

Oracle Financial Services

Liquidity Risk Solution Analytics User Guide



Release 8.0.8.0.0

F82585-01

November 2019

The Oracle logo, consisting of a solid red square with the word "ORACLE" in white, uppercase, sans-serif font centered within it.

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A List of LRM Reports

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Document Control

Table 1-1 Document control

Version Number	Revision Date	Change Log
1.0	Created July 2019	Captured updates for 8.0.8.0.0 release
2.0	Updated November 2019	Removed drill through reports for: Detailed Bucket-wise Gap Report in Base Currency Detailed Bucket-wise Gap Report in <Currency Type>

2

About the Guide

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

- Scope of the guide
- Intended Audience
- Documentation Accessibility
- Access to Oracle Support
- Related Information Sources

2.1 Scope of the Guide

The objective of this user guide is to provide a comprehensive knowledge about the reports available in Oracle Financial Services Liquidity Risk Management, Release 8.0.8.0.0. This analytics user guide is intended to help you understand the reports which are part of Oracle Financial Services Liquidity Risk Management (LRM) release 8.0.8.0.0 and details the dashboard reports and regulatory templates used in the computation and management of Liquidity Risk.

2.2 Intended Audience

Welcome to release 8.0.8.0.0 of the Oracle Financial Services Liquidity Risk Management Analytics user guide. This manual is intended for the following audience:

- Business User: This user reviews the functional requirements and information sources, such as reports.
- Strategists: This user identifies strategies to maintain an ideal liquidity ratio and liquidity gap based on the estimated inflow and outflow of cash.
- Data Analyst: This user would be involved with cleaning, validation, and importing of data into the OFSAA Download Specification Format

2.3 Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc>.

2.4 Access to Oracle Support

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

2.5 Related Information Sources

Following are the related documents:

- OFS Liquidity Risk Solution 8.0.8.0.0 Installation Guide on [OHC Documentation Library](#)
- OFS Liquidity Risk Solution 8.0.8.0.0 Release Notes on [OHC Documentation Library](#)
- OFS Liquidity Risk Measurement and Management Release 8.0.8.0.0 User Guide on [OHC Documentation Library](#)
- OFS Analytical Applications Infrastructure User Guide on [OHC Documentation Library](#)

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What's New in this Release

The Oracle Financial Services Liquidity Risk Management Release 8.0.8.0.0 is an enhancement of the existing Oracle Financial Services Liquidity Risk Management Release 8.0.7.0.0 which has the following enhanced features:

- This release includes bug fixes.

4

Liquidity Risk Reports

Regulatory requirements, whether regional or global such as BCBS 239, require banks to have stringent risk reporting practices throughout the organization. Banks across jurisdictions are gearing up to comply with the new stringent reporting requirements in order to comply with frequent regulatory submissions and management reporting. Oracle Financial Services Liquidity Risk Management helps drive this with an extensive set of pre-configured regulatory templates, graphical reports and dashboards to address complex reporting requirements on-demand.

Oracle Financial Services Liquidity Risk Management aims to provide a complete solution to their liquidity risk reporting challenges. This document also details the liquidity risk related business requirements for intra-day monitoring metrics. BIS has issued guidelines for calculating and monitoring intra-day liquidity management. These guidelines are meant to complement its earlier set of guidelines on risk management and supervision of funding liquidity including the Basel III guidelines.

For viewing the liquidity position of a bank as of a forward date/s under contractual, BAU and stress conditions Liquidity Risk Forecasting Reports are introduced. LRM Forecasting is required to measure and monitor the liquidity metrics within the limit boundaries, regulatory requirements and market expectations.

Oracle Financial Services Liquidity Risk Management Analytics, provides a pre-configured set of Forecasting canned dashboards, with graphical and tabular reports, and detailed drill down reports.

This document provides details around the dashboard reports and regulatory templates supported by the application.

The reports are divided and displayed into two dashboards: Management Reports and Graphical Reports for which detailed drill-throughs are available in Liquidity Risk dashboard. Whereas, the regulatory templates and associated reports are available in the Regulatory Reporting dashboard.

The reports which form part of the Liquidity Risk dashboard are grouped into the following subject areas based on their functionality:

- Liquidity Gap
- Detailed Gap Analysis
- Counterbalancing
- Liquidity Ratios
- LCR Details
- NSFR Details
- Regulation YY
- Intra-day Liquidity Metrics
- Real Time Monitoring
- Interim Results

- Funding Concentration
- Data Analysis
- Forward Liquidity Analysis
- Forward Liquidity Across Dates
- Deposit Insurance

For a complete list of reports refer [List of LRM Reports](#).

 **Note:**

The liquidity risk reports, which were earlier being packaged along with OFS Asset Liability Management Analytics, are now available as part of OFS Liquidity Risk Management. The reports continue to be available as part of OFS ALM Analytics up to version 6.2 to support reporting for OFS LRM v3.0. This change is applicable from version OFS LRM v8.0 onwards.

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Liquidity Gap Subject Area

Liquidity Gap tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 5-1 Liquidity Gap tab details

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Liquidity Gap
Page Level Filters	<p>Calender Date: This is a selection from the calendar.</p> <p>Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected.</p> <p>Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected.</p> <p>Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Currency Code: This is a drop-down selection. This is a drop-down list of natural currencies.</p> <p>Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency.</p> <p>Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run.</p> <p>Bucket Level: This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected.</p>
Page Level Display Parameters	<p>drop-down</p> <p>Run Type</p> <p>Consolidation Type</p>

The following reports are displayed as part of the Liquidity Gap subject area:

- Liquidity Gap Summary in Base Currency
- Liquidity Gap Summary in <Currency Type>
- Liquidity Gap Historical Variance Analysis in Base Currency
- Liquidity Gap Historical Variance Analysis in <Currency Type>

- Liquidity Gap Variance across Runs in Base Currency
- Liquidity Gap Variance across Runs in <Currency Type>
- Dynamic Balance Sheet in Base Currency
- Dynamic Balance Sheet - <Currency Type>

5.1 Liquidity Gap Summary in Base Currency

Table 5-2 Liquidity Gap Summary in Base Currency

Field Names	Description
Report Name	Liquidity Gap Summary in Base Currency
Report Level Filters	Not applicable
Report Description	This report displays the liquidity gap results in each selected natural currency for the time bucket selected. Both the graphical and tabular report display the gap in terms of both principal and interest. The time buckets are displayed based on the bucket level selected as part of the page level filter.
Report Type	<p>Graphical Report: Combination of Line and Stacked Column Chart</p> <p>Time Buckets of the selected bucket level are displayed on the x-axis. Principal and interest gaps are displayed on the y-axis as stacked column values. Cumulative gap is displayed on the y-axis as a line.</p> <p>Tabular Report: The following are displayed as row items: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total Gap as % of Total Outflows Gap Limit Deviation from Gap Limit Cumulative Gap – Principal, Interest and Total</p> <p>The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items.</p>
Dimensions	<p>Legal Entity</p> <p>Currency</p> <p>Principal/Interest Cash Flows</p> <p>Line of Business</p> <p>Product Type</p> <p>Product</p> <p>Customer Type</p> <p>Customer</p> <p>Account</p>

Table 5-2 (Cont.) Liquidity Gap Summary in Base Currency

Field Names	Description
Base Measures	Principal Cash Flows Interest Cash Flows Gap Limit
Computed Measures	Total Inflows Total Outflows Liquidity Gap – Principal, Interest and Total Gap as % of Total Outflows Deviation from Gap Limit Cumulative Gap – Principal, Interest and Total
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill-through on the principal, interest and total components of Inflows, Outflows and Liquidity Gap. Column drill-through on each time bucket column is no longer required.
Drill-through's	The drill-through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer Level 6: Account Graphical Report: On clicking each column the drill-through report will display the break-up of all 3 measures, such as principal, interest and cumulative gap across the dimension on the drill-through. All drill-through reports are a combination of line and stacked column charts as per the original report. Tabular Report: Drill-through is enabled on the following row items as per the existing drill-through sequence: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total

5.2 Liquidity Gap Summary in <Currency Type>

Table 5-3 Liquidity Gap Summary in <Currency Type>

Field Names	Description
Report Name	Liquidity Gap Summary in <Currency Type>
Report Level Filters	Not applicable
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Liquidity Gap Summary in Reporting Currency.</p> <p>This report displays the liquidity gap results in the selected currency type for the time bucket selected. Both the graphical and tabular report display the gap in terms of both principal and interest. Time buckets are displayed based on the bucket level selected as part of the page level filter.</p>
Report Type	<p>Graphical Report: Combination of Line and Stacked Column Chart</p> <p>Time Buckets of the selected bucket level are displayed on the x-axis. Principal and interest gaps are displayed on the y-axis as stacked column values. Cumulative gap is displayed on the y-axis as a line.</p> <p>Tabular Report: The following are displayed as row items: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total Gap as % of Total Outflows Gap Limit Deviation from Gap Limit Cumulative Gap – Principal, Interest and Total</p> <p>The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items.</p>
Dimensions	<p>Legal Entity Currency Principal/Interest Cash Flows Line of Business Product Type Product Customer Type Customer Account</p>

Table 5-3 (Cont.) Liquidity Gap Summary in <Currency Type>

Field Names	Description
Base Measures	Principal Cash Flows Interest Cash Flows Gap Limit
Computed Measures	Total Inflows Total Outflows Liquidity Gap – Principal, Interest and Total Gap as % of Total Outflows Deviation from Gap Limit Cumulative Gap – Principal, Interest and Total
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the principal, interest and total components of Inflows, Outflows and Liquidity Gap. Column drill-through on each time bucket column is no longer required. This is taken care of by selecting the bucket level as a page level filter.
Drill-through's	The drill- through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer Level 6: Account Graphical Report: On clicking each column the drill-through report will display the break-up of all three measures such as principal, interest and cumulative gap across the dimension on the drill- through. All drill- through reports are a combination of line and stacked column charts as per the original report. Tabular Report: Drill-through is enabled on the following row items as per the existing drill-through sequence: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total

5.3 Liquidity Gap Historical Variance Analysis in Base Currency

Table 5-4 Liquidity Gap Historical Variance Analysis in Base Currency

Field Names	Description
Report Name	Liquidity Gap Historical Variance Analysis in Base Currency
Report Level Filters	<p>Gap Type: This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap.</p> <p>Variance as: This is a drop-down selection of one of the following options: Amount and Percentage.</p> <p>As of Date 1: This is a selection of a date from the calendar and represents the original value against which variance is calculated.</p> <p>Run Execution ID 1: This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 1.</p> <p>As of Date 2: This is a selection of a date from the calendar and must be greater than or equal to As of Date 1.</p> <p>Run Execution ID 2: This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 2.</p>
Report Description	<p>This report displays the absolute and percentage variance between liquidity gaps in each time bucket across 2 historical time periods. The graphical report displays the liquidity gap or cumulative gap in each time bucket during each period as well as the variance between the 2 periods. The tabular report displays the detailed variance between 2 periods. Time buckets are displayed based on the bucket level selected as part of the page level filter.</p>

Table 5-4 (Cont.) Liquidity Gap Historical Variance Analysis in Base Currency

Field Names	Description
Report Type	<p>Graphical Report:</p> <p>Combination of Line and Column Chart</p> <p>Time Buckets of the selected bucket level are displayed on the X-axis. Liquidity gaps or cumulative gaps are displayed on the primary Y-axis as column values based on the gap type filter selected. Variance is displayed as a line on the secondary Y-axis in terms of absolute amount or percentage based on the variance as filter selection. Variance is calculated as follows:</p> <p>Variance Amount = Amount as on Date 2 – Amount as on Date 1</p> <p>Variance Percentage = (Amount as on Date 2 – Amount as on Date 1) / Amount as on Date 1</p> <p>Tabular Report:</p> <p>The following are displayed as row items:</p> <p>Inflows – Principal, Interest and Total</p> <p>Outflows – Principal, Interest and Total</p> <p>Liquidity Gap – Principal, Interest and Total</p> <p>Cumulative Gap – Principal, Interest and Total</p> <p>The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. Variance between the two dates is displayed as column values as an amount or percentage depending on the variance as filter selection.</p> <p>NOTE: Gap type filter is not applicable for the tabular report.</p>
Dimensions	<p>Legal Entity</p> <p>Currency</p> <p>Principal/Interest Cash Flows</p> <p>Line of Business</p> <p>Product Type</p> <p>Product</p> <p>Customer Type</p> <p>Customer</p> <p>Account</p>
Base Measures	<p>Principal Cash Flows</p> <p>Interest Cash Flows</p>
Computed Measures	<p>Total Inflows</p> <p>Total Outflows</p> <p>Liquidity Gap – Principal, Interest and Total</p> <p>Cumulative Gap – Principal, Interest and Total</p> <p>Variance Amount</p> <p>Variance Percentage</p>

Table 5-4 (Cont.) Liquidity Gap Historical Variance Analysis in Base Currency

Field Names	Description
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the principal, interest and total components of Inflows, Outflows and Liquidity Gap.
Drill-through's	The drill- through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer Level 6: Account Graphical Report: On clicking each column the drill-through report will display the break-up of all 3 measures such as amount as of date 1, amount as of date 2 and variance across the dimension on the drill-through. All drill- through reports are a combination of line and column charts as per the original report. Tabular Report: Drill- through is enabled on the following row items as per the drill- through sequence available as part of the Liquidity Gap Analysis - <Currency Type> report: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total The measure displayed is variance as an absolute amount or a percentage based on the report level selection.

5.4 Liquidity Gap Historical Variance Analysis in <Currency Type>

Table 5-5 Liquidity Gap Historical Variance Analysis in <Currency Type>

Field Names	Description
Report Name	Liquidity Gap Historical Variance Analysis in <Currency Type>

Table 5-5 (Cont.) Liquidity Gap Historical Variance Analysis in <Currency Type>

Field Names	Description
Report Level Filters	<p>Gap Type: This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap.</p> <p>Variance as: This is a drop-down selection of one of the following options: Amount and Percentage.</p> <p>As of Date 1: This is a selection of a date from the calendar and represents the original value against which variance is calculated.</p> <p>Run Execution ID 1: This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 1.</p> <p>As of Date 2: This is a selection of a date from the calendar and must be greater than or equal to As of Date 1.</p> <p>Run Execution ID 2: This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 2.</p>
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Liquidity Gap Historical Variance Analysis in Reporting Currency.</p> <p>This report displays the absolute and percentage variance between liquidity gaps in each time bucket across 2 historical time periods. The graphical report displays the liquidity gap or cumulative gap in each time bucket during each period as well as the variance between the 2 periods. The tabular report displays the detailed variance between 2 periods. Time buckets are displayed based on the bucket level selected as part of the page level filter.</p>

Table 5-5 (Cont.) Liquidity Gap Historical Variance Analysis in <Currency Type>

Field Names	Description
Report Type	<p>Graphical Report:</p> <p>Combination of Line and Column Chart</p> <p>Time Buckets of the selected bucket level are displayed on the X-axis. Liquidity gaps or cumulative gaps are displayed on the primary Y-axis as column values based on the gap type filter selected. Variance is displayed as a line on the secondary Y-axis in terms of absolute amount or percentage based on the variance as filter selection. Variance is calculated as follows:</p> <p>Variance Amount = Amount as on Date 2 – Amount as on Date 1</p> <p>Variance Percentage = (Amount as on Date 2 – Amount as on Date 1) / Amount as on Date 1</p> <p>Tabular Report:</p> <p>The following are displayed as row items:</p> <p>Inflows – Principal, Interest and Total</p> <p>Outflows – Principal, Interest and Total</p> <p>Liquidity Gap – Principal, Interest and Total</p> <p>Cumulative Gap – Principal, Interest and Total</p> <p>The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. Variance between the two dates is displayed as column values as an amount or percentage depending on the variance as filter selection.</p> <p>NOTE: Gap type filter is not applicable for the tabular report</p>
Dimensions	<p>Legal Entity</p> <p>Currency</p> <p>Principal/Interest Cash Flows</p> <p>Line of Business</p> <p>Product Type</p> <p>Product</p> <p>Customer Type</p> <p>Customer</p> <p>Account</p>
Base Measures	<p>Principal Cash Flows</p> <p>Interest Cash Flows</p>

Table 5-5 (Cont.) Liquidity Gap Historical Variance Analysis in <Currency Type>

Field Names	Description
Computed Measures	Total Inflows Total Outflows Liquidity Gap – Principal, Interest and Total Cumulative Gap – Principal, Interest and Total Variance Amount Variance Percentage
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the principal, interest and total components of Inflows, Outflows and Liquidity Gap.
Drill-through's	The drill- through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer Level 6: Account Graphical Report: On clicking each column the drill-through report will display the break-up of all 3 measures such as amount as of date 1, amount as of date 2 and variance across the dimension on the drill-through. All drill- through reports are a combination of line and column charts as per the original report. Tabular Report: Drill- through is enabled on the following row items as per the drill- through sequence available as part of the Liquidity Gap Analysis - <Currency Type> report: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total The measure displayed is variance as an absolute amount or a percentage based on the report level selection.

5.5 Liquidity Gap Variance Across Runs in Base Currency

Table 5-6 Liquidity Gap Variance Across Runs in Base Currency

Field Names	Description
Report Name	Liquidity Gap Variance Analysis Across Runs in Base Currency
Report Level Filters	<p>Gap Type: This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap.</p> <p>Variance as: This is a drop-down selection of one of the following options: Amount and Percentage.</p> <p>Run: This is a drop-down containing a list of runs that are mapped to the underlying contractual run of the run selected as part of the page level filter.</p> <p>Run Execution ID: This is a drop-down selection containing a list of run execution ID's for the selected second run. The drop-down list displays only those executions that have a FIC_MIS_Date equal to the As-of-Date selected at the page level.</p>
Report Description	<p>This report displays the absolute and percentage variance between liquidity gaps in each time bucket across two runs. The graphical report displays the liquidity gap or cumulative gap calculated as part of both runs in each time bucket as well as the variance between the two runs. The tabular report displays the detailed variance between two runs. Time buckets are displayed based on the bucket level selected as part of the page level filter.</p> <p>The Run selected as part of the page level filters is considered as the main Run against which the variance is calculated.</p>

Table 5-6 (Cont.) Liquidity Gap Variance Across Runs in Base Currency

Field Names	Description
Report Type	<p>Graphical Report: Combination of Line and Column Chart Time Buckets of the selected bucket level are displayed on the X-axis. Liquidity gaps or cumulative gaps are displayed on the primary Y-axis across two runs as column values based on the gap type filter selected. Variance is displayed as a line on the secondary Y-axis in terms of absolute amount or percentage based on the variance as filter selection. Variance is calculated as follows: Variance Amount = Run 2 Amount – Run 1 Amount Variance Percentage = (Run 2 Amount – Run 1 Amount) / Run 1 Amount</p> <p>Tabular Report: The following are displayed as row items: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total Cumulative Gap – Principal, Interest and Total The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. Variance between two runs is displayed as column values as an amount or percentage depending on the variance as filter selection.</p>
Dimensions	<p>Legal Entity Currency Principal/Interest Cash Flows Line of Business Product Type Product Customer Type Customer Account</p>
Base Measures	<p>Principal Cash Flows Interest Cash Flows</p>


 **Note:**
Gap type filter is not applicable for the tabular report.

Table 5-6 (Cont.) Liquidity Gap Variance Across Runs in Base Currency

Field Names	Description
Computed Measures	<p>Total Inflows Total Outflows Liquidity Gap – Principal, Interest and Total Cumulative Gap – Principal, Interest and Total Variance Amount Variance Percentage</p>
Drill-through On	<p>Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the principal, interest and total components of Inflows, Outflows and Liquidity Gap.</p>
Drill-through's	<p>The drill- through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer Level 6: Account Graphical Report: On clicking each column the drill-through report will display the break-up of all three measures such as Run 1 amount, Run 2 amount and variance across the dimension on the drill-through. All drill- through reports is a combination of line and column charts as per the original report. Tabular Report: Drill- through is enabled on the following row items as per the drill- through sequence available as part of the Liquidity Gap Analysis - <Currency Type> report: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total The measure displayed is variance as an absolute amount or a percentage based on the report level selection.</p>

5.6 Liquidity Gap Variance Across Runs in <Currency Type>

Table 5-7 Liquidity Gap Variance Across Runs in <Currency Type>

Field Names	Description
Report Name	Liquidity Gap Variance Analysis Across Runs in <Currency Type>
Report Level Filters	<p>Gap Type: This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap.</p> <p>Variance as: This is a drop-down selection of one of the following options: Amount and Percentage.</p> <p>Run: This is a drop-down containing a list of runs that are mapped to the underlying contractual run of the run selected as part of the page level filter.</p> <p>Run Execution ID: This is a drop-down selection containing a list of run execution ID's for the selected second run. The drop-down list displays only those executions that have a FIC_MIS_Date equal to the As-of-Date selected at the page level.</p>
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Liquidity Gap Variance Across Runs in Reporting Currency.</p> <p>This report displays the absolute and percentage variance between liquidity gaps in each time bucket across two runs. The graphical report displays the liquidity gap or cumulative gap calculated as part of both runs in each time bucket as well as the variance between the two runs. The tabular report displays the detailed variance between two runs. Time buckets are displayed based on the bucket level selected as part of the page level filter.</p> <p>The Run selected as part of the page level filters is considered as the main Run against which the variance is calculated.</p>

Table 5-7 (Cont.) Liquidity Gap Variance Across Runs in <Currency Type>

Field Names	Description
Report Type	<p>Graphical Report:</p> <p>Combination of Line and Column Chart</p> <p>Time Buckets of the selected bucket level are displayed on the X-axis. Liquidity gaps or cumulative gaps are displayed on the primary Y-axis across two runs as column values based on the gap type filter selected. Variance is displayed as a line on the secondary Y-axis in terms of absolute amount or percentage based on the variance as filter selection. Variance is calculated as follows:</p> <p>Variance Amount = Run 2 Amount – Run 1 Amount</p> <p>Variance Percentage = (Run 2 Amount – Run 1 Amount) / Run 1 Amount</p> <p>Tabular Report:</p> <p>The following are displayed as row items:</p> <p>Inflows – Principal, Interest and Total</p> <p>Outflows – Principal, Interest and Total</p> <p>Liquidity Gap – Principal, Interest and Total</p> <p>Cumulative Gap – Principal, Interest and Total</p> <p>The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. Variance between two runs is displayed as column values as an amount or percentage depending on the variance as filter selection.</p> <p>NOTE: Gap type filter is not applicable for the tabular report.</p>
Dimensions	<p>Legal Entity</p> <p>Currency</p> <p>Principal/Interest Cash Flows</p> <p>Line of Business</p> <p>Product Type</p> <p>Product</p> <p>Customer Type</p> <p>Customer</p> <p>Account</p>
Base Measures	<p>Principal Cash Flows</p> <p>Interest Cash Flows</p>
Computed Measures	<p>Total Inflows</p> <p>Total Outflows</p> <p>Liquidity Gap – Principal, Interest and Total</p> <p>Cumulative Gap – Principal, Interest and Total</p> <p>Variance Amount</p> <p>Variance Percentage</p>

Table 5-7 (Cont.) Liquidity Gap Variance Across Runs in <Currency Type>

Field Names	Description
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the principal, interest and total components of Inflows, Outflows and Liquidity Gap.
Drill-through's	The drill- through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer Level 6: Account Graphical Report: On clicking each column the drill-through report will display the break-up of all three measures such as Run 1 amount, Run 2 amount and variance across the dimension on the drill-through. All drill- through reports is a combination of line and column charts as per the original report. Tabular Report: Drill- through is enabled on the following row items as per the drill- through sequence available as part of the Liquidity Gap Analysis - <Currency Type> report: Inflows – Principal, Interest and Total Outflows – Principal, Interest and Total Liquidity Gap – Principal, Interest and Total The measure displayed is variance as an absolute amount or a percentage based on the report level selection.

5.7 Dynamic Balance Sheet - Base Currency

Table 5-8 Dynamic Balance Sheet - Base Currency

Field Names	Description
Report Name	Dynamic Balance Sheet - Base Currency
Report Level Filters	Not Applicable
Report Description	This report is displays the time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items.
Report Type	Tabular Report

Table 5-8 (Cont.) Dynamic Balance Sheet - Base Currency

Field Names	Description
Dimensions	Balance Sheet Items
Base Measures	Cash Flows
Computed Measures	Opening Balance
Drill-through On	As per existing report
Drill-through's	The drill through for assets and liabilities will be at each individual asset/liability level respectively.

5.8 Dynamic Balance Sheet - <Currency Type>

Table 5-9 Dynamic Balance Sheet - <Currency Type>

Field Names	Description
Report Name	Dynamic Balance Sheet - <Currency Type>
Report Level Filters	Not applicable
Report Description	The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Local Currency, the name of this report is displayed as Dynamic Balance Sheet – Local Currency. This report is displays the time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items.
Report Type	Tabular Report
Dimensions	Balance Sheet Items
Base Measures	Cash Flows
Computed Measures	Opening Balance
Drill-through On	As per existing report
Drill-through's	The drill through for assets and liabilities will be at each individual asset/liability level respectively.

6

Detailed Gap Analysis Subject Area

Detailed Gap Analysis tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 6-1 Detailed Gap Analysis Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Detailed Gap Analysis
Page Level Filters	Calendar Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run. Bucket Level: This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected. drop-down
Page Level Display Parameters	Run Type Consolidation Type

The following reports are displayed as part of the Detailed Gap Analysis subject area:

- Detailed Bucket-wise Gap Report in Base Currency
- Detailed Bucket-wise Gap Report in <Currency Type>
- Liquidity Gap across Stress Scenarios in <Currency Type>
- Gap Report of Top N Customers
- Liquidity Gap across Time in Base Currency
- Liquidity Gap across Time in <Currency Type>

6.1 Detailed Bucket-wise Gap Report in Base Currency

Table 6-2 Detailed Bucket-wise Gap Report in Base Currency

Field Names	Description
Report Name	Detailed Bucket-wise Gap Report in Base Currency
Report Level Filters	Dimension Dimension Member
Report Description	The report displays tabular and graphical report as part of a single report.
Report Type	Graphical Report: Combination of Line and Column Chart The graphical chart displays the time buckets for the selected bucket level on the x-axis. The liquidity gap for the selected dimension member is displayed on the y-axis as a column chart. The cumulative gap is displayed on the y-axis as a line graph. Tabular Report: The following are displayed as row items across all members of the selected dimension: Inflows Outflows Liquidity Gap Net Gap as % of Total Outflows Cumulative Gap The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. NOTE: Dimension member selection only affects the graphical report. The tabular report remains unaffected. It displays the rows based on all members of the selected dimension
Dimensions	Legal Entity Currency Line of Business Product Type Product Customer Type Geography
Base Measures	Cash Flows
Computed Measures	Total Inflows Total Outflows Liquidity Gap Net Gap as % of Total Outflows Cumulative Gap
Drill-through On	Not applicable

Table 6-2 (Cont.) Detailed Bucket-wise Gap Report in Base Currency

Field Names	Description
Drill-through's	Not applicable

6.2 Detailed Bucket-wise Gap Report in <Currency Type>

Table 6-3 Detailed Bucket-wise Gap Report in <Currency Type>

Field Names	Description
Report Name	Detailed Bucket-wise Gap Report in <Currency Type>
Report Level Filters	Dimension Dimension Member
Report Description	The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Detailed Bucket-wise Gap Report in Reporting Currency. The report displays tabular and graphical report as part of a single report.
Report Type	Graphical Report: Combination of Line and Column Chart The graphical chart displays the time buckets for the selected bucket level on the x-axis. The liquidity gap for the selected dimension member is displayed on the y-axis as a column chart. The cumulative gap is displayed on the y-axis as a line graph. Tabular Report: The following are displayed as row items across all members of the selected dimension: Inflows Outflows Liquidity Gap Net Gap as % of Total Outflows Cumulative Gap The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. NOTE: Dimension member selection only affects the graphical report. The tabular report remains unaffected. It displays the rows based on all members of the selected dimension

Table 6-3 (Cont.) Detailed Bucket-wise Gap Report in <Currency Type>

Field Names	Description
Dimensions	Legal Entity Currency Line of Business Product Type Product Customer Type Geography
Base Measures	Cash Flows
Computed Measures	<ul style="list-style-type: none"> • Total Inflows • Total Outflows • Liquidity Gap • Net Gap as % of Total Outflows • Cumulative Gap
Drill-through On	Not applicable
Drill-through's	Not applicable

6.3 Liquidity Gap across Stress Scenarios in <Currency Type>

Table 6-4 Liquidity Gap across Stress Scenarios in <Currency Type>

Field Names	Description
Report Name	Liquidity Gap across Stress Scenarios in <Currency Type>
Report Level Filters	Time Bucket
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Liquidity Gap across Stress Scenarios in Reporting Currency.</p> <p>This report displays the liquidity gaps in each time bucket across multiple stress scenarios in the form of a column chart. This report allows comparison of liquidity gaps across multiple stress scenarios mapped to a business-as-usual Run and enables identification of the worst case scenarios.</p> <p>The drop-down values in the time bucket selection displays based on the bucket level selected as part of the page level filters. In addition to the liquidity gap, the cumulative gap up to the selected time bucket is displayed.</p>

Table 6-4 (Cont.) Liquidity Gap across Stress Scenarios in <Currency Type>

Field Names	Description
Report Type	Column Chart The scenarios, baseline and stress, mapped to a given contractual Run are displayed on the x-axis while the gap for the selected time bucket is displayed on the y-axis.
Dimensions	Stress Scenario Line of Business Product Type Product Customer Type Customer
Base Measures	Liquidity Gap
Computed Measures	Not Applicable
Drill-through On	Scenario
Drill-through's	On drill- through, both the liquidity gap and cumulative gap under each scenario will be displayed across the following dimensions: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer

6.4 Gap Report of Top N Customers

Table 6-5 Gap Report of Top N Customers

Field Names	Description
Report Name	Gap Report of Top N Customers
Report Level Filters	Top N – Specified by the user as a numeric value Large Customer Name – The top N customers are displayed in the drop- down for selection
Report Description	This report displays the Top N details entered where N corresponding to the number of large customers for which the report is to be displayed.

Table 6-5 (Cont.) Gap Report of Top N Customers

Field Names	Description
Report Type	<p>Graphical Report: Combination of Line and Column Chart The graphical chart displays the time buckets for the selected bucket level on the x-axis. The liquidity gap for the top N large customers is displayed on the y-axis as a column chart. The cumulative gap is displayed on the y-axis as a line graph.</p> <p>Tabular Report: The following are displayed as row items for each top N customer: Inflows Outflows Liquidity Gap The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items. NOTE: Customer selection only affects the graphical report. The tabular report remains unaffected. It displays the rows based on all top N customers.</p>
Dimensions	<p>Inflows Outflows</p>
Base Measures	<p>Liquidity Gap Cumulative Gap</p>
Computed Measures	Not Applicable
Drill-through On	<p>Graphical Report: Clicking each column in the column chart.</p> <p>Tabular Report: Row level drill- through on the Inflows, Outflows and Liquidity Gap. Column drill- through on each time bucket column.</p>

Table 6-5 (Cont.) Gap Report of Top N Customers

Field Names	Description
Drill-through's	<p>The drill- through sequence for both the tabular and graphical reports is as follows:</p> <p>Level 1: Product Type</p> <p>Level 2: Product</p> <p>Level 3: Account</p> <p>Graphical Report:</p> <p>On clicking each column the drill-through report will display the break-up of liquidity gap and cumulative gap across the dimension on the drill-through. All drill- through reports are a combination of line and column charts.</p> <p>Tabular Report:</p> <p>Drill- through is enabled on each dimension member against the following row items as per the existing drill- through sequence:</p> <p>Inflows</p> <p>Outflows</p> <p>Liquidity Gap</p>

6.5 Liquidity Gap across Time in Base Currency

Table 6-6 Liquidity Gap across Time in Base Currency

Field Names	Description
Report Name	Liquidity Gap Across Time in Base Currency
Report Level Filters	<p>Period Start</p> <p>Period End</p> <p>Time Bucket – Displayed based on bucket level selected</p>
Report Description	This report displays the period start and end date for which the trend is displayed. Additionally, you are allowed to select multiple time buckets for the purpose of viewing the trend. It only displays the historical trends.
Report Type	<p>Line Graph</p> <p>Time period is displayed on the x-axis and the liquidity gap is displayed on the y-axis for each selected time bucket.</p>
Dimensions	Time Period
Base Measures	Cash Flows
Computed Measures	Liquidity Gap
Drill-through On	Not Applicable
Drill-through's	Not Applicable

6.6 Liquidity Gap across Time in <Currency Type>

Table 6-7 Liquidity Gap across Time in <Currency Type>

Field Names	Description
Report Name	Liquidity Gap Across Time in <Currency Type>
Report Level Filters	Period Start Period End Time Bucket – Displayed based on bucket level selected
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Liquidity Gap Across Time in Reporting Currency.</p> <p>This report displays the period start and end date for which the trend is displayed. Additionally, you are allowed to select multiple time buckets for the purpose of viewing the trend. It only displays the historical trends.</p>
Report Type	<p>Line Graph</p> <p>Time period is displayed on the x-axis and the liquidity gap is displayed on the y-axis for each selected time bucket.</p>
Dimensions	Time Period
Base Measures	Cash Flows
Computed Measures	Liquidity Gap
Drill-through On	Not Applicable
Drill-through's	Not Applicable

7

Counterbalancing Subject Area

Counterbalancing tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 7-1 Counterbalancing Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Counterbalancing
Page Level Filters	As of Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Time Bucket Display: This is a drop-down selection of one of the following options: Bucket Name and Bucket Start and End Date. All reports displaying the time buckets will display either the bucket name or the start and end date of each bucket based on this selection. Counterbalancing Strategy: This is a drop-down selection. The drop-down list is displayed based on the Run and scenario selected.
Page Level Display Parameters	Run Type Consolidation Type Legal Entity Currency Type Time Bucket Level

The following reports are displayed as part of the Counterbalancing subject area.

- Counterbalancing tab consists the following option:
- Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>
- Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency
- Counterbalancing Strategy Details

7.1 Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>

Table 7-2 Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>

Field Names	Description
Report Name	Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>
Report Level Filters	Not Applicable
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the page level filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Bucket-wise Net Gap Analysis Post Counterbalancing in Reporting Currency.</p> <p>This report is available under a single report title. A new counterbalancing method, rollover of reverse repos, is included in the tabular report.</p>
Report Type	<p>Graphical Report: Combination of Line and Column Chart The time buckets of the bucket level selected as part of the counterbalancing strategy are displayed on the X-axis. Liquidity gap is displayed on the Y-axis as column values. Cumulative gap is displayed on the Y-axis as a line.</p> <p>Tabular Report: The following are displayed as row items: Pre-Counterbalancing Metrics Inflows Outflows Liquidity Gap Post Counterbalancing Metrics Total Counterbalancing Inflows Counterbalancing Inflows under each Counterbalancing Method Total Counterbalancing Outflows Counterbalancing Outflows under each Counterbalancing Method Net Gap post Counterbalancing Net Gap as % of Total Outflows Cumulative Net Gap</p> <p>The time buckets of the bucket level selected as part of the counterbalancing strategy are displayed as column items.</p>

Table 7-2 (Cont.) Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>

Field Names	Description
Dimensions	Legal Entity Currency Line of Business Product Type Product Customer Type Customer Counterbalancing Position
Base Measures	Inflows Outflows
Computed Measures	Liquidity Gap Net Gap post Counterbalancing Net Gap as % of Total Outflows Cumulative Net Gap
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the following post counterbalancing metrics: Counterbalancing Inflows under each Counterbalancing Method Counterbalancing Outflows under each Counterbalancing Method Net Gap Post Counterbalancing

Table 7-2 (Cont.) Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>

Field Names	Description
Drill-through's	<p>Graphical Report: On clicking each column the drill-through report will display the break-up of all liquidity gap and cumulative gap across the following dimensions: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer</p> <p>All drill- through reports are a combination of line and stacked column charts as per the original report.</p> <p>Tabular Report: Drill- through is enabled on the counterbalancing inflows and outflows under each counterbalancing method to the level of each individual counterbalancing position, as currently existing. Drill- through is enabled on the net gap post counterbalancing as follows: Level 1: Line of Business Level 2: Product Type Level 3: Product Level 4: Customer Type Level 5: Customer</p> <p>Drill- through is not available here for pre-counterbalancing liquidity metrics.</p>

7.2 Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency

Table 7-3 Liquidity Gap Report adjusted for Counterbalancing Effects

Field Names	Description
Report Name	Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency
Report Level Filters	Not Applicable
Report Description	<p>This report is available under a single report title. A new counterbalancing method, rollover of reverse repos, is included in the tabular report.</p> <p>NOTE: The report only appears if you selected the Currency Type as Local Currency.</p>

Table 7-3 (Cont.) Liquidity Gap Report adjusted for Counterbalancing Effects

Field Names	Description
Report Type	<p>Graphical Report: Combination of Line and Column Chart The time buckets of the bucket level selected as part of the counterbalancing strategy are displayed on the X-axis. Liquidity gap is displayed on the Y-axis as column values. Cumulative gap is displayed on the Y-axis as a line.</p> <p>Tabular Report: The following are displayed as row items: Pre-Counterbalancing Metrics Inflows Outflows Liquidity Gap Post Counterbalancing Metrics Total Counterbalancing Inflows Counterbalancing Inflows under each Counterbalancing Method Total Counterbalancing Outflows Counterbalancing Outflows under each Counterbalancing Method Net Gap post Counterbalancing Net Gap as % of Total Outflows Cumulative Net Gap The time buckets of the bucket level selected as part of the counterbalancing strategy are displayed as column items.</p>
Dimensions	<p>Legal Entity Currency Line of Business Product Type Product Customer Type Customer Counterbalancing Position</p>
Base Measures	<p>Inflows Outflows</p>
Computed Measures	<p>Liquidity Gap Net Gap post Counterbalancing Net Gap as % of Total Outflows Cumulative Net Gap</p>

Table 7-3 (Cont.) Liquidity Gap Report adjusted for Counterbalancing Effects

Field Names	Description
Drill-through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill- through on the following post counterbalancing metrics: Counterbalancing Inflows under each Counterbalancing Method Counterbalancing Outflows under each Counterbalancing Method Net Gap Post Counterbalancing

7.3 Counterbalancing Strategy Details

Table 7-4 Counterbalancing Strategy Details

Field Names	Description
Report Name	Counterbalancing Strategy Details
Report Level Filters	Not Applicable
Report Description	This report displays the details of the counterbalancing positions included in the selected strategy.
Report Type	Tabular Report: The following details of the selected counterbalancing strategy are displayed in a tabular format: Instrument/Product Name Counterbalancing Method Units Sold/Repo'd Discount /Haircut (in %) Original Maturity Bucket Original Cash Flow Reversal Revised Inflow Bucket Revised Inflow Amount Revised Outflow Bucket
Dimensions	Counterbalancing Strategy
Base Measures	Inflows Outflows
Drill-through On	Not Applicable
Drill-through's	Not Applicable

8

Liquidity Ratios Subject Area

Liquidity Ratios tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 8-1 Liquidity Ratios Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Liquidity Ratios
Page Level Filters	Calendar Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency
Page Level Display Parameters	Consolidation Type

The following reports are displayed as part of the Liquidity Ratios subject area:

- Liquidity Ratios
- Liquidity Coverage Ratio Components
- Net Stable Funding Ratio Components
- Liquidity Coverage Ratio by Significant Currencies
- Liquidity Ratio Historical Variance Analysis

8.1 Liquidity Ratios

Table 8-2 Liquidity Ratios

Field Names	Description
Report Name	Liquidity Ratios
Report Level Filters	Not Applicable

Table 8-2 (Cont.) Liquidity Ratios

Field Names	Description
Report Description	This report displays the pre and post option values. The high quality liquid assets drill- through report displays additional asset levels.
Report Type	Tabular Report The following are displayed as row items in the first table: Liquidity Coverage Ratio Net Stable Funding Ratio Each significant currency is listed as a separate row item in the second table. The pre-option and post option values for each ratio are displayed as column values.
Dimensions	Legal Entity Significant Currency Asset Level Cash Flow Type Product Type Product
Base Measures	Liquidity Coverage Ratio Net Stable Funding Ratio High Quality Liquid Assets Cash Flows
Computed Measures	Not Applicable
Drill-through On	Pre and post option column values of LCR and significant currency LCR.

Table 8-2 (Cont.) Liquidity Ratios

Field Names	Description
Drill-through's	<p>Level 1:</p> <p>Page Level Display Parameters: The following parameters are displayed:</p> <p>As of Date</p> <p>Process/Run</p> <p>Run Execution ID</p> <p>Run Type</p> <p>Consolidation Type</p> <p>Legal Entity</p> <p>Significant Currency (if drill-through is from Significant Currency LCR)</p> <p>Page Level Filters: Currency Type is a page level filter.</p> <p>Report 1:</p> <p>Report Name: High Quality Liquid Assets by Product Type</p> <p>Report Level Filters: Asset Level (other assets are not displayed)</p> <p>Report Type: Column Chart</p> <p>The product types are displayed on the x-axis and the values for the selected high quality asset level are displayed as columns on the y-axis.</p> <p>Level 2 Drill- through On: Column</p> <p>Report 2:</p> <p>Report Name: Cash Flows by Product Type (No change in this report)</p> <p>Report Level Filters: Cash Flow Type</p> <p>Report Type: Column Chart</p> <p>The product types are displayed on the x-axis and the values for the selected cash flow type are displayed as columns on the y-axis.</p> <p>Level 2 Drill- through On: Column</p> <p>Report 1 Level 2:</p> <p>Page Level Display Parameters: The following parameters are displayed in addition to the parameters displayed in the High Quality Liquid Assets by Product Type:</p> <p>Asset Level</p> <p>Product Type</p> <p>Report Name: High Quality Liquid Assets by Product</p> <p>Report Type: Column Chart</p> <p>The products are displayed on the X-axis and the values for the selected high quality asset level and product type combination are displayed as columns on the Y-axis.</p> <p>Level 2 Drill- through On: Not applicable</p>

Table 8-2 (Cont.) Liquidity Ratios

Field Names	Description
	<p>Report 2 Level 2:</p> <p>Page Level Display Parameters: The following parameters are displayed in addition to the parameters displayed in the Cash Flows by Product Type:</p> <p>Cash Flow Type</p> <p>Product Type</p> <p>Report Name: Cash Flows by Product (no change in this report)</p> <p>Report Level Filters: Cash Flow Type</p> <p>Report Type: Column Chart</p> <p>The products are displayed on the X-axis and the values for the selected cash flow type and product type combination are displayed as columns on the y-axis.</p> <p>Level 2 Drill- through On: Not Applicable</p>

 **Note:**

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Liquidity Ratios report is not applicable.

8.2 Liquidity Coverage Ratio Components

Table 8-3 Liquidity Coverage Ratio Components

Field Names	Description
Report Name	Liquidity Coverage Ratio Components
Report Level Filters	Not applicable
Report Description	The drill-through report named Components of Liquidity Coverage Ratio that was available as part of the Liquidity Ratio report are available as part of this report.

Table 8-3 (Cont.) Liquidity Coverage Ratio Components

Field Names	Description
Report Type	<p>Combination of Column and Line Graph</p> <p>The following are displayed on the X-axis:</p> <ul style="list-style-type: none"> Pre-option Each applicable option <p>The Liquidity Coverage Ratio is displayed as a line graph on the primary Y-axis. Only the line markers are displayed, the line itself is not displayed.</p> <p>The following components of LCR are displayed as columns on the secondary Y-axis:</p> <ul style="list-style-type: none"> Stock of High Quality Liquid Assets Net Cash Outflows
Dimensions	<ul style="list-style-type: none"> Legal Entity Asset Level Cash Flow Type
Base Measures	<ul style="list-style-type: none"> Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets Stock of High Quality Liquid Assets Total Cash Inflows Total Cash Outflows 75 % of Total Cash Outflows Net Cash Outflows Liquidity Coverage Ratio
Computed Measures	Not applicable
Drill-through On	Chart

Table 8-3 (Cont.) Liquidity Coverage Ratio Components

Field Names	Description
Drill-through's	<p>Level 1:</p> <p>Page Level Display Parameters: The following parameters are displayed:</p> <ul style="list-style-type: none"> As of Date Process/Run Run Execution ID Run Type Consolidation Type Legal Entity <p>Page Level Filters: Currency Type</p> <p>Report Name: Break-up of Liquidity Coverage Ratio Components</p> <p>The pre and post option LCR is displayed.</p> <p>Chart 1:</p> <p>Chart Name: Stock of HQLA Components</p> <p>Report Type: Column Chart</p> <p>The stock of HQLA and its components are displayed on the x-axis and the values prior to option and post each option are displayed as columns on the y-axis.</p> <p>Level 2 Drill- through On: Not applicable</p> <p>Chart 2:</p> <p>Chart Name: Net Cash Outflow Components</p> <p>Report Type: Column Chart</p> <p>Net cash outflow and its components are displayed on the x-axis and the values prior to option and post each option are displayed as columns on the y-axis.</p> <p>Level 2 Drill- through On: Not applicable</p>



Note:

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Liquidity Coverage Ratio Components report is not applicable.

8.3 Net Stable Funding Ratio Components

Table 8-4 Net Stable Funding Ratio Components

Field Names	Description
Report Name	Net Stable Funding Ratio Components
Report Level Filters	Not applicable

Table 8-4 (Cont.) Net Stable Funding Ratio Components

Field Names	Description
Report Description	This report breaks down the Net Stable Funding Ratio into its components in the form of a bar chart. The available stable funding and required stable funding, which are the components of the NSFR formula, are displayed.
Report Type	Combination of Column and Line Graph The following are displayed on the X-axis: Available Stable Funding Required Stable Option Their values are displayed on the Y-axis.
Dimensions	Legal Entity Asset Level Cash Flow Type
Base Measures	Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets Stock of High Quality Liquid Assets Total Cash Inflows Total Cash Outflows 75 % of Total Cash Outflows Net Cash Outflows Liquidity Coverage Ratio
Computed Measures	Not Applicable
Drill-through On	Chart

Table 8-4 (Cont.) Net Stable Funding Ratio Components

Field Names	Description
Drill-through's	<p>Level 1:</p> <p>Page Level Display Parameters: The following parameters are displayed:</p> <ul style="list-style-type: none"> As of Date Process/Run Run Execution ID Run Type Consolidation Type Legal Entity <p>Page Level Filters: Currency Type</p> <p>Report Name: Break-up of Net Stable Funding Ratio Components</p> <p>The pre and post option Net Stable Funding Ratio is displayed.</p> <p>Chart 1:</p> <p>Chart Name: Stock of HQLA Components</p> <p>Report Type: Column Chart</p> <p>The available stable funding and required stable funding components are displayed on the X-axis and the values prior to option and post each option are displayed as columns on the Y-axis.</p> <p>Level 2 Drill-through On: Not applicable</p> <p>Chart 2:</p> <p>Chart Name: Net Cash Outflow Components</p> <p>Report Type: Column Chart</p> <p>Net cash outflow and its components are displayed on the X-axis and the values prior to option and post each option are displayed as columns on the Y-axis.</p> <p>Level 2 Drill-through On: Not applicable</p>

 **Note:**

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Net Stable Funding Ratio Components report is not applicable.

8.4 Liquidity Coverage Ratio by Significant Currencies

Table 8-5 Liquidity Coverage Ratio by Significant Currencies

Field Names	Description
Report Name	Liquidity Coverage Ratio by Significant Currencies
Report Level Filters	Significant Currency
Report Description	This report displays the Liquidity Coverage Ratio for each significant current in the form of a column chart. LCR for each significant currency displayed the following conditions: Pre-Option Post Option 1: Drawdown on Liquidity Facilities from Central Bank Post Option 2: Foreign Currency Liquid Assets Post Option 3: Additional Use of Level 2 Assets
Report Type	Combination of Line and Column Chart The following significant currency are displayed on the x-axis: Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets The liquidity coverage ratio is reported on the Y-axis. The options are displayed in the order of execution i.e. in the order that they are applied.
Dimensions	Legal Entity Significant Currency Asset Level
Base Measures	Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

 **Note:**

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Liquidity Coverage Ratio by Significant Currencies report is not applicable.

8.5 Liquidity Ratio Historical Variance Analysis

Table 8-6 Liquidity Ratio Historical Variance Analysis

Field Names	Description
Report Name	Liquidity Ratio Historical Variance Analysis
Report Level Filters	<p>As of Date 1: This is a selection of a date from the calendar and represents the original value against which variance is calculated.</p> <p>Run Execution ID 1: This is a drop-down selection listing all the Execution IDs of the selected Run executed on As of Date 1.</p> <p>As of Date 2: This is a selection of a date from the calendar and must be greater than or equal to As of Date 1.</p> <p>Run Execution ID 2: This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 2.</p>
Report Description	This report displays the variance between the liquidity ratios and their components across two historical dates in the form of a tabular report. The computed values across the two dates and the variance between them, both in absolute as well as percentage terms are displayed.
Report Type	<p>Tabular Report</p> <p>Liquidity coverage ratio, net stable funding ratio and their components are displayed as row items. The computed values for each of these are displayed for the selected dates. Variance between the values across the selected dates is displayed in terms of absolute value as well as percentage.</p>
Dimensions	<p>Legal Entity</p> <p>Time Period</p> <p>Liquidity Ratio Components</p> <p>Net Stable Funding Ratio Components</p>
Base Measures	<p>Liquidity Coverage Ratio</p> <p>Net Stable Funding Ratio</p> <p>Amount</p>
Computed Measures	<p>Variance</p> <p>Variance %</p>
Drill-through On	Not applicable
Drill-through's	Not applicable

 **Note:**

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Liquidity Ratio Historical Variance Analysis report is not applicable.

9

LCR Details Subject Area

LCR Details tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 9-1 LCR Details Subject Area

Field Names	Description
Dashboard Name	LCR Details
Subject Area	LCR Details
Page Level Filters	Calendar Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency
Page Level Display Parameters	Consolidation Type

The following reports are displayed as part of the LCR Details subject area:

- High Quality Liquid Assets
- Break up of Stock of High Quality Liquid Assets
- Break up of Stock of HQLA Denominated in Significant Currencies
- Liquidity Transferability Restrictions
- Liquidity Ratio Trend Analysis

9.1 High Quality Liquid Assets

Table 9-2 High Quality Liquid Assets

Field Names	Description
Report Name	High Quality Liquid Assets
Report Level Filters	Encumbrance Status

Table 9-2 (Cont.) High Quality Liquid Assets

Field Names	Description
Report Description	This report displays the break-up of encumbered and unencumbered high quality liquid assets across each asset level in the form of a pie chart.
Report Type	<p>Pie Chart</p> <p>The pie chart displays the break-up of HQLA across the following asset levels:</p> <ul style="list-style-type: none"> Level 1 Assets Level 2A Assets Level 2B RMBS Assets Level 2B Non-RMBS Assets
Dimensions	<ul style="list-style-type: none"> Legal Entity Asset Level Account
Base Measures	Asset Value
Computed Measures	Not applicable
Drill-through On	Each segment of the pie chart

Table 9-2 (Cont.) High Quality Liquid Assets

Field Names	Description
Drill-through's	<p>Level 1:</p> <p>Page Level Display Parameters: The following parameters are displayed:</p> <ul style="list-style-type: none"> As of Date Process/Run Scenario Run Execution ID Run Type Consolidation Type Legal Entity Currency Type <p>Report Level Filters: The following filters are displayed for selection:</p> <ul style="list-style-type: none"> Product Type Product Natural Currency Location Maturity Date <p>An icon is available to filter the tabular report row items based on the filter selection. A reset icon is available to reset all filter selection and to restore the original number of rows. This filter selection is not mandatory.</p> <p>Report Name: <Selected Encumbrance Status> <Selected Asset Level> Details</p> <p>The name changes based on the report-level parameter selection. For example, if encumbrance status is selected as Unencumbered and the Level 2A Assets segment is selected in the pie chart, the report name will be displayed as Unencumbered Level 2A Asset Details</p> <p>Report Type: Tabular Report</p> <p>The following details are displayed for each asset whose attributes correspond to the selected encumbrance status and asset level:</p> <ul style="list-style-type: none"> Asset Product Type Natural Currency Location Maturity Date Units Available Maturity Value Haircut (%) Market Value Expected Value <p>Level 2 Drill-through On: Not applicable</p>



Note:

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, High Quality Liquid Assets report is not applicable.

9.2 Break up of Stock of High Quality Liquid Assets

Table 9-3 Break up of Stock of High Quality Liquid Assets

Field Names	Description
Report Name	Break up of Stock of High Quality Liquid Assets
Report Level Filters	Not applicable
Report Description	This report displays the break-up of the stock of HQLA across its components in the form of a line-column chart as well as a tabular report.
Report Type	<p>Report 1: Graphical Report</p> <p>Combination of Line and Column Chart</p> <p>The following components of the stock of HQLA are displayed on the X-axis:</p> <ul style="list-style-type: none"> Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets <p>The values for each component are displayed as columns on the Y-axis and the cumulative values are displayed as a line graph on the Y-axis.</p> <p>The total stock of HQLA is also displayed.</p> <p>Report 2: Tabular Report</p> <p>The components displayed as part of the graphical report are displayed in a tabular format as well. Additionally, the following are displayed:</p> <ul style="list-style-type: none"> Adjustments to Stock of Level 1 Assets Adjusted Level 1 Assets Adjustments to Stock of Level 2A Assets Adjusted Level 2A Assets Adjustments to Stock of Level 2B RMBS Assets Adjusted Level 2B RMBS Assets Adjustments to Stock of Level 2B non-RMBS Assets Adjusted Level 2B non-RMBS Assets Stock of High Quality Liquid Assets

Table 9-3 (Cont.) Break up of Stock of High Quality Liquid Assets

Field Names	Description
Dimensions	Legal Entity Asset Level
Base Measures	Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets Adjustments to Stock of Level 1 Assets Adjusted Level 1 Assets Adjustments to Stock of Level 2A Assets Adjusted Level 2A Assets Adjustments to Stock of Level 2B RMBS Assets Adjusted Level 2B RMBS Assets Adjustments to Stock of Level 2B non-RMBS Assets Adjusted Level 2B non-RMBS Assets Stock of High Quality Liquid Assets
Computed Measures	Not applicable
Drill-through On	Report 2: Tabular Report Post Haircut Stock of Level <1 / 2A / 2B RMBS / 2B non-RMBS> Assets Adjustments to Stock of Level <1 / 2A / 2B RMBS / 2B non-RMBS> Assets

Table 9-3 (Cont.) Break up of Stock of High Quality Liquid Assets

Field Names	Description
Drill-through's	<p>Level 1:</p> <p>Page Level Display Parameters: The following parameters are displayed:</p> <ul style="list-style-type: none"> As of Date Process/Run Scenario Run Execution ID Run Type Consolidation Type Legal Entity <p>Page Level Filter: Currency Type</p> <p>Report Names: The following reports are launched on clicking each corresponding link in the tabular report:</p> <ul style="list-style-type: none"> Components of Stock of Level 1 Assets Adjustments to Stock of Level 1 Assets Components of Stock of Level 2A Assets Adjustments to Stock of Level 2A Assets Components of Stock of Level 2B RMBS Assets Adjustments to Stock of Level 2B RMBS Assets Components of Stock of Level 2B non-RMBS Assets Adjustments to Stock of Level 2B non-RMBS Assets <p>Report Type: Tabular Report</p> <p>The components and corresponding values of the stock of each asset level and the adjustments for estimating the cap value are displayed.</p> <p>Level 2 Drill-through On: Not applicable</p>

 **Note:**

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Break-up of Stock of High Quality Liquid Assets report is not applicable.

9.3 Break up of Stock of HQLA Denominated in Significant Currencies

Table 9-4 Break up of Stock of HQLA

Field Names	Description
Report Name	Break up of Stock of HQLA Denominated in Significant Currencies
Report Level Filters	Significant Currency
Report Description	This report displays the break-up of the stock of HQLA denominated in each significant currency across its components in the form of a line-column chart.
Report Type	Combination of Line and Column Chart The following components of the stock of HQLA denominated in the selected significant currency are displayed on the x-axis: Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets The values for each component are displayed as columns on the y-axis and the cumulative values are displayed as a line graph on the y-axis. The total stock of HQLA is also displayed.
Dimensions	Legal Entity Significant Currency Asset Level
Base Measures	Stock of Level 1 Assets Stock of Level 2A Assets Stock of Level 2B RMBS Assets Stock of Level 2B non-RMBS Assets Adjustment due to Cap on Level 2B Assets Adjustment due to Cap on Level 2 Assets
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

 **Note:**

If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation then, Break-up of Stock of HQLA Denominated in Significant Currencies report is not applicable.

9.4 Liquidity Transferability Restrictions

Table 9-5 Liquidity Transferability Restrictions

Field Names	Description
Report Name	Liquidity Transferability Restrictions
Report Level Filters	Not applicable
Report Description	This report identifies portion of HQLA from each legal entity that is not consolidated due to the liquidity transferability restrictions. Additionally, the consolidated HQLA and net cash outflows are displayed at the consolidation level selected as part of the Run.
Report Type	Combination of Stacked Bar Chart and Line Graph The subsidiary legal entities are displayed on the x-axis. The following are displayed on the y-axis in the form of stacked bars: Restricted HQLA – Consolidated (orange color) Unrestricted HQLA – Consolidated (green color) Restricted HQLA – Not Consolidated (red color) Net cash outflow is displayed on the Y-axis in the form of a line graph. Additionally, the consolidated HQLA and net cash outflows at the level of the consolidated legal entity are displayed.
Dimensions	Legal Entity Time Period HQLA Transferability Restriction
Base Measures	Consolidated and Unconsolidated Portions of Restricted HQLA Unrestricted HQLA Consolidated Stock of HQLA Standalone Net Cash Outflows Consolidated Net Cash Outflows
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

9.5 Liquidity Ratio Trend Analysis

Table 9-6 Liquidity Ratio Trend Analysis

Field Names	Description
Report Name	Liquidity Ratio Trend Analysis

Table 9-6 (Cont.) Liquidity Ratio Trend Analysis

Field Names	Description
Report Level Filters	Liquidity Ratio: This is a drop-down containing the options Liquidity Coverage Ratio and Net Stable Funding Ratio Period Start Period End Value Type: This is a drop-down containing the options Daily Value and 90-Day Average.
Report Description	This report displays the period start and end date for which the trend is displayed is selected by the user. The report displays the values of the selected ratio as well as its components in terms of either a daily value or a 90-day average value based on the selection.
Report Type	Combination of Column and Line Graph The time period is displayed on the x-axis. The daily value or the 90-day average value of the liquidity ratio metrics and the minimum requirement are displayed on the primary y-axis in the form of line graphs. The components of the selected ratio are displayed on the secondary y-axis in the form of a column chart for the selected time period.
Dimensions	Legal Entity Time Period
Base Measures	Liquidity Coverage Ratio Stock of HQLA Net Cash Outflows Net Stable Funding Ratio Available Stable Funding Required Stable Funding
Computed Measures	90-Day Average Value
Drill-through On	Not applicable
Drill-through's	Not applicable

10

NSFR Details Subject Area

NSFR Details tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 10-1 NSFR Details Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	NSFR Details
Page Level Filters	As of Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency.
Page Level Display Parameters	Net Stable Funding Ratio Available Stable Funding Required Stable Funding

The following reports are displayed as part of the NSFR Details subject area:

- NSFR Constituents by Product Types
- NSFR Breakup by Maturity
- Off-Balance Sheet Items by Absolute Value
- RSF Assets by Encumbrance Period
- NSFR Trend Analysis

10.1 NSFR Constituents by Product Types

Table 10-2 NSFR Constituents by Product Types

Field Names	Description
Report Name	NSFR Constituents by Product Types
Report Level Filters	Not Applicable

Table 10-2 (Cont.) NSFR Constituents by Product Types

Field Names	Description
Report Description	This report displays the break-up of available stable funding (ASF) and required stable funding (RSF) by product types in the form of pie charts.
Report Type	Pie Chart The pie chart displays the percentage of total of ASF amount and RSF amount across the standard product types.
Dimensions	Standard Product Type Standard Accounting Head
Base Measures	Available Stable Funding Required Stable Funding
Computed Measures	Not Applicable
Drill-through On	Not Applicable
Drill-through's	Not Applicable

10.2 NSFR Breakup by Maturity

Table 10-3 NSFR Breakup by Maturity

Field Names	Description
Report Name	NSFR Breakup by Maturity
Report Level Filters	Not applicable
Report Description	This report displays the break-up of the ASF and RSF amounts across standard maturity bands in the form of a column chart.
Report Type	Column Chart The following NSFR maturity bands are displayed on the X-axis: Open Less than 6 months Greater than or equal to 6 months and less than 1 Year Greater than or equal to 1 Year The ASF and RSF amounts are displayed as columns on the Y-axis.
Dimensions	NSFR Maturity Band
Base Measures	Available Stable Funding Required Stable Funding
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

10.3 Off-Balance Sheet Items by Absolute Value

Table 10-4 Off-Balance Sheet Items by Absolute Value

Field Names	Description
Report Name	Off-Balance Sheet Items by Absolute Value
Report Level Filters	Not applicable
Report Description	This report displays the break-up of RSF amount related to off-balance sheet items across product types in the form of a bar graph.
Report Type	Bar Graph The standard product types corresponding to off-balance sheet items are displayed on the x-axis. The RSF amount is displayed as bars on the y-axis.
Dimensions	Standard Product Type
Base Measures	Required Stable Funding
Computed Measures	Not Applicable
Drill-through On	Not Applicable
Drill-through's	Not Applicable

10.4 RSF Assets by Encumbrance Period

Table 10-5 RSF Assets by Encumbrance Period

Field Names	Description
Report Name	RSF Assets by Encumbrance Period
Report Level Filters	Not applicable
Report Description	This report displays the break-up of the RSF amount by the encumbrance period of the assets in the form of a pie chart.
Report Type	Pie chart The pie chart displays the break-up of RSF amounts across the following NSFR encumbrance bands: Less than 6 months Greater than or equal to 6 months and less than 1 Year Greater than or equal to 1 Year
Dimensions	NSFR Encumbrance Band
Base Measures	Required Stable Funding
Computed Measures	Not applicable
Drill-through On	Not Applicable
Drill-through's	Not Applicable

10.5 NSFR Trend Analysis

Table 10-6 NSFR Trend Analysis

Field Names	Description
Report Name	NSFR Trend Analysis
Report Level Filters	Period Start Period End
Report Description	This report displays the NSFR as well as its components across time for the selected time period from the start date to the end date in the form a line and column chart.
Report Type	Combination of Line and Column Chart The time period is displayed on the x-axis. The NSFR is displayed on the primary y-axis in the form of a line graph. The ASF and RSF amounts are displayed on the secondary y-axis in the form of a column chart for the selected time period.
Dimensions	Legal Entity Date
Base Measures	Available Stable Funding Required Stable Funding Net Stable Funding Ratio
Computed Measures	Not applicable
Drill-through On	Not Applicable
Drill-through's	Not Applicable

11

Regulation YY Subject Area

Regulation YY tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 11-1 Regulation YY Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Regulation YY
Page Level Filters	As of Date: This is a selection from the calendar. Run Type: This is a drop-down selection. The drop-down list is filtered based on the As of Date selected. Run Name: This is a drop-down selection. The drop-down list is filtered based on the As of Date and Run Type selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run t and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run Type and Run Name selected.
Page Level Display Parameters	Run Type Consolidation Type
Page Level User Input	Buffer Ratio Tolerance: This is a user specified tolerance value in percentage terms. The default value is 100.

The following reports are displayed as part of the Regulation YY subject area:

- Available and Required Liquidity Buffer
- Buffer and Buffer Requirements Across Stress Horizons
- Available Buffer Composition
- Cash Flow Projections

11.1 Available and Required Liquidity Buffer

Table 11-2 Available and Required Liquidity Buffer

Field Names	Description
Report Name	Available and Required Liquidity Buffer
Report Level Filters	Not Applicable

Table 11-2 (Cont.) Available and Required Liquidity Buffer

Field Names	Description
Report Description	This report displays the required buffer, available buffer and the buffer ratio.
Report Type	<p>Custom Report Type</p> <p>The report displays the Buffer Ratio, Net Cash Flow Needs and Available Buffer.</p> <p>Net Cash Flow Needs includes:</p> <p>Net External Cash Flow Needs and Net Internal Cash Flow Needs in case of FBOs</p> <p>Cash Flow Needs and Cash Flow Sources in case of BHCs</p> <p>The color of Buffer Ratio and Available Buffer varies based on the Buffer Ratio Tolerance specified as follows:</p> <ul style="list-style-type: none"> • Green Color: Buffer ratio \geq 100% of Buffer Ratio Tolerance • Amber Color: Buffer ratio \geq90% and $<$ 100% of Buffer Ratio Tolerance • Red Color: Buffer ratio $<$ 90% of Buffer Ratio Tolerance <p>Cash Flow Needs are displayed in Red color whereas Cash Flow Sources are displayed in Green.</p>
Dimensions	Legal Entity
Base Measures	Cash Flows Available Buffer
Computed Measures	Buffer Ratio
Drill-through On	Not Applicable
Drill-through's	Not Applicable

11.2 Buffer and Buffer Requirements Across Stress Horizons

Table 11-3 Buffer and Buffer Requirements

Field Names	Description
Report Name	Buffer and Buffer Requirement across Stress Horizons
Report Level Filters	Not Applicable
Report Description	This report displays the available buffer computed for the Buffer Horizon, Net Cash Outflows, Buffer Ratio and Buffer Tolerance across multiple user specified stress horizons.

Table 11-3 (Cont.) Buffer and Buffer Requirements

Field Names	Description
Report Type	Combination of Column and Line Graph The user specified stress horizons are displayed on the x-axis. The following are displayed as columns on the primary y-axis: Available Buffer Net Cash Flow Needs The following are displayed as a line graphs on the secondary y-axis. Buffer Ratio Buffer Ratio Tolerance
Dimensions	Legal Entity Stress Horizons
Base Measures	Available Buffer Net Cash Flow Needs Buffer Ratio Tolerance Buffer Ratio
Computed Measures	Not Applicable
Drill-through On	Not Applicable
Drill-through's	Not Applicable

11.3 Cash Flow Projections

Table 11-4 Cash Flow Projections

Field Names	Description
Report Name	Cash Flow Projections
Report Level Filters	Reporting Bucket Definition Bucket Level
Report Description	This report displays the components of net cash flows across time buckets based on the bucket level selected.

Table 11-4 (Cont.) Cash Flow Projections

Field Names	Description
Report Type	<p>Combination of Column and Line Graph</p> <p>The time buckets at the user selected bucket level are displayed on the x-axis.</p> <p>FBO View:</p> <p>The following are displayed as columns on the primary y-axis:</p> <p>Intragroup Cash Inflow</p> <p>Intragroup Cash Outflow</p> <p>External Cash Inflow</p> <p>External Cash Outflow</p> <p>The following are displayed as a line graphs on the secondary y-axis.</p> <p>Intragroup Cumulative Inflow</p> <p>Intragroup Cumulative Outflow</p> <p>External Cumulative Inflow</p> <p>External Cumulative Outflow</p> <p>BHC View:</p> <p>The following are displayed as columns on the primary y-axis:</p> <p>Cash Inflow</p> <p>Cash Outflow</p> <p>The following are displayed as a line graphs on the secondary y-axis.</p> <p>Cumulative Inflow</p> <p>Cumulative Outflow</p>
Dimensions	<p>Legal Entity</p> <p>Time Bucket Definition</p>
Base Measures	<p>Intragroup Cash Inflow</p> <p>Intragroup Cash Outflow</p> <p>External Cash Inflow</p> <p>External Cash Outflow</p> <p>Cash Inflow</p> <p>Cash Outflow</p>
Computed Measures	<p>Intragroup Cumulative Inflow</p> <p>Intragroup Cumulative Outflow</p> <p>External Cumulative Inflow</p> <p>External Cumulative Outflow</p> <p>Cumulative Inflow</p> <p>Cumulative Outflow</p>
Drill-through On	Not Applicable
Drill-through's	Not Applicable

11.4 Available Buffer Composition

Table 11-5 Available Buffer Composition

Field Names	Description
Report Name	Available Buffer Composition
Report Level Filters	Buffer Composition By: This is a drop selection.
Report Description	This report displays the break-up of the available buffer across different dimensions and provides multiple views of the buffer composition.

Table 11-5 (Cont.) Available Buffer Composition

Field Names	Description
Report Type	<p>Custom Report</p> <p>The available buffer is displayed as square badge.</p> <p>Pie Chart – Buffer Composition by Type</p> <p>The break-up of available buffer is displayed across the following asset types:</p> <p>Cash</p> <p>US Government Securities</p> <p>US Government Agency Securities</p> <p>US GSE Securities</p> <p>Other Securities</p> <p>Pie Chart – Buffer Composition by Asset Class</p> <p>The break- up of available buffer is displayed across the following asset classes:</p> <p>Level 1 Assets</p> <p>Level 2A Assets</p> <p>Level 2B Assets</p> <p>Other Assets</p> <p>Pie Chart – Buffer Composition by Asset Restriction</p> <p>The break- up of available buffer is displayed across the following categories:</p> <p>Unconsolidated Restricted Assets</p> <p>Consolidated Restricted Assets</p> <p>Unrestricted Assets</p> <p>Tabular Report</p> <p>The tabular report displays the break-down of available buffer by the members of the selected dimension. The dimension members of the selected dimension are displayed as row items. The following are displayed as columns:</p> <p>Fair Value</p> <p>Post Haircut Value</p> <p>Percentage of Available Buffer</p> <p>Pie Chart</p> <p>The break-up of available buffer is displayed across the following asset types:</p> <p>Cash</p> <p>US Government Securities</p> <p>Others</p>

Table 11-5 (Cont.) Available Buffer Composition

Field Names	Description
Dimensions	Legal Entity Asset Type Asset Class Asset Restriction Line of Business Product Type Issuer Type Product Currency Customer Type
Base Measures	Available Buffer Fair Value of Asset Post Haircut Value of Asset
Computed Measures	Percentage of Available Buffer
Drill-through On	Segments of the Pie Chart in the buffer composition by dimensions section
Drill-through's	Level 1: Report Type: Pie Chart The selected segment of the pie chart is broken-down across the members of the selected dimension. Level 2 Drill-thru On: Not Applicable

12

Intra-day Liquidity Metrics Subject Area

Intra-day Liquidity Metrics tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 12-1 Intra-day Liquidity Metrics

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Intra-day Liquidity Risk Metrics
Page Level Filters	<p>As of Date: This is a selection from the calendar.</p> <p>Run: This is a drop-down selection. The drop-down list is filtered based on the date selected.</p> <p>Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency.</p> <p>Payment System: This is a drop-down selection. The drop-down list is filtered based on the Run and legal entity selected.</p> <p>NOTE:: This drop-down selection is only available for some reports.</p> <p>Currency: This is a drop-down selection. The drop-down list is filtered based on legal entity and payment system selected.</p>
Page Level Display Parameters	<p>Run Type</p> <p>Consolidation Type</p>

The following reports are displayed as part of the Intra-day Liquidity Metrics subject area:

- Daily Maximum Intra-day Liquidity Usage
- Start of Day Available Intra-day Liquidity in <Currency Type>
- Total Payments in <Currency Type>
- Time-Specific Obligations in <Currency Type>
- Value of Payments Made on Behalf of Correspondent Banking Customers in <Currency Type>
- Intraday Credit Lines Extended to Correspondent Banking Customers in <Currency Type>
- Intra-day Throughput in <Currency Type>
- Trend Analysis

12.1 Daily Maximum Intra-day Liquidity Usage

Table 12-2 Daily Maximum Intra-day Liquidity Usage

Field Names	Description
Report Name	Daily Maximum Intra-day Liquidity Usage
Report Level Filters	Not applicable
Report Description	This report displays the daily maximum intra-day liquidity requirements of a legal entity in the respective payment system.
Report Type	Line Chart The time buckets at level zero, are represented on the x-axis. The Intraday liquidity usage (net cumulative positions) at each time instant is displayed in the form of a line chart. Additionally, the largest negative and positive net cumulative positions are reported at a legal entity-payment system level.
Dimensions	Legal Entity Payment system
Base Measures	Largest Positive Net Cumulative Position Largest Negative Net Cumulative Position
Computed Measures	Net Intraday liquidity usage Cumulative Net Intraday liquidity usage
Drill-through On	Not applicable
Drill-through's	Not applicable

12.2 Start of Day Available Intra-day Liquidity in <Currency Type>

Table 12-3 Start of Day Available Intra-day Liquidity

Field Names	Description
Report Name	Start of Day Available Intra-day Liquidity in <Currency Type>
Report Level Filters	Not applicable
Report Description	This report displays the start of the day and minimum available intra-day liquidity for the legal entity and each intra-day liquidity source.

Table 12-3 (Cont.) Start of Day Available Intra-day Liquidity

Field Names	Description
Report Type	Column Chart The intra-day liquidity sources are displayed on the x-axis while the start of the day available intraday liquidity is available as columns on the y-axis. The cumulative available intra-day liquidity is displayed as a line chart on the y-axis. Additionally, the start of the day available intra-day liquidity at the legal entity- payment system level is displayed.
Dimensions	Legal Entity Intra-day Liquidity Sources
Base Measures	Start of the Day Available Intra-Day Liquidity for each source
Computed Measures	Start of the Day Available Intra-Day Liquidity- Total value
Drill-through On	Type of Source Clicking each column on the bar chart
Drill-through's	On clicking each type of source, the drill through enables a user to view the constituent products that form the particular source of liquidity, along with the number of units and their total values. Level 1: Page level display parameters: As of date Process/Run Legal entity Currency Report Name: Start of Day Available Intra-day Liquidity Tabular graph: The table columns represent the various dimensions, product, number of units and currency.

12.3 Total Payments in <Currency Type>

Table 12-4 Total Payments

Field Names	Description
Report Name	Total Payments in <Currency Type>
Report Level Filters	Not applicable

Table 12-4 (Cont.) Total Payments

Field Names	Description
Report Description	This report is a total number displayed each for payments made and payments received throughout the course of a working day for a particular legal entity- payment system- currency combination.
Report Type	Total Number is displayed
Dimensions	Legal Entity Payment system
Base Measures	Total payments made Total payments received
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

12.4 Time-Specific Obligations in <Currency Type>

Table 12-5 Time-Specific Obligations

Field Names	Description
Report Name	Time-Specific Obligations in <Currency Type>
Report Level Filters	Not applicable
Report Description	This report displays the settlement status of time specific obligations in the form of a pie chart.
Report Type	Pie Charts Chart 1: Number of Obligations The break-up of the number of time specific obligation is displayed by the settlement status. Chart 2: Value of Obligations The break-up of the value of time specific obligation is displayed by the settlement status. Additionally, the total number and value of time specific obligations is displayed. NOTE: If a transaction is partially settled before time, then the transaction is counted as a failure, as far as the number of obligations are concerned. However, when the value of time specific obligations are computed, the amount settled before the deadline is accounted as a success and the amount settled beyond the deadline is accounted towards failure.
Dimensions	Legal Entity Payment system

Table 12-5 (Cont.) Time-Specific Obligations

Field Names	Description
Base Measures	Number Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

12.5 Value of Payments Made on Behalf of Correspondent Banking Customers in <Currency Type>

Table 12-6 Value of Payments Made on Behalf of Correspondent Banking Customers

Field Names	Description
Report Name	Value of Payments Made on Behalf of Correspondent Banking Customers in <Currency Type>
Report Level Filters	Top 'N' Customers: Enter this field in the form of a numeric value
Report Description	This report displays the total value of payments made by a correspondent bank on behalf of its correspondent banking customers. It also displays the payments made for top 'N' customers by payment type. This report is displayed only if the legal entity provides correspondent banking services to its customers.
Report Type	Horizontal Bar Chart The top 'N' customers are displayed in the Y-axis while the value of payments made by each payment type such as internalized payments and other payments, are displayed in the form of stacked bars parallel to the X-axis. Additionally, the total value of payments made on behalf of customer for the selected customer type is displayed.
Dimensions	Legal Entity Currency
Base Measures	Total Payments
Computed Measures	Total Payments made on behalf of Correspondent banking customers
Drill-through On	Not applicable
Drill-through's	Not applicable

12.6 Intraday Credit Lines Extended to Correspondent Banking Customers in <Currency Type>

Table 12-7 Intraday Credit Lines Extended to Correspondent Banking Customers

Field Names	Description
Report Name	Intraday Credit Lines Extended to Correspondent Banking Customers in <Currency Type>
Report Level Filters	Top 'N' Customers: Enter this field in the form a numeric value
Report Description	This report displays the value of intra-day credit lines extended by a legal entity to its correspondent banking customers and their peak usage by customer type. It also displays these metrics for top 'N' customers. This report is displayed only if the legal entity provides correspondent banking services to its customers.

Table 12-7 (Cont.) Intraday Credit Lines Extended to Correspondent Banking Customers

Field Names	Description
Report Type	<p>The following values must be displayed for all correspondent banking customers. For example, if the bank has 10 customers, for all these customers, the total value of the following must be displayed:</p> <p>Total Value of Intraday Credit Lines extended, Total Committed lines extended, Total secured lines extended.</p> <p>Total Usage of Intraday Credit lines extended, Total usage of Secured lines, Total Usage of Committed lines, Total Peak usage of the lines</p> <p>Tabular Report with Embedded Graph</p> <p>Top 'N' customers by the selected customer type are displayed as rows. Example, Out of the 10, the bank can chose 5 as N. These 5 customers would be the top 5 customers with respect to maximum Amount of Intraday Credit lines extended.</p> <p>The following are displayed in columns</p> <p>Total Intra-day Credit Line Usage</p> <p>Secured Intra-day Credit Line Usage</p> <p>Committed Intra-day Credit Line Usage</p> <p>The graph embedded in each cell displays the value of intra-day credit line extended as a column colored Grey. The maximum daily usage is displayed as a column within the grey colored column and its color varies based on the utilization of the line of credit as follows:</p> <p>Green color: 0% to 75% Usage</p> <p>Amber color: >75% to 90% Usage</p> <p>Red color: >90% Usage</p> <p>Peak Usage is a total number and must be monitored at every time instant of the day. Peak usage should also be displayed against the Usage column.</p>
Dimensions	<p>Legal Entity</p> <p>Customer Type</p> <p>Top 'N' Customer</p> <p>Product Type</p> <p>Secured Status</p> <p>Commitment Status</p>
Base Measures	Amount
Computed Measures	Utilization %
Drill-through On	Not applicable
Drill-through's	Not applicable

12.7 Intra-day Throughput in <Currency Type>

Table 12-8 Intra-day Throughput

Field Names	Description
Report Name	Intra-day Throughput in <Currency Type>
Report Level Filters	Display Selection: Choose this selection as “inflows” or “outflows” depending on payments received and payments made respectively. Interval Selection: Choose amongst 15 mins, 30 mins and 1 hour as the throughput interval for display.
Report Description	This report displays the intra-day throughput at each interval at each legal entity-payment system level.
Report Type	Combination of Line and Column Chart The intra-day time intervals are displayed on the x-axis. The cash outflows are displayed on the primary y-axis while the intra-day throughput is displayed as a percentage on the secondary y-axis.
Dimensions	Legal Entity Throughput bands
Base Measures	Payments made Payments received Intra-day Throughput
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

12.8 Trend Analysis

Table 12-9 Trend Analysis

Field Names	Description
Report Name	Trend Analysis

Table 12-9 (Cont.) Trend Analysis

Field Names	Description
Report Level Filters	<p>Period Start</p> <p>Period End</p> <p>Intra-day Liquidity Metric – This is a drop down list of the following metrics:</p> <p>Largest Positive Net Cumulative Position</p> <p>Largest Negative Net Cumulative Position</p> <p>Available Intra-day Liquidity at the Start of the Business Day</p> <p>Gross Payments Sent</p> <p>Gross Payments Received</p> <p>Total Value of Time-Specific Obligations</p> <p>Total Value of Time-Specific Obligations Settled Successfully</p> <p>Total Value of Payments Made on Behalf of Correspondent Banking Customers</p> <p>Intra-day Credit Lines Extended to Correspondent Banking Customers</p>
Report Description	<p>This is a report displays the trend analysis for multiple intra-day liquidity metrics for the selected time period. Additionally, it reports the minimum, maximum, and average values for that period.</p>
Report Type	<p>Line Graph</p> <p>The time period is displayed on the x-axis and values of the selected intra-day liquidity metric is displayed on the y-axis as a line graph.</p> <p>Additionally, the minimum, maximum and average values of the metric during the selected time period are displayed.</p>
Dimensions	<p>Legal Entity</p> <p>Intra-day Time Bucket Definition</p> <p>Intra-day Liquidity Metrics</p>
Base Measures	<p>Largest Positive Net Cumulative Position</p> <p>Largest Negative Net Cumulative Position</p> <p>Available Intra-day Liquidity at the Start of the Business Day</p> <p>Gross Payments Sent</p> <p>Gross Payments Received</p> <p>Total Value of Time-Specific Obligations</p> <p>Total Value of Time-Specific Obligations Settled Successfully</p> <p>Total Value of Payments Made on Behalf of Correspondent Banking Customers</p> <p>Intra-day Credit Lines Extended to Correspondent Banking Customers</p>

Table 12-9 (Cont.) Trend Analysis

Field Names	Description
Computed Measures	Minimum Value Maximum Value
Drill-through On	Not applicable
Drill-through's	Not applicable

13

Intra-Day Real Time Monitoring Subject Area

Intra-day Real Time Monitoring tab consists of the following page level filters which are applicable to all the reports in this subject area:

Table 13-1 Intra-Day Real Time Monitoring Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Intra-day Real Time Reporting
Page Level Filters	Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Currency: This is a drop--down selection. The drop-down list is filtered based on legal entity and payment system selected.
Page Level Display Parameters	Legal Entity Currency

13.1 Available Credit Lines

This is a real time report that displays each intraday lines of credit available to the bank. The report displays total value of the credit line available along with withdrawn amount.

Table 13-2 Available Credit Lines

Field Names	Description
Report Name	Available Credit lines
Report Level Filters	Not Applicable
Report Description	This is a real time report that displays each intraday line of credit available to the bank.
Report Type	Bar Chart The available intraday credit lines are displayed on the x-axis. The total usage and available undrawn amount is displayed on the Y axis
Dimensions	Legal Entity Currency
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

13.2 Available Intraday Eligible Sources of Liquidity

This is a real time report that displays total intraday eligible sources as available to the bank throughout the day. The report displays available liquidity at the start of the day and at any time during the day.

Table 13-3 Available Intraday Eligible Sources of Liquidity

Field Names	Description
Report Name	Available Intraday eligible sources of liquidity
Report Level Filters	Not applicable
Report Description	This is a real time report that displays total intraday eligible sources as available to the bank throughout the day.
Report Type	Horizontal Bar Chart The various categories of intraday sources are displayed at the Y axis. The total amount and available amount is displayed along the X axis
Dimensions	Legal Entity Currency
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Type of Source Clicking each column on the bar chart
Drill-through's	On clicking each type of source, the drill through enables a user to view the constituent products that form the particular source of liquidity, along with the number of units and their total values. Level 1: Page level display parameters: As of date Process/Run Legal entity Currency Report Name: Available intraday eligible sources of liquidity Tabular graph: The table columns represent the various dimensions, product, number of units and currency. Each row is further classified under the various sub-categories of available intraday eligible sources of liquidity, such as Central bank reserves, Collateral pledged etc.

13.3 Time Specific Obligations

This is a real time report that displays all the time specific obligations for a legal entity for the day, along with the settlement status, success/failure to settle within time, of each transaction.

Table 13-4 Time Specific Obligations

Field Names	Description
Report Name	Time specific obligations
Report Level Filters	Not applicable
Report Description	This is a real time report that displays all the time specific obligations for a legal entity for the day
Report Type	List The various obligations are listed as a list. Settlement status and settled amount are reported in the same list. Color coding is used to depict success/failure of each transaction within time.
Dimensions	Legal Entity Currency
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

13.4 Payments Snapshot

This is a real time report that displays a snapshot of all payment sent and received up to present time. The payments are grouped and displayed in time bands of 15 minutes.

Table 13-5 Payments Snapshot

Field Names	Description
Report Name	Payments snapshot
Report Level Filters	Not applicable
Report Description	This is a real time report that displays a snapshot of all payment sent and received up to present time
Report Type	List The payments made and received are grouped into 15 minute constant intervals and displayed along with the total amount.
Dimensions	Legal Entity Currency Payment system
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

13.5 Cumulative Net Position

This is a real time report that displays a cumulative net position of all payments within a payment system at the granularity of each second.

Table 13-6 Cumulative Net Position

Field Names	Description
Report Name	Cumulative net position
Report Level Filters	Not applicable
Report Description	This is a real time report that displays the cumulative net amount up to present time at a second time interval granularity.
Report Type	Line graph The X axis represents time intervals, Y axis represent cumulative net position. Early warning indicators can be configured through the report and the same is displayed as a constant line parallel to the X axis
Dimensions	Legal Entity Currency Payment system
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not Applicable

13.6 Payments Received

This is a real time report that displays payments received at each time instant. The total payments received upto present time is also displayed.

Table 13-7 Payments Received

Field Names	Description
Report Name	Payments Received
Report Level Filters	Not applicable
Report Description	This is a real time report that displays payments received at each time instant
Report Type	Bar Chart The X axis represents time intervals, Y axis represent amount of each payment received.
Dimensions	Legal Entity Currency Payment system
Base Measures	Not applicable
Computed Measures	Not applicable

Table 13-7 (Cont.) Payments Received

Field Names	Description
Drill-through On	Not applicable
Drill-through's	Not applicable

13.7 Payments Sent

This is a real time report that displays payments sent at each time instant. The total payments sent upto present time is also displayed.

Table 13-8 Payments Sent

Field Names	Description
Report Name	Payments sent
Report Level Filters	Not applicable
Report Description	This is a real time report that displays payments sent at each time instant
Report Type	Bar Chart The X axis represents time intervals, Y axis represent amount of each payment sent.
Dimensions	Legal Entity Currency Payment system
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

14

Interim Results Subject Area

Interim Results tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 14-1 Interim Results Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Interim Results
Page Level Filters	Calendar Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run. Bucket Level: This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected.
Page Level Display Parameters	Consolidation Type

The following reports are displayed as part of the Interim Results subject area:

- Interim Results across Buckets
- Interim Liquidity Gaps across Business Assumptions

14.1 Interim Results across Buckets

Table 14-2 Interim Results across Buckets

Field Names	Description
Report Name	Interim Results across Buckets
Report Level Filters	Business Assumption: A drop-down list containing the following options: Contractual Business Assumptions (displayed in the order of execution) Business-as-Usual/Stress
Report Description	This report displays the changes in cash flows in each time bucket due to the application of the selected business assumptions in the form of a column chart. It enables the assessment of the impact of each business assumption on the contractual cash flows occurring in each time bucket.
Report Type	Combination of Line and Stacked Column Chart The time buckets at the selected bucket level are displayed on the X-axis. The change in principal and interest cash flows in each time bucket due to the selected assumption is displayed as stacked columns on the Y-axis. The cumulative cash flows are displayed as a line graph on the Y-axis.
Dimensions	Legal Entity Time Bucket Definition Business Assumption Principal/Interest Cash Flows
Base Measures	Cash Flows
Computed Measures	Cumulative Cash Flows
Drill-through On	Not applicable
Drill-through's	Not applicable

14.2 Interim Liquidity Gaps across Business Assumptions

Table 14-3 Interim Liquidity Gaps

Field Names	Description
Report Name	Interim Liquidity Gaps across Business Assumptions
Report Level Filters	Time Bucket: The list of time buckets is displayed based on the bucket level selected.

Table 14-3 (Cont.) Interim Liquidity Gaps

Field Names	Description
Report Description	This report displays the impact of each business assumption on the baseline cash flows, on a standalone as well as cumulative basis, for each selected time bucket in the form of a line-column combination chart. It displays the changes in cash flows of a given time bucket due to each business assumption.
Report Type	Combination of Line and Stacked Column Chart The following items are displayed on the x-axis: Contractual Business Assumptions (displayed in the order of execution) The change in principal and interest cash flows due to each assumption is displayed as stacked columns on the y-axis. The cumulative cash flows are displayed as a line graph on the y-axis.
Dimensions	Legal Entity Time Bucket Definition Business Assumptions Principal/Interest Cash Flows
Base Measures	Cash Flows
Computed Measures	Cumulative Cash Flows
Drill-through On	Not applicable
Drill-through's	Not applicable

Funding Concentration Subject Area

Funding Concentration tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 15-1 Funding Concentration Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Funding Concentration
Page Level Filters	<p>Calendar Date: This is a selection from the calendar.</p> <p>Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected.</p> <p>Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected.</p> <p>Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency</p> <p>Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run.</p> <p>Bucket Level: This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected.</p>
Page Level Display Parameters	Consolidation Type

The following reports are displayed as part of the Funding Concentration subject area:

- Concentration of Funding Liabilities across Dimensions
- Total Contribution of Significant Currency to Funding Liabilities Across Time
- List of Assets by Significant Currencies
- List of Liabilities by Significant Currencies

15.1 Concentration of Funding Liabilities across Dimensions

Table 15-2 Concentration of Funding Liabilities

Field Names	Description
Report Name	Concentration of Funding Liabilities across Dimensions
Report Level Filters	<p>Dimension: This is a drop-down filter of the following options:</p> <ul style="list-style-type: none"> • Counterparty • Currency • Product/Instrument Type • Product/Instrument <p>Measure: This is a drop-down filter of the following options:</p> <ul style="list-style-type: none"> • Funding Amount • Percentage of Total Funding
Report Description	This report displays Concentration of Funding Liabilities across Dimensions. The total funding concentration by each significant dimension member and for each time bucket is displayed.
Report Type	<p>Graphical Report:</p> <p>Pie Chart</p> <p>The break-up of funding received is displayed by each member of the dimension selected. The significant dimension members are displayed individually, whereas the non-significant members are grouped as Others.</p> <p>Tabular Report:</p> <p>Each significant member of the selected dimension is displayed as a row item. The column heading for this will change based on the dimension selected. The concentration is displayed across time buckets of the selected bucket level. Additionally the total funding concentration by each significant dimension member and for each time bucket is displayed.</p>
Dimensions	<p>Legal Entity</p> <p>Time Bucket Definition</p> <p>Counterparty</p> <p>Currency</p> <p>Product/Instrument Type</p> <p>Product/Instrument</p> <p>Significance</p>
Base Measures	Funding Amount
Computed Measures	Percentage of Total Funding
Drill-through On	Not Applicable
Drill-through's	Not Applicable

15.2 Total Contribution of Significant Currency to Funding Liabilities Across Time

Table 15-3 Total Contribution of Significant Currency to Funding Liabilities

Field Names	Description
Report Name	Total Contribution of Significant Product to Funding Liabilities Across Time
Report Level Filters	Dimension Period Start Period End
Report Description	This report displays the total funding provided by significant dimension members over a trailing 30-day period in the form of a line graph. The report displays the funding liabilities across time buckets as a percentage of the total funding liabilities of the institution.
Report Type	Combination of Line and Column Chart The time period is displayed on the x-axis. The total funding liabilities received by the legal entity as well as the total funding received for significant members of the selected dimension are displayed as columns on the primary y-axis. The funding concentration across significant dimension members is displayed on the secondary y-axis as a percentage of total funding in the form of a line graph. Additionally, the selected dimension is displayed for informational purpose.
Dimensions	Legal Entity Counterparty Currency Product/Instrument Type Product/Instrument Significance
Base Measures	Funding Amount
Computed Measures	Total Funding from Significant Dimension Members Funding Concentration
Drill-through On	Not applicable
Drill-through's	Not applicable

15.3 List of Assets by Significant Currencies

Table 15-4 List of Assets by Significant Currencies

Field Names	Description
Report Name	List of Assets by Significant Currencies
Report Level Filters	Significant Currency
Report Description	This report displays the list of assets denominated in each selected significant currency in the form of a tabular report. The asset balances are displayed across time buckets based on their maturity. Significant currencies are available for selection as a drop-down list.
Report Type	Tabular Report The assets denominated in the selected significant currency are displayed as row items. The asset value is displayed for each time bucket in columns.
Dimensions	Legal Entity Asset/Liability Significant Currency
Base Measures	Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

15.4 List of Liabilities by Significant Currencies

Table 15-5 List of Liabilities by Significant Currencies

Field Names	Description
Report Name	List of Liabilities by Significant Currencies
Report Level Filters	Significant Currency
Report Description	This report displays the list of liabilities denominated in each selected significant currency in the form of a tabular report. The liability balances are displayed across time buckets based on their maturity. Significant currencies are available for selection as a drop-down list.
Report Type	Tabular Report The liabilities denominated in the selected significant currency are displayed as row items. The liability value is displayed for each time bucket in columns.

Table 15-5 (Cont.) List of Liabilities by Significant Currencies

Field Names	Description
Dimensions	Legal Entity Asset/Liability Significant Currency
Base Measures	Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

16

Data Analysis Subject Area

Data Analysis tab consists of the following page level filters which are applicable to all the reports in this subject area.

Table 16-1 Data Analysis tab

Dashboard Name	Liquidity Risk
Subject Area	Data Analysis
Page Level Filters	As of Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario: This is a drop-down selection. The drop-down list is filtered based on Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.
Page Level Display Parameters	Not applicable

The following reports are displayed as part of the Data Analysis subject area:

- Deposit Balances
- Loan Balances
- Marketable Assets
- Repos
- Delinquency Report
- Delinquency Customer

16.1 Deposit Balances

Table 16-2 Deposit Balances

Field Names	Description
Report Name	Deposit Balances

Table 16-2 (Cont.) Deposit Balances

Field Names	Description
Report Level Filters	<p>Product Type: Select the product type from the drop-down list.</p> <p>Product: Select the product from the drop-down list.</p> <p>Customer Type: Select the customer type from the drop-down list.</p> <p>Currency Name: This is a drop-down filter of the following options:</p> <p>Natural Currency</p> <p>Local Currency</p> <p>Reporting Currency</p>
Report Description	This report displays a list of all the deposits which is part of the given Legal Entity which is selected in the Contractual Page of the Dashboard. The currency type is selected as one of the following: Natural Currency, Local Currency, and Reporting Currency.
Report Type	<p>Tabular Report</p> <p>The Average Monthly Balance and EOP Balance will be displayed in the denomination of the currency type selected. For instance if the natural currency of the account is Indian Rupees, the currency type is selected as reporting currency and the reporting currency mapped to the selected legal entity is US Dollars, then the balances will be converted to US Dollar based on the exchange rate prevalent on the Run Execution Date and displayed in dollars.</p>
Dimensions	<p>Product</p> <p>Customer Type</p> <p>Customer</p> <p>Account</p>
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

16.2 Loan Balances

Table 16-3 Loan Balances

Field Names	Description
Report Name	Loan Balances

Table 16-3 (Cont.) Loan Balances

Field Names	Description
Report Level Filters	<p>Product Type: Select the product type from the drop-down list.</p> <p>Product: Select the product from the drop-down list.</p> <p>Customer Type: Select the customer type from the drop-down list.</p> <p>Currency Name: This is a drop-down filter of the following options:</p> <p>Natural Currency</p> <p>Local Currency</p> <p>Reporting Currency</p>
Report Description	This report displays a list of all the loan accounts which are part of the given Legal Entity which is selected in the Contractual Page of the Dashboard. The currency type is selected as one of the following: Natural Currency, Local Currency, and Reporting Currency.
Report Type	<p>Tabular Report</p> <p>The Credit Limit, Limit Utilization and EOP Balance will be displayed in the denomination of the currency type selected. For instance if the natural currency of the account is Indian Rupees, the currency type is selected as reporting currency and the reporting currency mapped to the selected legal entity is US Dollars, then the limits and balances will be converted to US Dollar based on the exchange rate prevalent on the Run Execution Date and displayed in dollars.</p>
Dimensions	<p>Product</p> <p>Customer Type</p> <p>Customer</p> <p>Account</p>
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

16.3 Marketable Assets

Table 16-4 Marketable Assets

Field Names	Description
Report Name	Marketable Assets

Table 16-4 (Cont.) Marketable Assets

Field Names	Description
Report Level Filters	<p>Asset Type: This is a drop-down filter of the following options:</p> <ul style="list-style-type: none"> Interest Rate Instruments Equity Instruments Commodity Instruments Currency Instruments Securitized Products Property <p>Currency Name: This is a drop-down filter of the following options:</p> <ul style="list-style-type: none"> Natural Currency Local Currency Reporting Currency
Report Description	<p>This report displays a list of all the marketable assets which are part of the given Legal Entity which is selected in the Contractual Page of the Dashboard. The currency type is selected as one of the following: Natural Currency, Local Currency and Reporting Currency.</p>
Report Type	<p>Tabular Report</p> <p>The Face Value and Market Value will be displayed in the denomination of the currency type selected. For instance if the natural currency of the account is Indian Rupees, the currency type is selected as reporting currency and the reporting currency mapped to the selected legal entity is US Dollars, then the values will be converted to US Dollar based on the exchange rate prevalent on the Run Execution Date and displayed in dollars.</p>
Asset Type	<ul style="list-style-type: none"> Interest Rate Instruments Equity Instruments Commodity Instruments Currency Instruments Securitized Products Property
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

16.4 Repos

Table 16-5 Repos

Field Names	Description
Report Name	Repos
Report Level Filters	Currency Name: This is a drop-down filter of the following options: Natural Currency Local Currency Reporting Currency
Report Description	This report displays a list of all the repo transactions of the given Legal Entity which is selected in the Contractual Page of the Dashboard. The currency type is selected as one of the following: Natural Currency, Local Currency and Reporting Currency.
Report Type	Tabular Report The Collateral Value, Haircut, Market Value and Maturity Amount will be displayed in the denomination of the currency type selected. For instance if the natural currency of the account is Indian Rupees, the currency type is selected as reporting currency and the reporting currency mapped to the selected legal entity is US Dollars, then the values will be converted to US Dollar based on the exchange rate prevalent on the Run Execution Date and displayed in dollars.
Asset Type	Interest Rate Instruments Equity Instruments Commodity Instruments Currency Instruments Securitized Products Property
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

16.5 Delinquency Report

Table 16-6 Delinquency Report

Field Names	Description
Report Name	Delinquency Report

Table 16-6 (Cont.) Delinquency Report

Field Names	Description
Report Level Filters	Currency Name: This is a drop-down filter of the following options: Natural Currency Local Currency Reporting Currency
Report Description	This is a tabular report displaying the delinquent amount in each time bucket across product types. Additionally, two report level parameters, Reporting Bucket Definition and Bucket Level have been introduced for this report.
Report Type	Tabular Report Product types are displayed as row items while time buckets based on the bucket level selected are displayed as column headers. The delinquent amounts in each time bucket are displayed as column values.
Dimensions	Legal Entity Reporting Time Bucket Delinquency Status Product Type Product Customer Type Customer Account
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	As currently available on each product type
Drill-through's	The drill-through sequence for this report will continue as existing currently to the following levels: Level 1: Product Level 2: Customer Type Level 3: Customer Level 4: Account

16.6 Delinquent Customer

Table 16-7 Delinquent Customer

Field Names	Description
Report Name	Delinquency Customer
Report Level Filters	Not Applicable

Table 16-7 (Cont.) Delinquent Customer

Field Names	Description
Report Description	This is a tabular report that displays the following details of each delinquent customer: Account Number Product Type Product Customer Type Customer Tenor Delinquent Days Delinquent Amount.
Report Type	Tabular Report Product types are displayed as row items while time buckets based on the bucket level selected are displayed as column headers. The delinquent amounts in each time bucket are displayed as column values.
Dimensions	Product Customer Type Customer Account
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

Forward Liquidity Analysis Subject Area

Forward Liquidity Analysis consists of the following page level and report level filters. Page Level filters are applicable to all the reports in this subject area.

Table 17-1 Forward Liquidity Analysis

Dashboard Name	Liquidity Risk
Subject Area	Forward Liquidity Analysis
Page Level Filters	<p>Calendar Date: Select date from the calendar</p> <p>Process/Run: Select the Process/Run from the dropdown list. The dropdown list is filtered based on the As of date selected</p> <p>Scenario Name: Select the scenario from the dropdown list. The dropdown list is filtered based on the Process/Run selected</p> <p>Run Execution Id: Select the Run Execution from the dropdown list. The dropdown list is filtered based on the combination of As Of Date, Process/Run, Scenario selected.</p> <p>Legal Entity: Select the Legal Entity from the dropdown list. The drop-down list is filtered based on the combination of As Of Date, Process/Run and Scenario selected</p> <p>Currency Type: Select the currency type from the dropdown list. The dropdown list displays following options: Reporting Currency and Local Currency</p> <p>Forward Date: Select date from the dropdown list. The dropdown list is filtered based on As of Date, Process/Run, Scenario and Run Execution ID.</p>
Page Level Display Parameters	Not Applicable

The following reports are displayed as part of Forward Liquidity Analysis subject area:

- Forward Liquidity Gap -<Currency Type>
- Forward Liquidity Ratio Analysis
- Balance Sheet Mismatch
- Forward Balance Position

17.1 Forward Liquidity Gap - <Currency Type>

Table 17-2 Forward Liquidity Gap

Field Names	Description
Report Name	Forward Liquidity Gap - <Currency Type>

Table 17-2 (Cont.) Forward Liquidity Gap

Field Names	Description
Report Level Filters	<p>Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run.</p> <p>Bucket Level : This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected.</p>
Report Description	<p>The name of this report changes based on the Currency Type selected as part of the Page Level Filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Forward Liquidity Gap– Reporting Currency.</p> <p>This report displays the liquidity gap results in currency type selected for the time bucket and forward date selected. Both the graphical and tabular report display the gap in terms of principal. The time buckets are displayed based on the bucket level selected as part of the report level filter.</p>
Report Type	<p>Graphical Report: Combination of Bar and Line Chart Time Buckets of the selected bucket level are displayed on the x-axis. Gap (Inflow – Outflow) is displayed on the y-axis as stacked column values. Cumulative gap is displayed on the y-axis as a line.</p> <p>Tabular Report: The following are displayed as row items: Total Inflows Total Outflows Liquidity Gap Gap as % of Total Outflows Cumulative Gap</p> <p>The time buckets corresponding to the bucket level selected as part of the report level filter are displayed as column items.</p>
Dimensions	<p>Time Buckets Calendar Forward Date Legal Entity Standard Product Type Currency Customer Type</p>
Base Measures	<p>Cash flows</p>

Table 17-2 (Cont.) Forward Liquidity Gap

Field Names	Description
Computed Measures	Total Inflows Total Outflows Liquidity Gap Gap as % of Total Outflows Cumulative Gap
Drill Through On	Graphical Report: Clicking each column in the column chart. Tabular Report: Row level drill-through on Total Inflows, Total Outflows and Liquidity Gap
Drill Through's	The drill through sequence remains unchanged for both the tabular and graphical reports as follows: Level 1: Product type Level 2: Currency Level 3: Customer Type Graphical Report: On clicking each column the drill-through report will display liquidity gap across dimension for the given time bucket. Tabular Report: Drill-through is enabled on the following row items as per the existing drill- through sequence: Inflows Outflows Liquidity Gap

17.2 Forward Liquidity Ratio Analysis

Table 17-3 Forward Liquidity Ratio Analysis

Field Names	Description
Report Name	Forward Liquidity Ratio Analysis
Report Level Filters	None
Report Description	This report displays the liquidity coverage ratio and its components for the forward date selected.

Table 17-3 (Cont.) Forward Liquidity Ratio Analysis

Field Names	Description
Report Type	Graphical Report: Graphical format is not available for this report. Tabular Report: Liquidity Coverage Ratio Stock of High Quality Liquid Assets Stock of Level 1 Asset Stock of Level 2A Asset Stock of Level 2B Asset Adjustment due to cap on Level 2 Assets Adjustment due to cap on Level 2B Assets Net Cash out flows Cash outflows Cash inflows
Dimensions	Calendar Legal entity
Base Measures	Liquidity Coverage Ratio Stock of HQLA Net Cash Out Flow
Computed Measures	Stock of Level 1 Asset Stock of Level 2A Asset Stock of Level 2B Asset Adjustment due to cap on Level 2 Assets Adjustment due to cap on Level 2B Assets Cash outflows Cash inflows Add on
Drill-through on	No drill down available
Drill-through's	No drill down available

17.3 Balance Sheet Mismatch

Table 17-4 Balance Sheet Mismatch

Field Names	Description
Report Name	Balance Sheet Mismatch
Report Level Filters	None
Report Description	This report displays the aggregate of forward balance, adjusted forward balance and current balance for Total assets, Total liabilities and Balance Sheet Mismatch.

Table 17-4 (Cont.) Balance Sheet Mismatch

Field Names	Description
Report Type	Graphical Report: Graphical format is not available for this report. Tabular Report: The following are displayed as row items: Total Assets – Current Balance, Forward Balance and Adjusted Forward Balance. Total Liabilities – Current Balance, Forward Balance and Adjusted Forward Balance. Balance Sheet Mismatch – Current Balance, Forward Balance and Adjusted Forward Balance
Dimensions	Product Legal Entity Calendar Standard Product Type
Base Measures	Assets Liabilities
Computed Measures	Current Balances Forward Balances Adjusted Forward Balances
Drill-through on	None
Drill-through's	None

17.4 Forward Balance Position

Table 17-5 Forward Balance Position

Field Names	Description
Report Name	Forward Balance Position
Report Level Filters	None
Report Description	This report displays forward balance, adjusted forward balance and current balance for assets and liabilities.
Report Type	Graphical Report: Graphical format is not available for this report. Tabular Report: The following are displayed as row items: Assets – Current Balance, Forward Balance and Adjusted Forward Balance. Liabilities – Current Balance, Forward Balance and Adjusted Forward Balance.

Table 17-5 (Cont.) Forward Balance Position

Field Names	Description
Dimensions	Product Legal Entity Calendar Standard Product Type Customer Type Currency
Base Measures	Assets Liabilities
Computed Measures	Current Balances Forward Balances Adjusted Forward Balances
Drill- through On	Graphical Report: Graphical format is not available for this report. Tabular Report: Row level drill-through on the following dimensions for Assets and Liabilities: Product Type Currency Customer Type
Drill through's	The drill-through sequence is: Level 1: Product type Level 2: Currency Level 3: Customer Type Graphical Report: Graphical format is not available for this report. Tabular Report: Drill-through is enabled on the following row items as per the existing drill- through sequence: Product Type Currency Customer Type

Forward Liquidity Across Dates Subject Area

Forward Liquidity Across Dates consists of the following page level and report level filters. Page level filters are applicable to all the reports in this subject area.

Table 18-1 Forward Liquidity Across Dates Subject Area

Field Names	Description
Dashboard Name	Liquidity Risk
Subject Area	Forward Liquidity Across Dates
Page Level Filters	<p>Calendar Date: Select date from the calendar</p> <p>Process/Run: Select the Process/Run from the dropdown list. The dropdown list is filtered based on the As of date selected</p> <p>Scenario Name: Select the scenario from the dropdown list. The dropdown list is filtered based on the Process/Run selected</p> <p>Run Execution Id: Select the Run Execution from the dropdown list. The dropdown list is filtered based on the combination of As Of Date, Process/Run, Scenario selected.</p> <p>Legal Entity: Select the Legal Entity from the dropdown list. The drop-down list is filtered based on the combination of As Of Date, Process/Run and Scenario selected</p> <p>Currency Type: Select the currency type from the dropdown list. The dropdown list displays following options: Reporting Currency and Local Currency</p>
Page Level Display Parameters	Not applicable

The following reports are displayed as part of Forward Liquidity Across Dates subject area:

- Forward Liquidity Gap Variance Analysis in <Currency Type>
- Forward Liquidity Gap Across Dates in <Currency Type>
- Forward Liquidity Ratio Variance Analysis
- Forward Liquidity Ratio Across Dates
- Forward Balance Analysis Across Dates

18.1 Forward Liquidity Gap Variance Analysis in <Currency Type>

Table 18-2 Forward Liquidity Gap Variance Analysis

Field Names	Description
Report Name	Forward Liquidity Gap Variance Analysis in <Currency Type>
Report Level Filters	<p>Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run.</p> <p>Bucket Level: This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected.</p> <p>Date 1: This is a drop-down selection of forward dates. The dropdown list is filtered based on the AsOfDate,Process/Run,Scenario and Run Execution Id selected as page level parameters.</p> <p>Date 2: This is a drop-down selection of forward dates. The dropdown list is filtered based on the AsOfDate,Process/Run,Scenario and Run Execution Id selected as page level parameters.</p> <p>Varaince As: This is a dropdown selection. There are two options available :</p> <p>Percentage</p> <p>Amount</p>
Report Description	<p>This report that displays the absolute and percentage variance between liquidity gaps in each time bucket across two forward dates.</p> <p>The name of this report changes based on the Currency Type selected as part of the Page Level Filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Forward Liquidity Gap Variance Analysis in Reporting Currency.</p>

Table 18-2 (Cont.) Forward Liquidity Gap Variance Analysis

Field Names	Description
Report Type	<p>Graphical Report: Combination of Line and Column Chart Time Buckets of the selected bucket level are displayed on the x-axis. Liquidity gaps or cumulative gaps are displayed on the primary y-axis as column values based on the gap type filter selected. Variance is displayed as a line on the secondary y-axis in terms of absolute amount or percentage based on the variance as filter selection.</p> <p>Variance is calculated as follows: Variance Amount = Amount as on Date 2 – Amount as on Date 1 Variance Percentage = (Amount as on Date 2 – Amount as on Date 1) / Amount as on Date 1</p> <p>Tabular Report: The following are displayed as row items: Total Inflows Total Outflows Liquidity Gap Cumulative Gap</p> <p>The time buckets corresponding to the bucket level selected as part of the report level filter are displayed as column items. Variance between 2 dates is displayed as column values as an amount or percentage depending on the variance as filter selection.</p>
Dimensions	Time Buckets Calendar Forward Date Legal Entity
Base measures	Cash Flows Gap / Cumulative Gap
Computed measures	Total Inflows Total Outflows Liquidity Gap Cumulative Gap
Drill through on	<p>Graphical Report: Graphical format is not available for this report.</p> <p>Tabular Report: Tabular format is not available for this report.</p>

Table 18-2 (Cont.) Forward Liquidity Gap Variance Analysis

Field Names	Description
Drill through's	Graphical Report: Graphical format is not available for this report. Tabular Report: Tabular format is not available for this report.

18.2 Forward Liquidity Gap Across Dates in <Currency Type>

Table 18-3 Forward Liquidity Gap Across Dates

Field Names	Description
Report Name	Forward Liquidity Gap Across Dates in <Currency Type>
Report Level Filters	Reporting Bucket Definition: This is a drop-down selection. The drop-down list is displayed based on the Time Bucket Definition selected in the given Run. Bucket Level: This is a drop-down selection. The drop-down list is filtered based on the Reporting Time Bucket selected. Period From – To: Select the forward date for the calendar
Report Description	This report that displays the absolute and percentage variance between liquidity gaps in each time bucket across two forward dates. The name of this report changes based on the Currency Type selected as part of the Page Level Filters. For instance if the currency type is selected as Reporting Currency, the name of this report is displayed as Forward Liquidity Gap Across Dates in Reporting Currency.
Report Type	Graphical Report: Column chart description. The inflows, outflows and liquidity gap are displayed as column chart across forward dates. Tabular Report: The following are displayed as row items for each forward dates Total Inflows Total Outflows Liquidity Gap The highest and lowest amount for each row items is highlighted.

Table 18-3 (Cont.) Forward Liquidity Gap Across Dates

Field Names	Description
Dimensions	Time Buckets Calendar Forward Date Legal Entity
Base Measures	Cash Flows Gap / Cumulative Gap
Computed Measures	Total Inflows Total Outflows Liquidity Gap Cumulative Gap
Drill-through on	Graphical Report: Graphical format is not available for this report. Tabular Report: Tabular format is not available for this report.
Drill-through's	Graphical Report: Graphical format is not available for this report. Tabular Report: Tabular format is not available for this report.

18.3 Forward Liquidity Ratio Variance Analysis

Table 18-4 Forward Liquidity Ratio Variance Analysis

Field Names	Description
Report Name	Forward Liquidity Ratio Variance Analysis
Report Level Filters	Date 1: Select the forward date from the dropdown list. The dropdown list is filtered based on the AsOfDate,Process/Run,Scenario and Run Execution Id selected as page level parameters Date 2: Select the forward date from the dropdown list. The dropdown list is filtered based on the AsOfDate,Process/Run,Scenario and Run Execution Id selected as page level parameters. Variance As: This is a dropdown selection. There are two options available : Percentage Amount

Table 18-4 (Cont.) Forward Liquidity Ratio Variance Analysis

Field Names	Description
Report Description	<p>This report displays the liquidity coverage ratio and its components across two forward dates or as of date and forward date.</p> <p>Variance is calculated as follows:</p> <p>Variance Amount = Amount as on Date 2 – Amount as on Date 1</p> <p>Variance Percentage = (Amount as on Date 2 – Amount as on Date 1) / Amount as on Date 1</p>
Report Type	<p>Graphical Report:</p> <p>Column chart description. The stock of high Quality liquid Assets and Net Cash out flows is displayed as columns in the chart. Liquidity coverage ratio is displayed in a secondary axis.</p> <p>Tabular Report:</p> <p>The following are displayed a row items</p> <ul style="list-style-type: none"> Liquidity coverage Ratio Stock of High Quality Liquid Assets Stock of Level 1 Asset Stock of Level 2A Asset Stock of Level 2B Asset Adjustment due to cap on Level 2 Assets Adjustment due to cap on Level 2B Assets Net Cash out flows Cash outflows Cash inflows
Dimensions	<ul style="list-style-type: none"> Calendar Legal Entity
Base Measures	<ul style="list-style-type: none"> Liquidity Coverage Ratio Stock of HQLA Net Cash Out Flow
Computed Measures	<ul style="list-style-type: none"> Stock of Level 1 Asset Stock of Level 2A Asset Stock of Level 2B Asset Adjustment due to cap on Level 2 Assets Adjustment due to cap on Level 2B Assets Cash outflows Cash inflows
Drill-through On	No drill down available.
Drill-through's	No drill down available.

18.4 Forward Liquidity Ratio Across Dates

Table 18-5 Forward Liquidity Ratio

Report Name	Forward Liquidity Ratio Across Dates
Report Level Filters	Period Start - End: Select the forward date from the calendar.
Report Description	This report displays the liquidity coverage ratio and its components across forward dates. The report level filters are period start date and period end date.
Report Type	<p>Graphical Report:</p> <p>Column chart description. The stock of high Quality liquid Assets and Net Cash out flows is displayed as columns in the chart. Liquidity coverage ratio is displayed in a secondary axis.</p> <p>Tabular Report:</p> <p>The following are displayed a row items</p> <ul style="list-style-type: none"> Liquidity coverage Ratio Stock of High Quality Liquid Assets Stock of Level 1 Asset Stock of Level 2A Asset Stock of Level 2B Asset Adjustment due to cap on Level 2 Assets Adjustment due to cap on Level 2B Assets Net Cash out flows Cash outflows Cash inflows Add on <p>The highest and lowest amount for each row items is highlighted.</p>
Dimensions	<ul style="list-style-type: none"> Calendar Legal Entity
Base Measures	<ul style="list-style-type: none"> Liquidity Coverage Ratio Stock of HQLA Net Cash Out Flow
Computed Measures	<ul style="list-style-type: none"> Stock of Level 1 Asset Stock of Level 2A Asset Stock of Level 2B Asset Adjustment due to cap on Level 2 Assets Adjustment due to cap on Level 2B Assets Cash outflows Cash inflows
Drill-through on	No drill down available.
Drill-through's	No drill down available.

18.5 Forward Balance Analysis Across Dates

Table 18-6 Forward Balance Analysis

Field Names	Description
Report Name	Forward Balance Analysis Across Dates
Report Level Filters	<p>Balance Sheet Category: Select balance sheet category from dropdown list.</p> <p>Product: Select standard product type from dropdown list. The dropdown list is filtered based on balance sheet category selected</p> <p>Customer Type: Select the customer type from drop-down list.</p> <p>Legal Entity: Select the legal entity from drop-down list.</p> <p>Currency: Select the currency from drop-down list.</p> <p>Period Start-End: Select the forward date from the calendar.</p>
Report Description	This report displays forward balance, adjusted forward balance and current balance for assets and liabilities across forward dates.
Report Type	<p>Graphical Report: Column chart description.</p> <p>The forward balance, adjusted forward balance and current balance are displayed as columns across forward dates.</p> <p>Tabular Report: The following measures are displayed across forward dates</p> <p>Forward Balance</p> <p>Adjusted Forward Balance</p> <p>Current Balance</p>
Dimensions	<p>Calendar</p> <p>Legal Entity</p> <p>Standard Product Type</p> <p>Currency</p> <p>Customer Type</p>
Base Measures	<p>Assets</p> <p>Liabilities</p>
Computed Measures	<p>Current Balances</p> <p>Forward Balances</p> <p>Adjusted Forward Balances</p>
Drill-through On	<p>Graphical Report: No drill available on chart.</p> <p>Tabular Report: Row level drill- through on the forward dates.</p>

Table 18-6 (Cont.) Forward Balance Analysis

Field Names	Description
Drill-through's	<p>The drill sequence is:</p> <ul style="list-style-type: none"> Level 1: Product type Level 2: Currency Level 3: Customer Type <p>Graphical Report: Graphical format is not available for this report.</p> <p>Tabular Report: On clicking of given forward date, the current balance, forward balance and adjusted forward balance breakup will be shown across the dimension.</p>

HKMA Reports

HKMA consists of the following page level and report level filters. Page level filters are applicable to all the reports in this subject area.

Table 19-1 HKMA Reports

Field Names	Description
Dashboard Name	HKMA
Subject Area	HKMA Liquidity Maintenance Ratio
Page Level Filters	<p>Calendar Date: This is a selection from the calendar.</p> <p>Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected.</p> <p>Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected.</p> <p>Run Execution ID: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Legal Entity: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected.</p> <p>Currency Code: This is a drop-down selection. This is a drop-down list of natural currencies.</p> <p>Currency Type: This is a drop-down selection of one of the following options: Local Currency and Reporting Currency.</p>
Page Level Display Parameters	Not applicable

The following reports are displayed as part of HKMA subject area:

- Liquidity Maintenance Ratio
 - Liquefiable Assets
 - Deductions from Liquefiable Assets
 - Qualifying Liabilities
 - Deductions from Qualifying Liabilities
 - Account List for Product type
 - Drilldown for Net due from banks

19.1 Liquidity Maintenance Ratio

Table 19-2 Liquidity Maintenance Ratio

Field Names	Description
Report Name	Liquidity Maintenance Ratio
Report Level Filters	NA
Report Description	This report displays the LMR as a percentage and its constituents as actual figures
Report Type	Tabular Report
Dimensions	N/A
Base Measures	Liquidity Maintenance Ratio Liquefiable assets Deductions from liquefiable assets Qualifying Assets Deduction from Qualifying Liabilities
Computed Measures	NA
Drill-through On	Liquefiable assets Deductions from liquefiable assets Qualifying liabilities Deductions from qualifying liabilities
Drill-through's	Drilldown Level 1 - Liquefiable Assets Drilldown Level 1 - Deductions from liquefiable assets Drilldown Level 1 - Qualifying liabilities Drilldown Level 1 - Deductions from qualifying liabilities

19.1.1 Liquefiable Assets

Table 19-3 Liquefiable Assets

Field Names	Description
Report Name	Liquefiable Assets
Report Level Filters	NA
Report Description	This reports shows a breakdown of the liquefiable assets at the bank product level. It shows the constituents before and after applying haircuts.
Report Type	Tabular Report
Dimensions	Bank Product
Base Measures	Amount (Pre Haircut) Amount (Post Haircut)
Computed Measures	NA
Drill-through On	Bank Product

Table 19-3 (Cont.) Liquefiable Assets

Field Names	Description
Drill-through's	Drilldown Level 2 - Account List for Product type

19.1.2 Deductions from Liquefiable Assets

Table 19-4 Deductions from Liquefiable Assets

Field Names	Description
Report Name	Deductions from Liquefiable Assets
Report Level Filters	NA
Report Description	This reports shows a breakdown of the deductions from liquefiable assets at the bank product level. It shows the constituents before and after applying haircuts.
Report Type	Tabular Report
Dimensions	Bank Product
Base Measures	Amount (Pre Haircut) Amount (Post Haircut)
Computed Measures	NA
Drill-through On	Bank Product
Drill-through's	Drilldown Level 2 - Account List for Product type

19.1.3 Qualifying Liabilities

Table 19-5 Qualifying Liabilities

Field Names	Description
Report Name	Qualifying Liabilities
Report Level Filters	NA
Report Description	This reports shows a breakdown of the qualifying liabilities at the bank product level. It shows the constituents before and after applying haircuts.
Report Type	Tabular Report
Dimensions	Bank Product
Base Measures	Amount (Pre Haircut) Amount (Post Haircut)
Computed Measures	
Drill-through On	Net Due from Banks Bank Products
Drill-through's	Drilldown Level 2 - Net due from banks' Drilldown Level 2 - Account List for Product type

19.1.4 Deductions from Qualifying Liabilities

Table 19-6 Deductions from Qualifying Liabilities

Field Names	Description
Report Name	Deductions from Qualifying Liabilities
Report Level Filters	NA
Report Description	This reports shows a breakdown of the deductions from qualifying liabilities at the bank product level. It shows the constituents before and after applying haircuts.
Report Type	Tabular Report
Dimensions	Bank Product
Base Measures	Amount (Pre Haircut) Amount (Post Haircut)
Computed Measures	NA
Drill-through On	Bank Products
Drill-through's	Drilldown Level 2 - Account List for Product type

19.1.4.1 Account List for Product type

Table 19-7 Account List for Product type

Field Names	Description
Report Name	Account List for Product type
Report Level Filters	NA
Report Description	This reports shows a breakdown of the constituents of the liquidity maintenance ratio at the account level. It also shows various other dimensions which were used as qualifying criteria for inclusion into the LMR.
Report Type	Tabular Report

Table 19-7 (Cont.) Account List for Product type

Field Names	Description
Dimensions	Account Number
	Product Type
	Counterparty Type
	Early Withdrawal Flag
	Withdrawal Notice Period
	Central Bank Eligibility Flag
	Issuer Type
	Issuer
	Issuer Domicile
	Marketable Flag
	Guarantor Type
	Guarantor
	(Guarantor) Domicile
	Qualifying ECAI Rating
	Qualifying ECAI Issue Specific Rating
	Qualifying ECAI Issuer Rating
	Rediscountable Flag
	Purchase Commitment Flag
	Central Bank Exclusion Flag
	Lien Marked Deposit
	Balance Sheet Category
	Renewable Flag
	Fully Performing Flag
	Cash flow Maturity (Loan Account)
	Secured Indicator
	Last Payment Flag
	(Processing)
	Residual Maturity
	Liquefiable Asset
	Qualifying Liability(Processing)
	Deductions from Liquefiable Assets(Processing)
	Qualifying Deduction to Liabilities (Processing)
Base Measures	Fair Value, Balance
Computed Measures	NA
Drill-through On	Bank Products
Drill-through's	Drilldown Level 2 - Account List for Product type

19.1.4.2 Drilldown for Net due from banks

Table 19-8 Drilldown for Net due from banks

Field Names	Description
Report Name	Drilldown for Net due from banks
Report Level Filters	NA
Report Description	This reports shows a breakdown of the constituents for 'Net due from banks' at a bank product level.
Report Type	Tabular Report
Dimensions	Bank Product type Bank Party type Balance Sheet category
Base Measures	Amount
Computed Measures	NA
Drill-through On	Bank Products
Drill-through's	NA

BNM Reports

The Bank Negara Malaysia Reports are part of Bank Negara Malaysia:

20.1 Bank Negara Malaysia Reports

Bank Malaysia Negara consists of the following page level and report level filters. Page level filters are applicable to all the reports in this subject area

Table 20-1 Bank Negara Malaysia Reports

Field Names	Description
Dashboard Name	BNM Liquidity Risk
Subject Area	Liquidity Risk
Page Level Filters	As of Date: This is a selection from the calendar. Process/Run: This is a drop-down selection. The drop-down list is filtered based on the date selected. Scenario Name: This is a drop-down selection. The drop-down list is filtered based on the Run selected. Run Execution Id: This is a drop-down selection. The drop-down list is filtered based on As of Date, Run and Scenario selected. Reporting Currency: This is a drop-down selection.
Page Level Display Parameters	Run Type Consolidation Type Liquidity Horizon

The following reports are displayed as part of Bank Negara Malaysia subject area:

- Liquidity Ratios
- Liquidity Coverage Ratio by Significant Currencies
- Liquidity Ratio Historical Variance Analysis
- Investment Account Holdings by Counterparty Type
- Net Stable Funding Ratio
- Consolidated Net Stable Funding Ratio

20.1.1 Liquidity Ratios

Table 20-2 Liquidity Ratios

Field Names	Description
Report Name	Liquidity Ratios
Report Level Filters	NA
Report Description	This report displays the pre and post option values. The high quality liquid assets drill-through report displays additional asset levels.
Report Type	Tabular Report The following are displayed as row items in the first table: Liquidity Coverage Ratio Net Stable Funding Ratio
Dimensions	Dim Fund
Base Measures	Net Stable Funding Ratio
Computed Measures	NA
Drill-through On	NA
Drill-through's	NA

20.1.2 Liquidity Ratio Historical Variance Analysis

Table 20-3 Liquidity Ratio Historical Variance Analysis

Field Names	Description
Report Name	Liquidity Ratio Historical Variance Analysis
Report Level Filters	Fund Code: This is a drop-down selection. As of Date1: This is a selection from the calendar. Run Execution ID1: This is a drop down selection. The drop down list is filtered based on As of Date, Run and Scenario selected. As of Date2: This is a selection from the calendar. Run Execution ID2: This is a drop down selection. The drop down list is filtered based on As of Date, Run and Scenario selected.
Report Description	This report displays the variance between the liquidity ratios and their components across two historical dates in the form of a tabular report. The computed values across the two dates and the variance between them, both in absolute as well as percentage terms are displayed.

Table 20-3 (Cont.) Liquidity Ratio Historical Variance Analysis

Field Names	Description
Report Type	Tabular Report Liquidity coverage ratio, net stable funding ratio and their components are displayed as row items. The computed values for each of these are displayed for the selected dates. Variance between the values across the selected dates is displayed in terms of absolute value as well as percentage.
Dimensions	Legal Entity Liquidity Ratio Components Net Stable Funding Ratio Components
Base Measures	Stock of High Quality Liquidity Assets, Level 1 Assets, Level 2A Assets, Level 2B RMBS Assets, level 2B Non RMBS I Assets, level 2B NON RMBS II Assets, Net Cash flow, Cash outflows Net Cash inflows, Net Stable Funding Ratio, Available Stable Funding, Required Stable Funding Ratio
Computed Measures	Variance Variance %
Drill-through On	NA
Drill-through's	NA

20.1.3 Investment Account Holdings by Counterparty Type

Table 20-4 Investment Account Holdings

Field Names	Description
Report Name	Investment Account Holdings by Counterparty Type
Report Level Filters	Fund Code: This is a drop-down selection.
Report Description	This report displays the graphical presentation of the holdings of the fund at counterparty level. It also shows if the fund is fully invested in liquid assets or not.
Report Type	Bar graph The following are displayed on the X-axis: Counterparty Type for the fund's holdings Their values are displayed on the Y-axis.
Dimensions	DIM Fund- Fund Code Counterparty Type Fully Invested in Liquid Assets Flag
Base Measures	Fund Value
Computed Measures	NA

Table 20-4 (Cont.) Investment Account Holdings

Field Names	Description
Drill-through On	NA
Drill-through's	NA

20.1.4 Net Stable Funding Ratio

Table 20-5 Net Stable Funding Ratio

Field Names	Description
Report Name	Net Stable Funding Ratio
Report Level Filters	NA
Report Description	The report displays the Net Stable funding ratio (NSFR) for the fund and the bank. It displays the available stable funding (ASF) and required stable funding (RSF) amounts for fund and the bank.
Report Type	Tabular Report
Dimensions	Dim Fund – Fund Code
Base Measures	Available Stable Funding Required Stable Funding Net Stable Funding Ratio
Computed Measures	NA
Drill-through On	NA
Drill-through's	NA

20.1.5 Consolidated Net Stable Funding Ratio

Table 20-6 Consolidated Net Stable Funding Ratio

Field Names	Description
Report Name	Consolidated Net Stable Funding Ratio
Report Level Filters	NA
Report Description	The report displays the consolidated NSFR ratio (Pre-adjusted) for the bank (including UA funds). It also shows adjustments if any, due to transfer of RSF assets from the fund to the Bank and vice-versa. The report also shows the post adjustment NSFR for each fund and bank at consolidated level.
Report Type	Tabular Report
Dimensions	Dim Fund – Fund Code

Table 20-6 (Cont.) Consolidated Net Stable Funding Ratio

Field Names	Description
Base Measures	Available Stable Funding - Pre-Adjusted Amount, Adjustment, Post-Adjusted Amount Required Stable Funding - Pre-Adjusted Amount, Adjustment, Post-Adjusted Amount Net Stable Funding ratio - Pre-Adjusted Amount, Adjustment, Post-Adjusted Amount
Computed Measures	NA
Drill-through On	NA
Drill-through's	NA

21

Deposit Insurance

Deposit Insurance consists of the following page level and report level filters. Page level filters are applicable to all the reports in this subject area.

Table 21-1 Deposit Insurance

Field Names	Description
Dashboard Name	Deposit Insurance
Subject Area	Deposit Insurance
Page Level Filters	Account Type: This is a drop-down selection. MIS Date: Select a data from the calendar. Run Execution Id: This is a drop-down selection. The drop-down list is filtered based on Bank's Own Accounts or Brokered Deposits.
Page Level Display Parameters	Not applicable

The following reports are displayed as part of Deposit Insurance subject area:

- Insurance Determination Summary
- Figures at a glance
- ORC wise Distribution
- ORC wise Distribution Amounts
- Party wise Distribution

21.1 Insurance Determination Summary

Table 21-2 Insurance Determination Summary

Field Names	Description
Report Name	Insurance Determination Summary
Report Level Filters	N/A
Report Description	This report displays a summary of the number of accounts for which insurance has been determined completely.
Report Type	Pie Chart The pie chart displays the percentage of pending and completed insurance determination.
Dimensions	Dim Deposit Insurance Determination Status- Insurance Determination Description
Base measures	Count of - Insurance Determination Status
Computed measures	NA
Drill through on	Pending Amount

Table 21-2 (Cont.) Insurance Determination Summary

Field Names	Description
Drill through's	Pending Accounts

21.2 Figures at a Glance

Table 21-3 Figures at a Glance

Field Names	Description
Report Name	Figures at a Glance
Report Level Filters	N/A
Report Description	This report shows a snapshot of the number of accounts present along with balance, insured and uninsured amounts.
Report Type	Tabular report
Dimensions	N/A
Base Measures	Total Number of Accounts Total Balance Total Insured Amount Total Uninsured Amount Pending Amount
Computed Measures	N/A
Drill-through on	Pending Accounts
Drill-through's	Deposit Insurance Pending Accounts

21.3 ORC wise Distribution Number

Table 21-4 ORC wise Distribution Number

Field Names	Description
Report Name	ORC wise Distribution Number
Report Level Filters	N/A
Report Description	This reports shows the distribution of accounts into each ownership category.
Report Type	Bar – Graph
Dimensions	Dim Ownership Category - Ownership Category Code
Base Measures	Number of Accounts
Computed Measures	N/A
Drill-through On	Ownership Category Code
Drill-through's	Deposit Insurance ORC Sample

21.4 ORC wise Distribution Amounts

Table 21-5 ORC wise Distribution Amounts

Field Names	Description
Report Name	ORC wise Distribution Amounts
Report Level Filters	N/A
Report Description	This reports shows the distribution of amounts/ balances into each ownership category.
Report Type	Bar – Graph
Dimensions	Dim Ownership Category - Ownership Category Code
Base Measures	Insured Balance, UnInsured Balance
Computed Measures	N/A
Drill-through On	Ownership Category Code
Drill-through's	Deposit Insurance ORC Sample

21.5 Party wise Distribution

Table 21-6 Party wise Distribution

Field Names	Description
Report Name	Party wise Distribution
Report Level Filters	N/A
Report Description	This reports shows the distribution of insured and uninsured amounts through parties.
Report Type	Bar Graph
Dimensions	Dim Standard Party Type - Standard Party Type Description
Base Measures	Insured Balance Un Insured Balance
Computed Measures	N/A
Drill-through on	NA
Drill-through's	NA

21.5.1 ORC Type

Table 21-7 ORC Type

Field Names	Description
Report Name	ORC Type
Report Level Filters	N/A
Report Description	This reports shows details by each ORC for the accounts where insurance has been determined

Table 21-7 (Cont.) ORC Type

Field Names	Description
Report Type	Bar Graph
Dimensions	Bank Product Type - Bank Party Type
Base Measures	Insured Balance
	Un Insured Balance
	Number of accounts
	Balance
Computed Measures	N/A
Drill-through on	NA
Drill-through's	NA

21.5.2 Pending Accounts

Table 21-8 Pending Accounts

Field Names	Description
Report Name	Pending Accounts
Report Level Filters	N/A
Report Description	This report shows details on the accounts pending for insurance determination.
Report Type	Bar Graph
Dimensions	Bank Product Type - Bank Party Type
Base Measures	Number of accounts
	Pending Balance
	EOP balance
	Pending Reason Code
Computed Measures	N/A
Drill-through on	NA
Drill-through's	NA

A

List of LRM Reports

Following is the list of Liquidity Risk Reports.

Table A-1 List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
1	1	Liquidity Gap Analysis - Base Currency	Main Report	Liquidity Gap	Liquidity Risk
2	1.1	Liquidity Gap Analysis by Line of Business - Base Currency	Drill-through (from Graph)		
3	1.1.1	Liquidity Gap Analysis by Product Type - Base Currency			
4	1.1.1.1	Liquidity Gap Analysis by Product - Base Currency			
5	1.1.1.1.1	Liquidity Gap Analysis by Customer Type - Base Currency			
6	1.1.1.1.1.1	Liquidity Gap Analysis by Customer - Base Currency			
7	1.1.1.1.1.1.1	Liquidity Gap Analysis by Account - Base Currency			
8	1.2	Liquidity Gap Report by Line of Business - Base Currency	Drill-through (from Table)		
9	1.2.1	Liquidity Gap Report by Product Type - Base Currency			
10	1.2.1.1	Liquidity Gap Report by Product - Base Currency			

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
11	1.2.1.1.1	Liquidity Gap Report by Customer Type - Base Currency			
12	1.2.1.1.1.1	Liquidity Gap Report by Customer - Base Currency			
13	1.2.1.1.1.1.1	Liquidity Gap Report by Account - Base Currency			
14	2	Liquidity Gap Analysis - <Currency Type>	Main Report		
15	2.1	Liquidity Gap Analysis by Line of Business - <Currency Type>	Drill-through (from Graph)		
16	2.1.1	Liquidity Gap Analysis by Product Type - <Currency Type>			
17	2.1.1.1	Liquidity Gap Analysis by Product - <Currency Type>			
18	2.1.1.1.1	Liquidity Gap Analysis by Customer Type - <Currency Type>			
19	2.1.1.1.1.1	Liquidity Gap Analysis by Customer - <Currency Type>			
20	2.1.1.1.1.1.1	Liquidity Gap Analysis by Account - <Currency Type>			

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
21	2.2	Liquidity Gap Report by Line of Business - <Currency Type>	Drill-through (from Table)		
22	2.2.1	Liquidity Gap Report by Product Type - <Currency Type>			
23	2.2.1.1	Liquidity Gap Report by Product - <Currency Type>			
24	2.2.1.1.1	Liquidity Gap Report by Customer Type - <Currency Type>			
25	2.2.1.1.1.1	Liquidity Gap Report by Customer - <Currency Type>			
26	2.2.1.1.1.1.1	Liquidity Gap Report by Account - <Currency Type>			
27	3	Dynamic Balance Sheet - Base Currency	Main Report		
28	3.1	Dynamic Balance Sheet Asset Details - Base Currency	Drill-through (from Assets)		
29	3.2	Dynamic Balance Sheet Liability Details - Base Currency	Drill-through (from Liabilities)		
30	4	Dynamic Balance Sheet - <Currency Type>	Main Report		
31	4.1	Dynamic Balance Sheet Asset Details - <Currency Type>	Drill-through (from Assets)		

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
32	4.2	Dynamic Balance Sheet Liability Details - <Currency Type>	Drill-through (from Liabilities)		
33	5	Detailed Bucket-wise Gap Analysis	Main Report	Detailed Gap Analysis	
34	5.1	Bucket-wise Liquidity Gap by Product Type	Drill-through (from Graph)		
35	5.1.1	Bucket-wise Liquidity Gap by Product			
36	5.1.1.1	Bucket-wise Liquidity Gap by Customer Type			
37	5.1.1.1.1	Bucket-wise Liquidity Gap by Customer			
38	5.2	Bucket-wise Gap Analysis by Product Type	Drill-through (from Table)		
39	5.2.1	Bucket-wise Gap Analysis by Product			
40	5.2.1.1	Bucket-wise Gap Analysis by Customer Type			
41	5.2.1.1.1	Bucket-wise Gap Analysis by Customer			
42	6	Liquidity Gap across Scenarios	Main Report		
43	6.1	Liquidity Gap by Line of Business	Drill-through		
44	6.1.1	Liquidity Gap by Product Type			
45	6.1.1.1	Liquidity Gap by Product			
46	6.1.1.1.1	Liquidity Gap by Customer Type			

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
47	6.1.1.1.1.1	Liquidity Gap by Customer			
48	7	Gap Analysis - Top N Large Customers	Main Report		
49	7.1	Top N Large Customer Bucket-wise Gap by Product Type	Drill-through (from Graph)		
50	7.1.1	Top N Large Customer Bucket-wise Gap by Product			
51	7.2	Top N Large Customer Gap Analysis by Product Type	Drill-through (from Table)		
52	7.2.1	Top N Large Customer Gap Analysis by Product			
53	8	Liquidity Gap Across Time	Main Report		
54	9	Liquidity Gap Analysis Post Counterbalancing	Main Report	Counterbalancing	
55	9.1	Bucket-wise Liquidity Gap Post Counterbalancing by Line of Business	Drill-through (from Graph)		
56	9.1.1	Bucket-wise Liquidity Gap Post Counterbalancing by Product Type			
57	9.1.1.1	Bucket-wise Liquidity Gap Post Counterbalancing by Product			
58	9.1.1.1.1	Bucket-wise Liquidity Gap Post Counterbalancing by Customer Type			

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
59	9.1.1.1.1.1	Bucket-wise Liquidity Gap Post Counterbalancing by Customer			
60	9.2	Counterbalancing Inflows by Position	Drill-through (from Counterbalancing Inflows section of the Table)		
61	9.3	Counterbalancing Outflows by Position	Drill-through (from Counterbalancing Outflows section of the Table)		
62	10	Liquidity Ratios	Main Report	Liquidity Ratios	
63	10.1	High Quality Liquid Assets by Product Type	Drill-through		
64	10.1.1	High Quality Liquid Assets by Product	Drill-through		
65	10.2	Cash Flows by Product Type	Drill-through		
66	10.2.1	Cash Flows by Product	Drill-through		
67	11	Liquidity Coverage Ratio Components	Main Report		
68	11.1	Break-up of Liquidity Coverage Ratio Components	Drill-through		
69	12	Net Stable Funding Ratio Components	Main Report		
70	13	Liquidity Coverage Ratio by Significant Currencies	Main Report		
71	14	Liquidity Ratio Historical Variance Analysis	Main Report		
72	15	High Quality Liquid Assets	Main Report	LCR Details	

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
73	15.1	<Selected Encumbrance Status> <Selected Asset Level> Details	Drill-through		
74	16	Break-up of Stock of High Quality Liquid Assets	Main Report		
75	16.1	Components of Stock of Level 1 Assets	Drill-through (from Table)		
76	16.2	Adjustments to Stock of Level 1 Assets	Drill-through (from Table)		
77	16.3	Components of Stock of Level 2A Assets	Drill-through (from Table)		
78	16.4	Adjustments to Stock of Level 2A Assets	Drill-through (from Table)		
79	16.5	Components of Stock of Level 2B RMBS Assets	Drill-through (from Table)		
80	16.6	Adjustments to Stock of Level 2B RMBS Assets	Drill-through (from Table)		
81	16.7	Components of Stock of Level 2B Non-RMBS Assets	Drill-through (from Table)		
82	16.8	Adjustments to Stock of Level 2B Non-RMBS Assets	Drill-through (from Table)		
83	17	Break-up of Stock of HQLA Denominated in Significant Currencies	Main Report		
84	18	Liquidity Transferability Restrictions	Main Report		
85	19	Liquidity Ratio Trend Analysis	Main Report		
86	20	NSFR Constituents By Product Types	Main Report	NSFR Details	

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
87	21	NSFR Break-up By Maturity	Main Report		
88	22	Off-Balance Sheet Items by Absolute Value	Main Report		
89	23	RSF Assets By Encumbrance Period	Main Report		
90	24	NSFR Trend Analysis	Main Report		
91	25	Available and Required Liquidity Buffer	Main Report	Regulation YY	
92	26	Buffer and Buffer requirements across stress horizons	Main Report		
93	27	Available Buffer Composition	Main Report		
94	28	Cash Flow Projections	Main Report		
95	29	Daily Maximum Intra-day Liquidity Usage	Main Report	Intra-day Liquidity Metrics	
96	30	Start of Day Available Intra-day Liquidity	Main Report		
97	30.1	Start of Day Available Intra-day Liquidity	Drill-through		
98	31	Total Payments	Main Report		
99	32	Time-Specific Obligations	Main Report		
100	33	Value of Payments Made on Behalf of Correspondent Banking Customers	Main Report		
101	34	Intraday Credit Lines Extended to Correspondent Banking Customers	Main Report		
102	35	Intra-day Throughput	Main Report		

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
103	36	Available Credit Lines	Main Report	Real Time Monitoring	
104	37	Available Intraday Eligible Sources of Liquidity	Main Report		
105	38.1	Available Intraday Eligible Sources of Liquidity	Drill-through		
106	39	Time Specific Obligations	Main Report		
107	40	Payments Snapshot	Main Report		
108	41	Cumulative Net Position	Main Report		
109	42	Payments Received	Main Report		
110	43	Payments Sent	Main Report		
111	44	Interim Results across Buckets	Main Report	Interim Results	
112	45	Interim Liquidity Gaps across Business Assumptions	Main Report		
113	46	Concentration of Funding Liabilities across Dimensions	Main Report	Funding Concentration	
114	47	Funding Concentration Trend Analysis	Main Report		
115	48	List of Assets by Significant Currencies	Main Report		
116	49	List of Liabilities by Significant Currencies	Main Report		
117	50	Deposit Balances	Main Report	Data Analysis	
118	51	Loan Balances	Main Report		
119	52	Marketable Assets	Main Report		
120	53	Repos	Main Report		
121	54	Delinquency Report	Main Report		

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
122	55.1	Delinquency Report by Product Type	Drill-through		
123	55.1.1	Delinquency Report by Product	Drill-through		
124	55.1.1.1	Delinquency Report by Customer Type	Drill-through		
125	55.1.1.1.1	Delinquency Report by Customer	Drill-through		
126	56	Delinquent Customer	Main Report		
127	57	Forward Liquidity Gap	Main Report	Forward Liquidity Analysis	
128	57.1	Forward Liquidity Gap - <Currency Type>	Drill-through		
129	58	Forward Liquidity Ratio Analysis	Main Report		
130	59	Balance Sheet Mismatch	Main Report		
131	60	Forward Balance Position	Main Report		
132	60.1	Forward Balance Position	Drill-through		
133	61	Forward Liquidity Gap Variance Analysis	Main Report	Forward Liquidity Across Dates	
134	62	Forward Liquidity Gap Across Dates	Main Report		
135	63	Forward Liquidity Ratio Variance Analysis	Main Report		
136	64	Forward Liquidity Ratio Across Dates	Main Report		
137	65	Forward Balance Analysis Across Dates	Main Report		

Table A-1 (Cont.) List of Liquidity Risk Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
138	65.1	Forward Balance Analysis Across Dates	Drill-through		

 **Note:**

The regulatory reports present in the LRM dashboard, in the form of BI Publisher reports, are a sample set of reports that are included for illustrative purposes only. The intent of these reports is to showcase the computational capabilities of the application and its adherence to calculations at the granularity required by the regulator. These are not intended to address regulatory submissions for any jurisdiction and are not planned to be updated continuously.

B

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