

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

Release 8.0.6.1.0

Release Notes
September 2018

ORACLE®
Financial Services

DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
1.0	Created: September 2018	Captured Software environment details, new features, fixed issues, limitations and known issues.
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1 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](#)

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 (EBA) – Lombard Risk Integration Pack (OFS_REG_REP_EBA).

1.3 Intended Audience

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

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_REG_REP_EBA Application 8.0.6.1.0. You can access Oracle documentation online from the Documentation Library ([OHC](#)).

- *Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack Installation Guide Release 8.0.6.1.0*
- *Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack User Guide Release 8.0.6.0.0*
- [Oracle Financial Services Analytical Applications Technology Matrix](#)

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

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.

This chapter includes the following topics:

- [New Features](#)
- [Prerequisites](#)
- [How to Apply this Maintenance Level Release?](#)
- [Bugs Fixed in this Release](#)
- [Download Assumptions](#)
- [Known Issues / Limitations](#)

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 AgileREPORTER Portal v1.16.0-b75, European Common Reporting (ECR) Templates v1_28_0_7 and European Central Bank (ECB) Templates v1_3_1_3.
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) | |

2.2 Prerequisites

The following are the prerequisites to install OFS_REG_REP_EBA application:

- 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).
- 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).

- Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack 8.0.6.0.0 (patch **28075220**).
- AgileREPORTER version **1.16.0-b75** is available.
- Ensure that the report templates for AgileREPORTER (European Common Reporting (ECR)) Template version **1_28_0_7** and European Central Bank (ECB) Template version **1_3_1_3** are available in the AgileREPORTER.

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 \(EBA\) – Lombard Risk Integration Pack Installation Guide Release 8.0.6.1.0](#).

2.4 Bugs Fixed in this Release

The fixed, enhanced, or modified bugs as part of OFS REG REP EBA Release 8.0.6.1.0 are as follows.

Bug Number	Bug Description	Change Comments
28480011	DE RESAVE FAILING DERR7001 BECAUSE OF ERROR IN HIER DEFN EHRR7275 AND EHRR7503	The DERR7001 is no longer used. This is addressed in DERR8001 for the hierarchy EHRR7514.
28636645	ANACREDIT BP HAVING INCORRECT CHECK ON 'GAAP' CODE	This is fixed at the T2T level. The check is now on codes which are like '%GAAP%'. The old BP is no longer used.

2.5 Download Assumptions

The download assumptions for this release are as follows:

1. Download assumption of 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_Customer_Identifctn_Doc.v_doc_type_code) and it is not seeded by FSDF.
So client must provide the download in sync with the Regulatory requirements and periodic updates.

2.6 Known Issues / Limitations

The known issues or limitations for 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.

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.
2. 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.
 3. 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.
 4. 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.
 5. CBM look-ups does not work for "other type of valuation" LoV in Protection Received Dataset.Protection Valuation Approach.
 6. T2T_FACR_STG_PARTY_ACCOUNT_ROLE_MAP is populating unwanted records, because of below filter DIM_ACCOUNT.F_LATEST_RECORD_INDICATOR='Y'.
 7. 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.
 8. 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.
 9. 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.

10. 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.
11. 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.
12. 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.
13. 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.
14. 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.
15. 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_key which will be taken up in the next release.
16. EBA Reports currently supports only Consolidated RUN and not SOLO RUN.

3 Hardware/Software Tech Stack Details

The hardware/ software combinations required for OFS_REG_REP_EBA 8.0.6.1.0 are available at [OHC Tech Stack](#).

4 Other Software Required

The AgileREPORTER Portal v1.16.0-b75 and European Common Reporting (ECR) Templates v1_28_0_7 and European Central Bank (ECB) Templates v1_3_1_3 are required for the OFS REG REP EBA application.

5 Information of Third Party Software Tools Used

The information on Third Party software tools used in OFS_REG_REP_EBA application 8.0.6.1.0 is available in the *OFSAA Licensing Information User Manual Release 8.0.6.1.0*, at [OHC](#) Documentation Library.



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September 2018

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