Oracle Regulatory Capital Manager – Release 11i.10
Logical Data Model

REGULATORY CAPITAL MANAGER LOOKUPS
- STANDARDIZED RISK WEIGHT
- SLOTTING CRITERIA RISK WEIGHT
- SUPERVISORY HAIRCUT
- PROVISION RATIO
- ADD ON FACTOR
- VAR MULTIPLIER
- CREDIT CONVERSION FACTOR
- HOLDING PERIOD
- EQUITY RISK WEIGHT
- OPERATIONAL RISK BETA FACTOR
- HAIRCUT OWN ESTIMATE

REGULATORY CAPITAL MANAGER DIMENSIONS
- HAIRCUT SOURCE
- ASSET CLASS
  - STANDARDIZED ASSET CLASS
  - INTERNAL RATINGS BASED
- MITIGANT TYPE
  - "NETTED DEPOSIT"
  - "CREDIT DERIVATIVE"
  - "GUARANTEE"
  - "FINANCIAL COLLATERAL"
  - "INTERNAL RATINGS BASED COLLATERAL"
- ISSUER TYPE
- SLOTTING CRITERIA RISK RATING
- HYBRID POOL TYPE
- SECURITY TYPE
- CAPITAL MANAGER TRANSACTION TYPE
- OFF BALANCE SHEET TYPE
- PROBABILITY OF DEFAULT GRADE
- CAPITAL MANAGER EQUITY TYPE
- STANDARDIZED BUSINESS LINE

APPLICATION PROFILE OPTION

PERFORMANCE FOUNDATION CALENDAR

PERFORMANCE FOUNDATION CALENDAR PERIOD

REGULATORY CAPITAL MANAGER RESULTS
- COLLATERAL RESULT
- COLLATERAL AUDIT RESULT
- INSTRUMENT RESULT
- INSTRUMENT AUDIT RESULT

IRB RISK COMPONENT

MASTER NETTING AGREEMENT

BANKING MARKET RISK

PERFORMANCE FOUNDATION MANAGEMENT LEDGER

REG CAPITAL MGR CONFIGURATION SETTING

DAILY CURRENCY CONVERSION RATE

PERFORMANCE FOUNDATAION DIMENSIONS
- PERFORMANCE FOUNDATION CUSTOMER
- PERFORMANCE FOUNDATION CURRENCY TYPE
- PERFORMANCE FOUNDATION PRODUCT TYPE
- PERFORMANCE FOUNDATION PRODUCT
- PERFORMANCE FOUNDATION LEDGER
- PERFORMANCE FOUNDATION GEOGRAPHY
- PERFORMANCE FOUNDATION SIC CODE
- PERF FOUNDATION COMPANY COST CENTER
- PERFORMANCE FOUNDATION CREDIT RATING

PERFORMANCE FOUNDATION CUSTOMER ACCOUNT
- CUST ACCOUNT FINANCIAL SERVICE
- CUSTOMER SHARE PRICE
- CREDIT LINE
- CREDIT LIMIT
- LEASE
- CHECKING ACCOUNT
- CONSUMER LOAN
- MORTGAGE
- CREDIT CARD
- WHOLESALE FUNDING
- CUSTOMER BOND PRICE
- INVESTMENT
- CUSTOMER FINANCIAL INFORMATION
- COLLATERAL
- COMMERCIAL LOAN
- OFF BALANCE SHEET
- TRADING VALUE AT RISK

MATURITY BAND

PERFORMANCE FOUNDATION BUSINESS RULE
- PROCESS RULE
  - REGULATORY CAPITAL MANAGER RULE
- CONDITION RULE
- DATA INSPECTOR RULE
- HIERARCHY RULES
- METHODOLOGY ELECTION RULE

PERFORMANCE FOUNDATION DATA SET GROUP
- OUTPUT DATA SETS
- INPUT DATA SETS

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