

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

Release 8.0.4.1.0

Change Log for **FRY-9C**

July 2017



DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
1.0	Created: July 2017	Document contents are categorized to appropriate sections and structured considering all the 8.0.4.1.0 features.
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1 Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Change Log

This document introduces the change log between previous version (80400) and current released version (80410) of Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS REG REP USFED).

The following changes are applicable for the FR Y-9C report.

1.1 Schedule Changes

Sl. No.	Schedule Code	Schedule Description	Type of Change	Change Description
1	HC	Consolidated Balance Sheet	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
2	HC-B	Securities	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
3	HC-C	Loans and Lease Financing Receivables	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI), Small Business and Small Farms related changes, Troubled Debt Restructured flag changes
4	HC-D	Trading Assets and Liabilities	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
5	HC-E	Deposit Liabilities	Modified	Deposit Type Filter changes to Handle EMPTY CONDITION
6	HC-F	Other Assets	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
7	HC-G	Other Liabilities	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
8	HC-I	Insurance-Related Underwriting Activities (Including Reinsurance)	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
9	HC-L	Derivatives and Off-Balance-Sheet Items	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
10	HC-M	Memoranda	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
11	HC-N	Past Due and Nonaccrual Loans, Leases, and Other Assets	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
12	HC-P	1–4 Family Residential Mortgage Banking Activities in Domestic Offices	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
13	HC-Q	Assets and Liabilities Measured at Fair Value on a Recurring Basis	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
14	HC-R-Part-I	Regulatory Capital Components and Ratios	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
15	HC-R-Part-II	Risk-Weighted Assets	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
16	HI	Consolidated Income Statement	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
17	HI-A	Changes in Holding Company Equity Capital	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
18	HI-B	Charge-Offs and Recoveries on Loans and Leases and Changes in Allowance for Loan and Lease Losses	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)
19	HI-C	Disaggregated Data on the Allowance for Loan and Lease Losses	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI)

1.2 Derived Entity Changes

Sl. No.	Schedule Code	Derived Entity Name	Schedule Description	Type of Change	Change Description
1	HC	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
3	HC-B	DERHCB15	DE - Securities - Schedule HC-B15	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
4	HC-B	DERHCB14	DE - Securities - Schedule HC-B14	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
5	HC-B	DERHCB01	DE - Securities - Schedule HC-B1	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
6	HC-B	DERHCB13	DE - Securities - Schedule HC-B13	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
7	HC-C	DERCC008	DE - Outstanding Credit Card Fees and Charges	Modified	Small Business and Small Farms related changes
8	HC-C	DERHCC01	DE - Loan and Lease Financing Receivables - HCC1	Modified	Troubled Debt Restructured flag changes
9	HC-D	DEHCD002	DE - HC-D - Securities	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
10	HC-D	DEHCD003	DE - HC-D - Securities - Memo	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
11	HC-E	DERHCE03	DE - Deposit Liabilities - Schedule HC-E	Modified	Deposit Type Filter changes to handle EMPTY CONDITION
12	HC-F	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001

SI. No.	Schedule Code	Derived Entity Name	Schedule Description	Type of Change	Change Description
13	HC-G	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
14	HC-I	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
15	HC-L	DERHCL08	DE - Derivatives and Off-Balance-Sheet Items-HC-L6	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
16	HC-M	DERHCM01	DE - Schedule HC-M - Memoranda	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
17	HC-M	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
18	HC-N	DERHCN01	DE - Past Due Nonaccr Loans Leases Other Assets	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
19	HC-P	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
20	HC-Q	DE9HCQ01	DE - HCQ Fair Value Amount	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
21	HC-R-Part-I	DEHCR101	DE - FRY9C- HCR1- Regulatory Capital	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG032=>HIUSC003
22	HC-R-Part-II	DEBRCR25	DE - Off Balance Sheet Items	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004
23	HC-R-Part-II	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001

Sl. No.	Schedule Code	Derived Entity Name	Schedule Description	Type of Change	Change Description
24	HC-R-Part-II	DEHCR023	DE - Memo-OTC Derivative-Interest Rate	Modified	Filter Code correction
25	HC-R-Part-II	DEBR019	DE - Other Assets By Risk Weight Not Trading Book	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
26	HC-R-Part-II	DEHCR001	DE - Balance Sheet Asset Categories	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
27	HC-R-Part-II	DEBR024	DE - BS Securitization Trading Asset - FRMRE	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
28	HC-R-Part-II	DEBR021	DE - Other Assets By Risk Weight Trading Book	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004 HIREG100=>HIUSC007
29	HC-R-Part-II	DEBR026	DE - Off BS Cleared Derivatives Items	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): HIREG101=>HIUSC004
30	HI	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
31	HI-A	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
32	HI-B	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
33	HI-C	DEREG001	DE - Management Reporting for EOP	Modified	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001

1.3 Metadata Changes

SI. No.	Metadata Code	Metadata Description	Metadata Type	Type of Change	Schedule Code	Change Description
1	HIUSC003	Capital Comp Group Hierarchy-US	Hierarchy	Added	HC-R-Part-I	Metadata Integration changes across REG REP Applications (USFED & RBI)
2	HIUSC004	Derivative Type Code Hierarchy-US	Hierarchy	Added	HC-N, HC-Q, HC-R-Part-II, HC-M, HC-B, HC-D, HC-L	Metadata Integration changes across REG REP Applications (USFED & RBI)
3	HIUSC007	Risk Factor type code Hierarchy-US	Hierarchy	Added	HC-N, HC-Q, HC-R-Part-II, HC-M, HC-B, HC-D, HC-L	Metadata Integration changes across REG REP Applications (USFED & RBI)
4	HIREG032	Capital Comp Group Hierarchy	Hierarchy	Deleted	HC-R-Part-I	Metadata Integration changes across REG REP Applications (USFED & RBI)
5	HIREG100	Risk Factor type code Hierarchy	Hierarchy	Deleted	HC-N, HC-Q, HC-R-Part-II, HC-M, HC-B, HC-D, HC-L	Metadata Integration changes across REG REP Applications (USFED & RBI)
6	HIREG101	Derivative Type Code Hierarchy	Hierarchy	Deleted	HC-N, HC-Q, HC-R-Part-II, HC-B, HC-D, HC-L	Metadata Integration changes across REG REP Applications (USFED & RBI)
7	HIQRTR27	Issuer Country Hierarchy	Hierarchy	Modified	HC-R-Part-II	Metadata sync-up
8	HIREG065	Regulatory Product Classification Hierarchy	Hierarchy	Modified	HC-R-Part-II	Filter Condition changes
9	HIRHCB03	Securitized Product code Hierarchy	Hierarchy	Modified	HC-R-Part-II	Metadata sync-up
10	HIRHCE01	Deposit Type Hierarchy	Hierarchy	Modified	HC-E	Deposit Type Filter changes to handle EMPTY CONDITION
11	BPHI0001	BP - Total holding company equity capital	Business Process	Modified	HI-A	Metadata Integration changes across REG REP Applications (USFED & RBI): DEREG001 now uses Dataset Code DSUSC001
12	DSRCC008	DS - Outstanding Credit Card Fees and Charges	Dataset	Modified	HC-C	Enhancement for Small Business Logic
13	DSREG001	DS - Management Reporting for EOP	Dataset	Deleted	HC-C	Metadata Integration changes across REG REP Applications (USFED & RBI)
14	DSUSC001	DS - Management Reporting for EOP-US	Dataset	Added	HC-C	Metadata Integration changes across REG REP Applications (USFED & RBI)

1.4 Rule Changes

SI. No.	Rule Name	Short Description	Type of Change	Change Description
1	RGRLBD05	RRDF - Next Re-Pricing Band Skey Assignment - in Months	Modified	Loan Maturity Banding Issues related changes
2	RGRLBD05	RRDF - Next Re-Pricing Band Skey Assignment - in Months	Modified	Loan Maturity Banding Issues related changes
3	RGRLBD06	RRDF - Next Re-Pricing Band Skey Assignment - in Years	Modified	Loan Maturity Banding Issues related changes
4	RGRLBD07	RRDF - Next Re-Pricing Band Skey Assignment - Greater than 15 Years	Modified	Loan Maturity Banding Issues related changes
5	RGRLBD14	RRDF - Principal Amount Band Skey Assignment for Reg Account Summary	Modified	Small Business Loan Identification related changes
6	RGRLBD14_1	RRDF - Principal Amount Band Skey Assignment for Reg Account Summary - Sanctioned Limit	Modified	Small Business Loan Identification related changes
7	RGRLBD14_2	RRDF - Principal Amount Band Skey Assignment for Reg Account Summary - Credit Line	Modified	Small Business Loan Identification related changes
8	RGRLBD14_3	RRDF - Principal Amount Band Skey Assignment for Reg Account Summary - Credit Line - EOP	Modified	Small Business Loan Identification related changes
9	RGRLRGP02_2	RRDF - Reg Product Classification - Balances due from and to related institutions	Modified	Reclassification Rule mapping changes
10	RGRLRGP02_4	RRDF - Reg Product Classification - Currency and Coins Balances from depository Insitutions	Modified	Reclassification Rule mapping changes
11	RGRLRGP10	RRDF - Reg Product Classification - Loans to depository institutions and acceptances of other banks	Modified	Regulatory_Product_Classification_Hierarchy filter Limitations related changes

1.5 Data Element Changes

SI. No.	Report Code	Schedule Code	Data Element Table	Data Element Column	Type of Change
1	FRY-9C	HC-B	FCT_REG_TRANSACTION_SUMMARY	N_RUN_SKEY	Deleted
2	FRY-9C	HC-C	FCT_CARDS_SUMMARY	N_MIS_DATE_SKEY	Deleted
3	FRY-9C	HC-C	FCT_CARDS_SUMMARY	N_RUN_SKEY	Deleted
4	FRY-9C	HC-C	FCT_CARDS_SUMMARY	V_CORP_ID	Deleted
5	FRY-9C	HC-C	STG_CARDS	N_CARD_NUMBER	Deleted
6	FRY-9C	HC-C	STG_CARDS	N_ORIG_CREDIT_LIMIT	Deleted
7	FRY-9C	HC-C	STG_CARDS_MASTER	F_CARD_CLASS_INDICATOR	Deleted
8	FRY-9C	HC-C	STG_CARDS_MASTER	FIC_MIS_DATE	Deleted
9	FRY-9C	HC-C	STG_CARDS_MASTER	N_CARD_NUMBER	Deleted
10	FRY-9C	HC-C	STG_CARDS_MASTER	V_CORP_ID	Deleted

Sl. No.	Report Code	Schedule Code	Data Element Table	Data Element Column	Type of Change
11	FRY-9C	HC-C	STG_CREDIT_LINE_DETAILS	FIC_MIS_DATE	Deleted
12	FRY-9C	HC-C	STG_CREDIT_LINE_DETAILS	N_LINE_AMOUNT	Deleted
13	FRY-9C	HC-C	STG_CREDIT_LINE_DETAILS	V_CREDIT_LINE_CODE	Deleted
14	FRY-9C	HC-C	STG_CREDIT_LINE_MASTER	FIC_MIS_DATE	Deleted
15	FRY-9C	HC-C	STG_CREDIT_LINE_MASTER	V_CREDIT_LINE_CODE	Deleted
16	FRY-9C	HC-C	STG_LEASES_CONTRACTS	N_SANCTIONED_LIMIT	Deleted
17	FRY-9C	HC-C	STG_LEASES_CONTRACTS	V_LINE_CODE	Deleted
18	FRY-9C	HC-C	STG_LOAN_CONTRACTS	N_SANCTIONED_LIMIT	Deleted
19	FRY-9C	HC-C	STG_LOAN_CONTRACTS	V_LINE_CODE	Deleted
20	FRY-9C	HC-C	STG_OD_ACCOUNTS	N_SANCTIONED_LIMIT	Deleted
21	FRY-9C	HC-C	STG_OD_ACCOUNTS	V_LINE_NUMBER	Deleted
22	FRY-9C	HC-K	FSI_CAL_MIS_DATE_MAP	D_CALENDAR_DATE	Added
23	FRY-9C	HC-K	FSI_CAL_MIS_DATE_MAP	D_MIS_DATE	Added
24	FRY-9C	HI	FSI_EXCHANGE_RATES	FIC_MIS_DATE	Added
25	FRY-9C	HI	FSI_EXCHANGE_RATES	N_EXCHANGE_RATE	Added
26	FRY-9C	HI	FSI_EXCHANGE_RATES	V_FROM_CCY_CODE	Added
27	FRY-9C	HI	STG_GL_DATA	N_MOVEMENT_MTD_ACY	Added
28	FRY-9C	HI	FCT_MGMT_REPORTING	N_MOVEMENT_RCY	Deleted
29	FRY-9C	HI-A	STG_GL_DATA	N_MOVEMENT_MTD_ACY	Added
30	FRY-9C	HI-A	FCT_MGMT_REPORTING	N_MOVEMENT_RCY	Deleted
31	FRY-9C	HI-B	STG_GL_DATA	N_MOVEMENT_MTD_ACY	Added
32	FRY-9C	HI-B	FCT_MGMT_REPORTING	N_MOVEMENT_RCY	Deleted



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