

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

Release Notes

Release 8.0.9.6.0

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ORACLE
Financial Services

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

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1 Preface

This preface provides supporting information for the Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED) 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 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.

1.2 Purpose of this Document

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

1.3 Intended Audience

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

1.4 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.

1.5 Related Documents

This section identifies additional documents related to OFS AGILE RP US FED Application 8.0.9.6.0. You can access Oracle documentation online from the Documentation Library ([OHC](#)).

- [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Installation Guide Release 8.0.9.6.0](#)
- [OFS Analytical Applications Technology Matrix](#)

2 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.

Patch ID **31691924** - Oracle Financial Services Regulatory Reporting for US Federal Reserve OFS AGILE RP US FED v8.0.9.0.0 Maintenance Level Release #6 (8.0.9.6.0) is cumulative of all enhancements and bug fixes done since v8.0.9.0.0 release.

This chapter includes the following topics:

- [New Features](#)
- [Pre-installation Requirements](#)
- [Installing this Maintenance Level Release](#)
- [Bugs Fixed in this Release](#)
- [Known Issues or Limitations in this Release](#)

2.1 Features

The new features in this release and bug fixes and enhancements from the previous releases are as follows.

1. FR Y-14Q A1 to A9 Enhancements

- a. Introduced the Weighted Average Life of Loans – Summary Variable as part of Q1 2020 Regulatory Changes in the configuration.
- b. Modified the list of values for the segment variables Original commercially available credit bureau score or equivalent and Geography in FR Y-14Q A2 to be supported as part of Q1 2020 Regulatory Changes in the configuration.
- c. Supports any commercially available credit bureau or equivalent score instead of existing original **FICO** score.
- d. Supports Fair Value Write down amount for Available for Sale (AFS) accounts.
- e. Enhanced the design to support the back dated execution and the segment classification as part of the reporting layer. This classification uses refresh by partition feature of AAI to refresh the classification derived entities as part of the regulatory reporting run using the execution run surrogate key.
- f. Segregated reclassification and other data flow under the process **PRFD_USFED_FRY14QA_REG_PROCESS** (USFED Regulatory FR Y-14Q A Retail Process).

For more information on FR Y-14Q A, see the *Appendix 1* section in the [OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.9.0.0](#)

2. Data Transformation Performance Parameters

- a. Enabled the Degree of Parallelism (DOP) for the data transformation task by setting the appropriate parameters in the atomic schema **SETUP_MASTER** table.
- b. You can enable DOP by setting Y in V_COMPONENT_VALUE, where V_COMPONENT_CODE=DT_PARALLEL_ENABLE.
- c. The DOP value such as 4, 8, and so on, can be set in the V_COMPONENT_VALUE, where V_COMPONENT_CODE=DT_PARALLEL_DOP.

For detailed information on usage of the existing features, see the [OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.9.0.0](#).

For more information on the OFS AAI requirements, see the [OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.9.0.0 Readme](#).

2.2 Pre-installation Requirements

The prerequisite software that must be installed are as follows:

- Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) 8.0.9.0.0 (patch **30330054**) plus other prerequisite OFSAAI patches (see *Section 2.1 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) 8.0.9.2.0 (patch **31336111**) plus other prerequisite OFSDF patches (see *Section 2.1 Pre-installation Requirements* of the [OFSDF Installation Guide](#)) should be installed and configured in your machine (OHC Documentation Library).
- Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS AGILE RP US FED) 8.0.9.0.0 (patch **30557952**) or higher.
- Oracle Financial Services AgileREPORTER Application 8.0.9.0.0 (patch **30982178**) must be installed and configured.
- 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 the [OFS Analytical Applications Infrastructure Installation and Configuration Guide – Release 8.0.7.0.0](#).

2.3 How to Apply this Maintenance Level Release

For detailed instructions on installing this Maintenance Level (ML) Release, see the [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Installation Guide Release 8.0.9.6.0](#).

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

- [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Release Notes \(8.0.9.5.0\)](#)
- [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Release Notes \(8.0.9.4.0\)](#)
- [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Release Notes \(8.0.9.2.0\)](#)
- [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Release Notes \(8.0.9.1.0\)](#)
- [OFS Regulatory Reporting for US Federal Reserve \(OFS AGILE RP US FED\) Release Notes \(8.0.9.0.0\)](#)

2.4 Bugs Fixed in this Release

The fixed, enhanced, or modified bugs as part of OFS AGILE RP US FED Release 8.0.9.6.0 are as follows.

Bug Number	Bug Description	Change Comments
26781480	SCD ON DIM_VEHICLE_TYPE TO BE REMOVED OR INTRODUCED DIM_REG_VEHICLE_TYPE	Used the Standard Vehicle Type to compute the reporting measures for line items in FR Y-14Q A1 to A10.

Bug Number	Bug Description	Change Comments
26800000	INCOMPLETE LINEAGE/RULES FROM STAGE TO FACT FOR FR Y-14Q GEOGRAPHY-DIM_REG_REGION	Introduced a new FSI table for storing the mapping between Country or State with the Region Reporting Requirements of FR Y-14Q A1 to A10.
24819712	DATA FLOW MISSING IN REG REP USFED T2T/RULES	Configured the new data flow for FR Y-15 and FFIEC-009 reports.
29232715	FR Y-14Q: A9: FILTER ON DIM_REG_ACCOUNT_SEGMENT.V_REG_PROD_TYPE_DISPLAY_CD	Updated the seeded data for the Regulatory Account Segment Dimension to have accurate display codes and descriptions according to the instructions.
30013376	FR Y-14Q: A1 & A2: INCORRECT CONFIGURATION OF AUTO LEASES	Updated the FR Y-14Q, A1 and A2 to use the REG PROD CLASS from the FR Y-9C report.
28312936	FR Y-14Q: SCHEDULE A8 AND A9: COMMERCIAL INTERNAL RISK RATING IS NOT USED	Updated the FR Y-14Q, A1 to A10 to use the joining score from the account level instead of the FICO score from the account credit score details.
30597156	FCAS.N_INSTRUMENT_CATEGORY_CODE USAGE IN	Updated the new design of FFIEC-009 to not use theN_INSTRUMENT_CATEGORY_CD column.
30592183	FR Y-15: USAGE OF TABLE STG MERCHANT CARDS	Removed the Stage Merchant Card References from the MDRM to Product Processor mapping for FR Y-15 report.
31185166	STG_REPO_CONTRACTS - D_INDEMINIFIED_DATE VS F_INDEMNITY_IND	Updated the Stable Value File to sync up the lineage data elements.
30237675	FR Y-15: ISSUES RELATED TO FR Y-15	Updated the product netting coverage.
30320597	FFIEC-009: ISSUES RELATED TO REPORT FFIEC-009	Updated the new solution to use new FCT_REG_FUND_LEND_DETAILS table to build Derived entities. Sourcing data to the FCT_REG_FUND_LEND_DETAILS table is part of T2T and rules, which is scheduled to be delivered in the next release.
30400931	FR Y-14Q: A2 / A10: 'AGE' BANDING - MISSING INITIAL DISBURSEMENT DATE LOGIC	Used the origination date for computing the age on book lines in FR Y-14Q, A1 to A10.

Bug Number	Bug Description	Change Comments
31036951	FR Y-9C: GREATEST FUNCTION IN DEPOSITS MDRMS BUSINESS PROCESSOR	Introduced Contra Plug-ins for Handling GL Recon entries.
31750010	80912: FR Y-11, FR-2314: GREATEST FUNCTION AROUND UNREALIZED LOSS GAIN NOT REPORTING CONTRA GL PLUGS	Updated the Greatest of Value and Zero Function Condition for Unrealized Loss Gain in FR Y-11 and FR-2314.
31726737	80912: FR Y-9C: MUNICIPAL BOND REG INSTRUMENT CATEGORY TO BE CHANGED TO OTHER DEBT SECURITIES	Updated the Reg Instr Category to OTHDEBTSEC for Municipal Bonds in the seeded data.
31679239	ERL-6252: SVF CLARIFICATION ON STG_TRADING_ACCOUNT (FR Y-15: C)	Updated the Stable Value File to sync up the lineage data elements.
31789852	UNABLE TO EXPORT THE A10 XML FILE DUE TO BPADJ001 DATA INCONSISTENCY	Updated the configuration package to use the correct datatype for the Adjustment Description.
31762633	FR Y-9LP: SCHEDULE PC: LINE 9: INTERCOMPANY LOANS ARE NOT GETTING REPORTED	Added the Reg Prod Class ADBANASSSUB, ADNONBANASSO, and ADBANSUBHOLASSO to the MDRMs BHCP3602, BHCP3603, BHCP3604 respectively that are added in DID.
30868955	REGARDING FIN 41 NETTING IN FR Y-9C, FR Y-15 & FFIEC-031	Updated the Stable Value File to sync up the lineage data elements.
30854724	FR Y-15: SCH B: SECURITIES OUTSTANDING LINE ITEMS: CLARIFICATION REQUIRED ON INCLUSION LOGIC	Updated the configuration for Schedule B of of FR Y-15 using the standard product type Level 1 coupled with the Balance Sheet Category.
30909569	FR Y-15; NEW ISSUES IN 809 CONFIGURATIONS	Updated the Stable Value File to sync up the lineage data elements.
30818836	FFIEC-009: SCH C: PART I AND PART II: CONFIRMATION ON SOURCING OF CLAIM/MITIGANT INFORMATION	Standardized the FFIEC-009 report design using the latest metadata.
30849240	FR Y-15: CONSOLIDATED ISSUES	Completed the FR Y-15 report design standardization using the latest metadata.

Bug Number	Bug Description	Change Comments
31635178	80911: FR Y-9LP: REG PRODUCT CLASSIFICATIONS: ADNONBANASSO, ADBANASSSUB CORRECTIONS	Modified the Regulatory Product Class Rule 28: ADNONBANASSO, ADBANASSSUB to include the Legal Entity Ownership.
31599509	FR Y-15: FCT_ISSUED_INSTR_POSITIONS IS SHOWING IN THE SVF	Updated the Stable Value File to sync up the lineage data elements.
31596011	USAGE OF STG_PLACED_COLLATERAL IN SVF V/S LINEAGE	Updated the Stable Value File to sync up the lineage data elements.
31571247	CLARIFICATION ON USAGE OF STG_STANDARD_ACCT_HEAD IN SVF AND LINEAGE DOC	Updated the Stable Value File to sync up the lineage data elements.
31527942	FR Y-15A & FR Y-15B SOURCING CLARIFICATION - STG_NET_EXPOSURES	Updated the Stable Value File to sync up the lineage data elements.
31576581	RESTATEMENT ISSUES WITH RULES AND T2TS	Removed the latest record indicator filter from the adjustment or Text DE Datasets.
31595770	REPORTING OF HISTORICAL COST FOR FR Y-15: SCH B: MDRM CODE RISKM356	Used the Original Book Balance RCY for the MDRM RISKM356 in FR Y-15 report for Schedule B.
31598404	SVF AND LINEAGE COMPARISON FOR STAGE TABLES	Introduced the MDRM to Product Processor for FR-Y 15 Report to synchronize the lineage with Stable Value File (SVF).
31348788	FR Y-11, FR-2314: SCHEDULE BS-A: LOANS AND LEASE FINANCING RECEIVABLES: SUBCA017/BHCSA017	Added the Reg product classification code LOANSTASUBDIVUS to configure the MDRMs SUBCA017, BHCSA017.
31405837	80911: FR Y-9C: DEFD1740: FSI_REGREPORTING_PARAM JOIN FOR AR OVERRIDE COLUMN A HC-Q	Corrected the parameter name AR_OVERRIDE_COLA_HCQ in the dataset and it is in sync with the FSI_REGREPORTING_PARAM table.
31450418	FR Y-9C: 'LOANSTASUBDIVUS' REQUIRED TO BE ADDED IN BHDM3516 (HC-K) AND BHCKJ459(HC-L)	Added the LOANSTASUBDIVUS member code to the MDRMs BHDM3516 and BHCKJ459.

2.5 Known Issues or Limitations in this Release

The known issues or pending enhancements in this release are as follows:

- Net Exposures Mitigant Grain T2T will be made available in OFS REG REP US FED v80961.

- Collateral Allocation process is being validated for outlier scenarios and will be handled in OFS REG REP US FED v80961.
- Option to report based on CUSIP Netting is not available for FFIEC-009, Schedule C, Part 1 Column 17, will be part of OFS REG REP US FED v80961.
- Reporting of FFIEC-009, Schedule C, Part 1 Column 11 and 12, will be handled in OFS REG REP US FED v80961.

3 Hardware or Software Technology Stack Details

The hardware or software combinations required for OFS AGILE RP US FED 8.0.9.0.0 are available at [OFS Analytical Applications Technology Matrix](#).

4 Other Software Required

The AgileREPORTER Portal v**20.2.2-b135** and US Federal Reserve (US FED) Templates **FED_v1.23.0-b26_sign** is required for the OFS AGILE RP US FED application.

5 Licensing Information

For details on the third party software tool used, see the [OFSAA Licensing Information User Manual Release 8.0.9.0.0](#).

OFSAA Support

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

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