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Financial Services

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

Release 8.0.4.2.2

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Document Versioning

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03	November 16, 2017	Updated: Final version 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:

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- 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 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

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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 8.0.4.2.2. 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 8.0.4.2.0*

♦ *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.4.2.0*

♦ *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.

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

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack is a separately licensed product.

Patch **26945268** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.4.2.0 One-off Patch Release #2 (8.0.4.2.2) is cumulative of all enhancements and bug fixes done since v8.0.4.2.1 release.

This chapter includes the following topics:

- ♦ New Features
- ♦ Prerequisites
- ♦ How to Apply this One-off Patch Release?
- ♦ Post Installation Steps
- ♦ Post US FED Run Execution
- ♦ Deploying Lombard AgileREPORTER Package Configuration
- ♦ Bugs Fixed in This Release
- ♦ Known Issues

New Features

There are no new feature enhancements in this release.

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 8.0.4.2.0* from OHC Documentation Library.

For more information on the OFS AAI requirements, see *OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.4.1.0 Readme* in OHC Documentation Library.

Prerequisites

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

1. Minimum patch set required for Oracle Financial Services Regulatory Reporting for US Federal Reserve is (OFS REG REP US FED 8.0.4.2.0 Maintenance Level patch **26381621**)
2. AgileREPORTER version **1.15.6-b1293**
3. AgileREPORTER Templates version **ARforFED_v1.11.1.3**

How to Apply this One-off Patch Release?

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

1. Download the **`26945268_GENERIC.zip`** archive file from https://support.oracle.com/ for patch **26945268** 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 8.0.4.1.0*.

NOTE:	Ensure that the FICSERVER is up and running.

4. Execute **`unzip -a <name of the file to be unzipped>`**
   For example: **`unzip -a 26945268_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 15 minutes to complete in Oracle Test Labs.

Post Installation Steps

The post-installation steps required for this release are:

1. 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 8.0.4.1.0*.
2. 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 8.0.4.1.0*.

3. Execute all the batches to Re-save the Derived Entities EXCEPT the following batch:

- ♦ **`<<INFODOM>>_USFED_FRY2314_RSVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2314_RSVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2644_RESVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2900_RSVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2052A_RESAVEDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY14M_RESAVEPV`**

4. Execute ALL the view SQL scripts (available under **`OFS_REG_REP_USFED/Post_Scripts`** directory of the patch) in Atomic Schema:

5. Execute the following batch after the previous SQL script executions are completed:

- ♦ **`<<INFODOM>>_USFED_FRY2314_RSVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2314_RSVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2644_RESVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2900_RSVDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY2052A_RESAVEDEPV`**
- ♦ **`<INFODOM>>_USFED_FRY14M_RESAVEPV`**

Deploying Lombard AgileREPORTER Package Configuration

After saving the derived entities, proceed to deploy the product configuration on the Lombard AgileREPORTER using the **`OFSAA_REG_REP_USFED_80422.zip`** file bundled inside **`Config_Package`** directory (**`OFS_REG_REP_USFED\Config_Package\`**) of the installer.

To deploy Product Configuration on Lombard AgileREPORTER, see the *Lombard AgileREPORTER Installation Guide v1.15.5*.

List of Bugs Fixed in this Release

The Fixed, Enhanced, or Modified bugs as part of OFS REG REP US FED Release 8.0.4.2.2 is as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
26932428	FR 2314	SUBC1724-FILTER IS MISSING IN THE AGILE REPORTER DATABASE LOMBARD FILTERS	Filter additions for MDRM: SUBC1724.
26864449	FR 2314 / FR Y-11	REQUEST FOR CAPABILITY TO SOURCE CERTAIN LINES DIRECTLY FROM THE GL	Configuration is enhanced to allow General Ledger route of reporting for inter-company balances.

Bug Number	Report / Schedule	Bug Description	Change Comments
26883641	FR 2314 / FR Y-11	INCORRECT FILTER ON BANDS HIERARCHY FOR MDRM '1729' ACROSS FR2314/11/7N	Band codes used for BHCS1729 / SUBC1729 are updated.
26880724		ISSUE WITH INNER JOIN ON DIM_REP_LINE.N_REP_LINE_CD IN THE DEFD4006	JOIN condition changes for DIM_REP_LINE.N_REP_LINE_CD in DEFD4006.
26926975		LOGIC TO EXCLUDE INTER-COMPANY TRANSACTIONS MISSING	Enhancement of Derived Entity logic to exclude inter-company transactions.
26961154		BS: LINE ITEMS: DIM_ENTITY_TYPE FILTER HAS 'PBHC' VS 'BHC'	The updates are done.
26967387		ISSUES WITH CONDITIONS OR JOINS DELIVERED AS PART OF 8.0.4.2.1	The Join conditions are updated.
26780111		IN SOME OF THE BP'S CONDITION FCAS.N_EOP_BAL_RCY IS STILL REFERRED	The business processors are updated.
26794428	FR Y-9C	HC: ISSUES WITH DERHC002 FOR REVERSE REPO LINES	Investments in securities issued by subsidiaries are handled in the configuration. REVREPO is used instead of IRSPOTRREP to report Reverse Repo.
26861452		ISSUES ON NEWLY CREATED RULES RLFD_REG_INSTR_CLASS_004/006 IN 8042	Standard party type code 'CB' is excluded from rule for Corporate Bands.
26872121		HC-E: 662 BAND CODE HAS TO BE REMOVED FROM BHDMHK06	Band Code 662 is excluded in reporting of MDRM code BHDMHK06.
26886882		HC-Q: CONCERNS WITH DE DATASET INVOLVING FACT NETTABLE POOL IN INNER JOIN	FCT_NETTABLE_POOL JOIN changes to DS9HCQ03 - for Schedule HC Q.
26916497		HC-B: INCORRECT SEC TYPE CODE FILTER ON MEMO LINE 6	Filters from DIM_SEC_TYPE are used for MDRM's BHCKG348 to BHCKG375.
26794641		MISSING COUNTRY FILTER FOR MDRMS PART OF HC-N MEMO LINE 3	Enhanced Derived Entity to handle loans and leases extended to non-US addresses.
26897392		ISSUE RELATED TO JOIN WITH DIM_COUNTRY:DERHCB05,DERHCB06 (FRY-9C, HC-B)	Country filter condition changes for HC B and RC B schedules.

Bug Number	Report / Schedule	Bug Description	Change Comments
26939485	FR Y-9C	ISSUES RELATED TO RULES RGRLBD94 AND RGRLBD95	For Rule RGRLBD94: RRDF - Dim Residual Term to Maturity updated. Band Type used is 'BORREMMET' and Band Codes used are '704', '705', '706', and '707'. For Rule RGRLBD95: RRDF - Next Repricing Term updated. Band Type used is 'BORNXTRPR' and Band Codes used are '708', '709', '710', and '711'. Overlapping between difference of maturity_date and mis_date conditions is resolved. Now, the difference is handled in months instead of days.
26861360		INCORRECT FILTERS USED ON MDRMS 8782, 8783 ACROSS FRY-9C	Applicable Reg Instrument class codes are used instead of OTHDOMDEBSEC and OTHFORDEBSEC as these codes are no more available in seeded script.
26898441		DEFD1508 (USED FOR MDRM-2746: FRY-9C) ISSUE WITH LEFT OUTER JOIN ON DEFD1507	Mitigant Type filter is enhanced to exclude loans secured by commercial real estate.
26911688		LOGIC FOR REPORTING NET OF UNEARNED INCOME (BHCKB528)TO BE CHANGED (FRY-9C, HC)	Measure Reported for BHCKB528 is End of Period balance net of unearned income.
26861124		INCORRECT FILTER 'COLMBS' USED IN THE DATASETS DSRCB109, DSRHCB10	'COLLMBS' is used instead of 'COLMBS' to be in accordance with seeded scripts.
26898618		DUAL PATH REQUIRED TO REPORT 'UNUSED COMMITMENTS' (BHCKJ459: FRY-9C, HC-L)	Modification of configuration to loans and credit line (MDRM Code: BHCKJ459).
26750472		ADDITIONAL JOIN AND DID FILTER CONDITION FOR DSRHCE03 (FRY-9C, HC-E, LINE ITEM 1&2)	Additional Join and DID Filter condition are added.
26661250		BAND CODES NEED TO BE UPDATED FOR BHCK3197, 3296, 3298 (FRY-9C: HC-H)	The Band Codes are updated.

Bug Number	Report / Schedule	Bug Description	Change Comments
26714024	FR Y-9C	SCHEDULE HC-V OTHER ASSETS AND LIABILITIES	The schedule changes are updated.
26737407		HC-M: ADDITIONAL FILTERS REQUIRED FOR LINE ITEM 14B AND 14C	Additional filters are added.
26909354	FR Y-9C / FFIEC-031	FILTER VALUE FOR MDRM RCFDK146 TO BE OCPTS	The filter value is updated as OCPTS.
26941572	FR Y-9C / FR Y-9LP	DATA SOURCING RELATED CLARIFICATIONS	Consistency in usage of code values of DIM_PRODUCT.V_BALANCE_SHEET_ CATEGORY is ensured.
26896725	FR Y-9C / FR Y-11	'PASDTDUE' IS DEPRECATED BUT STILL USED FOR SOME LINE ITEMS	Removal of Accrual status code 'PAST DUE' from configuration package.
26921854	FR Y-9LP	PC-B: ISSUES RELATED TO BHCP0543 AND BHCP3609	Derived Entity logic incorporated to provide capability of dual reporting, that is, via account level and GL level balances.
26810716	FR 2052A	HANLDING OF MATURITY AMOUNT FOR OW8	Maturity amount field for OW8 now reports the final maturity obligation for instruments issued at discount.
26544900		DATASET JOIN CHANGE FOR PERFORMANCE RELATED ISSUE IN DSUS007, DSUS049, DSUS039	Datasets DSUS007, DSUS049, and DSUS039 are modified to enhance performance.
26265663		MULTIPLICATION OF RECORDS IN PID I.O.6 & O.O.19	I.O.6 and O.O.19 are reported without any duplication of Multiple Granularity Records.
26492403		FOR S.I.19 THE INTERNAL COUNTER PARTY IS BEING DERIVED FROM FCAS	MLE of the Entity to which account belongs to is reported as Internal Counterparty in S.I.19.
26362193		TRAILING SPACE IN SEEDED DATA OF DIM_RESULT_BUCKET	The seeded data is updated to remove trailing spaces.
26593876		DE'S CONVERTING COLLATERAL VALUES FROM NULL TO 0	The Des are updated.
26937586	FR Y-14Q	A2 AUTO LOANS: PERCENT LOSS SEVERITY (3 MONTH LAGGED)	This three month lagging is resolved.
26582897		B2: MUNICIPAL BOND, COVERED BOND AND SOVERIGN BOND.	Rule is enhanced to include Municipal Corporations and Corporates as Issuers.
26865984		AUTO LOANS SCHEDULE: INCORRECT	Business Processor added to get values

Bug Number	Report / Schedule	Bug Description	Change Comments
	FR Y-14Q	MEASURE ON PD, LGD, ELGD, RWA	of PD, LGD, ELGD, & RWA values for 14Q AUTO LOANS
26635517		EDIT CHECKS REQUIRED FOR 14Q A10	Edit checks for FRY14Q A10 available in Run Execution.
26710012		A2 AUTO LOANS: CUSTOMER REGION SEGMENTATION	State code for Virginia updated to be sync with the standard values.
26819186		INCORRECT BP LOGIC BPUSAU19 USED FOR FR Y 14Q SCHEDULE A 2	BP definition updated to include accounts part of loss mitigation programme.
26859574		A2 AUTO LOAN SCHEDULE: GROSS CONTRACTUAL CHARGE OFFS AND BANKRUPTCY CHARGE	BP definition updated to include accounts charged off in reporting month and Null values are being handled.
26904441		RRS_CAP1: A2 AUTO LOANS: UNPAID PRINCIPAL BALANCE AT CHARGE-OFF	BP definition updated to report outstanding principal balance instead of Principal Write off amount.
26933173		A2 AUTO LOANS: DELINQUENCY BANDS GROUPING	Enhanced 14Q A2 schedule for inclusion Delinquency Bands.
27008809		BPUSAU03 EXPRESSION REQUIRE CHANGES TO HANDLE AVERAGE VALUE (REPORT:14Q, SCH:A2)	BP Definition enhanced to report average balance instead of maximum balance.
26947995		ISSUE IN RULE RGRLHCC18_10 TO MAP CHACARD FROM CONCREDCARD AND LOCCARD	The Rule is updated.
26986329		B2: MISMATCH IN DIM_REG_CASH_FLOW_HEDGE_TYPE VS REG INSTRUCTIONS	The mismatch is resolved.
27000300		B2: MISMATCH IN SEEDED DIMENSION VS DERIVED ENTRY LOGIC	The mismatch is resolved.
26741100	FFIEC-031	FFIEC-31 RCO: ISSUES	Foreign deposits are excluded from the Memo 1 line item.
26875503	FR 2314	BS-M: MAPPING IS MISSING FOR "TRADING ASSETS - DERIVATIVE" IN RGRLHCC9_2	Rule for 'Trading Assets - Derivatives' in DIM_TRADING_ACCT_BOOK_TYPE is made available as part of Run Execution.
26883665	Rules	RGRLBD94, RGRLBD95 ARE HAVING OVERLAPPING CONDITIONS AND DUPLICATE CASE STAEMENTS	Rules RGRLBD94 and RGRLBD95 are enhanced to include maturity_date conditions.

Bug Number	Report / Schedule	Bug Description	Change Comments
26896564	Rules	QUERIES ON NEW BAND RULES RGRLBD92 AND RGRLBD93	Rules RGRLBD92 and RGRLBD93 are enhanced to include band_type 'INVDEBSEC'.
26794718	Rules	RULES FOR ORIGINAL TERM AND REG CHANNEL NOT AVAILABLE	Reclassification rules for Original term band and DIM REG CHANNEL are made available as part of Run Execution.
26879126	FR Y-14Q	A2: 'BPQAIN03' REQUIRE CHANGES TO HANDLE NULL CONDITIONS AROUND AMOUNT COLUMNS	BP definition updated to handle Null values.
25189983	All Reports	HANDLING MULTIPLE LOADS FOR MULTIPLE REPORTS IN FACT_COMMON_ACCOUNT_SUMMARY	This enhancement is completed.
26843888	FR Y-7N	BS-M: USAGE OF N_OUTSTANDING_PRINCIPAL_BAL FROM THE FCT_IFRS_ACCOUNT_SUMMARY	Outstanding principal balance in reporting currency is sourced from FCT_REG_ACCOUNT_SUMMARY instead of IFRS_ACCOUNT_SUMMARY.
26924557	Internal	DATSET DSRGR121 TO BE MODIFIED TO INCLUDE F_LATEST_RECORD_INDICATOR	DATSET DSRGR121 enhanced TO INCLUDE F_LATEST_RECORD_INDICATOR.
26962780	Internal	RESAVE/REFRESH BATCHES FOR 009 / 009A	RESAVE/REFRESH BATCHES inclusion for 009 / 009A.
25383927	Integration	INTEGRATION ISSUES WITH BASEL AND RRS	The integration process is updated and resolved.
26024538	Integration	METADATA CODES WHICH GOT CLASHED BETWEEN USFED AND RBI	The codes are updated.
26961738	FS APPS	$RUNSK FILTER MISSING IN REGULATORY ACCOUNT SEGMENT T2TS	The filter is updated.
27016065	Seeded Data	REG INSTRUMENT CLASSIFICATION RULE FOR "MUTFU"- INCOMPLETE SOURCE DESCRIPTION	The classification rule is updated.
27049772	Doc Bug	WRONG BATCH NAME MENTIONED IN 80421 INSTALLATION MANUAL POST INSTALLATION STEP	The Batch names are updated and verified.

Known Issues / Limitations

The **<D_UPB_CO>** tag in the XML submission report in **FR Y-14Q A2** Schedule results **NULL** if there is no write-off for accounts in the month prior to the reporting month.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.4.2.0 are available at OTN Tech Stack.

Licensing Information

For details on the third party software tool used, see O*FSAA Licensing Information User Manual Release 8.0.4.0.0* available in the OHC Documentation Library.

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