REGULATORYCOMPLIANCE

Use this template for all reports handed to regulators

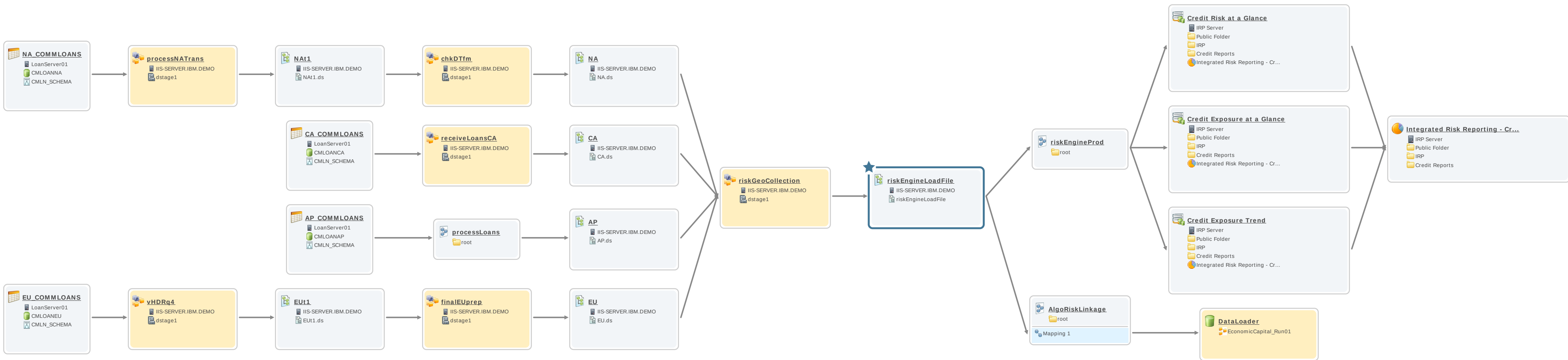
Administrator, IIS

Mar 8, 2023 9:29 AM

Data File Record riskEngineLoadFile

IIS-SERVER.IBM.DEMO » riskEngineLoadFile

26 assets identified in lineage



Algo Data Loader (1)

DataLoader

Context:	EconomicCapital_Run01
Description:	DataLoader run on 2016-01-20

BI Report (1)

Integrated Risk Reporting - Credit

Context:	IRP Server » Public Folder » IRP » Credit Reports
Description:	Report for Credit Risk Overview
Steward:	Risk Advisor Donna Tavarez (dtavarez@iisdemo.xyz)
Term:	Exposure At Default (A measure that identifies the expected gross exposure including partial write-offs, of the financial institution upon the default of the obligation, prior to recognition of any credit risk mitigants with the exclusion of netting agreements.)

BI Report Query (3)

Credit Exposure Trend

Context:	IRP Server » Public Folder » IRP » Credit Reports » Integrated Risk Reporting - Credit
Term:	Exposure At Default (A measure that identifies the expected gross exposure including partial write-offs, of the financial institution upon the default of the obligation, prior to recognition of any credit risk mitigants with the exclusion of netting agreements.)

Credit Exposure at a Glance

Context:	IRP Server » Public Folder » IRP » Credit Reports » Integrated Risk Reporting - Credit
Term:	Exposure At Default (A measure that identifies the expected gross exposure including partial write-offs, of the financial institution upon the default of the obligation, prior to recognition of any credit risk mitigants with the exclusion of netting agreements.)

Credit Risk at a Glance

Context: IRP Server » Public Folder » IRP » Credit Reports » Integrated Risk Reporting - Credit

Data File Record (7)

AP

Context: IIS-SERVER.IBM.DEMO » AP.ds

Description: Saved 4/24/2019 11:53:14 AM

CA

Context: IIS-SERVER.IBM.DEMO » CA.ds

Description: Saved 4/24/2019 11:53:14 AM

EU

Context: IIS-SERVER.IBM.DEMO » EU.ds

Description: Saved 4/24/2019 11:53:14 AM

EUt1

Context: IIS-SERVER.IBM.DEMO » EUt1.ds

Description: Saved 4/24/2019 12:51:11 PM

NA

Context: IIS-SERVER.IBM.DEMO » NA.ds

Description: Saved 4/24/2019 11:53:14 AM

NAt1

Context: IIS-SERVER.IBM.DEMO » NAt1.ds

Description: Saved 4/24/2019 1:03:37 PM

riskEngineLoadFile

Context: IIS-SERVER.IBM.DEMO » riskEngineLoadFile

Description: Saved 4/25/2019 9:08:17 AM

Term: Exposure At Default (A measure that identifies the expected gross exposure including partial write-offs, of the financial institution upon the default of the obligation, prior to recognition of any credit risk mitigants with the exclusion of netting agreements.)

Database Table (4)

AP_COMMLOANS

Context: LoanServer01 » CMLOANAP » CMLN_SCHEMA

Database Columns (51):

- **HAIRCUTCURVEXREF**
- **OPENMATURITYFLAG**
- **BAS**
- **MITIGANTFLAG**
- **PART2REHYPOTHECABLEFLAG**
- **IASCATEGORYENUM**
- **PRODUCTTYPEENUM**
- **PREPRATEVAL**
- **CURRENCYUNIT**
- **ASSETNAME**

- FTPLIQUIDITYVAL
- APPROVEDCALCULATIONMETHODNAME
- DBSTEMPLATEFLAG
- DISCOUNTCURVEXREF
- NOTIONALVAL
- FTPRATESAPPLICABLEFLAG
- TYPE
- TERMUNIT
- AMORRULEENUM
- EARNINGSTYPEENUM
- LASTID
- UNDRAWNCOMMITMENTFLAG
- TERMNB
- FTPINTERESTVAL
- LIQUIDASSETTYPEENUM
- INTRATEGAPTYPENUM
- COUPONPRORATEDFLAG

- **PRODUCTSUBTYPENAME**
- **LOADSETNB**
- **PORTFOLIOXREF**
- **IDENTIFIER**
- **RISKONXREF**
- **CRDTSPRDCURVEXREF**
- **COUPONRATEPERD**
- **PREPAYMENTPROC1XREF**
- **MATURITYDATE**
- **ASSETCLASS**
- **CATEGORY**
- **JURISDICTIONENUM**
- **BALSHEETTYPEENUM**
- **BALSHEETGROUPENUM**
- **WHOLESALEFLAG**
- **DM_FIXED_RATE_COMMERCIAL_LOANSPEC**
- **COUPONGENENUM**

POOLABLEFLAG

CREDITSTATEENUM

COUPONLISTVAL

ISSUEDATE

ACCOEARNINGSMETHODENUM

ACCRUALDCBASISDAYC

OBJECT

CA_COMMLOANS

Context: LoanServer01 » CMLOANCA » CMLN_SCHEMA

Database Columns (51):

ACCRUALDCBASISDAYC

FTPLIQUIDITYVAL

TYPE

EARNINGSTYPEENUM

MATURITYDATE

PREPAYMENTPROC1XREF

ASSETNAME

FTPRATESAPPLICABLEFLAG

- **PART2REHYPOTHECABLEFLAG**
- **CRDTSPRDCURVEXREF**
- **ISSUEDATE**
- **COUPONLISTVAL**
- **ASSETCLASS**
- **HAIRCUTCURVEXREF**
- **UNDRAWNCOMMITMENTFLAG**
- **AMORRULEENUM**
- **RISKONXREF**
- **OPENMATURITYFLAG**
- **COUPONPRORATEDFLAG**
- **APPROVEDCALCULATIONMETHODNAME**
- **PORTFOLIOXREF**
- **LASTID**
- **BALSHEETGROUPENUM**
- **IASCATEGORYENUM**
- **COUPONGENENUM**

- FTPINTERESTVAL
- DISCOUNTCURVEXREF
- TERMUNIT
- PREPRATEVAL
- INTRATEGAPTYPENUM
- OBJECT
- CATEGORY
- WHOLESALEFLAG
- DM_FIXED_RATE_COMMERCIAL_LOANSPEC
- TERMNB
- JURISDICTIONENUM
- BALSHEETTYPEENUM
- LIQUIDASSETTYPEENUM
- POOLABLEFLAG
- PRODUCTSUBTYPENAME
- CREDITSTATEENUM
- COUPONRATEPERD

DBSTEMPLATEFLAG

MITIGANTFLAG

IDENTIFIER

CURRENCYUNIT

BAS

PRODUCTTYPEENUM

NOTIONALVAL

ACCOEARNINGSMETHODENUM

LOADSETNB

EU_COMMLOANS

Context:	LoanServer01 » CMLOANEU » CMLN_SCHEMA
Stewards:	**Risk Advisor Donna Tavarez**
Quality Score:	95%
Review Date:	Jun 29, 2019 5:09:13 PM EDT
Assigned to Terms:	**Exposure At Default**
Governed by Rules:	**Commercial Loan Maturity Date CANNOT be Null**
Database Columns (49):	**ACCRUALDCBASISDAYC**

- **LOADSETNB**
- **WHOLESALEFLAG**
- **CREDITSTATEENUM**
- **DISCOUNTCURVEXREF**
- **POOLABLEFLAG**
- **IDENTIFIER**
- **CURRENCYUNIT**
- **NOTIONALVAL**
- **BALSHEETGROUPENUM**
- **BAS**
- **FTPRATESAPPLICABLEFLAG**
- **OPENMATURITYFLAG**
- **PRODUCTSUBTYPENAME**
- **PART2REHYPOTHECABLEFLAG**
- **COUPONLISTVAL**
- **EARNINGSTYPEENUM**
- **TERMUNIT**

IASCATEGORYENUM

PORTFOLIOXREF

CATEGORY

MATURITYDATE

Data Rules (2): **MaturityDATE Cannot Be Null**

Execution History (5): **MaturityDATE Cannot Be Null**

Start Time:	Apr 24, 2019 9:05 AM
Number of Records Tested:	4117
Number of Records Not Met:	1377

MaturityDATE Cannot Be Null

Start Time:	Apr 24, 2019 9:09 AM
Number of Records Tested:	4323
Number of Records Not Met:	901

MaturityDATE Cannot Be Null

Start Time:	Apr 24, 2019 9:12 AM
Number of Records Tested:	4597
Number of Records Not Met:	113

MaturityDATE Cannot Be Null

Start Time:	Apr 24, 2019 9:13 AM
Number of Records Tested:	4749
Number of Records Not Met:	27

MaturityDATE Cannot Be Null

Start Time:	Apr 24, 2019 9:15 AM
Number of Records Tested:	4823
Number of Records Not Met:	0

MaturityDate is Valid Date Format

DM_FIXED_RATE_COMMERCIAL_LOANSPEC

APPROVEDCALCULATIONMETHODNAME

LASTID

AMORRULEENUM

COUPONPRORATEDFLAG

DBSTEMPLATEFLAG

MITIGANTFLAG

BALSHEETTYPEENUM

PREPAYMENTPROC1XREF

- OBJECT
- ACCOEARNINGSMETHODENUM
- RISKONXREF
- JURISDICTIONENUM
- INTRATEGAPTYPENUM
- CRDTSPRDCURVEXREF
- FTPINTERESTVAL
- UNDRAWNCOMMITMENTFLAG
- HAIRCUTCURVEXREF
- LIQUIDASSETTYPEENUM
- TYPE
- FTPLIQUIDITYVAL
- PRODUCTTYPEENUM
- COUPONGENENUM
- PREPRATEVAL
- COUPONRATEPERD
- ISSUEDATE

Data Rules: **LoanOriginationDateValid**

TERMNB

NA_COMMLOANS

Context: LoanServer01 » CMLOANNA » CMLN_SCHEMA

Database Columns (51):

BAS

MATURITYDATE

NOTIONALVAL

FTPRATESAPPLICABLEFLAG

WHOLESALEFLAG

UNDRAWNCOMMITMENTFLAG

ACCOEARNINGSMETHODENUM

PRODUCTTYPEENUM

APPROVEDCALCULATIONMETHODNAME

COUPONRATEPERD

DM_FIXED_RATE_COMMERCIAL_LOANSPEC

ISSUEDATE

- **BALSHEETTYPEENUM**
- **BALSHEETGROUPENUM**
- **DBSTEMPLATEFLAG**
- **HAIRCUTCURVEXREF**
- **CRDTSPRDCURVEXREF**
- **IASCATEGORYENUM**
- **CURRENCYUNIT**
- **PREPAYMENTPROC1XREF**
- **FTPINTERESTVAL**
- **TERMUNIT**
- **ASSETCLASS**
- **INTRATEGAPTYPENUM**
- **TYPE**
- **OBJECT**
- **LIQUIDASSETTYPEENUM**
- **EARNINGSTYPEENUM**
- **LASTID**

- **RISKONXREF**
- **CATEGORY**
- **COUPONPRORATEDFLAG**
- **TERMNB**
- **ASSETNAME**
- **ACCRUALDCBASISDAYC**
- **POOLABLEFLAG**
- **CREDITSTATEENUM**
- **COUPONLISTVAL**
- **AMORRULEENUM**
- **PREPRATEVAL**
- **LOADSETNB**
- **FTPLIQUIDITYVAL**
- **OPENMATURITYFLAG**
- **PRODUCTSUBTYPENAME**
- **DISCOUNTCURVEXREF**
- **PORTFOLIOXREF**

PART2REHYPOTHECABLEFLAG

IDENTIFIER

MITIGANTFLAG

COUPONGENENUM

JURISDICTIONENUM

Extension Mapping (1)

Mapping 1

Context: root » AlgoRiskLinkage

Extension Mapping Document (3)

AlgoRiskLinkage

Context: root

Extension Mapping: **Mapping 1**

processLoans

Context: root

Steward: Developer Kalpana Velegari

riskEngineProd

Context: root

Parallel Job (6)

chkDTfm

Context: IIS-SERVER.IBM.DEMO » dstage1

finalEUprep

Context: IIS-SERVER.IBM.DEMO » dstage1

processNATrans

Context: IIS-SERVER.IBM.DEMO » dstage1

receiveLoansCA

Context: IIS-SERVER.IBM.DEMO » dstage1

riskGeoCollection

Context: IIS-SERVER.IBM.DEMO » dstage1

vHDRq4

Context: IIS-SERVER.IBM.DEMO » dstage1