Oracle Financial Services Basel Regulatory Compliance

Analytics User Guide

Release 8.1.0.0.0

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Oracle Financial Services Basel Regulatory Compliance Analytics User Guide

Document Control

Version Number	Revision Date	Change Log
1.0	December 2020	Updated the sections for the enhancements done in OFS CAP Release 8.1.0.0.0.

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1 Preface

1.1 Intended Audience

Welcome to Release 8.1.0.0.0 of the Oracle Financial Services Basel Regulatory Compliance Analytics Guide.

This guide is intended for the following personas:

- Technical Analyst: This user ensures that the data is populated in the relevant tables as per the specifications, executes, schedules, and monitors the execution of Runs as batches.

- Business Analyst: This user reviews the functional requirements and information sources, like reports.

- Data Analyst: This user is involved with cleaning, validation, and importing data into the OFSAA Download Specification Format.

- Administrator: The Administrator maintains user accounts and roles, archives data, loads data feeds, and so on. The administrator controls the access rights of users.

1.2 Prerequisites

This section states the prerequisites that needs to be addressed before you can start viewing the reports. The prerequisites are as follows:

- Oracle Financial Services Basel Regulatory Capital Analytics is deployed and configured.

- The user privileges to view and edit reports have to be set by the Administrator.

1.3 Conventions

The following text conventions are used in this document:

Table 1: Document Conventions

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action or terms defined in text or the glossary.
Italic	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.
Monospace	Monospace type indicates commands within a paragraph, URLs, code in examples, file names, text that appears on the screen, or text that you enter.
Hyperlink	Hyperlink type indicates the links to external websites and internal document links.

1.4   Installing this Major Release

For detailed instructions to install this Major Release, see the Oracle Financial Services Capital Adequacy Installation and Configuration Guide Release 8.1.0.0.0.

1.5   User Privileges

In OFS Basel Regulatory Capital Analytics, Release 8.1.0.0.0 the following user roles are available as introduced in v 8.0.0.0.0. Different users can be created and assigned to roles to get the required control over the reports.

- **Risk Analyst**: This user role is for analysts (like credit risk analyst, market risk analyst, and so on) who perform a detailed analysis of the reports with a granular level of information available. The options available to this user includes refresh, export, print, and copy.

- **Supervisor/Line Manager**: This user role is for line managers in a particular line of businesses like Wholesale Banking, Retail Banking, and the Risk divisions. The options available to this user includes refresh, export, print, and copy.

- **Line of Business Head**: An example of this user role is Head of Wholesale Banking Division, Head of Retail Banking division, and so on, for whom the metrics pertaining to the respective divisions are of specific interest. The options available to this user includes refresh, export, print, and copy.

- **Executive Management**: This user role is for users at the CXO level with a requirement for an enterprise view. The options available to this user includes refresh, export, print, and copy.

- **Admin**: This role refers to a user who is involved in administrative activities. The options available to this user includes view and edit.

1.6   Related Information Sources

We strive to keep this and all other related documents updated regularly; visit the OHC Documentation Library to download the latest version available there. The list of related documents is provided here:

- OHC Documentation Library **for OFS Capital Adequacy (OFS CAP) Application Pack:**

    - Oracle Financial Services Capital Adequacy Pack Installation Guide

    - Oracle Financial Services Capital Adequacy Pack User Guide

- OHC Documentation Library **for OFS AAAI Application Pack:**

    - *OFS Advanced Analytical Applications Infrastructure (OFS AAAI) Application Pack Installation and Configuration Guide*

    - *OFS Analytical Applications Infrastructure User Guide*

    - *OFS Analytical Applications Infrastructure Administration Guide*

    - *Oracle Financial Services Analytical Applications Infrastructure Environment Check Utility Guide*

- **Additional documents:**

    - OFSAA Licensing Information User Manual Release 8.1.0.0.0

    - OFS Analytical Applications Infrastructure Security Guide

- OFSAAI FAQ Document

- OFS Analytical Applications 8.1.0.0.0 Technology Matrix

- Oracle Financial Services Analytical Applications Infrastructure Cloning Guide

1.6.1   Installing this Major Release

For detailed instructions to install this Major Release, see the Oracle Financial Services Capital Adequacy Application Pack Installation Guide Release 8.1.0.0.0.

2   What is New in this Release

The Oracle Financial Services Capital Adequacy Application Pack Analytics Release 8.1.0.0.0 is an enhancement of the existing Oracle Financial Services Capital Adequacy Application Pack Analytics.

The enhancements are related to the addition of a few key dashboards to cover the new functionality as follows:

- Risk Dashboard and Reports
  - Counterparty Credit Risk calculations
  - Large Exposures
- Pillar II Dashboard and Reports
  - Key Analysis Reports
  - Performance Analysis Reports
  - Liquidity Analysis Reports

3 Introduction to Basel Regulatory Capital Analytics

The Basel Committee of Banking Supervision (BCBS) consists of different member countries, and they publish the guidelines for banks to meet the capital adequacy guidelines. This is mandatorily complied by all the member countries, and all the banks part of those countries. To ensure the banks also meet the reporting requirement, there is a mandatory requirement to comply with the Supervisory Review process (as part of Pillar 2) and the Market discipline (as part of Pillar 3).

See Oracle Financial Services Basel User Guide for more information.

The Oracle Financial Services Basel Regulatory Capital Analytics consists of different reporting requirements:

- Risk Dashboards to support management overlay before the results are finalized and shared with the regulator.

- Pillar II Risk Dashboards to support compliance with the reporting requirement as per the ICAAP or Supervisory Review process,

- Pillar III Dashboards to support compliance with the reporting requirements as per the Disclosure requirements prescribed by the BCBS.

3.1 Key Features

The important features of the OFS Basel Regulatory Capital Analytics are as follows:

- One integrated reporting layer supporting Pillar II, Pillar III, and Risk analytics report.

- Extensive, pre-built reporting templates to support different management overlay decisions.

- Drill down of the reports to the Account granularity, to identify the lineage used for population.

For a complete list of reports see:

- Annexure A – Risk Dashboard and Reports
- Annexure B –Pillar II Dashboards and Reports
- Annexure C –Pillar III Public Disclosure Dashboards and Reports

4 Understanding Data Population

The sequence of activities for Data Population are as follows:
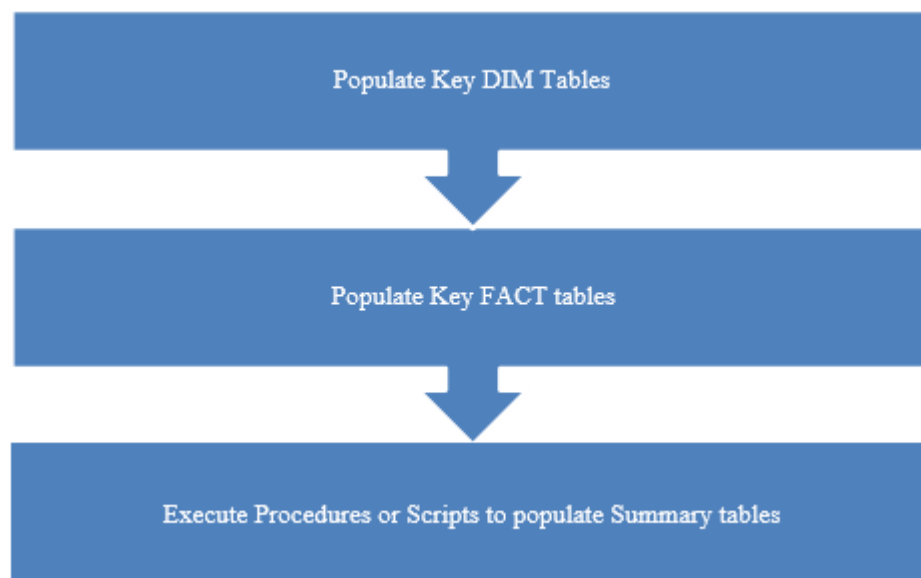
| NOTE | This chapter is applicable when the Oracle Financial Services Basel Regulatory Capital Analytics is deployed without the Oracle Financial Services Basel Regulatory Capital Application. |

4.1 Dimension Table Population

For information on Dimension Table Population for Risk, Pillar II and Pillar III report, see the following sections:

- Risk Reports - List of Dimension Tables Used for Reporting
- Pillar II Reports- List of Dimension Tables used for Reporting
- Pillar III Reports - List of Dimension Tables used for Reporting

4.2 Fact Table Population

For information on Fact Table Population for Basel, Pillar II and Pillar III report, see the following sections:

- Risk Reports - List of Fact Tables Used for Reporting
- Pillar II Reports - List of Fact Tables used for Reporting
- Pillar III Reports - List of Fact Tables used for Reporting

5   Understanding the Repository Structure

The repository also referred to as RPD, is displayed in the physical layer. A connection pool is also present, wherein details of database connection for the repository are provided.

The repository consists of the following objects:

Table 2: Repository Objects

Item	Description
Fact Tables	This table with measures consists of calculated data such as dollar value or quantity sold and is specified in dimensions. For example: determining the sum of dollars for a given product in a given market over a given period.
Dimension Tables	A business uses facts to measure performance by well-established dimensions. For example: by time, product and market. Dimension tables contain attributes that describe business entities. Dimension table attributes provide context to numeric data, such as being able to categorize service requests.
Bridge Tables	A bridge table resides between the fact table and the dimension table where a 'many-to-many relationship' is present between the two types of tables. For example, the employees' table is a fact table and the jobs table is a dimension table, an employee can have multiple jobs such as a clerk and a programmer. Additionally, the job of a programmer can be held by many employees. In this case, there is a many-to-many relationship between the employee's table and the jobs table. The Bridge table lists out the Employee ID and Job ID in a separate table to account for the many-to-many relationship.
Dimension Hierarchies	A hierarchy is a parent-child relationship between certain attributes within a dimension. These hierarchy attributes, called levels, roll up from child to parent. For Example, months can roll up into a year.

In the Basel Repository's Presentation layer, the dimension tables are grouped under:

Table 4: Dimension Table Details

Item	Description
D00	Time Dimensions: Contains all presentation tables related to the time dimension.
D100	Generic Dimensions: This group contains generic dimensions that aregeneral and are used across reports like, country dimension, currency dimension, customer dimension, and so on.
D200	Solution Specific Dimensions: This group contains dimensions that is specific to a subject area and are not used across reports. For example, Basel Pool Type Dimension, Expected Loss Dimension, and so on.

In the Basel Repository's Presentation layer, the fact tables are grouped under:

Table 5: Fact Table Details

Item	Description
F000 Credit Risk Facts:	This group consists of fact tables related to credit risk reports.
F100 Market Risk Facts:	This group consists of fact tables related to market risk reports.
F200 Operational Risk Facts:	This group consists of fact tables related to operational risk reports.
F300 Capital Facts:	This group consists of fact tables related to capital risk reports.
F400 Report Summary:	This group consists of fact tables related to reporting summary reports.
Generic Measures	This group consists of fact tables that are generic and are used across various reports. For example, Equity Exposures for US Regulatory.
F500 Attribution Analysis:	This group consists of fact tables related to Attribution Analysis reports.
F600 - Setup Entities:	This group consists of fact tables related to Solution Setup tables.

6   Accessing the Standard Reports and Dashboards

You can access the standard dashboards and reports by accessing the OBIEE URL and logging in to the application. When you sign-on to the application, you are directed to the Home Page, which displays the basic summary reports.
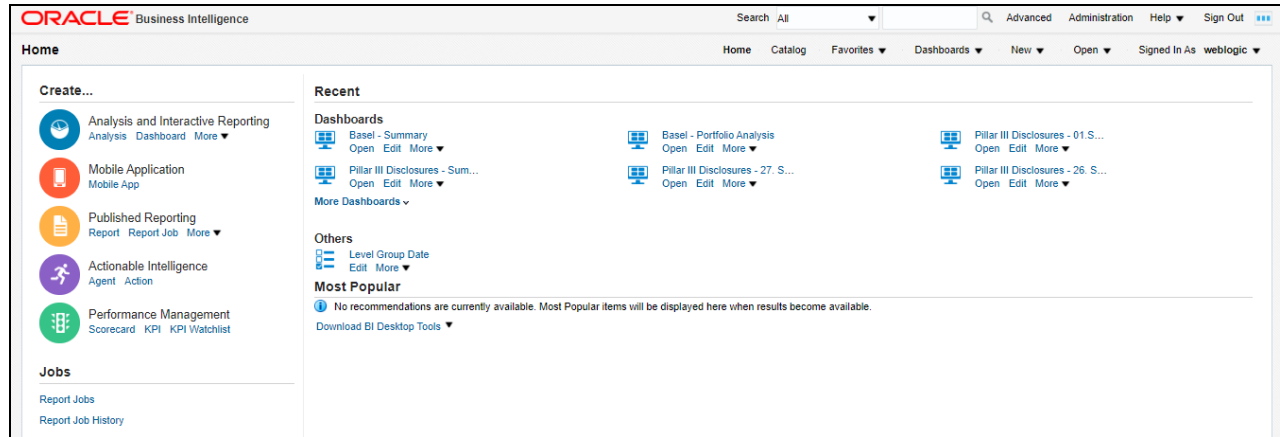
Click the **Dashboards ▼** drop-down menu containing the list of all of the seeded dashboards that you can select for navigating to the desired location.
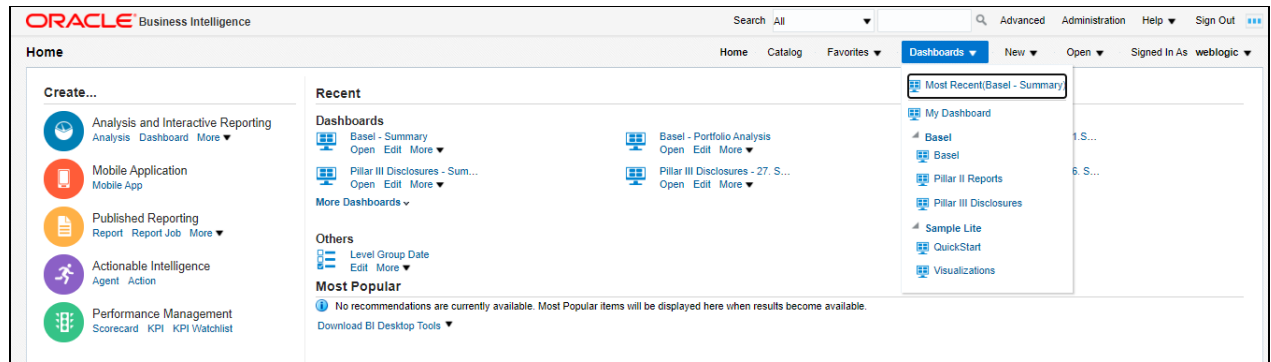
Each seeded dashboard contains a set of Prompts at the top of the page, which require selections for the reports to display results. Make the appropriate selections for each prompt to correctly filter the query for your results.
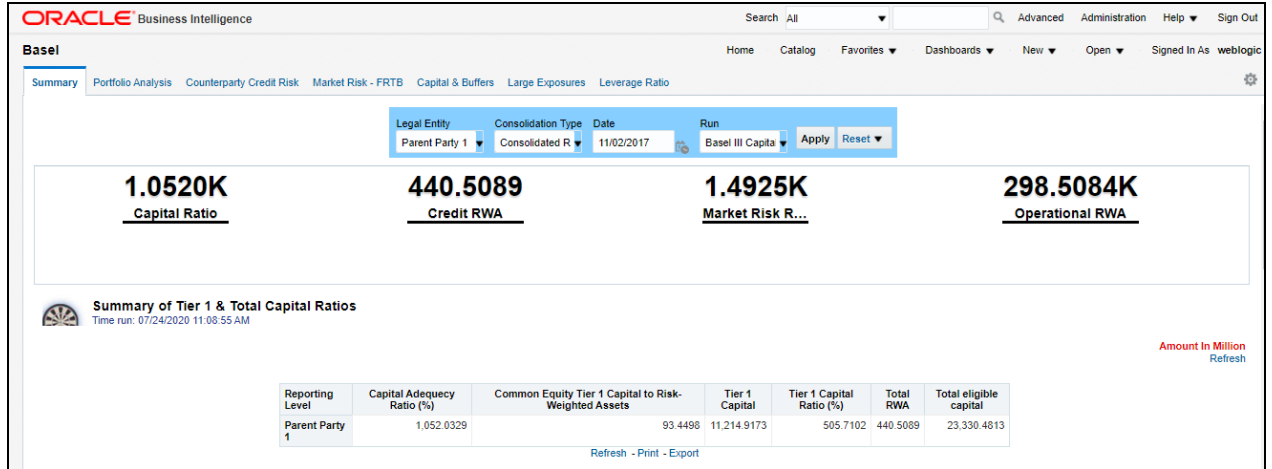
Right-click on the chart to further see the drill-downs.
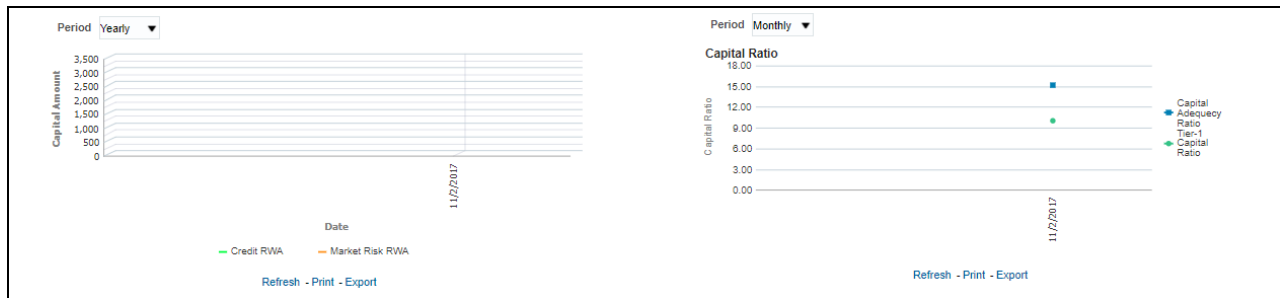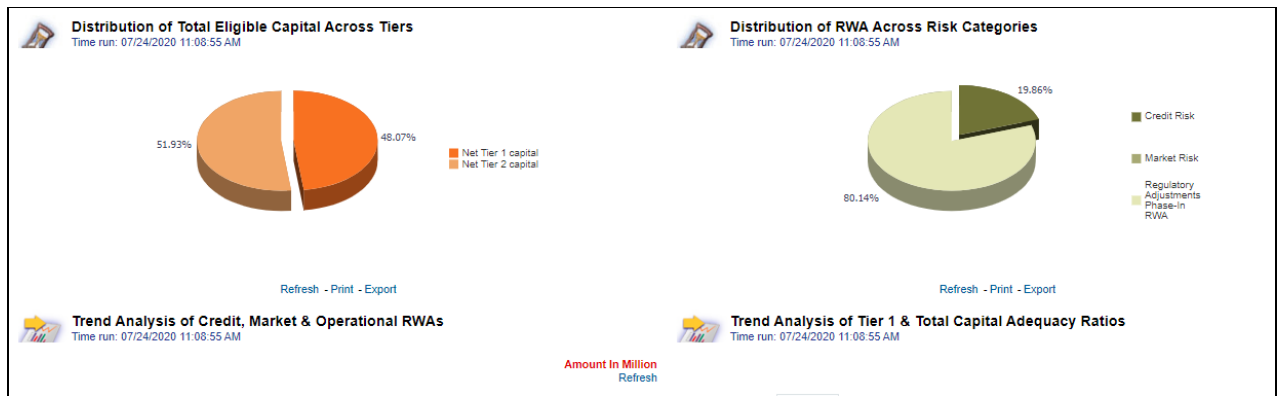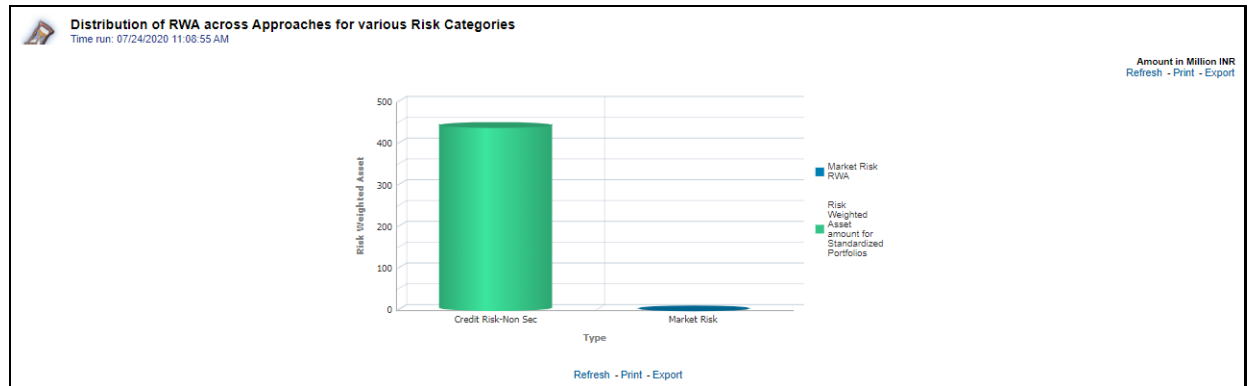
Report Tabs

Similar reports are grouped under tabs. Therefore, each tab is focused on one aspect of reporting, and you can pick the tab of your choice and scroll through the report you want to see or review. The Basel tab contains reports adhering to the Basel accord guidelines.

7 Risk Dashboard and Reports

Capital Adequacy guidelines require the calculation of various parameters like Exposure at Default, Risk Weight, Risk-Weighted Asset, Capital Ratio, and Capital Buffers. Before the numbers are published to the regulator, every bank goes through a review and analysis process, wherein the RWA numbers are being compared across different asset classes, and assessed on how the capital movement has been.

The Risk Dashboard and Reports provide the bank a series of reports, which help the bank in taking any management decisions, and in analyzing the reason for the difference in the RWA and Capital numbers across the period, for each risk type and different approaches and asset classes.

The Risk Reports cover all the functionalities required as a part of the Capital Adequacy guideline. The high-level classification of the Risk Reports are as follows:
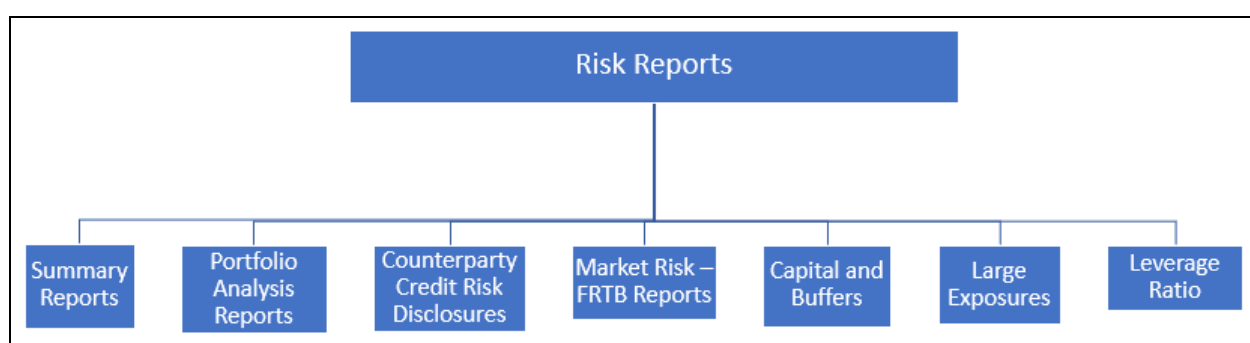
The details of the various Risk Reports are as per the below section:

7.1 Summary Reports

This tab consists of the following reports:

- Summary of Tier 1 & Total Capital Ratios
- Distribution of Total Eligible Capital Across Tiers
- Distribution of RWA Across Risk Categories
- Trend Analysis of Credit, Market & Operational RWAs
- Trend Analysis of Tier 1 & Total Capital Adequacy Ratios
- Distribution of RWA across Approaches for various Risk Categories

7.1.1 Summary of Tier 1 & Total Capital Ratios

The details of the report are as follows:

Prompt	Dashboard Prompt.
Drill Down	No Drill Through

Dimension Tables	Standard Accounting Head, - D2061Legal Entity Info,- D1008 Run Dimension,- D001 Date Dimension,- D2036 Legal Entity Consolidation Type
Fact Tables	Fact Standard Accounting Head
Report Description	This report shows a summary of tier 1 capitals and total capital ratios. It reports Capital Adequacy Ratio, Common Equity Tier 1 Capital to Risk-Weighted Assets, Tier 1 capital, Total RWA, and Total Eligible Capital against the reported legal entity.

7.1.2 Distribution of Total Eligible Capital across Tiers

The details of the report are as follows:

Prompt	Dashboard Prompt.
Drill Through	This report navigates to the details of Net Tier 1 Capital, Net Tier 2 Capital, or Net Tier 3 Capital (wherever applicable). The capital amount is distributed across different capital heads coming under that tier type.
Dimension Tables	D001 Date Dimension, - D2036 Legal Entity Consolidation Type, - D1008 Run Dimension,- D2012 Standard Accounting Head Dimension
Fact Tables	F30021 Fact Standard Accounting Head - CAPCALC
Report Description	This report shows the distribution of Total Eligible Capital across tiers in a pie chart. The three-tier distribution is shown. It is assumed that Net Tier 1 Capital is greater than or equal to Net Tier 2 capital, which is greater than or equal to Net Tier 3 Capital.

7.1.3 Distribution of RWA across Risk Categories

The details of the report are as follows:

Prompt	Dashboard Prompt.
Drill Through	This report navigates to different dashboards that contain details for the RWA distribution across different categories. Credit Risk RWA is distributed among Non-Securitization, Securitization, Nettable Pool, and Equity. Market Risk RWA is distributed across IR, Equity, Forex, Commodity, IR option, Equity option, Commodity option, and Gold Option. Operational Risk RWA is distributed across the standard approach and the basic indicator approach. Regulatory Adjustments Phase-In RWA is distributed across Threshold Treatment and Phase-In Treatment. These different reports again follow the drill path that drills from Basel Method Description to Exposure.
Dimension Tables	D1008 Run Dimension, - D2036 Legal Entity Consolidation Type, - D2012 Standard Accounting Head Dimension, - D001 Date Dimension.

Fact Tables	F30021 Fact Standard Accounting Head - CAPCALC
Report Description	This report shows the distribution of risk-weighted assets across different risk categories like Credit risk, Market Risk, Operational Risk, and Regulatory Adjustments Phase-In RWA in a pie-chart graph. This distribution has an overview of RWA across risk categories.

7.1.4 Trend Analysis of Credit, Market & Operational RWAs

The details of the report are as follows:

Prompt	Dashboard Prompt.
Column Selector	Period (Monthly, Quarterly, or Yearly).
Drill Down	No Drill Through.
Dimension Tables	Standard Accounting Head, - D003 Date Period wise Dimension, Run Dimension View, - D2036 Legal Entity Consolidation Type, - D2058 Run Dimension View,- D1008 Run Dimension.
Fact Tables	Fact Standard Accounting Head
Report Description	This report shows the trend analysis of RWA of Credit Risk, Market Risk, and Operational Risk. It shows the trend Monthly, Quarterly, and Yearly of the RWA. Historical data for RWA is displayed for reporting Run. Columns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' is populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application. Input data for DIM_RUN.F_REPORTING_FLAG must be provided.

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7.1.5 Trend Analysis of Tier 1 & Total Capital Adequacy Ratios

The details of the report are as follows:

Prompt	Dashboard Prompt.
Column Selector	Period (Monthly, Quarterly, or Yearly).
Drill Down	No Drill Through
Dimension Tables	D003 Date Period wise Dimension, Run Dimension View, Standard Accounting Head, - D2036 Legal Entity Consolidation Type, - D2058 Run Dimension View.

Fact Tables	Fact Standard Accounting Head
Report Description	This report shows the trend analysis of Tier 1 and Total Capital Adequacy Ratio. It shows the trend Monthly, Quarterly, and Yearly of the RWA. Historical data for RWA is displayed for reporting Run. Columns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' is populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application, input data for DIM_RUN.F_REPORTING_FLAG must be provided.

7.1.6 Distribution of RWA across Approaches for various Risk Categories

The details of the report are as follows:

Prompt	Dashboard Prompt.
Drill Down	No Drill Through
Dimension Tables	D2012 Standard Accounting Head Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type,- D2030 Run Type Dimension,- D1008 Run Dimension.
Fact Tables	F3002 Fact Standard Accounting Head
Report Description	This report shows the distribution of RWA across approaches for risk categories like Credit Risk – Non-Securitization and Securitization, Market Risk, and Operational Risk. A bar graph is displayed to see the variation across the different categories.

7.2 Portfolio Analysis Reports

This tab consists of the following reports:

- Credit RWA by LOB
- Credit RWA by LOB Across Time
- Credit RWA by Legal Entity
- Credit RWA By Legal Entity Across Time
- Credit RWA by Asset Class
- Credit RWA By Asset Class Across Time
- Market RWA by Risk Categories
- Market RWA by Risk Categories Across Time

7.2.1 Credit RWA by LOB

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	Credit RWA by LOB for [Legal Entity] -> RWA by LOB
Dimension Tables	D1009 Line of Business Dimension, - D1010 Run Dimension, - D1008 Run Dimension, - D2022 Legal Entity Consolidation Type,- D001 Date Dimension,- D2036 Legal Entity, Consolidation Type,- D2030 Run Type Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report displays a bar graph for Credit RWA computation, for the entity under consideration, across the LOBs of the bank.

7.2.2 Credit RWA by LOB across Time

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1007 Line of Business Dimension, - D1008 Run Dimension, - D003 Date Period wise Dimension, Run Dimension View, - D2036 Legal Entity Consolidation Type, - D2030 Run Type Dimension, - D2058 Run Dimension View.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report displays a line graph for the Credit RWA for the entity under consideration across the LOBs of the bank, across time, and for various periodic values. Columns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' is populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application input data for DIM_RUN.F_REPORTING_FLAG must be provided.

7.2.3 Credit RWA by Legal Entity

The details of the report are as follows:

Prompts	Dashboard Prompt
Dimension Tables	D2003 Basel Asset Class, - D1002 Customer Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type
Fact Tables	F00041 Non-Securitization Exposures-Alias

Drilldown Path	Credit Drill->Basel Method Description->Asset Class Description->Customer First Name->Exposure Identifier->Standard Mitigation Type Description
Description	This report displays a pie chart for the Credit RWA for the entity under consideration, with drill-downs providing a breakup of the spread of the Credit RWA across asset classes and customers.

7.2.4 Credit RWA by Legal Entity across Time

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	Legal Entity ->Legal Entity, RWA
Dimension Tables	D2022 Legal Entity Consolidation Type, - D003 Date Period wise Dimension,- D1010 Run Dimension ,Run Dimension View ,- D2036 Legal Entity Consolidation Type ,- D2030 Run Type Dimension ,- D2058 Run Dimension View.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report displays a line graph for the Credit RWA for the entity under consideration for various periodic valuesColumns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' is populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application, input data for DIM_RUN.F_REPORTING_FLAG must be provided.

7.2.5 Credit RWA by Asset Class

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	Asset Class Description Level1 - >Asset Class Description
Dimension Tables	D2003 Basel Asset Class, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type, - D2030 Run Type Dimension, - D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report displays a pie chart for the Credit RWA for the entity under consideration across the asset classes of the bank.

7.2.6 Credit RWA by Asset Class across Time

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	Asset Class Description Level1 - >Asset Class Description
Dimension Tables	D2003 Basel Asset Class, ,- D1010 Run Dimension , - D003 Date Period wise Dimension ,Run Dimension View ,- D2036 Legal Entity Consolidation Type ,- D2030 Run Type Dimension ,- D2058 Run Dimension View.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report displays a line graph for the Credit RWA for the entity, for the asset classes of the entity under consideration across time, and various periodic values. Columns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' must be populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application, input data for DIM_RUN.F_REPORTING_FLAG must be provided,

7.2.7 Market RWA by Risk Categories

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1010 Run Dimension, - D1008 Run Dimension ,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D2030 Run Type Dimension ,- D2037 Market Risk Report Line
Fact Tables	F1014 Risk Measures
Description	This report displays a bar graph for the Market RWA for the entity under consideration, across the MR risk categories present in the bank.

7.2.8 Market RWA by Risk Categories across Time

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1010 Run Dimension, - D2037 Market Risk Report Line, - D003 Date Period wise Dimension, Run Dimension View,- D2036 Legal Entity Consolidation Type,- D2030 Run Type Dimension,- D2058 Run Dimension View.

Fact Tables	F1014 Risk Measures
Description	This report displays a line graph for the Market RWA for the entity under consideration, for the Market risk categories present in the bank across time, and various periodic values. Columns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' must be populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application, input data for DIM_RUN.F_REPORTING_FLAG must be provided.

7.3 Counterparty Credit Risk Reports

The Summary tab consists of the following reports:

- Summary
- Counterparty Credit Risk

7.3.1 Summary

The Summary tab consists of the following reports:

- Counterparty Risk Capital Break-up and Trend
- Counterparty Risk Capital by Category
- Counterparty Risk Limit Monitoring

7.3.1.1 Counterparty Credit Risk Capital Break-up & Trend

The details of the report are as follows:

Prompt	Dashboard Prompt.
Column Selector	Period (Monthly, Quarterly, or Yearly).
Drill Down	No Drill
Dimension Tables	D003 Date Period wise Dimension, - D2058 Run Dimension View,- D2022 Legal Entity Consolidation Type.
Fact Tables	F0030 Fact Counterparty Credit Value Adjustments

Description	This report shows the trend for the capital requirement for Capital Credit Risk, Default Risk, and CVA Risk. It shows the trend Monthly, Quarterly, and Yearly of the Capital Requirement. Historical data for capital needs is displayed for Reporting Run for three years. All the values are shown in the reporting currency. Columns DIM_RUN.V_PRODUCT = 'BASEL' and DIM_RUN.F_REPORTING_FLAG = 'Y' must be populated against the DIM_RUN.N_RUN_SKEY, as only these Runs are picked up while showing trend. DIM_RUN.V_PRODUCT is populated by the application, input data for DIM_RUN.F_REPORTING_FLAG must be provided.

7.3.1.2 Counterparty Risk Capital by Category

The details of the report are as follows:

Prompt	Dashboard Prompt.
Column Selector	Description (Counterparty, Counterparty Rating, Asset Class, Industry, or Geography).
Drill Down	Drill Through- This report navigates to a report "Counterparty Risk Capital by Category - Drill" which is used to compare the capital requirement for exposures with other parameters that is, Counterparty Rating, Asset Class, Sector/Industry, and Geography.
Dimension Tables	D1008 Run Dimension, - D2022 Legal Entity Consolidation Type, - D001 Date Dimension ,- D1010 Party Dimension ,- D2004 Basel Credit Ratings ,- D2003 Basel Asset Class ,- D1006 Industry Dimension ,- D1004 Geography Dimension.
Fact Tables	F0030 Fact Counterparty Credit Value Adjustments
Description	This report shows the capital charge contribution based on the exposure towards the Counterparty, Counterparty Rating, Asset Class, Industry, or Geography. The drill through except counterparty is used to compare the capital requirement for exposures with other parameters. The Counterparty Credit Risk Capital, Default Risk Capital, and CVA Risk Capital are reported only for OTC Derivatives and Securities Financing Transactions.

7.3.1.3 Counterparty Risk Limit Monitoring

The details of the report are as follows:

Prompt	Dashboard Prompt.
Column Selector	Description (Counterparty, Counterparty Rating, Party Type, Industry, or Geography).
Drill down	This report navigates to a report, based on dimension clicked, that is used to compare Exposure and Limit Utilization with the parameters that are, Counterparty, Counterparty Rating, Product, Party Type, and Geography. This report shows the distribution of Exposure and Limit Utilization for the given dimensions.

Dimension Tables	D001 Date Dimension, - D1008 Run Dimension ,- D2022 Legal Entity Consolidation Type ,- D1010 Party Dimension ,- D2004 Basel Credit Ratings ,- D20098 Party Type Dimension ,- D1006 Industry Dimension ,- D1004 Geography Dimension.
Fact Tables	F0033 Exposure Limits
Description	This report shows the Exposures and Limit Utilization towards the Counterparty, Counterparty Rating, Party Type, Industry, or Geography. This report also shows the Limit Utilization in percentage as well as visual display through different colors. The green color is displayed where limit utilization is less than 70%, amber for limit utilization between 70% and 100%, and red for utilization greater than 100%. The drill through except Industry is used to compare the capital requirement for Exposures and Limit Utilization with other parameters across the Product. Exposure and Limit Utilization are reported only for OTC Derivatives and Securities Financing Transactions.

7.3.2 Counterparty Credit Risk

Counterparty Credit Risk tab consists of the following reports:

- Derivative by Different Contract Types
- Derivative by Different Asset Class
- EAD By Risk Weight Across Asset Classes
- Replacement Cost

7.3.2.1 Derivative by Different Contract Types

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	CCR Basel Asset Class, CCR Basel Product Types Dimension, CCR Exposure Dimension, CCR Standard Party Type Dimension, Party Dimension, Date Dimension, Legal Entity Consolidation Type, Run Dimension, Netting Agreement Dimension, Basel Methodology Dimension, Fact Entity Information for Prompt.
Fact Tables	CCR Fct Derivatives, CCR Fct Nettable Pool
Description	Report having two levels of drill-down where the first report is on nettable pool level where there is total exposure, On drill, a report on a derivative level with exposure ID is displayed.

7.3.2.2 Derivative by Different Asset Class

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	CCR Basel Asset Class, CCR Basel Product Types Dimension, CCR Exposure Dimension, CCR Standard Party Type Dimension, Party Dimension, Date Dimension, Legal Entity Consolidation Type, Run Dimension, Netting Agreement Dimension, Basel Methodology Dimension, Fact Entity Information for Prompt.
Fact Tables	CCR Fct Derivatives, CCR Fct Nettable Pool
Description	Report having two levels of drill-down where the first report is on nettable pool level where it shows the total exposure, On Drill, a report on a derivative level with exposure ID is displayed.

7.3.2.3   EAD by Risk Weight across Asset Classes

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	CCR Basel Asset Class, CCR Basel Product Types Dimension, CCR Exposure Dimension, CCR Standard Party Type Dimension, Party Dimension, Date Dimension, Legal Entity Consolidation Type, Run Dimension, Netting Agreement Dimension, Basel Methodology Dimension, Fact Entity Information for Prompt.
Fact Tables	CCR Fct Derivatives, CCR Fct Nettable Pool
Description	Report having two levels of drill-down where the first report is on nettable pool level where the total exposure is displayed, On Drill, a report on a derivative level with exposure ID is displayed.

7.3.2.4   Replacement Cost

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	CCR Basel Asset Class, CCR Basel Product Types Dimension, CCR Exposure Dimension, CCR Standard Party Type Dimension, Party Dimension, Date Dimension, Legal Entity Consolidation Type, Run Dimension, Netting Agreement Dimension, Basel Methodology Dimension, Fact Entity Information for Prompt.

Fact Tables	CCR Fct Derivatives, CCR Fct Nettable Pool
Description	Report having two levels of drill-down where the first report is on nettable pool level where total replacement cost is displayed, On Drill a report on a derivative level with exposure ID is displayed.

7.4 Market Risk – FRTB Reports

- Market Risk - FRTB
- Risk Measure Deep Dive
- Risk Trend Reports

7.4.1 Market Risk – FRTB

This tab consists of the following reports:

- Total Risk Charge by Trading Desk
- Total Risk Charge Breakup by Risk Class
- Risk Class Breakage by Trading Desk(s)
- Risk Charge by Trading Desk and Risk Class

7.4.1.1 Total Risk Charge by Trading Desk

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D20105 Trading Desk Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension,- D20106 Market Risk Class Dimension.
Fact Tables	F7002 Fact Regulatory Risk Class Charge
Description	This Chart is drawn over the calculated percentage. Users should be able to see the respective percentage and the risk charge amount by hovering the mouse over the pie chart.

7.4.1.2 Total Risk Charge Breakup by Risk Class

The details of the report are as follows:

Prompts	Dashboard Prompt

Drilldown Path	No Drill Through
Dimension Tables	D20106 Market Risk Class Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension.
Fact Tables	F7002 Fact Regulatory Risk Class Charge
Description	Pie Chart is to be drawn over the calculated percentage. Users should be able to see the respective percentage and the risk charge amount by hovering the mouse over the pie chart.

7.4.1.3   Risk Class Breakage by Trading Desk(s)

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D20106 Market Risk Class Dimension,- D20105 Trading Desk Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension.
Fact Tables	F7002 Fact Regulatory Risk Class Charge
Description	The chart is to be drawn over the calculated percentage. User should be able to see the respective percentage and the risk charge amount by hovering the mouse over the pie chart.

7.4.1.4   Risk Charge by Trading Desk and Risk Class

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D20106 Market Risk Class Dimension,- D20105 Trading Desk Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension.
Fact Tables	F7002 Fact Regulatory Risk Class Charge
Description	The graph is built by stacking the Trading Desks that is, the whole bar against each Risk Class is Total Risk Charge for that risk class across all the trading desks, further, the risk charge of each trading desk is shown by using different colors for each trading desk.

7.4.2   Risk Measure Deep Dive

This tab consists of the following reports:

- Risk Charge by Trading Desk
- KB Per Bucket

7.4.2.1   Risk Charge by Trading Desk

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D20105 Trading Desk Dimension,- D20106 Market Risk Class Dimension,- D20104 Market Risk Charge Type Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension.
Fact Tables	F7002 Fact Regulatory Risk Class Charge
Description	The graph shows the total Risk Charge amount and contribution percentage. For example, Hovering the mouse over the indicated part (orange color) should show the Risk Charge amount as well as the percentage contribution.

7.4.2.2   KB Per Bucket

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D20105 Trading Desk Dimension,- D20106 Market Risk Class Dimension,- D20104 Market Risk Charge Type Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension
Fact Tables	F7001 Fact Regulatory Bucket Capital Charge
Description	Graph Shows KB Charge amount for each bucket

7.4.3   Risk Trend Reports

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through

Dimension Tables	D0011 Date Dimension,- D2036 Legal Entity Consolidation Type,- D1008 Run Dimension,- D20106 Market Risk Class Dimension,- D20105 Trading Desk Dimension,- D001 Date Dimension.
Fact Tables	F7002 Fact Regulatory Risk Class Charge
Description	The table is at Risk Class level granularity. Hence the risk charge across each Risk Class is to be calculated by aggregating the risk measures that is, delta, vega, curvature across every Risk Class.

7.5   Capital and Buffers

This tab consists of the following reports:

- Capital Buffer Analysis
- Regulatory Capital Components Summary
- Capital Conservation Summary
- Capital Ratios Summary

7.5.1   Capital Buffer Analysis

The capital buffer analysis is divided into two parts: Required Buffer Analysis and Available Capital Buffer Analysis. These two reports (Required Buffer Analysis and Capital Buffer Analysis) include both required and available buffers (all three buffers). It will help in analyzing whether the buffers are maintained to meet the regulatory requirement or not, and by how much is the available buffer in excess or shortfall. In either case of shortfall or excess, reports can help to make decisions and take any action affecting the buffer values. For example, any change the capital structure by raising new capital or retaining capital, or change the RWA.

The details of the report are as follows:

7.5.1.1   Required Buffer Details

Prompt	Dashboard prompt
Drilldown path	No Drill Through
Dimension Tables	D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type,- D2012 Standard Accounting Head Dimension.
Fact Tables	F3002 Fact Standard Accounting Head
Description	This report shows the required buffer for each of the three buffers separately that is, capital conservation buffer, countercyclical buffer, and additional loss absorbency buffer. The required buffer is reported in both amounts and percentage terms.

7.5.1.2 Available Buffer Details

Prompt	Dashboard prompt
Drilldown path	No Drill Through
Dimension Tables	D2012 Standard Accounting Head Dimension,- D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type.
Fact Tables	F3002 Fact Standard Accounting Head
Description	This report shows the available buffer for capital conservation buffer, countercyclical buffer, and additional loss absorbency buffer, all combined in one line item. This report shows available buffer in both amounts and percentage, the status of buffer requirement met, and percentage of Shortfall/Excess, if any.

7.5.2 Regulatory Capital Components Summary

The details of the report are as follows:

Prompt	Dashboard prompt
Drilldown path	This report can be drilled through for a detailed breakup of Common Equity Tier 1 Capital, Additional Tier 1 Capital, Total Tier 1 Capital, Tier 2 Capital, and Total Capital.
Dimension Tables	D2012 Standard Accounting Head Dimension,- D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type.
Fact Tables	F30021 Fact Standard Accounting Head - CAPCALC
Description	The report gives a quick overview of the various capital line items in millions that are, Common Equity Tier 1 Capital, Additional Tier 1 Capital, Total Tier 1 Capital, Tier 2 Capital, and Total Capital. Capital Adequacy Ratio reported as a percentage will help to compare it to the required percentage and draw a conclusion on whether they are meeting CAR or not. If the available CAR value is not desirable (either too low or too high), to make adequate changes to the capital structure or RWA.

7.5.3 Capital Conservation Summary

The details of the report are as follows:

Prompt	Dashboard prompt
Drilldown path	No Drill Through
Dimension Tables	D1008 Run Dimension,- D2036 Legal Entity Consolidation Type,- D2012 Standard Accounting Head Dimension,- D001 Date Dimension.

Fact Tables	F3002 Fact Standard Accounting Head
Description	This report helps to reach the Retained Earnings applicable to next fiscal year's earnings after tax. This report is in the form of a table that shows the Capital Conservation Ratio required because of not being able to meet the Required Total Capital Buffer.
	The report shows different slabs (four quartiles) for Sum of Required CET1 and Available Total Capital Buffer. Capital Conservation Ratio applicable each of these slabs as per Basel III guidelines based on the CET1 Ratio held by the client. The applicable slab is highlighted. The highlighted slab gives information about the Capital Conservation Ratio that must be applied.

7.5.4 Capital Ratios Summary

The details of the report are as follows:

Prompt	Dashboard prompt
Drilldown path	No Drill Through
Dimension Tables	D2012 Standard Accounting Head Dimension,- D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type
Fact Tables	F3002 Fact Standard Accounting Head
Description	The Report provides the following Capital Information:
	Total risk-weighted assets
	Common Equity Tier 1 capital
	Additional Tier 1 capital
	Total Tier 1 capital
	Tier 2 capital
	Total capital
	Capital conservation buffer reported as an aggregate of Capital conservation buffer, Countercyclical buffer, and Additional loss absorbency.

7.6 Large Exposures

This tab consists of the following Pages:

- Large Exposures
- Counterparty Analysis
- Relationship

• Counterparty Trends

7.6.1 Large Exposures

This tab consists of the following reports:

• Tiles

• Top N Counterparties by Net Exposure

• Industries Distribution

• Breach Bubble

• Distribution By Breach

• Counterparties by Additional Exposure

• Counterparties by Exempted Exposure

7.6.1.1 Tiles

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1010 Run Dimension, - D001 Date Dimension, - D1001 Legal Entity Consolidation Type.
Fact Tables	F0002 Fact Party Group For Large Exposure, - F0006 Fact Large Exposure Processing Capital Info, - F0008 Fact Entity Information for Prompt.
Description	Tiles showing Total Asset, Total Capital, Tier 1 Capital, Number of large exposures, Number of breaches.

7.6.1.2 Top N Counterparties by Net Exposure

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1021 Party Dimension Group
Fact Tables	F0002 Fact Party Group For Large Exposure

Description	This Bar Graph lists the top N Counterparties with net Exposures.

7.6.1.3 Industries Distribution

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1020 Industry Dimension Party Level
Fact Tables	F0001 Fact Counterparty Exposure
Description	This Tree Graph will show the distribution of counterparties by industry by net exposures.

7.6.1.4 Breach Bubble

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1028 Bands Dimension Party Group
Fact Tables	F0002 Fact Party Group For Large Exposure
Description	This Bubble graph shows the probability of a breach.

7.6.1.5 Distribution by Breach

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1020 Industry Dimension Party Level, - D1001 Legal Entity Consolidation Type, - D001 Date Dimension, - D1010 Run Dimension, - D1001 Legal Entity Consolidation Type.

Fact Tables	F0001 Fact Counterparty Exposure
Description	This report shows a summary of breaches by different industries.

7.6.1.6 Counterparties by Additional Exposure

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1021 Party Dimension Group, - D1001 Legal Entity Consolidation Type, - D001 Date Dimension, - D1010 Run Dimension, - D1001 Legal Entity Consolidation Type.
Fact Tables	F0002 Fact Party Group For Large Exposure
Description	This report shows a summary of additional exposure and additional exposure /tier-1%.

7.6.1.7 Counterparties by Exempted Exposure

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1021 Party Dimension Group, - D1001 Legal Entity Consolidation Type, - D001 Date Dimension, - D1010 Run Dimension, - D1001 Legal Entity Consolidation Type.
Fact Tables	F0002 Fact Party Group For Large Exposure
Description	This report shows the summary Gross Exposure Exempted Amount, Net Exposure Exempted Amount, Exempted Gross/Tier-1 %, Exempted Net/Tier-1 %.

7.6.2 Counterparty Analysis

This tab consists of the following reports:

- Tiles
- G-1 Gross Expo By Product
- G-2 Repo & reverse repo exposure

- G-3 Repo & reverse repo exposure
- G-4 Derivative exposure
- G-5 Risk shifting
- M-1 Eligible Collateral
- M-2 General Risk Mitigants

7.6.2.1 Tiles

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1010 Run Dimension, - D001 Date Dimension,- D1001 Legal Entity Consolidation Type,- D1016 Basel Product Type Dimension,- D1026 Exposure Mitigant Mapping-Fsi Mitigants,- D1027 FSI Account Placed Collateral Map,- D1021 Party Dimension Group,- F0006 Fact Large Exposure Processing Capital Info.
Fact Tables	F0002 Fact Party Group For Large Exposure, - F0003 Fact Large Exposure Processing Account Details, - F0009 Fact Party Group Members Mapping Processing Table.
Description	These graphs show a single metric representing the G1, G2, G3, G4, G5, M1, and M2.

7.6.2.2 G-1 Gross Expo by Product

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1016 Basel Product Type Dimension
Fact Tables	F0003 Fact Large Exposure Processing Account Details
Description	This Bar graph shows the gross exposure by a different product.

7.6.2.3 G-2 Repo & reverse repo exposure

The details of the report are as follows:

Prompts	Dashboard Prompt

Drilldown Path	No Drill Through
Dimension Tables	D1026 Exposure Mitigant Mapping-Fsi Mitigants,- D1016 Basel Product Type Dimension,- D1027 FSI Account Placed Collateral Map.
Fact Tables	F0003 Fact Large Exposure Processing Account Details.
Description	This pie chart shows the repo and reverse repo by exposure.

7.6.2.4   G-3 Sec lending & borrowing

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1026 Exposure Mitigant Mapping-Fsi Mitigants,- D1016 Basel Product Type Dimension,- D1027 FSI Account Placed Collateral Map.
Fact Tables	F0003 Fact Large Exposure Processing Account Details
Description	This graph shows the gross exposure for SFT Transaction.

7.6.2.5   G-4 Derivative exposure

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1025 Exposure Underlying Type Dimension, - D1016 Basel Product Type Dimension.
Fact Tables	F0003 Fact Large Exposure Processing Account Details
Description	The bar chart shows the gross exposures for derivatives based on underlying type.

7.6.2.6   G-5 Risk shifting

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1021 Party Dimension Group
Fact Tables	F0009 Fact Party Group Members Mapping Processing Table
Description	The bar chart shows the risk shifting across the mitigant type of exposures.

7.6.2.7   M-1 Eligible Collateral

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1021 Party Dimension Group
Fact Tables	F0009 Fact Party Group Members Mapping Processing Table
Description	The bar chart shows the gross exposure for collateral as a mitigant.

7.6.2.8   M-2 General Risk Mitigants

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1021 Party Dimension Group
Fact Tables	F0009 Fact Party Group Members Mapping Processing Table

Description	The bar chart shows the gross exposure for other mitigant.

7.6.3   Relationship

This tab consists of the following reports:

- A-1 Economic Interdependence
- A2- Control Relationship

7.6.3.1   A-1 Economic Interdependence

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1004 Party Dimension,- D1021 Party Dimension Group,- D1028 Regulatory Party Relationship Type Dimension
Fact Tables	F0010 Party Relationship,- F0009 Fact Party Group Members Mapping Processing Table
Description	This pie chart shows the economic interdependence between parties

7.6.3.2   A2- Control Relationship

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1004 Party Dimension,- D1021 Party Dimension Group,- D1028 Regulatory Party Relationship Type Dimension.
Fact Tables	F0010 Party Relationship,- F0009 Fact Party Group Members Mapping Processing Table.
Description	This pie shows the parent-child relationship between different parties

7.6.4 Counterparty Trends

This tab consists of the following reports:

- Trend analysis of Gross & net expo
- Trend On No Of Large Exposure

7.6.4.1 Trend analysis of Gross & net expo

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D001 Date Dimension,- D1010 Run Dimension,- D1001 Legal Entity Consolidation Type,- D1021 Party Dimension Group.
Fact Tables	F0002 Fact Party Group For Large Exposure
Description	The line chart shows the gross and net exposure trend on the number of exposure with changing time.

7.6.4.2 Trend On No Of Large Exposure

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D001 Date Dimension,- D0011 Date Dimension,- D1010 Run Dimension,- D1001 Legal Entity Consolidation Type.
Fact Tables	F0002 Fact Party Group For Large Exposure
Description	The line chart shows the trend on the number of exposure with changing time

7.7 Leverage Ratio

This tab consists of the following reports:

- Leverage Ratio Analysis

- Details of Monthly Leverage Ratio

7.7.1 Leverage Ratio Analysis

The details of the report are as follows:

Prompt	Dashboard prompt
Drilldown path	No Drill Through
Dimension Tables	D2012 Standard Accounting Head Dimension,- D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type.
Fact Tables	F3002 Fact Standard Accounting Head
Description	Leverage Ratio is a ratio, which checks on building up excessive on- and off-balance sheet leverage. This is calculated as the average monthly leverage ratio calculated over the quarter. The monthly leverage ratio is calculated as Capital Measure by Exposure Measure. The report provides the Leverage Ratio for an entity and helps the entity to analyze whether they have met the prescribed leverage ratio as mentioned in Basel. The report will display the Regulatory Leverage ratio and the three-month Leverage ratio under the Heading Regulatory Leverage Ratio, Leverage Ratio, Leverage Ratio for the previous month, and Leverage Ratio for the Second previous month, respectively.

7.7.2 Details of Monthly Leverage Ratio

The details of the report are as follows:

Prompt	Dashboard prompts + prompt 1
Drilldown path	For Exposure Measure- Drill 2, On drilling through - Capital Measure, it will show the breakup of different capital measures viz. Common Equity Tier 1 Capital.
Dimension Tables	D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type,- D2012 Standard Accounting Head Dimension.
Fact Tables	F3002 Fact Standard Accounting Head
Description	This report summarizes the Exposure Measure and Capital measure for a selected Date and Run Skey and will display the three monthly leverage ratios.

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8 Pillar II Dashboard and Reports

Every bank needs to comply with the Pillar II Requirement, in addition to the Pillar 1 requirement of meeting the minimum capital requirement. Pillar II encompasses a comparison of the regulatory computed capital with the economic capital and the results published post a stress test. These stress tests are prescribed by the regulator, or by the internal audit team of the bank.

The Pillar II Dashboard and Reports provide the bank with a series of reports, which help the bank in complying with the ICAAP requirements. The high-level classification of the Pillar II Reports are as follows:
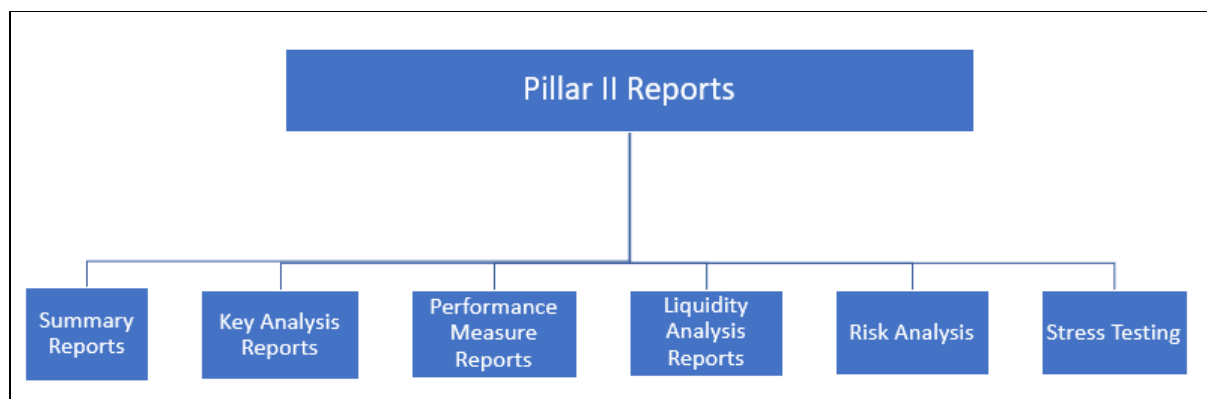
The details of the various Pillar II Reports are as per the following sections:

8.1 Summary Reports

8.1.1 Required Capital

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic, Org Structure
Fact Tables	Standard Account Head Fact, Economic Capital Summary Fact.
Description	This clustered bar diagram displays the Total balance of Regulatory & Economic Capital for Baseline and Stress scenarios, across time.

8.1.2 Operational Risk Capital Analysis – Regulatory

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic and Org Structure.
Fact Tables	Standard Account Head Fact
Description	This clustered bar diagram displays the Operational Risk Capital for Baseline and Stress scenarios, across time.

8.1.3 Operational Risk Capital Analysis - Economic

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic and Org Structure.
Fact Tables	Economic Capital Summary Fact
Description	This clustered bar diagram displays the Operational Risk Capital for Baseline and Stress scenarios, across time.

8.1.4 Capital Analysis across Scenarios

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Stress Scenario, Org Structure, and Standard Account Head.
Fact Tables	Standard Account Head Fact
Description	This clustered bar diagram displays the Credit, Market, Operational, and Interest rate Risk on Banking Book (choose anyone from the dropdown) for Baseline and Stress scenarios, across time.

8.1.5 Key Indicators - Total Assets Balance Sheet Across Scenarios

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run, Reporting Line, and Org Structure.
Fact Tables	Balance Measures in Reporting Currency
Description	This clustered bar diagram displays the Total balance of Assets for Baseline and Stress scenarios, across time, and the percentage change between the two scenarios.

8.1.6 Key Indicators - Total Customer Assets Balance Sheet across Scenarios

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run, Reporting Line, and Org Structure.
Fact Tables	Balance Measures in Reporting Currency
Description	This clustered bar diagram displays the Total balance of Customer Assets for Baseline and Stress scenarios, across time, and the percentage change between the scenarios.

8.1.7 Break-up of Total Assets

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Time Dimension Hierarchy, Reporting Line, Org Structure, and Run Generic.

Fact Tables	Balance Measures in Reporting Currency
Description	This report shows a summary of a breakup by different asset classes.

8.2   Key Analysis Reports

- Credit Risk Variance Analysis across Basel Asset Class - Expected Loss
- Credit Risk Variance Analysis across Basel Asset Class - Unexpected Loss
- Credit Risk Variance Analysis across Basel Asset Class - Weighted Average LGD
- Credit Risk Variance Analysis across Basel Asset Class - Weighted Average PD

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Basel Asset Class, Run, and Org Structure
Fact Tables	Non-Sec Exposures Fact
Description	This table displays the selected Credit Risk measure across Basel Asset classes and the variance (as a %) between the Baseline & Stress values for these measures. These measures are displayed in a tabular form across time. The Credit Risk measures that can be chosen from a dropdown are as follows: ▪ Expected Loss ▪ Unexpected Loss ▪ Weighted Average LGD ▪ Weighted Average PD ▪ Color Codes: RED - The variance (as a %) of stress values from baseline values is greater than 10%. ORANGE - The variance (as a %) of stress values from baseline values is greater than 5% and less than and equal to 10%. YELLOW - The variance (as a %) of stress values from baseline values is equal to 0% and less than and equal to 5%. GREEN - The variance (as a %) of stress values from baseline values is Negative that is, has decreased.

8.2.1 Credit Exposure Analysis across Basel Asset Class - Allowance for Loan and Lease Losses

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Basel Asset Class, Run Generic, Time Dimension Hierarchy, and Org Structure.
Fact Tables	Account Details Fact
Description	This report shows a summary of the Credit Exposure Analysis across Basel Asset Class.

8.2.2 Credit Exposure Analysis across Basel Asset Class - Net Loans and Advances

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Basel Asset Class, Run, and Org Structure.
Fact Tables	Account Details Fact
Description	This table displays the Credit Risk exposure across Basel Asset classes and time and the variance (as a %) between the Baseline & Stress values across portfolios. The type of exposure/measure can be chosen from a dropdown with choices viz.: ▪ Allowance for Loan and Lease Losses ▪ Net Loans and Advances Color Codes: GREEN - The variance (as a %) of stress values from baseline values greater than 10%. YELLOW - The variance (as a %) of stress values from baseline values is greater than 5% and less than and equal to 10%. ORANGE - The variance (as a %) of stress values from baseline values is equal to 0% and less than and equal to 5%. RED - The variance (as a %) of stress values from baseline values is Negative that is, has decreased.

8.2.3 Portfolio Analysis across Asset Classes - Portfolio Value

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Org Structure, Market Risk Asset Class, Run Generic, and Time Dimension Hierarchy.
Fact Tables	Market Risk Factors Outputs Fact
Description	This report shows a summary of Portfolio Analysis across Assets.

8.2.4 Portfolio Analysis across Assets - Value at Risk

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Market Risk Asset Class, Run Generic, and Org Structure.
Fact Tables	Market Risk Factors Outputs Fact
Description	This table displays Portfolio measures for Asset classes across time and the percentage change between the Baseline & Stress scenarios across portfolios. The types of Portfolio measures that can be chosen from a dropdown are as follows: ▪ Portfolio Value ▪ Value at Risk Color Codes: RED – The variance (as a %) of stress values from baseline values is greater than 10%. ORANGE – The variance (as a %) of stress values from baseline values is greater than 5% and less than and equal to 10%. YELLOW – The variance (as a %) of stress values from baseline values is equal to 0% and less than and equal to 5%. GREEN – The variance (as a %) of stress values from baseline values is Negative that is, has decreased.

8.2.5 Retail Delinquency Analysis

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Org Structure, Delinquency Band, and Run.
Fact Tables	Non-Sec Exposures Fact
Description	This table displays the retail delinquency across delinquency bands and time. The variance (as a %) between the Baseline & Stress results is also displayed.

8.2.6 Wholesale Delinquency Analysis

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Org Structure, Basel Credit Rating, and Run.
Fact Tables	Non-Sec Exposures Fact
Description	This table displays the wholesale delinquency across rating categories and time. The variance (as a %) between the Baseline & Stress results is also displayed.

8.2.7 Resources to Absorb losses

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Reporting Line, Org Structure, and Run Generic.
Fact Tables	Income or Expense Measures in Reporting Currency
Description	This tabular report displays the Pre-Provision Net Revenue across time.

8.2.8 Loan and Security Categories to be included in the Loss Estimate

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Org Structure, Product, and Run.
Fact Tables	Credit Loss Forecast Fact
Description	This tabular report displays the loss estimates on different assets displayed across time. The products are displayed in a hierarchical format with a drill-down capability.

8.3 Performance Measure Reports

8.3.1 Return on Total Assets

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic and Org Structure.
Fact Tables	ROTA
Description	This clustered bar diagram displays the Return on Total Assets for different years under Baseline and Stress Scenarios. The report is across the Bank's legal entities.

8.3.2 Return on Capital Employed

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through

Dimension Tables	Run Generic and Org Structure.
Fact Tables	ROCE
Description	This clustered bar diagram displays the Return on Capital Employed for different years under Baseline and Stress Scenarios. This report is across the Bank's legal entities.

8.3.3 Risk-Weighted Assets & RAROC

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Org Structure and Run Generic.
Fact Tables	RAPM
Description	This clustered bar diagram displays the Risk Adjustment Return on Capital (RAROC) employed and Risk-weighted assets for different years under Baseline and Stress scenarios. This report is across the Bank's legal entities.

8.3.4 Risk-Adjusted Performance Measures across Legal Entities - Baseline

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic and Org Structure.
Fact Tables	RAPM
Description	This clustered bar diagram displays the Bubble chart that displays a projected Risk-Adjusted Return on Capital (RAROC) employed, Return on Risk-Adjusted Return on Capital (RORAC), and RARORAC (Risk Adjustment Return on Risk-Adjusted Capital).

	This is for different Legal Entities for different years under the Baseline and Stress scenario.

8.3.5 Risk-Adjusted Performance Measures across Legal Entities - Stress

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic and Org Structure.
Fact Tables	RAPM
Description	This clustered bar diagram displays the Bubble chart that displays a projected Risk-Adjusted Return on Capital (RAROC) employed, Return on Risk-Adjusted Return on Capital (RORAC), and RARORAC (Risk Adjustment Return on Risk-Adjusted Capital). This is for different Legal Entities for different years under the Baseline and Stress scenario

8.3.6 Key Performance Indicators

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run Generic
Fact Tables	ROTA,- RAPM
Description	This table displays yearly Key Performance indicators like Return on Total Assets, Return on Risk-Adjusted Assets, and Risk-Adjusted Return on capital for Baseline and Stress Scenario across different periods along with the Percentage change (Better/Worse) between Baseline & Stress Scenario.

8.3.7 Performance Analysis - Variance Analysis RWA

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Reporting Line, Run Generic, Org Structure, and Scenario.
Fact Tables	Balance Measures in Reporting Currency, - Income/Expense Measures in Reporting Currency, Capital Balance Measures in Reporting Currency.
Description	This table displays the yearly projected measures for Baseline and Stress Scenario and Percentage change (Better/Worse) between Baseline & Stress Scenario.

8.3.8 Performance Analysis - Variance Analysis RWA Excluded

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Reporting Line, Run Generic, Org Structure, Scenario
Fact Tables	Balance Measures in Reporting Currency, - Income/Expense Measures in Reporting Currency, Capital Balance Measures in Reporting Currency.
Description	This table displays the yearly projected measures for Baseline and Stress Scenario and Percentage change (Better/Worse) between Baseline & Stress Scenario.

8.4 Liquidity Analysis Reports

8.4.1 Liquidity Gap Analysis

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Result Bucket, Run, and Org Structure
Fact Tables	Liquidity Risk Base Facts

Description	This clustered bar diagram displays the Liquidity gap (Net & Cumulative) Analysis of the Bank, across Time Buckets.

8.4.2   Liquidity Ratios

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Run and Org Structure.
Fact Tables	Liquidity Ratio Summary Facts
Description	This clustered bar diagram displays the Liquidity ratios (Liquidity Coverage Ratio and Net Stable Funding Ratio) of the Bank, across different Time Buckets.

8.4.3   Liquidity Coverage Ratio by Significant Currency

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Calendar, LCR -, Currency, Run Generic, Time Dimension Hierarchy, Org Structure, and Run Generic.
Fact Tables	Liquidity Ratio Summary Facts, Aggregate Cash Flow Facts
Description	This clustered bar diagram displays the Liquidity Coverage Ratio of the Bank, for different currencies for baseline and Stress scenarios.

8.4.4   Net Stable Funding Ratio Components

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	Org Structure, Run, and Run Generic.

Fact Tables	Liquidity Ratio Summary Facts
Description	This clustered bar diagram displays the Available stable funding under Baseline and Stress scenarios and compares it with the required stable funding under Baseline and Stress scenarios.

8.5 Risks Analysis

This tab consists of the following reports:

- Risk Identification
- Risk Materiality Assessment
- Comparison of Regulatory Capital & ICAAP Results
- Capital Requirements Vs. Available Capital
- Bucket-wise Liquidity Gap
- Bucket wise Re-pricing Gap
- Measures of Concentration Risk
- Concentration Risk Analysis
- Credit Concentration Risk Stress Testing Analysis

8.5.1 Risk Identification

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D2036 Risk Type Dimension, - D1009 Line of Business Dimension, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1002 Customer Dimension.
Fact Tables	F40002 Fact Risk Type Score For LOB, - F40001 Fact Risk Type Score For LE, - F4001Fact Risk Type Score For LE.
Description	This report helps identify the types of risks faced by the entity under consideration, displayed across subsidiaries or Lines of Businesses (LOBs).

8.5.2 Risk Materiality Assessment

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D2050 Risk Type Dimension, - D1009 Line of Business Dimension, - D1002 Customer Dimension, - D1008 Run Dimension,- D001 Date Dimension,- D2036 Legal Entity Consolidation Type.
Fact Tables	F4001Fact Risk Type Score For LE, - F4002 Fact Risk Type Score For LOB.
Description	This report helps identify the severity of risks faced by the entity under consideration, displayed across subsidiaries or LOBs.

8.5.3 Comparison of Regulatory Capital & ICAAP Results

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D2050 Risk Type Dimension, - D1008 Run Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type,- D2030 Run Type Dimension,- D2022 Standard Accounting Head Dimension.
Fact Tables	F0018 Fact EC Summary, - F3002 Fact Standard Accounting Head.
Description	This report shows the comparison between the regulatory capital, the undiversified economic capital, and the diversified economic capital for the bank.

8.5.4 Capital Requirements vs. Available Capital

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D001 Date Dimension, - D1008 Run Dimension, - D2030 Run Type Dimension,- D2036 Legal Entity Consolidation Type,- D2022 Standard Accounting Head Dimension.
Fact Tables	F0018 Fact EC Summary, - F30021 Fact Standard Accounting Head – CAPCALC.
Description	This report shows in a tabular format, the economic and regulatory capital values, as well as the available total and tier I capital. It also depicts the comparison between the

	available capital, the required economic and regulatory capital values across two different periods.

8.5.5   Bucket-wise Liquidity Gap

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1008 Run Dimension, - D2036 Legal Entity Consolidation Type, - D2030 Run Type Dimension, - D001 Date Dimension,- D2050 Risk Type Dimension,- D2052 LR IRR Banking Book Dimension.
Fact Tables	F0019 Fact LR IRR Banking Book, - F0013 Fact LR IRR Banking Book.
Description	This report shows the bucket wise liquidity gap reports.

8.5.6   Bucket-wise Re-pricing Gap

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1008 Run Dimension, - D001 Date Dimension, - D2030 Run Type Dimension,- D2036 Legal Entity Consolidation Type,- D2050 Risk Type Dimension,- D2052 LR IRR Banking Book Dimension.
Fact Tables	F0019 Fact LR IRR Banking Book, - F0013 Fact LR IRR Banking Book.
Description	This report shows the re-pricing gap.

8.5.7   Measures of Concentration Risk

The details of the report are as follows:

Prompts	Dashboard Prompt

Drilldown Path	No Drill Through
Dimension Tables	D2024 Concentration Measure Dimension, - D1008 Run Dimension, - D001 Date Dimension,- D2036 Legal Entity Consolidation Type,- D2030 Run Type Dimension,- D2025 Concentration Type Dimension.
Fact Tables	F0024 Exposure Measures, - F0023 Exposure at Default Pre-Mitigation, - F0001 Concentration Risk.
Description	This report shows the concentration values across LOBs, across various concentration measures.

8.5.8　Concentration Risk Analysis

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1006 Industry Dimension, - D2025 Concentration Type Dimension, - D1008 Run Dimension,- D001 Date Dimension,- D2036 Legal Entity Consolidation Type,- D1004 Geography Dimension, D2065 Customer Type Dimension.
Fact Tables	F0028 Fact Concentration Risk Calculation
Description	This report shows the concentration values across the Customer type and concentration type, across various concentration measures.

8.5.9　Credit Concentration Risk

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D2010 Basel Product Types, - F0024 Exposure Measures, - D1008 Run Dimension, - D001 Date Dimension,- D2036 Legal Entity Consolidation Type,- D2030 Run Type Dimension, Industry Dimension, Lob Dimension, Country Dimension.
Fact Tables	F0023 Exposure at Default Pre-Mitigation
Description	This report shows the concentration values across Product types, across various concentration measures.

8.6 Stress Testing

This tab consists of the following reports:

- Comparison of Capital Head

- Comparison of RWA

- Comparison of Credit RWA by LOB

- Comparison of Credit RWA (Incl. Sec) by Legal Entity

- Comparison of Credit RWA by Asset Class

- Comparison of Market RWA by Risk Categories

- Comparison of Capital Head

8.6.1 Comparison of Capital Head

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D2022 Standard Accounting Head Dimension, - D1010 Run Dimension, - D2022 Legal Entity Consolidation Type,- D001 Date Dimension,- D2044 Stress Scenario Dimension,- D1008 Run Dimension.
Fact Tables	F30021 Fact Standard Accounting Head - CAPCALC
Description	This report shows in a tabular format, the different values required for computation of Capital Adequacy Ratio (CAR), the Tier 1 capital ratio, the Total Eligible Capital, and the total RWA for the baseline condition and the selected stress scenario.

8.6.2 Comparison of RWA

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	View Customer Legal Entity, Standard Accounting Head, - D1010 Run Dimension, Previous Quarters Dimension.

Fact Tables	Fact Standard Accounting Head
Description	This report shows as a bar graph, the comparison between values applicable for computation of the Credit, Market, and Operational risk RWAs in the baseline and the selected stress scenario.

8.6.3   Comparison of Credit RWA by LOB

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1009 Line of Business Dimension, - D2003 Basel Asset Class, - D1010 Run Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows as a bar graph, the comparison of the values applicable for computation of Credit RWA in the baseline and the selected stress scenario, across the LOBs of the bank.

8.6.4   Comparison of Credit RWA (Incl. Sec) by Legal Entity

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1009 Line of Business Dimension, - D2003 Basel Asset Class, - D1010 Run Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows as a bar graph, the comparison of the values that are applicable for Credit RWA computation in the baseline and the selected stress scenario for the entity under consideration.

8.6.5   Comparison of Credit RWA by Asset Class

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D2003 Basel Asset Class, - D2010 Basel Product Types, - D1010 Run Dimension, - D001 Date Dimension,- D2036 Legal Entity Consolidation Type,- D1002 Customer Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows as a bar graph, the comparison between values applicable for Credit RWA computation in the baseline and the selected stress scenario, across the asset classes of the bank.

8.6.6   Comparison of Market RWA by Risk Categories

The details of the report are as follows:

Prompts	Dashboard Prompt
Drilldown Path	No Drill Through
Dimension Tables	D1010 Run Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type,- D2044 Stress Scenario Dimension,- D1008 Run Dimension,- D2037 Market Risk Report Line.
Fact Tables	F1014 Risk Measures
Description	This report shows as a bar graph, the comparison between values applicable for computation of the Market RWA in the baseline and the selected stress scenario, for the various Market risk categories.

9 Pillar III Disclosures

Every bank needs to comply with the Pillar III Requirement, wherein they have to publicly disclose their capital adequacy details. The Pillar III Requirement has different reporting formats, as prescribed by the regulator, for the various reports.

The Pillar III Dashboard and Reports provides the bank with a series of pre-defined reports, which help the bank in complying with the Pillar III requirements, using the reporting format of BCBS. The high-level classification of the Pillar III Reports is as follows:
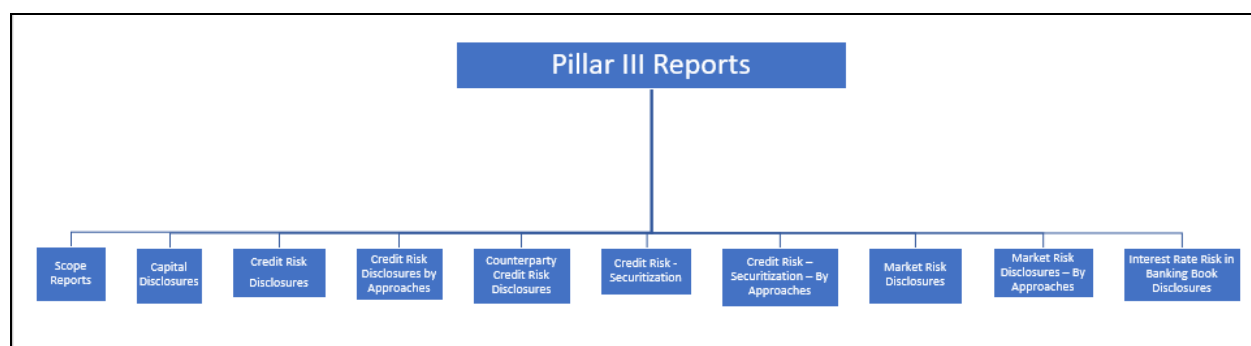
The details of the various Pillar III Reports are as per the following sections:

9.1 Scope Reports

This section reports the surplus capital available with insurance subsidiaries, the associated deficit capital available with all subsidiaries, and aggregate amounts (like current book value) of the firm's total interest in insurance entities (which are risk-weighted) and the shareholding information. The reports under this section are as follows:

9.1.1 SC - 1D - Subsidiary Wise Surplus Capital Report

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D1002 Customer Dimension, - D2036 Legal Entity Consolidation Type, - D2049 Basel Customer Type Dimension, - D2065 Customer Type Dimension, - D1008 Run Dimension, - D001 Date Dimension, - D2064 Basel Customer Type Dimension.
Fact Tables	F0009 Fact Entity Info
Description	This report displays the surplus capital available with insurance subsidiaries.

9.1.2   SC - 1E - Subsidiary Wise Capital Deficiency

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2036 Legal Entity Consolidation Type, - D001 Date Dimension, - D1008 Run Dimension, - D2049 Basel Customer Type Dimension, - D1002 Customer Dimension.
Fact Tables	F0009 Fact Entity Info, - F0006 Fact Entity Info)
Description	This reports the deficit capital associated with all subsidiaries.

9.2   Capital Disclosures Reports

9.2.1   CS - 2BE - Capital Structure

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2022 Standard Accounting Head Dimension, - D2030 Run Type Dimension, - D2053 Capital Computation Group Dimension,- D001 Date Dimension,- D2022 Legal Entity Consolidation Type,- D1008 Run Dimension,- D2012 Standard Accounting Head Dimension.
Fact Tables	F3002 Fact Standard Accounting Head, - F30021 Fact Standard Accounting Head - CAPCALC).
Description	This report details the components of capital like Tier 1, Tier 2, and Tier 3 capital (wherever applicable) as well as Total Eligible Capital, and the various deductions as applicable.

9.2.2   CS - 3BF - Capital Adequacy

Prompt	Dashboard Prompt

Drill down	No Drill Through
Dimension Tables	D2008 Basel Methodology Dimension, - D2003 Basel Asset Class ,- D2036 Legal Entity Consolidation Type ,- D2022 Legal Entity Consolidation Type ,- D1008 Run Dimension ,- D2030 Run Type Dimension ,- D001 Date Dimension ,- D2020 Securitization Pool Type ,- D2037 Market Risk Report Line ,- D2012 Standard Accounting Head Dimension.
Fact Tables	F3002 Fact Standard Accounting Head, - F2001 Fact Operational Risk Data,- F1015 Capital Charge Measures,- F00041 Non-Securitization Exposures-Alias,- F0025 Risk-Weighted Asset.
Description	This report contains the breakdown of the capital requirements for the various risk categories of Credit Risk, Market Risk, Operational Risk as well as Total Capital and Tier 1 capital ratios.

9.3   Credit Risk Disclosures Reports

The reports under this section are as follows:

9.3.1   CR - 4B - EAD by Asset Class

Prompt	Dashboard Prompt
Drill down	Drill 3
Dimension Tables	D2003 Basel Asset Class, - D2010 Basel Product Types, - D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report contains the breakdown of the EAD amount of the exposures across the various Basel Asset Classes of the bank.

9.3.2   CR - 4C - EAD by Geography

Prompt	Dashboard Prompt
Drill down	Drill 4
Dimension Tables	D2003 Basel Asset Class, - D2010 Basel Product Types, - D1001 Country Dimension, - D001 Date Dimension, - D2022 Legal Entity Consolidation Type, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type.
Fact Tables	F00041 Non-Securitization Exposures-Alias

Description	This report contains the breakdown of the EAD amount of the exposures across the various Basel Asset Classes of the bank.

9.3.3 CR - 4D - EAD by Industry

Prompt	Dashboard Prompt
Drill down	Drill 5
Dimension Tables	D1006 Industry Dimension, - D2003 Basel Asset Class, - D2010 Basel Product Types, - D001 Date Dimension, - D2022 Legal Entity Consolidation Type, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report contains the breakdown of the EAD amount of the exposures held across various industries in the bank.

9.3.4 CR - 4E - EAD by Residual Contractual Maturity Breakdown

Prompt	Dashboard Prompt
Drill down	Drill 6
Dimension Tables	Residual Maturity Dimension, - D2003 Basel Asset Class, - D1008 Run Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension, Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report contains the breakdown of the EAD amount of the exposures held in the bank for different residual maturities of the exposures.

9.3.5 CR - 4F - Defaulted Exposure by Industry type

Prompt	Dashboard Prompt
Drill down	Drill 5
Dimension Tables	Industry Dimension, - D2036 Legal Entity Consolidation Type, - D1008 Run Dimension,- D001 Date Dimension.

Fact Tables	Non-Securitization Exposures-Alias, - F00041 Non-Securitization Exposures-Alias.
Description	This report shows the details of the exposure amount, provision, and write-off amounts for the defaulted exposures, across various industries.

9.3.6 CR - 4G - Defaulted Exposure by Geography

Prompt	Dashboard Prompt
Drill down	Drill 4
Dimension Tables	Country Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type, - D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the details of the exposure amount, provision, and write-off amounts for the defaulted exposures, across various geographies.

9.3.7 CR - 4I - EAD for each Basel Asset Class by Approach

Prompt	Dashboard Prompt
Drill down	Drill 7
Dimension Tables	D2008 Basel Methodology Dimension, - D2003 Basel Asset Class,- D001 Date Dimension,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the EAD amount for the different asset classes grouped by the Basel methodology.

9.4 Credit Risk Disclosure by Approaches Reports

9.4.1 CR - 5B - EAD by Rating Details and Risk Weight-STD

Prompt	Dashboard Prompt
Drill down	Drill 7

Dimension Tables	D2003 Basel Asset Class,- D2008 Basel Methodology Dimension ,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the risk bucketing of post-CRM exposures subject to the Standardized Approach.

9.4.2 CR - 5B - EAD by Rating Details and Risk Weight-IRB

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2043 Risk Weight Band Dimension, - D2003 Basel Asset Class,- D2008 Basel Methodology Dimension,- D2036 Legal Entity Consolidation Type,- D1008 Run Dimension,- D001 Date Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the risk bucketing of post-CRM exposures subject to the Supervisory Slotting Criteria in the IRB Approach.

9.4.3 CR - 6D - Risk Assessment and Exposure by EL Grades

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	Dim Expected Loss Band, - D2036 Legal Entity Consolidation Type,- D2003 Basel Asset Class,- D1008 Run Dimension,- D2008 Basel Methodology Dimension,- D001 Date Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report contains details of the various Expected Loss (EL) bands and depicts these values - EAD amount, Exposure amount, Undrawn amount, UL amount, Weighted average PD, and LGD values.

9.4.4   CR - 6D - Risk Assessment and Exposure by PD Grades

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2008 Probability of Default Bands Dimension, - D2003 Basel Asset Class,- D2017 Probability of Default Bands Dimension,- D2008 Basel Methodology Dimension,- D2036 Legal Entity Consolidation Type,- D1008 Run Dimension,- D001 Date Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report contains details of the various Probability of Default (PD) bands and depicts these values - EAD amount, Exposure amount, Undrawn amount, UL amount, Weighted average PD, and LGD values.

9.4.5   CR - 6E - Exp Loss and Write Off Amt by Hist Results

Prompt	Dashboard Prompt.
Drill down	Drill 3
Dimension Tables	D2003 Basel Asset Class,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D2008 Basel Methodology Dimension ,- D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the write-off and EL amounts for the Basel Asset classes.

9.4.6   CR - 7B-C Basel Asset Class by Mitigant Type-Standardized Approach

Prompt	Dashboard Prompt
Drill down	Drill 7
Dimension Tables	D2040 Mitigant Type Dimension, - D2003 Basel Asset Class, - D2030 Run Type Dimension, - D001 Date Dimension, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type, - D2005 Basel Methodology Dimension.
Fact Tables	F00031 Sub Exposures with Mitigant

Description	This report shows the Financial Collateral, Guarantee and Credit Derivative values, and the uncovered amount, which is present in the Standardized approach.

9.4.7 CR - 7B-C Basel Asset Class by Mitigant Type-AIRB Approach

Prompt	Dashboard Prompt
Drill down	Drill 7
Dimension Tables	D2040 Mitigant Type Dimension, - D2003 Basel Asset Class ,- D2030 Run Type Dimension ,- D2005 Basel Methodology Dimension ,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension ,- D001 Date Dimension.
Fact Tables	F00031 Sub Exposures with Mitigant
Description	This report shows the Financial Collateral, Guarantee and Credit derivative values, the IRB mitigant values, and the uncovered amounts, which are available for the Basel Asset Classes in the Advanced IRB approach.

9.4.8 CR - 7B-C Basel Asset Class by Mitigant Type-FIRB Approach

Prompt	Dashboard Prompt
Drill down	Drill 7
Dimension Tables	D2040 Mitigant Type Dimension, - D2003 Basel Asset Class ,- F00041 Non-Securitization Exposures-Alias ,- D2036 Legal Entity Consolidation Type ,- D2030 Run Type Dimension ,- D1008 Run Dimension ,- D2005 Basel Methodology Dimension.
Fact Tables	F00031 Sub Exposures with Mitigant
Description	This report shows the Financial Collateral, Guarantee and Credit Derivative values, the IRB mitigant values, and the uncovered amount, which are available for the Basel asset classes in the Foundation IRB approach.

9.5 Counterparty Credit Risk Disclosure Reports

9.5.1 CCR - 8B - Credit Exposure Post Netting and Collateral

Prompt	Dashboard Prompt
Drill down	Drill 6

Dimension Tables	D2007 Basel Product Types,- D2040 Mitigant Type Dimension ,- D1008 Run Dimension ,- F00041 Non-Securitization Exposures-Alias ,- D2022 Legal Entity Consolidation Type ,- D001 Date Dimension.
Fact Tables	F00031 Sub Exposures with Mitigant
Description	This report shows the details about the various mitigants that are used and the post netting and collateral amounts, across the higher level of product types.

9.5.2   CCR - 8B - EAD and Specific Provision by OTC Product Type

Prompt	Dashboard Prompt
Drill down	Drill 3
Dimension Tables	D2026 Exposure Underlying Type Dimension, - D2003 Basel Asset Class, - D1010 Run Dimension,- D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the EAD amount across various Basel Asset classes, for each underlying type of OTC products.

9.5.3   CCR - 8B - Replacement Cost by OTC Product Type

Prompt	Dashboard Prompt
Drill down	Drill 8
Dimension Tables	Basel Product Type Dimension View, - D2040 Product Book Dimension, - D2036 Legal Entity Consolidation Type,- D1008 Run Dimension,- D001 Date Dimension
Fact Tables	F0024 Exposure Measures
Description	This report shows the replacement cost of exposures (with netting and without netting) by product type.

9.5.4   CCR - 8C - Notional Principal by OTC Product and Underlying

Prompt	Dashboard Prompt

Drill down	Drill 9
Dimension Tables	D2010 Basel Product Types, - D2026 Exposure Underlying Type Dimension,- D2007 Basel Product Types,- D001 Date Dimension,- D2036 Legal Entity Consolidation Type,- D1008 Run Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias
Description	This report shows the notional principal of OTC products, across various underlying types.

9.5.5 CCR - 8D - EAD of OTC Derivatives by underlying type (IMM Approach)

Prompt	Dashboard Prompt
Drill down	Drill 9
Dimension Tables	Country Dimension, Exposure Underlying Type Dimension, Basel Product Type Dimension, - D2007 Basel Product Types, - D2036 Legal Entity Consolidation Type,- D001 Date Dimension,- D1008 Run Dimension.
Fact Tables	F0023 Exposure at Default, - F00041 Non-Securitization Exposures-Alias, Non-Securitization Exposures.
Description	This report shows the EAD amount of OTC products, across various underlying types.

9.6 Credit Risk – Securitization Reports

9.6.1 Sec - 9D - Distribution of Exposures Securitized by a Bank (Broken Down into Traditional or Synthetic) Across Exposure Types

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	Securitization Pool Type Dimension, - D2021 Securitization Type Dimension ,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension.
Fact Tables	F0024 Exposure Measures, - F00041 Non-Securitization Exposures-Alias.
Description	This report shows details about the inception amount for the various pool types in traditional and synthetic securitizations.

9.6.2 Sec - 9D -EAD Sec by Assets (Broken Down into Originator or Third Party)

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2020 Securitization Pool Type, - D2002 Bank Base Role Dimension, - D2036 Legal Entity Consolidation Type, - D1008 Run Dimension, - D001 Date Dimension.
Fact Tables	F00041 Non-Securitization Exposures-Alias, - F0024 Exposure Measures
Description	This report shows the details about the exposure amount for the various pool types for different bank base roles.

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9.6.3 Sec - 9E - Report on Past Due Exposures Securitized and Losses Recognized Across Exposure Types

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2036 Legal Entity Consolidation Type, - D1008 Run Dimension,- D001 Date Dimension.
Fact Tables	Securitization Pool Type Dimension - Non-Sec, - F0005 Non-Securitization Exposures, - F0024 Exposure Measures
Description	This report shows the details about the exposure amount and write-off amounts for the originating bank, across various pool types.

9.6.4 Sec - 9F - Aggregated Amount of Securitization Exposure Retained or Purchased by Exposure Type

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	Securitization Pool Type Dimension, - D2002 Bank Base Role Dimension,- D001 Date Dimension,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension.

Fact Tables	F0024 Exposure Measures
Description	This report shows the details about the exposure amount for the various pool types for the originating bank.

9.6.5   Sec - 9G - Deductions by Underlying Asset Type

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2010 Securitization Pool Type, - D001 Date Dimension, - D2022 Legal Entity Consolidation Type, - D1008 Run Dimension.
Fact Tables	F0010 Fact Securitization Pool
Description	This report shows the deduction amounts from gain or loss on sale and the interest-only strips across pool types.

9.6.6   Sec - 9J - Securitization Activity for the current year

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	Securitization Pool Type Dimension,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension.
Fact Tables	F0024 Exposure Measures, - F0007 Fact Securitization Activity.
Description	This report shows the RWA amounts and the gain or loss on sale amounts for securitization exposures across pool types.

9.7   Credit Risk - Securitization - By Approaches Reports

9.7.1   Sec - 9G - Distribution of Exposure Amount and Associated IRB Capital Charges by Risk Weight Band Code

Prompt	Dashboard Prompt

Drill down	No Drill Through
Dimension Tables	D2008 Basel Methodology Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type, - D1008 Run Dimension.
Fact Tables	F0024 Exposure Measures, - F0025 Risk-Weighted Asset.
Description	This report shows the details about the securitization exposure amounts and the associated capital charges for various risk weight bands in the IRB approach.

9.7.2 Sec - 9H - Distribution of Securitization Exposures by IRB Capital Charges

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2020 Securitization Pool Type, - D2002 Bank Base Role Dimension,- D2008 Basel Methodology Dimension ,- D001 Date Dimension ,- D1008 Run Dimension ,- D2036 Legal Entity Consolidation Type.
Fact Tables	F0024 Exposure Measures, - F0025 Risk-Weighted Asset.
Description	This report shows the details about the securitization exposure amounts and the associated RWA amounts for various pool types across bank base roles in the IRB approach.

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9.7.3 Sec - 9I - Distribution of Securitization Exposures by STD Capital Charges

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2020 Securitization Pool Type, - D2002 Bank Base Role Dimension, - D2008 Basel Methodology Dimension, - D001 Date Dimension, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type.
Fact Tables	F0024 Exposure Measures, - F0025 Risk-Weighted Asset
Description	This report shows the details about the securitization exposure amounts and the associated RWA amounts for various pool types across bank base roles in the Standardized approach.

9.7.4   Sec - 9J - Securitization Activity for the Current Year

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	Securitization Pool Type Dimension,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension.
Fact Tables	F0007 Fact Securitization Activity, - F0024 Exposure Measures.
Description	This report shows the RWA amounts and the gain or loss on sale amounts for securitization exposures across pool types.

9.7.5   Sec -9I - Distribution of Exposure Amount and associated STD Capital Charges by Risk Weight Band Code

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2002 Bank Base Role Dimension, - D2008 Basel Methodology Dimension, - D001 Date Dimension,- D2036 Legal Entity Consolidation Type,- D1008 Run Dimension
Fact Tables	F0024 Exposure Measures, - F0025 Risk-Weighted Asset
Description	This report shows the details about the securitization exposure amounts and the associated capital charges for various risk weight bands in the Standardized approach.

9.8   Market Risk Disclosures Reports

The reports in this section are as follows:

9.8.1   MR - Interest Rate Specific Risk by Currency

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2056 Currency Dimension, - D001 Date Dimension, - D2036 Legal Entity Consolidation Type, - D2030 Run Type Dimension, - D2047 Market Instrument Type Dimension, - D1008 Run Dimension.

Fact Tables	F1014 Risk Measures
Description	This report shows the Interest Rate (IR) Specific risk across various currencies.

9.8.2 MR - 10B - Capital by Instrument Type

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2037 Market Risk Report Line, - D2036 Legal Entity Consolidation Type, - D001 Date Dimension, - D2030 Run Type Dimension, - D1008 Run Dimension.
Fact Tables	F1014 Risk Measures, - F1015 Capital Charge Measures
Description	This report shows the specific risk and general risk charges (if applicable) and the capital charge for different risk factors.

9.8.3 MR - 10B - Equity General Risk by National Market

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	Country Dimension, - D2030 Run Type Dimension,- D2037 Market Risk Report Line ,- D001 Date Dimension ,- D2036 Legal Entity Consolidation Type ,- D1008 Run Dimension ,Run Dimension ,- D1001 Country Dimension ,- D2047 Market Instrument Type Dimension ,- D2056 Currency Dimension.
Fact Tables	F1014 Risk Measures
Description	This report shows the general risk charge for equity exposures across countries.

9.8.4 MR - 10B - Equity Specific Risk by National Market

Prompt	Dashboard Prompt
Drill down	No Drill Through

Dimension Tables	D1001 Country Dimension, - D2036 Legal Entity Consolidation Type ,- D001 Date Dimension ,- D2047 Market Instrument Type Dimension ,- D2030 Run Type Dimension ,- D1008 Run Dimension.
Fact Tables	F1014 Risk Measures
Description	This report shows the specific risk charge for equity exposures across countries.

9.8.5 MR - 10B - Interest Rate General Risk by Currency

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D1001 Country Dimension, - D2036 Legal Entity Consolidation Type ,- D001 Date Dimension ,- D2047 Market Instrument Type Dimension ,- D2030 Run Type Dimension ,- D1008 Run Dimension.
Fact Tables	F1014 Risk Measures
Description	This report shows the general risk charge for Interest Rate (IR) exposures across currencies.

9.8.6 MR - Computation of Capital for Commodity Risk under Maturity Approach

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2057 Commodity Dimension, - D2038 Market Risk Time Band, - D2030 Run Type Dimension, - D001 Date Dimension, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type.
Fact Tables	F1009 Fact Market Risk Capital, - F1014 Risk Measures.
Description	This report shows the breakdown of the maturity ladder calculation for commodities across commodity groups.

9.8.7 MR - Computation of General Market Risk Capital for Interest Rate Risk

Prompt	Dashboard Prompt.
Drill down	No Drill Through
Dimension Tables	Market Risk Time Band, - D2056 Currency Dimension,- D2041 Currency Dimension,- D2037 Market Risk Report Line,- D2030 Run Type Dimension,- D001 Date Dimension,- D1008 Run Dimension,- D2036 Legal Entity Consolidation Type
Fact Tables	Fact Market Risk Capital
Description	This report shows the breakdown of the maturity ladder calculation for IR exposures across currencies.

9.8.8 MR – Portfolio Wise Capital Charge

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2036 Legal Entity Consolidation Type, - D1008 Run Dimension, - D001 Date Dimension.
Fact Tables	F1006 Fact Market Risk VAR Portfolio Data, - F1011 Fact Market Risk VAR Portfolio Data.
Description	This report shows the multiplication factor applicable to the bank, the previous day's capital, and the portfolio wise capital charge for the various portfolios under the IMM approach.

9.9 Market Risk Disclosure by Approaches Reports

9.9.1 MR - Total Capital under IMM Approach

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D2030 Run Type Dimension, - D2036 Legal Entity Consolidation Type, - D001 Date Dimension, - D1008 Run Dimension.

Fact Tables	F1008 Fact Market Var Total Data, - F1014 Risk Measures, - F1006 Fact Market Risk VAR Portfolio Data.
Description	This report shows the 60 days average Value at Risk (VaR), 99% Confidence Interval VaR and the total capital required under the IMM approach.

9.9.2 MR-11E - A Comparison of VaR Estimates with Actual and Hypothetical P & L for Portfolios Under IMA

Prompt	Dashboard Prompt.
Drill down	No Drill Through
Dimension Tables	D003 Date Period wise Dimension, - D2036 Legal Entity Consolidation Type, - D1008 Run Dimension, - D001 Date Dimension.
Fact Tables	F1013 Fact Market Var Total Data
Description	This report shows the back-testing results for the Actual and Hypothetical P&L values under the IMM approach.

9.9.3 MR-11E - Report for Portfolio under IMA

Prompt	Dashboard Prompt
Drill down	No Drill Through
Dimension Tables	D003 Date Period wise Dimension, - D1008 Run Dimension, - D2036 Legal Entity Consolidation Type.
Fact Tables	F1011 Fact Market Risk VAR Portfolio Data, - F1006 Fact Market Risk VAR Portfolio Data.
Description	This report shows the details about the mean, high, and low VaR values for the portfolios for each period under the IMM approach.

9.10 Interest Rate Risk in Banking Book Disclosures Reports

The reports under this section are:

9.10.1 IRR - Impact Analysis of Interest Rate Shocks on the Economic Value

Prompt	Dashboard Prompt
Drill down	Drill 3
Dimension Tables	D2066 Scenario Dimension, - D2056 Currency Dimension, - D2022 Legal Entity Consolidation Type, - D1008 Run Dimension, - D2052 LR IRR Banking Book Dimension, - D001 Date Dimension.
Fact Tables	F0027 Change in EVE by Interest Rate Scenarios
Description	This report shows changes in the economic value of various interest rate shocks.

10 Basel Regulatory Capital Analytics Dashboard Maintenance

Basel Analytics is created on the principle of flexibility. The Basel Application is based on open metadata-based definitions that allow you to understand. This section addresses the maintenance activities of Basel Analytics - Dashboard Maintenance.

NOTE	Modifications to dashboards or reports can be made, only if you have access. User privileges to access or edit reports are set by the administrator.

The Dashboards and the reports within the Dashboard can be modified using the **Edit** Link in Basel Analytics.

To create a new Dashboard and map existing reports to the Dashboard, follow these steps:

1. Log into OBIEE.

2. Click Page Options ⚙ icon.
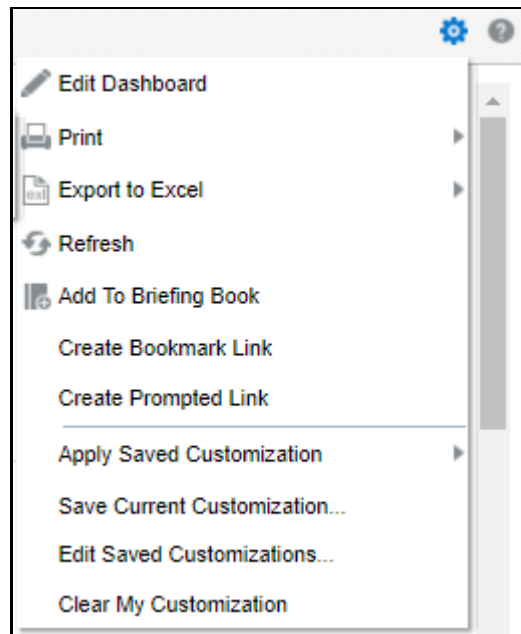
3. Select **Edit Dashboard**.

   This opens a new window.
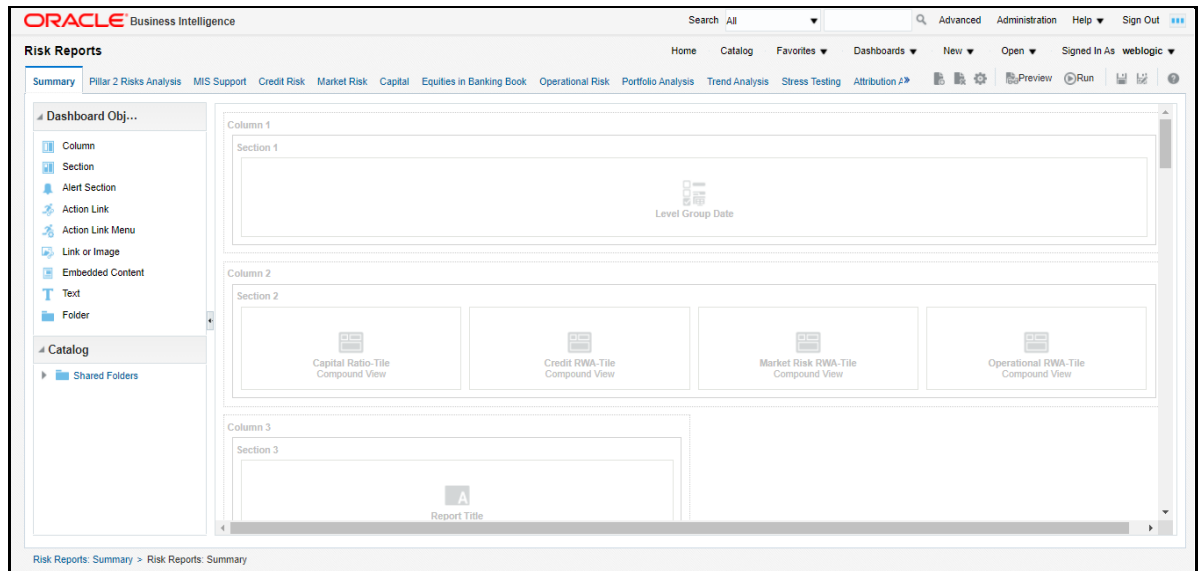
4. Click [icon] to create a new dashboard page.

5. Add the Page Name and Page Description in the dialogue box.

6. Click and drag the relevant dashboard objects, appearing on the left of the page to the center of the page or the current dashboard.
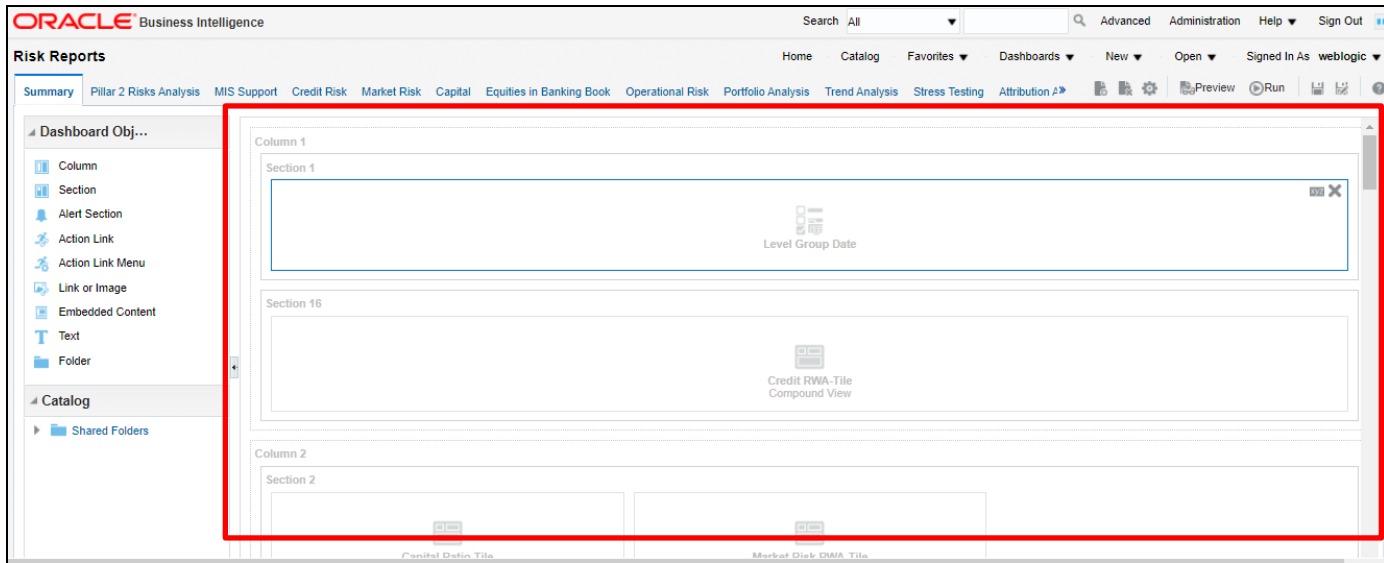
The description of each Dashboard object is represented in the following table:

Dashboard Object	Description
Column	Helps create various columns in the Dashboard
Section	Helps create various sections in the Dashboard
Alert Section	Active Alerts can be mapped to the report
Action Link	Link to any other Dashboard reports, Java Method, Web Services, URL, and so on.
Action Link Menu	This is a menu for different action links.
Link or Image	Helps map an image to identify a particular report or map relevant links like Return link, Refresh link, and so on
Embedded Content	A URL can be mapped to the Dashboard for reference
Text	Relevant Text can be added to a particular section
Folder	Path to a particular folder in the catalog can be directly accessed through the dashboard.

7. Click the **Properties** icon displayed on each dashboard object to set the properties of the dashboard object. For example: To write text, Click the **Properties** icon displayed on the top corner of the Text Dashboard object in the current dashboard.
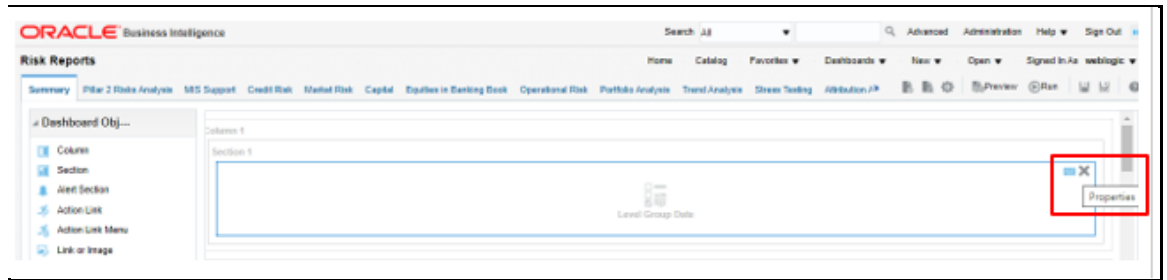
8. Enter the required details and click any of the formatting tags like B-Bold, i-italics, u-underline to format the text.
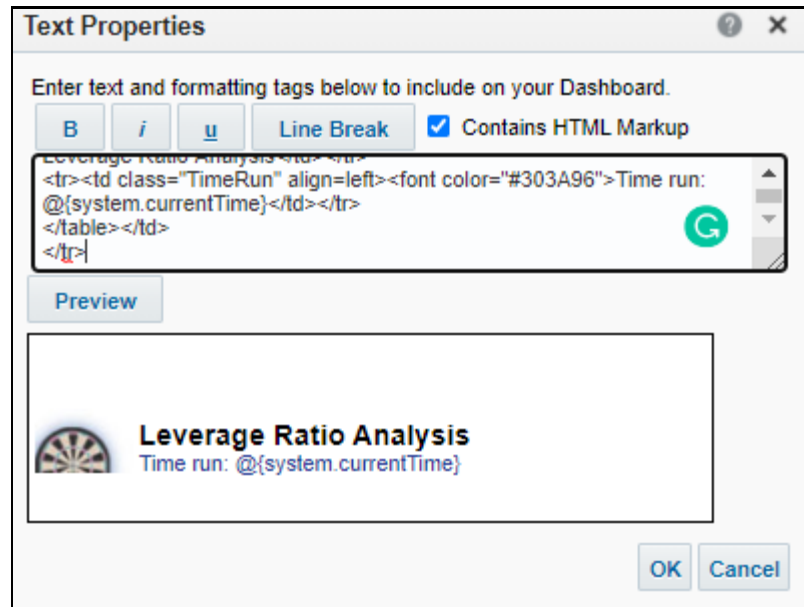
9. Click and drag the relevant report to the current dashboard from the Shared Folder section to map a report to the dashboard.
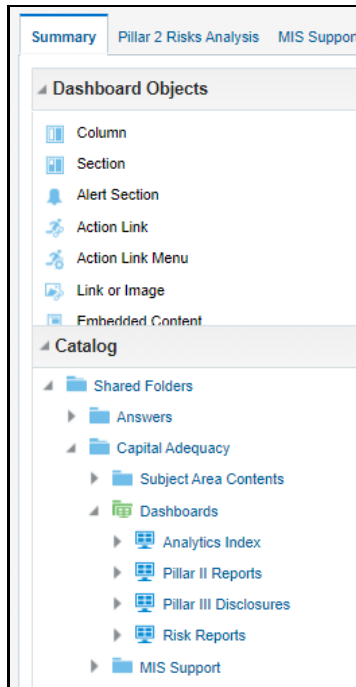
10. Click the **Save** icon after creating a dashboard.

    You can now view the Dashboard as a separate tab.

To modify an existing report in the dashboard, follow these steps:

1. Select the relevant tab that contains the report (For example Basel, Market Disclosures).

2. Click Page Options ⚙ and then click **Edit Dashboard**.

3. Click **Properties** 📷 displayed on each report.

4. Click **Edit Analysis** to edit the report.
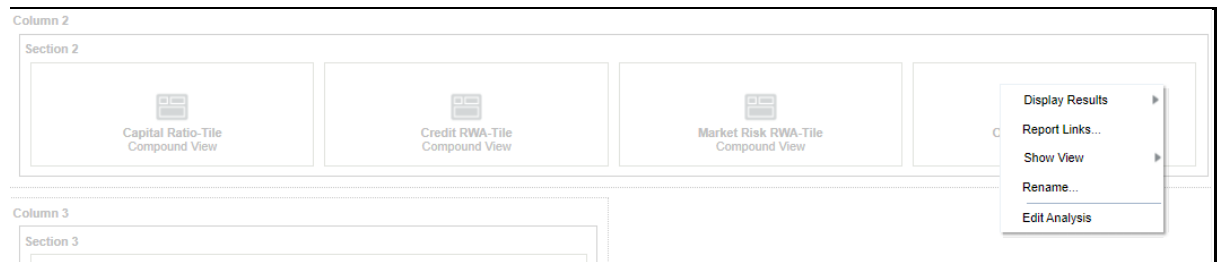
5. Click **Criteria** to edit the corresponding columns or Filters.

    The relevant columns appear on the left pane. Click any column to add a column the report.
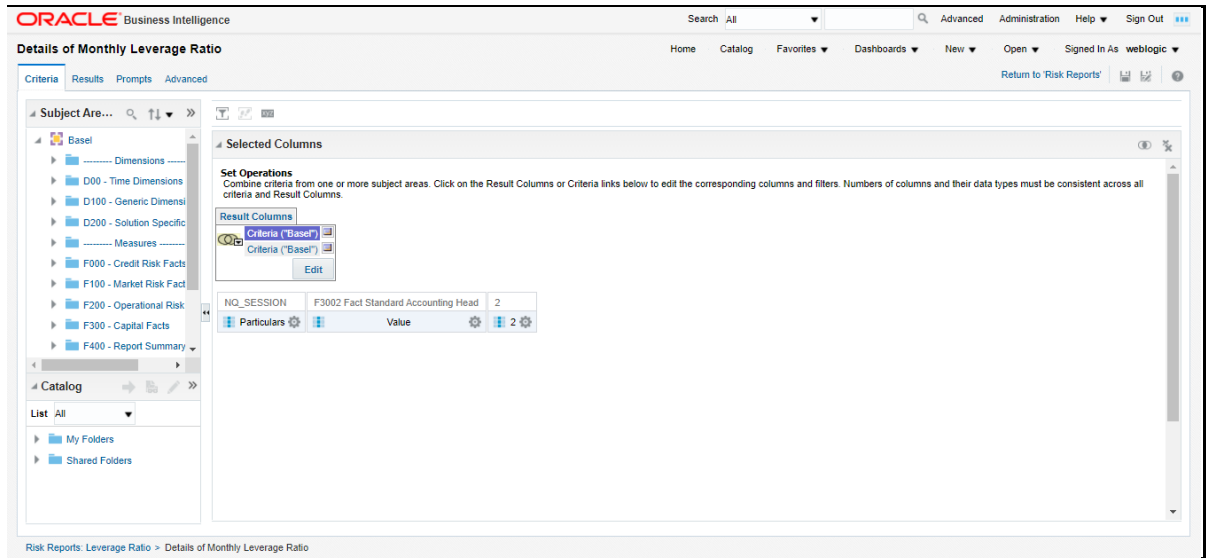
6. To edit relevant columns the following icons are provided. Select any of the following to modify the column.
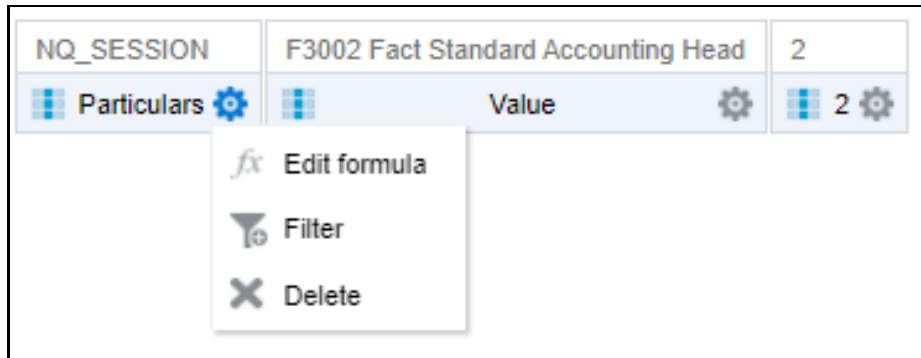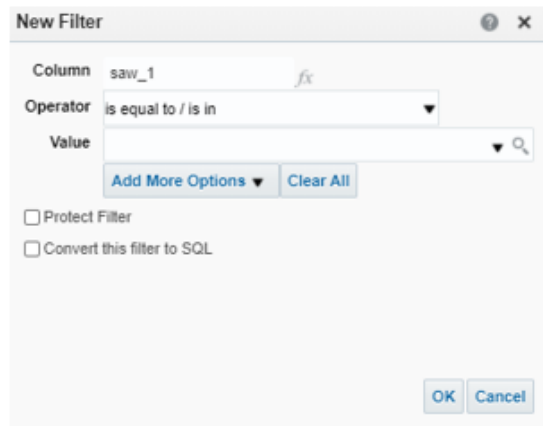
fx = Edit Formula

= Add Filter to the column

= Delete a column

You can also add filters to the columns displayed in the selection pane from the **Filters** Section shown in the figure.

> **NOTE** : To know more about Column Filters, click ⊙ .

After modifying the report, click the Results tab to view the results of the modification.

11   Annexure A – Risk Dashboard and Reports

11.1   List of Risk Dashboard and Reports

Table 3: List of Risk Reports

Sl. No.	Report No.	Report Page	Report Name
1	1	Summary	
2	1.2		Summary of Tier 1 & Total Capital Ratios
3	1.3		Distribution of Total Eligible Capital Across Tiers
4	1.4		Distribution of RWA Across Risk Categories
5	1.5		Trend Analysis of Credit, Market & Operational RWAs
6	1.6		Trend Analysis of Tier 1 & Total Capital Adequacy Ratios
7	1.7		Distribution of RWA across Approaches for various Risk Categories
8	2	Portfolio Analysis	
9	2.1		Credit RWA by LOB
10	2.2		Credit RWA by LOB Across Time
11	2.3		Credit RWA by Legal Entity
12	2.4		Credit RWA By Legal Entity Across Time
13	2.5		Credit RWA by Asset Class
14	2.6		Credit RWA By Asset Class Across Time
15	2.7		Market RWA by Risk Categories
16	2.8		Market RWA by Risk Categories Across Time
17	3	Counterparty Credit Risk	
18	3.1		Summary
19	3.1.1		Counterparty Risk Capital Break-up and Trend
20	3.1.2		Counterparty Risk Capital by Category
21	3.1.3		Counterparty Risk Limit Monitoring
22	3.2		Counterparty Credit Risk
23	3.2.1		Derivative by Different Contract Types
24	3.2.2		Derivative by Different Asset Class
25	3.2.3		EAD By Risk Weight Across Asset Classes
26	3.2.4		Replacement Cost
27	4	Market Risk – FRTB	
28	4.1		Market Risk - FRTB

Sl. No.	Report No.	Report Page	Report Name
29	4.1.2		Total Risk Charge by Trading Desk
30	4.1.3		Total Risk Charge Breakup by Risk Class
31	4.1.4		Risk Class Breakage by Trading Desk(s)
33	4.1.5		Risk Charge by Trading Desk and Risk Class
34	4.2		Risk Measure Deep Dive
35	4.2.1		Risk Charge by Trading Desk
36	4.2.2		KB Per Bucket
37	4.3		Risk Trend
38	5	Capital and Buffers	
39	5.1		Capital Buffer Analysis
40	5.1.1		Required Buffer Details
41	5.1.2		Available Buffer Details
42	5.2		Regulatory Capital Components Summary
43	5.3		Capital Conservation Summary
44	5.4		Capital Ratios Summary
45	6	Large Exposures	
46	6.1		Large Exposures
47	6.1.1		Tiles
48	6.1.2		Top N Counterparties by Net Exposure
49	6.1.3		Industries Distribution
50	6.1.4		Breach Bubble
51	6.1.5		Distribution By Breach
52	6.1.6		Counterparties by Additional Exposure
53	6.1.7		Counterparties by Exempted Exposure
54	6.2		Counterparty Analysis
55	6.2.1		Tiles
56	6.2.2		G-1 Gross Expo By Product
57	6.2.3		G-2 Repo & reverse repo exposure
58	6.2.4		G-3 Repo & reverse repo exposure
59	6.2.5		G-4 Derivative exposure
60	6.2.6		G-5 Risk shifting
61	6.2.7		M-1 Eligible Collateral
62	6.2.8		M-2 General Risk Mitigants
63	6.3		Relationship

Sl. No.	Report No.	Report Page	Report Name
64	6.3.1		A-1 Economic Interdependence
65	6.3.2		A2- Control Relationship
66	6.3.3		A-1 Economic Interdependence
67	6.4		Counterparty Trends
68	6.4.1		Trend analysis of Gross & net expo
69	6.4.2		Trend On No Of Large Exposure
70	7	Leverage Ratio	
71	7.1		Leverage Ratio Analysis
72	7.2		Details of Monthly Leverage Ratio

11.2   List of Dimension Tables Used for Reporting

Table 4: List of Dimension Tables

Serial No.	Setup Tables
1	Standard Accounting Head
2	D2061Legal Entity Info
3	D1008 Run Dimension
4	D001 Date Dimension
5	D2036 Legal Entity Consolidation Type
6	D2012 Standard Accounting Head Dimension
7	D003 Date Period wise Dimension
8	Run Dimension View
9	D2058 Run Dimension View
10	D2030 Run Type Dimension
11	D1009 Line of Business Dimension
12	D1010 Run Dimension
13	D2022 Legal Entity Consolidation Type
14	D2036 Legal Entity
15	Consolidation Type
16	D1007 Line of Business Dimension
17	D2003 Basel Asset Class

Serial No.	Setup Tables
18	D1002 Customer Dimension
19	D2022 Legal Entity Consolidation Type
20	D003 Date period wise Dimension
21	D1010 Run Dimension
22	Run Dimension View
23	D2036 Legal Entity Consolidation Type
24	D2030 Run Type Dimension
25	D003 Date period wise Dimension
26	D1008 Run Dimension
27	D001 Date Dimension
28	D2037 Market Risk Report Line
29	D2037 Market Risk Report Line
30	D2058 Run Dimension View
31	D2022 Legal Entity Consolidation Type
32	D1010 Party Dimension
33	D2004 Basel Credit Ratings
34	D2003 Basel Asset Class
35	D1006 Industry Dimension
36	D1004 Geography Dimension
37	D20098 Party Type Dimension
38	CCR Basel Asset Class
39	CCR Basel Product Types Dimension
40	CCR Exposure Dimension
41	CCR Standard Party Type Dimension
42	Party Dimension
43	Date Dimension
44	Legal Entity Consolidation Type
45	Run Dimension
46	Netting Agreement Dimension
47	Basel Methodology Dimension
48	Fact Entity Information for Prompt
49	D20105 Trading Desk Dimension
50	D20106 Market Risk Class Dimension

Serial No.	Setup Tables
51	D20106 Market Risk Class Dimension
52	D20104 Market Risk Charge Type Dimension
53	D0011 Date Dimension
54	D2012 Standard Accounting Head Dimension
55	D1001 Legal Entity Consolidation Type
56	D1021 Party Dimension Group
57	D1020 Industry Dimension Party Level
58	D1028 Bands Dimension Party Group
59	D1016 Basel Product Type Dimension
60	D1026 Exposure Mitigant Mapping-FSI Mitigants
61	D1027 FSI Account Placed Collateral Map
62	F0006 Fact Large Exposure Processing Capital Info
63	D1026 Exposure Mitigant Mapping-FSI Mitigants
64	D1016 Basel Product Type Dimension
65	D1025 Exposure Underlying Type Dimension
66	D1004 Party Dimension
67	D1028 Regulatory Party Relationship Type Dimension
68	D0011 Date Dimension

11.3   List of Fact Tables Used for Reporting

Table 5: List of Fact Tables

Serial Number	Fact Tables
1	Fact Standard Accounting Head
2	F30021 Fact Standard Accounting Head - CAPCALC
3	F3002 Fact Standard Accounting Head
4	F00041 Non-Securitization Exposures-Alias
5	F00041 Non-Securitization Exposures-Alias
6	F1014 Risk Measures
7	F0030 Fact Counterparty Credit Value Adjustments
8	F0033 Exposure Limits

Serial Number	Fact Tables
9	CCR Fct Derivatives
10	CCR Fct Nettable Pool
11	F7002 Fact Regulatory Risk Class Charge
12	F7001 Fact Regulatory Bucket Capital Charge
13	F0002 Fact Party Group For Large Exposure
14	F0006 Fact Large Exposure Processing Capital Info
15	F0008 Fact Entity Information for Prompt
16	F0001 Fact Counterparty Exposure
17	F0003 Fact Large Exposure Processing Account Details
18	F0009 Fact Party Group Members Mapping Processing Table
19	F0010 Party Relationship

12   Annexure B –Pillar II Dashboards and Reports

12.1   List of Pillar II Dashboards and Reports

Table 6: List of Pillar II Reports

Sl. No.	Report No.	Report Page	Report Name
1	**1**	**Summary**	
2	1.1		Required Capital
3	1.2		Operational Risk Capital Analysis – Regulatory
4	1.3		Operational Risk Capital Analysis - Economic
5	1.4		Capital Analysis across Scenarios
6	1.5		Key Indicators - Total Assets Balance Sheet Across Scenarios
7	1.6		Key Indicators - Total Customer Assets Balance Sheet Across Scenarios
8	2	Key Analysis Reports	Credit Risk Variance Analysis across Basel Asset Class - Expected Loss
9	2.1		
10	2.2		Credit Risk Variance Analysis across Basel Asset Class - Unexpected Loss
11	2.3		Credit Risk Variance Analysis across Basel Asset Class - Weighted Average LGD
12	2.4		Credit Risk Variance Analysis across Basel Asset Class - Weighted Average PD
13	2.5		Credit Exposure Analysis across Basel Asset Class - Net Loans and Advances
14	2.6		Retail Delinquency Analysis
15	2.7		Wholesale Delinquency Analysis
16	2.8		Resources to Absorb losses
17	2.9		Loan and Security Categories to be included in the Loss Estimate
18	3	Performance Measures Reports	
19	3.1		Return on Total Assets
20	3.2		Return on Capital Employed
21	3.3		Risk-Weighted Assets & RAROC
22	3.4		Risk-Adjusted Performance Measures across Legal Entities - Baseline
23	3.5		Risk-Adjusted Performance Measures across Legal Entities - Stress

Sl. No.	Report No.	Report Page	Report Name
24	3.6		Key Performance Indicators
25	3.7		Performance Analysis - Variance Analysis RWA
26	3.8		Performance Analysis - Variance Analysis RWA Excluded
27	4	Liquidity Analysis Reports	
28	4.1		Liquidity Gap Analysis
29	4.2		Liquidity Ratios
30	4.3		Liquidity Coverage Ratio by Significant Currency
31	4.4		Net Stable Funding Ratio Components
32	5	Risks Analysis	
33	5.1		Risk Identification
34	5.2		Risk Materiality Assessment
35	5.3		Comparison of Regulatory Capital & ICAAP Results
36	5.4		Capital Requirements Vs. Available Capital
37	5.5		Bucket-wise Liquidity Gap
38	5.6		Bucket wise Re-pricing Gap
39	5.7		Measures of Concentration Risk
40	5.8		Concentration Risk Analysis
41	5.9		Credit Concentration Risk Stress Testing Analysis
42	6	Stress Testing	
43	6.1		Comparison of Capital Head
44	6.2		Comparison of RWA
45	6.3		Comparison of Credit RWA by LOB
46	6.4		Comparison of Credit RWA(Incl. Sec) by Legal Entity
47	6.5		Comparison of Credit RWA by Asset Class
48	6.6		Comparison of Market RWA by Risk Categories
49	6.7		Comparison of Capital Head

12.2 List of Dimension Tables used for Reporting

Table 7: List of Dimension Tables

Serial No.	Setup Tables
1	Run Generic
2	Org Structure
3	Stress Scenario
4	Standard Account Head
5	Run
6	Reporting Line
7	Basel Asset Class
8	Run
9	Basel Asset Class
10	Account Details Fact
11	Market Risk Asset Class
12	Delinquency Band
13	Basel Credit Rating
14	Product
15	Run Generic
16	Scenario
17	Result Bucket
18	Calendar
19	D2036 Risk Type Dimension
20	D1009 Line of Business Dimension
21	D1008 Run Dimension
22	D2036 Legal Entity Consolidation Type
23	D001 Date Dimension
24	D1002 Customer Dimension
25	D2050 Risk Type Dimension
26	D2030 Run Type Dimension
27	D2022 Standard Accounting Head Dimension
28	D2052 LR IRR Banking Book Dimension
29	D2024 Concentration Measure Dimension
30	D2025 Concentration Type Dimension

Serial No.	Setup Tables
31	D1006 Industry Dimension
32	D1004 Geography Dimension
33	D2065 Customer Type Dimension
34	F0028 Fact Concentration Risk Calculation
35	D2010 Basel Product Types
36	F0024 Exposure Measures
37	Industry Dimension
38	LoB Dimension
39	Country Dimension
40	D1010 Run Dimension
41	D2022 Legal Entity Consolidation Type
42	D2044 Stress Scenario Dimension
43	View Customer Legal Entity
44	Standard Accounting Head
45	Previous Quarters Dimension
46	D2003 Basel Asset Class
47	D1010 Run Dimension
48	D2037 Market Risk Report Line

12.3 List of Fact Tables used for Reporting

Table 8: List of Fact Tables

Serial Number	Fact Tables
1	Standard Account Head Fact
2	Economic Capital Summary Fact
3	Run Generic
4	Org Structure
5	Balance Measures in Reporting Currency
6	Non-Sec Exposures Fact
7	Market Risk Factors Outputs Fact
8	Income/Expense Measures in Reporting Currency

Serial Number	Fact Tables
9	Credit Loss Forecast Fact
10	ROTA
11	ROCE
12	RAPM
13	RAPM
14	Capital Balance Measures in Reporting Currency
15	Liquidity Risk Base Facts
16	Liquidity Ratio Summary Facts
17	F40002 Fact Risk Type Score For LOB
18	F40001 Fact Risk Type Score For LE
19	F4001Fact Risk Type Score For LE
20	F4002 Fact Risk Type Score For LOB
21	F0018 Fact EC Summary
22	F3002 Fact Standard Accounting Head
23	F30021 Fact Standard Accounting Head - CAPCALC
24	F0019 Fact LR IRR Banking Book
25	F0013 Fact LR IRR Banking Book
26	F0024 Exposure Measures
27	F0023 Exposure at Default Pre-Mitigation
28	F0001 Concentration Risk
29	Fact Standard Accounting Head
30	F00041 Non-Securitization Exposures-Alias
31	F1014 Risk Measure

13 Annexure C –Pillar III Public Disclosure Dashboards and Reports

13.1 List of Pillar III Public Dashboards and Reports

Table 9: List of Pillar III Reports

Sl. No.	Report No.	Report Page	Report Name
1	**1**	Scope	SC - 1D - Subsidiary Wise Surplus Capital Report
2	1.1		
3	1.2		SC - 1E - Subsidiary Wise Capital Deficiency
4	2	Capital Disclosures	
5	2.1		CS - 2BE - Capital Structure
6	2.2		CS - 3BF - Capital Adequacy
7	3	Credit Risk Disclosures	
8	3.1		CR - 4B - EAD by Asset Class
9	3.2		CR - 4C - EAD by Geography
10	3.3		CR - 4D - EAD by Industry
11	3.4		CR - 4E - EAD by Residual Contractual Maturity Breakdown
12	3.5		CR - 4F - Defaulted Exposure by Industry type
13	3.6		CR - 4G - Defaulted Exposure by Geography
14	3.7		CR - 4I - EAD for each Basel Asset Class by Approach
15	4	Credit Risk Disclosure by Approaches	CR - 5B - EAD by Rating Details and Risk Weight-STD
16	4.1		
17	4.2		CR - 5B - EAD by Rating Details and Risk Weight-IRB
18	4.3		CR - 6D - Risk Assessment and Exposure by EL Grades
19	4.4		CR - 6D - Risk Assessment and Exposure by PD Grades
20	4.5		CR - 6E - Exp Loss and Write Off Amt by Hist Results
21	4.6		CR - 7B-C Basel Asset Class by Mitigant Type-Standardized Approach
22	4.7		CR - 7B-C Basel Asset Class by Mitigant Type-AIRB Approach

Sl. No.	Report No.	Report Page	Report Name
23	4.8		CR - 7B-C Basel Asset Class by Mitigant Type-FIRB Approach
24	5	Counterparty Credit Risk Disclosure	CCR - 8B - Credit Exposure Post Netting and Collateral
25	5.1		
26	5.2		CCR - 8B - EAD and Specific Provision by OTC Product Type
27	5.3		CCR - 8B - Replacement Cost by OTC Product Type
28	5.4		CCR - 8C - Notional Principal by OTC Product and Underlying
29	5.5		CCR - 8D - EAD of OTC Derivatives by underlying type (IMM Approach)
30	6	Credit Risk – Securitization	
31	6.1		Distribution of Exposures Securitized by Bank
32	6.2		Sec - 9D -EAD Sec by Assets (Broken Down into Originator or Third party)
33	6.3		Sec - 9E - Report on Past due exposures securitized & losses recognized across exposure types
34	6.4		Sec - 9F - Aggregated Amount of Securitization Exposure Retained or Purchased by Exposure Type
35	6.5		Sec - 9G - Deductions by Underlying Asset Type
36	6.6		Sec - 9J - Securitization Activity for the current year
37	7	Credit Risk - Securitization - By Approaches	Sec - 9G - Distribution of Exposure Amount and associated IRB capital charges By Risk Weight Band Code
38	7.1		
39	7.2		Sec - 9H - Distribution of Securitization Exposures by IRB Capital Charges
40	7.3		Sec - 9I - Distribution of Securitization Exposures by STD Capital Charges
41	7.4		Sec - 9J - Securitization Activity for the current year
42	7.5		Sec -9I - Distribution Of Exposure Amount and associated STD capital charges By Risk Weight Band Code
43	8	Market Risk Disclosures	
44	8.1		MR - Interest Rate Specific Risk by Currency
45	8.2		MR - 10B - Capital by Instrument Type

Sl. No.	Report No.	Report Page	Report Name
46	8.3		MR - 10B – Equity General Risk by National Market
47	8.4		MR - 10B - Equity Specific Risk by National Market
48	8.5		MR - 10B - Interest Rate General Risk by Currency
49	8.6		MR - Computation of Capital for Commodity Risk under Maturity Approach
50	8.7		MR - Computation of General Market Risk Capital for Interest Rate Risk
51	8.8		MR – Portfolio wise Capital Charge
52	9	Market Risk Disclosure by Approaches	
53	9.1		MR - Total Capital under IMM Approach
54	9.2		MR-11E - A Comparison of VaR estimates with actual & hypothetical P & L for portfolios under IMA
55	9.3		MR-11E - Report for Portfolio under IMA
56	10	Interest Rate Risk in Banking Book Disclosures	IRR - Impact analysis of interest rate shocks on the economic value
57	10.1		

13.2   List of Dimension Tables used for Reporting

Table 10: List of Dimension Tables

Serial No.	Setup Tables
1	D1002 Customer Dimension
2	D2036 Legal Entity Consolidation Type
3	D2049 Basel Customer Type Dimension
4	D2065 Customer Type Dimension
5	D1008 Run Dimension
6	D001 Date Dimension
7	D2064 Basel Customer Type Dimension
8	D1002 Customer Dimension
9	D2022 Standard Accounting Head Dimension
10	D2030 Run Type Dimension
11	D2053 Capital Computation Group Dimension

Serial No.	Setup Tables
12	D2022 Legal Entity Consolidation Type
13	D2012 Standard Accounting Head Dimension
14	D2008 Basel Methodology Dimension
15	D2003 Basel Asset Class
16	D2020 Securitization Pool Type
17	D2037 Market Risk Report Line
18	D2010 Basel Product Types
19	D2036 Legal Entity Consolidation Type
20	D1001 Country Dimension
21	D1006 Industry Dimension
22	Residual Maturity Dimension
23	Run Dimension
24	Industry Dimension
25	D001 Date Dimension
26	Country Dimension
27	D1008 Run Dimension
28	D2043 Risk Weight Band Dimension
29	Dim Expected Loss Band
30	D2008 Probability of Default Bands Dimension
31	D2017 Probability of Default Bands Dimension
32	D2040 Mitigant Type Dimension
33	D2005 Basel Methodology Dimension
34	D2005 Basel Methodology Dimension
35	F00041 Non-Securitization Exposures-Alias
36	D2007 Basel Product Types
37	D2026 Exposure Underlying Type Dimension
38	D1010 Run Dimension
39	Basel Product Type Dimension View
40	D2040 Product Book Dimension
41	Exposure Underlying Type Dimension
42	Basel Product Type Dimension
43	Securitization Pool Type Dimension
44	D2021 Securitization Type Dimension

Serial No.	Setup Tables
45	D2002 Bank Base Role Dimension
46	D2010 Securitization Pool Type
47	D2056 Currency Dimension
48	D2047 Market Instrument Type Dimension
49	Run Dimension
50	D2057 Commodity Dimension
51	D2038 Market Risk Time Band
52	Market Risk Time Band
53	D2041 Currency Dimension
54	D003 Date period wise Dimension
55	D2066 Scenario Dimension
56	D2052 LR IRR Banking Book Dimension

13.3   List of Fact Tables used for Reporting

Table 11: List of Fact Tables

Serial No.	Fact Tables
1	F0009 Fact Entity Info
2	F0006 Fact Entity Info
3	F3002 Fact Standard Accounting Head
4	F30021 Fact Standard Accounting Head - CAPCALC
5	F2001 Fact Operational Risk Data
6	F1015 Capital Charge Measures
7	F00041 Non-Securitization Exposures-Alias
8	F0025 Risk-Weighted Asset
9	Non-Securitization Exposures-Alias
10	F00031 Sub Exposures with Mitigant
11	F0024 Exposure Measures
12	F00041 Non-Securitization Exposures-Alias
13	F0023 Exposure at Default
14	Non-Securitization Exposures
15	Securitization Pool Type Dimension - Non-Sec
16	F0005 Non-Securitization Exposures

Serial No.	Fact Tables
17	F0010 Fact Securitization Pool
18	F0007 Fact Securitization Activity
19	F0024 Exposure Measures
20	F1014 Risk Measures
21	F1009 Fact Market Risk Capital
22	Fact Market Risk
23	F1006 Fact Market Risk VAR Portfolio Data
24	F1011 Fact Market Risk VAR Portfolio Data
25	F1008 Fact Market Var Total Data
26	F1013 Fact Market Var Total Data
27	F0027 Change In EVE by Interest Rate Scenarios

14   Annexure D – Scripts to be executed for Reporting

Scripts are provided with the Basel Analytics installer, which populates seeded data of dimension tables. Certain views and tables are provided in the installer for the error-free running of reports. For a successful population, data must be present in the FCT_SUB_EXPSOURE as a download. The other FCT tables, mentioned above, can be taken as a download if data is not derived from FCT_SUB_EXPOSURES.

The following functions populate the Fact tables:

Table 12:Functions

SI No.	Function Name	Remarks
1	FN_NON_SEC_EXPOSU RES_INSERT	Populates the data for table FCT_NON_SEC_EXPOSURES from table FCT_SUB_EXPOSURES. Needs to be executed only when the data is given as download in FCT_SUB_EXPOSURES for the required Run skey.
2	FN_SEC_EXPOSURES_I NSERT	Populates the data for table FCT_SEC_EXPOSURES from the FCT_SUB_EXPOSURES table. Need to be executed only when data is given as download in FCT_SUB_EXPOSURES for the required Run skey.
3	FN_EQUITY_EXPOSUR ES_INSERT	Populates the data for table FCT_EQUITY_EXPOSURES from the FCT_SUB_EXPOSURES table. Need to be executed only when data is given as download in FCT_SUB_EXPOSURES for the required Run skey.
4	FN_NETTABLE_POOL_I NSERT	Populates the data for table FCT_NETTABLE_POOL from the FCT_SUB_EXPOSURES table. Need to be executed only when data is given as download in FCT_SUB_EXPOSURES for the Required Run skey.
5	FN_CONCENTRATION_ RISK_CALC	Populates the various concentration risk fact data like FCT_INTRM_CONC_RISK, FCT_CONC_RISK_CALCULAT ION and FCT_CONC_RISK_MEASURE. Need to be executed as required when the concentration risk data is available.

15 Annexure E – Reporting Table Population

This section provides information on the target and the granularity of tables.

15.1.1 Credit Risk and Counterparty Credit Risk – Non-Securitization

15.1.1.1 Exposure Level Granularity

T2T Name	Description
Account Level Information T2T	This T2T take inputs from different portfolio table (FSI Cap Banking Exposures (FSI_CAP_BANKING_EXPOSURES), FSI Cap Investment Exposures (FSI_CAP_INVESTMENT_EXPOSURES), FSI Cap Derivative Exposures (FSI_CAP_DERIVATIVES), and FSI Cap Securities and Financing transactions (FSI_CAP_SFT_EXPOSURES) and populate Fact Regulatory Capital Account Summary (FCT_REG_CAP_ACCOUNT_SUMMARY). • T2T_FRCAS_FSI_CAP_BANKING_EXPOSURES • T2T_FRCAS_FSI_CAP_INVESTMENT_EXPOSURES • T2T_FRCAS_FSI_CAP_DERIVATIVES • T2T_FRCAS_FSI_CAP_SFT_EXPOSURES
Assets Sold Information T2T	This T2T take inputs from FSI Cap Banking Exposures (FSI_CAP_BANKING_EXPOSURES) and populate Fact Regulatory Capital Assets Sold Summary (FCT _REG_CAP_ASSET_SOLD_SUMMARY). • T2T_FCT_REG_CAP_ASSET_SOLD_SUMMARY
Credit Line Information T2T	This T2T populate from FSI Cap Banking Exposures (FSI_CAP_BANKING_EXPOSURES) to Fact Regulatory Capital Credit Line Summary (FCT_REG_CAP_CREDIT_LINE_SUMMRY). • T2T_FCT_REG_CAP_CREDIT_LINE_SUMMRY
Fixed Asset Level Information T2T	This T2T populate from FSI Cap Investment Exposures (FSI_CAP_INVESTMENT_EXPOSURES) to Fact Regulatory Capital Fixed Asset Summary (FCT_REG_CAP_FIXED_ASST_SUMMARY). • T2T_FCT_REG_CAP_FIXED_ASST_SUMMARY

15.1.1.2 Placed Collateral Level Granularity

T2T Name	Description
Placed Collateral Information T2T	This T2T populate Fact Regulatory Capital Placed Collateral Summary FCT_REG_CAP_PLCD_COLL_SUMMARY) from FSI Placed Collateral (FSI_PLACED_COLLATERAL). • T2T_FCT_REG_CAP_PLCD_COLL_SUMMARY

15.1.1.3   Counterparty Level Granularity

T2T Name	Description
Counterparty Level Granularity	This T2T take inputs from Fact Counterparty Details (FCT_CCP_DETAILS) and Fact Counterparty Exposure (FCT_COUNTERPARTY_EXPOSURE) and populate Fact Regulatory Counterparty Capital Summary (FCT_REG_CP_CAPITAL_SUMMARY). • T2T_FRCCS_FCT_CCP_DETAILS • T2T_FCT_REG_CP_CAPITAL_SUMMARY
Large Exposure Limits T2T	This T2T take inputs from Fact Party Group Large Exposure (FCT_PARTY_GROUP_LARGE_EXPOSURE) and populate Fact Regulatory Large Exposure Counterparty Limits (FCT_REG_LARGE_EXP_CP_LIMITS). • T2T_FCT_REG_LARGE_EXP_CP_LIMITS

15.1.1.4   Pool Level Granularity

T2T Name	Description
Pool Level Granularity	This T2T take inputs from FSI Cap Nettable Pool (FSI_CAP_NETTABLE_POOL) and populate Fact Regulatory Capital Pool Summary (FCT_REG_CAP_POOL_SUMMARY). • T2T_FCT_REG_CAP_POOL_SUMMARY

15.1.1.5   Pool and Mitigant Level Granularity

T2T Name	Description
Account Mitigant Level Information T2T	This T2T take inputs from FSI Cap Exposure Mitigant Mapping (FSI_CAP_EXP_MITIGANT_MAPPING) and populate Fact Regulatory Pool Mitigant Mapping (FCT_REG_POOL_MITIGANT_MAP). • T2T_FRPMM_FSI_CAP_SUB_EXPOSURES

15.1.2   Credit Risk – Securitization

15.1.2.1   Pool Level Granularity

T2T Name	Description
Securitization Pool Level Information T2T	This T2T take input from Fact Securitization Pool (FCT_SECURITIZATION_POOL) and populate Fact Regulatory Securitization Pool Summary (FCT_REG_SEC_POOL_SUMMARY). • T2T_FCT_REG_SEC_POOL_SUMMARY

15.1.2.2   Exposure Level Granularity

T2T Name	Description
Account Level Information T2T	This T2T take inputs from FSI Sub Exposures (FSI_CAP_SUB_EXPOSURES) and populate FSI Basel Exposures Post Crm (FSI_CAP_EXPOSURES_POST_CRM). • T2T_FSI_CAP_EXPOSURES_POST_CRM

15.1.3   Common Mitigant Flow

15.1.3.1   Mitigant Level Granularity

T2T Name	Description
Mitigant Level Information T2T	This T2T take input from FSI Cap Mitigants (FSI_CAP_MITIGANTS) and populate Fact Mitigant Regulatory Capital table (FCT_MITIGANT_REG_CAPITAL). • T2T_FMRC_FSI_CAP_MITIGANTS

15.1.3.2   Mitigant and Account Granularity

T2T Name	Description
Account Mitigant Level InformationT2T	This T2T populate Fact Regulatory Account Mitigant Mapping (FCT_REG_ACCT_MITIGANT_MAPPING) • T2T_FRAMM_NET_POOL_EXP_MITIGANT_MAP • T2T_FRAMM_FSI_CAP_SUB_EXPOSURES

15.1.4   Operational risk

T2T Name	Description
Operational Risk Level information T2T	This T2T take input from Fact Operational Risk Data (FCT_OPS_RISK_DATA) and populate Fact Regulatory Operational Risk Capital Summary (FCT_REG_OR_CAPITAL_SUMMARY). • T2T_FCT_REG_OR_CAPITAL_SUMMARY

15.1.5   Market Risk

15.1.5.1   General Risk Charge Granularity

Description
This T2T take inputs from different tables (Fact Market Risk Interest Rate Capital (FCT_MARKET_RISK_IR_CAPITAL), Fact Market Risk Foreign Exchange Risk Capital (FCT_MARKET_RISK_FOREX_CAPITAL), Fact Market Risk Equity Capital (FCT_MARKET_RISK_EQ_CAPITAL), Fact Market Risk Commodity Capital (FCT_MARKET_RISK_COM_CAPITAL) and populate Fact Market Risk Capital Summary (FCT_MR_CAPITAL_SUMMARY) • T2T_FCT_MR_CAPITAL_SUMMARY_FMRIRC • T2T_FCT_MR_CAPITAL_SUMMARY_FMRFRXC • T2T_FCT_MR_CAPITAL_SUMMARY_FMREQC • T2T_FCT_MR_CAPITAL_SUMMARY_FMRCC

15.1.5.2   VaR Granularity

Description
This T2T take inputs from Fact Market Risk VaR Summary Data (FCT_MR_VAR_SUMMARY_DATA) and populate Fact Market Risk VaR Portfolio Summary (FCT_MR_VAR_PORTFOLIO_SUMMARY) and Fact Market Risk VaR Summary (FCT_MR_VAR_SUMMARY). • T2T_FCT_MR_VAR_PORTFOLIO_SUMMARY • T2T_FCT_MR_VAR_SUMMARY

15.1.5.3   Repline Granularity

Description
This T2T populate Fact Market Risk Reporting (FCT_MARKET_RISK_REPORTING) from Fact Market Risk Exposures (FCT_REG_MARKET_RISK_EXPOSURES) tables. • MKT_RISK_REPORTING_POP_IR

Description
• T2T_FCT_REG_MARKET_RISK_EXPOSURES

15.1.6   Forecasted RWA Granularity

T2T Name	Description
Balance Sheet Category Level Forecast Table Information T2T	This T2T take inputs from FSI Forecasted Risk-Weighted Assets (FSI_FORECAST_RWA) and populate Fact Forecast Regulatory Capital Summary (FCT_FORECAST_REG_CAP_SUMMARY). • T2T_FCT_FORECAST_REG_CAP_SUMMARY

15.1.7   Entity Level Capital Accounting Head Granularity

T2T Name	Description
Entity Level Information T2T	This T2T take inputs from Fact Standard Accounting Head (FCT_STANDARD_ACCT_HEAD) and populate Fact Regulatory Legal Entity(FCT_REG_LE_CAPITAL_SUMMARY). • T2T_FCT_REG_LE_CAPITAL_SUMMARY

16   Frequently Asked Questions

This section lists the frequently asked questions that are as follows:

Can a Bank add a new filter to a column within an existing report?

The filters currently incorporated in the Basel II Analytics report are configured as per the Basel Accord. The bank can add a new filter to an existing report. For example: In report CCR - 8C - Notional Principal by OTC Product and Underlying, filters are added as per product type. You can additionally add a filter as per currency. For more information on the addition of filters, refer to the OBIEE User Manual.

Can the bank modify a code within an existing filter?

Yes, the bank can modify a code within a filter. For example: In report Sec - 9G - Deductions by Underlying Asset Type, you can modify the existing filter to view RWA below a certain amount. For more information on the modification of filters, refer to the OBIEE User Manual.

Can the bank add a measure to an existing report?

Yes, the bank can add a measure to an existing report. For example: In report CR - 4B - EAD By Asset Class, the bank can include an additional measure to calculate the EAD post-mitigation values to compare the values of EAD Pre-Mitigation and Post Mitigation. For more information on the addition of measures, refer to the OBIEE User Manual.

Can the bank add a dimension to an existing report?

Yes, the bank can add Dimension to an existing report. For example: In report CR - 4B - EAD by Asset Class the bank has a choice of adding a Currency Dimension. For more information on the addition of Dimension, refer to the OBIEE User Manual.

What are the changes required if a code within a Dimension table is to be added or deleted?

If any codes are added or deleted in the Dimension tables, then all the reports using the original codes need to be modified for filters or column level expressions (if applicable). If the Surrogate Keys change in the Dimension tables, then the corresponding entries in FACT tables also have to be changed to generate the reports.

What is the significance of columns "f_reporting_flag" and "v_product" in dim_run table?

"f_reporting_flag" indicates whether the run is the final run that is used for reporting. "v_product" helps to identify the product for which run is used. In the case of all trend reports, dim_run.f_reporting_flag should be 'Y' and dim_run.v_product should be 'BASEL'.

17 Acronyms and Glossary Terms

BIP	Business Intelligence Publisher
EAD	Exposure At Default
EL	Expected Loss
Filter	A filter is used to narrow down a selection of data. For example: Using a Filter, you can identify the top ten performers.
IAH	Investment Account Holders
ICAAP	Internal Capital Adequacy Assessment Process
IMA	Internal Models Approach
IMM	Internal Modeling Method
LOB	Line of Business
OBIEE	Oracle Business Intelligence Enterprise Edition
OFSAA	Oracle Financial Services Analytical Application
OFSAAI	Oracle Financial Services Analytical Application Infrastructure
OTC	Over the Counter
Pillar I	This pillar of the Basel accord is related to minimum capital Requirements to be met. This is applicable across risk types - credit risk, market risk, and operational risk. It also consists of multiple approaches for each risk.
Pillar II	This pillar of the Basel accord relates to a supervisory review process. It consists of ICAAP (Internal Capital Adequacy Assessment Process) and Supervisory review.
Pillar III	This pillar of the Basel accord is related to market disclosure requirements for the entire capital adequacy guideline related calculation requirement - capital, credit risk, market risk, operational risk, large exposures, and leverage ratio. It also relates to equities in the banking book and interest rate risk in the banking book.
PD	Probability of Default

Stress Testing	Process of defining shocks, stress scenarios and specifying a standalone execution of stress scenarios to obtain the stress values of the variables or mapping a scenario to a Baseline Run
T2T	Table to Table

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