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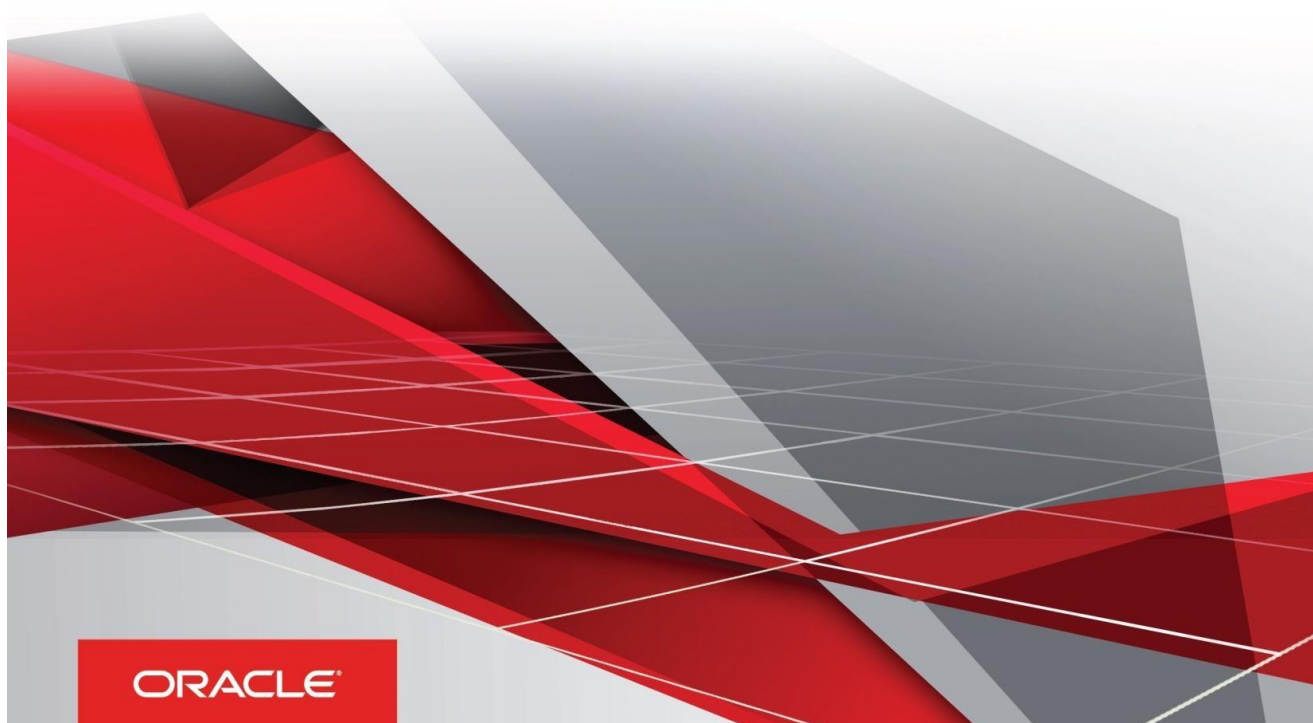
Financial Services

Regulatory Reporting Solution for European Banking Authority (EBA) – Lombard Risk Integration Pack

Release **8.0.5.1.0**

Release Notes

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Preface

This Preface provides supporting information for the Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack 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 – Lombard Risk Integration Pack (OFS REG REP EBA).

Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack.

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> if you are hearing impaired.

Related Documents

This section identifies additional documents related to OFS REG REP EBA Application 8.0.5.1.0. You can access Oracle documentation online from the Documentation Library ([OHC](#)).

- ◆ [*Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack Installation Guide Release 8.0.5.1.0*](#)
- ◆ [*Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack User Guide Release 8.0.5.1.0*](#)
- ◆ [*Oracle Financial Services Analytical Applications Technology Matrix*](#)

Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack

This chapter describes the OFS REG REP EBA application and the release details.

Introduction

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 DNB reporting raises an additional challenge.

Through Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack (OFS_REG_REP_EBA), Oracle Financial Services and Lombard Risk have collaborated to create 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 Lombard Risk’s 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 Lombard 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.

Overview

OFS Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack is a separately licensed product.

Patch **27753798** - Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack v8.0.5.1.0 Maintenance Level Release holds regulatory updates / incremental enhancements / bug fixes done since v8.0.5.0.0 release.



This section includes the following topics:

- ◆ [New Features](#)
- ◆ [Prerequisites](#)
- ◆ [How to Apply this One-off Patch Release?](#)
- ◆ [Known Issues](#)

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 AgileREPORTER Portal v**1.15.8-b31** and European Common Reporting (ECR) Templates v**1.28.0.7**.
2. Provides a complete set of OFSAA Business Metadata objects to support regulatory reporting (new version of Data Point Model (DPM) instructed by EBA, namely DPM 2.7) of the below mentioned returns:
 - a. FINREP F 01.00
 - b. FINREP F 02.00
 - c. FINREP F 03.00
 - d. FINREP F 04.00
 - e. FINREP F 05.00
 - f. FINREP F 06.00
 - g. FINREP F 07.00
 - h. FINREP F 08.00
 - i. FINREP F 09.00
 - j. FINREP F 10.00
 - k. FINREP F 11.00 (except F 11.04)
 - l. FINREP F 12.00
 - m. FINREP F 13.00
 - n. FINREP F 14.00
 - o. FINREP F 16.00
 - p. FINREP F 17.00
 - q. FINREP F 18.00
 - r. FINREP F 19.00
 - s. FINREP F 20.00
 - t. FINREP F 21.00
 - u. FINREP F 22.00
 - v. FINREP F 30.00

- w. FINREP F 31.00
- x. FINREP F 41.00
- y. FINREP F 42.00
- z. FINREP F 43.00
- aa. FINREP F 44.00
- bb. FINREP F 45.00
- cc. FINREP F 46.00

For detailed information on usage of the existing features, see [Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack User Guide Release 8.0.5.1.0](#) from [OHC Documentation Library](#).

For more information on the OFS AAI requirements, see [OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.5.0.0 Readme](#) in [OHC Documentation Library](#).

Prerequisites

The prerequisites required for this release are as follows:

- Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) **8.0.5.1.0** (patch **27094265** plus mandatory consolidated one-off patch **27504805**)
- Oracle Financial Services Data Foundation (FSDF) **8.0.5.1.0** (patch **27197750**)
- AgileREPORTER **1.15.8-b31**
- AgileREPORTER EBA Template package (**AR_ECR_Package_v1.28.0.7**)
- Minimum patch level set to OFS REG REP EBA **8.0.5.0.0**

How to Apply this Maintenance Level Release?

For detailed instructions to install this Maintenance Level Release, see the [Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack Installation Guide Release 8.0.5.1.0](#)

List of Bugs Fixed in this Release

There are no Fixed, Enhanced, or Modified bugs as part of OFS REG REP EBA Release 8.0.5.1.0.

Known Issues / Limitations

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

1. The flow for N_REG_VALUATION_METHOD_SKEY in FCT_REG_FIXED_ASSETS table will be populated by the bank manually as there is no flow defined. Hence, introduced the N_VALUATION_METHOD_SKEY in FCT_FIXED_ASSETS and also V_VALUATION_METHOD_CODE in STG_FIXED_ASSETS_DETAILS and STG_FIXED_ASSETS_MASTER which will be taken up in a later release.
2. FINREP F 22.01 - Row 190 and Column 10 are not developed due to DM dependency on FCT_REG_LOANS_SERVICED.N_BASE_SERVICING_FEE_RCY and FCT_REG_LOANS_SERVICED.N_EXCESS_SERVICING_FEE_RCY.
3. FINREP FI16 - FI1601R015C010, FI1601R015C020, FI1603R015C010, FI1605R071C010, and FI1605R072C010 cells are not developed due to DM dependency on FCT_REG_ACCOUNT_SUMMARY.F_ECONOMIC_HEDGE_FLAG and FCT_ACCT_FAIRVALUE_ATTRIBUTION.D_DESIGNATED_DATE
4. FINREP FI10 - ROW 195 AND ROW 201 are not developed due to DM dependency on FCT_REG_ACCOUNT_SUMMARY.F_ECONOMIC_HEDGE_FLAG.
5. FINREP FI03 - FI0300R232C010, FI0300R233C010, and FI0300R234C010 cells are not developed due to DM dependency on FCT_REG_ACCOUNT_SUMMARY.F_DESIGNATED_FLAG.
6. FINREP FI0103 - FI0103R165C010 cell is not developed due to DM dependency on FCT_REG_ACCOUNT_SUMMARY.F_DESIGNATED_FLAG.
7. FINREP F12.01 - Column 80 and Column 120 are not developed due to DM dependency on FCT_ECL_ATTRIBUTION.N_EXCESS_WRITEOFF_AMT_RCY and FCT_ECL_ATTRIBUTION.N_REDUCE_ECL_WRITEOFF_AMT_RCY.
8. FINREP FI18 - Few cells are not getting correctly populated.
9. FINREP F45.2 - N_GAIN_AMT_RCY and N_LOSS_AMT_RCY used in cell IDs 020-10 and 040-10 requires banks to report gain or loss on de-recognition of an asset. This computation needs to be populated by the bank directly into the FCT_REG_FIXED_ASSETS table.
10. Data Lineage is not working for cells which are having "Not In" filters.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP EBA 8.0.5.1.0 are available at the [OHC Tech Stack](#).

Licensing Information

For details on the third party software tool used, see *OFSAA Licensing Information User Manual Release 8.0.5.0.0* available in the [OHC](#) Documentation Library.



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