Oracle Financial Services Regulatory Reporting for US Federal Reserve - Lombard Risk Integration Pack

Release Notes

Release 8.0.7.4.4

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ORACLE
Financial Services

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1 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
- 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 Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack (OFS REG REP US FED).

1.3 Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for US Federal Reserve – 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 US FED Application 8.0.7.4.4. 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 8.0.7.4.0
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes 8.0.7.4.0
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.7.0.0
- Oracle Financial Services Analytical Applications Technology Matrix

2 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 **30244143** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.7.4.0 One-off Patch Release #4 (8.0.7.4.4) is cumulative of all enhancements and bug fixes done since v8.0.7.4.0 release.

This chapter includes the following topics:

- New Features
- Pre-installation Requirements
- Applying this One-off Patch Release
- Post-installation Steps
- Migration of Existing Data
- Post US FED Run Execution
- Deploying Config Package
- Bugs Fixed in this Release
- Known Issues / Limitations in this Release

2.1 New Features

There are no new features in this release, but supports bug fixes and enhancements from previous features.

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 8.0.7.0.0 from OHC Documentation Library.

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.

2.2 Pre-installation Requirements

The minimum prerequisite software that must be installed are:

- Oracle Financial Services Analytical Applications Infrastructure (OFS AAI) 8.0.7.2.0 (patch **29920053**) or above plus other prerequisite OFS AAI patches (see **Section 1.2 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) 8.0.7.1.0 (patch **29327317**) or above, mandatory one-off patch 8.0.7.1.2 (**30056164**) 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).
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Guide 8.0.7.4.0 (patch **29394451**) or above.
- AgileREPORTER version **19.1.0-b100**.
- AgileREPORTER Templates version **AR_FED_Package_v1_17_1_b6**.
- 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, see *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.2.0.0 Installation Guide* (OHC Documentation Library) for more information.

2.3 Applying this One-off Patch Release

To install this One-off Patch Release:

1. Download the **`30244143_GENERIC.zip`** archive file from https://support.oracle.com/ by searching patch **30244143** 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 30244143_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 requires approximately 10 minutes to complete in Oracle Test Labs.

For more details on the previous releases, see the following Release Notes:

- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.0.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.1.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.1.1)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.1.2)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.2.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.3.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.4.0)

2.4 Post-installation Steps

Perform the following instructions after successful installation of the 8.0.7.4.4 One-off patch:

- Refer to the log file in the **/OFS_REG_REP_USFED/logs** directory to ensure that there are no errors reported.
- 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*.
- 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*.
- Execute Resave batches to reflect the changes.
- Perform the additional configurations if required as mentioned under the Additional Configurations section in *OFS AAAI Release 8.0.2.0.0 Installation Guide*.

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.

2.5 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>>_REG_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.

2.6 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_80740.zip** bundled inside the **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_1 Full Path>
   ```

   For example:

   ```
   ./config.sh –a /scratch/kit/80740/OFS_REG_REP_USFED/Config_Package/
   OFSAA_REG_REP_USFED_80740.zip
   ```

c. Update the Alias with the following command:

```
./config.sh -ea OFSAA_REG_REP_USFED_80740 -iv 8.0.7.4.0 -alias
"OFSAA FED DATA SOURCE" -aif
<LombardAgileREPORTER>/bin/aliasinfo.properties
```

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

2.7 Bugs Fixed in this Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.7.4.4 are as follows.

Bug Number	Bug Description	Change Comments
30261585	FR Y-9C: T2T FCT_REG_ACCOUNT_SUMMARY : ROUND FUNCTION IN MATURITY AND REPRICING TERM CALCULATIONS	Modified Regulatory Account Summary T2Ts for Date Difference columns with Ceil function instead of Round along with Defaulting to '0' for NULL.
30261539	FR Y-9LP: DERPC007: EXTRA SPACE AROUND ASU_2016_13 REPORTING PARAM IN DE DATASET	Removed extra space around ASU_2016_13 in the dataset.
30253588	FR Y-9C: HC-H: BHCK3197: EARNING ASSETS - OVERLAPPING FILTER CONDITIONS	Updated HC-H filters (BHCK3197) to check MSG and OTH for Instrument Type for Account Level Measures.
30249066	FR Y-9C: HC-L: BHCK6550: 1.C.2: MISSING REG PROD CLASS FILTER LOANFINCOMREALEST	Updated RCFD6550 and BHCK6550 with Regulatory Product Classification Code as COMINDLOAN, LNNDEPFININSTPRCRSEC, and OTHLOAN along with Regulatory Loan Purpose as ACQNCOMRESREL.
30248247	FR Y-9LP: PC-B: LINE ITEM 6 (BHCP3298): MISSING REPORTING CONDITIONS	Updated Dataset (DSFD1401) to have Product Filter for FR Y-9LP reporting along with existing FR Y-9C. Merged Filter Condition on Maturity Banding and Reprice Banding in a single cell group.
30247802	FR Y-11: LOMBARD CONFIG PACKAGE : ADJUSTMENT ROUTE MISSING FOR FR Y-11 / FR2314 FORM V5	Added adjustments for FR Y-11 / FR2314 FORM V5. Updated the Configuration Package.
30242686	FR Y-9C: HC 3B: SECURITIES PURCHASED UNDER AGREEMENTS TO RESELL	Updated Business Processor (BHCKB989) to handle NULL values for Standard Mitigant Check in FR Y-9C.

2.8 Known Issues / Limitations in this Release

There are no known issues or limitations in this release.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.7.4.4 are available at the OHC Tech Stack.

4 Licensing Information

For details on the third party software tool used, see OFSAA Licensing Information User Manual Release 8.0.7.0.0 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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Before sending us your comments, you might like to ensure that you have the latest version of the document wherein any of your concerns have already been addressed. You can access My Oracle Support site which has all the revised/recently released documents.