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Financial Services

Regulatory Reporting Solution for US Federal Reserve – Lombard Risk Integration Pack

Release 8.0.5.0.1

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Document Versioning

Version	Date	Change Reference
02	December 21, 2017	Updated: Final version published
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Preface

This Preface provides supporting information for the Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes and includes the following topics:

- Overview of OFSAA
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- 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 US Federal Reserve – Lombard Risk Integration Pack (OFS REG REP US FED).

Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for US Federal Reserve – 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 US FED Application 8.0.5.0.1. You can access Oracle documentation online from the Documentation Library (OHC).

♦ *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.5.0.0*

♦ *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.5.0.0*

♦ *Oracle Financial Services Analytical Applications Technology Matrix*

Introduction to Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack

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. Federal Reserve'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 Federal Reserve – Lombard Risk Integration Pack (OFS REG REP US FED), 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.

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack is a separately licensed product.

Patch **27211982** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.5.0.0 One-off Patch Release #1 (8.0.5.0.1) is cumulative of all enhancements and bug fixes done since v8.0.5.0.0 release.

This chapter includes the following topics:

- ♦ New Features
- ♦ Prerequisites
- ♦ How to Apply this One-off Patch Release?
- ♦ Post Installation Steps
- ♦ Post US FED Run Execution

- ◆ [Deploying Lombard AgileREPORTER Package Configuration](#)

- ◆ [Bugs Fixed in This Release](#)

- ◆ [Known Issues](#)

New Features

There are no new feature enhancements in this release.

For detailed information on usage of the existing features, see *[Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.5.0.0](#)* 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 prerequisite software that must be installed for this release are:

1. OFS REG REP US FED 8.0.5.0.0 Interim Release patch **27040985**

2. AgileREPORTER version **1.15.6-b1293**

3. AgileREPORTER Templates version **ARforFED_v1.11.1.3**

How to Apply this One-off Patch Release?

Perform the following instructions to download, extract and install this one-off patch:

1. Download the `27211982_GENERIC.zip` archive file from https://support.oracle.com/ for patch **27211982** under the Patches & Updates tab.
2. Copy the archive file to your OFSAA server in Binary mode.
3. Shut down all the OFSAAI Services. For more information, see the Start/Stop Infrastructure Services section in *[Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.5.0.0](#)*.

   NOTE: Ensure that the FICSERVER is up and running.

4. Execute `unzip -a <name of the file to be unzipped>`
   For example: `unzip -a 27211982_GENERIC.zip`

   NOTE: The above `"-a"` option is mandatory to unzip the patch. If you notice an error message "unzip: not found [No such file or directory]", contact your UNIX administrator to resolve this issue.

5. Execute `chmod –R 755 OFS_REG_REP_USFED`
6. Navigate to `<>/OFS_REG_REP_USFED/conf` directory.

7. Configure **UPLOAD_MODEL** parameter in the **params.conf** file to determine if Model Upload is required or not:

   0 = If you have already performed Model Upload and want to skip Model Upload process

   1 = If you want to perform Model Upload

8. Navigate to **<>/OFS_REG_REP_USFED/bin** directory and execute **./install.sh**

9. The installation progress can be viewed by periodically refreshing the log file under the **<>/OFS_REG_REP_USFED/logs** directory.

10. After installation is completed, verify the log file for any Errors or Warnings. Contact My Oracle Support in case of any issues.

NOTE: This patch installation has taken approximately 15 minutes to complete in Oracle Test Labs.

Post Installation Steps

The post-installation steps required for this release are:

1. Generate the application EAR / WAR file and redeploy the application on the configured Web Application Server. For more information on generating and deploying EAR / WAR file, refer to the Post Installation Configuration section in *Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.5.0.0*.

2. Execute the 3296_METADATAUPDATE.sql after replacing placeholders in the configuration schema post installation completion.

3. Restart all the OFSAA services. For more information, see the Start/Stop Infrastructure Services section in *Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.5.0.0*.

4. Execute all the batches to Re-save the Derived Entities EXCEPT the following batches:

   ♦ **<<INFODOM>>_USFED_FRY2314_RSVDEPV**

   ♦ **<<INFODOM>>_USFED_FRY2644_RESVDEPV**

   ♦ **<<INFODOM>>_USFED_FRY2900_RSVDEPV**

   ♦ **<<INFODOM>>_USFED_FRY2052A_RESAVEDEPV**

   ♦ **<<INFODOM>>_USFED_FRY14M_RESAVEPV**

5. Execute ALL the view SQL scripts (available under **OFS_REG_REP_USFED/Post_Scripts** directory of the patch) in Atomic Schema.

6. Execute the following batches after the previous SQL script executions are completed:

   ♦ **<<INFODOM>>_USFED_FRY2314_RSVDEPV**

   ♦ **<<INFODOM>>_USFED_FRY2644_RESVDEPV**

   ♦ **<<INFODOM>>_USFED_FRY2900_RSVDEPV**

   ♦ **<<INFODOM>>_USFED_FRY2052A_RESAVEDEPV**

   ♦ **<<INFODOM>>_USFED_FRY14M_RESAVEPV**

Deploying Lombard AgileREPORTER Package Configuration

After saving the derived entities, proceed to deploy the product configuration on the Lombard AgileREPORTER using the `OFSAA_REG_REP_USFED_80500.zip` file bundled inside `Config_Package` directory (`OFS_REG_REP_USFED\Config_Package\`) of the installer.

To deploy Product Configuration on Lombard AgileREPORTER, see the *Lombard AgileREPORTER Installation Guide v1.15.5*.

List of Bugs Fixed in this Release

The Fixed, Enhanced, or Modified bugs as part of OFS REG REP US FED Release 8.0.5.0.1 is as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
26951781	FFIEC 031	DERIVED ENTITY HAVING PARTY DIMENSION AS PART OF GROUP BY	Configuration enhanced to improve the performance.
26986075		NO RULE TO UPDATE FCT_REG_ACCOUNT_SUMMARY N_REG_MOD_DURATION_BAND_SKEY	Rule configured to achieve the expected results in the report.
27250464	FR 2314 / FR Y-11 / FR Y-7N	HANDLING OF ABSOLUTE FOR REPORT LEVEL POST AGGREGATION: DE11BS09, DEFD4007	Configuration enhanced to achieve the expected results in the report.
27226233		DEFD4102 STILL HAS HOLDING TYPE FILTER	DE logic enhanced, holding type dimension filter removed from DEFD4102.
26644959	FR 2644	FR 2644: LINE ITEM "FR2644_2A1" CONSIDERS ONLY ORMBS	Configuration enhanced with securitized product dimension being used.
27128707	FR Y-11	ISSUE IN BP DERPC007.BPPC0016 DEFINITION	Configuration updated to use the expected filters.
26960423		FR Y-11, BS: MAPPING TO BE UPDATED FOR TRADING ASSETS AND LIABILITIES.	Trading account book type dimension added, the mentioned MDRM's are now sourced only from account level.
26837311	FR Y-14Q	CONFLICT IN THE USAGE OF DIM_PROPERTY_TYPE IN FR Y-14Q H2 SCHEDULE	Seeded data for property type dimension updated.
27177761		ISSUES IN DATE FORMAT FOR NON-ACCRUAL DATE (FR Y-14Q, H2)	Configuration updated to have expected date format.
27193308		FR Y-14 Q: SCHEDULE J: RRS 80422: LINE ITEM 2	Configuration enhanced, Repurchase party filters added.

Bug Number	Report / Schedule	Bug Description	Change Comments
26912255	FR Y-9C	FR Y-9C, HC-H: MAPPING UPDATED FOR MDRM: BHCK3296	Configuration enhanced for excluding domestic offices.
27120901		ISSUE WITH DEHCH002 HAVING INNER JOIN WITH DIM_REG_DEPOSIT_TYPE (FR Y-9C, HC-H)	DE logic modified by changing join condition.
27127482		FR Y-9C / FR Y-9LP: USAGE OF N_FAIR_VALUE ATTRIBUTE FROM FCT_IFRS_ACCOUNT_SUMMARY	Configuration enhanced to have the amount value in reporting currency, consistently.
27128250		BAND JOIN ISSUE WITH DERHI021 FOR DEPOSITS (FR Y9C-HI)	Dataset updated to use the right bands.
27157341		ISSUE IN DEHCH002 (FR Y-9C, HC-H) JOINS WITH TABLE FCT_IFRS_ACCOUNT_SUMMARY	DE logic enhanced with regulatory interest type dimension being used.
27165109		BHCKG806-G809 (FR Y-9C, HC-Q): INCORRECT FILTER ON DIM_REG_DEPOSIT_TYPE	Regulatory deposit type dimension IS NULL filter updated in DID.
27229225		FR Y-9C: HC-B: FILTER ISSUE WITH LINE 6 MDRMS	Regulatory instrument classification filter updated to exclude MUTFU (Mutual Fund) and COMSTO (Common Stock).
27027473		MAPING UPDATED FOR FFIEC 031, FR Y-9C, FR Y-15, FR 2644, FR 2886B	Interest bearing balances and non-interest bearing balances replaced by BALDUEFROM from REG PROD CLASSIFICATION DIMENSION.
27093727		CLARIFICATION REQUIRED ON FCT_IFRS_ACCOUNT_SUMMARY.N_BOOK_VALUE & N_OUTSTANDING	Measure reported from FCT_Reg_Account_Summary instead of FCT_IFRS_Account_Summary.
27095913		DSHCH002: INNER JOIN WITH DERHCE02 TO BE CHANGED TO LEFT OUTER JOIN	Dataset joins are updated to achieve expected results.
27130738	FR Y-9LP	FR Y-9LP: CLARIFICATIONS AROUND REPORTING MEASURES FOR MDRM BHCP3230	DID updated, duplicate entries removed.
27096581		OBSERVATIONS IN 80422: MDRM-BHCP0543 (FR Y-9LP, PC-B)	DID updated, duplicate entries removed.

Bug Number	Report / Schedule	Bug Description	Change Comments
27178869	FR Y-9LP / FR Y-11	PBHC AND SHC TO BE DEPRECATED IN DIM_ENTITY_TYPE	Entity type dimension updated. PBHC and SHC deprecated since they fall under BHC.
27134122	FR Y-9LP / FR Y-9C	FR Y-9C / FR Y-9LP: MDRMS RELATED TO NUMBERS FOR DIFFERENT MISDATE	DE logic now enables balance reporting at end of previous year.
27096800		MEASURES REFERRING TO SPECIFIC ATTRIBUTES OF FCAS TO BE CHANGED TO FRAS	Measure reported from FCT_Reg_Account_Summary instead of FCT_IFRS_Account_Summary.
27190421	FR 2314 / FR Y-11	F_LATEST_RECORD_INDICATOR CHECK NOT NEEDED WHEN JOIN IS ON SKEY COLUMN (FR 2314 / FR Y-11)	Configuration enhanced removing redundant filters.
26246800	General	NEED ESIC SCRIPT TO EXECUTE RRS-USFED RUNS THROUGH COMMAND LINE	ESIC batches can be created and executed from Command Line Interface.

Known Issues / Limitations

The **<D_UPB_CO>** tag in the XML submission report in **FR Y-14Q A2** Schedule results **NULL** if there is no write-off for accounts in the month prior to the reporting month.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.5.0.1 are available at the OHC Tech Stack.

Licensing Information

For details on the third party software tool used, see O*FSAA Licensing Information User Manual Release 8.0.5.0.0* available in the OHC Documentation Library.

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