

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

Release 8.0.4.2.0

Change Log for **FR 2314**

September 2017

ORACLE[®]
Financial Services

DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
1.0	Created: September 2017	Document contents are categorized to appropriate sections and structured considering all the 8.0.4.2.0 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 (80411) and current released version (80420) of Oracle Financial Services Regulatory Reporting for US Federal Reserve (OFS REG REP USFED).

The following changes are applicable for the FR 2314 report.

1.1 Schedule Changes

SI. No.	Schedule Code	Schedule Description	Type of Change	Change Description
1	BS	Balance Sheet	Modified	Hierarchy and Measure are changed
2	BS-A	Loans and Lease Financing Receivables	Modified	Dimension attributes are changed.
3	BS-M	Memoranda	Modified	DID is updated as per design.
4	IS-A	Changes in Equity Capital	Modified	Moved dataset SUBI4598 to Reporting line.
5	IS-B	Changes in Allowance for Loan and Lease Losses	Modified	Joins in dataset DSRIBD07 are changed.

1.2 MDRM Changes

SI. No.	Schedule Code	MDRM Code	Type of Change
1	BS	SUBC2122	Deleted
2	BS	SUBC0010	Modified
3	BS	SUBC1729	Modified
4	BS	SUBC3230	Modified
5	BS	SUBC3411	Modified
6	BS	SUBC3415	Modified
7	BS	SUBC3450	Modified
8	BS	SUBC3545	Modified
9	BS	SUBC3548	Modified
10	BS	SUBC3817	Modified
11	BS	SUBC3826	Modified
12	BS	SUBC3829	Modified
13	BS	SUBCA013	Modified
14	BS	SUBCA014	Modified
15	BS	SUBCA015	Modified
16	BS	SUBCA098	Modified
17	BS	SUBCA099	Modified

SI. No.	Schedule Code	MDRM Code	Type of Change
18	BS	SUBCC378	Modified
19	BS	SUBCC379	Modified
20	BS	SUBCF033	Modified
21	BS	SUBC1754	Modified
22	BS	SUBC1773	Modified
23	BS	SUBC2150	Modified
24	BS	SUBCC380	Modified
25	BS	SUBCF819	Modified
26	BS	SUBCF820	Modified
27	BS-A	SUBC1406	Modified
28	BS-A	SUBC1407	Modified
29	BS-A	SUBC1410	Modified
30	BS-A	SUBC1975	Modified
31	BS-A	SUBC3622	Modified
32	BS-A	SUBC3623	Modified
33	BS-A	SUBCA017	Modified
34	BS-A	SUBCF230	Modified

SI. No.	Schedule Code	MDRM Code	Type of Change
35	BS-A	SUBCF231	Modified
36	BS-A	SUBCF232	Modified
37	BS-A	SUBCJ979	Modified
38	BS-M	SUBC0069	Modified
39	BS-M	SUBC0073	Modified
40	BS-M	SUBC0074	Modified
41	BS-M	SUBC0091	Modified
42	BS-M	SUBC2200	Modified
43	BS-M	SUBC5468	Modified
44	BS-M	SUBC5469	Modified
45	BS-M	SUBC5470	Modified
46	BS-M	SUBC5477	Modified

SI. No.	Schedule Code	MDRM Code	Type of Change
47	BS-M	SUBCA023	Modified
48	BS-M	SUBCA026	Modified
49	BS-M	SUBCA210	Modified
50	BS-M	SUBCC381	Modified
51	BS-M	SUBCF639	Modified
52	BS-M	SUBCF640	Modified
53	BS-M	SUBCG208	Modified
54	IS-A	SUBI4598	Modified
55	List	FEDFR2314P003R0030C0020	Added
56	List	FEDFR2314P003R0040C0020	Added
57	List	FEDFR2314P003R0050C0020	Added
58	List	SUBC2013	Added

1.3 Derived Entity Changes

SI. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
1	BS	DE11BS01	DE - BS-Common Account Summary	Modified	Measure "Undrawn Amount RCY-FRAS" and Hierarchy "DIM ORG STRU COUNTRY ID" are added. Hierarchy Reg Product Classification is removed. Load Run ID Join and Left Outer Join of Bands and Reg Instrument Class are added.
2	BS	DE11BS04	DE - BS-Fixed Assets	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added.
3	BS	DE11BS07	DE - 11-BS-IFRS-Mgmt	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added.
4	BS	DE11BS08	DE - 11-BS-IFRS-Mgmt-Borrowings	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added.
5	BS-A	DEBSA002	DE - BS-A Common Acct Summary	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added.
6	BS-M	DEBSM008	DE - 2314- BS-M IFRS Acct Summary	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added. Delinquency band is replaced with 701, 702, and 703.
7	BS-M	DEBSM010	DE - BS-M IFRS Acct Summary Unequal	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added. IFRS is left joined and new Join of DIM_ACCRUA is added.
8	BS-M	DEBSM011	DE - 2314- BS-M Common Acct Summary Unequal	Modified	EOP balance is moved to FCT REG ACCOUNT. "HIR - Depository Ins Flag Party", "DIM ORG STRU COUNTRY ID", and "Standard Party Type Hierarchy" are added. DIM_ISSUER is changed to DIM_PARTY. DIM_ISSUER DIM_CUSTOMER is removed. DIM_PARTY, FSI_PARTY_STD_PARTY_MAP, and DIM_BOOLEAN flag are joined in dataset.

SI. No.	Schedule Code	Derived Entity Code	Derived Entity Description	Type of Change	Change Description
9	BS-M	DEBSM014	DE - BS-M Asset Held Trading Acct	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" is added.
10	BS	DEFRBS03	DE - FRBS-IFRS Account Summary	Modified	Notional Amount RCY is replaced with Notional Principal RCY-FRAS. IFRS Fair Value RCY - Boolean Flag and Balance Sheet Category Hierarchy is removed. Hierarchy "DIM ORG STRU COUNTRY ID" is added. FCT_IFRS_ACCOUNT_SUMMARY is left joined.
11	BS	DEFRBS05	DE - Borrowed Money Affiliated Party	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" and entity type are added. DIM_ISSUER is replaced with DIM_CUSTOMER. DIM_ORG_STRUCTURE alias and DIM_ENTITY_TYPE are added.
12	BS-M	DEPCB005	DE - PC-B -Deposits Borrowings Unequal	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" and "Standard Party Type Hierarchy" are added. DIM_ISSUER.V_ISSUER_CODE <> DIM_ORG_STRUCTURE.V_ENTITY_CODE is changed to DIM_CUSTOMER.V_D_CUST_REF_CODE <> DIM_ORG_STRUCTURE.V_PARTY_ID in DATASET. DIM_ISSUER is removed. DIM_BANDS and DIM_STANDARD_PARTY_TYPE, DIM_CUSTOMER are added.
13	BS	DEPCB007	DE - PC-B -Common Account Summary Equal	Modified	Hierarchy "DIM ORG STRU COUNTRY ID" and entity type are added. FCT_LEGAL_ENTITY_DETAILS is removed.
14	IS-A	DERIAD01	DE - Management Reporting RI-A EOPY	Modified	DIM_RUN subquery is removed.
15	IS-B	DERIAD01	DE - Management Reporting RI-A EOPY	Modified	DIM_RUN subquery is removed.
16	IS-A	DERISA01	DE - IS A MGMT REPORTING EOP	Modified	Moved dataset SUBI4598 from FCT_CAP_INSTR_TXNS to Reporting line.

1.4 Rule Changes

SI. No.	Rule Name	Rule Description	Schedule Code	Type of Change
1	RGRLBD26_1	RRDF - DPD Band Skey Assignment - OR Criteria - FRAS	BS-A	Modified
2	RGRLHCC12	RRDF - Reg Instrument Reclassification-2	BS-M	Deleted
3	RGRLRGP11	RRDF - Reg Product Classification - Loans to Individuals	BS-A	Modified
4	RGRLRGP14	RRDF - Reg Product Classification - Lease Financing Receivables	BS-A	Modified
5	RGRLRGP14	RRDF - Reg Product Classification - Lease Financing Receivables	BS-M	Modified
6	RGRLRGP15_1	RRDF - Reg Product Classification - Loans to Finance CRE - Construction	BS	Modified
7	RL14M_118	Loan Serviced Reg and Prod Type	BS	Added
8	RLFD_REG_INSTR_CLASS_004	Reg US Reg Instrument Class 004 - Spot IR STD Party Type	BS-M	Added
9	RLFD_REG_INSTR_CLASS_005	Reg US Reg Instrument Class 005 - Spot IR US Government	BS-M	Added
10	RLFD_REG_INSTR_CLASS_008	Reg US Reg Instrument Class 008 - Instrument Type	BS-A	Added

SI. No.	Rule Name	Rule Description	Schedule Code	Type of Change
11	RLFD_REG_INSTR_CLASS_008	Reg US Reg Instrument Class 008 - Instrument Type	BS-M	Added



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