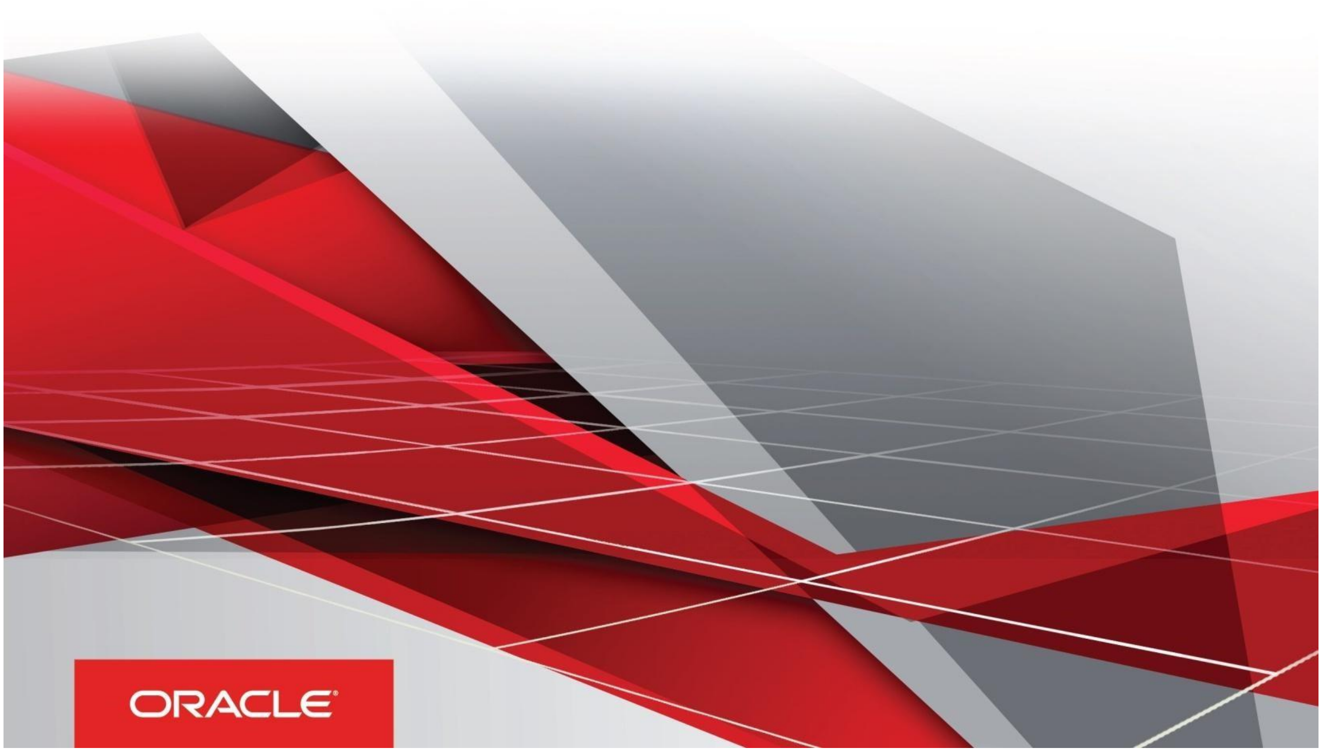
ORACLE
Financial Services

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

Release 8.0.5.1.0

Release Notes

March 2018



Document Versioning

Version	Date	Change Reference
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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

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Related Documents

This section identifies additional documents related to OFS REG REP US FED Application 8.0.5.1.0. 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 8.0.5.1.0*
- *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*
- *OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.0.3)
- *OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.0.2)
- *OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.0.1)

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 **27322565** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.5.0.0 Maintenance Level Release #1 (8.0.5.1.0) 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

The Adjustment feature introduces a new enhancement to adjust the differing values of the report systems. The Adjustments Derived Entity derives its values from the Adjustments Fact table (FCT_REG_REPORT_ADJSUTMENTS), which specifies the adjustment value and the seeded table (DIM_REG_REPORT_CELL), which specifies the cell ID / MDRM and the Report Code to which the MDRM belongs to. This ensures that there can be direct adjustments made to MDRM(s) such that the values from both the derived entities are traceable and efficiently reported.

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:

- Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) **8.0.5.1.0** (patch **27094265**)
- Oracle Financial Services Data Foundation (FSDF) **8.0.5.1.0** (patch **27197750**)
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack **8.0.5.0.0** (patch **27040985**)
- AgileREPORTER version **1.15.7-b68**
- AgileREPORTER Templates version **ARforFED_v1.12.1.3**
- [Optional] US FED 8.0.5.1.0: FR Y-14Q needs additional attributes in the data model. Extend FSDF 8.0.5.1.0 data model with the following attribute. Ensure that the model upload is performed on FSDF 8.0.5.1.0 setup.

COLUMN_ CHANGE_TYPE	PHYSICAL_ TABLE_NAME	COLUMN_ NAME	LOGICAL_ NAME	DATA_ TYPE	DOMAIN	NULL_ ALLOWED	PK	FK	COLUMN_COMMENTS
Add Column	FCT_REG_ ACCOUNT_ SUMMARY	F_ACTIVE_ ACCOUNT_ FLAG	Active Account Flag	CHAR(1)	Flag	Yes	No	No	Indicates whether the corresponding account is active or closed. List of values: Yes or No

Note: This is required only for FR Y-14Q reports. If you are not making this model change, then ensure that the following process is excluded PRFD_USFED_FRY14Q_REG_PROCESS_0 (US FED Regulatory Reporting FR Y-14Q process) from RGRNUSFED (US FED RUN) as the Metadata within the process expects this Data Model change.

How to Apply this Maintenance Level Release?

For detailed instructions on installing this Maintenance Level Release, see *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.5.1.0*.

For more details on the previous patches from the Interim Release 8.0.5.0.0, see the following Release Notes:

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.0.3)

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.0.2)

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.0.1)

Bugs Fixed in this Release

The Fixed, Enhanced, or Modified bugs as part of OFS REG REP US FED Release 8.0.5.1.0 are as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
27523102	FR 2314, FR Y-11	'9110000529' MISSING IN DIM_REP_LINE SEEDED SCRIPT	New repline dimension code: 9110000529 added to Seeded script.
27385034		DT TO POPULATE REG LEGAL HIER	New DT(PR_POPULATE_REG_LE_HIER) created so that multiple entity can be executed in a single run.
26964937		REQUIREMENT TO HAVE SUB-LEDGER PROCESSING CAPABILITIES FOR SUBC2750 & BHCS2750	Configuration for mentioned line items updated. Regulatory product type = OTHLIAB is added to report Overdrafts without credit protection using SL route in Other Liabilities line item.
27210612		POTENTIAL DE REFRESH PERFORMANCE ISSUE	Three Datasets that were excluded in previous release for refresh filter are included.
27040819	FR Y-14Q A2	RRS_CAP1: RECOVERIES FROM CLOSED ACCOUNTS	Recoveries from closed accounts are now considered using Active Accounts Indicator.
27022535	FR Y-14Q A2	REPORT ALL 10800 SEGMENTS.	DSUSAU01 is configured to include all segments. DIM_REG_ACCOUNT_SEGMENT as driving table is removed.

Bug Number	Report / Schedule	Bug Description	Change Comments
27291827	FR Y-14Q A3	INTERNATIONAL CREDIT CARD: #ACCOUNT CHARGED OFF	Number of accounts charged off is now reported in #ACCOUNT CHARGED OFF Filed.
27281036	FR Y-14Q A3	INTERNATIONAL CREDIT CARD: INCORRECT AGE BANDING	Corrected HICCIN03 to include correct age on book of 2 year old value.
27177866	FR Y-14Q A7	PRODUCT_TYPE-OVERDRAFT: LOGIC UPDATE FOR MEASUREID 'HIOCUS01'	Overdrafts are now identified using Temporary Overdraft Indicator in FR Y-14Q.
27014105	FR Y-14Q A7 LINEAGE	RLFD1500_0 IS CONFIGURED WITHOUT SOURCE MEMBER	Lineage utility enhancement is done to exclude unrelated tables.
27506636	FR Y-14Q A10	EXCLUDE UNDRAWN COMMITMENT RECORDS FROM SCHEDULE	Forward Starting accounts have to be excluded from FR Y-14Q reports.
27456085		FCT_COMMON_ACCOUNT_SUMMARY. N_CDR_PERCENT NOT DEFAULTED TO -1 FOR NULL VALUES	DSRGRL99 rule configured (coalesce with -1) to handle null value in N_CDR_PERCENT.
27413918		SCHEDULE HAS # NEW DISBURSEMENTS DE CALCULATION TAKING MAX	BPRSLN03 is configured to have group function as sum instead of max.
27555420	FFIEC-002	SETTING OF THIS REPORT IN LOMBARD ON BRANCH LEVEL	Modified metadata to include branch details and masked branch with entity as no branch level input in AgileREPORTER.
27398507		SCHEDULE M IS MISSING IN HIERARCHY MEASURE LINKAGE DOCUMENT	FSI_M_CELL_DETAILS are updated to include FFIEC-002 report.
26756275	FFIEC-031	SCHEDULE RC-D: WRONG MEASURES USED FOR LINE ITEM 3543 AND 3547	Configuration enhanced to report fair value of derivatives. Trading assets and trading liabilities are now being handled.
26825861		SCHEDULE RI: RRS 8042: LINE ITEM 2.A.(1)(B)(3)	Bands Dimension filter values updated, also account level granularity is now available.
26894832		SCHEDULE RC-M: FILTERS USED FOR LINE ITEM 10.B IS NOT CORRECT	DE logic changed. Reg Instrument Classification Hierarchy = FEDFUNDPURC added.
27042154		RCB FILTERS NOT PROPER FOR LINE ITEMS 2A AND 2B	Configuration enhanced. Instrument type dimension filter removed from the line items 2A and 2B.

Bug Number	Report / Schedule	Bug Description	Change Comments
27108519	FFIEC-031	FCT_LLFP_ACCOUNT_SUMMARY.N_RECORDED_INVESTMENT NOT BE USED IN RC-N	Reporting measure updated. End of period balance from regulatory account summary is now reported wherever there was reference of recorded investment.
26962822	FR-2900	DEFR2936 REFERS TO V_DOMICILE_COUNTRY FROM STG_PARTY_MASTER WHICH IS A DEPRECATE	DSFR2909 configured to replace v_D_CUST_DOMICILE_COUNTRY with V__DOMICILE_COUNTRY_CODE.
27439367	FR Y-11	SOLUTION TO POPULATE EARNING ASSETS Y11-BS-M.8 FOR INVESTMENTS WITH N_FAIR_VALUE	Fair value is now used in place of End of Period Balance for all the investments expect Reverse Repo in the Earning Assets line item.
27114859	FR Y-14M D1	ORIGINAL CREDIT LIMIT/CCRSM086: CLARIFICATION	Configuration: Original Credit Limit / CCRSM086 is now in sync with instructions.
27115011		ORIGINATION CREDIT BUREAU SCORE FOR THE PRIMARY ACCOUNT HOLDER_CCRSM081	BPA2014 configured to replace FCT_ACCT_CUST_DETAILS with FCT_ACCT_CUST_RELATIONSHIP.
27115856		MISSING METADATA FOR CCRSM046, CCRSN031, CCRSM097, CCRSM079, CCRSN143	Configured FR Y-14M report to include missing MDRM and required lineage document updated accordingly.
27121883		CYCLE ENDINGBALANCES MIX - OTHER / CCRSM064	The reporting measure updated to report penalty balance in reporting currency from cards summary.
27123288		'INT' FILTER SHOULD BE ADDED TO DIM_REG_CREDIT_SCORE_MODEL	Regulatory Credit Score Dimension seeded values updated. New value 'INT' added.
27144051		CLARIFICATION NEEDED ON INTEREST RATE MARGIN/CCRS6271	Configuration pack updated to report Margin from common account summary in lieu of n_eop_apr_rate from cards summary.
27151256		RRS80422: CLARIFICATION ON MULTIPLE BANKING RELATIONSHIP FLAG / CCRSM071	DE logic enhanced for handling Multiple Banking relationships.

Bug Number	Report / Schedule	Bug Description	Change Comments
27182697	FR Y-14M D1	CLARIFICATION ON CURRENT CREDIT LIMIT / CCRSM087	DE logic enhanced. Reporting measure updated to report current credit limit in reporting currency from cards summary.
26613372	FR Y-14M A10	IMPROPER JOIN IN T2T_FCT_REG_ACCT_SGMT_STULON	T2T_FCT_REG_ACCT_SGMT_STULON configured to join DIM_REG_EDUCATION with FCT_LOAN_ACCOUNT_SUMMARY.
26843322	FR Y-7N FR 2644	TRADING LIABILITIES IS REPORTED WITH DIFFERENT MAPPINGS	Configuration updated. Trading Liabilities reported in FR 2644 and FR Y-7N are in sync.
27428989	FR Y-9C	SCHEDULE HI: LOMBARD CHECKS REQUIRED FOR MEMO LINE 6 & 7	Repline description modified as per instruction.
27027547	FR Y-9C	SCHEDULE (HC-C,HI-C,HC-N): RECORDED INVESTMENT MEASURE	Reporting measure updated. End of Period Balance from regulatory account summary is now reported wherever there was reference of recorded investment.
27405885		SCHEDULE HC-V LINE 3: REQUEST FOR ENABLING OF HYBRID ROUTE FOR SOURCING	New repline seeded values added based on entity types. Customer can now provide data for other assets and other liabilities using GL as source.
27513476		SCHEDULE HI-A: CONCERNS RELATED TO CALENDAR YEAR-TO-DATE AMOUNT CHANGES REQUIRED	DSRHI002 is modified to compare transaction date year with that of reporting year.
27439467	FR Y-9C / FR Y-9LP	POTENTIAL DE REFRESH PERFORMANCE ISSUE	DIM_RUN and SETUP_MASTER filter added in dataset where clause to include only run within specified reporting group.
27460390	FR Y-9LP	SCHEDULE PC: INCORRECT REG PRODUCT CLASSIFICATION CODES IN BPPC0016	Regulatory Product Classification filter values updated. New values to be used are: 'LOANDEPINSTFRGNBANK' and 'CONLOANOTHREVCRPLNS'.
27486826		SCHEDULE PC-B: INCORRECT FILTER CONDITION FOR LINE 10	Pledged Status Dimension filter values updated. New Value used is 'PLED'.
27452596		SCHEDULE PC-B: BHCP3409 FILTER CONDITIONS	Configuration package updated. Reference of Reg Instrument Classification Hierarchy = 'NONPERPRESTO' removed from the DE.

Bug Number	Report / Schedule	Bug Description	Change Comments
27455950	FSDF / Platform	UNABLE TO EXECUTE RUN VIA COMMAND LINE (MRE) USING PROPERTIES FILE	New Java file RMERest.java is configured to address the execute run through command line issue.
27250637	General	RUN DESCRIPTION HIERARCHY HIREG002 TO BE RESAVED AT THE END OF USFED RUN	HIREG002 is now included in US FED RUN. Need to manually resave the metadata.
27225275	Logic	BP LOGIC FOR PERCENTAGE LOSS SEVERITY IN FR Y-14 Q AUTO LOANS SEEMS INCORRECT	Configured BP (BPPLS302) to exclude multiplication with 100.
27257915	Metadata	ISSUE WITH SEEDED DATA OF DIM_REG_INTEREST_TYPE TABLE	Seeded data updated to include Regulator specific Display codes.
27238268	DOC	DATASET & COLUMN UPDATED INFORMATION IS NOT AVAILABLE IN RULE METADATA DOCUMENT	Additional information is included in Rule Metadata document..
27196009	Rule	RGRLBD22 NOT UPDATING ACCOUNT IF MATURITY DATE HAS CROSSED FIC_MIS_DATE: FFIEC-031, RC-C	New rule RLFD_FRAS_RES_MATURITY_BAND_11 to check FIC_MIS_DATE has crossed Maturity Date and update with lowest band code(LOANREMMATBAND-666) Impacted Metadata: RLFD_FRAS_RES_MATURITY_BAND_11
27286048		RULE RGRLHCC10_5 (MATURED TIME DEPOSITS): LOGIC MISSING TO HANDLE AUTO-RENEWALS	Rule to classify Matured Time deposits is updated to use Auto Renewal Flag and Non-interest bearing indicator as source as required by instructions.

Known Issues / Limitations

The known issue or limitation in this release is as follows:

- Drill-down functionality throws an unexpected error.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.5.1.0 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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