

ORACLE®

Financial Services

Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA)

Release **8.0.6.1.2**

Release Notes
December 2018



ORACLE®



Document Versioning

Version	Date	Change Reference
02	December 19, 2018	Updated: Final version published
01	December 14, 2018	Created: Draft published



Table of Contents

Document Versioning	2
Preface	5
<i>Overview of OFSAA</i>	5
<i>Purpose of this Document.....</i>	5
<i>Intended Audience</i>	5
<i>Documentation Accessibility.....</i>	5
Access to Oracle Support	6
<i>Related Documents.....</i>	6
Introduction to Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) ...	7
<i>New Features.....</i>	8
<i>Prerequisites</i>	8
<i>How to Apply this One-off Patch Release?.....</i>	12
<i>Post-installation Steps</i>	13
<i>Deploying Config Package</i>	13
<i>Deploying Template Package.....</i>	14
<i>Bugs Fixed in This Release.....</i>	15
<i>Download Assumptions</i>	17
<i>Known Issues / Limitations</i>	18
Hardware/Software Tech Stack Details	19
Other Software Required	19
Licensing Information	19



This page is left blank intentionally

Preface

This Preface provides supporting information for the Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Release Notes and includes the following topics:

- ◆ [Overview of OFSAA](#)
- ◆ [Purpose of This Document](#)
- ◆ [Intended Audience](#)
- ◆ [Documentation Accessibility](#)
- ◆ [Related Documents](#)

Overview of OFSAA

In today's turbulent markets, financial institutions require a better understanding of their risk-return, while strengthening competitive advantage and enhancing long-term customer value. Oracle Financial Services Analytical Applications (OFSAA) enable financial institutions to measure and meet risk adjusted performance objectives, cultivate a risk management culture through transparency, lower the costs of compliance and regulation, and improve insight into customer behavior.

OFSAA uses industry-leading analytical methods, shared data model and applications architecture to enable integrated risk management, performance management, customer insight, and compliance management. OFSAA actively incorporates risk into decision making, enables to achieve a consistent view of performance, promote a transparent risk management culture, and provide pervasive intelligence.

Oracle Financial Services Analytical Applications delivers a comprehensive, integrated suite of financial services analytical applications for both banking and insurance domain.

Purpose of this Document


This document contains release information for Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA).

Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA).

Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc>.



Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For information, visit <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=info> or visit <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=trs> for the hearing impaired customers.

Related Documents

This section identifies additional documents related to OFS AGILE RP EBA Application 8.0.6.1.2. You can access Oracle documentation online from the Documentation Library ([OHC](#)).

- ◆ *Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Release Notes 8.0.6.1.1*
- ◆ *Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Installation Guide Release 8.0.6.1.0*
- ◆ *Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) User Guide Release 8.0.6.1.0*
- ◆ [Oracle Financial Services Analytical Applications Technology Matrix](#)

Introduction to Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA)

With the onset of regulatory requirements from a variety of regulators around the globe, financial institutions are struggling to keep up with the constantly changing regulatory environment and the regulators themselves are finding it difficult to analyze a pile of reports. To facilitate easy comparison of the data, the European Banking Authority (EBA) introduced a common standard of reporting: one for Financial Reporting (FINREP) and one for Common Reporting (COREP). The two standards use a very structured way of gathering data, and also introduced the Data Point Model (DPM) along with the relational database to provide standard meaning to all reporting elements. Though EBA did an excellent job in standardizing all the dimensions, metrics and the data elements, the disparate source systems at the banks make it very difficult for the banks to collate the required and correct data. The ability to present the data in the “DPM” structure that is very specific to the EBA reporting raises an additional challenge.

Through Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA), Oracle Financial Services has created a first-to-market solution that addresses these important requirements and helps financial services organizations find a much-welcome silver lining in today’s prescriptive regulatory climate.

OFSAA Regulatory Reporting features the OFSAA Data Foundation and a reporting portal that integrates OFS Agile Reporter Portal for final-mile automation. The solution ensures data integrity and frees firms to focus more time on analyzing and gaining new business insight from their growing stores of data instead of simply preparing data and reports with the sole objective of meeting submission deadlines.

Additionally, multi-jurisdiction institutions, using these integrated tools, are now able to establish a global regulatory report production platform integrated with a single source of truth and full data lineage no matter where they are situated or how many jurisdictions they operate in. The OFSAA Data Foundation has all the detailed granular data which are used to aggregate and populate the Agile Reporter Portal report templates. This enables seamless drill down and lineage from individual template cells to the source systems where the granular data was sourced from. The rules used to derive the aggregated and calculated data are also clearly visible.

Patch **28970485** - Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) v8.0.6.1.0 One-off Patch Release #2 (8.0.6.1.2) for all the regulatory enhancements done since v8.0.6.1.1 release.

This chapter includes the following topics:

- ◆ [New Features](#)
- ◆ [Prerequisites](#)
- ◆ [How to Apply this One-off Patch Release?](#)
- ◆ [Post-installation Steps](#)
- ◆ [Deploying Config Package](#)
- ◆ [Deploying Template Package](#)
- ◆ [Bugs Fixed in this Release](#)
- ◆ [Download Assumptions](#)
- ◆ [Known Issues / Limitations](#)

New Features

The list of features incorporated in this release are:

1. Provides an integrated OFSAA DW/DT package for EBA regulatory reporting using AgileREPORTER Portal **v1.16.1-b132**, European Common Reporting (ECR) Templates **v1_28_0_7** and European Central Bank (ECB) Templates **v1_3_2_6**.
2. Provides a complete set of OFSAA Business Metadata objects to support regulatory reporting of the below mentioned returns:
 - FINREP FI01
 - FINREP FI02
 - FINREP FI03
 - FINREP FI04
 - FINREP FI05
 - FINREP FI06
 - FINREP FI07
 - FINREP FI08
 - FINREP FI09
 - FINREP FI10
 - FINREP FI11
 - FINREP FI12
 - FINREP FI13
 - FINREP FI14
 - FINREP FI15
 - FINREP FI16
 - FINREP FI17
 - FINREP FI18
 - FINREP FI19
 - FINREP FI20
 - FINREP FI21
 - FINREP FI22
 - FINREP FI30
 - FINREP FI31
 - FINREP FI40
 - FINREP FI41
 - FINREP FI42
 - FINREP FI43
 - FINREP FI44
 - FINREP FI45
 - FINREP FI46
 - COREP C07
 - COREP C17
 - COREP C26
 - COREP C27
 - COREP C28
 - COREP C29
 - COREP C30
 - COREP C31
 - COREP C40
 - COREP C41
 - COREP C42
 - COREP C43
 - COREP C44
 - COREP C47
 - COREP C72
 - COREP C73
 - COREP C74
 - COREP C75
 - COREP C76
 - AnaCredit – Central Bank of Malta (CBM)
3. Provides delta submission support for counterparty reference, counterparty instrument, instrument, and protection received datasets.

For more information on the OFS AAI requirements, see [OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.6.1.0 Readme](#) in [OHC](#) Documentation Library.

Prerequisites

The prerequisite software that must be installed for this release are:

1. Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) 8.0.6.1.0 (patch **28033370**) plus other prerequisite OFSAAI patches (see **Section 1.1 Pre-Installation Requirements** of [OFS AAI Installation Guide](#)) should be installed and configured in your Machine ([OHC](#) Documentation Library).
2. Oracle Financial Services Data Foundation (OFSDF) 8.0.6.1.0 (patch **28517884**) plus other prerequisite OFSDF patches (see **Section 3.1 Installer and Installation Prerequisites** of [OFSDF Installation Guide](#)) should be installed and configured in your Machine ([OHC](#) Documentation Library).
3. Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) 8.0.6.1.1 (patch **28830124**).

4. OFS AgileREPORTER Application **8.0.6.1.1** (patch **28827930**) should be installed and configured in your Machine.
5. Following columns to be added on top of FSDF **8.0.6.1.0** data model and sliced model upload should be performed.

Column Change Type	Physical Table Name	Column Name	Logical Name	Data Type	Domain	Null Allowed?	PK	FK	Reference Table Name	Reference Column Name	Column Comments
Add Column	DIM_PARTY	N_NO_OF_RESOURCES	Number Of Resources	NUMBER(22,6)	Amount_Long_Type2	YES	NO	NO			This column stores the total number of Full time (Permanent Employees), Part time (contractual or temporary employees) resources of the organization. To differentiate between both, the Full time employees are given in integers, whereas Part time employees are given in the decimals. However decimals cannot be used for reporting the Full time employees in Hundreds or Thousands. For example, If a company has 100 Full time workers and 5 Part time workers (4 hours per day, that is, 0.5), then Total number of employees = $100 + (5 * 0.5) = 102.5$ Employees.

Column Change Type	Physical Table Name	Column Name	Logical Name	Data Type	Domain	Null Allowed?	PK	FK	Reference Table Name	Reference Column Name	Column Comments
Add Column	Dim_Reg_Party_Role_Ranking	n_reg_party_role_disp_number	Regulatory Party Role Display Number	NUMBER(5)	Number_Short	Yes	No	No			This column stores the reporting display code for the party role ranking for Type of Counterparty attribute as per the AnaCredit regulation. Regulatory Party Role Ranking Order Column is used for calculating the highest party role as per the AnaCredit regulation whereas this column is used for reporting purpose only. Indicative List of values are 1,2,3, and so on.
Add Column	FCT_REG_ANAC_CNTRPTY_REF_DS	F_ADDITIONAL_PARENT_PARTY_FLAG	Additional Parent Party Flag	CHAR(1)	Flag	YES	NO	NO			This Flag is used to identify if the Counterparty present in the table is reported either because of the Eligibility or because of Parent Party reporting as stipulated in AnaCredit. List of values are Y if the party is reported because of Parent party reporting else N. This flag is processed and populated by EBA.

Column Change Type	Physical Table Name	Column Name	Logical Name	Data Type	Domain	Null Allowed?	PK	FK	Reference Table Name	Reference Column Name	Column Comments
Add Column	STG_PARTY_MASTER	N_NO_OF_RESOURCES	Number Of Resources	NUMBER(22,6)	Amount_Long_Type2	YES	NO	NO			This column stores the total number of Full time (Permanent Employees), Part time (contractual or temporary employees) resources of the organization. To differentiate between both, the Full time employees are given in integers, whereas Part time employees are given in the decimals. However decimals cannot be used for reporting the Full time employees in Hundreds or Thousands. For example, If a company has 100 Full time workers and 5 Part time workers(4 hours per day, that is, 0.5), then Total number of employees = 100 + (5*0.5) =102.5 Employees

- Perform mapping for STG_PARTY_MASTER.N_NO_OF_RESOURCES to DIM_PARTY.N_NO_OF_RESOURCES in Task 73 (SCD for Party Dimension – Map reference number – SCD,168) under AnaCredit batch.

7. The FCT_PARTY_IDENTIFICATION_DOC T2T is unavailable in FSDF 8.0.6.1.0 release, and must be a customized development for this release.
8. Ensure that you have executed **.profile** before you trigger the installation.
9. Ensure that the FICServer is up and running before you trigger the installation. For information on restarting the services, Refer *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.2.0.0 Installation and Configuration Guide* ([OHC Documentation Library](#)) for more information.

How to Apply this One-off Patch Release?

Perform the following instructions to download, extract and install this one-off patch:

1. Search patch **28970485** under the Patches & Updates tab from <https://support.oracle.com/> and download the **28970485_GENERIC.zip** archive file.
2. Copy the archive file to your OFSAA server in Binary mode.
3. Shut down all the OFSAAI Services. For more information, see the Start/Stop Infrastructure Services section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).

NOTE: Ensure that the FICSERVER is up and running.

4. Execute **chmod -R 750 \$FIC_HOME**
5. Execute **unzip -a <name of the file to be unzipped>**
For example: **unzip -a 28970485_GENERIC.zip**

NOTE: The above "-a" option is mandatory to unzip the patch.

If you notice an error message "unzip: not found [No such file or directory]", contact your UNIX administrator to resolve this issue.

6. Execute **chmod -R 755 OFS_AGILE_RP_EBA**
7. Navigate to **<>/OFS_AGILE_RP_EBA/conf** directory.
8. Configure **UPLOAD_MODEL** parameter in the **params.conf** file to determine if Model Upload is required or not:
0 = If you have already performed Model Upload and want to skip Model Upload process
1 = If you want to perform Model Upload
9. Navigate to **<>/OFS_AGILE_RP_EBA/bin** directory and execute **./install.sh**
10. The installation progress can be viewed by periodically refreshing the log file under the **<>/OFS_AGILE_RP_EBA/logs** directory.

NOTE: This patch installation has taken approximately 5 minutes to complete in Oracle Test Labs.

Post-installation Steps

The post-installation steps required for this release are:

1. Refer to the log file in the `/OFS_AGILE_RP_EBA/logs` directory to ensure that there are no errors reported. Contact [My Oracle Support](#) in case of any issues.
2. The customized new T2T (`FCT_PARTY_IDENTIFICATION_DOC`) mentioned in the prerequisite section must be included in the process `ANACREDIT_SOURCE_LOAD_PROCESS`.
3. The following custom re-class rules must be moved to the end of the `ANACRDT_NANR_PROCESS_RESET` process (last process of AnaCredit run).

Target Table Name	Target Column Name
TRG_FCT_REG_ANAC_CNTRPRTY_REF	N_REG_LEGAL_PROCEDING_STS_SKEY
TRG_FCT_REG_ANAC_CNTRPRTY_REF	N_REG_ORG_CONST_TYPE_SKEY
TRG_FCT_REG_ANAC_CNTRPRTY_REF	N_REG_INDUSTRY_SKEY

4. The DE resave batch must be executed after AnaCredit run since metadata is modified for few issues.
5. Generate the application EAR / WAR file and redeploy the application on the configured Web Application Server. For more information on generating and deploying EAR / WAR file, refer to the Post Installation Configuration section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).
6. Restart all the OFSAA services. For more information, see the Start/Stop Infrastructure Services section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).
7. Perform the additional configurations if required as mentioned under the *Additional Configurations* section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).

The Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack is now ready for use.

Deploying Config Package

This section describes the steps to deploy the config package after saving the derived entities:

1. To deploy the product configuration on Lombard AgileREPORTER using the package `OFSAA_REG_REP_EBA_80610.zip` bundled inside the `Config_Package` folder of installer:

- a. Navigate to `<LombardAgileREPORTER>/bin` under the installed location
- b. Add a new configuration with the following command:

```
./config.sh -a <Config_Package_1 Full Path>
```

For example:

```
./config.sh -a /scratch/kit/80610/OFS_REG_REP_EBA/Config_Package/  
OFSAA_REG_REP_EBA_80610.zip
```

- c. Activate the configuration with the following command:

```
./config.sh -t OFSAA_REG_REP_EBA_80600 -iv 8.0.6.0.0
```

- d. Update the Alias with the following command:

```
./config.sh -ea OFSAA_REG_REP_EBA_80600 -iv 8.0.6.0.0 -alias "OFSAA  
EBA DATA SOURCE" -aif <LombardAgileREPORTER>/bin/aliasinfo.properties
```
- 2. To deploy the product configuration on Lombard AgileREPORTER using the package `OFSAA_REG_REP_ECB_80610.zip` bundled inside the `Ana_Config_Package` folder of installer:
 - a. Navigate to `<LombardAgileREPORTER>/bin` under the installed location
 - b. Add a new configuration with the following command:

```
./config.sh -a <Config_Package_2 Full Path>
```

For example:

```
./config.sh -a /scratch/kit/80610/OFS_REG_REP_EBA/Ana_Config_Package/  
OFSAA_REG_REP_ECB_80610.zip
```
 - c. Activate the configuration with the following command:

```
./config.sh -t OFSAA_REG_REP_ECB_80611 -iv 8.0.6.1.1
```
 - d. Update the Alias with the following command:

```
./config.sh -ea OFSAA_REG_REP_ECB_80611 -iv 8.0.6.1.1 -alias "OFSAA  
EBA DATA SOURCE" -aif <LombardAgileREPORTER>/bin/aliasinfo.properties
```

NOTE: As ECB and EBA are pointing towards the same database host, alias update will have same data source as `OFSAA EBA DATA SOURCE` in the `manifest.xml` file.

If you encounter any problems during deployment, contact OFSAA Support at [My Oracle Support](#).

Deploying Template Package

This section describes the steps to deploy the template package:

1. To deploy the product configuration on AgileREPORTER using the package `AR_ECR_Package_v1_28_0_7.zip` bundled inside the `Template_Package` directory of the installer:
 - a. Navigate to `<AgileREPORTER>/bin` directory under the installed directory
 - b. Add a new configuration with the following command:

```
./config.sh -p -a <Template_Package Full Path>/<.zip file>
```

For example:

```
./config.sh -p -a <Template_Package Full Path>/  
AR_ECR_Package_v1_28_0_7.zip
```

2. To deploy the product configuration on AgileREPORTER using the package **AR_ANACREDIT_Package_v1_3_2_6.1rm** bundled inside the **Template_Package** directory of the installer:

- a. Navigate to **<AgileREPORTER>/bin** directory under the installed directory

- b. Add a new configuration with the following command:

```
./config.sh -p -a <Template_Package Full Path>/<.1rm file>
```

For example:

```
./config.sh -p -a <Template_Package Full Path>/
```

```
AR_ANACREDIT_Package_v1_3_2_6.1rm
```

Bugs Fixed in this Release

The fixed, enhanced, or modified bug as part of OFS AGILE RP EBA Release 8.0.6.1.2 is as follows.

Bug Number	Bug Description	Change Comments
29003746	EBA: 8061 CMANR: PARENT COUNTER PARTY DETAILS ARE NOT GETTING REPORTED	Updated Parent Parties (without eligible account or protection) such as Head Office Undertaking, Immediate Parent Undertaking and Ultimate Parent Undertaking to report as separate records in Counterparty Reference datasets.
28972256	IF PD IS NOT APPLICABLE FOR ALL COUNTER PARTIES THEN COUNTERPARTY RISK DATASET NEED NOT BE REPORTED	Implemented NR requirement at Counterparty Risk Datasets.
28961738	OFS_AGILE_RP_EBA:8061 NUMBER OF EMPLOYEES REPORTED ARE NOT AS PER CBM	Enhanced to incorporate decimal points for number of Employees as per the regulatory requirement.
28953057	OFS_AGILE_RP_EBA_8061: N_PD_PERCENT SHOULD BE REPORTED IN PERCENTAGE	Corrected Reporting datatype for the PD Percent attribute.
28927219	AGILE_RP_EBA:8061:IMPAIRMENT ASSESSMENT METHOD SHOULD BE NA WHEN ACCUMULATED IMPAIRMENT AMOUNT NA	Enhanced NANR requirement to address this requirement.
28899143	AGILE_RP_EBA_8061: ACCUMULATED IMPAIRMENT NOT REPORTED CORRECTLY	Updated Accounting Classification Re-class to report the accumulated impairment correctly.

Bug Number	Bug Description	Change Comments
28896933	OFS_AGILE_RP_EBA:8061 NA CONDITION IS MISSING FOR REAL ESTATE COLLATERAL LOCATION	Implemented NA requirement for real estate collateral location.
28896880	AR_EBA: 8061 MISSING T2T_FCT_CUST_IDENTIFICATION_DOC IN ANACREDIT_SOURCE_LOAD_PROCESS	Replaced this T2T_FCT_CUST_IDENTIFICATION_DOC with the new T2T_FCT_PARTY_IDENTIFICATION_DOC.
28896868	OFS_AGILE_RP_EBA:8061: INCORRECT TYPE OF INSTRUMENT FOR MALTESE PARTIES	Updated residency code after the clarification from CBM for the regulatory requirement.
28884443	CMT2M - ORIGINAL PROTECTION VALUE & DATE OF ORIGINAL PROTECTION VALUE	Updated NANR requirement after the clarification from CBM for the regulatory requirement.
28860476	AGILE_RP_EBA_8061: INCORRECT FLAGGING OF 'OTHLON'(OTHER LOANS) AS 'CRLNOTHREVOLVE'	Corrected sequencing of the Rules and NULL handling.
28853224	AGILE_RP_EBA:8061: MISSING "NOT REQUIRED" CONDITIONS	Incorporated the missed NR conditions.
28849807	EBA 8061: HOLDING TYPE :CASH BALANCES AT CENTRAL BANKS ARE NOT ASSIGNED	Updated Accounting Classification Re-class to assign the cash balances at central banks.
28848900	8061-INCORRECT ASSIGNMENT OF TYPE OF COUNTER PARTY	Updated Reg Party Role Ranking seeded data requirement to assign type of counter party.
28848322	INCORRECT REPORTING OF TYPE OF COUNTER PARTY	Updated Reg Party Role Ranking Re-class requirement to report type of counter party.
28843010	8061 ISSUE WITH DEFAULT DATE AND INTEREST RATES	Corrected reporting of DEFAULT DATE AND INTEREST RATES.
28822970	OFS_AGILE_RP_EBA_8061: ISSUE WITH : MATURITY DATE, COMMITMENT AMOUNT AND TYPE OF INSTRUMENT	<ol style="list-style-type: none"> 1. Updated Maturity date to populate with corresponding code - 10000101 2. Corrected A/Cs which are Joint liability commitment amount. 3. 3. Assigned type of instrument correctly for revolving credit other than overdrafts and credit card debt.
28811410	8.0.6.1.0 MISSING QUOTES IN BPANA291 AFFECTING RECOMPUTATION RULE	Added quotes in BPANA291 to recompute the rules.

Bug Number	Bug Description	Change Comments
28821739	FCT_REG_ACCT_JOINT_LIABILITYHAS ACCOUNT WHICH ARE NOT JOINT ACCOUNTS	Corrected T2T to reject Non-Joint liability accounts.
28793666	RP_EBA8061: TYPE OF COUNTER PARTY IS NULL FOR INSTRUMENTS ORIGINATED ON OR AFTER "01-SEP-2018"	Updated Reg Party Role Ranking requirement to assign type of counter party.
28760903	F_HOME_CB_ELIGIBLTY_FLAG IS REQUIRED IN RULE 'ANACREDIT FRAS OUTSTANDING NOMINAL AMT RCY'	Introduced Product Type Filter to reject ineligible account.
28744243	USAGE OF FCT_PARTY_IDENTIFICATION_DOC INSTEAD OF FCT_CUST_IDENTIFICATION_DOC IN EBA CONFIGURATION	Introduced new table to get the Identification Documents for All Parties.
28743602	IN ANACREDIT CMNAR REPORT "<DIM NAME="TYPECOUNT"" IS NULL.	Updated Reg Party Role Ranking requirement to report type count.
28740411	DATE OF INITIATION OF LEGAL PROCEEDINGS IS NOT AS EXPECTED	Updated residency code after the clarification from CBM for the regulatory requirement.
28732727	THE T2T 'T2T_FCT_REG_ANAC_CP_REF_ALL' & 'T2T_FCT_REG_ANAC_CP_REF_PP' HAS INCORRECT JOIN	Updated the two T2Ts Join from FCT_CUST_IDENTIFICATION_DOC to FCT_PARTY_IDENTIFICATION_DOC.
28655637	CHANGE IN THE FSI_REG_DISPLAY_CODE TABLE SEEDED DATA	Added seeded data to address this regulatory requirement.

Download Assumptions

The download assumptions for this release are as follows:

1. Download assumption of Capital Requirement Regulation (CRR). Current design is based on the assumption that all the Observed Agents are under the purview of CRR.
2. Data for the Attribute "Type of Identifier" is a Direct Download from the Client (@STG_PARTY_IDENTIFICATION_DOC.V_DOC_TYPE_CODE) and it is not seeded by FSDF. So, you must provide the download in sync with the Regulatory requirements and periodic updates.

Known Issues / Limitations

The known issues or limitations in this release are as follows:

1. Ever Delinquent Flag for Party and Account level will be incorporated in release v80700. So NANR related to those will be provided along with that release.
2. Examples of such ECB NANR scenarios:
 - a. If the instrument has never been in default since the inception, on condition that the definition of default is applied in accordance with the CRR at the level of an instrument.
 - b. Any debtor to the instrument has never been in default for the entirety of the business relationship with the observed agent, on condition that the definition of default is applied at the level of a counterparty.
3. CBM NANR scenarios for the following attributes will be available in release v80700.
 - a. Counterparty Default Dataset.Date of the Default Status of the Counterparty: Non-applicable.
 - b. Protection Received Dataset.Maturity Date of the Protection: Non-applicable.
 - c. Protection Received Dataset.Real Estate Collateral Location: Non-applicable.
4. Accounts which are not in default and got closed as a result of timely payments by the borrower are getting reported because current design of reporting required period.
5. In case of fully derecognized instruments not being serviced for inter-quarter months at quarter end month, Fct_Reg_Account_Summary.f_balancesheet_recog_ind is not getting populated as De-recognized since at present Fct_Reg_Account_Summary does not hold de-recognized instruments.
6. CBM look-up does not work for "other type of valuation" LoV in Protection Received Dataset.Protection Valuation Approach.
7. T2T_FACR_STG_PARTY_ACCOUNT_ROLE_MAP is populating unwanted records, because of below filter DIM_ACCOUNT.F_LATEST_RECORD_INDICATOR='Y'.
8. F_EMBEDDED_OPTIONS_FLAG and V_EMBEDDED_OPTION_TYPE_IND columns used in F10 and F11 reports are not present in STG_SWAPS, STG_CREDIT_DERIVATIVES, STG_OPTIONS, STG_FORWARDS, STG_FUTURES, and STG_FX_CONTRACTS tables. Hence, the bank must populate the data directly into the FCT_COMMON_ACCOUNT_SUMMARY table.
9. The Row 999 and Column 95 (sector of investee) in F40.1 report requires a set of regulatory party types which are predefined by LOMBARD. Currently, only the standard party types are used due to unavailability of required codes. This will be fixed in the next release.
10. D_PAST_DUE_DATE column is not present in STG_MM_CONTRACTS table which is used in F07 and F18 reports. Hence, the bank must populate the data directly into the FCT_COMMON_ACCOUNT_SUMMARY table.
11. Non-trading FVTPL requires to be captured with FCT_ASSETS_SOLD.V_HOLDING_TYPE_CD and FCT_ASSETS_SOLD.N_TRADING_IND = '<>T' in F15 report. It is handled with the help of custom seeded data for Non-trading FVTPL. Currently, N_TRADING_BOOK_IND in STG_ASSETS_SOLD table is unavailable and will be fixed in the next release.

12. The flow for N_REG_VALUATION_METHOD_SKEY in FCT_REG_FIXED_ASSETS table must be populated by the bank manually as there is no flow defined. The introduction of N_VALUATION_METHOD_SKEY in FCT_FIXED_ASSETS table and V_VALUATION_METHOD_CODE in STG_FIXED_ASSETS_DETAILS and STG_FIXED_ASSETS_MASTER tables will be taken up in a later release.
13. V_MICRO_MACRO_IND column in FCT_REG_HEDGE_SUMMARY table indicates if the given hedge is a micro or macro hedge. As the bank decides if the given hedge is a micro or macro hedge, it is expected that the bank must populate this column directly.
14. F_ECONOMIC_HEDGE_FLAG column in FCT_REG_ACCOUNT_SUMMARY table stores whether the given derivative is under economic hedge. As the bank decides if the given hedge is an economic hedge or not, it is expected that the bank must populate this column directly.
15. N_GAIN_AMT_RCY and N_LOSS_AMT_RCY used in cell IDs 020-10 and 040-10 of F45.2 report requires banks to report gain or loss on de-recognition of an asset. This computation must be populated by the bank directly into the FCT_REG_FIXED_ASSETS table.
16. FI0200R070C010, FI0200R130C010 cells from FI02; FI1101R480C010, FI1101R480C020, FI1101R480C030, FI1101R480C040, FI1101R490C010, FI1101R490C020, FI1101R490C030, FI1101R490C040 cells from FI11.01; FI1601R250C010, FI1601R250C020 cells from FI16.01 are not developed due to DM dependency on FCT_HEDGING_INSTRU_MAP.n_hedge_risk_skey which will be taken up in the next release.
17. EBA Reports currently supports only Consolidated RUN and not SOLO RUN.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS AGILE RP EBA 8.0.6.1.2 are available at the [OHC Tech Stack](#).

Other Software Required

The OFS AgileREPORTER Application **8.0.6.1.1** is required.

Licensing Information

For details on the third party software tool used, see *OFSAA Licensing Information User Manual Release 8.0.6.0.0* available in the [OHC Documentation Library](#).



CONTACT US

For more information about Oracle Financial Services Regulatory Reporting for European Banking Authority, visit oracle.com or call +1.800.ORACLE1 to speak to an Oracle representative.

CONNECT WITH US



Integrated Cloud Applications & Platform Services

Copyright © 2018, Oracle and/or its affiliates. All rights reserved. This document is provided for information purposes only, and the contents hereof are subject to change without notice. This document is not warranted to be error-free, nor subject to any other warranties or conditions, whether expressed orally or implied in law, including implied warranties and conditions of merchantability or fitness for a particular purpose. We specifically disclaim any liability with respect to this document, and no contractual obligations are formed either directly or indirectly by this document. This document may not be reproduced or transmitted in any form or by any means, electronic or mechanical, for any purpose, without our prior written permission.

Oracle and Java are registered trademarks of Oracle and/or its affiliates. Other names may be trademarks of their respective owners.

Intel and Intel Xeon are trademarks or registered trademarks of Intel Corporation. All SPARC trademarks are used under license and are trademarks or registered trademarks of SPARC International, Inc. AMD, Opteron, the AMD logo, and the AMD Opteron logo are trademarks or registered trademarks of Advanced Micro Devices. UNIX is a registered trademark of The Open Group. 1218