

Oracle Financial Services Basel Analytics

User Guide

Release 8.1.2.0.0

April 2022

ORACLE
Financial Services

Oracle Financial Services Basel Regulatory Compliance Analytics User Guide

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1 Preface

1.1 Intended Audience

Welcome to Release 8.1.2.0.0 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. |
| <i>Italic</i> | 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 8.1.2.0.0](#).

1.5 User Privileges

In OFS Basel Regulatory Capital Analytics, Release 8.1.2.0.0 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 AAI Application Pack:](#)
 - *OFS Advanced Analytical Applications Infrastructure (OFS AAI) 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 8.1.2.0.0](#)
 - [OFS Analytical Applications Infrastructure Security Guide](#)

- [OFSAAI FAQ Document](#)
- [OFS Analytical Applications 8.1.2.0.0 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 8.1.2.0.0](#).

2 What is New in this Release

The Oracle Financial Services Capital Adequacy Application Pack Analytics Release 8.1.2.0.0 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:

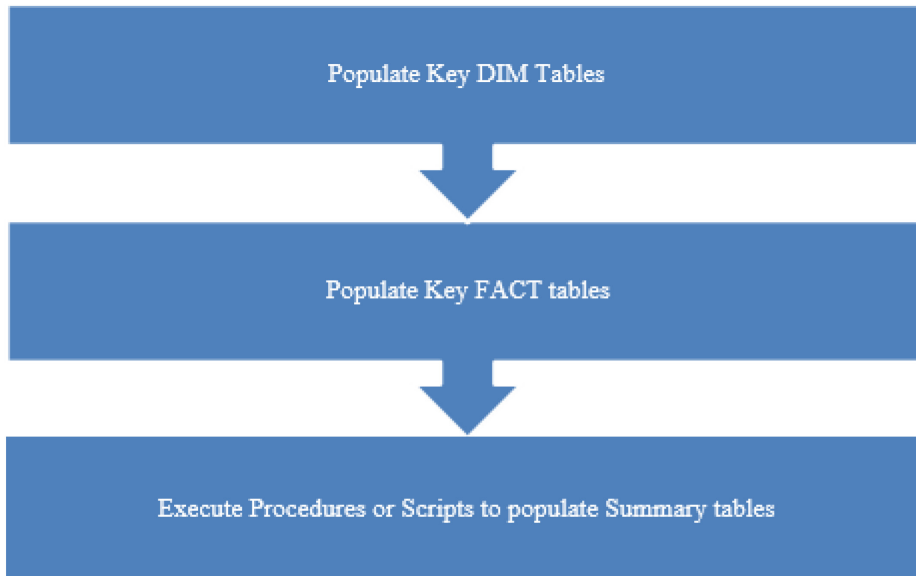
- One integrated reporting layer supporting Pillar II, Pillar III, and Risk analytics report.
- Extensive, pre-built reporting templates to support different management overlay decisions.
- Drill down of the reports to the Account granularity, to identify the lineage used for population.

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 are general 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. |

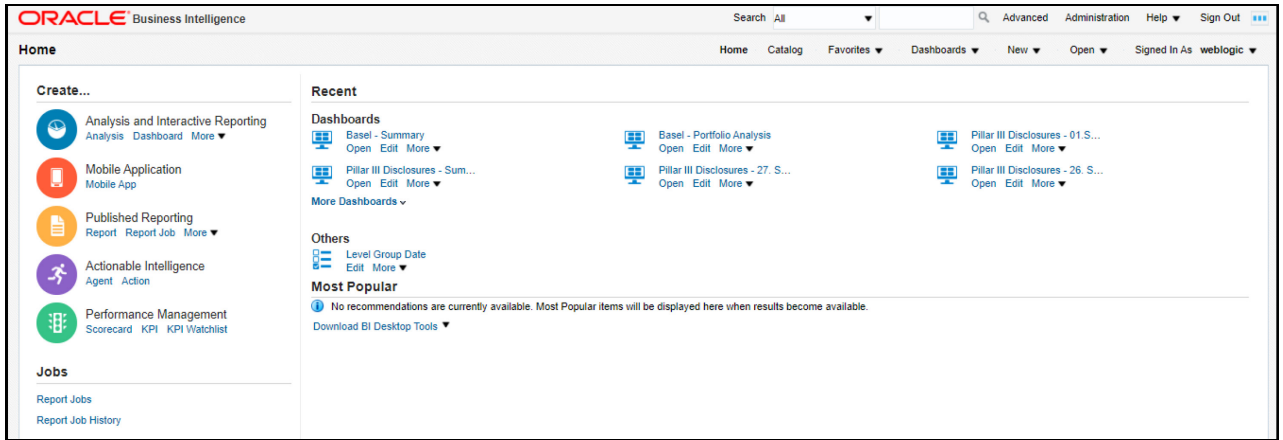
In the Basel Repository's Presentation layer, the fact tables are grouped under:

Table 5: Fact Table Details

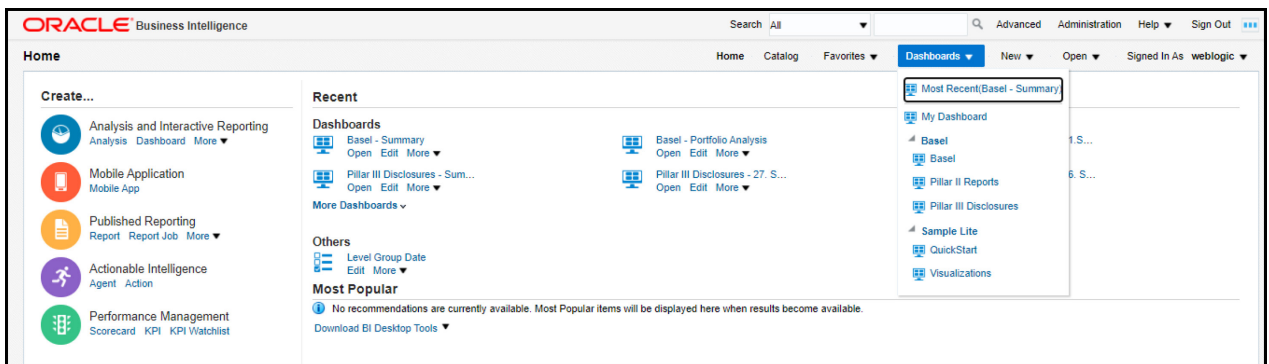
| Item | Description |
|------------------------------|---|
| F000 Credit Risk Facts: | This group consists of fact tables related to credit risk reports. |
| F100 Market Risk Facts: | This group consists of fact tables related to market risk reports. |
| F200 Operational Risk Facts: | This group consists 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.

Basel

Summary | Portfolio Analysis | Counterparty Credit Risk | Market Risk - FRTB | Capital & Buffers | Large Exposures | Leverage Ratio

Legal Entity: Parent Party 1 | Consolidation Type: Consolidated R... | Date: 11/02/2017 | Run: Basel III Capita... | Apply | Reset

1.0520K
Capital Ratio

440.5089
Credit RWA

1.4925K
Market Risk R...

298.5084K
Operational RWA

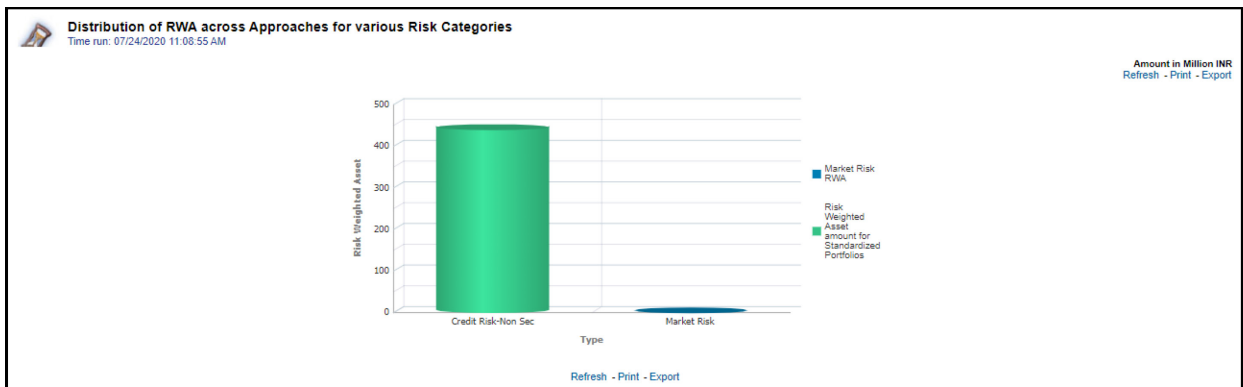
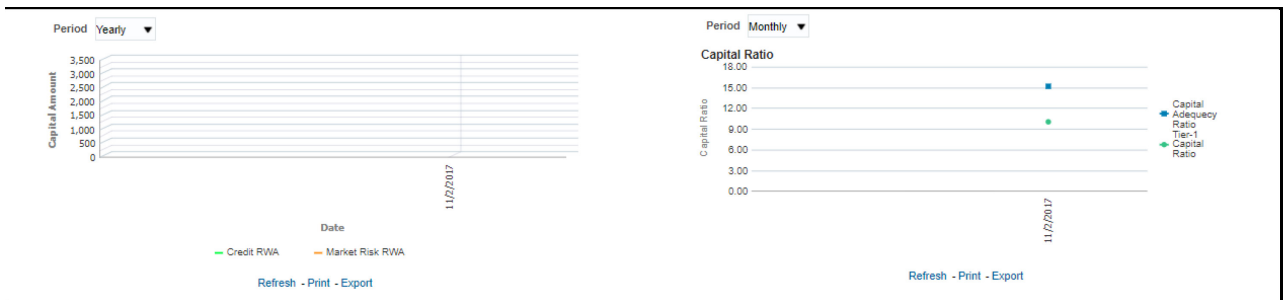
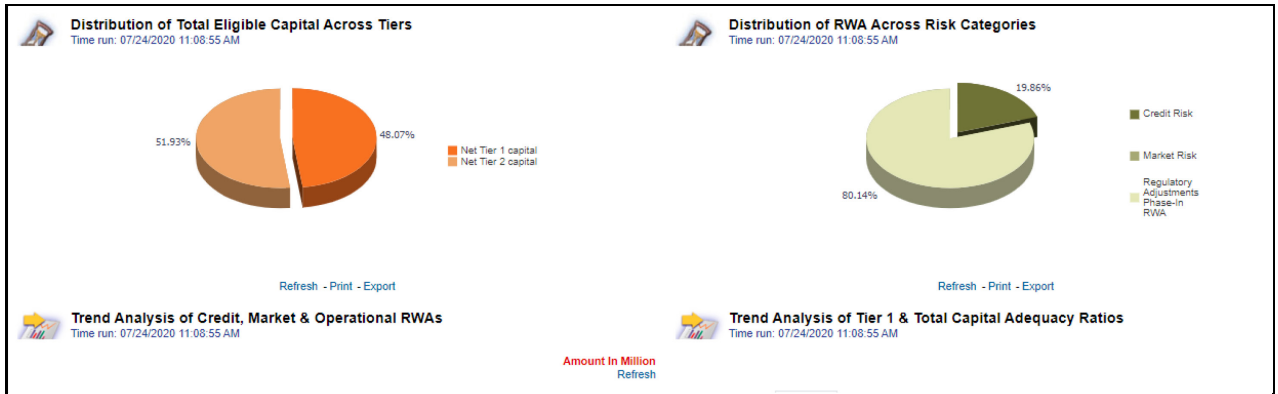
Summary of Tier 1 & Total Capital Ratios
Time run: 07/24/2020 11:08:55 AM

| Reporting Level | Capital Adequacy Ratio (%) | Common Equity Tier 1 Capital to Risk-Weighted Assets | Tier 1 Capital | Tier 1 Capital Ratio (%) | Total RWA | Total eligible capital |
|-----------------|----------------------------|--|----------------|--------------------------|-----------|------------------------|
| Parent Party 1 | 1,052.0329 | 93.4498 | 11,214.9173 | 505.7102 | 440,5089 | 23,330,4813 |

Amount In Million
Refresh

Refresh - Print - Export

Right-click on the chart to further see the drill-downs.



Report Tabs

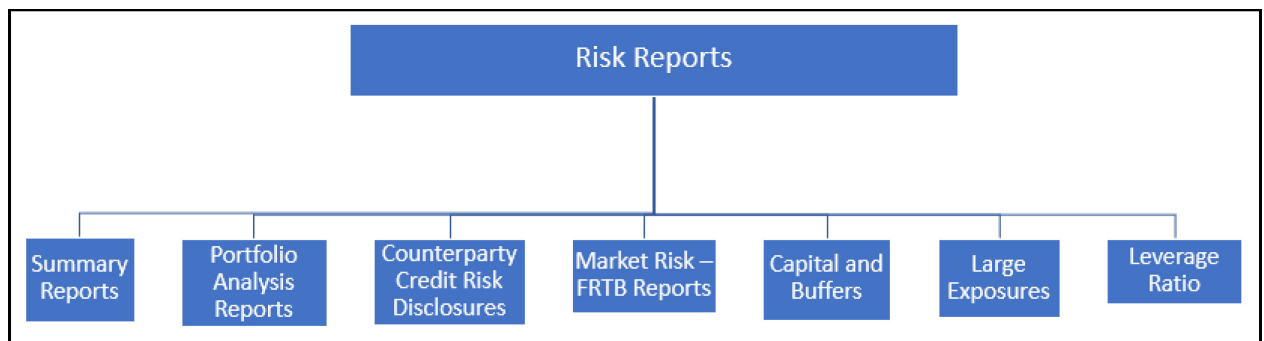
Similar reports are grouped under tabs. Therefore, each tab is focused on one aspect of reporting, and you can pick the tab of your choice and scroll through the report you want to see or review. The Basel tab contains reports adhering to the Basel accord guidelines.

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. |

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 | <p>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.</p> <p>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.</p> |

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 | <p>The Report provides the following Capital Information:</p> <ul style="list-style-type: none"> Total risk-weighted assets Common Equity Tier 1 capital Additional Tier 1 capital Total Tier 1 capital Tier 2 capital Total capital <p>Capital conservation buffer reported as an aggregate of Capital conservation buffer, Countercyclical buffer, and Additional loss absorbency.</p> |

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

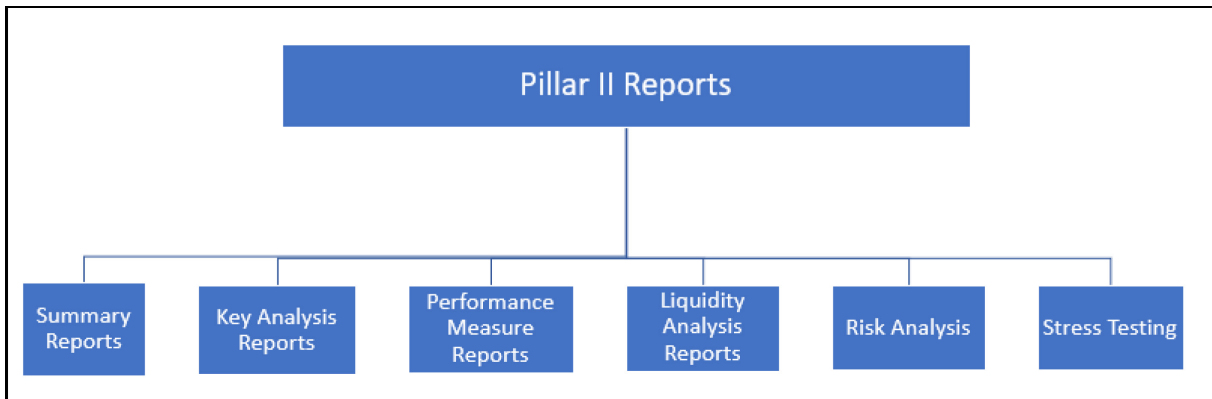
The details of the report are as follows:

| | |
|-------------------------|---|
| 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. |

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 | <p>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:</p> <ul style="list-style-type: none"> ▪ Expected Loss ▪ Unexpected Loss ▪ Weighted Average LGD ▪ Weighted Average PD ▪ Color Codes: <p>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.</p> |

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 | <p>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.</p> <p>The type of exposure/measure can be chosen from a dropdown with choices viz.:</p> <ul style="list-style-type: none"> ▪ Allowance for Loan and Lease Losses ▪ Net Loans and Advances <p>Color Codes:</p> <p>GREEN - The variance (as a %) of stress values from baseline values greater than 10%.</p> <p>YELLOW - The variance (as a %) of stress values from baseline values is greater than 5% and less than and equal to 10%.</p> <p>ORANGE - The variance (as a %) of stress values from baseline values is equal to 0% and less than and equal to 5%.</p> <p>RED - The variance (as a %) of stress values from baseline values is Negative that is, has decreased.</p> |

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 | <p>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:</p> <ul style="list-style-type: none"> ▪ Portfolio Value ▪ Value at Risk <p>Color Codes:</p> <p>RED - The variance (as a %) of stress values from baseline values is greater than 10%.</p> <p>ORANGE - The variance (as a %) of stress values from baseline values is greater than 5% and less than and equal to 10%.</p> <p>YELLOW - The variance (as a %) of stress values from baseline values is equal to 0% and less than and equal to 5%.</p> <p>GREEN - The variance (as a %) of stress values from baseline values is Negative that is, has decreased.</p> |

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:

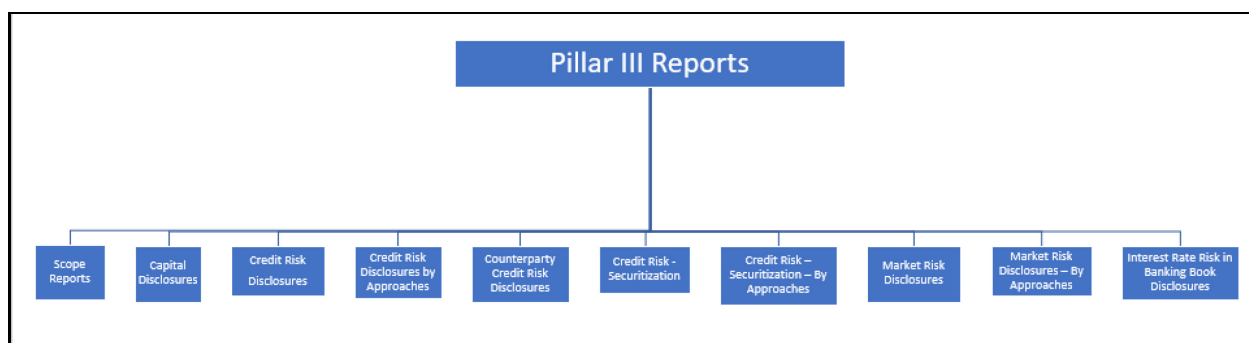
| | |
|-----------------------|------------------|
| Prompts | Dashboard Prompt |
| Drilldown Path | No Drill Through |

| | |
|-------------------------|--|
| 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. |

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. |

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.

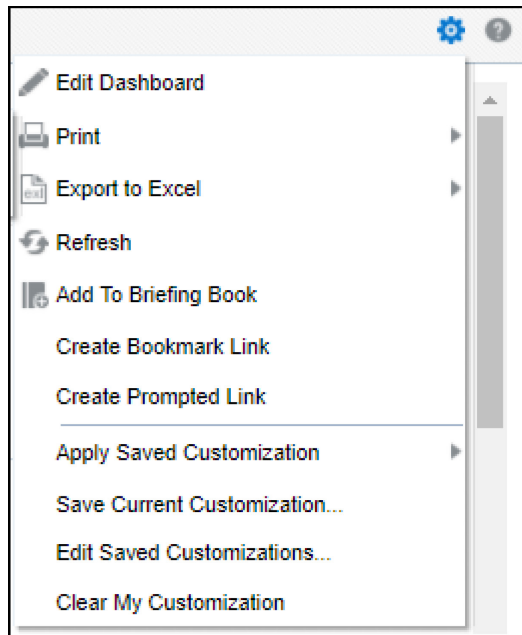
NOTE

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.

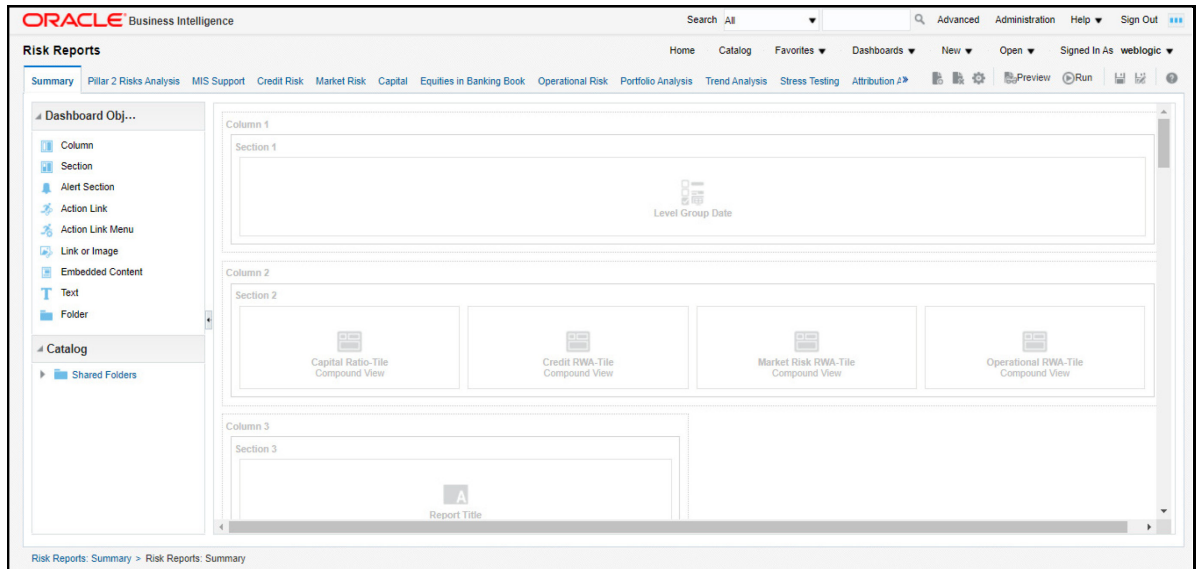
To create a new Dashboard and map existing reports to the Dashboard, follow these steps:


1. Log into OBIEE.
2. Click **Page Options**  icon.

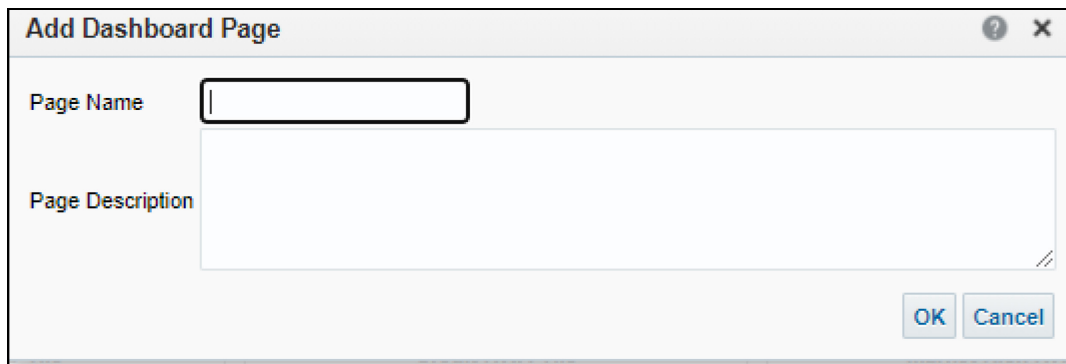


3. Select **Edit Dashboard**.

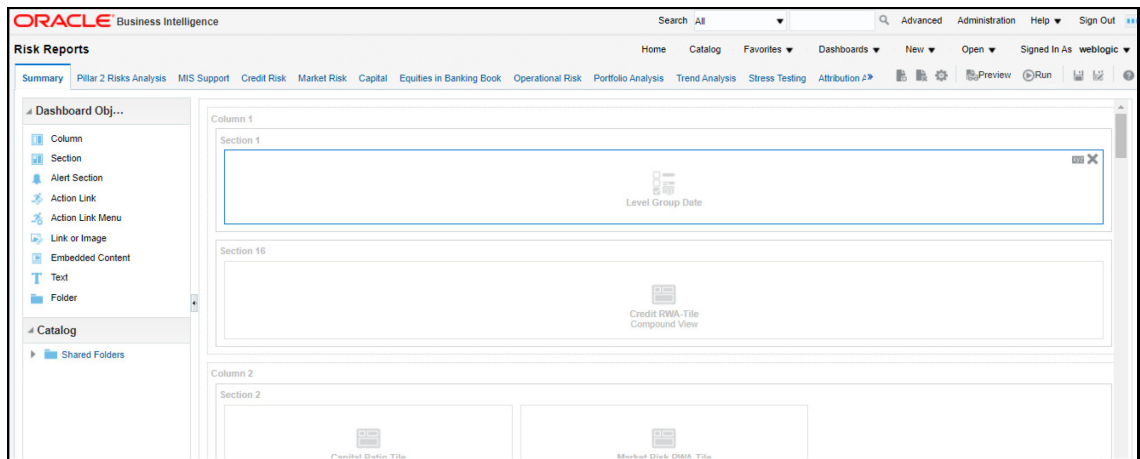
This opens a new window.



4. Click  to create a new dashboard page.
5. Add the Page Name and Page Description in the dialogue box.



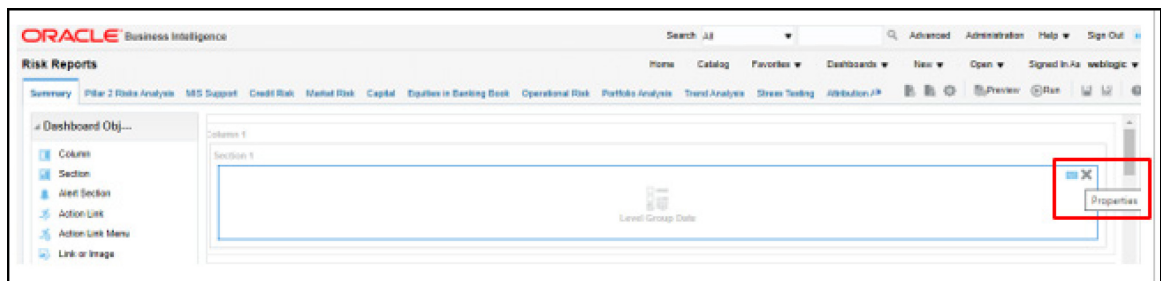
6. Click and drag the relevant dashboard objects, appearing on the left of the page to the center of the page or the current dashboard.



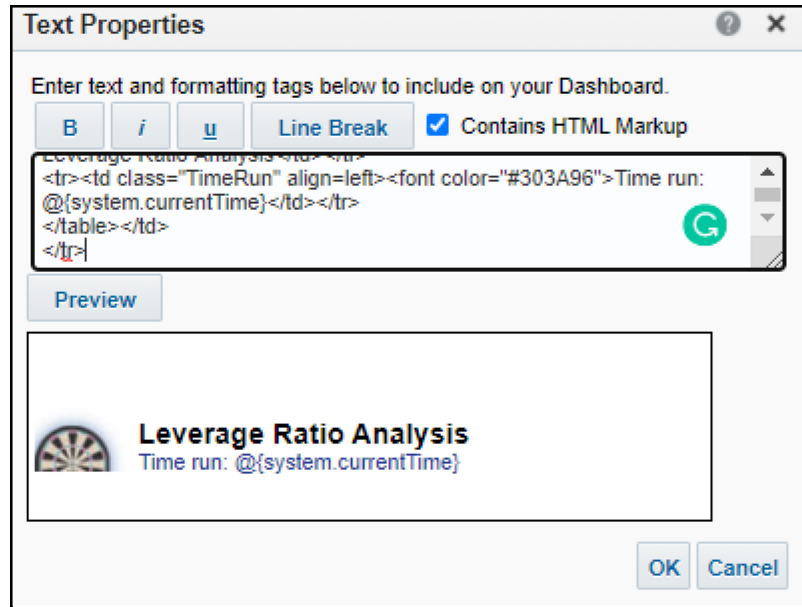
The description of each Dashboard object is represented in the following table:

| 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. |

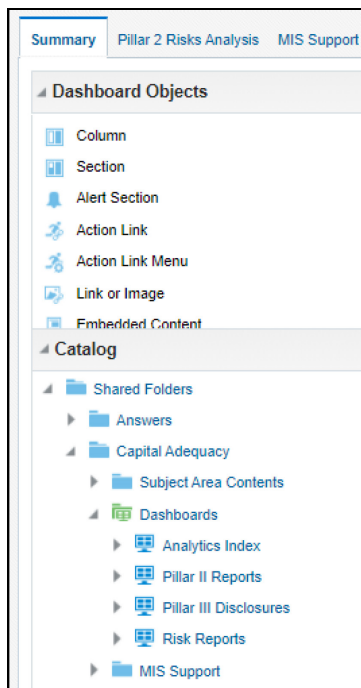
- Click the **Properties** icon displayed on each dashboard object to set the properties of the dashboard object. For example: To write text, Click the **Properties** icon displayed on the top corner of the Text Dashboard object in the current dashboard.



- 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.

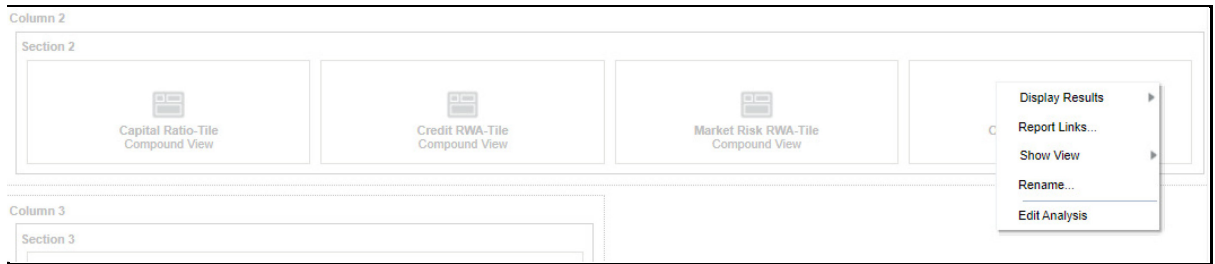


10. Click the **Save** icon after creating a dashboard.
11. You can now view the Dashboard as a separate tab.

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

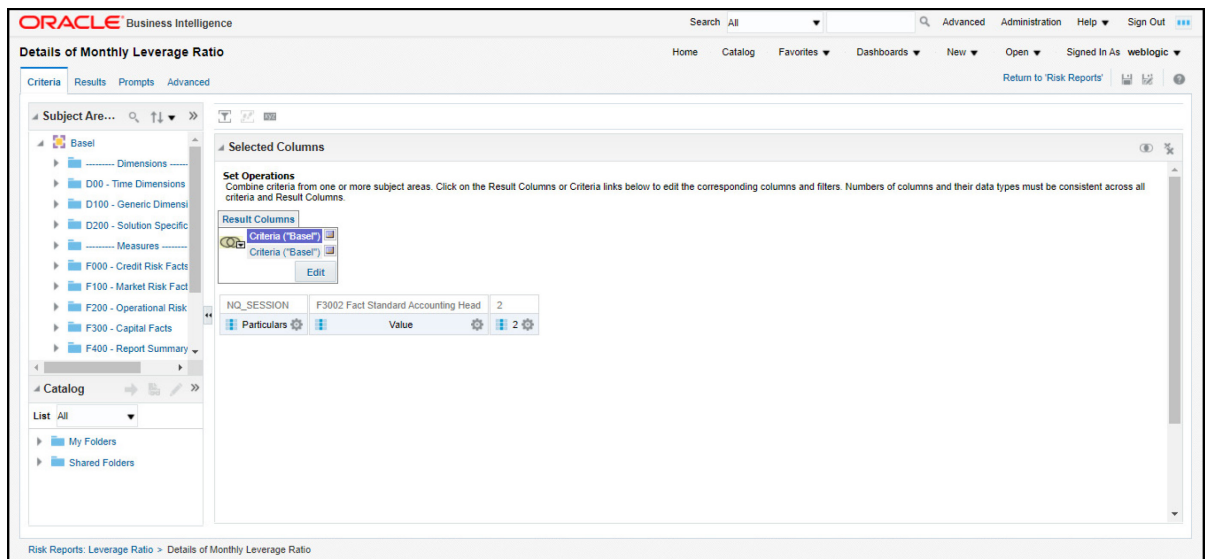
1. Select the relevant tab that contains the report (For example Basel, Market Disclosures).
2. Click Page Options  and then click **Edit Dashboard**.
3. Click **Properties**  displayed on each report.

4. Click **Edit Analysis** to edit the report.

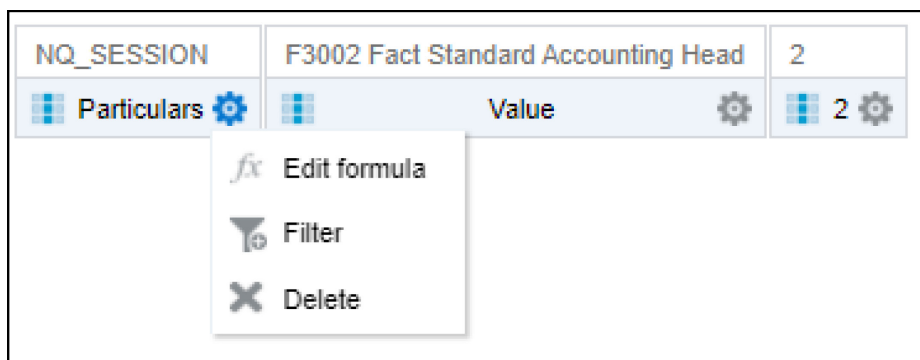



5. Click **Criteria** to edit the corresponding columns or Filters.


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.

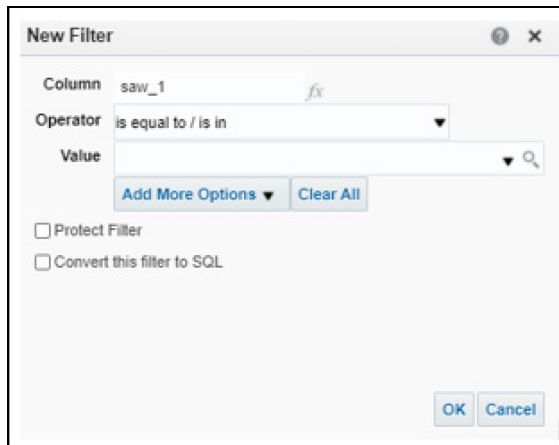


 = Edit Formula

 = 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 |

| Sl. No. | Report No. | Report Page | Report Name |
|---------|------------|---------------------------------------|--|
| 27 | 4 | Market Risk – FRTB | |
| 28 | 4.1 | | Market Risk - FRTB |
| 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 |

| Sl. No. | Report No. | Report Page | Report Name | |
|---------|------------|-------------|------------------------------------|-----------------------------------|
| 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 | |
| 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 |

| Serial No. | Setup Tables |
|------------|---------------------------------------|
| 16 | D1007 Line of Business Dimension |
| 17 | D2003 Basel Asset Class |
| 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 |

| Serial No. | Setup Tables |
|------------|--|
| 49 | D20105 Trading Desk Dimension |
| 50 | D20106 Market Risk Class Dimension |
| 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 |

| Serial Number | Fact Tables |
|---------------|---|
| 8 | F0033 Exposure Limits |
| 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 | | Credit Risk Variance Analysis across Basel Asset Class - Unexpected Loss |
| 10 | 2.2 | | Credit Risk Variance Analysis across Basel Asset Class - Weighted Average LGD |
| 11 | 2.3 | | Credit Risk Variance Analysis across Basel Asset Class - Weighted Average PD |
| 12 | 2.4 | | Credit Exposure Analysis across Basel Asset Class - Net Loans and Advances |
| 13 | 2.5 | | Retail Delinquency Analysis |
| 14 | 2.6 | | Wholesale Delinquency Analysis |
| 15 | 2.7 | | Resources to Absorb losses |
| 16 | 2.8 | | Loan and Security Categories to be included in the Loss Estimate |
| 17 | 2.9 | | |
| 18 | 3 | Performance Measures Reports | Return on Total Assets |
| 19 | 3.1 | | Return on Capital Employed |
| 20 | 3.2 | | Risk-Weighted Assets & RAROC |
| 21 | 3.3 | | Risk-Adjusted Performance Measures across Legal Entities - Baseline |
| 22 | 3.4 | | Risk-Adjusted Performance Measures across Legal Entities - Stress |
| 23 | 3.5 | | |

| 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 |
| 31 | D1006 Industry Dimension |
| 32 | D1004 Geography Dimension |
| 33 | D2065 Customer Type Dimension |

| Serial No. | Setup Tables |
|------------|---|
| 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 |
| 9 | Credit Loss Forecast Fact |
| 10 | ROTA |
| 11 | ROCE |
| 12 | RAPM |
| 13 | RAPM |

| Serial Number | Fact Tables |
|---------------|--|
| 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 | | | | |
| 4 | 2 | Capital Disclosures | CS - 2BE - Capital Structure | | |
| 5 | 2.1 | | | | |
| 6 | 2.2 | | | | |
| 7 | 3 | Credit Risk Disclosures | CR - 4B - EAD by Asset Class | | |
| 8 | 3.1 | | | | |
| 9 | 3.2 | | | | |
| 10 | 3.3 | | | | |
| 11 | 3.4 | | | | |
| 12 | 3.5 | | | | |
| 13 | 3.6 | | | | |
| 14 | 3.7 | | | | |
| 15 | 4 | | | Credit Risk Disclosure by Approaches | CR - 5B - EAD by Rating Details and Risk Weight-STD |
| 16 | 4.1 | | | | |
| 17 | 4.2 | | | | |
| 18 | 4.3 | | | | |
| 19 | 4.4 | | | | |
| 20 | 4.5 | | | | |
| 21 | 4.6 | | | | |
| 22 | 4.7 | | | | |
| | | | CR - 4C - EAD by Geography | | |
| | | | CR - 4D - EAD by Industry | | |
| | | | CR - 4E - EAD by Residual Contractual Maturity Breakdown | | |
| | | | CR - 4F - Defaulted Exposure by Industry type | | |
| | | | CR - 4G - Defaulted Exposure by Geography | | |
| | | | CR - 4I - EAD for each Basel Asset Class by Approach | | |
| | | | CR - 5B - EAD by Rating Details and Risk Weight-IRB | | |
| | | | CR - 6D - Risk Assessment and Exposure by EL Grades | | |
| | | | CR - 6D - Risk Assessment and Exposure by PD Grades | | |
| | | | CR - 6E - Exp Loss and Write Off Amt by Hist Results | | |
| | | | CR - 7B-C Basel Asset Class by Mitigant Type-Standardized Approach | | |
| | | | 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 | | CCR - 8B - EAD and Specific Provision by OTC Product Type |
| 26 | 5.2 | | CCR - 8B - Replacement Cost by OTC Product Type |
| 27 | 5.3 | | CCR - 8C - Notional Principal by OTC Product and Underlying |
| 28 | 5.4 | | CCR - 8D - EAD of OTC Derivatives by underlying type (IMM Approach) |
| 29 | 5.5 | | |
| 30 | 6 | Credit Risk – Securitization | Distribution of Exposures Securitized by Bank |
| 31 | 6.1 | | Sec - 9D -EAD Sec by Assets (Broken Down into Originator or Third party) |
| 32 | 6.2 | | Sec - 9E - Report on Past due exposures securitized & losses recognized across exposure types |
| 33 | 6.3 | | Sec - 9F - Aggregated Amount of Securitization Exposure Retained or Purchased by Exposure Type |
| 34 | 6.4 | | Sec - 9G - Deductions by Underlying Asset Type |
| 35 | 6.5 | | Sec - 9J - Securitization Activity for the current year |
| 36 | 6.6 | | |
| 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 | | Sec - 9H - Distribution of Securitization Exposures by IRB Capital Charges |
| 39 | 7.2 | | Sec - 9I - Distribution of Securitization Exposures by STD Capital Charges |
| 40 | 7.3 | | Sec - 9J - Securitization Activity for the current year |
| 41 | 7.4 | | Sec -9I - Distribution Of Exposure Amount and associated STD capital charges By Risk Weight Band Code |
| 42 | 7.5 | | |
| 43 | 8 | Market Risk Disclosures | MR - Interest Rate Specific Risk by Currency |

| Sl. No. | Report No. | Report Page | Report Name |
|---------|------------|--|--|
| 44 | 8.1 | | |
| 45 | 8.2 | | MR - 10B - Capital by Instrument Type |
| 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 | |
| 57 | 10.1 | | IRR - Impact analysis of interest rate shocks on the economic value |

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 |

| Serial No. | Setup Tables |
|------------|--|
| 9 | D2022 Standard Accounting Head Dimension |
| 10 | D2030 Run Type Dimension |
| 11 | D2053 Capital Computation Group Dimension |
| 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 |

| Serial No. | Setup Tables |
|------------|--|
| 42 | Basel Product Type Dimension |
| 43 | Securitization Pool Type Dimension |
| 44 | D2021 Securitization Type Dimension |
| 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 |

| Serial No. | Fact Tables |
|------------|--|
| 14 | Non-Securitization Exposures |
| 15 | Securitization Pool Type Dimension - Non-Sec |
| 16 | F0005 Non-Securitization Exposures |
| 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_EXPOSURE 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_EXPOSURE_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 key. |
| 2 | FN_SEC_EXPOSURES_INSERT | 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 key. |
| 3 | FN_EQUITY_EXPOSURES_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 key. |
| 4 | FN_NETTABLE_POOL_INSERT | 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 key. |
| 5 | FN_CONCENTRATION_RISK_CALC | Populates the various concentration risk fact data like FCT_INTRM_CONC_RISK, FCT_CONC_RISK_CALCULATION 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 | <p>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).</p> <ul style="list-style-type: none"> • 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 | <p>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).</p> <ul style="list-style-type: none"> • T2T_FCT_REG_CAP_ASSET_SOLD_SUMMARY |
| Credit Line Information T2T | <p>This T2T populate from FSI Cap Banking Exposures (FSI_CAP_BANKING_EXPOSURES) to Fact Regulatory Capital Credit Line Summary (FCT_REG_CAP_CREDIT_LINE_SUMMARY).</p> <ul style="list-style-type: none"> • T2T_FCT_REG_CAP_CREDIT_LINE_SUMMARY |
| Fixed Asset Level Information T2T | <p>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).</p> <ul style="list-style-type: none"> • T2T_FCT_REG_CAP_FIXED_ASST_SUMMARY |

15.1.1.2 Placed Collateral Level Granularity

| T2T Name | Description |
|-----------------------------------|--|
| Placed Collateral Information T2T | <p>This T2T populate Fact Regulatory Capital Placed Collateral Summary (FCT_REG_CAP_PLCD_COLL_SUMMARY) from FSI Placed Collateral (FSI_PLACED_COLLATERAL).</p> <ul style="list-style-type: none"> • T2T_FCT_REG_CAP_PLCD_COLL_SUMMARY |

15.1.1.3 Counterparty Level Granularity

| T2T Name | Description |
|--------------------------------|---|
| Counterparty Level Granularity | <p>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).</p> <ul style="list-style-type: none"> • T2T_FRCCS_FCT_CCP_DETAILS • T2T_FCT_REG_CP_CAPITAL_SUMMARY |
| Large Exposure Limits T2T | <p>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).</p> <ul style="list-style-type: none"> • T2T_FCT_REG_LARGE_EXP_CP_LIMITS |

15.1.1.4 Pool Level Granularity

| T2T Name | Description |
|------------------------|---|
| Pool Level Granularity | <p>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).</p> <ul style="list-style-type: none"> • T2T_FCT_REG_CAP_POOL_SUMMARY |

15.1.1.5 Pool and Mitigant Level Granularity

| T2T Name | Description |
|--|---|
| Account Mitigant Level Information T2T | <p>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).</p> <ul style="list-style-type: none"> • 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 | <p>This T2T take input from Fact Securitization Pool (FCT_SECURITIZATION_POOL) and populate Fact Regulatory Securitization Pool Summary (FCT_REG_SEC_POOL_SUMMARY).</p> <ul style="list-style-type: none"> • 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). <ul style="list-style-type: none"> • 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). <ul style="list-style-type: none"> • 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) <ul style="list-style-type: none"> • 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). <ul style="list-style-type: none"> • 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 |

| Description |
|--|
| (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) <ul style="list-style-type: none"> • 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). <ul style="list-style-type: none"> • 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. <ul style="list-style-type: none"> • MKT_RISK_REPORTING_POP_IR • 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). <ul style="list-style-type: none"> • 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). <ul style="list-style-type: none"> • 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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