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| INTERNATIONAL INSTITUTE OF INFORMation Technology Bangalore. |
| Bank Data-Warehouse Architecture for Basel III Capital Accord |
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| **8/20/12** |

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| Basel III accord needs multiple reporting of data from different modules of the business to keep track of the necessary capital reserves. There is a need to align the data structures that drive risk and financial data. These are: Transactional data, Asset Data and Customer Data. Also new terms such as Liquidity coverage ratio , Leverage Ratio, Systemically Important Financial Institutions (SIFI), Capital Conservation Buffer, Counter cycle capital buffer, etc are been included In the Basel III accord. The data quality and usability of the data model must be ensured as this accord will lead to multiple data reporting across departments. Data Ware house model will enable us capture data and analyse from multiple reporting. This work will outline the components of the Banking Data Warehouse (BDW) for Basel III and how they assist financial institutions to address the data modeling and data consolidation issues relating to the Basel III Capital Accord. |

**Progress Summary**

1. **Data Sources**

The internal and external sources of all data required for Basel II/III.

1. **Extraction**

The processes and technology needed to extract the data from the potentially diverse sources in an efficient and timely manner.

1. **Enterprise Data Store (The Data warehouse/storage Repository)**

The repository into which all the detailed data needed for Basel II/III is gathered.

1. **Transformation and Calculation (Stage Tables)**

The carrying out of various calculations by specialist risk applications.

1. **Data Marts (Mart Tables)**

Aggregated data for reporting and analysis.

1. **Reporting**

The creation and delivery of the Basel II/III reports to the various user groups.

**Problems Encountered**

NIL

**Changes in Requirements**

NIL.

**Overall Assessment**

The progress of the work goes well. A suitable tier architecture needs to be defined to suit the mentioned needs.

**Report Apparatus**

The following are the people and their qualifications working in this project.

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