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Financial Services

# Regulatory Reporting Solution for European Banking Authority – Lombard Risk Integration Pack

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Release **8.0.7.0.0**

*Release Notes*

*May 2019*





## Document Versioning

Version	Date	Change Reference
03	May 03, 2019	Updated: Bugs Fixed and Known Issues
02	December 20, 2018	Updated: Final version published
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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 (EBA) – Lombard Risk Integration Pack.

### Intended Audience

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

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## Related Documents

This section identifies additional documents related to OFS REG REP EBA Application 8.0.7.0.0. 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 8.0.7.0.0*
- ◆ *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](#)

## Introduction to Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – 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 EBA reporting raises an additional challenge.

On the lines of common reporting requirements as stipulated by the EBA, the European Central Bank (ECB) also came out to collect detailed credit risk data pertaining to Non-Natural Persons in a harmonized manner. ECB issued a regulation on May 18, 2016, widely known as AnaCredit (Analytical Credit Dataset) Regulation, to collect granular credit and credit risk data with effect from reporting date September 30, 2018.

While on one hand, ECB ensures to harmonize reporting requirements and implementation practices, on the other hand, it gives discretionary powers to the National Central Banks (NCBs) either to collect additional data or to provide derogations for small resident reporting agents.

A financial institution provides all the data, as required by the respective NCB and by ECB to the respective NCB and the respective NCB then provides the data to the ECB.

The RRS EBA solution addresses the reporting requirements of both the regulators, EBA and ECB.

In addition, it addresses the reporting requirements with respect to AnaCredit as laid down by the Central Bank of Malta (CBM).

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 **28752471** - Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack v8.0.7.0.0 Major Release for all the regulatory enhancements done since v8.0.6.1.0 release.

This chapter includes the following topics:

- ◆ [New Features](#)
- ◆ [Prerequisites](#)
- ◆ [How to Apply this One-off Patch Release?](#)
- ◆ [Post Installation Steps](#)
- ◆ [Deploying Lombard AgileREPORTER Package Configuration](#)
- ◆ [Download Assumptions](#)
- ◆ [Known Issues](#)

## 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\_31\_0\_9** 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 C60
  - COREP C61
  - COREP C72
  - COREP C73
  - COREP C74
  - COREP C75
  - COREP C76
  - AnaCredit – Central Bank of Malta (CBM)



- 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 8.0.7.0.0 Readme](#) in [OHC](#) Documentation Library.

## Prerequisites

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

- Oracle Financial Services Data Foundation (OFSDF) 8.0.7.0.0 (patch **28929704**) 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).
- AgileREPORTER version **1.16.1-b132**
- AgileREPORTER European Common Reporting (ECR) Templates **v1\_31\_0\_9**
- AgileREPORTER European Central Bank (ECB) Templates **v1\_3\_2\_6**
- Ensure that you have executed **.profile** before you trigger the installation.
- 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?

For detailed instructions on installing this Interim Release, see [Oracle Financial Services Regulatory Reporting for European Banking Authority \(EBA\) – Lombard Risk Integration Pack Installation Guide Release 8.0.7.0.0](#).

## Bugs Fixed in This Release

The fixed, enhanced, or modified bug as part of OFS REG REP EBA Release 8.0.7.0.0 is as follows.

Bug Number	Bug Description	Change Comments
27998322	F_EMBEDDED_OPTIONS_FLAG, V_EMBEDDED_OPTION_TYPE_IND COLUMNS NOT PRESENT	Introduced F_EMBEDDED_OPTIONS_FLAG and V_EMBEDDED_OPTION_TYPE_IND columns in STG_SWAPS, STG_CREDIT_DERIVATIVES, STG_OPTIONS, STG_FORWARDS, STG_FUTURES, and STG_FX_CONTRACTS tables. Hence, if the bank populates the data in the relevant stage tables then the same is populated in the FCT_COMMON_ACCOUNT_SUMMARY table.

Bug Number	Bug Description	Change Comments
27998059	D_PAST_DUE_DATE COLUMN NOT PRESENT	Introduced D_PAST_DUE_DATE in STG_MM_CONTRACTS table. Hence, if the bank populates the data in the relevant stage tables then the same is populated in the FCT_COMMON_ACCOUNT_SUMMARY table.
26715213	ABSENCE OF COLUMN N_VALUATION_METHOD_SKEY IN FCT_FIXED_ASSETS	Introduced N_REG_VALUATION_METHOD_SKEY and N_VALUATION_METHOD_SKEY in FCT_REG_FIXED_ASSETS and FCT_FIXED_ASSETS table respectively. Further, V_VALUATION_METHOD_CODE is introduced in the relevant stage tables.
28098699	WRITE OFF ACCOUNT TREATMENT	Updated reporting eligibility of Written off accounts.
28099984	N_REG_PARTY_ROLE_RANKING_SKEY COLUMN NOT UPDATED IN FCT_REG_PARTY_DETAILS	Corrected seeded data to update the FCT_REG_PARTY_DETAILS. N_REG_PARTY_ROLE_RANKING_SKEY.
27588600	F45.2 NO T2T AVAILABLE FOR FCT_REG_FIXED_ASSETS.N_GAIN_AMT_RCY & N_LOSS_AMT_RCY	Introduced N_GAIN_AMT_RCY and N_LOSS_AMT_RCY in FCT_REG_FIXED_ASSETS table. Hence, these columns can get populated by FSDF, if the required data is made available in the source tables.
27028471	V_AMRT_TYPE_CD COLUMN VALUES IN PP DOES NOT MATCH WITH DIM_AMORTIZATION_TYPE	Updated the DIM_AMORTIZATION_TYPE table dependent on cash flow engine to seed values as per the cash flow engine list.
28834620	NANR REQUIREMENT NOT DEVELOPED FOR FEW ATTRIBUTES	Handled and processed all the pending ECB and CBM NANR scenarios.
29723161	ACCOUNTS WHICH ARE NOT IN DEFAULT AND GOT CLOSED AS A RESULT OF TIMELY PAYMENTS ARE GETTING REPORTED BECAUSE CURRENT DESIGN OF REPORTING REQUIRED PERIOD	Enhanced design to rightly process the Accounts which are not in default and got closed as a result of timely payments by the borrower.
29723169	FCT_REG_ACCOUNT_SUMMARY.F_BALANCESHEET_RECOG_IND IS NOT GETTING POPULATED AS DERECOGNIZED	Fct_Reg_Account_Summary.f_balancesheet_recog_ind is made independent of fully derecognized instruments not being serviced, since it is not a valid scenario as per FSDF requirement.

Bug Number	Bug Description	Change Comments
29723174	CBM LOOK-UPS DOES NOT WORK FOR "OTHER TYPE OF VALUATION" LOV IN PROTECTION RECEIVED DATASET.PROTECTION VALUATION APPROACH	Updated CBM look-ups for "other type of valuation" LoV in Protection Received Dataset.Protection Valuation Approach.

## 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. 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. 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.
8. Default values for all flag related columns used in LCR and NSFR reports are not handled and will be taken up in next release.
9. 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\_BASSEL\_RATING
  - b. FCT\_PLACED\_COLLATERAL.N\_REG\_RATING
  - c. FCT\_PLACED\_COLLATERAL.N\_STANDARD\_PROD\_TYPE\_SKEY
10. 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.
11. "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.
12. 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.
13. C60 - R1310C10, R1310C20, R1310C30, R1310C40, R1310C50: GL needs to be created and hence not implemented.
14. 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.

15. 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.
16. 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.
17. 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.
18. 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.
19. EBA Reports currently supports only Consolidated RUN and not SOLO RUN.

## Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP EBA 8.0.7.0.0 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 8.0.7.0.0* available in the [OHC Documentation Library](#).



#### CONTACT US

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