Oracle® Financial Services Liquidity Risk Solution

Analytics User Guide

Release 8.1.2.0.0

G35500-01

June 2025

ORACLE®

Oracle Financial Services Liquidity Risk Solution Analytics User Guide, Release 8.1.2.0.0

G35500-01

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Version Number	Revision Date	Change Log
1.0	July 2022	Captured updates for 8.1.2.0.0 release

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Preface

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.

Scope of the Guide

The objective of this user guide is to provide comprehensive information about the reports available in Oracle Financial Services Liquidity Risk Management, Release 8.1.2.0.0. This analytics user guide is intended to help you understand the reports which are part of Oracle Financial Services Liquidity Risk Management (LRM) Release 8.1.0.0.0 and details the dashboard reports and regulatory templates used in the computation and management of Liquidity Risk.

Intended Audience

Welcome to Release 8.1.2.0.0 of the Oracle Financial Services Liquidity Risk Management Analytics user guide. This manual is intended for the following audience:

- **Business Users**: 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 Analysts**: This user helps clean, validate, and import data into the OFSAA Download Specification Format.

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.

Access to Oracle Support

Oracle customers that have purchased support 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.

Related Resources

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

OHC Documentation Library for **OFS Liquidity Risk Solution**:

- *OFS Liquidity Risk Solution Application Pack Release Notes*

- *OFS Liquidity Risk Solution Application Pack Installation Guide*

- *OFS Liquidity Risk Solution Analytics User Guide*

- *OFS Liquidity Risk Measurement and Management User Guide*

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

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

Additional Reference Documents:

- [OFSAA Licensing User Manual](#)
- [OFS Analytical Applications Technology Matrix](#)
- [OFS Analytical Applications Infrastructure Security Guide](#)
- [OFS LRS Security Guides](#)
- [Oracle Financial Services Analytical Applications Infrastructure Cloning Guide](#)
- [OFS LRS Cloning Guide](#)
- [OFSAAI FAQ Document](#)

What is New in this Release

The Oracle Financial Services Liquidity Risk Solution Analytics Release 8.1.2.0.0 is an enhancement of the existing Oracle Financial Services Liquidity Risk Solution Analytics Release 8.1.0.0.0.

Installing this Major Release

For detailed instructions to install this Major Release, see the [Oracle Financial Services Liquidity Risk Solution Installation Guide](#).

Conventions

The following text conventions are used in this document.

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.
italic	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.
`monospace`	Monospace type indicates commands within a paragraph, URLs, code in examples, text that appears on the screen, or text that you enter.

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Liquidity Risk Reports

Regulatory requirements, whether regional or globally 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 to comply with frequent regulatory submissions and management reporting. Oracle Financial Services Liquidity Risk Management helps drive this with an extensive set of preconfigured 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 its liquidity risk reporting challenges. This document also details the liquidity risk-related business requirements for intraday monitoring metrics. BIS has issued guidelines to calculate and monitor intraday 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 or dates 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 Solution Analytics, provides a preconfigured 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-downs are available in the 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
- Intraday Liquidity Metrics
- Real-Time Monitoring
- Interim Results
- Funding Concentration

- Data Analysis
- Forward Liquidity Analysis
- Forward Liquidity Across Dates
- Hong Kong Monetary Authority
- Bank Negara Malaysia
- Deposit Insurance

For a complete list of reports, see Annexure A: 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 apply to all the reports in this subject area.

Table 3-1   Liquidity Risk Dashboard Parameters

Parameter	Description
Dashboard Name	Liquidity Risk
Subject Area	Liquidity Gap
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 Code:** This is a drop-down selection. This is a drop-down list of natural currencies. • **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	Run Type Consolidation Type

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

Topics:

- [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 - Base Currency](#)
- [Dynamic Balance Sheet - <Currency Type>](#)

3.1 Liquidity Gap Summary in Base Currency

This section describes the parameters of the Liquidity Gap Summary in Base Currency report.

Table 3-2   Liquidity Gap Summary in Base Currency Report Parameters

Parameter	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 displays 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	**Graphical Report:** Combination of Line and Stacked Column Chart 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. The cumulative gap is displayed on the y-axis as a line. **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 The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items.
Dimensions	• Legal Entity • Currency • Principal or Interest Cash Flows • Line of Business • Product Type • Product • Customer Type • Customer • Account
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

Table 3-2   (Cont.) Liquidity Gap Summary in Base Currency Report Parameters

Parameter	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. The column drill-through on each time bucket column is no longer required.
Drill-through's	The drill-down 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 breakup 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

3.2 Liquidity Gap Summary in <Currency Type>

This section describes the parameters of the Liquidity Gap Summary in <Currency Type> report.

Table 3-3   Liquidity Gap Summary in <Currency Type> Report Parameters

Parameter	Description
Report Name	Liquidity Gap Summary in <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 Reporting Currency, the name of this report is displayed as Liquidity Gap Summary in Reporting Currency. This report displays the liquidity gap results in the selected currency type for the time bucket selected. Both the graphical and tabular report displays 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.

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

Parameter	Description
Report Type	**Graphical Report:** Combination of Line and Stacked Column Chart 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. The cumulative gap is displayed on the y-axis as a line. **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 The time buckets corresponding to the bucket level selected as part of the page level filter are displayed as column items.
Dimensions	• Legal Entity • Currency • Principal or Interest Cash Flows • Line of Business • Product Type • Product • Customer Type • Customer • Account
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.

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

Parameter	Description
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 breakup 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

3.3 Liquidity Gap Historical Variance Analysis in Base Currency

This section describes the parameters of the Liquidity Gap Historical Variance Analysis in Base Currency report.

Table 3-4   Liquidity Gap Historical Variance Analysis in Base Currency Report Parameters

Parameter	Description
Report Name	Liquidity Gap Historical Variance Analysis in Base Currency
Report Level Filters	• **Gap Type:** This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap.
	• **Variance as:** This is a drop-down selection of one of the following options: Amount and Percentage.
	• **As of Date 1:** This is a selection of a date from the calendar and represents the original value against which variance is calculated.
	• **Run Execution ID 1:** This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 1.
	• **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.
	• **Run Execution ID 2:** This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 2.

Table 3-4   (Cont.) Liquidity Gap Historical Variance Analysis in Base Currency Report Parameters

Parameter	Description
Report Description	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 and the variance between the 2 periods. The tabular report displays a detailed variance between 2 periods. Time buckets are displayed based on the bucket level selected as part of the page level filter.
Report Type	**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. 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 **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. The variance between the two dates is displayed as column values as an amount or percentage depending on the variance as filter selection. **NOTE**: Gap type filter is not applicable for the tabular report.
Dimensions	• Legal Entity • Currency • Principal or Interest Cash Flows • Line of Business • Product Type • Product • Customer Type • Customer • Account
Base Measures	• Principal Cash Flows • Interest Cash Flows
Computed Measures	• Total Inflows • Total Outflows • Liquidity Gap: Principal, Interest, and Total • Cumulative Gap: Principal, Interest, and Total • Variance Amount • Variance Percentage

Table 3-4   (Cont.) Liquidity Gap Historical Variance Analysis in Base Currency Report Parameters

Parameter	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 breakup 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.

3.4 Liquidity Gap Historical Variance Analysis in <Currency Type>

This section describes the parameters of the Liquidity Gap Historical Variance Analysis in <Currency Type> report.

Table 3-5   Liquidity Gap Historical Variance Analysis in Base Currency Report Parameters

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

Table 3-5   (Cont.) Liquidity Gap Historical Variance Analysis in Base Currency Report Parameters

Parameter	Description
Report Level Filters	• **Gap Type:** This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap. • **Variance as:** This is a drop-down selection of one of the following options: Amount and Percentage. • **As of Date 1:** This is a selection of a date from the calendar and represents the original value against which variance is calculated. • **Run Execution ID 1:** This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 1. • **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. • **Run Execution ID 2:** This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 2.
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 Liquidity Gap Historical Variance Analysis in Reporting Currency. This report displays the absolute and percentage variance between liquidity gaps in each time bucket across 2 historical periods. The graphical report displays the liquidity gap or cumulative gap in each time bucket during each period and the variance between the 2 periods. The tabular report displays a detailed variance between 2 periods. Time buckets are displayed based on the bucket level selected as part of the page level filter.
Report Type	**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. 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 **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. The variance between the two dates is displayed as column values as an amount or percentage depending on the variance as filter selection. **NOTE**: Gap type filter is not applicable for the tabular report.

Table 3-5   (Cont.) Liquidity Gap Historical Variance Analysis in Base Currency Report Parameters

Parameter	Description
Dimensions	• Legal Entity • Currency • Principal or Interest Cash Flows • Line of Business • Product Type • Product • Customer Type • Customer • Account
Base Measures	• Principal Cash Flows • Interest Cash Flows
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 breakup 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.

3.5 Liquidity Gap Variance Across Runs in Base Currency

This section describes the parameters of the Liquidity Gap Variance Analysis Across Runs in Base Currency report.

Table 3-6   Liquidity Gap Variance Analysis Across Runs in Base Currency Report Parameters

Parameter	Description
Report Name	Liquidity Gap Variance Analysis Across Runs in Base Currency
Report Level Filters	• **Gap Type:** This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap. • **Variance as:** This is a drop-down selection of one of the following options: Amount and Percentage. • **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. • **Run Execution ID**: This is a drop-down selection containing a list of run execution IDs 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.
Report Description	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 and the variance between the two runs. The tabular report displays a detailed variance between two runs. Time buckets are displayed based on the bucket level selected as part of the page level filter. The Run selected as part of the page level filters is considered as the main Run against which the variance is calculated.
Report Type	**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 **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. The variance between two runs is displayed as column values as an amount or percentage depending on the variance as filter selection. **NOTE**: Gap type filter is not applicable for the tabular report.

Table 3-6   (Cont.) Liquidity Gap Variance Analysis Across Runs in Base Currency Report Parameters

Parameter	Description
Dimensions	• Legal Entity • Currency • Principal or Interest Cash Flows • Line of Business • Product Type • Product • Customer Type • Customer • Account
Base Measures	• Principal Cash Flows • Interest Cash Flows
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 breakup 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 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.

3.6 Liquidity Gap Variance Across Runs in <Currency Type>

This section describes the parameters of the Liquidity Gap Variance Analysis Across Runs in <Currency Type> report.

Table 3-7   Liquidity Gap Variance Analysis Across Runs in <Currency Type> Report Parameters

Parameter	Description
Report Name	Liquidity Gap Variance Analysis Across Runs in <Currency Type>
Report Level Filters	• **Gap Type:** This is a drop-down selection of one of the following options: Liquidity Gap and Cumulative Gap. • **Variance as:** This is a drop-down selection of one of the following options: Amount and Percentage. • **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. • **Run Execution ID**: This is a drop-down selection containing a list of run execution IDs 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.
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 Liquidity Gap Variance Across Runs in Reporting Currency. 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 and the variance between the two runs. The tabular report displays a detailed variance between two runs. Time buckets are displayed based on the bucket level selected as part of the page level filter. The Run selected as part of the page level filters is considered as the main Run against which the variance is calculated.

Table 3-7   (Cont.) Liquidity Gap Variance Analysis Across Runs in <Currency Type> Report Parameters

Parameter	Description
Report Type	**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 **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. The variance between two runs is displayed as column values as an amount or percentage depending on the variance as filter selection. **NOTE**: Gap type filter is not applicable for the tabular report.
Dimensions	• Legal Entity • Currency • Principal or Interest Cash Flows • Line of Business • Product Type • Product • Customer Type • Customer • Account
Base Measures	• Principal Cash Flows • Interest Cash Flows
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.

Table 3-7   (Cont.) Liquidity Gap Variance Analysis Across Runs in <Currency Type> Report Parameters

Parameter	Description
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 breakup 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.

3.7 Dynamic Balance Sheet - Base Currency

This section describes the parameters of the Dynamic Balance Sheet - Base Currency report.

Table 3-8   Dynamic Balance Sheet - Base Currency Report Parameters

Parameter	Description
Report Name	Dynamic Balance Sheet - Base Currency
Report Level Filters	Not applicable
Report Description	This report 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 the existing report
Drill-through's	The drill through for assets and liabilities will be at each asset or liability level respectively.

3.8 Dynamic Balance Sheet - <Currency Type>

This section describes the parameters of the Dynamic Balance Sheet - <Currency Type> report.

Table 3-9   Dynamic Balance Sheet - <Currency Type> Report Parameters

Parameter	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 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 the existing report
Drill-through's	The drill through for assets and liabilities will be at each asset or liability level respectively.

4

Detailed Gap Analysis Subject Area

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

Table 4-1   Detailed Gap Analysis Parameters

Parameter	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.
Page-Level Display Parameters	• Run Type • Consolidation Type

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

Topics:

- [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>](#)

4.1 Detailed Bucket-wise Gap Report in Base Currency

This section describes the parameters of the Detailed Bucket-wise Gap Report in Base Currency report.

Table 4-2   Detailed Bucket-wise Gap Report in Base Currency Report Parameters

Parameter	Description
Report Name	Detailed Bucket-wise Gap Report in Base Currency
Report Level Filters	Dimension Dimension Member
Report Description	The report displays a 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
Drill-through's	Not applicable

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

This section describes the parameters of the Detailed Bucket-wise Gap Report in <Currency Type> report.

Table 4-3   Detailed Bucket-wise Gap Report in <Currency Type> Report Parameters

Parameter	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 a Detailed Bucket-wise Gap Report in Reporting Currency. The report displays a 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
Drill-through's	Not applicable

4.3 Liquidity Gap across Stress Scenarios in <Currency Type>

This section describes the parameters of the Liquidity Gap across Stress Scenarios in <Currency Type> report.

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

Parameter	Description
Report Name	Liquidity Gap across Stress Scenarios in <Currency Type>
Report Level Filters	Time Bucket
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 Liquidity Gap across Stress Scenarios in Reporting Currency.
	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.
	The drop-down values in the time bucket selection display 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.
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

4.4 Gap Report of Top N Customers

This section describes the parameters of the Gap Report of Top N Customers report.

Table 4-5   Gap Report of Top N Customers Report Parameters

Parameter	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.
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 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. **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.
Dimensions	• Inflows • Outflows
Base Measures	• Liquidity Gap • Cumulative Gap
Computed Measures	Not applicable
Drill-through On	**Graphical Report:** Clicking each column in the column chart. **Tabular Report:** Row-level drill-through on the Inflows, Outflows, and Liquidity Gap. Column drill-through on each time bucket column.

Table 4-5   (Cont.) Gap Report of Top N Customers Report Parameters

Parameter	Description
Drill-through's	The drill-through sequence for both the tabular and graphical reports is as follows: • Level 1: Product Type • Level 2: Product • Level 3: Account **Graphical Report:** On clicking each column, the drill-through report will display the breakup 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. **Tabular Report:** Drill-through is enabled on each dimension member against the following row items as per the existing drill-through sequence: • Inflows • Outflows • Liquidity Gap

> ⓘ **Note**
>
> The Large Customer Flag is added as part of Aggregate Dimension Selection in the Application Preferences window. This report is displayed if the Large Customer dimension is selected under the member's list in Application Preferences.
> In the SETUP_MASTER table V_COMPONENT_CODE signifies:
>
> • The LARGE_CUSTOMER_POPULATE_LIMIT component shows the amount we consider for classifying the customer as a large customer. By default, the limit is set as 2,50,000.
>
> • The LARGE_CUSTOMER_POPULATE_CURRENCY component shows the currency in which the amount is considered. By default, the currency is in US dollars.
>
> For all the liability products we consider the large customer dimension. For a customer, the list of liability products is checked and the balance is aggregated based on the liability products. If the value is greater than 2,50,000, then it is classified as a Large Customer. This default value can be changed in setting up the master table.

4.5 Liquidity Gap across Time in Base Currency

This section describes the parameters of the Liquidity Gap Across Time in Base Currency report.

Table 4-6   Liquidity Gap Across Time in Base Currency Report Parameters

Parameter	Description
Report Name	Liquidity Gap Across Time in Base Currency

Table 4-6   (Cont.) Liquidity Gap Across Time in Base Currency Report Parameters

Parameter	Description
Report Level Filters	• Period Start • Period End • Time Bucket – Displayed based on bucket level selected
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 to view the trend. It only displays the historical trends.
Report Type	Line Graph The time period is displayed on the x-axis and the liquidity gap is displayed on the y-axis for each selected time bucket.
Dimensions	Time Period
Base Measures	Cash Flows
Computed Measures	Liquidity Gap
Drill-through On	Not applicable
Drill-through's	Not applicable

4.6 Liquidity Gap across Time in <Currency Type>

This section describes the parameters of the Liquidity Gap Across Time in <Currency Type> report.

Table 4-7   Liquidity Gap Across Time in <Currency Type> Report Parameters

Parameter	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	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. This report displays the period start and end date for which the trend is displayed. Additionally, you are allowed to select multiple time buckets to view the trend. It only displays the historical trends.
Report Type	Line Graph The time period is displayed on the x-axis and the liquidity gap is displayed on the y-axis for each selected time bucket.
Dimensions	Time Period
Base Measures	Cash Flows
Computed Measures	Liquidity Gap
Drill-through On	Not applicable
Drill-through's	Not applicable

5

Counterbalancing Subject Area

The counterbalancing tab consists of the following page level filters which apply to all the reports in this subject area.

Table 5-1   Counterbalancing Parameters

Parameter	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.

Topics:

- [Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type>](#)
- [Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency](#)
- [Counterbalancing Strategy Details](#)

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

This section describes the parameters of the Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type> report.

Table 5-2   Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type> Report Parameters

Parameter	Description
Report Name	Bucket-wise Net Gap Analysis Post Counterbalancing in <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 Reporting Currency, the name of this report is displayed as Bucket-wise Net Gap Analysis Post Counterbalancing in Reporting Currency.
	This report is available under a single report title. A new counterbalancing method, rollover of reverse repos, is included in the tabular report.
Report Type	**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. The liquidity gap is displayed on the Y-axis as column values. The cumulative gap is displayed on the Y-axis as a line.
	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.
Dimensions	• Legal Entity
	• Currency
	• Line of Business
	• Product Type
	• Product
	• Customer Type
	• Customer
	• Counterbalancing Position
Base Measures	• Inflows
	• Outflows

Table 5-2   (Cont.) Bucket-wise Net Gap Analysis Post Counterbalancing in <Currency Type> Report Parameters

Parameter	Description
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

Drill-through's	**Graphical Report:** On clicking each column the drill-through report will display the breakup 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 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 counterbalancing inflows and outflows under each counterbalancing method to the level of each 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 Drill-through is not available here for pre-counterbalancing liquidity metrics.

5.2 Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency

This section describes the parameters of the Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency report.

Table 5-3   Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency Report Parameters

Parameter	Description
Report Name	Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency
Report Level Filters	Not applicable
Report Description	This report is available under a single report title. A new counterbalancing method, rollover of reverse repos, is included in the tabular report. **NOTE**: The report only appears if you selected the Currency Type as Local Currency.
Report Type	**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. The liquidity gap is displayed on the Y-axis as column values. The cumulative gap is displayed on the Y-axis as a line. **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.
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

Table 5-3   (Cont.) Liquidity Gap Report adjusted for Counterbalancing Effects in Local Currency Report Parameters

Parameter	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

5.3 Counterbalancing Strategy Details

This section describes the parameters of the Counterbalancing Strategy Details report.

Table 5-4   Counterbalancing Strategy Details Report Parameters

Parameter	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 or Product Name • Counterbalancing Method • Units Sold or Repo'd • Discount or 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

6

Liquidity Ratios Subject Area

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

Table 6-1   Liquidity Ratios Parameters

Parameter	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.

Topics:

- [Liquidity Ratios](#)
- [Liquidity Coverage Ratio Components](#)
- [Net Stable Funding Ratio Components](#)
- [Liquidity Coverage Ratio by Significant Currencies](#)
- [Liquidity Ratio Historical Variance Analysis](#)

6.1 Liquidity Ratios

This section describes the parameters of the Liquidity Ratios report.

Table 6-2   Liquidity Ratios Report Parameters

Parameter	Description
Report Name	Liquidity Ratios
Report Level Filters	Not applicable

Table 6-2   (Cont.) Liquidity Ratios Report Parameters

Parameter	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 6-2   (Cont.) Liquidity Ratios Report Parameters

Parameter	Description
Drill-through's	**Level 1:** **Page-Level Display Parameters:** The following parameters are displayed: • As of Date • Process/Run • Run Execution ID • Run Type • Consolidation Type • Legal Entity • Significant Currency (if drill-through is from Significant Currency LCR) **Page-Level Filters:** Currency Type is a page-level filter. **Report 1:** **Report Name:** High-Quality Liquid Assets by Product Type **Report Level Filters:** Asset Level (other assets are not displayed) **Report Type:** Column Chart 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. **Level 2 Drill-through On:** Column **Report 2:** **Report Name:** Cash Flows by Product Type (No change in this report) **Report Level Filters:** Cash Flow Type **Report Type:** Column Chart 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. **Level 2 Drill-through On:** Column
Drill-through's	**Report 1 Level 2:** **Page-Level Display Parameters:** The following parameters are displayed in addition to the parameters displayed in the High-Quality Liquid Assets by Product Type: • Asset Level • Product Type **Report Name:** High-Quality Liquid Assets by Product **Report Type:** Column Chart 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. **Level 2 Drill-through On:** Not applicable

Table 6-2   (Cont.) Liquidity Ratios Report Parameters

Parameter	Description
Drill-through's	**Report 2 Level 2:** **Page-Level Display Parameters:** The following parameters are displayed in addition to the parameters displayed in the Cash Flows by Product Type: • Cash Flow Type • Product Type **Report Name:** Cash Flows by Product (no change in this report) **Report Level Filters:** Cash Flow Type **Report Type:** Column Chart 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. **Level 2 Drill-through On:** Not applicable

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

6.2 Liquidity Coverage Ratio Components

This section describes the parameters of the Liquidity Coverage Ratio Components report.

Table 6-3   Liquidity Coverage Ratio Components Report Parameters

Parameter	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 is available as part of this report.
Report Type	Combination of Column and Line Graph The following are displayed on the X-axis: • Pre-option • Each applicable option • 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. The following components of LCR are displayed as columns on the secondary Y-axis: • The stock of High-Quality Liquid Assets • Net Cash Outflows
Dimensions	• Legal Entity • Asset Level • Cash Flow Type

Table 6-3   (Cont.) Liquidity Coverage Ratio Components Report Parameters

Parameter	Description
Base Measures	• The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The stock of Level 2B non-RMBS Assets • Adjustment due to Cap on Level 2B Assets • Adjustment due to Cap on Level 2 Assets • The 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's	**Level 1:** **Page-Level Display Parameters:** The following parameters are displayed: • As of Date • Process/Run • Run Execution ID • Run Type • Consolidation Type • Legal Entity **Page-Level Filters:** Currency Type **Report Name:** Breakup of Liquidity Coverage Ratio Components The pre and post option LCR is displayed. **Chart 1:** **Chart Name:** Stock of HQLA Components **Report Type:** Column Chart The stock of HQLA and its components are displayed on the x-axis and the values before option and post each option are displayed as columns on the y-axis. **Level 2 Drill-through On:** Not applicable **Chart 2:** **Chart Name:** Net Cash Outflow Components **Report Type:** Column Chart Net cash outflow and its components are displayed on the x-axis and the values before option and post each option are displayed as columns on the y-axis. **Level 2 Drill-through On:** Not applicable

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

6.3 Net Stable Funding Ratio Components

This section describes the parameters of the Net Stable Funding Ratio Components report.

Table 6-4   Net Stable Funding Ratio Components Report Parameters

Parameter	Description
Report Name	Net Stable Funding Ratio Components
Report Level Filters	Not applicable
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	• The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The stock of Level 2B non-RMBS Assets • Adjustment due to Cap on Level 2B Assets • Adjustment due to Cap on Level 2 Assets • The 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 6-4   (Cont.) Net Stable Funding Ratio Components Report Parameters

Parameter	Description
Drill-through's	**Level 1:** **Page-Level Display Parameters:** The following parameters are displayed: • As of Date • Process/Run • Run Execution ID • Run Type • Consolidation Type • Legal Entity **Page-Level Filters:** Currency Type **Report Name:** Breakup of Net Stable Funding Ratio Components The pre and post option Net Stable Funding Ratio is displayed. **Chart 1:** **Chart Name:** Stock of HQLA Components **Report Type:** Column Chart The available stable funding and required stable funding components are displayed on the X-axis and the values before option and post each option are displayed as columns on the Y-axis. **Level 2 Drill-through On:** Not applicable **Chart 2:** **Chart Name:** Net Cash Outflow Components **Report Type:** Column Chart Net cash outflow and its components are displayed on the X-axis and the values before option and post each option are displayed as columns on the Y-axis. **Level 2 Drill-through On:** Not applicable

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

6.4 Liquidity Coverage Ratio by Significant Currencies

This section describes the parameters of the Liquidity Coverage Ratio by Significant Currencies report.

Table 6-5   Liquidity Coverage Ratio by Significant Currencies Report Parameters

Parameter	Description
Report Name	Liquidity Coverage Ratio by Significant Currencies
Report Level Filters	Significant Currency

Table 6-5   (Cont.) Liquidity Coverage Ratio by Significant Currencies Report Parameters

Parameter	Description
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 is displayed on the x-axis: • The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The 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	• The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The 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**
>
> f the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation, the Liquidity Coverage Ratio by Significant Currencies report is not applicable.

6.5 Liquidity Ratio Historical Variance Analysis

This section describes the parameters of the Liquidity Ratio Historical Variance Analysis report.

Table 6-6   Liquidity Ratio Historical Variance Analysis Report Parameters

Parameter	Description
Report Name	Liquidity Ratio Historical Variance Analysis
Report Level Filters	• **As of Date 1:** This is a selection of a date from the calendar and represents the original value against which variance is calculated. • **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. • **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. • **Run Execution ID 2:** This is a drop selection listing all the Execution IDs of the selected Run executed on As of Date 2.
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 and percentage terms are displayed.
Report Type	Tabular Report The 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. The variance between the values across the selected dates is displayed in terms of absolute value and percentage.
Dimensions	• Legal Entity • Time Period • Liquidity Ratio Components • Net Stable Funding Ratio Components
Base Measures	• Liquidity Coverage Ratio • Net Stable Funding Ratio • Amount
Computed Measures	• Variance • Variance %
Drill-through On	Not applicable
Drill-through's	Not applicable

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

7

EBA Temporary High Balance Subject Area

EBA Temporary High Balance tab consists of the following page level filters which apply to all the reports in this subject area.

Table 7-1   EBA Temporary High Balance Details Parameters

Parameter	Description
Dashboard Name	EBA Temporary High Balance
Subject Area	EBA Temporary High Balance
Page-Level Filters	• **As of Date:** This is a selection from the calendar. • **Process Name:** 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: Insurance Limit Currency and Reporting Currency.
Page-Level Display Parameters	Run Type Consolidation Type

The following reports are displayed as part of the EBA Temporary High Balance subject area.

Topics:

- [Legal Entity and Branch Details](#)
- [Insurance Allocation at Customer Level](#)
- [Temporary High Balance Events Coverage at Bank Level](#)
- [Insurance Allocation By Product](#)

7.1 Legal Entity and Branch Details

This section describes the parameters of the Legal Entity and Branch Details report.

Table 7-2   Legal Entity and Branch Details Report Parameters

Parameter	Description
Report Name	Legal Entity and Branch Details
Report Level Filters	Legal Entity

Table 7-2   (Cont.) Legal Entity and Branch Details Report Parameters

Parameter	Description
Report Description	The report displays the additional insurance coverage for the legal entity and branch details on account of temporary high balance events. It also validates insurance eligibility for legal entity and its branches based on their domicile.
Report Type	Tabular Report The columns displayed are: • Legal Entity • Entity Domicile • Branch • Branch Domicile • Entity Domicile EEA Country • Branch Domicile EEA Country • Entity Coverage • Branch Coverage
Dimensions	• Legal Entity • Entity Domicile • Branch • Branch Domicile
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-down	Not applicable

7.2 Insurance Allocation at Customer Level

This section describes the parameters of the Insurance Allocation at Customer Level report.

Table 7-3   Insurance Allocation at Customer Level Report Parameters

Parameter	Description
Report Name	Insurance Allocation at Customer Level
Report Level Filters	Legal Entity
Report Description	This report displays the account level temporary high balance insured and uninsured amount allocations for each customer. It also has drill down wherein other details for the account are being displayed.

Table 7-3   (Cont.) Insurance Allocation at Customer Level Report Parameters

Parameter	Description
Report Type	Tabular Report The columns displayed are: • Legal Entity • Branch • Insurance Scheme Code • Customer Holding Temporary High Balance • Account Number • Account Currency • Temporary High Balance Event • Temporary High Balance • Temporary High Balance Converted to Insurance Limit Currency • Temporary High Balance insured Amount • Temporary High Balance Uninsured Amount
Dimensions	• Legal Entity • Branch • Insurance Scheme Code • Customer Holding Temporary High Balance • Account Number • Temporary High Balance Event • Account Currency
Base Measures	• Temporary High Balance • Temporary High Balance Converted to Insurance Limit Currency • Temporary High Balance insured Amount • Temporary High Balance Uninsured Amount
Computed Measures	Not applicable
Drill-down On	Account Number

7.3 Temporary High Balance Events Coverage at Bank Level

This section describes the parameters of the Temporary High Balance Events Coverage at Bank Level report.

Table 7-4   Temporary High Balance Events Coverage at Bank Level Report Parameters

Parameter	Description
Report Name	Temporary High Balance Events Coverage at Bank Level
Report Level Filters	Not applicable
Report Description	This report displays temporary high balance insured and uninsured amount along with insured percentage for respective temporary high balance events aggregated for the legal entity. It also displays this information in various graphs which can be changed based on user selection.

Table 7-4   (Cont.) Temporary High Balance Events Coverage at Bank Level Report Parameters

Parameter	Description
Report Type	Graphical Report The reports are available in different types of views. Bar graph: • X-axis represents the Temporary High Balance events • Y-axis represents the Temporary High Balance Insured Amount, Temporary High Balance Uninsured Amount Tabular Report The columns displayed are: • Temporary High Balance Events • Temporary High Balance Insured Amount • Percentage Insured • Temporary High Balance Uninsured Amount
Dimensions	Temporary High Balance Events
Base Measures	• Temporary High Balance Insured Amount • Temporary High Balance Uninsured Amount
Computed Measures	Not applicable
Drill-through On	Not applicable

7.4 Insurance Allocation By Product

This section describes the parameters of the Insurance Allocation By Product report.

Table 7-5   Insurance Allocation By Product Report Parameters

Parameter	Description
Report Name	Insurance Allocation By Product
Report Level Filters	Not applicable
Report Description	This report displays the temporary high balance insured and uninsured amount for all the bank products covered under EBA deposit guarantee scheme. It also displays this information in various graphs which can be changed based on user selection.
Report Type	Graphical Report: The reports are available in different types of views. Bar graph: • X-axis represents the Standard product Type • Y-axis represents the Temporary High Balance Insured Amount Tabular Report The columns displayed are: • Standard Product Type • Temporary High Balance Insured Amount
Dimensions	Standard Product Type
Base Measures	Temporary High Balance Insured Amount
Computed Measures	Not applicable
Drill-through On	Not applicable

8

LCR Details Subject Area

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

Table 8-1   LCR Details Parameters

Parameter	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.

Topics:

- [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](#)

8.1 High-Quality Liquid Assets

This section describes the parameters of the High-Quality Liquid Assets report.

Table 8-2   High-Quality Liquid Assets Report Parameters

Parameter	Description
Report Name	High-Quality Liquid Assets
Report Level Filters	Encumbrance Status

Table 8-2   (Cont.) High-Quality Liquid Assets Report Parameters

Parameter	Description
Report Description	This report displays the breakup of encumbered and unencumbered high- quality liquid assets across each asset level in the form of a pie chart.
Report Type	Pie Chart The pie chart displays the breakup of HQLA across the following asset levels: • Level 1 Assets • Level 2A Assets • Level 2B RMBS Assets • Level 2B Non-RMBS Assets
Dimensions	• Legal Entity • Asset Level • Account
Base Measures	Asset Value
Computed Measures	Not applicable
Drill-through On	Each segment of the pie chart

Table 8-2   (Cont.) High-Quality Liquid Assets Report Parameters

Parameter	Description
Drill-through's	**Level 1:** **Page-Level Display Parameters:** The following parameters are displayed: • As of Date • Process/Run • Scenario • Run Execution ID • Run Type • Consolidation Type • Legal Entity • Currency Type **Report Level Filters:** The following filters are displayed for selection: • Product Type • Product • Natural Currency • Location • Maturity Date 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. **Report Name:** <Selected Encumbrance Status> <Selected Asset Level> Details 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. **Report Type:** Tabular Report The following details are displayed for each asset whose attributes correspond to the selected encumbrance status and asset level: • Asset • Product Type • Natural Currency • Location • Maturity Date • Units Available • Maturity Value • Haircut (%) • Market Value • Expected Value **Level 2 Drill-through On:** Not applicable

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

8.2 Break up of Stock of High-Quality Liquid Assets

This section describes the parameters of the Break up of Stock of High-Quality Liquid Assets report.

Table 8-3   Break up of Stock of High-Quality Liquid Assets Report Parameters

Parameter	Description
Report Name	Break up of Stock of High-Quality Liquid Assets
Report Level Filters	Not applicable
Report Description	This report displays the breakup of the stock of HQLA across its components in the form of a line-column chart and a tabular report.
Report Type	**Report 1: Graphical Report** Combination of Line and Column Chart The following components of the stock of HQLA are displayed on the X- axis: • The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The 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. **Report 2: Tabular Report** The components displayed as part of the graphical report as displayed in a tabular format as well. Additionally, the following are displayed: • Post Haircut Stock of Level 1 Assets • Adjustments to Stock of Level 1 Assets • Adjusted Level 1 Assets • Post Haircut Stock of Level 2A Assets • Adjustments to Stock of Level 2A Assets • Adjusted Level 2A Assets • Post Haircut Stock of Level 2B Assets • Adjustments to Stock of Level 2B Assets • Adjusted Level 2B Assets • Post Haircut Stock of Level 2B RMBS Assets • Adjustments to Stock of Level 2B RMBS Assets • Adjusted Level 2B RMBS Assets • Post Haircut Stock of Level 2B non-RMBS Assets • Adjustments to Stock of Level 2B non-RMBS Assets • Adjusted Level 2B non-RMBS Assets • The stock of High-Quality Liquid Assets • Adjustment due to Cap on Level 2B Assets • Adjustment due to Cap on Level 2 Assets
Dimensions	• Legal Entity • Asset Level

Table 8-3   (Cont.) Break up of Stock of High-Quality Liquid Assets Report Parameters

Parameter	Description
Base Measures	- The stock of Level 1 Assets - The stock of Level 2A Assets - The stock of Level 2B RMBS Assets - The 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 - The 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
Drill-through's	**Level 1:** **Page-Level Display Parameters:** The following parameters are displayed: - As of Date - Process/Run - Scenario - Run Execution ID - Run Type - Consolidation Type - Legal Entity **Page-Level Filter:** Currency Type **Report Names:** The following reports are launched on clicking each corresponding link in the tabular report: - 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 **Report Type:** Tabular Report The components and corresponding values of the stock of each asset level and the adjustments for estimating the cap value are displayed. **Level 2 Drill-through On:** Not applicable

> ⓘ **Note**
>
> If the run purpose in the Run Management window is selected as U.S. Fed Liquidity Ratio Calculation, only Level 2B assets are applicable. Level 2B RMBS and Non-RMBS assets are applicable for RBI Run Purpose.

8.3 Break up of Stock of HQLA Denominated in Significant Currencies

This section describes the parameters of the Break up of Stock of HQLA Denominated in Significant Currencies report.

Table 8-4   Break up of Stock of HQLA Denominated in Significant Currencies Report Parameters

Parameter	Description
Report Name	Break up of Stock of HQLA Denominated in Significant Currencies
Report Level Filters	Significant Currency
Report Description	This report displays the breakup 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: • The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The 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	• The stock of Level 1 Assets • The stock of Level 2A Assets • The stock of Level 2B RMBS Assets • The 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**, Breakup of Stock of HQLA Denominated in Significant Currencies report is not applicable.

8.4 Liquidity Transferability Restrictions

This section describes the parameters of the Liquidity Transferability Restrictions report.

Table 8-5   Liquidity Transferability Restrictions Report Parameters

Parameter	Description
Report Name	Liquidity Transferability Restrictions
Report Level Filters	Not applicable
Report Description	This report identifies a 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

8.5 Liquidity Ratio Trend Analysis

This section describes the parameters of the Liquidity Ratio Trend Analysis report.

Table 8-6   Liquidity Ratio Trend Analysis Report Parameters

Parameter	Description
Report Name	Liquidity Ratio Trend Analysis

Table 8-6   (Cont.) Liquidity Ratio Trend Analysis Report Parameters

Parameter	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 and 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

9

NSFR Details Subject Area

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

Table 9-1   NSFR Details Parameters

Parameter	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.

Topics:

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

9.1 NSFR Constituents by Product Types

This section describes the parameters of the NSFR Constituents by Product Types report.

Table 9-2   NSFR Constituents by Product Types Report Parameters

Parameter	Description
Report Name	NSFR Constituents by Product Types
Report Level Filters	Not applicable

Table 9-2   (Cont.) NSFR Constituents by Product Types Report Parameters

Parameter	Description
Report Description	This report displays the breakup 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 the 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

9.2 NSFR Breakup by Maturity

This section describes the parameters of the NSFR Breakup by Maturity report.

Table 9-3   NSFR Breakup by Maturity Report Parameters

Parameter	Description
Report Name	NSFR Breakup by Maturity
Report Level Filters	Not applicable
Report Description	This report displays the breakup 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

9.3 Off-Balance Sheet Items by Absolute Value

This section describes the parameters of the Off-Balance Sheet Items by Absolute Value report.

Table 9-4   Off-Balance Sheet Items by Absolute Value Report Parameters

Parameter	Description
Report Name	Off-Balance Sheet Items by Absolute Value
Report Level Filters	Not applicable
Report Description	This report displays the breakup 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

9.4 RSF Assets by Encumbrance Period

This section describes the parameters of the RSF Assets by Encumbrance Period report.

Table 9-5   RSF Assets by Encumbrance Period Report Parameters

Parameter	Description
Report Name	RSF Assets by Encumbrance Period
Report Level Filters	Not applicable
Report Description	This report displays the breakup 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 breakup 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

9.5 NSFR Trend Analysis

This section describes the parameters of the NSFR Trend Analysis report.

Table 9-6   NSFR Trend Analysis Report Parameters

Parameter	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 of 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

10

Regulation YY Subject Area

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

Table 10-1   Regulation YY Report Parameters

Parameter	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, Runt 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.

Topics:

- [Available and Required Liquidity Buffer](#)
- [Buffer and Buffer Requirements Across Stress Horizons](#)
- [Cash Flow Projections](#)
- [Available Buffer Composition](#)

10.1 Available and Required Liquidity Buffer

This section describes the parameters of the Available and Required Liquidity Buffer report.

Table 10-2   Available and Required Liquidity Buffer Report Parameters

Parameter	Description
Report Name	Available and Required Liquidity Buffer
Report Level Filters	Not applicable
Report Description	This report displays the required buffer, available buffer, and the buffer ratio.

Table 10-2   (Cont.) Available and Required Liquidity Buffer Report Parameters

Parameter	Description
Report Type	**Custom Report Type**
	The report displays the Buffer Ratio, Net Cash Flow Needs, and Available Buffer.
	Net Cash Flow Needs includes:
	• Net External Cash Flow Needs and Net Internal Cash Flow Needs in case of FBOs
	• Cash Flow Needs and Cash Flow Sources in case of BHCs
	The color of Buffer Ratio and Available Buffer varies based on the Buffer Ratio Tolerance specified as follows:
	• Green Color: Buffer ratio >= 100% of Buffer Ratio Tolerance
	• Amber Color: Buffer ratio >=90% and < 100% of Buffer Ratio Tolerance
	• Red Color: Buffer ratio < 90% of Buffer Ratio Tolerance
	Cash Flow Needs are displayed in Red color whereas Cash Flow Sources are displayed in Green.
Dimensions	Legal Entity
Base Measures	• Cash Flows
	• Available Buffer
Computed Measures	Buffer Ratio
Drill-through On	Not applicable
Drill-through's	Not applicable

10.2 Buffer and Buffer Requirements Across Stress Horizons

This section describes the parameters of the Buffer and Buffer Requirement across Stress Horizons report.

Table 10-3   Buffer and Buffer Requirement across Stress Horizons Report Parameters

Parameter	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.
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 graph on the secondary y-axis.
	• Buffer Ratio
	• Buffer Ratio Tolerance
Dimensions	• Legal Entity
	• Stress Horizons

Table 10-3 (Cont.) Buffer and Buffer Requirement across Stress Horizons Report Parameters

Parameter	Description
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

10.3 Cash Flow Projections

This section describes the parameters of the Cash Flow Projections report.

Table 10-4 Cash Flow Projections Report Parameters

Parameter	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.
Report Type	Combination of Column and Line Graph The time buckets at the user-selected bucket level are displayed on the x- axis. FBO View: The following are displayed as columns on the primary y-axis: • Intragroup Cash Inflow • Intragroup Cash Outflow • External Cash Inflow • External Cash Outflow The following are displayed as a line graph on the secondary y-axis. • Intragroup Cumulative Inflow • Intragroup Cumulative Outflow • External Cumulative Inflow • External Cumulative Outflow • BHC View: The following are displayed as columns on the primary y-axis: • Cash Inflow • Cash Outflow The following are displayed as a line graph on the secondary y-axis. • Cumulative Inflow • Cumulative Outflow
Dimensions	• Legal Entity • Time Bucket Definition

Table 10-4   (Cont.) Cash Flow Projections Report Parameters

Parameter	Description
Base Measures	• Intragroup Cash Inflow • Intragroup Cash Outflow • External Cash Inflow • External Cash Outflow • Cash Inflow • Cash Outflow
Computed Measures	• Intragroup Cumulative Inflow • Intragroup Cumulative Outflow • External Cumulative Inflow • External Cumulative Outflow • Cumulative Inflow • Cumulative Outflow
Drill-through On	Not applicable
Drill-through's	Not applicable

10.4 Available Buffer Composition

This section describes the parameters of the Available Buffer Composition report.

Table 10-5   Available Buffer Composition Report Parameters

Parameter	Description
Report Name	Available Buffer Composition
Report Level Filters	**Buffer Composition By:** This is a drop selection.
Report Description	This report displays the breakup of the available buffer across different dimensions and provides multiple views of the buffer composition.

Table 10-5   (Cont.) Available Buffer Composition Report Parameters

Parameter	Description
Report Type	**Custom Report** The available buffer is displayed as a square badge. **Pie Chart – Buffer Composition by Type** The breakup of the available buffer is displayed across the following asset types: • Cash • US Government Securities • US Government Agency Securities • US GSE Securities • Other Securities **Pie Chart – Buffer Composition by Asset Class** The break- up of available buffer is displayed across the following asset classes: • Level 1 Assets • Level 2A Assets • Level 2B Assets • Other Assets **Pie Chart – Buffer Composition by Asset Restriction** The break- up of available buffer is displayed across the following categories: • Unconsolidated Restricted Assets • Consolidated Restricted Assets • Unrestricted Assets **Tabular Report** The tabular report displays the break-down of the 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: • Fair Value • Post Haircut Value • Percentage of Available Buffer **Pie Chart** The breakup of the available buffer is displayed across the following asset types: • Cash • US Government Securities • Others
Dimensions	• Legal Entity • Asset Type • Asset Class • Asset Restriction • Line of Business • Product Type • Issuer Type • Product • Currency • Customer Type

Table 10-5   (Cont.) Available Buffer Composition Report Parameters

Parameter	Description
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

11

Intra-day Liquidity Metrics Subject Area

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

Table 11-1   Intra-day Liquidity Risk Metrics Parameters

Parameter	Description
Dashboard Name	Liquidity Risk
Subject Area	Intra-day Liquidity Risk Metrics
Page-Level Filters	• **As of Date:** This is a selection from the calendar. • **Run:** This is a drop-down selection. The drop-down list is filtered based on the date 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. • **Payment System:** This is a drop-down selection. The drop-down list is filtered based on the Run and legal entity selected. NOTE: This drop-down selection is only available for some reports. • **Currency:** This is a drop-down selection. The drop-down list is filtered based on the legal entity and payment system selected.
Page-Level Display Parameters	• Run Type • Consolidation Type

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

Topics:

- [Daily Maximum Intraday Liquidity Usage](#)
- [Start of Day Available Intraday 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](#)

11.1 Daily Maximum Intraday Liquidity Usage

This section describes the parameters of the Daily Maximum Intraday Liquidity Usage report.

Table 11-2   Daily Maximum Intra-day Liquidity Usage Report Parameters

Parameter	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

11.2 Start of Day Available Intraday Liquidity in <Currency Type>

This section describes the parameters of the Start of Day Available Intraday Liquidity in <Currency Type> report.

Table 11-3   Start of Day Available Intraday Liquidity in <Currency Type> Report Parameters

Parameter	Description
Report Name	Start of Day Available Intraday 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.
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

Table 11-3   (Cont.) Start of Day Available Intraday Liquidity in <Currency Type> Report Parameters

Parameter	Description
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 Intraday Liquidity **Tabular graph:** The table columns represent the various dimensions, product, number of units, and currency.

11.3 Total Payments in <Currency Type>

This section describes the parameters of the Total Payments in <Currency Type> report.

Table 11-4   Total Payments in <Currency Type> Report Parameters

Parameter	Description
Report Name	Total Payments in <Currency Type>
Report Level Filters	Not applicable
Report Description	This report is a total number displayed each for payments made and payments received throughout 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

11.4 Time-Specific Obligations in <Currency Type>

This section describes the parameters of the Time-Specific Obligations in <Currency Type> report.

Table 11-5   Time-Specific Obligations in <Currency Type> Report Parameters

Parameter	Description
Report Name	Time-Specific Obligations in <Currency Type>
Report Level Filters	Not applicable

Table 11-5   (Cont.) Time-Specific Obligations in <Currency Type> Report Parameters

Parameter	Description
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 breakup of the number of time-specific obligation is displayed by the settlement status. **Chart 2:** Value of Obligations The breakup of the value of the time-specific obligation is displayed by the settlement status. Additionally, the total number and value of time-specific obligations are 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 is concerned. However, when the value of time-specific obligations is computed, the amount settled before the deadline is accounted for as a success, and the amount settled beyond the deadline is accounted for failure.
Dimensions	• Legal Entity • Payment system
Base Measures	• Number • Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

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

This section describes the parameters of the Value of Payments Made on Behalf of Correspondent Banking Customers in <Currency Type> report.

Table 11-6   Value of Payments Made on Behalf of Correspondent Banking Customers in <Currency Type> Report Parameters

Parameter	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.

Table 11-6   (Cont.) Value of Payments Made on Behalf of Correspondent Banking Customers in <Currency Type> Report Parameters

Parameter	Description
Report Type	Horizontal Bar Chart
	The top 'N' customers are displayed on 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 the 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

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

This section describes the parameters of the Intraday Credit Lines Extended to Correspondent Banking Customers in <Currency Type> report.

Table 11-7   Intraday Credit Lines Extended to Correspondent Banking Customers in <Currency Type> Report Parameters

Parameter	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 11-7   (Cont.) Intraday Credit Lines Extended to Correspondent Banking Customers in <Currency Type> Report Parameters

Parameter	Description
Report Type	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:
	Total Value of Intraday Credit Lines extended, Total Committed lines extended, Total secured lines extended.
	Total Usage of Intraday Credit lines extended, Total usage of Secured lines, Total Usage of Committed lines, Total Peak usage of the lines
	Tabular Report with Embedded Graph
	Top 'N' customers by the selected customer type are displayed as rows. Example, Out of the 10, the bank can choose 5 as N. These 5 customers would be the top 5 customers concerning maximum Amount of Intraday Credit lines extended.
	The following are displayed in columns:
	• Total Intra-day Credit Line Usage • Secured Intra-day Credit Line Usage • Committed Intra-day Credit Line Usage
	The graph embedded in each cell displays the value of the 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:
	• Green color: 0% to 75% Usage • Amber color: Greater than 75% to 90% Usage • Red color: Greater than 90% Usage
	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.
Dimensions	• Legal Entity • Customer Type • Top 'N' Customer • Product Type • Secured Status • Commitment Status
Base Measures	Amount
Computed Measures	Utilization %
Drill-through On	Not applicable
Drill-through's	Not applicable

11.7 Intra-day Throughput in <Currency Type>

This section describes the parameters of the Intra-day Throughput in <Currency Type> report.

Table 11-8 Intra-day Throughput in <Currency Type> Report Parameters

Parameter	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

11.8 Trend Analysis

This section describes the parameters of the Trend Analysis report.

Table 11-9 Trend Analysis Report Parameters

Parameter	Description
Report Name	Trend Analysis

Report Level Filters	• Period Start
	• Period End
	• Intra-day Liquidity Metric – This is a drop-down list of the following metrics:
	  – Largest Positive Net Cumulative Position
	  – Largest Negative Net Cumulative Position
	  – Available Intra-day Liquidity at the Start of the Business Day
	  – Gross Payments Sent
	  – Gross Payments Received
	  – Total Value of Time-Specific Obligations
	  – Total Value of Time-Specific Obligations Settled Successfully
	  – Total Value of Payments Made on Behalf of Correspondent Banking Customers
	  – Intra-day Credit Lines Extended to Correspondent Banking Customers

Table 11-9   (Cont.) Trend Analysis Report Parameters

Parameter	Description
Report Description	This is 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.
Report Type	Line Graph The time period is displayed on the x-axis and values of the selected intra- day liquidity metric are displayed on the y-axis as a line graph. Additionally, the minimum, maximum, and average values of the metric during the selected time period are displayed.
Dimensions	• Legal Entity • Intra-day Time Bucket Definition • Intra-day Liquidity Metrics
Base Measures	• Largest Positive Net Cumulative Position • Largest Negative Net Cumulative Position • Available Intra-day Liquidity at the Start of the Business Day • Gross Payments Sent • Gross Payments Received • Total Value of Time-Specific Obligations • Total Value of Time-Specific Obligations Settled Successfully • Total Value of Payments Made on Behalf of Correspondent Banking Customers • Intra-day Credit Lines Extended to Correspondent Banking Customers
Computed Measures	• Minimum Value • Maximum Value
Drill-through On	Not applicable
Drill-through's	Not applicable

12

Intra-Day Real-Time Monitoring Subject Area

Intraday Real-Time Monitoring tab consists of the following page level filters which apply to all the reports in this subject area.

Table 12-1   Intraday Real-Time Reporting Parameters

Parameter	Description
Dashboard Name	Liquidity Risk
Subject Area	Intraday 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 the legal entity and payment system selected.
Page-Level Display Parameters	• Legal Entity • Currency

The following reports are displayed as part of the Real-Time Monitoring subject area.

Topics:

- [Available Credit Lines](#)
- [Available Intraday Eligible Sources of Liquidity](#)
- [Time Specific Obligations](#)
- [Payments Snapshot](#)
- [Cumulative Net Position](#)
- [Payments Received](#)
- [Payments Sent](#)

12.1 Available Credit Lines

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

This section describes the parameters of the Available Credit lines report.

Table 12-2   Available Credit lines Report Parameters

Parameter	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.

Table 12-2   (Cont.) Available Credit lines Report Parameters

Parameter	Description
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

12.2 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.

This section describes the parameters of the Available Intraday eligible sources of liquidity report.

Table 12-3   Available Intraday eligible sources of liquidity Report Parameters

Parameter	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 on 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

Table 12-3   (Cont.) Available Intraday eligible sources of liquidity Report Parameters

Parameter	Description
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, and so on.

12.3 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 or failure to settle within time, of each transaction.

This section describes the parameters of the Time-specific obligations report.

Table 12-4   Time-specific obligations Report Parameters

Parameter	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 on the same list. Color coding is used to depict the success or 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

12.4 Payments Snapshot

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

This section describes the parameters of the Payments snapshot report.

Table 12-5   Payments snapshot Report Parameters

Parameter	Description
Report Name	Payments snapshot
Report Level Filters	Not applicable
Report Description	This is a real-time report that displays a snapshot of all payments sent and received up to the 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

12.5 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.

This section describes the parameters of the Cumulative net position report.

Table 12-6   Cumulative Net Position Report Parameters

Parameter	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 the present time at a second-time interval granularity.
Report Type	**Line graph** The X-axis represents time intervals, Y-axis represents the 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

12.6 Payments Received

This is a real-time report that displays payments received at each time instant. The total payments received up to the present time are also displayed.

This section describes the parameters of the Payments Received report.

Table 12-7   Payments Received Report Parameters

Parameter	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 represents the amount of each payment received.
Dimensions	• Legal Entity • Currency • Payment system
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

12.7 Payments Sent

This is a real-time report that displays payments sent at each time instant. The total payments sent up to the present time are also displayed.

This section describes the parameters of the Payments Sent report.

Table 12-8   Payments Sent Report Parameters

Parameter	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 represents the amount of each payment sent.
Dimensions	• Legal Entity • Currency • Payment system
Base Measures	Not applicable
Computed Measures	Not applicable
Drill-through On	Not applicable

Table 12-8   (Cont.) Payments Sent Report Parameters

Parameter	Description
Drill-through's	Not applicable

13

Interim Results Subject Area

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

Table 13-1   Liquidity Gap Summary in Base Currency Report Parameters

Parameter	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.

Topics:

*   [Interim Results across Buckets](#)

*   [Interim Liquidity Gaps across Business Assumptions](#)

13.1 Interim Results across Buckets

This section describes the parameters of the Interim Results across Buckets' report.

Table 13-2   Interim Results across Buckets Report Parameters

Parameter	Description
Report Name	Interim Results across Buckets

Table 13-2 (Cont.) Interim Results across Buckets Report Parameters

Parameter	Description
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 or 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 or Interest Cash Flows
Base Measures	Cash Flows
Computed Measures	Cumulative Cash Flows
Drill-through On	Not applicable

13.2 Interim Liquidity Gaps across Business Assumptions

This section describes the parameters of the Interim Liquidity Gaps across Business Assumptions report.

Table 13-3 Interim Liquidity Gaps across Business Assumptions Report Parameters

Parameter	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.
Report Description	This report displays the impact of each business assumption on the baseline cash flows, on a standalone and the 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.

Table 13-3   (Cont.) Interim Liquidity Gaps across Business Assumptions Report Parameters

Parameter	Description
Dimensions	• Legal Entity • Time Bucket Definition • Business Assumptions • Principal or Interest Cash Flows
Base Measures	Cash Flows
Computed Measures	Cumulative Cash Flows
Drill-through On	Not applicable
Drill-through's	Not applicable

14

Funding Concentration Subject Area

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

Table 14-1   Funding Concentration Parameters

Parameter	Description
Dashboard Name	Liquidity Risk
Subject Area	Funding Concentration
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 Funding Concentration subject area.

Topics:

- [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](#)

14.1 Concentration of Funding Liabilities across Dimensions

This section describes the parameters of the Concentration of Funding Liabilities across Dimensions report.

Table 14-2   Concentration of Funding Liabilities across Dimensions Report Parameters

Parameter	Description
Report Name	Concentration of Funding Liabilities across Dimensions
Report Level Filters	**Dimension:** This is a drop-down filter of the following options: • Counterparty • Currency • Product or Instrument Type • Product or Instrument **Measure:** This is a drop-down filter of the following options: • Funding Amount • Percentage of Total Funding
Report Description	This report displays the Concentration of Funding Liabilities across Dimensions. The total funding concentration by each significant dimension member and for each time bucket is displayed.
Report Type	**Graphical Report:** **Pie Chart** The breakup 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. **Tabular Report:** 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.
Dimensions	• Legal Entity • Time Bucket Definition • Counterparty • Currency • Product or Instrument Type • Product or Instrument • Significance
Base Measures	Funding Amount
Computed Measures	Percentage of Total Funding
Drill-through On	Not applicable
Drill-through's	Not applicable

14.2 Total Contribution of Significant Currency to Funding Liabilities Across Time

This section describes the parameters of the Total Contribution of Significant Product to Funding Liabilities Across Time report.

Table 14-3   Total Contribution of Significant Product to Funding Liabilities Across Time Report Parameters

Parameter	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 a-axis. The total funding liabilities received by the legal entity and 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 purposes.
Dimensions	• Legal Entity • Counterparty • Currency • Product or Instrument Type • Product or 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

14.3 List of Assets by Significant Currencies

This section describes the parameters of the List of Assets by Significant Currencies report.

Table 14-4   List of Assets by Significant Currencies Report Parameters

Parameter	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.

Table 14-4   (Cont.) List of Assets by Significant Currencies Report Parameters

Parameter	Description
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 or Liability • Significant Currency
Base Measures	Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

14.4 List of Liabilities by Significant Currencies

This section describes the parameters of the List of Liabilities by Significant Currencies report.

Table 14-5   List of Liabilities by Significant Currencies Report Parameters

Parameter	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.
Dimensions	• Legal Entity • Asset or Liability • Significant Currency
Base Measures	Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

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Data Analysis Subject Area

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

Table 15-1   Data Analysis Report

Parameter	Description
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 the Scenario 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.
Page-Level Display Parameters	Not applicable

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

Topics:

- [Deposit Balances](#)
- [Loan Balances](#)
- [Marketable Assets](#)
- [Repos](#)
- [Delinquency Report](#)
- [Delinquent Customer](#)

15.1 Deposit Balances

This section describes the parameters of the Deposit Balances report.

Table 15-2   Deposit Balances Report Parameters

Parameter	Description
Report Name	Deposit Balances

Table 15-2   (Cont.) Deposit Balances Report Parameters

Parameter	Description

Report Level Filters	• **Product Type:** Select the product type from the drop-down list.
	• **Product:** Select the product from the drop-down list.
	• **Customer Type:** Select the customer type from the drop-down list.
	• **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 deposits 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	**Tabular Report** 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.
Dimensions	• Product • Customer Type • Customer • Account
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

15.2 Loan Balances

This section describes the parameters of the Liquidity Gap Summary in Base Currency report.

Table 15-3   Loan Balances Report Parameters

Parameter	Description
Report Name	Loan Balances

Report Level Filters	• **Product Type:** Select the product type from the drop-down list.
	• **Product:** Select the product from the drop-down list.
	• **Customer Type:** Select the customer type from the drop-down list.
	• **Currency Name:** This is a drop-down filter of the following options:
	  – Natural Currency
	  – Local Currency
	  – Reporting Currency

Table 15-3   (Cont.) Loan Balances Report Parameters

Parameter	Description
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	**Tabular Report** 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.
Dimensions	• Product • Customer Type • Customer • Account
Base Measures	Delinquent Amount
Computed Measures	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

15.3 Marketable Assets

This section describes the parameters of the Marketable Assets report.

Table 15-4   Marketable Assets Report Parameters

Parameter	Description
Report Name	Marketable Assets
Report Level Filters	**Asset Type:** This is a drop-down filter of the following options: • Interest Rate Instruments • Equity Instruments • Commodity Instruments • Currency Instruments • Securitised Products • Property **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 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.

Table 15-4   (Cont.) Marketable Assets Report Parameters

Parameter	Description
Report Type	**Tabular Report**
	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.
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

15.4 Repos

This section describes the parameters of the Repos report.

Table 15-5   Repos Report Parameters

Parameter	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.

Table 15-5　(Cont.) Repos Report Parameters

Parameter	Description
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

15.5 Delinquency Report

This section describes the parameters of the Delinquency Report.

Table 15-6　Delinquency Report Parameters

Parameter	Description
Report Name	Delinquency Report
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.

Table 15-6   (Cont.) Delinquency Report Parameters

Parameter	Description
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

15.6 Delinquent Customer

This section describes the parameters of the Delinquency Customer report.

Table 15-7   Delinquency Customer Report Parameters

Parameter	Description
Report Name	Delinquency Customer
Report Level Filters	Not applicable
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

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Forward Liquidity Analysis Subject Area

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

Table 16-1   Forward Liquidity Analysis Parameters

Parameter	Description
Dashboard Name	Liquidity Risk
Subject Area	Forward Liquidity Analysis
Page-Level Filters	• **Calendar Date:** Select date from the calendar. • **Process/Run:** Select the Process/Run from the dropdown list. The dropdown list is filtered based on the as of the date selected. • **Scenario Name:** Select the scenario from the dropdown list. The dropdown list is filtered based on the Process/Run selected. • **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. • **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. • **Currency Type:** Select the currency type from the dropdown list. The dropdown list displays the following options: Reporting Currency and Local Currency. • **Forward Date:** Select the date from the dropdown list. The dropdown list is filtered based on As of Date, Process/Run, Scenario, and Run Execution ID.
Page-Level Display Parameters	Not applicable

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

Topics:

- [Forward Liquidity Gap - <Currency Type>](#)
- [Forward Liquidity Ratio Analysis](#)
- [Balance Sheet Mismatch](#)
- [Forward Balance Position](#)

16.1 Forward Liquidity Gap - <Currency Type>

This section describes the parameters of the Forward Liquidity Gap - <Currency Type> report.

Table 16-2   Forward Liquidity Gap - <Currency Type> Report Parameters

Parameter	Description
Report Name	Forward Liquidity Gap - <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.
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 forwarding Liquidity Gap– Reporting Currency.
	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 displays the gap in terms of principal. The time buckets are displayed based on the bucket level selected as part of the report level filter.
Report Type	**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. The cumulative gap is displayed on the y-axis as a line.
	Tabular Report:
	The following are displayed as row items:
	• Total Inflows
	• Total Outflows
	• Liquidity Gap
	• Gap as % of Total Outflows
	• Cumulative Gap
	The time buckets corresponding to the bucket level selected as part of the report level filter are displayed as column items.
Dimensions	• Time Buckets
	• Calendar
	• Forward Date
	• Legal Entity
	• Standard Product Type
	• Currency
	• Customer Type
Base Measures	Cash flows
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.

Table 16-2   (Cont.) Forward Liquidity Gap - <Currency Type> Report Parameters

Parameter	Description
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 the 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 the sequence: • Inflows • Outflows • Liquidity Gap

16.2 Forward Liquidity Ratio Analysis

This section describes the parameters of the Forward Liquidity Ratio Analysis report.

Table 16-3   Forward Liquidity Ratio Analysis Report Parameters

Parameter	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.
Report Type	**Graphical Report**: The graphical format is not available for this report. **Tabular Report**: • Liquidity Coverage Ratio • The stock of High-Quality Liquid Assets • The stock of Level 1 Asset • The stock of Level 2A Asset • The stock of Level 2B Asset • Adjustment due to cap on Level 2 Assets • Adjustment due to cap on Level 2B Assets • Net cash outflows • Cash outflows • Cash inflows
Dimensions	• Calendar • Legal entity
Base Measures	• Liquidity Coverage Ratio • Stock of HQLA • Net Cash Out Flow

Table 16-3   (Cont.) Forward Liquidity Ratio Analysis Report Parameters

Parameter	Description
Computed Measures	• The stock of Level 1 Asset • The stock of Level 2A Asset • The 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

16.3 Balance Sheet Mismatch

This section describes the parameters of the Balance Sheet Mismatch report.

Table 16-4   Balance Sheet Mismatch Report Parameters

Parameter	Description
Report Name	Balance Sheet Mismatch
Report Level Filters	None
Report Description	This report displays the aggregate of forwarding balance, adjusted forward balance, and current balance for Total assets, Total liabilities, and Balance Sheet Mismatch.
Report Type	**Graphical Report**: The 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

16.4 Forward Balance Position

This section describes the parameters of the Forward Balance Position report.

Table 16-5   Forward Balance Position Report Parameters

Parameter	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**: The 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.
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**: The 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**: The 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 the sequence: • Product Type • Currency • Customer Type

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Forward Liquidity Across Dates Subject Area

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

Table 17-1   Forward Liquidity Across Dates Parameters

Parameter	Description
Dashboard Name	Liquidity Risk
Subject Area	Forward Liquidity Across Dates
Page-Level Filters	• **Calendar Date:** Select the date from the calendar. • **Process/Run:** Select the Process/Run from the dropdown list. The dropdown list is filtered based on the as of the date selected. • **Scenario Name:** Select the scenario from the dropdown list. The dropdown list is filtered based on the Process/Run selected. • **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. • **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. • **Currency Type:** Select the currency type from the dropdown list. The dropdown list displays the following options: Reporting Currency and Local Currency.
Page-Level Display Parameters	Not applicable

The following reports are displayed as part of the forwarding Liquidity Across Dates subject area.

Topics:

- [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](#)

17.1 Forward Liquidity Gap Variance Analysis in <Currency Type>

This section describes the parameters of the Forward Liquidity Gap Variance Analysis in <Currency Type> report.

Table 17-2   Forward Liquidity Gap Variance Analysis in <Currency Type> Report Parameters

Parameter	Description
Report Name	Forward Liquidity Gap Variance Analysis 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.
	• **Date 1:** This is a drop-down selection of forwarding dates. The dropdown list is filtered based on the As Of Date, Process/Run, Scenario, and Run Execution Id selected as page-level parameters.
	• **Date 2:** This is a drop-down selection of forwarding dates. The dropdown list is filtered based on the As Of Date, 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

Report Description	This report 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 forwarding Liquidity Gap Variance Analysis in Reporting Currency.
Report Type	**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. 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 **Tabular Report:** The following are displayed as row items: • Total Inflows • Total Outflows • Liquidity Gap • Cumulative Gap The time buckets corresponding to the bucket level selected as part of the report level filter are displayed as column items. The variance between 2 dates is displayed as column values as an amount or percentage depending on the variance as filter selection.

Table 17-2   (Cont.) Forward Liquidity Gap Variance Analysis in <Currency Type> Report Parameters

Parameter	Description
Dimensions	• Time Buckets • Calendar • Forward Date • Legal Entity
Base measures	• Cash Flows • Gap or Cumulative Gap
Computed measures	• Total Inflows • Total Outflows • Liquidity Gap • Cumulative Gap
Drill through on	**Graphical Report:** The graphical format is not available for this report. **Tabular Report:** The tabular format is not available for this report.
Drill through's	**Graphical Report:** The graphical format is not available for this report. **Tabular Report:** The tabular format is not available for this report.

17.2 Forward Liquidity Gap Across Dates in <Currency Type>

This section describes the parameters of the Forward Liquidity Gap Across Dates in <Currency Type> report.

Table 17-3   Forward Liquidity Gap Across Dates in <Currency Type> Report Parameters

Parameter	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 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 forwarding Liquidity Gap Across Dates in Reporting Currency.

Table 17-3   (Cont.) Forward Liquidity Gap Across Dates in <Currency Type> Report Parameters

Parameter	Description
Report Type	**Graphical Report:** Column chart description. The inflows, outflows, and liquidity gaps are displayed as column charts across forwarding 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 item is highlighted.
Dimensions	• Time Buckets • Calendar • Forward Date • Legal Entity
Base Measures	• Cash Flows • Gap or Cumulative Gap
Computed Measures	• Total Inflows • Total Outflows • Liquidity Gap • Cumulative Gap
Drill-through on	**Graphical Report:** The graphical format is not available for this report. **Tabular Report:** The tabular format is not available for this report.
Drill-through's	**Graphical Report:** The graphical format is not available for this report. **Tabular Report:** The tabular format is not available for this report.

17.3 Forward Liquidity Ratio Variance Analysis

This section describes the parameters of the Forward Liquidity Ratio Variance Analysis report.

Table 17-4   Forward Liquidity Ratio Variance Analysis Report Parameters

Parameter	Description
Report Name	Forward Liquidity Ratio Variance Analysis

Table 17-4   (Cont.) Forward Liquidity Ratio Variance Analysis Report Parameters

Parameter	Description

Report Level Filters	• **Date 1:** Select the forward date from the dropdown list.
	• The dropdown list is filtered based on the As Of Date, 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 As Of Date, 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

Report Description	This report displays the liquidity coverage ratio and its components across two forward dates or as of the date and forward date. 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
Report Type	**Graphical Report:** Column chart description. The stock of high-Quality liquid Assets and Net Cash outflows is displayed as columns in the chart. The liquidity coverage ratio is displayed on a secondary axis. **Tabular Report:** The following are displayed as row items: • Liquidity Coverage Ratio • The stock of High-Quality Liquid Assets • The stock of Level 1 Asset • The stock of Level 2A Asset • The stock of Level 2B Asset • Adjustment due to cap on Level 2 Assets • Adjustment due to cap on Level 2B Assets • Net cash outflows • Cash outflows • Cash inflows
Dimensions	• Calendar • Legal Entity
Base Measures	• Liquidity Coverage Ratio • Stock of HQLA • Net Cash Out Flow
Computed Measures	• The stock of Level 1 Asset • The stock of Level 2A Asset • The 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 is available.
Drill-through's	No drill-down is available.

17.4 Forward Liquidity Ratio Across Dates

This section describes the parameters of the Forward Liquidity Ratio Across Dates report.

Table 17-5   Forward Liquidity Ratio Across Dates Report Parameters

Parameter	Description
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 forwarding dates. The report level filters are period start date and period end date.
Report Type	**Graphical Report**: Column chart description. The stock of high-Quality liquid Assets and Net Cash outflows is displayed as columns in the chart. The liquidity coverage ratio is displayed on a secondary axis. **Tabular Report**: The following are displayed as row items: • Liquidity Coverage Ratio • The stock of High-Quality Liquid Assets • The stock of Level 1 Asset • The stock of Level 2A Asset • The stock of Level 2B Asset • Adjustment due to cap on Level 2 Assets • Adjustment due to cap on Level 2B Assets • Net cash outflows • Cash outflows • Cash inflows • Add on The highest and lowest amount for each row item is highlighted.
Dimensions	• Calendar • Legal Entity
Base Measures	• Liquidity Coverage Ratio • Stock of HQLA • Net Cash Out Flow
Computed Measures	• The stock of Level 1 Asset • The stock of Level 2A Asset • The 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	Not applicable
Drill-through's	Not applicable

17.5 Forward Balance Analysis Across Dates

This section describes the parameters of the Forward Balance Analysis Across Dates report.

Table 17-6   Forward Balance Analysis Across Dates Report Parameters

Parameter	Description
Report Name	Forward Balance Analysis Across Dates
Report Level Filters	• **Balance Sheet Category:** Select the balance sheet category from the dropdown list. • **Product:** Select standard product type from the dropdown list. The dropdown list is filtered based on balance sheet category selected • **Customer Type:** Select the customer type from the drop-down list. • **Legal Entity:** Select the legal entity from the drop-down list. • **Currency:** Select the currency from the drop-down list. • **Period Start-End:** Select the forward date from the calendar.
Report Description	This report displays forward balance, adjusted forward balance, and current balance for assets and liabilities across forwarding dates.
Report Type	**Graphical Report**: Column chart description. The forward balance, adjusted forward balance, and the current balance is displayed as columns across forwarding dates. **Tabular Report:** The following measures are displayed across forwarding dates: • Forward Balance • Adjusted Forward Balance • Current Balance
Dimensions	• Calendar • Legal Entity • Standard Product Type • Currency • Customer Type
Base Measures	• Assets • Liabilities
Computed Measures	• Current Balances • Forward Balances • Adjusted Forward Balances
Drill-through On	**Graphical Report**: No drill available on the chart. **Tabular Report:** Row-level drill-through on the forward dates.
Drill-through's	The drill sequence is: • Level 1: Product type • Level 2: Currency • Level 3: Customer Type **Graphical Report**: The graphical format is not available for this report. **Tabular Report:** On clicking of the given forward date, the current balance, forward balance, and adjusted forward balance breakup will be shown across the dimension.

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HKMA Reports

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

Table 18-1   HKMA Liquidity Maintenance Ratio Parameters

Parameter	Description
Dashboard Name	HKMA
Subject Area	HKMA Liquidity Maintenance Ratio
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 Code:** This is a drop-down selection. This is a drop-down list of natural currencies. • **Currency Type:** This is a drop-down selection of one of the following options: Local Currency and Reporting Currency.
Page-Level Display Parameters	Not applicable

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

Topic:

• [Liquidity Maintenance Ratio](#)

18.1 Liquidity Maintenance Ratio

This section describes the parameters of the Liquidity Maintenance Ratio report.

Table 18-2   Liquidity Maintenance Ratio Report Parameters

Parameter	Description
Report Name	Liquidity Maintenance Ratio
Report Level Filters	Not applicable
Report Description	This report displays the LMR as a percentage and its constituents as actual figures.
Report Type	**Tabular Report**
Dimensions	Not applicable

Table 18-2   (Cont.) Liquidity Maintenance Ratio Report Parameters

Parameter	Description
Base Measures	• Liquidity Maintenance Ratio • Liquefiable assets • Deductions from liquefiable assets • Qualifying Assets • Deduction from Qualifying Liabilities
Computed Measures	Not applicable
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

Topics:

- [Liquefiable Assets](#)
- [Deductions from Liquefiable Assets](#)
- [Qualifying Liabilities](#)
- [Deductions from Qualifying Liabilities](#)

18.1.1 Liquefiable Assets

This section describes the parameters of the Liquefiable Assets report.

Table 18-3   Liquefiable Assets Report Parameters

Parameter	Description
Report Name	Liquefiable Assets
Report Level Filters	Not applicable
Report Description	This report 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	Not applicable
Drill-through On	Bank Product
Drill-through's	Drilldown Level 2 - Account List for Product type

18.1.2 Deductions from Liquefiable Assets

This section describes the parameters of the Deductions from Liquefiable Assets report.

Table 18-4   Deductions from Liquefiable Assets Report Parameters

Parameter	Description
Report Name	Deductions from Liquefiable Assets
Report Level Filters	Not applicable
Report Description	This report 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	Not applicable
Drill-through On	Bank Product
Drill-through's	Drilldown Level 2 - Account List for Product type

18.1.3 Qualifying Liabilities

This section describes the parameters of the Qualifying Liabilities report.

Table 18-5   Qualifying Liabilities Report Parameters

Parameter	Description
Report Name	Qualifying Liabilities
Report Level Filters	Not applicable
Report Description	This report 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	Not applicable
Drill-through On	• Net Due from Banks • Bank Products
Drill-through's	• Drilldown Level 2 - Net due to banks • Drilldown Level 2 - Account List for Product type

18.1.4 Deductions from Qualifying Liabilities

This section describes the parameters of the Deductions from Qualifying Liabilities report.

Table 18-6   Deductions from Qualifying Liabilities Report Parameters

Parameter	Description
Report Name	Deductions from Qualifying Liabilities
Report Level Filters	Not applicable

Table 18-6   (Cont.) Deductions from Qualifying Liabilities Report Parameters

Parameter	Description
Report Description	This report 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	Not applicable
Drill-through On	Bank Products
Drill-through's	Drilldown Level 2 - Account List for Product type

Topics:

- [Account List for Product type](#)
- [Drilldown for Net due from banks](#)

18.1.4.1 Account List for Product type

This section describes the parameters of the Account List for Product type report.

Table 18-7   Account List for Product type Report Parameters

Parameter	Description
Report Name	Account List for Product type
Report Level Filters	Not applicable
Report Description	This report shows a breakdown of the constituents of the liquidity maintenance ratio at the account level. It also shows various other dimensions that were used as qualifying criteria for inclusion into the LMR.
Report Type	Tabular Report

Table 18-7   (Cont.) Account List for Product type Report Parameters

Parameter	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	Not applicable
Drill-through On	Bank Products
Drill-through's	Drilldown Level 2 - Account List for Product type

18.1.4.2 Drilldown for Net due from banks

This section describes the parameters of the Drill-down for Net due from banks report.

Table 18-8   Drilldown for Net Due from Banks Report Parameters

Parameter	Description
Report Name	Drilldown for Net due from banks
Report Level Filters	Not applicable
Report Description	This report shows a breakdown of the constituents for 'Net due to banks' at a bank product level.
Report Type	Tabular Report

Table 18-8   (Cont.) Drilldown for Net Due from Banks Report Parameters

Parameter	Description
Dimensions	• Bank Product type • Bank Party type • Balance Sheet category
Base Measures	Amount
Computed Measures	Not applicable
Drill-through On	Bank Products
Drill-through's	Not applicable

19

Bank Negara Malaysia Dashboard Reports

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

Table 19-1   BNM Liquidity Risk Dashboard Parameters

Parameter	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 the Bank Negara Malaysia subject area.

Topics:

- [Liquidity Ratios](#)
- [Liquidity Ratio Historical Variance Analysis](#)
- [Investment Account Holdings by Counterparty Type](#)
- [Net Stable Funding Ratio](#)
- [Consolidated Net Stable Funding Ratio](#)

19.1 Liquidity Ratios

This section describes the parameters of the Liquidity Ratios report.

Table 19-2   Liquidity Ratios Report Parameters

Parameter	Description
Report Name	Liquidity Ratios
Report Level Filters	Not applicable
Report Description	This report displays the pre and post option values. The high-quality liquid assets drill-through report displays additional asset levels.

Table 19-2   (Cont.) Liquidity Ratios Report Parameters

Parameter	Description
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	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

19.2 Liquidity Ratio Historical Variance Analysis

This section describes the parameters of the Liquidity Ratio Historical Variance Analysis report.

Table 19-3   Liquidity Ratio Historical Variance Analysis Report Parameters

Parameter	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 and percentage terms are displayed.
Report Type	Tabular Report The 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. The variance between the values across the selected dates is displayed in terms of absolute value and percentage.
Dimensions	• Legal Entity • Liquidity Ratio Components • Net Stable Funding Ratio Components

Table 19-3   (Cont.) Liquidity Ratio Historical Variance Analysis Report Parameters

Parameter	Description
Base Measures	• The 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	Not applicable
Drill-through's	Not applicable

19.3 Investment Account Holdings by Counterparty Type

This section describes the parameters of the Investment Account Holdings by Counterparty Type report.

Table 19-4   Investment Account Holdings by Counterparty Type Report Parameters

Parameter	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 the 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	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

19.4 Net Stable Funding Ratio

This section describes the parameters of the Net Stable Funding Ratio report.

Table 19-5   Net Stable Funding Ratio Report Parameters

Parameter	Description
Report Name	Net Stable Funding Ratio
Report Level Filters	Not applicable
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 the 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	Not applicable
Drill-through On	Not applicable
Drill-through's	Not applicable

19.5 Consolidated Net Stable Funding Ratio

This section describes the parameters of the Consolidated Net Stable Funding Ratio report.

Table 19-6   Consolidated Net Stable Funding Ratio Report Parameters

Parameter	Description
Report Name	Consolidated Net Stable Funding Ratio
Report Level Filters	Not applicable
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 the 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 the consolidated level.
Report Type	Tabular Report
Dimensions	Dim Fund – Fund Code
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	Not applicable
Drill-through On	Not applicable

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Deposit Insurance

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

Table 20-1   Deposit Insurance Parameters

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

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

Topics:

- [Insurance Determination Summary](#)
- [Figures at a Glance](#)
- [ORC wise Distribution Number](#)
- [ORC wise Distribution Amounts](#)
- [Party wise Distribution](#)

20.1 Insurance Determination Summary

This section describes the parameters of the Insurance Determination Summary report.

Table 20-2   Insurance Determination Summary Report Parameters

Parameter	Description
Report Name	Insurance Determination Summary
Report Level Filters	Not applicable
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

Table 20-2   (Cont.) Insurance Determination Summary Report Parameters

Parameter	Description
Computed measures	Not applicable
Drill through on	Pending Amount
Drill through's	Pending Accounts

20.2 Figures at a Glance

This section describes the parameters of the Figures at a Glance report.

Table 20-3   Figures at a Glance Report Parameters

Parameter	Description
Report Name	Figures at a Glance
Report Level Filters	Not applicable
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	Not applicable
Base Measures	• Total Number of Accounts • Total Balance • Total Insured Amount • Total Uninsured Amount • Pending Amount
Computed Measures	Not applicable
Drill-through on	Pending Accounts
Drill-through's	Deposit Insurance Pending Accounts

20.3 ORC wise Distribution Number

This section describes the parameters of the ORC wise Distribution Number report.

Table 20-4   ORC wise Distribution Number Report Parameters

Parameter	Description
Report Name	ORC wise Distribution Number
Report Level Filters	Not applicable
Report Description	This report 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	Not applicable
Drill-through On	Ownership Category Code
Drill-through's	Deposit Insurance ORC Sample

20.4 ORC wise Distribution Amounts

This section describes the parameters of the ORC wise Distribution Amounts report.

Table 20-5   ORC wise Distribution Amounts Report Parameters

Parameter	Description
Report Name	ORC wise Distribution Amounts
Report Level Filters	Not applicable
Report Description	This report shows the distribution of amounts or balances into each ownership category.
Report Type	Bar Graph
Dimensions	• Dim Ownership Category • Ownership Category Code
Base Measures	• Insured Balance • Uninsured Balance
Computed Measures	Not applicable
Drill-through On	Ownership Category Code
Drill-through's	Deposit Insurance ORC Sample

20.5 Party wise Distribution

This section describes the parameters of the Party wise Distribution report.

Table 20-6   Party wise Distribution Report Parameters

Parameter	Description
Report Name	Party wise Distribution
Report Level Filters	Not applicable
Report Description	This report 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	Not applicable
Drill-through on	Not applicable
Drill-through's	Not applicable

Topics:

• [ORC Type](#)

• [Pending Accounts](#)

20.5.1 ORC Type

This section describes the parameters of the ORC Type report.

Table 20-7   ORC Type Report Parameters

Parameter	Description
Report Name	ORC Type
Report Level Filters	Not applicable
Report Description	This report shows details by each ORC for the accounts where insurance has been determined.
Report Type	Bar Graph
Dimensions	• Bank Product Type • Bank Party Type
Base Measures	• Insured Balance • Un Insured Balance • Number of accounts • Balance
Computed Measures	Not applicable
Drill-through on	Not applicable
Drill-through's	Not applicable

20.5.2 Pending Accounts

This section describes the parameters of the Pending Accounts report.

Table 20-8   Pending Accounts Report Parameters

Parameter	Description
Report Name	Pending Accounts
Report Level Filters	Not applicable
Report Description	This report shows details of 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	Not applicable
Drill-through on	Not applicable
Drill-through's	Not applicable

21
Annexure A: List of LRM Reports

Following is the list of Liquidity Risk Reports.

Table 21-1   List of 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			
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>			

Table 21-1   (Cont.) List of Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
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>			
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)		
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			

Table 21-1   (Cont.) List of Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
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			
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	Counterbalanc ing	
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 21-1   (Cont.) List of 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	Breakup 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	
73	15.1	<Selected Encumbrance Status> <Selected Asset Level> Details	Drill-through		
74	16	The breakup 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)		

Table 21-1   (Cont.) List of Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
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	Breakup 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	
87	21	NSFR Breakup 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		
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		

Table 21-1   (Cont.) List of Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
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	The 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		
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		

Table 21-1   (Cont.) List of Reports

Sl. No.	Report No.	Report Name	Report Category	Subject Area	Dashboard
137	65	Forward Balance Analysis Across Dates	Main Report		
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. These reports intend 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.

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