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| INTERNATIONAL INSTITUTE OF INFORMation Technology Bangalore. |
| Bank Data-Warehouse Architecture for Basel III Capital Accord |
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| VENKATESAN M MT2011169 |
| **Version 1.0** |
| **7/18/12** |

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Proposed work:

The Basel group has announced that banks should abide by the Basel III accord banking norms in a phased manner by 2019. The Reserve bank of India has asked the banks in India to start following Basel III norms from January 2013.

The Basel III accord is an extension of Basel II accord with some added and removed riders. There has been a considerable research that are happening in the data base side. 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.

Timeline:

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| S.No | date | Deliverables |
| 1 | 20.07.2012 | Project Proposal Document |
| 2 | 06.08.2012 | Literature survey about the  Data warehouse of Basel II |
| 3 | 31.08.2012 | Banking Data warehouse support for Basel III |
| 4 | 1.10.2012 | Banking Data Warehouse Components |
| 5 | 1.11.2012 | Banking Data Warehouse for Industry Directives based on  Basel III |
| 6 | 15.11.2012 | Case Study |
| 7 | 1.12.2012 | Final Report. |

Progress Summary

Problems Encountered

Some concepts took more time to understand.

Overall Assessment

More time has to be spent in understanding the IBM data warehouse architecture for Basel II. The deliverables for the upcoming deadline will be met.