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Financial Services

Regulatory Reporting for US Treasury – Lombard Risk Integration Pack

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Release Notes

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02	January 31, 2019	Updated: Final version published
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Preface

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

- Overview of OFSAA
- Purpose of This Document
- Intended Audience
- 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 Treasury – Lombard Risk Integration Pack (OFS REG REP US Treasury).

Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack.

Documentation Accessibility

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Related Documents

This section identifies additional documents related to OFS REG REP US Treasury Application 8.0.7.0.0. You can access Oracle documentation online from the Documentation Library (OHC).

- *Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack Installation Guide Release 8.0.7.0.0*

- *Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack User Guide Release 8.0.7.0.0*

- *Oracle Financial Services Analytical Applications Technology Matrix*

Oracle Financial Services Regulatory Reporting for US Treasury – 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. 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.

This chapter includes the following topics:

- New Features
- Prerequisites
- How to Apply this Minor Release?
- Data Expectation and Interpretation in this Release
- Known Issues / Limitations in this Release

New Features

The features supported in 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
   k. TIC SHLA
   l. TIC SHCA

2. Provides an integrated OFSAA DW/DT package for US TREASURY Regulatory Reporting using Lombard Risk AgileREPORTER **v1.16.1.1-b134**.

For detailed information on usage of the existing features, see *Oracle Financial Services Regulatory Reporting for US Treasury – 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.

For detailed instructions on installing this OFS REG REP US TREASURY release, see *Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack Installation Guide Release 8.0.7.0.0* in OHC Documentation Library.

Prerequisites

The prerequisite software that must be installed are:

- Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAAI) 8.0.7.0.0 (patch **28226275**) plus other prerequisite OFS AAAI patches (see **Section Installer and Installation Prerequisites** of *OFS AAAI Installation Guide*) should be installed and configured in your Machine (OHC Documentation Library).

- Oracle Financial Services Data Foundation (OFSDF) 8.0.7.0.2 (patch **29203414**) plus other prerequisite OFSDF patches (see **Prerequisites** section of *OFSDF Release Notes*) should be installed and configured in your Machine (OHC Documentation Library).

- Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack (OFS REG REP US Treasury) 8.0.6.0.0 (patch **28652464**).
- AgileREPORTER version **v1.16.1.1-b134**
- AgileREPORTER Templates version **ARforTIC_v1.0.0.2**
- Ensure that you have executed the **.profile** file before you trigger the installation.
- Ensure that the FICServer is up and running before you trigger the installation. For information on restarting the services, Refer *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.2.0.0 Installation Guide* ([OHC](#) Documentation Library) for more information.

How to Apply this Minor Release?

For detailed instructions on installing this Minor Release, see *[Oracle Financial Services Regulatory Reporting for US Treasury – Lombard Risk Integration Pack Installation Guide Release 8.0.7.0.0](#)*.

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.

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.

7. For SHLA: Data flow for volume of instruments from Stage Mutual Funds table to Fact Common Account Summary table are not available, which will affect SHLA column 18.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US Treasury 8.0.7.0.0 are available at the OHC Tech Stack.

Licensing Information

For details on the third party software tool used, see *OFSAA Licensing Information User Manual Release 8.0.7.0.0* available in the OHC Documentation Library.

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