

Oracle Financial Services
Regulatory Reporting for US
Treasury
(OFS AGILE RP US Treasury)

Release 8.0.6.0.0

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.
Created by: Naveen Harry D'Cruz	Reviewed by: Subin Menon	Approved by: Siju Menon P.

TABLE OF CONTENTS

1	PREFACE	4
1.1	Overview of OFSAA	4
1.2	Purpose of This Document.....	4
1.3	Intended Audience	4
1.4	Documentation Accessibility	4
1.4.1	Access to Oracle Support.....	5
1.5	Related Documents.....	5
2	INTRODUCTION TO ORACLE FINANCIAL SERVICES REGULATORY REPORTING FOR US TREASURY	6
2.1	New Features.....	7
2.2	Prerequisites	7
2.3	How to Apply this Interim Release?	8
2.4	Known Issues / Limitations in This Release	9
3	HARDWARE/SOFTWARE TECH STACK DETAILS.....	9
4	OTHER SOFTWARE REQUIRED	9
5	INFORMATION OF THIRD PARTY SOFTWARE TOOLS USED	9

1 Preface

This preface provides supporting information for the Oracle Financial Services Regulatory Reporting for US Treasury (OFS AGILE RP US Treasury) 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 US Treasury (OFS AGILE RP US Treasury).

1.3 Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for US Treasury (OFS AGILE RP US Treasury).

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 US Treasury Application 8.0.6.0.0. You can access Oracle documentation online from the Documentation Library ([OHC](#)).

- *Oracle Financial Services Regulatory Reporting for US Treasury (OFS AGILE RP US Treasury) Installation Guide Release 8.0.6.0.0*
- [Oracle Financial Services Analytical Applications Technology Matrix](#)

2 Introduction to Oracle Financial Services Regulatory Reporting for US Treasury

In terms of regulatory reporting, financial institutions feel increasingly boxed in. On one hand, the number, frequency, and complexity of reports continues to spiral, especially for global financial institutions. At the same time, regulators are strongly encouraging firms to spend more time on analysis and review, such as the U.S. Treasury's guidance that financial institutions spend 80% of the time allocated for regulatory reporting on analytics/reviews and 20% on data compilation. Financial institutions also continue to struggle with data aggregation and quality and, in many cases, the last stages of reporting are often a largely manual process.

While facing growing regulatory costs and complexity, financial services organizations are struggling to realize the positive impact of more rigorous reporting requirements. They are compiling significantly more data for reporting purposes, but do not have adequate time and resources to fully analyze and gain new insight from this data – translating to a missed opportunity.

Through Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack (OFS REG REP US Treasury), 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 as well as 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.

The OFS AGILE RP US Treasury solution enables financial services organizations to manage and execute regulatory reporting in a single integrated environment. It automates end-to-end processes from data capture through submission with industry-leading solutions. It leverages Oracle Financial Services Analytical Application (OFSAA) and Oracle Financial Services Data Foundation (OFSDF) for managing analytical application data. The AgileREPORTER in Regulatory Reporting (REG REP) Solution enables firms to automate the final mile of the reporting process. It provides pre-built integration to Lombard Risk Reporting, eliminating the need for further manual intervention.

The solution ensures data integrity allowing banks to focus more time on analyzing and gaining new business insight from their growing stores of data instead of preparing data and reports with the sole objective of meeting submission deadlines.

This chapter includes the following topics:

- [New Features](#)
- [Prerequisites](#)
- [How to Apply this Interim Release?](#)
- [Limitations / Known Issues](#)

2.1 New Features

The list of features that are part of this release are:

1. Provides a complete set of OFSAA Business Metadata objects to support regulatory reporting of the following mentioned returns:
 - a. TIC BC
 - b. TIC BL-1
 - c. TIC BL-2
 - d. TIC BQ-1
 - e. TIC BQ-2
 - f. TIC BQ-3
 - g. TIC D
 - h. TFC-1
 - i. TFC-3
 - j. TIC SLT Part-B
2. Provides an integrated OFSAA DW/DT package for US TREASURY Regulatory Reporting using OFS AgileREPORTER Application v**8.0.6.1.0** and US Treasury Templates **ARforTIC_v1.0.0.2**.

2.2 Prerequisites

The following are the prerequisites to install OFS AGILE RP US Treasury 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](#)).

- OFS AgileREPORTER Application **8.0.6.1.0** should be installed and configured in your Machine.

2.3 How to Apply this Interim Release?

For detailed instructions on installing this Interim Release, see [Oracle Financial Services Regulatory Reporting for US Treasury \(OFS AGILE RP US Treasury\) Installation Guide Release 8.0.6.0.0](#).

2.4 Data Expectation and Interpretation in this Release

The Data expectation and data interpretation assumptions in this release are as follows:

1. Data Expectation:
 - a. Underlying instrument code for American depository receipts in stage instrument contract needs to be provided by the bank as this column is nullable.
 - b. If the securities held by central securities depository, then the CSD is expected as party in the party master list and as customer in respective stage tables.
 - c. For SLT Part B Column 10 in institutions and international, Data is expected to be given in both Foreign official institutions and Regional and institutions organizations to fetch data when issuer is both Foreign official institutions and Regional and institutions organizations.
2. Data Interpretation:
 - a. **As per the instructions:** Securities issued by International and Regional organizations are considered as foreign government bonds and hence mapping for Column 11 is not provided for international and regional organizations based on the assumption there will not be any value to report against particular column.
 - b. **Reference from instructions:** Foreign Government Bonds (Column 10): Report the fair value of long-term debt securities (bond, notes, debentures and asset backed securities) issued by foreign central governments, international and regional organizations, and foreign official institutions.

2.5 Known Issues / Limitations in This Release

The known issues or limitations in this release for FC-1, FC-3, SLT Part-B and TIC Form D reports are as follows:

1. For FC1 and FC3: Filter for exchange of principal for swap contracts is not considered and foreign exchange transactions are considered based on contract currency for futures, forwards and option contracts.
2. For D Forms: Intra Company and exchange traded derivative are not considered. Due to which few extra future and options contracts (where reporter is acting as broker) are fetched along with reporter's own contracts.
3. For D Forms: During Net settlements in column 3, measure is getting converted to U.S. dollars using the closing dollar spot exchange rates on the day of settlement.
4. For SLT Part-B: Direct Investment filter is not considered.
5. For D Forms: Data flow for transaction amount from staging future and forwards transaction table to Fact Transaction Summary are not available which will affect measure result for column 3.
6. For SLT Part-B: Issued Securities which are guaranteed by government and federal sponsored entities are not considered for Column 3, 4, 5 and 6.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS AGILE RP US Treasury 8.0.6.0.0 are available at the [OHC Tech Stack](#).

4 Other Software Required

The OFS AgileREPORTER Application **8.0.6.1.0** is required for the OFS AGILE RP US Treasury application.

5 Information of Third Party Software Tools Used

The information on Third Party software tools used in OFS AGILE RP US Treasury application 8.0.6.0.0 is available in the *OFSAA Licensing Information User Manual Release 8.0.6.0.0*, at [OHC](#) Documentation Library.



Oracle Financial Services Regulatory Reporting for US Treasury (OFS AGILE RP US Treasury)

September 2018

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/

Copyright © 2018 Oracle Financial Services Software Limited. All rights reserved.

No part of this work may be reproduced, stored in a retrieval system, adopted or transmitted in any form or by any means, electronic, mechanical, photographic, graphic, optic recording or otherwise, translated in any language or computer language, without the prior written permission of Oracle Financial Services Software Limited.

Due care has been taken to make this Release Notes and accompanying software package as accurate as possible. However, Oracle Financial Services Software Limited makes no representation or warranties with respect to the contents hereof and shall not be responsible for any loss or damage caused to the user by the direct or indirect use of this Release Notes and the accompanying Software System. Furthermore, Oracle Financial Services Software Limited reserves the right to alter, modify or otherwise change in any manner the content hereof, without obligation of Oracle Financial Services Software Limited to notify any person of such revision or changes.

All company and product names are trademarks of the respective companies with which they are associated.
