

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

Release Notes

Release 8.0.8.0.0

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ORACLE®
Financial Services

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Document Control

Version Number	Revision Date	Change Log
02	Aug 08, 2019	Updated: Final version published
01	Aug 01, 2019	Created: Draft published

Executive Summary

The document consists of all the installation, Pre and Post configuration procedures which have been structured considering all the 8.0.8.0.0 features. You can find the latest copy of this document in the [OHC Documentation Library](#) which includes all the recent additions/revisions (if any) done to date.

Before you begin the installation, ensure that you have access to Oracle Support Portal with the required login credentials to quickly notify us for any specific issues. You can obtain one by contacting [Oracle Support Services](#).

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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 (OFS REG REP EBA) 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 application 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 domains.

1.2 Purpose of this Document

This document contains release information 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> for the hearing impaired.

1.5 Related Documents

This section identifies additional documents related to OFS REG REP EBA Application 8.0.8.0.0. 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 8.0.8.0.0
- Oracle Financial Services Regulatory Reporting for European Banking Authority (EBA) – Lombard Risk Integration Pack User Guide Release 8.0.8.0.0
- [Oracle Financial Services Analytical Applications Technology Matrix](#)

2 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 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 in This Release](#)

2.1 Features

The list of features incorporated in this release are:

- Provides an integrated OFSAA DW/DT package for EBA regulatory reporting using AgileREPORTER Portal **v19.4.1-b156**, European Common Reporting (ECR) Templates **v1_33_0_4** and European Central Bank (ECB) Templates **v1_3_3_1**.
- Provides a complete set of OFSAA Business Metadata objects to support regulatory reporting of the following 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 C01
 - COREP C02
 - COREP C03
 - COREP C04
 - COREP C05
 - COREP C07
 - COREP C09.1
 - 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 prerequisite software that must be installed for this release are:

- Oracle Financial Services Data Foundation (OFSDF) 8.0.8.0.0 (patch **29627211**), mandatory one-off patches **30033698** and **30056381** 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).
- (Only for upgrade) Oracle Financial Services Regulatory Reporting for European Banking Authority – Lombard Risk Integration Pack 8.0.7.0.0 (patch **28752471**).
- AgileREPORTER version **19.2.0-b287**.
- AgileREPORTER (European Common Reporting (ECR)) Template version **1_33_0_4** and European Central Bank (ECB) Template version **1_3_3_1** are available in the AgileREPORTER.
- Ensure that you have executed `.profile` file before you trigger the installation.

- Ensure that the FICServer is up and running before you trigger the installation. For information on restarting the services, see *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.2.0.0 Installation and Configuration Guide* ([OHC Documentation Library](#)) for more information.

2.3 Applying OFS REG REP EBA 8.0.8.0.0 Release

For detailed instructions on installing this Maintenance Level Release, see [Oracle Financial Services Regulatory Reporting for European Banking Authority \(EBA\) – Lombard Risk Integration Pack Installation Guide Release 8.0.8.0.0](#).

2.4 Bugs Fixed in This Release

The fixed, enhanced, or modified bugs as part of OFS REG REP EBA Release 8.0.8.0.0 are as follows.

Bug Number	Bug Description	Change Comments
29059479	T2T REQUIREMENT FOR EBA COREP REPORTS 8071	T2T provided for the columns mentioned in the bug.

2.5 Download Assumptions

The download assumptions for this release are as follows:

1. Download the assumption of CRR. The 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 the client must provide the download in sync with the Regulatory requirements and periodic updates.

2.6 Known Issues / Limitations in This Release

The known issues or limitations 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 the filter DIM_ACCOUNT.F_LATEST_RECORD_INDICATOR='Y'.
3. The Row 999 and Column 95 (sector of the investee) in the F40.1 report requires a set of regulatory party types that are predefined by LOMBARD. Currently, only the standard party types are used due to the unavailability of the 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 the STG_ASSETS_SOLD table is unavailable and will be fixed in the next release.
5. V_MICRO_MACRO_IND column in the 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 the 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_key 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 the next release.
10. Data flow for the following columns are unavailable which will be implemented in the next release and are expected as a 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. The report expects average, maximum and weighted average as measures against the line items that are mapped to various dimensions in OFSAA. In the 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.

16. There is no flow for FCT_REG_AGG_CASH_FLOWS and FCT_SIGNIFICANT_CURRENCY, these tables are expected as a download.

17. C09.1:

- a. If The threshold condition referred to in Article 5 (a) (4) is met then the firm is required to submit a "Totals" exposure sheet as well as an exposure sheet per country and where the threshold is not met, the firm is required to submit only "Totals" exposure sheet. The user is expected to select 'Y' or 'N' in the reporter portal based on which the sheets are to be generated. But currently the same is not implemented. This will be handled in a future release.
- b. Exposures to supranational organizations should be reported in the geographical area "other countries". This will be handled in the next release.
- c. Data regarding 'original exposure pre-conversion factors' shall be reported referring to the country of residence of the immediate obligor. Data regarding 'exposure value' and 'Risk weighted exposure amounts' shall be reported as of the country of residence of the ultimate obligor. Currently, all measures are being reported with regards to the immediate obligor. This will be handled in a future release.

18. C02:

- a. Null condition is not handled for fct_reg_Sec_pool_summary.f_stc_cond_met_flag which is used for few cells in C02, hence you must give values as either Y or N.
- b. ROW557: Memo item: CIUs invested exclusively in equity instruments or in mixed instruments, here CIUs invested in mixed instruments are not handled as of now and will be done in a future release.
- c. Bug 30078641: CAORR460, CAORR680 cells have not been developed due to DM dependency. Mapping will be provided in the next release.

19. C03: For rows CACRR190, CACRR200, CACRR210 even though the measure is Fct_Mgmt_Reporting.n_eop_bal_rcy, It is expected that the user gives the data for these line items as a ratio.

20. C05: Since Col 50 in C05.1 & Col 30 C05.2 is 100% after Dec 31st, 2018, it is expected that the user would input the same during report generation.

21. FCT_REG_ACCOUNT_SUMMARY.F_GENERAL_PROVISION_FLAG will not be populated by FSDF and the client must directly populate this column. So the client must provide the download in sync with the Regulatory requirements and the periodic updates.

22. For the following columns, the client must give data directly for this release. The same would be calculated/populated from the staging table in the future releases:

FCT_REG_SEC_POOL_SUMMARY. F_STC_COND_MET_FLAG

FCT_REG_CAP_ACCOUNT_SUMMARY. f_reg_cap_defaulted_flag

FCT_REG_CAP_ACCOUNT_SUMMARY. N_RWA_UL_POST_CRM_PRE_SME_FCTR

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP EBA 8.0.8.0.0 are available at the [OHC Tech Stack](#).

4 Other Software Required

The AgileREPORTER Portal **v19.2.0-b287** and European Common Reporting (ECR) Templates **v1_33_0_4** and European Central Bank (ECB) Templates **v1_3_3_1** are required for the OFS REG REP EBA application.

5 Licensing Information

For details on the third party software tool used, see OFSAA Licensing Information User Manual Release 8.0.8.0.0 available at the [OHC Documentation Library](#).

OFSAAI Support Contact Details

- Contact Infrastructure support at <https://flexsupp.oracle.com> if you have installed ERM and FCCM applications.
- Raise an SR in <https://support.oracle.com> if you have any queries related to EPM applications.

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