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| INTERNATIONAL INSTITUTE OF INFORMation Technology Bangalore. |
| Bank Data-Warehouse Architecture for Basel III Capital Accord |
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| **9/9/12** |

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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**

This week work was done in identifying the component of Bankng Data Warehouse model. As a BI infrastructure supporting multiple lines of business and analytical functions within the financial institution, BDW is an entity relationship data model that provides the atomic data needed for a data warehouse. The aim of this shared infrastructure is to provide a data integration hub that will reduce the development and operational costs in providing BI functionality to the myriad of front and back-office organization units. This is made possible by sourcing dataonce into a data-integration hub, and then reusing BI development and operational skills and assets. The organization can then focus on managing the transformation and distribution of consistent data used for BI across the lines of business.

BDW contains the data structures needed by a financial institution to support the approaches for credit risk, operational risk as well as the data structures needed to support market risk as defined in the Basel II/III Framework.

**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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