



T

BCBS239 Data Catalog

OVERVIEW



CHALLENGE

The US division of a major international bank needed to comply with the Basel Committee on Banking Supervision's Principles for effective risk data aggregation and risk reporting. The broker-dealer's complex data structure posed a challenge in identifying critical data elements for key regulatory and financial reports.



SOLUTION

Treliant designed and built a data catalog with detailed lineage information to capture metadata about critical data elements, including their lineage, owners, permissible values, transformations, and descriptors. The catalog covered transaction, position, pricing, product, and reference data, as well as derived data.



APPROACH

We designed a collection template to capture metadata about critical data elements and identified the community of data owners and stakeholders. This metadata model covered a wide range of data elements, including transaction, position, pricing, product and reference data, as well as derived data. The initial population of the catalog was carried out by identifying the community of data owners and stakeholders. Our team worked with the client's Data Management Office to implement a process to automatically identify and react to any system changes that could impact critical data elements.

RESULTS

- ✓ The client was able to satisfy regulators that its data governance framework was able to support its ongoing regulatory reporting obligations under EPS.
- ✓ The implementation established a valuable intellectual property asset for the client that would shorten the discovery phase of future projects.
- ✓ The data catalog identified 1,200 critical data elements and opened the possibility of rationalizing redundant data and processes in the future.