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Financial Services

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

Release 8.0.5.0.3

Document Versioning

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02	February 07, 2018	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:

- 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 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

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.

Related Documents

This section identifies additional documents related to OFS REG REP US FED Application 8.0.5.0.3. 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 8.0.5.0.0*

♦ *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.5.0.0*

♦ *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.

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

Patch **27375929** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.5.0.0 One-off Patch Release #3 (8.0.5.0.3) is cumulative of all enhancements and bug fixes done since v8.0.5.0.0 release.

This chapter includes the following topics:

- ♦ New Features
- ♦ Prerequisites
- ♦ How to Apply this One-off Patch Release?
- ♦ Post Installation Steps
- ♦ Deploying Lombard AgileREPORTER Package Configuration
- ♦ 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 8.0.5.0.0* from OHC Documentation Library.

For more information on the OFS AAI requirements, see *OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.5.0.0 Readme* in OHC Documentation Library.

Prerequisites

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

1. OFS REG REP US FED 8.0.5.0.2 Interim Release patch **27322419**

2. AgileREPORTER version **1.15.6-b1293**

3. AgileREPORTER Templates version **ARforFED_v1.12.1.3**

4. The following columns are required for FR Y-9C (HC-M, MDRM Code: BHCKJ461) and not part of this release. These columns must be manually added in the ATOMIC SCHEMA. Planned to be included in FSDF 8.0.6.0.0 release.

Physical Table Name	Column Name	Logical Name	Data Type	Domain	Null Allowed?	PK	FK	Column Comments
STG_INVESTMENTS	F_ACQ_FRM_FAILED_INS_DEP	Acquired From Failed Insured Depository Institutions	CHAR(1)	Flag	Yes	No		Indicates if particular asset is acquired from failed depository institution of FDIC. List of values are Y and N.
STG_INVESTMENTS	V_LOSS_SHARE_AGREEMENT_CODE	Loss Share Agreement Code	VARCHAR2 (20)	Code_Alphanumeric _Long	Yes	No	No	Indicates Unique reference to the loss sharing agreement that particular Other Real Estate Owned (OREO) asset is subjected to.

5. The following T2T mappings must be done manually:

T2T_ NAME	TARGET_TABLE	TARGET_COLUMN	SOURCE_TABLE	SOURCE_COLUMN	Delta Join
T2T_STG_ INVESTMENTS _CAS	FCT_COMMON_ ACCOUNT_ SUMMARY	F_ACQ_FRM_ FAILED_INS_DEP	STG_ INVESTMENTS	F_ACQ_FRM_ FAILED_INS_DEP	--
T2T_STG_ INVESTMENTS _CAS	FCT_COMMON_ ACCOUNT_ SUMMARY	N_LOSS_SHARE_ AGREEMENT_ SKEY	EXPRESSION	COALESCE (DIM_LOSS_SHARE_AG REEMENT.N_LOSS_SH ARE_AGREEMENT_SKE Y,NVL2(STG_INVESTME NTS.V_LOSS_SHARE_A GREEMENT_CODE,- 1,0))	LEFT OUTER JOIN DIM_LOSS_SHARE_AGREEMENT ON STG_INVESTMENTS.V_LOSS_SHARE_AGREEMENT _CODE = DIM_LOSS_SHARE_AGREEMENT.V_LOSS_SHARE_ AGREEMENT_CODE AND DIM_LOSS_SHARE_AGREEMENT.F_LATEST_RECO RD_INDICATOR = 'Y'

How to Apply this One-off Patch Release?

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

1. Download the `27375929_GENERIC.zip` archive file from https://support.oracle.com/ for patch **27375929** 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 8.0.5.0.0*.

> **NOTE:** Ensure that the FICSERVER is up and running.

4. Execute unzip -a <name of the file to be unzipped>
    For example: `unzip -a 27375929_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 8.0.5.0.0*.
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 8.0.5.0.0*.
3. Execute all the batches to Re-save the Derived Entities EXCEPT the following batches:
   - **<<INFODOM>>_USFED_FRY2314_RSVDEPV**
   - **<<INFODOM>>_USFED_FR2644_RESAVEDE**
   - **<<INFODOM>>_USFED_FRY2644_RESVDEPV**
   - **<<INFODOM>>_USFED_FRY2900_RSVDEPV**
   - **<<INFODOM>>_USFED_FRY2052A_RESAVEDEPV**
   - **<<INFODOM>>_USFED_FRY14M_RESAVEPV**

> **NOTE:** For FR 2644 report, kindly execute the Re-save batches with the following batch ID:
> **<<INFODOM>>_USFED_FR2644_RESAVEDE**

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 batches after the previous SQL script executions are completed:

  ♦ **<<INFODOM>>_USFED_FRY2314_RSVDEPV**

  ♦ **<<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_80500.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*.

Bugs Fixed in this Release

The Fixed, Enhanced, or Modified bugs as part of OFS REG REP US FED Release 8.0.5.0.3 are as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
27443237	FR 2314, FR Y-11	ISSUES WITH THE LOMBARD RETRIEVE:DUPLICATE RECORDS IN MDRM A013	Regulatory product classification dimension filter values updated. 'CONLOANOTHLOAN' filter value added.
27413295		DERIAD01 JOIN CONDITION ISSUE (IS-A1, IS-B1)	Enhanced the configuration to achieve the expected results.
27402175	FR 2314, FR Y-11	BS.21 LINE ITEM DE HAS A FILTER ON THE CREDIT LINE SKEY	Dataset configuration updated to be consistent with the respective T2T.
27262670		NEGATIVE BALANCES IN BS.16, BS.M.13.A, BS.M.13.B, BS.M.13.C	Configuration enhanced to facilitate reporting of excess payments arising out of loans and cards.
27210612		POTENTIAL DE REFRESH PERFORMANCE ISSUE	Applicable filters applied to improve the performance of DE refresh.
27424433	FR 2052A	DELETE SCRIPT FOR OD 13 EDITCHECK SHOULD BE INCLUDED IN INSTALLER	Scripts included to ensure that only necessary Edit checks are part of the installer.
27374032		USAGE OF RCY COLUMNS FOR THE SPLIT FAIR VALUE ATTRIBUTES IN IFRS ACCOUNT SUMMARY	Configuration updated to report measure in reporting currency.

Bug Number	Report / Schedule	Bug Description	Change Comments
27280041	FR 2052A	OBSERVATIONS ON EXCESS PAYMENT FOR LOANS IN USFED 805	Configuration now enables usage of GL TYPE (AST OR LIAB) filter to differentiate between 0D13 (LIAB) and IU5 and IU6 (AST).
27379629	FR Y-9LP	FILTERS DEFINED IN BPPCA004 EXPRESSION ARE HAVING EXTRA SPACES	Configuration updated for appropriate selection of filter values to achieve desired results.
27258758		MAPPING UPDATED	Configuration enhanced to facilitate reporting of excess payments arising out of loans and cards.
27374383	FR Y-9C	HCK3197FCT_IFRS_ACCOUNT_SUMMARY IN DEHCH001 IS MANDATORY TO BE POPULATED	Configuration enhanced to achieve the precise results from the expected table.
27372018		HC-B: CONCERNS WITH FILTERS ADDED FOR LINE 4C2A IN 80501 RELEASE	Configuration enhanced. Extra filter values for securitized products dimension removed from dataset.
27275317		HI/HC-E: CONCERNS WITH FILTER CONDITIONS AROUND REPORTING OF DEPOSITS	Dataset logic enhanced to facilitate reporting of NOW and ATS deposits.
27331546		HC-H: METADATA TO BE MODIFIED	Configuration updated to include appropriate band codes for the expected results.
27314104	FR Y-9C	HC-Q: CONCERNS RELATED TO OTHER ASSETS AND LIABILITES LINES	Configuration update to report Other assets as per Instructions available now.
27313283		HI-A: CONVERSION OR RETIREMENT OF COMMON STOCK LINE	Configuration updated. New Capital Instrument Transaction Type Dimension filter value added.
27294794		HC-D: TRADING BOOK TYPE RECLASSIFICATION RULES	TRADING BOOK TYPE RECLASSIFICATION RULE for Trading - Liabilities other than Derivatives enhanced to handle NOW and ATS deposits.
27157867		ISSUES IN DERHCM01(FRY-9C,HC-M) WHICH IS USED FOR BOTH ASSETS & LIABILITY MDRMS	Configuration updated to accurately capture the Assets and Liability as expected.

Bug Number	Report / Schedule	Bug Description	Change Comments
27272517	FR Y-9C	HC-E: CLARIFICATIONS ON ENTITY TYPE FILTERS USED FOR HC-E LINES	Organization Structure Dimension filter values updated.
27268345		DIM_RUN.F_REPORTING_FLAG='Y' FILTER IS MISSING IN DERHCM04	Enhanced the configuration to fetch the data based on expected run.
27276119	FR Y-9C, FR Y-9LP	EXCESS PAYMENTS SCENARIO	Configuration enhanced to facilitate reporting of excess payments arising out of loans and cards.
27355360		MISSING REG PRODUCT CLASSIFICATION CODES ON LOAN LINES BHCP0362, BHCP0363	Regulatory product classification dimension filter values updated.
27229312	FR Y-14Q	SCHEDULE M: LINE ITEM 5.B, AGRICULTURAL LOANS: RRS 80422	Configuration enhanced. Standard party type filter updated to exclude small business loans.
27094206	FR Y-11	BS-M.8: NEEDS TO BE A HYBRID LINE (SL + GL)	Hybrid Route to report Earning assets is now made available.
27274274	General	EXCESS PAYMENTS - ISSUE WITH GROUP BY ON N_GL_ACCOUNT_SKEY	Aggregation updated to achieve the expected granularity and precise results.
27428815		DERHCM01: JOIN OF DIM_INSTRUMENT_TYPE IS ON FCT_IFRS_ACCOUNT_SUMMARY	Enhanced the configuration to achieve the functional expectation.

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 8.0.5.0.3 are available at the OHC Tech Stack.

Licensing Information

For details on the third party software tool used, see O*FSAA Licensing Information User Manual Release 8.0.5.0.0* available in the OHC Documentation Library.

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