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Financial Services

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

Release 8.0.6.0.1

Release Notes
August 2018

Document Versioning

Version	Date	Change Reference
02	August 10, 2018	Updated: Final version published
01	August 02, 2018	Created: Draft 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
- Purpose of This Document
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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 8.0.6.0.1. 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 8.0.6.0.0*

- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration
  Pack User Guide Release 8.0.6.0.0*

- *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 **28378917** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.6.0.0 One-off Patch Release #1 (8.0.6.0.1) is the Continuous Compliance release for all the regulatory enhancements done since v8.0.6.0.0 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
- Known Issues

New Features

This release of OFS REG REP US FED Application is a Continuous Compliance Release. The reports that underwent changes are as follows.

Report	Description	Form Version	Date Changes Take Effect	Change	OFSAA Impact
FFIEC-031	Consolidated Reports of Condition and Income for a Bank with Domestic Offices and Foreign Offices	v14	30 June 2018	Report changes cover: 1. Form update effective June 2018 2. Taxonomy update effective June 2018	Impact for the Report change covered: 1. Remapping with available data with data model changes. Integration reflect mapping changes along with related changes in AR and Return version. 2. Integration covers required AR and Return version reflecting taxonomy update.
FFIEC-041	Consolidated Reports of Condition and Income for a Bank with Domestic Offices Only	v14	30 June 2018	Report changes cover: 1. Form update effective June 2018 2. Taxonomy update effective June 2018	Impact for the Report change covered: 1. Remapping with available data with data model changes. Integration reflect mapping changes along with related changes in AR and Return version. 2. Integration covers required AR and Return version reflecting taxonomy update.
FFIEC-002	Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks	v2	30 June 2018	Report changes cover: 1. Form update effective June 2018 2. Taxonomy update effective June 2018	Impact for the Report change covered: 1. Remapping with available data with data model changes. Integration reflect mapping changes along with related changes in AR and Return version. 2. Integration covers required AR and Return version reflecting taxonomy update.

Report	Description	Form Version	Date Changes Take Effect	Change	OFSAA Impact
FFIEC-002S	Report of Assets and Liabilities of Non-U.S. Branches and Agencies of Foreign (Non-U.S.) Banks	v1	30 June 2018	Report changes cover: 1. Form update effective June 2018 2. Taxonomy update effective June 2018	Impact for the Report change covered: 1. Remapping with available data with data model changes. Integration reflect mapping changes along with related changes in AR and Return version. 2. Integration covers required AR and Return version reflecting taxonomy update.
FR Y-9C	Consolidated Financial Statements for Holding Companies	v8	30 June 2018	Report changes cover: 1. Form update effective June 2018 2. Taxonomy update effective June 2018 3. Transmission update effective June 2018	Impact for the Report change covered: 1. Remapping with available data with data model changes. Integration reflect mapping changes along with related changes in AR and Return version. 2. Integration covers required AR and Return version reflecting taxonomy update. 3. Integration covers required AR and Return version reflecting Transmission updates.
FR 2314	Consolidated Report of Condition and Income for Edge and Agreement Corporations	v4	30 June 2018	Report changes cover: Form update effective June 2018	Impact for the Report change covered: Remapping with available data with no data model changes. Integration reflect mapping changes along with related changes in AR and Return version.

Report	Description	Form Version	Date Changes Take Effect	Change	OFSAA Impact
FR Y-7N	Consolidated Report of Condition and Income for Edge and Agreement Corporations	v3	30 June 2018	Report changes cover: Form update effective June 2018	Impact for the Report change covered: Remapping with available data with no data model changes. Integration reflect mapping changes along with related changes in AR and Return version.
FR Y-11	Consolidated Report of Condition and Income for Edge and Agreement Corporations	v4	30 June 2018	Report changes cover: Form update effective June 2018	Impact for the Report change covered: Remapping with available data with no data model changes. Integration reflect mapping changes along with related changes in AR and Return version.

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 8.0.6.0.0* from OHC Documentation Library.

For more information on the OFS AAI requirements, see *OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.6.1.0 Readme* in OHC Documentation Library.

Prerequisites

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

1. Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) 8.0.6.0.0 (patch **23036940**) 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).

2. Oracle Financial Services Data Foundation (OFSDF) 8.0.6.0.0 (patch **27569871**) 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).

3. OFS REG REP US FED 8.0.6.0.0 Interim Release (patch **23036940**).

4. US FED 8.0.6.0.1 requires additional attributes in the data model. Extend FSDF 8.0.6.0.1 data model with the following attribute. Ensure that the model upload is performed on FSDF 8.0.6.0.1 setup.

Table Change Type	Physical Table name	Logical Table Name	Table Description	Subject Area
Add Table	FSI_REGREPORTING_PARAM	Regulatory Reporting Parameters	Stores the parameters for regulatory reporting	Regulatory Reporting Data Foundation

COLUMN_ CHANGE_TYPE	PHYSICAL_ TABLE_NAME	COLUMN_ NAME	LOGICAL_ NAME	DATA_ TYPE	DOMAIN	NULL_ ALLOWED	PK	FK	COLUMN_COMMENTS
Add Column	FCT_REG_ACCOUNT _SUMMARY	F_READILY_ DETER_FAIR _VALUE	Readily Determinable Fair Value Indicator	CHAR(1)	Flag	YES	NO	NO	Stores the indicator to identify if a Readily determinable fair value is available for Security.
Add Column	FSI_REGREPORTING _PARAM	v_reg_reporting_ param	Parameter Name	VARCHAR2(20)	Code_ Alphanumeric _Long	NO	NO	NO	Stores the regulatory reporting parameter name.
Add Column	FSI_REGREPORTING _PARAM	v_Regulator_code	Regulatory Reporting Jurisdiction	VARCHAR2(20)	Code_ Alphanumeric _Long	NO	NO	NO	Stores the Regulator code for regulatory reporting. Values cover: USFED: US Federal Reserve USTREA: US Treasury.
Add Column	FSI_REGREPORTING _PARAM	v_reg_reporting_ param_val	Parameter value	VARCHAR2(20)	Code_ Alphanumeric _Long	YES	NO	NO	Stores the regulatory reporting parameter value. Allowed Values: YES / NO.

5. AgileREPORTER version **1.15.10-b18**

6. AgileREPORTER US FED Templates version **AR_FED_Package_v1_14_1_4**

7. Ensure that you have executed the **.profile** file before you trigger the installation.

8. Ensure that the FIC Server is up and running before you trigger the installation.

How to Apply this One-off Patch Release?

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

1. Download the **28378917_GENERIC.zip** archive file from https://support.oracle.com/ by searching patch **28378917** 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 8.0.2.0.0*.

   NOTE: Ensure that the FICSERVER is up and running.

4. Execute unzip -a <name of the file to be unzipped>
   For example: **unzip -a 28378917_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 10 minutes to complete in Oracle Test Labs.

Post Installation Steps

The post-installation steps required for this release are:

1. Refer to the log file in the **/OFS_REG_REP_USFED/logs** directory to ensure that there are no errors reported.
2. 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 8.0.2.0.0*.
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 8.0.2.0.0*.
4. Execute all the batches to Re-save the Derived Entities.

NOTE: The following views in the Atomic Schema will be in invalid state (and Run Execution will not be impacted) until the DE RESAVE batches are executed from the OFSAA application.

DEFD_14Q_H2_VW	DEFD_14Q_H1_VW	FFIEC002S_VW_DEFD0026	FFIEC002S_VW_DEFD0027
FFIEC002S_VW_DEFD0028	FFIEC002S_VW_DEFD0029	FFIEC002S_VW_DEFD0030	FFIEC002S_VW_DEFD0031
FFIEC002S_VW_DEFD0032	FFIEC002S_VW_DEFD0033	FFIEC002_VW_DEFD0001	FFIEC002_VW_DEFD0002
FFIEC002_VW_DEFD0004	FFIEC002_VW_DEFD0006	FFIEC002_VW_DEFD0007	FFIEC002_VW_DEFD0008
FFIEC002_VW_DEFD0009	FFIEC002_VW_DEFD0010	FFIEC002_VW_DEFD0011	FFIEC002_VW_DEFD0012
FFIEC002_VW_DEFD0013	FFIEC002_VW_DEFD0014	FFIEC002_VW_DEFD0015	FFIEC002_VW_DEFD0016
FFIEC002_VW_DEFD0019	FFIEC002_VW_DEFD0020	FFIEC002_VW_DEFD0021	FFIEC002_VW_DEFD0022
FFIEC002_VW_DEFD0023	FFIEC002_VW_DEFD0034	FFIEC002_VW_DEFD0035	FFIEC002_VW_DEFD0036
FFIEC002_VW_DEFD0037	FFIEC002_VW_DEFD0038	FFIEC002_VW_DEFD0039	FFIEC002_VW_DEFD0040
FR2052A_ASSET_INFLOW	FR2052A_DEPOSITS_OUTFLOW	FR2052A_FX_SUPPLEMENTAL	FR2052A_INFO_SUPPLEMENTAL
FR2052A_OTHER_INFLOW	FR2052A_OTHER_OUTFLOW	FR2052A_SECURED_INFLOW	FR2052A_SECURED_OUTFLOW
FR2052A_UNSECURED_INFLOW	FR2052A_WHOLESALE_OUTFLOW	FR2314_11_7N_379_1729_V	FR2502q_VW_DEFD3017
FR2502q_VW_DEFD3018	FR2502q_VW_DEFD3019	FR2644_MGMT_ACCOUNT_V	FR2644_MGMT_OTH_ASSET_V
FR2900_DEDUC_FRM_TRNX_ACCT	FR2900_MEMORANDUM_ITEM_COMBINE	FR2900_NET_EURO_CURR_LIAB	FR2900_TOTAL_TIME_DEPO_COMB
FR2900_TRNX_ACCT_DD_GOVRNT	FR2900_TXN_ACCT_DEMAND_DEPO	FR2900_VAULT_CASH_COMBINED	FRY14M_A1_LOAN_ACTSERV_CONS_V
FRY14M_A1_LOAN_LEVEL_DD_V	FRY14M_A2_LOAN_ACTSERV_CONS_V	FRY14M_A2_PORTFOLIO_LEVEL_DD_V	FRY14M_B1_HOME_EQUITY_V
FRY14M_B1_LOAN_ACTSERV_CONS_V	FRY14M_B2_HOME_EQUITY_V	FRY14M_B2_LOAN_ACTSERV_CONS_V	FRY14M_C1_LOAN_LEVEL_DD_V
FRY14M_D1_LOAN_LEVEL_V	FRY14M_D2_PORTFOLIO_LEVEL_V	VW_DEFD4013	VW_DEFD4014
VW_DEFD4015	VW_DEFD4016	VW_DEFD4017	VW_DEFD4018
VW_DEFD4021	VW_DEFD4023	FR2502q_VW_DEFD3017	FR2502q_VW_DEFD3018
FR2502q_VW_DEFD3019			

5. Execute the following batches to Re-save the Derived Entities:
   - ♦ **`<INFODOM>_USFED_FFIEC031_RESAVEDE`**
   - ♦ **`<INFODOM>_USFED_FFIEC041_RESAVEDE`**
   - ♦ **`<INFODOM>_USFED_FRY9C_RESAVEDE`**
   - ♦ **`<INFODOM>_USFED_FFIEC002_RESAVEDE`**
   - ♦ **`<INFODOM>_USFED_FFIEC002S_RESAVEDE`**
   - ♦ **`<<INFODOM>>_USFED_FRY11_RESAVEDE`**
   - ♦ **`<<INFODOM>>_USFED_FR2314_RESAVEDE`**
   - ♦ **`<<INFODOM>>_USFED_FRY7N_RESAVEDE`**

6. Perform the additional configurations if required as mentioned under the *Additional Configurations* section in *[Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#)*.

The Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack is now ready for use. If you encounter any problems during set up, contact OFSAA Support at [Oracle Support](#).

Post US FED Run Execution

Perform the following instructions after US FED Run Execution:
1. For prior date reporting, please see the [Prior Date Reporting](#) document.
2. Execute **`<<INFODOM>>_USFED_RUNEXE_RESAVE`** batch to populate RUNEXESUMM table.

   Lombard AgileREPORTER would display additional filters of Run Execution ID and Run Status during report retrieval based on RUNEXESUMM table.
   a. Run Execution ID is Run Execution Identifier concatenated with Run Description.
   b. Run Status shows the status of US FED Run Execution.
   c. Define the entities as SOLO or CONSOLIDATED in Lombard AgileREPORTER before retrieving returns.
3. Execute all the REFRESH batches to refresh the Derived Entities.

Deploying Config Package

This section describes the steps to deploy the config package after saving the derived entities:

1. To deploy the product configuration on Lombard AgileREPORTER using the package **`OFSAA_REG_REP_USFED_80600.zip`** bundled inside **`Config_Package`** folder of installer:
   a. Navigate to **`<LombardAgileREPORTER>/bin`** under the installed location
   b. Add a new configuration with the following command:

      ```
      ./config.sh -a <Config_Package Full Path>
      ```

      For example:

      ```
      ./config.sh –a /scratch/kit/806/OFS_AGILE_RP_USFED
      /Config_Package/OFSAA_REG_REP_USFED_80600.zip
      ```

c. Update the Alias with the following command:

```
./config.sh -ea OFSAA_REG_REP_USFED_80601 -iv 8.0.6.0.1 -alias
"OFSAA FED DATA SOURCE" -aif
<LombardAgileREPORTER>/bin/aliasinfo.properties
```

If you encounter any problems during deployment, contact OFSAA Support at Oracle Support.

Bugs Fixed in This Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.6.0.1 are as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
28432128	FR 2314 / FR Y-11 / FR Y-7N	MISSING SETUP MASTER FILTER RELATED TO PERFORMANCE	Changed DEFD4020, DEFD6502, DEFD6501 for performance enhancement by adding filter from Setup_Master.
28444398	FR 2314 / FR Y-11 /	CORRECT AMOUNT NOT APPEARING IN BS 13	Changed Config Package to address elimination of duplication records by Lombard calculation engine.
28425310	FR 2314 / FR Y-11 / FR Y-7N	INCORRECT NUMBERS REPORTED IN SUBC3230 / BHCS3230	Changed expression of BPHI0001 to calculate sum of EOP balance from management reporting table.

Known Issues / Limitations

There are no known issues or limitations in this release.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.6.0.1 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 8.0.6.0.0* available in the OHC Documentation Library.

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