Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED)

Release Notes

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ORACLE
Financial Services

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OFS Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED) Release Notes

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1 Preface

This section provides supporting information for the Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP USFED) Release Notes.

Topics:

- What is New in this Release for OFS AGILE RP USFED
- Overview of OFSAA
- Purpose of This Document
- Intended Audience
- Access to Oracle Support
- Related Documents
- Conventions and Acronyms

1.1 What is New in this Release for OFS AGILE RP USFED

This section lists the new features and changes in OFS AGILE RP USFED Release v8.1.2.1.0.

1.1.1 New Features

The new features introduced in this release is the New AGILE RP USFED Menu to access Regulatory Reports (Report Mappings and Report Publish).

For more information about the new features in this release, see the OFS Regulatory Reporting for US Federal Reserve (OFS AGILE RP USFED) 8.1.2.1.0 User Guide.

1.1.2 Deprecated Features

There are no deprecated features in this release.

1.1.3 Desupported Features

The desupported feature for OFS AGILE RP USFED Release v8.1.2.1.0 is the Run execution and management through Run Rule Framework.

1.2 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 achieving a consistent view of performance, promotes a transparent risk management culture, and provides pervasive intelligence.

Oracle Financial Services Analytical Applications delivers a comprehensive, integrated suite of financial services analytical applications for both banking and insurance domains.

1.3 Purpose of this Document

This document contains release information of Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED).

1.4 Intended Audience

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

1.5 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.

1.6 Related Documents

This section identifies additional documents related to OFS AGILE RP US FED Application 8.1.2.1.0. You can access Oracle documentation online from the Documentation Library (OHC).

- *OFS Regulatory Reporting for US Federal Reserve (OFS AGILE RP USFED) User Guide Release 8.1.2.1.0*
- *OFS Data Foundation Installation Manual Release 8.1.2.1.0*
- *OFS AgileREPORTER Installation Manual Release 8.1.0.0.2*
- *OFS Analytical Applications Infrastructure Environment Check Utility Guide (present in this OHC Documentation Library)*
- *OFS Analytical Applications Infrastructure Installation Guide 8.1.2.1.0*
- *OFS Analytical Applications Technology Matrix*

1.7 Conventions and Acronyms

The following conventions and acronyms are used in this document.

Table 1: Conventions and Descriptions

Conventions	Description
References to sections or chapters in the manual are indicated in *Italics*. Screen names are indicated in the following manner: **Introduction** screen Options and buttons are indicated in **Bold**. Code related text is indicated in `Monospace`.	
OFSAAI	Oracle Financial Services Analytical Applications Infrastructure
OFS AAAI	Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack
RHEL	Red Hat Enterprise Linux
Atomic Schema	Database schema where the application data model is uploaded
Config Schema	Database schema which contains setup related configurations and metadata
OFS AGILE RP USFED	Oracle Financial Services Regulatory Reporting for US Federal Reserve

2 Introduction to Oracle Financial Services Regulatory Reporting for US Federal Reserve

Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED) Pack helps banks comply with various guidelines issued by US Federal Reserve, including BCBS 239 regulations. It provides integrating risk data reporting systems and enhances the accuracy of reporting in banks. The OFS Risk Regulatory Reporting (REG REP) Solution helps in achieving the objectives by enabling preset steps based on the generalization of a set of solutions. This is made possible by:

- Providing a centralized data storage for risk data through relevant subject areas of Financial Services Data Foundation (FSDF).
- Interfacing with a third-party reporting tool such as Lombard Risk Reporter Portal to build necessary template reports to meet the regulatory expectations.

Data accuracy of risk reporting is ensured by:

- Data Governance Studio (DGS).

The Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED) 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.

OFS Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED) is a separately licensed product.

Topics:

- Prerequisites for a New Installation
- Installing the OFS AGILE RP USFED 8.1.2.1.0 Release
- Bugs Fixed in This Release
- Known Issues or Limitations in This Release

2.1 Prerequisites for a New Installation

The following are the prerequisites to install the OFS AGILE RP USFED 8.1.2.1.0 application:

- Install and Configure Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) v8.1.2.0.0 (patch **32791983**) and other prerequisite OFSAAI Patches (see *Section 4 Pre-installation* of OFS AAI Installation and Configuration Guide) on your machine.

- Install and Configure Oracle Financial Services Data Foundation (OFSDF) Application Pack Release v8.1.2.0.0 (patch **32820351)** and other prerequisite OFSDF Patches (see *Section 4.1 Pre-installation Checklist* of the OFSDF Installation and Configuration Guide) on your machine.
- Install and Configure Oracle Financial Services Agile REPORTER Release v8.1.2.0.0 (patch **34006800**) on your machine.
- Install and Configure Oracle Financial Services Data Foundation (OFSDF) Application Pack Release v8.1.2.1.0 (patch **33716139)** and other prerequisite OFSDF Patches (see *Section 4.1 Pre-installation Checklist* of the OFSDF Installation and Configuration Guide) on your machine.
- Ensure that you have executed the .profile file before you trigger the installation.

2.2 Installing the OFS AGILE RP USFED 8.1.2.1.0 Release

For detailed instructions on installing this Minor Release, see the OFS Regulatory Reporting for US Federal Reserve (OFS AGILE RP USFED) Installation Guide.

2.3 Bugs Fixed in this Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.1.2.1.0 are as follows.

Table 2: Bugs Fixed in this Release

Bug Number	Bug Description	Change Comments
32978616	FRY 15 SCHEDULE B SBT ISSUES	• Added a new data path for RISKM409 & Updated HIR - RR LE Party • Role Agent Flag as "Y" and HIR - RR Customer CCP Flag as "N"
33066051	FRY15 SBT ISSUES	• Default values are added in all the rule hierarchies • F_INTRA_COMPANY_ACCT_FLAG is configured • HIR - RL Short Position Indicator Flag = N is configured in G rules • Remaining maturity in days is configured • Dataset join is corrected

Bug Number	Bug Description	Change Comments
32959590	SBT: Y15 SCH-F ISSUES	• DEMANDDEP has been added as new filter condition as part of the • configuration requirement • Introduced Retail indicator flag (HIR - RR Retail Wholesale Indicator as 'Y' for RISKM427 • MDRM's RISKM434, RISKM435 we need to exclude STG_BORROWINGS ,STG_CARDS ,STG_FUTURES, STG_FX_CONTRACTS ,STG_REPO_CONTRACTS, STG_TD_CONTRACTS and Include STG_CREDIT_DERIVATIVES ,STG_FORWARDS, STG_OPTION_CONTRACTS, STG_SWAP_CONTRACTS}
32871716	SBT - DOUBLE DEDUCTION OF CASH COLLATERAL IN CASE OF NETTING AGREEMENT	Fair Value Reporting Currency has to report from MTM Value Reporting Currency in Reg Fund Lend Details
32730710	FFIEC-009 SCHEDULE L SBT ISSUES	For FCT_REG_FUND_LEND_DETAILS.F_FOREIGN_GUARANTEE_FLAG when guarantor is null then it is returning Y for all null cases, as guarantor country is not equal to account country which is not expected. If guarantor is null and customer is not an agency or branch, then the flag should be N.
32700953	FRY15-B ISSUES	Introduced filter HIR - RR Business Domain with value "NOT RETFIN"
30909569	FRY-15; NEW ISSUES IN 809 CONFIGURATIONS	Added new filters to RR Standard Product Type
30849240	FRY-15: CONSOLIDATED ISSUES	Completed FRY15 Design Standardization using latest metadata
31596011	USAGE OF STG_PLACED_COLLATERAL IN SVF V/S LINEAGE	Updated the Stable Value File to sync up the lineage data elements.
33380700	FRY 15 SCHEDULE D SBT ISSUES	Updated HIR - RR Fiduciary Relationship Flag as "N" as per the requirement
33380588	Y-15D LINES 8,9 LINEAGE ISSUES	• Stg_borrowings needs to be deleted from FSI_DE_PP_TABLE_MDRM for RISKN510 & RISKN511 • Stg_Repo contracts will continue to be mapped to report any re-hypothecable collateral received.
33370152	FFIEC-009 SCHEDULE O: COLUMN 7: TRADE FINANCE: REMAINING MATURITY FOR CREDIT LINE	Remaining Maturity Days in Reg Fund Lend Details has been mapped from Maturity Date Surrogate key
31704057	Y15-C: ISSUES ON SOURCING AND LINKAGE OF CUSTODIAL ACCOUNTS	• F_CUSTODY_RELATIONSHIP is Y for STG_INVESTMENTS FRY-15:C

Bug Number	Bug Description	Change Comments
32922508	SBT ISSUES FOR SCHEDULE Y15 C	• Fact Reg Payment Activity Date column has been modified to report next 12 months excluding current month • New Hier Intra Comp Account Flag as " N " as there was a missing configuration for exclusion of intercompany transactions and intercompany balances
32887854	SBT - 009-D - FIXES REQUIRED	• Seeded Data new code EXTDER has been added to DIM_PROD_NETTING_COVERAGE • F_REG_THRESHOLD_LIMIT_FLAG new mapping has been added to report the value when Customer Country != CP Country • F_PARENT_GUARANTEE_FLAG mapping has been updated to report Derivatives with valid netting agreement are considered a guaranteed by Parent
32939375	SBT ISSUES: Y15 SCHEDULE A	• End of the Month Avg Undrawn Amount Rcy reported through fact reg lend details for MDRM's RISKM342, RISKM718, RISKM346, RISKM347 in FRY-15 A • Net Notional Amount in Buy n Sell for MDRM RISKM341 in FRY-15 A
32297807	ERL-6879 - SOURCING & CONFIGURATION FOR FRY-15 SCH-C, M5A-D	• USSTAPOLSUBSEC new code added as Instrument Classification removed instrument type HREG3300 HIR - RR Instrument Type • Updated Issuer LV Ownership Type Not equal to PSE for MDRM's RISKKW48,RISKKW50,RISKKW52 in FRY-15:C • Added new codes in mapping sheet IRSPOTTRB and EQSPOTMMF under HIR - RR instrument type • Added GLOARECEIPTS as Instrument Type • New Hier RR Std Issuer Type has been introduced and new filter condition is <> SOV • Hier HIR - RR Instrument Exchange Traded Flag=Y • New Hier in column AD for Assets sold date and flagged Y for the respective MDRM's RISKKW46/RISKKW48/RISKKW50/RISKKW52 • Removed IRSPOTCB;IRCOVBOND;CONVESECURITY;IRSPOTTRB from HREG3300 for MDRM RISKKW48
30237675	REPORT FR Y15: ISSUES RELATED TO FR Y15	New data path for RISKM409 & Updated HIR - RR LE Party Role Agent Flag as "Y" and HIR - RR Customer CCP Flag as "N"

2.4 Known Issues or Limitations in this Release

There are no Known Issues or Limitations in this release.

3 Hardware or Software Technology Matrix Details

The hardware or software combinations required for OFS AGILE RP USFED 8.1.2.1.0 are available at the OFS Analytical Application Technology Matrix.

4 Licensing Information

For details on the third-party software tool used, see the OFSAA Licensing Information User Manual Release 8.1.2.1.0.

OFSAA Support

Raise a Service Request (SR) in My Oracle Support (MOS) for queries related to the OFSAA applications.

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- Did you find any errors?
- Is the information clearly presented?
- Do you need more information? If so, where?
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