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

Release 8.0.7.1.0

Release Notes

May 2019

ORACLE®
Financial Services

DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
2.0	Updated: May 2019	Limitations and Known Issues.
1.0	Created: March 2019	Captured Software environment details, new features, fixed issues, limitations and known issues.
Created by: Naveen Harry D'Cruz	Reviewed by: Satish C S / Manoj Rout / Anita Joshi	Approved by: Siju P B

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1 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:

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- Purpose of This Document
- Intended Audience
- Documentation Accessibility
- Related Documents

1.1 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.

1.2 Purpose of This Document

This document contains release information for the following products:

- Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA).

1.3 Intended Audience

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

1.4 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.

1.4.1   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 if you are hearing impaired.

1.5   Related Documents

This section identifies additional documents related to OFS_AGILE_RP_EBA Application 8.0.7.1.0. You can access Oracle documentation online from the Documentation Library (OHC).

- *Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Installation Guide Release 8.0.7.1.0*

- *Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack User Guide Release 8.0.7.0.0*

- *Oracle Financial Services Analytical Applications Technology Matrix*

2 Introduction to Oracle Financial Services Regulatory Reporting for European Banking Authority

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.

This chapter includes the following topics:

- New Features

- Prerequisites

- How to Apply this Maintenance Level Release?

- Limitations / Known Issues

2.1 New Features

The list of new features incorporated in this release is:

1. Provides an integrated OFSAA DW/DT package for EBA regulatory reporting using OFS AgileREPORTER Application v**8.0.7.1.0**, European Common Reporting (ECR) Templates v**1_32_1_1** and European Central Bank (ECB) Templates v**1_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 C60
    *   COREP C61
    *   COREP C72

    *   COREP C73
    *   COREP C74
    *   COREP C75
    *   COREP C76

    *   AnaCredit – Central Bank of Malta (CBM)

2.2 Prerequisites

The following are the prerequisites to install OFS_AGILE_RP_EBA application:

*   Oracle Financial Services Data Foundation (OFSDF) 8.0.7.1.0 (patch **29327317**) 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).

- Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) 8.0.7.0.0 (patch **29117682**).

- OFS AgileREPORTER Application **8.0.7.1.0** (patch **29118578**) should be installed and configured in your Machine.

2.3 How to Apply this Maintenance Level Release?

For detailed instructions on installing this Maintenance Level (ML) Release, see *Oracle Financial Services Regulatory Reporting for European Banking Authority (OFS AGILE RP EBA) Installation Guide Release 8.0.7.1.0*.

2.4 Limitations / Known Issues

The limitation in this release are:

1. Update the typo issue in the T2T_STG_LEASES_CONTRACTS_CAS on case condition, that is,

   CASE
   WHEN **STG_LEASES_CONTRACTS.F_JOINT_ACCOUNT_IND = 'N'** THEN
   0
   ELSE
   1

   must be replaced with

   CASE
   WHEN **STG_LEASES_CONTRACTS.F_JOINT_ACCOUNT_IND = 'Y'** THEN
   1
   ELSE
   0

2. T2T_FACR_STG_PARTY_ACCOUNT_ROLE_MAP is populating unwanted records, because of below filter DIM_ACCOUNT.F_LATEST_RECORD_INDICATOR='Y'.

3. 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.

4. 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.

5. 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.

6. 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.

7. EBA Reports currently supports only Consolidated RUN and not SOLO RUN.

8. 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.

9. Default values for all flag related columns used in LCR and NSFR reports are not handled and will be taken up in next release.

10. Data flow for following columns are unavailable which will be implemented in the next release and are expected as direct download from the customer:

    a. FCT_MITIGANTS. N_ASSET_LEVEL_SKEY, F_HQLA_ELIGIBILITY_FLAG, N_BASEL_RATING

    b. FCT_PLACED_COLLATERAL.N_REG_RATING

    c. FCT_PLACED_COLLATERAL.N_STANDARD_PROD_TYPE_SKEY

11. Lombard: The list of Significant Currency available in the Lombard portal is not completed and certain additional currencies need to be included based on EBA reporting.

12. "OTHERS" handling: There are some line items which need to report 'Other' category i.e. items not reported in previous sections. Negation of all conditions of the previous line items is not functionally correct and hence it has to be taken through GL as separate line items. The impacted cells are C73: R330C010; R330C050; R800C010; R810C010; R820C010; R830C010; R840C010; R890C010; R890C050. The impacted cells in C74: R60C140; R60C150; R60C160; R70C140; R70C150; R70C160; R80C140; R80C150; R80C160; R90C140; R90C150; R90C160.

13. DIM_CREDIT_LINE_PURPOSE & DIM_DEPOSIT_PRIM_PURPOSE: Regulatory specific tables need to be used instead of Customer driven values. The corresponding tables and seeded data would be raised and regularized in the next release.

14. C60 - R1310C10, R1310C20, R1310C30, R1310C40, R1310C50: GL needs to be created and hence not implemented.

15. FCT_LRM_Account_Summary - n_inflow_adjustment_amount and n_outflow_adjustment_amount, N_NON_OPER_INS_BAL, N_NON_OPER_UNINS_BAL, n_max_drawable_undrawn_amount: Reporting currency columns not present and has DM dependency and hence will be implemented in next release.

16. Fct_Reg_Agg_Cash_Flows.f_netting_agreement_flag and Fct_Mitigants.n_mitigant_skey: Column not available and has DM dependency and hence will be implemented in next release.

17. FCT_SWAP_MITGT_PLCD_COLL_MAP: Reporting currency columns are unavailable for all the amount fields in the table and as a result C75 total currency sheet will not be generated. DM will be raised in the next release.

18. Fct_placed_collateral.n_reg_rating column to be deprecated and introduced in fct_reg_placed_collateral and populated based on the credit rating of the collateral. This will be implemented in the next release.

19. The report expects average, maximum and weighted average as measures against the line items that are mapped to various dimensions in OFSAA. In current architecture, we must provide the final calculated value as per the correct granularity of dimensions and filter values to Lombard. This implies that the final value should be calculated and stored in a Derived Entity and displayed as is in the report. Currently the aggregation type is not specified in OFSAA

supplied components including the DID or Physical Bindings. Additional information is needed to specify where this is to be mentioned/included in OFSAA deliverables.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS_AGILE_RP_EBA 8.0.7.1.0 are available at the OHC Tech Stack.

4 Other Software Required

The OFS AgileREPORTER Application **8.0.7.1.0** is required.

5 Information of Third Party Software Tools Used

The information on Third Party software tools used in OFS_AGILE_RP_EBA application 8.0.7.1.0 is available in the *OFSAA Licensing Information User Manual Release 8.0.7.0.0*, at OHC Documentation Library.

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Oracle Corporation
World Headquarters
500 Oracle Parkway
Redwood Shores, CA 94065
U.S.A.

Worldwide Inquiries:
Phone: +1.650.506.7000
Fax: +1.650.506.7200
www.oracle.com/financial_services/