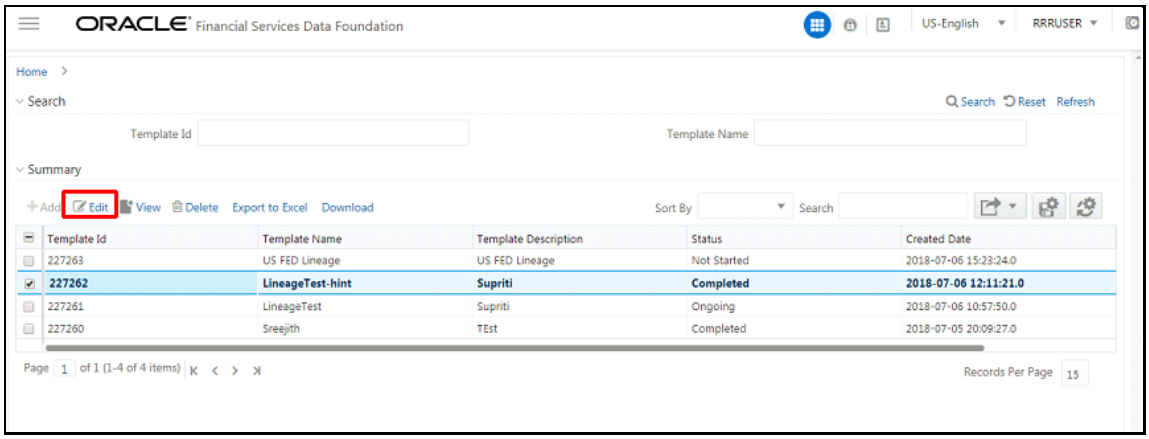
NOTE With this option, the Metadata Report Templates excel report is opened in view-only mode.

7.5 Modify or Edit Metadata Report Templates

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

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

Figure 134: Metadata Report Edit Screen

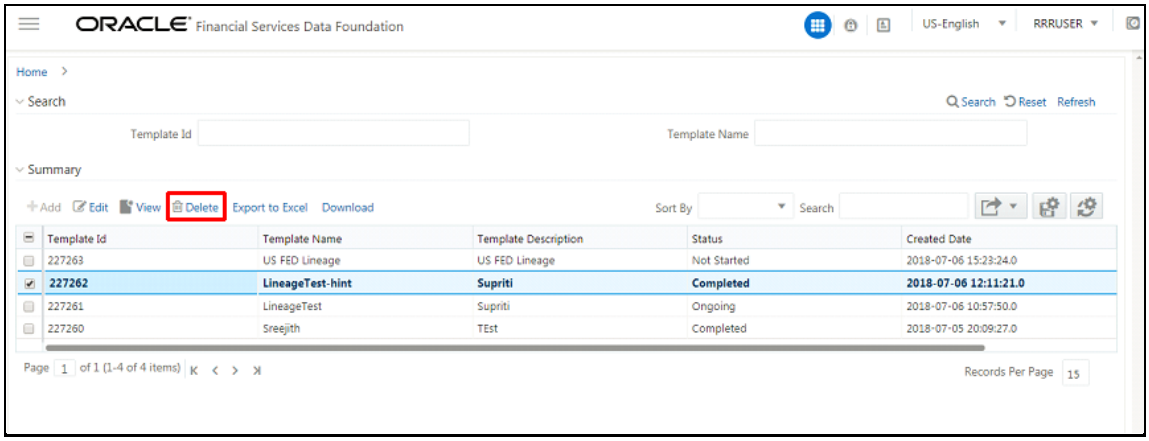


7.6 Delete Metadata Report Templates

Perform the following steps to delete the Metadata Report Templates:

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

Figure 135: Metadata Report Delete Screen



8 Report Submission

This chapter provides an understanding of the report submission process.

Topics:

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

8.1 Report Submission: AgileREPORTER to Regulator

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

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

8.2 Edit Checks or Validity Check or Quality Checks

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

Topics:

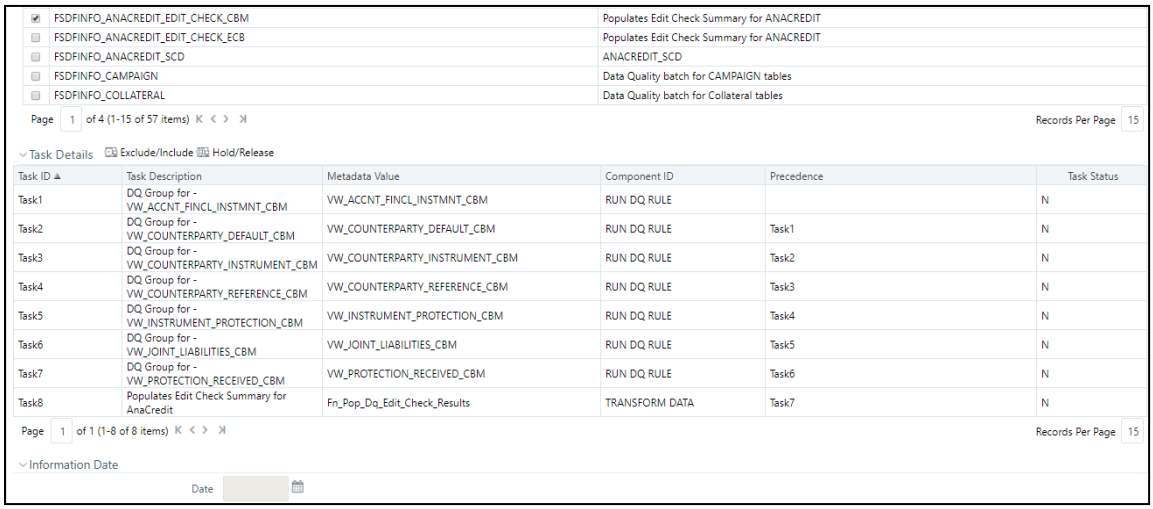
- Executing Edit Check Batch for AnaCredit CBM
- Executing Edit Check Batch for AnaCredit ECB
- Edit Check Validation Results

8.2.1 Executing Edit Check Batch for AnaCredit CBM

To execute the edit check batch for AnaCredit CBM, perform the following steps:

1. Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Execution**.
2. Select the batch **<<INFODOM>>_ANACREDIT_EDIT_CHECK_CBM** to execute all the tasks in CBM.

Figure 136: Edit Check (ANACREDIT CBM) Batch Execution Screen



FSDFINFO_ANACREDIT_EDIT_CHECK_CBM	Populates Edit Check Summary for ANACREDIT
FSDFINFO_ANACREDIT_EDIT_CHECK_ECB	Populates Edit Check Summary for ANACREDIT
FSDFINFO_ANACREDIT_SCD	ANACREDIT_SCD
FSDFINFO_CAMPAIGN	Data Quality batch for CAMPAIGN tables
FSDFINFO_COLLATERAL	Data Quality batch for Collateral tables

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Task Details Exclude/Include Hold/Release

Task ID	Task Description	Metadata Value	Component ID	Precedence	Task Status
Task1	DQ Group for - VW_ACCNT_FINCL_INSTMNT_CBM	VW_ACCNT_FINCL_INSTMNT_CBM	RUN DQ RULE		N
Task2	DQ Group for - VW_COUNTERPARTY_DEFAULT_CBM	VW_COUNTERPARTY_DEFAULT_CBM	RUN DQ RULE	Task1	N
Task3	DQ Group for - VW_COUNTERPARTY_INSTRUMENT_CBM	VW_COUNTERPARTY_INSTRUMENT_CBM	RUN DQ RULE	Task2	N
Task4	DQ Group for - VW_COUNTERPARTY_REFERENCE_CBM	VW_COUNTERPARTY_REFERENCE_CBM	RUN DQ RULE	Task3	N
Task5	DQ Group for - VW_INSTRUMENT_PROTECTION_CBM	VW_INSTRUMENT_PROTECTION_CBM	RUN DQ RULE	Task4	N
Task6	DQ Group for - VW_JOINT_LIABILITIES_CBM	VW_JOINT_LIABILITIES_CBM	RUN DQ RULE	Task5	N
Task7	DQ Group for - VW_PROTECTION_RECEIVED_CBM	VW_PROTECTION_RECEIVED_CBM	RUN DQ RULE	Task6	N
Task8	Populates Edit Check Summary for AnaCredit	Fn_Pop_Dq_Edit_Check_Results	TRANSFORM DATA	Task7	N

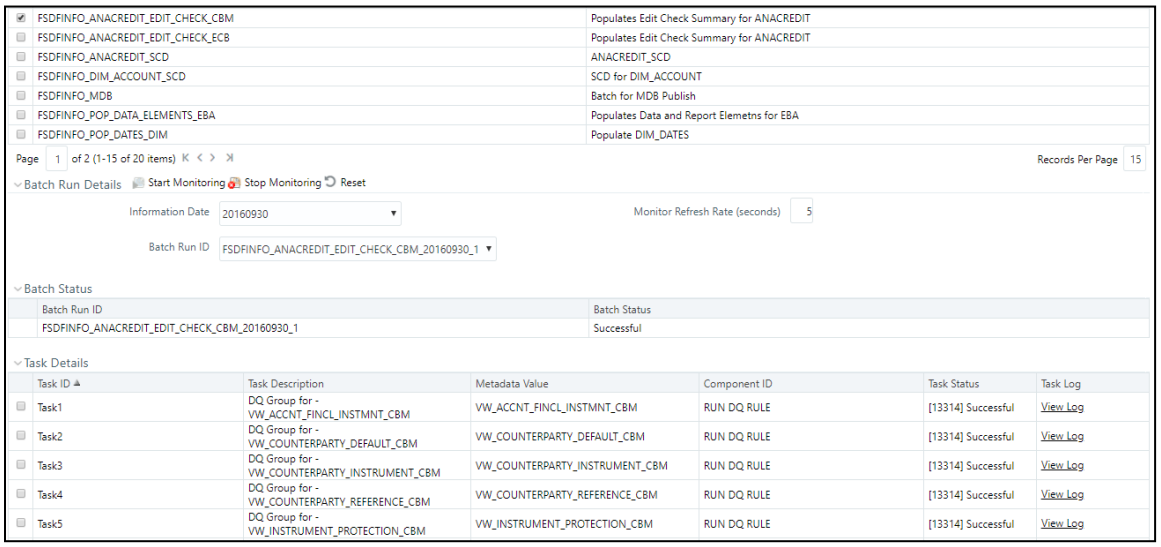
Page 1 of 1 (1-8 of 8 items) Records Per Page 15

Information Date

Date

3. Monitor the status of the batch using the **Batch Monitor (**Navigate to **Financial Services Data Foundation** select **Operations** and then select **Batch Monitor)**.

Figure 137: Edit Check (ANACREDIT CBM) Batch Monitor Screen



FSDFINFO_ANACREDIT_EDIT_CHECK_CBM	Populates Edit Check Summary for ANACREDIT
FSDFINFO_ANACREDIT_EDIT_CHECK_ECB	Populates Edit Check Summary for ANACREDIT
FSDFINFO_ANACREDIT_SCD	ANACREDIT_SCD
FSDFINFO_DIM_ACCOUNT_SCD	SCD for DIM_ACCOUNT
FSDFINFO_MDB	Batch for MDB Publish
FSDFINFO_POP_DATA_ELEMENTS_EBA	Populates Data and Report Elemetns for EBA
FSDFINFO_POP_DATES_DIM	Populate DIM_DATES

Page 1 of 2 (1-15 of 20 items) Records Per Page 15

Batch Run Details Start Monitoring Stop Monitoring Reset

Information Date 20160930 Monitor Refresh Rate (seconds) 5

Batch Run ID FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_20160930_1

Batch Status

Batch Run ID	Batch Status
FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_20160930_1	Successful

Task Details

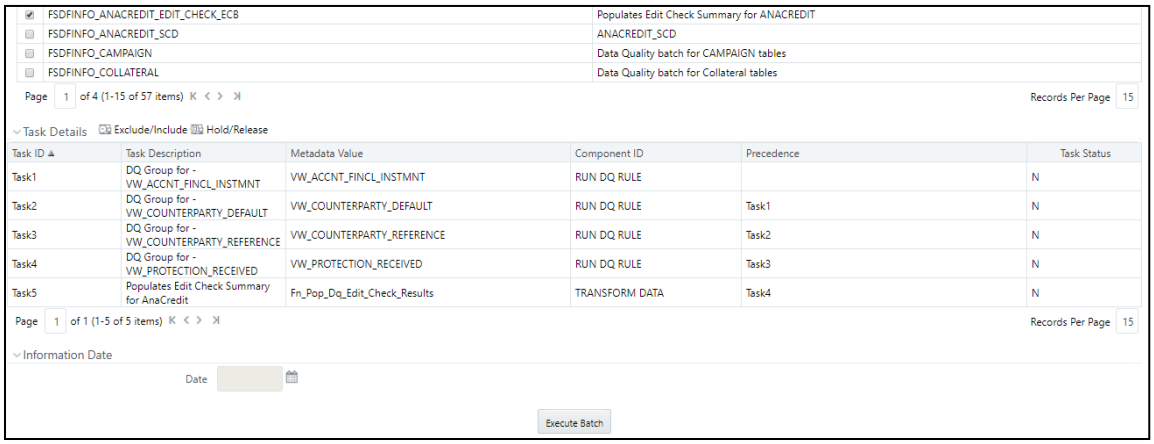
Task ID	Task Description	Metadata Value	Component ID	Task Status	Task Log
Task1	DQ Group for - VW_ACCNT_FINCL_INSTMNT_CBM	VW_ACCNT_FINCL_INSTMNT_CBM	RUN DQ RULE	[13314] Successful	View Log
Task2	DQ Group for - VW_COUNTERPARTY_DEFAULT_CBM	VW_COUNTERPARTY_DEFAULT_CBM	RUN DQ RULE	[13314] Successful	View Log
Task3	DQ Group for - VW_COUNTERPARTY_INSTRUMENT_CBM	VW_COUNTERPARTY_INSTRUMENT_CBM	RUN DQ RULE	[13314] Successful	View Log
Task4	DQ Group for - VW_COUNTERPARTY_REFERENCE_CBM	VW_COUNTERPARTY_REFERENCE_CBM	RUN DQ RULE	[13314] Successful	View Log
Task5	DQ Group for - VW_INSTRUMENT_PROTECTION_CBM	VW_INSTRUMENT_PROTECTION_CBM	RUN DQ RULE	[13314] Successful	View Log

8.2.2 Executing Edit Check Batch for AnaCredit ECB

To execute the edit check batch for AnaCredit ECB, perform the following steps:

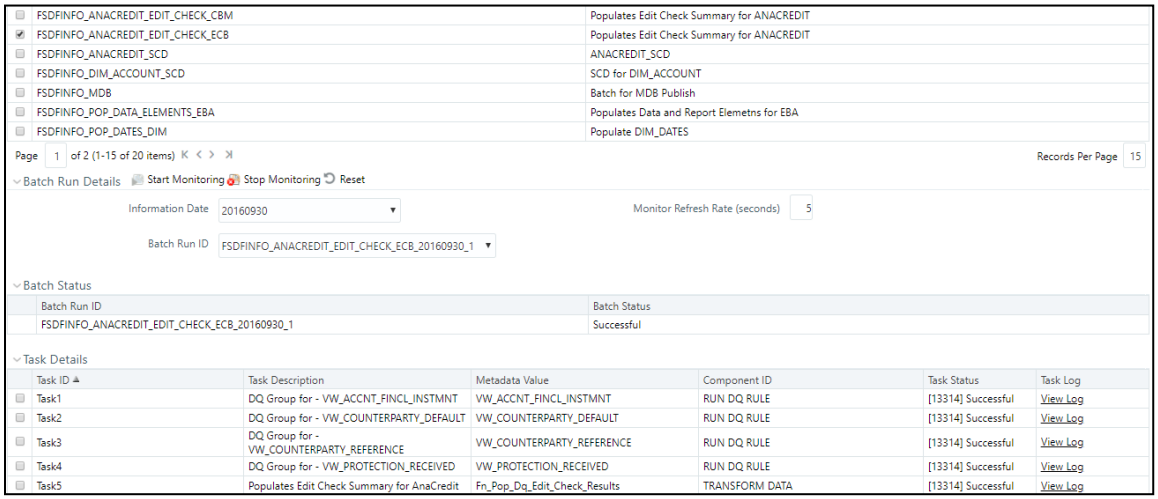
1. Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Execution**.
2. Select the batch **<<INFODOM>>_ANACREDIT_EDIT_CHECK_ECB** to execute all the tasks in ECB.

Figure 138: Edit Check (ANACREDIT ECB) Batch Execution Screen



3. Monitor the status of the batch using the **Batch Monitor (**Navigate to **Financial Services Data Foundation,** select **Operations,** and then select **Batch Monitor)**.

Figure 139: Edit Check (ANACREDIT ECB) Batch Monitor Screen

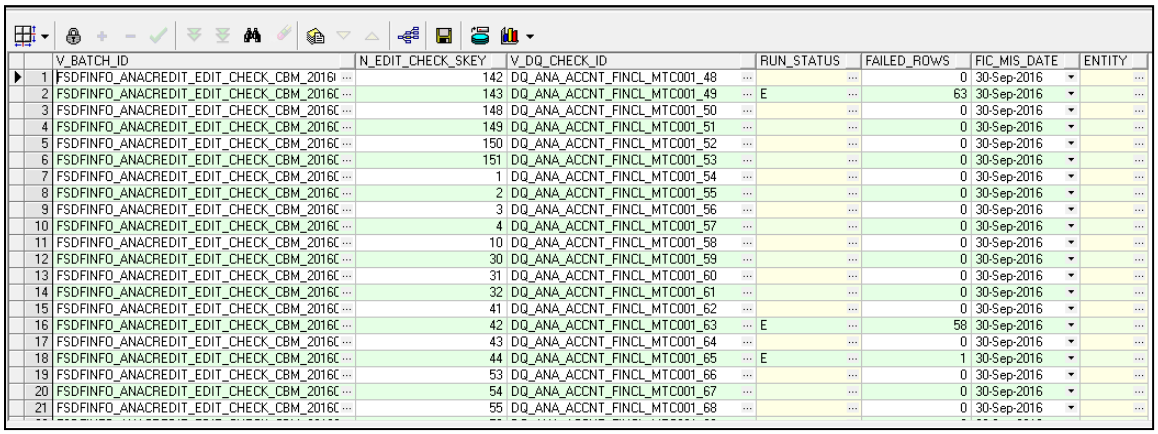


8.2.3 Edit Check Validation Results

The Edit Check Validation results will be available in the following tables under the Atomic Schema after the batches are successfully executed:

1. **FSI_EDIT_CHECK_SUMMARY**: Summary results

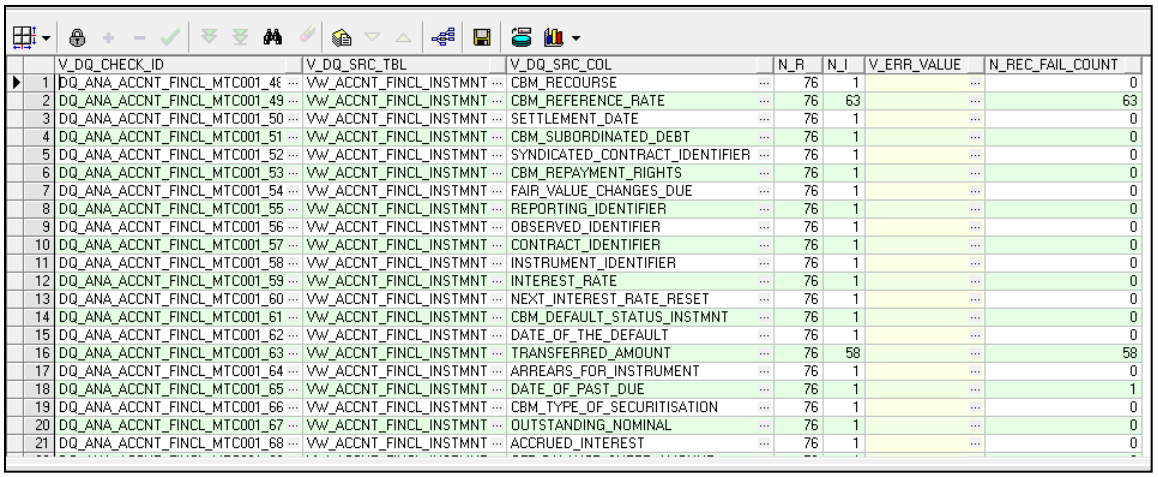
Figure 140: Summary Results Screen



	V_BATCH_ID	N_EDIT_CHECK_SKEY	V_DQ_CHECK_ID	RUN_STATUS	FAILED_ROWS	FIC_MIS_DATE	ENTITY
1	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	142	DQ_ANA_ACCNT_FINCL_MTC001_48		0	30-Sep-2016	
2	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	143	DQ_ANA_ACCNT_FINCL_MTC001_49	E	63	30-Sep-2016	
3	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	148	DQ_ANA_ACCNT_FINCL_MTC001_50		0	30-Sep-2016	
4	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	149	DQ_ANA_ACCNT_FINCL_MTC001_51		0	30-Sep-2016	
5	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	150	DQ_ANA_ACCNT_FINCL_MTC001_52		0	30-Sep-2016	
6	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	151	DQ_ANA_ACCNT_FINCL_MTC001_53		0	30-Sep-2016	
7	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	1	DQ_ANA_ACCNT_FINCL_MTC001_54		0	30-Sep-2016	
8	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	2	DQ_ANA_ACCNT_FINCL_MTC001_55		0	30-Sep-2016	
9	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	3	DQ_ANA_ACCNT_FINCL_MTC001_56		0	30-Sep-2016	
10	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	4	DQ_ANA_ACCNT_FINCL_MTC001_57		0	30-Sep-2016	
11	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	10	DQ_ANA_ACCNT_FINCL_MTC001_58		0	30-Sep-2016	
12	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	30	DQ_ANA_ACCNT_FINCL_MTC001_59		0	30-Sep-2016	
13	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	31	DQ_ANA_ACCNT_FINCL_MTC001_60		0	30-Sep-2016	
14	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	32	DQ_ANA_ACCNT_FINCL_MTC001_61		0	30-Sep-2016	
15	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	41	DQ_ANA_ACCNT_FINCL_MTC001_62		0	30-Sep-2016	
16	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	42	DQ_ANA_ACCNT_FINCL_MTC001_63	E	58	30-Sep-2016	
17	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	43	DQ_ANA_ACCNT_FINCL_MTC001_64		0	30-Sep-2016	
18	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	44	DQ_ANA_ACCNT_FINCL_MTC001_65	E	1	30-Sep-2016	
19	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	53	DQ_ANA_ACCNT_FINCL_MTC001_66		0	30-Sep-2016	
20	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	54	DQ_ANA_ACCNT_FINCL_MTC001_67		0	30-Sep-2016	
21	FSDFINFO_ANACREDIT_EDIT_CHECK_CBM_2016	55	DQ_ANA_ACCNT_FINCL_MTC001_68		0	30-Sep-2016	

2. **DQ_RESULT_SUMM_MASTER**: Detailed results

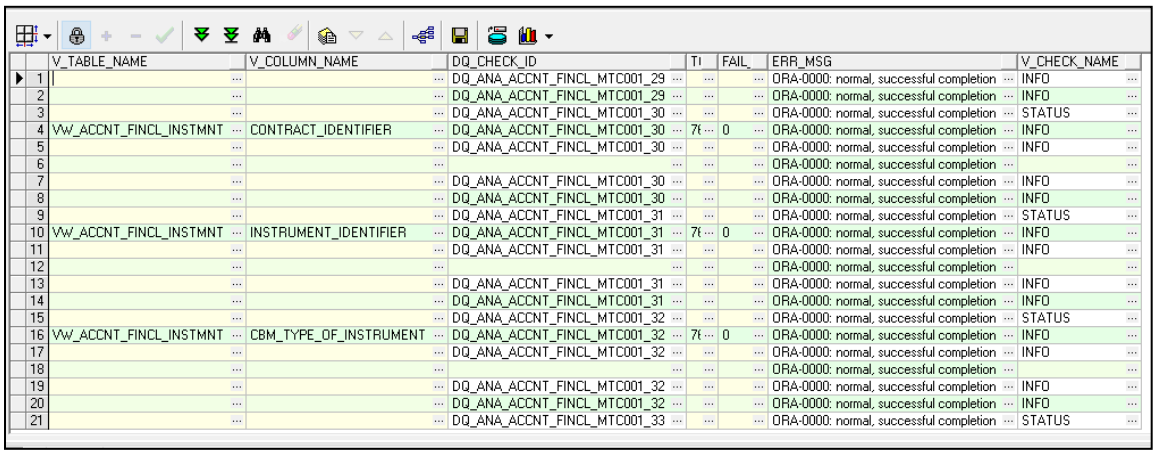
Figure 141: Detailed Results Screen



	V_DQ_CHECK_ID	V_DQ_SRC_TBL	V_DQ_SRC_COL	N_R	N_I	V_ERR_VALUE	N_REC_FAIL_COUNT
1	DQ_ANA_ACCNT_FINCL_MTC001_48	VW_ACCNT_FINCL_INSTMNT	CBM_RECOURSE	76	1		0
2	DQ_ANA_ACCNT_FINCL_MTC001_49	VW_ACCNT_FINCL_INSTMNT	CBM_REFERENCE_RATE	76	63		63
3	DQ_ANA_ACCNT_FINCL_MTC001_50	VW_ACCNT_FINCL_INSTMNT	SETTLEMENT_DATE	76	1		0
4	DQ_ANA_ACCNT_FINCL_MTC001_51	VW_ACCNT_FINCL_INSTMNT	CBM_SUBORDINATED_DEBT	76	1		0
5	DQ_ANA_ACCNT_FINCL_MTC001_52	VW_ACCNT_FINCL_INSTMNT	SYNDICATED_CONTRACT_IDENTIFIER	76	1		0
6	DQ_ANA_ACCNT_FINCL_MTC001_53	VW_ACCNT_FINCL_INSTMNT	CBM_REPAYMENT_RIGHTS	76	1		0
7	DQ_ANA_ACCNT_FINCL_MTC001_54	VW_ACCNT_FINCL_INSTMNT	FAIR_VALUE_CHANGES_DUE	76	1		0
8	DQ_ANA_ACCNT_FINCL_MTC001_55	VW_ACCNT_FINCL_INSTMNT	REPORTING_IDENTIFIER	76	1		0
9	DQ_ANA_ACCNT_FINCL_MTC001_56	VW_ACCNT_FINCL_INSTMNT	OBSERVED_IDENTIFIER	76	1		0
10	DQ_ANA_ACCNT_FINCL_MTC001_57	VW_ACCNT_FINCL_INSTMNT	CONTRACT_IDENTIFIER	76	1		0
11	DQ_ANA_ACCNT_FINCL_MTC001_58	VW_ACCNT_FINCL_INSTMNT	INSTRUMENT_IDENTIFIER	76	1		0
12	DQ_ANA_ACCNT_FINCL_MTC001_59	VW_ACCNT_FINCL_INSTMNT	INTEREST_RATE	76	1		0
13	DQ_ANA_ACCNT_FINCL_MTC001_60	VW_ACCNT_FINCL_INSTMNT	NEXT_INTEREST_RATE_RESET	76	1		0
14	DQ_ANA_ACCNT_FINCL_MTC001_61	VW_ACCNT_FINCL_INSTMNT	CBM_DEFAULT_STATUS_INSTMNT	76	1		0
15	DQ_ANA_ACCNT_FINCL_MTC001_62	VW_ACCNT_FINCL_INSTMNT	DATE_OF_THE_DEFAULT	76	1		0
16	DQ_ANA_ACCNT_FINCL_MTC001_63	VW_ACCNT_FINCL_INSTMNT	TRANSFERRED_AMOUNT	76	58		58
17	DQ_ANA_ACCNT_FINCL_MTC001_64	VW_ACCNT_FINCL_INSTMNT	ARREARS_FOR_INSTRUMENT	76	1		0
18	DQ_ANA_ACCNT_FINCL_MTC001_65	VW_ACCNT_FINCL_INSTMNT	DATE_OF_PAST_DUE	76	1		1
19	DQ_ANA_ACCNT_FINCL_MTC001_66	VW_ACCNT_FINCL_INSTMNT	CBM_TYPE_OF_SECURITISATION	76	1		0
20	DQ_ANA_ACCNT_FINCL_MTC001_67	VW_ACCNT_FINCL_INSTMNT	OUTSTANDING_NOMINAL	76	1		0
21	DQ_ANA_ACCNT_FINCL_MTC001_68	VW_ACCNT_FINCL_INSTMNT	ACCRUED_INTEREST	76	1		0

3. **DQ_AUDIT_TRAIL:** Record level details

Figure 142: Record Level Details Screen



	V_TABLE_NAME	V_COLUMN_NAME	DQ_CHECK_ID	TI	FAIL_	ERR_MSG	V_CHECK_NAME
1			DQ_ANA_ACCNT_FINCL_MTC001_29			ORA-0000: normal, successful completion	INFO
2			DQ_ANA_ACCNT_FINCL_MTC001_29			ORA-0000: normal, successful completion	INFO
3			DQ_ANA_ACCNT_FINCL_MTC001_30			ORA-0000: normal, successful completion	STATUS
4	VW_ACCNT_FINCL_INSTMNT	CONTRACT_IDENTIFIER	DQ_ANA_ACCNT_FINCL_MTC001_30	7(	0	ORA-0000: normal, successful completion	INFO
5			DQ_ANA_ACCNT_FINCL_MTC001_30			ORA-0000: normal, successful completion	INFO
6						ORA-0000: normal, successful completion	
7			DQ_ANA_ACCNT_FINCL_MTC001_30			ORA-0000: normal, successful completion	INFO
8			DQ_ANA_ACCNT_FINCL_MTC001_30			ORA-0000: normal, successful completion	INFO
9			DQ_ANA_ACCNT_FINCL_MTC001_31			ORA-0000: normal, successful completion	STATUS
10	VW_ACCNT_FINCL_INSTMNT	INSTRUMENT_IDENTIFIER	DQ_ANA_ACCNT_FINCL_MTC001_31	7(	0	ORA-0000: normal, successful completion	INFO
11			DQ_ANA_ACCNT_FINCL_MTC001_31			ORA-0000: normal, successful completion	INFO
12						ORA-0000: normal, successful completion	
13			DQ_ANA_ACCNT_FINCL_MTC001_31			ORA-0000: normal, successful completion	INFO
14			DQ_ANA_ACCNT_FINCL_MTC001_31			ORA-0000: normal, successful completion	INFO
15			DQ_ANA_ACCNT_FINCL_MTC001_32			ORA-0000: normal, successful completion	STATUS
16	VW_ACCNT_FINCL_INSTMNT	CBM_TYPE_OF_INSTRUMENT	DQ_ANA_ACCNT_FINCL_MTC001_32	7(	0	ORA-0000: normal, successful completion	INFO
17			DQ_ANA_ACCNT_FINCL_MTC001_32			ORA-0000: normal, successful completion	INFO
18						ORA-0000: normal, successful completion	
19			DQ_ANA_ACCNT_FINCL_MTC001_32			ORA-0000: normal, successful completion	INFO
20			DQ_ANA_ACCNT_FINCL_MTC001_32			ORA-0000: normal, successful completion	INFO
21			DQ_ANA_ACCNT_FINCL_MTC001_33			ORA-0000: normal, successful completion	STATUS

8.3 Report Templates to be used in AgileREPORTER

The report templates to be used in AgileREPORTER are listed in the following table.

Table 18: Report Templates for AgileREPORTER

Report or Schedule Name	Report Template
CA1P1	CAR_v10
CA1P2	CAR_v10
CA1P3	CAR_v10
CA2P1	CAR_v10
CA2P2	CAR_v10
CA3P1	CAR_v10
CA4P1	CAR_v10
CA4P2	CAR_v10
CA4P3	CAR_v10
CA4P4	CAR_v10
CA5P1	CAR_v10
CA5P2	CAR_v10
CA5P3	CAR_v10
CA5P4	CAR_v10
CA5P5	CAR_v10
FI200701	CAR_v3

Report or Schedule Name	Report Template
Page1	CRGB_v8
Page1	CRSA_v8
Page2	CRSA_v8
Page3	CRSA_v8
Page4	CRSA_v8
Page5	CRSA_v8
Page6	CRSA_v8
FI01	FI01_v2
FI0101	FI01_v2
FI0102	FI01_v2
FI0103	FI01_v2
FI0200	FI02_v4
FI0300	FI03_v2
FI0401	FI04_v3
FI040201	FI04_v3
FI040202	FI04_v3
FI040301	FI04_v3
FI040401	FI04_v3
FI0405	FI04_v3
FI0501	FI05_v2
FI0601	FI06_v3
FI07	FI07_v3
FI0701	FI07_v3
FI0801	FI08_v3
FI0802	FI08_v3
FI090101	FI09_v2
FI0902	FI09_v2
FI1000	FI10_v2
FI1101	FI11_v2
FI1103	FI11_v2

Report or Schedule Name	Report Template
FI1104	FI11_v2
FI1201	FI12_v4
FI1202	FI12_v4
FI1301	FI13_v3
FI1302	FI13_v3
FI1303	FI13_v3
FI1400	FI14_v2
FI1500	FI15_v2
FI1601	FI16_v5
FI1602	FI16_v5
FI1603	FI16_v5
FI1604	FI16_v5
FI160401	FI16_v5
FI1605	FI16_v5
FI1606	FI16_v5
FI1607	FI16_v5
FI1608	FI16_v5
FI1701	FI17_v2
FI1702	FI17_v2
FI1703	FI17_v2
FI1800	FI18_v3
FI1801	FI18_v3
FI1802	FI18_v3
FI1900	FI19_v3
FI2001	FI20_v4
FI2002	FI20_v4
FI2003	FI20_v4
FI2004	FI20_v4
FI2005	FI20_v4
FI2006	FI20_v4

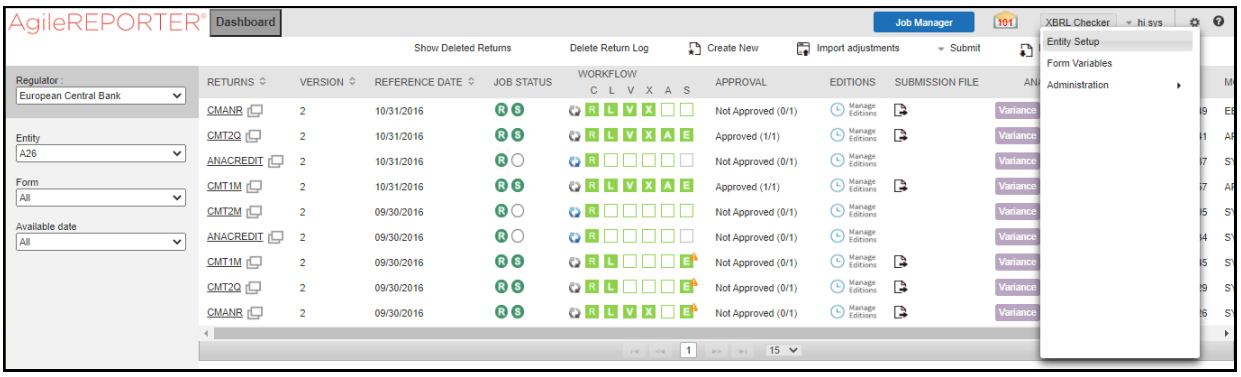
Report or Schedule Name	Report Template
FI2007	FI20_v4
FI2100	FI21_v1
FI2201	FI22_v2
FI2202	FI22_v2
FI3001	FI30_v2
FI3002	FI30_v2
FI3101	FI31_v2
FI3102	FI31_v2
FI4001	FI40_v3
FI4002	FI40_v3
FI4101	FI41_v2
FI4102	FI41_v2
FI4200	FI42_v1
FI4200	FI42_v2
FI4300	FI43_v2
FI44	FI44_v1
FI4401	FI44_v1
FI4402	FI44_v1
FI4403	FI44_v1
FI4401	FI44_v2
FI4402	FI44_v2
FI4403	FI44_v2
FI4404	FI44_v2
FI4501	FI45_v3
FI4502	FI45_v3
FI4503	FI45_v3
FI4600	FI46_v3
C72.00	LCR_v1
C73.00	LCR_v1
C74	LCR_v1

Report or Schedule Name	Report Template
C74.00	LCR_v1
C75.00	LCR_v1
C26.00	LEXP_v4
C27.00	LEXP_v4
C28.00	LEXP_v4
C29.00	LEXP_v4
C30.00	LEXP_v4
C31.00	LEXP_v4
C31.00	LR_v4
C40.00	LR_v4
C41.00	LR_v4
C43.00	LR_v4
C44.00	LR_v4
C47.00	LR_v4
LR	LR_v4
Page1	MKEQ_v6
Page1	MKFX_v8
Page2	MKFX_v8
C60.00	NSF_v4
C61.00	NSF_v4
NSF	NSF_v4
C17.00	OPRD_v2
OPRD	OPRD_v2
Page1	OPRS_v1
Page2	OPRS_v1

8.4 Supported Report Template Version and Activation Date

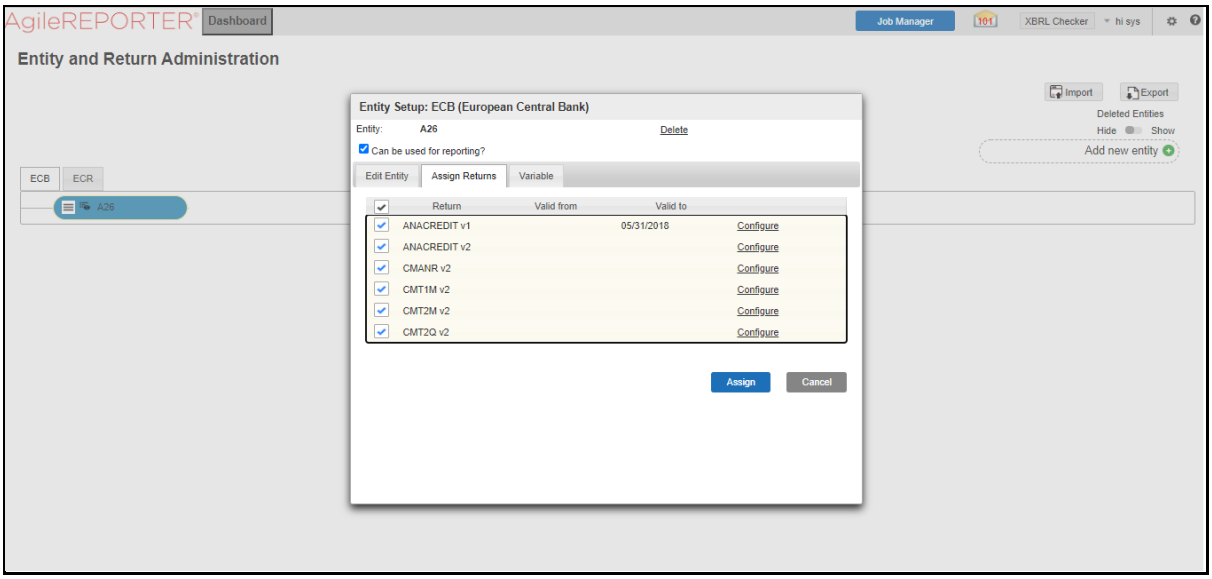
The AgileREPORTER contains the details of the Report template version and the activation date of the same. This can be accessed by selecting the Entity setup option in the Settings menu which enables you to Add, Modify, and Delete Entities.

Figure 143: AgileREPORTER Entity Setup



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

Figure 144: AgileREPORTER Entity Setup: ECB



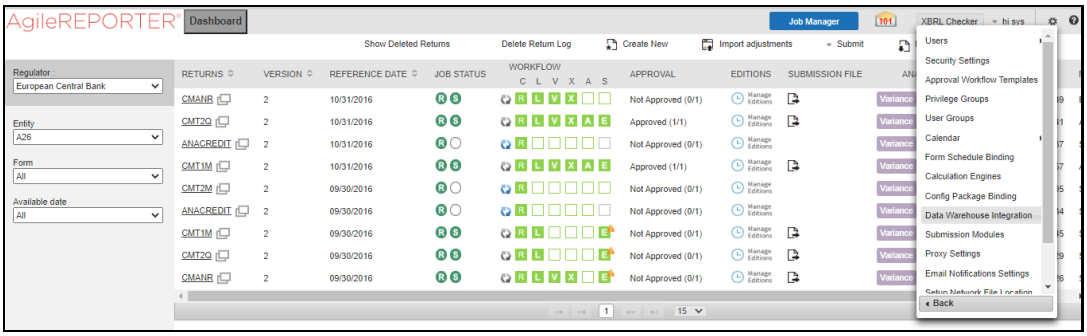
9 Maintenance

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

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

1. Choosing different execution as a final. After report verification, if the requirement is to change the execution, then you must visit Process Execution Summary
2. This section provides information on the Runs that apply to EBA. The Process Execution Summary is launched once the Runs are executed from the Processing Modelling Framework. The following figure displays the Process Execution Summary with the data that is retrieved from the Process Modeler.
3. Marking Run as Final section. After making these changes you must refresh Derived Entities (Executing Batch to Resave Derived Entities). Then AgileREPORTER also must retrieve returns so that revised data is reflected on AgileREPORTER.
4. If Executing Batch to Resave Derived Entities is not working, you can look for Batch Operation Log files. For file path, see the OFS Analytical Applications Infrastructure Installation and Configuration Guide.
5. To apply the revised patch, download the LRM file from your local system, navigate to the AgileREPORTER server location, place the latest LRM file in the server location, and then execute this command . `/config.sh -a filepath/LRM_FILE_NAME`.
6. To update the revised data warehouse configuration pack, perform the following instructions.
   i. Navigate to **Settings,** select **Administration,** and then select **Data Warehouse Integration**.

Figure 145: Data Warehouse Integration



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

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

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

```
http://{ServerName}:{PORT}//OFSAA/drilldown/EBA/${formCode}/${cellId}/${formVersion}/${referenceDate}/${run}/${entityCode}
```

Example:

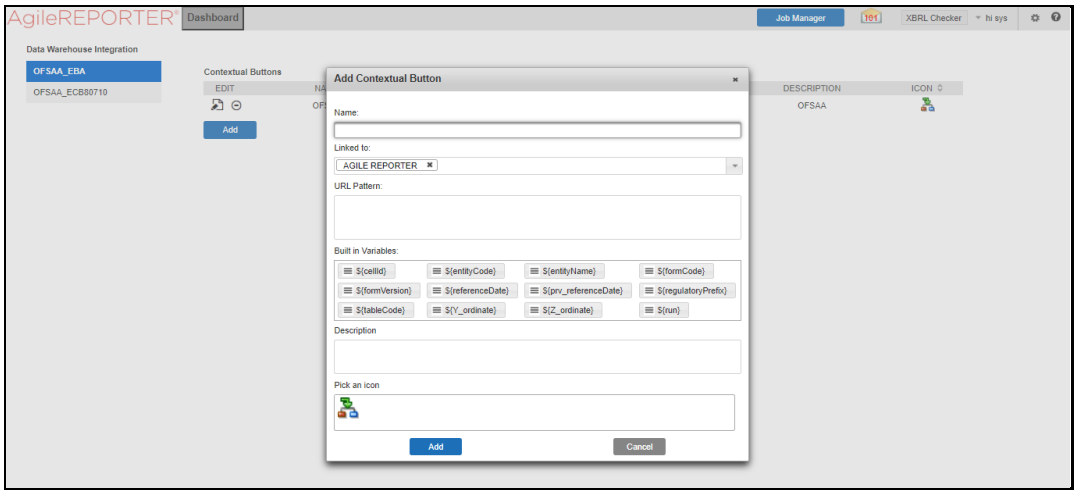
`http://127.0.0.1:8080/OFSAA/drilldown/EBA/${formCode}/${cellId}/${formVersion}/${referenceDate}/${run}/${entityCode}`

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

i. Select an icon.

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

Figure 146: Adding Contextual Button



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

NOTE

- See AgileREPORTER user documentation for details.

10 Troubleshooting Guidelines

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

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

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

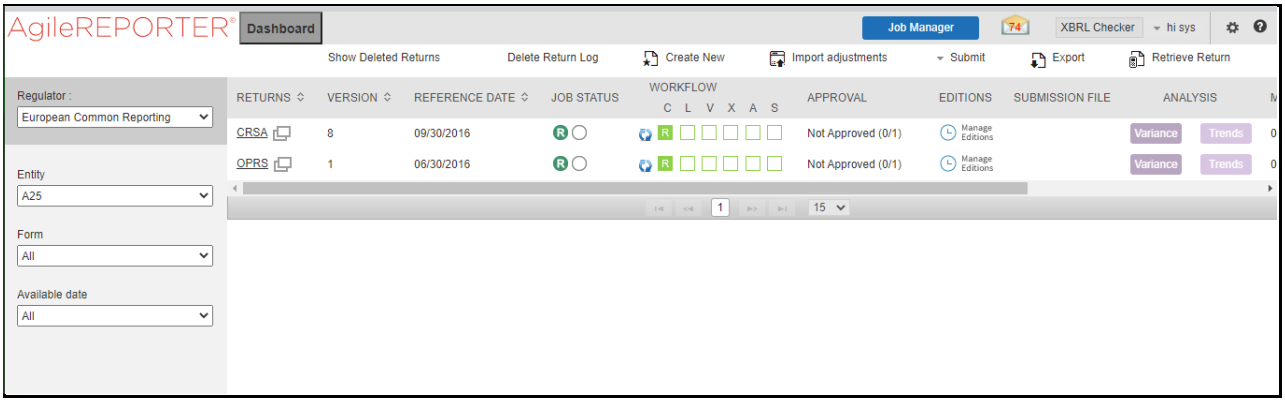
Topics:

- Prerequisites
- Troubleshooting Use Cases

10.1 Prerequisites

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

Figure 147: 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 the actual name depends on the integration pack licensed.

10.2 Troubleshooting Use Cases

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

Topics:

- Unable to Generate Report
- Data Unavailable in AgileREPORTER
- Data Available in AgileREPORTER but Not as Expected

10.2.1 Unable to Generate Report

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

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

10.2.2 Data Unavailable in AgileREPORTER

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

10.2.2.1 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.

Figure 148: Fetching Null Values

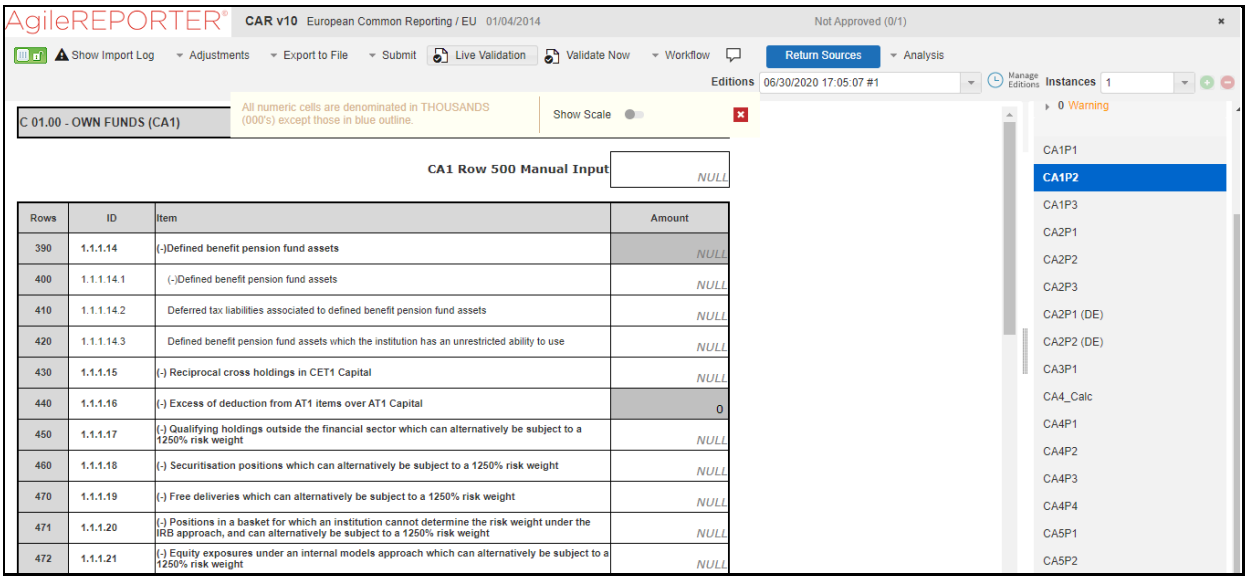
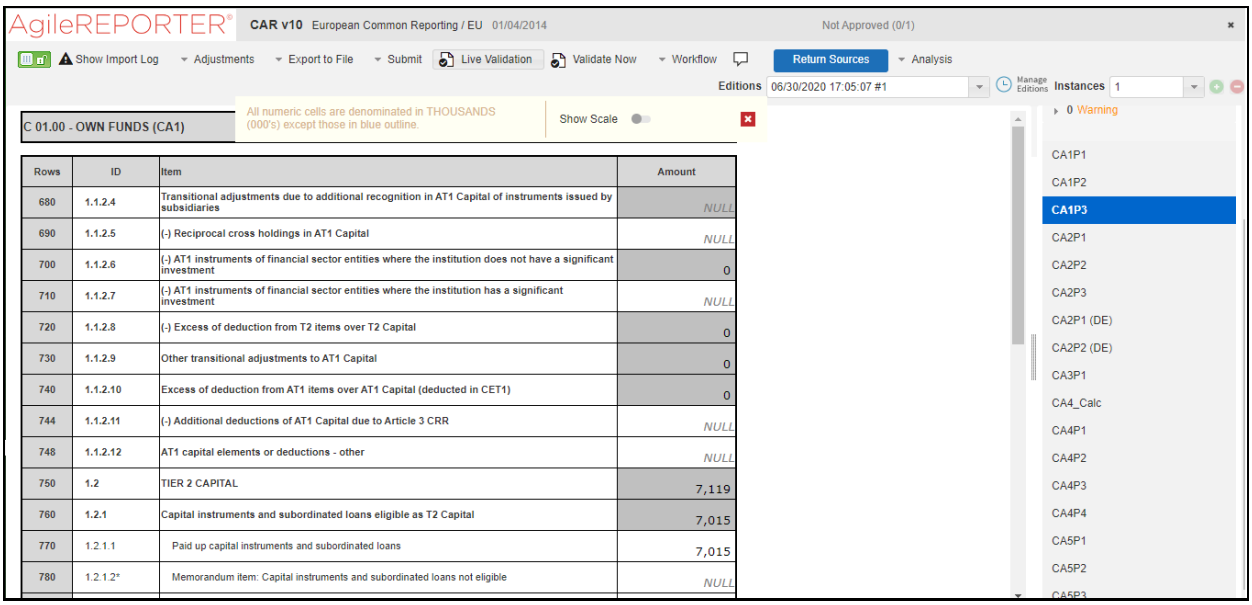


Figure 149: Fetching Zero Values



Rows	ID	Item	Amount
680	1.1.2.4	Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries	NULL
690	1.1.2.5	(-) Reciprocal cross holdings in AT1 Capital	NULL
700	1.1.2.6	(-) AT1 instruments of financial sector entities where the institution does not have a significant investment	0
710	1.1.2.7	(-) AT1 instruments of financial sector entities where the institution has a significant investment	NULL
720	1.1.2.8	(-) Excess of deduction from T2 items over T2 Capital	0
730	1.1.2.9	Other transitional adjustments to AT1 Capital	0
740	1.1.2.10	Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)	0
744	1.1.2.11	(-) Additional deductions of AT1 Capital due to Article 3 CRR	NULL
748	1.1.2.12	AT1 capital elements or deductions - other	NULL
750	1.2	TIER 2 CAPITAL	7,119
760	1.2.1	Capital instruments and subordinated loans eligible as T2 Capital	7,015
770	1.2.1.1	Paid up capital instruments and subordinated loans	7,015
780	1.2.1.2*	Memorandum item: Capital instruments and subordinated loans not eligible	NULL

You must validate as:

1. Derived Entity has data:
   a. Execute the Derived Entity or Materialized views to check if Derived Entity has data or not.
   b. If Derived Entity or materialized view has data but not showing in AgileREPORTER, you must log a Bug or Service Request with Lombard Risk.
2. Derived Entity does not have data:
   a. Execute the Derived Entity or 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 or Service Request with AgileREPORTER.
   g. If data is not available in the dataset, then check if the selection of Entity, Available Date (as of date) is appropriate and required executions are available. If Entity, As of Date and Run executions are correct and still data is not available, then you must log a Bug or Service Request with My Oracle Support.

10.2.3 Data Available in AgileREPORTER but Not as Expected

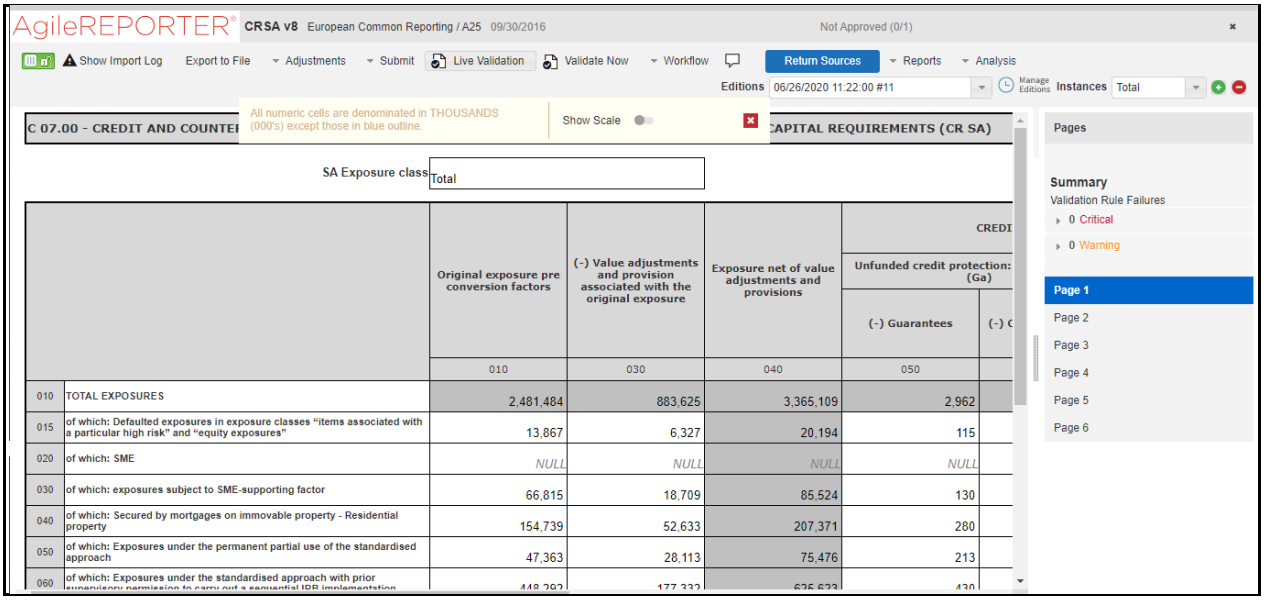
This use case where you can reference data for a required cell of a schedule in AgileREPORTER; however, the value shown differs from the expected value.

Let us take the following example to illustrate the steps to be followed. This refers to Schedule Page 1 from the CRSA report of EBA. Particular cell referred here is CRSAR020C030:

010 Total Exposures:

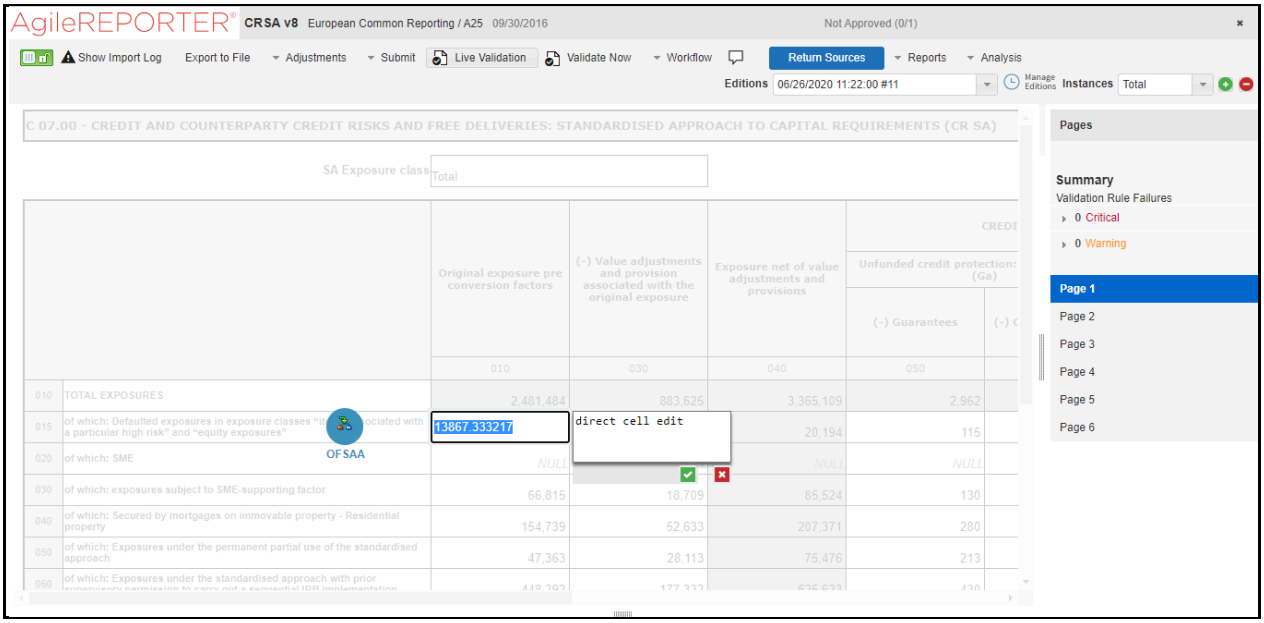
020 SME

Figure 150: Schedule Page 1 from CRSA Report



You can Drill down for each cell to check the details of data as to what is included in the aggregation. To Drill down, click the value of a particular cell, and it is shown highlighted. It shows the OFSAA data lineage icon on clicking as shown in Figure 151.

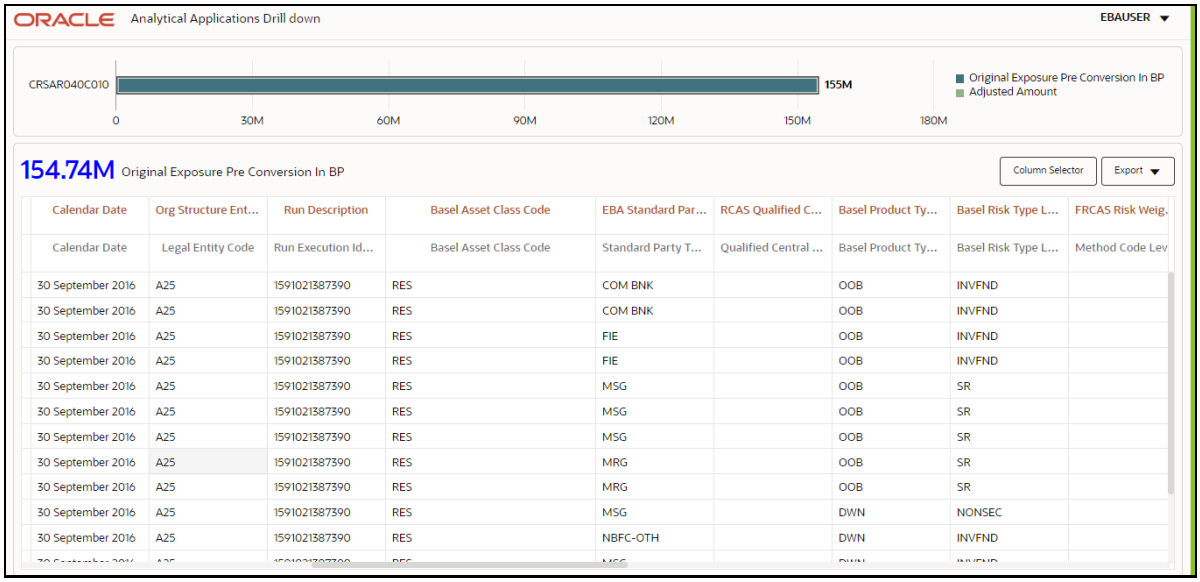
Figure 151: Drill Down OFSAA Icon



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

Figure 152: AgileREPORTER Drill down

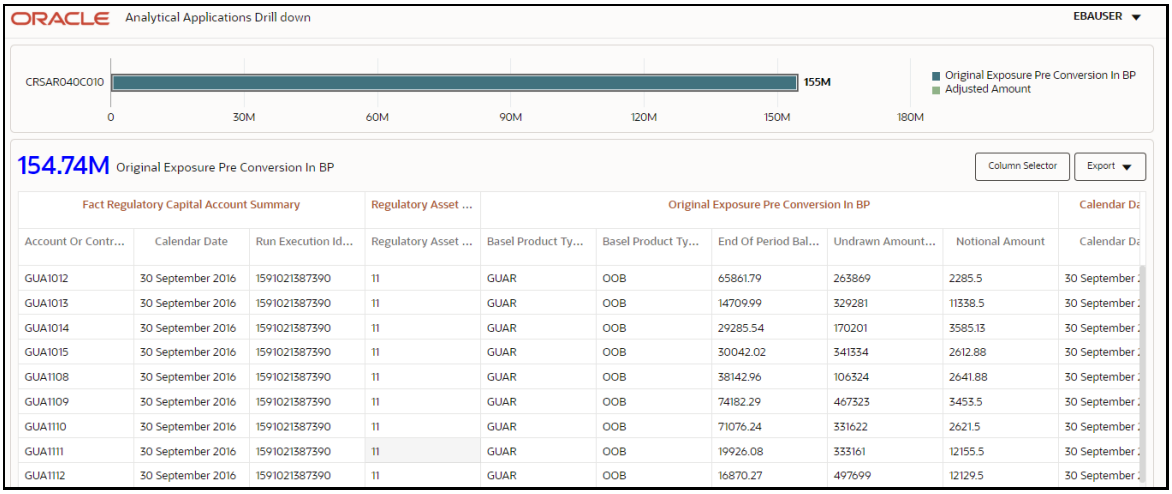


The top pane of this screen shows the following information which helps to connect the AgileREPORTER aggregated data to OFSAA references.

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

To refer the measure values, scroll rightwards using the horizontal scroll bar at the bottom. On the extreme right, measures are displayed as shown in Figure 153:

Figure 153: Measure Values



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

Topics:

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

10.2.3.1 Using Drill down with Data Lineage View

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

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

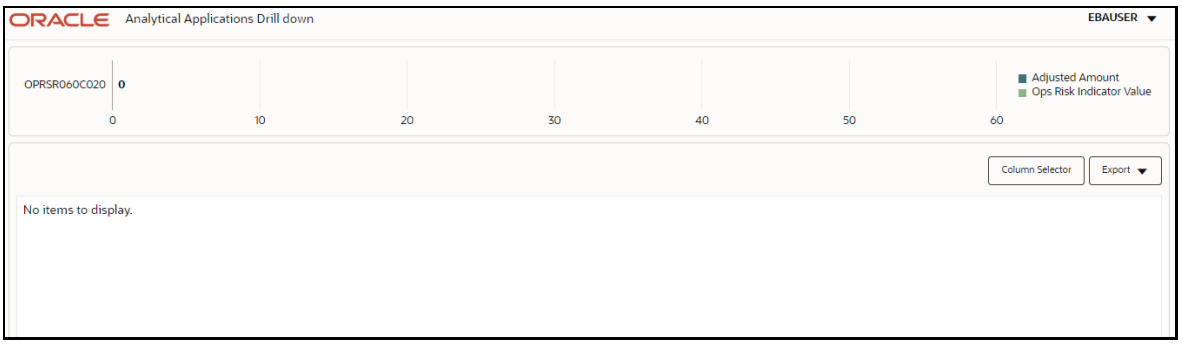
Any deviation from expectations can be then checked back for:

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

10.2.3.2 Drill down View is Unavailable

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

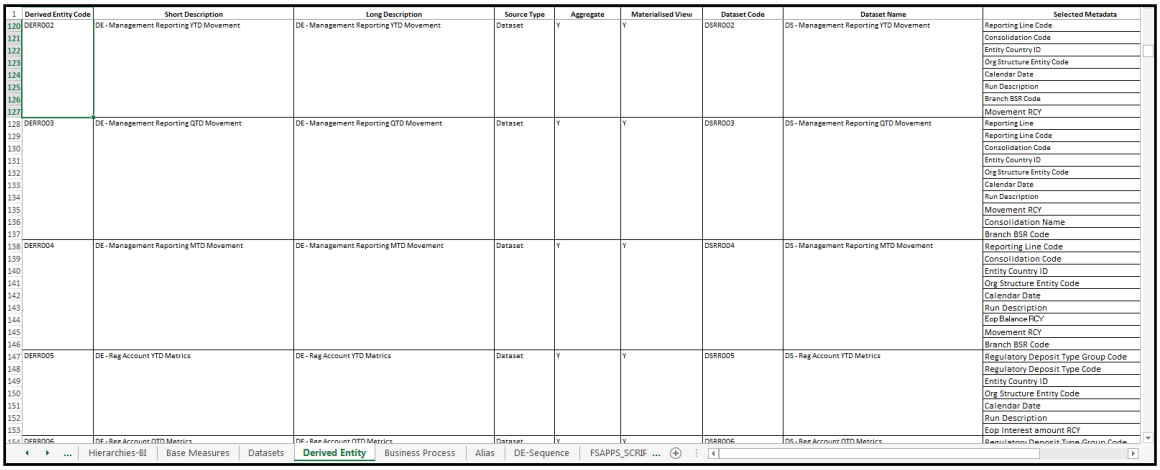
Figure 154: Drill down Data Unavailable



There can be a few reasons why the drill down screen does not show the data:

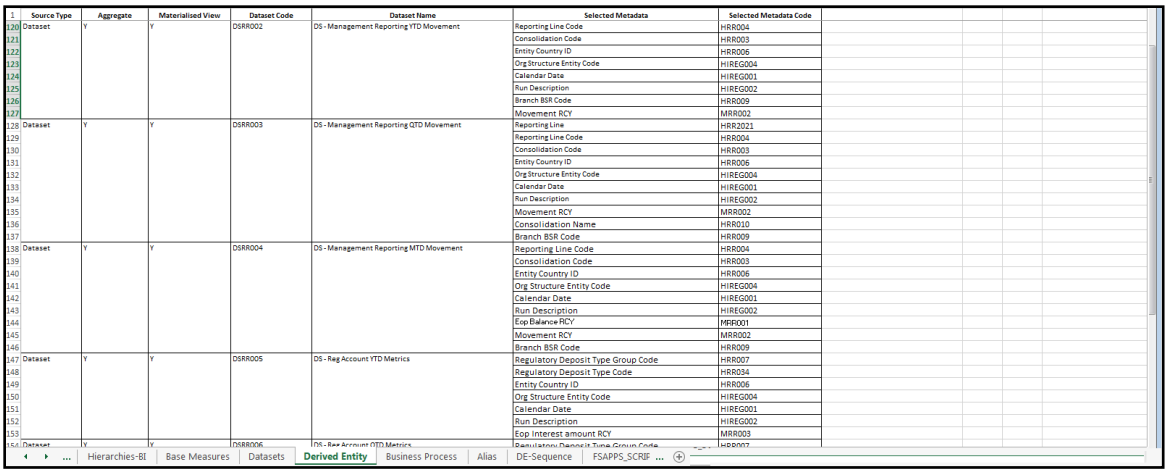
1. Internet connection is timed out or broken down - in this case clicking Data Lineage on AgileREPORTER results in a drill down page. To rectify this, re-login to OFSAA infrastructure and AgileREPORTER.
2. Drill down data view works after Metadata is published using OFSAA Infrastructure to validate if Metadata is properly published or not.
3. If Metadata is published and the drill down screen still does not show the data, then start with Derived Entity code shown at the beginning of the drill down screen. This Derived Entity code is available even if data is unavailable.
4. Using this Derived Entity code, data analysts are advised to see the OFSAA Business Metadata document with the worksheet name as *Derived Entity*. Sample Business Metadata excel is shown in the following Figure 155:

Figure 155: Business Metadata-1



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

Figure 156: Business Metadata-2



Source Type	Aggregate	Materialised View	Dataset Code	Dataset Name	Selected Metadata	Selected Metadata Code
Dataset	Y	Y	DSRR002	DS - Management Reporting YTD Movement	Reporting Line Code	HRR004
					Consolidation Code	HRR003
					Entity Country ID	HRR006
					Org Structure Entity Code	HIREG004
					Calendar Date	HIREG001
					Run Description	HIREG002
					Branch BSR Code	HRR009
					Movement RCY	MRR002
Dataset	Y	Y	DSRR003	DS - Management Reporting QTD Movement	Reporting Line	HRR2021
					Reporting Line Code	HRR004
					Consolidation Code	HRR003
					Entity Country ID	HRR006
					Org Structure Entity Code	HIREG004
					Calendar Date	HIREG001
					Run Description	HIREG002
					Movement RCY	MRR002
					Consolidation Name	HRR010
					Branch BSR Code	HRR009
Dataset	Y	Y	DSRR004	DS - Management Reporting MTD Movement	Reporting Line Code	HRR004
					Consolidation Code	HRR003
					Entity Country ID	HRR006
					Org Structure Entity Code	HIREG004
					Calendar Date	HIREG001
					Run Description	HIREG002
					Eop Balance RCY	MRR001
					Movement RCY	MRR002
					Branch BSR Code	HRR009
Dataset	Y	Y	DSRR005	DS - Reg Account YTD Metrics	Regulatory Deposit Type Group Code	HRR007
					Regulatory Deposit Type Code	HRR034
					Entity Country ID	HRR006
					Org Structure Entity Code	HIREG004
					Calendar Date	HIREG001
					Run Description	HIREG002
					Eop Interest amount RCY	MRR003

Hierarchies-BI | Base Measures | Datasets | Derived Entity | Business Process | Alias | DE-Sequence | FSAPPS_SCRIP ...

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

OFSAA Support

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

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

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

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