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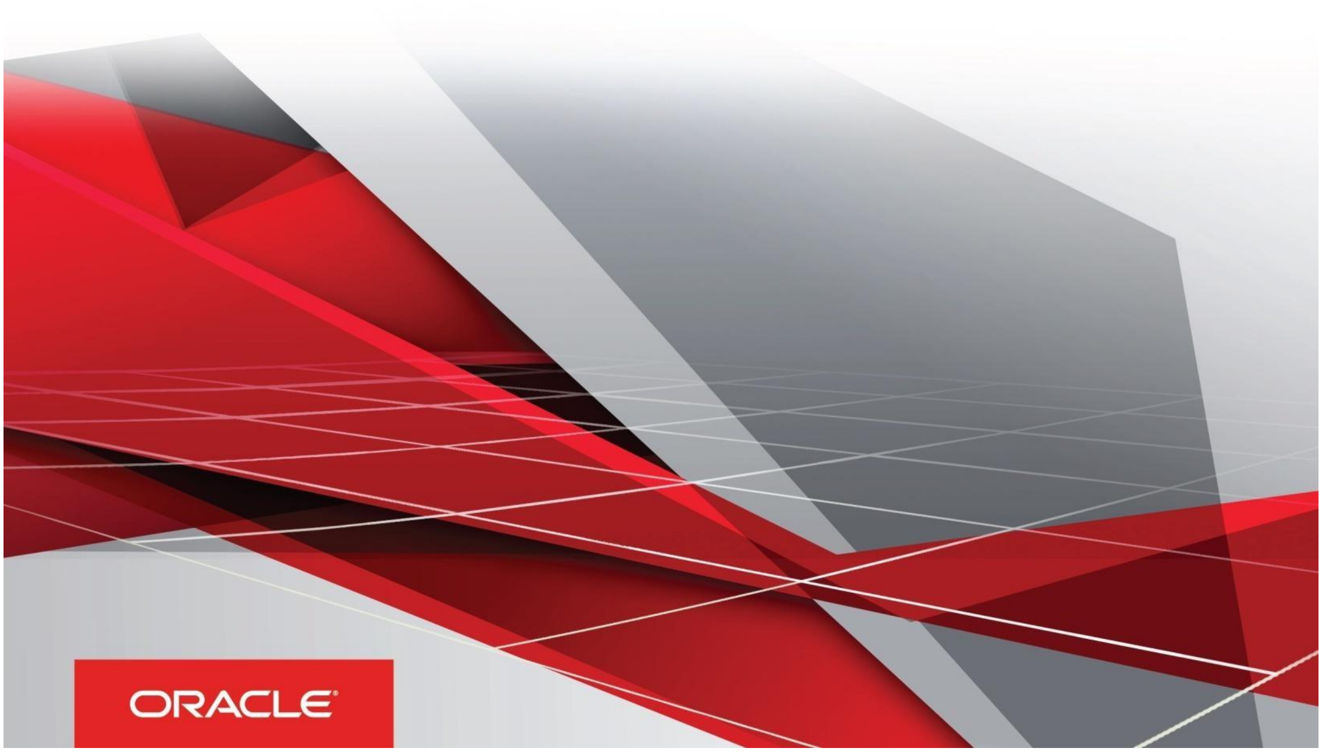
Financial Services

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

Release 8.0.6.0.0

Release Notes

July 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

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 8.0.6.0.0. 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 8.0.6.0.0*
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.6.0.0*
- *Oracle Financial Services Analytical Applications Technology Matrix*
- *OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.0.1)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.0.2)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.0.3)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.1.0)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.1.1)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.1.2)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.1.3)
- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.5.1.4)

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 **27322602** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.0.0.0 Interim Release #6 (8.0.6.0.0) 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 Interim Release?
- Bugs Fixed in This Release
- Known Issues / Limitations in This Release

New Features

The list of features that are part of this release are:

1. Provides a complete set of OFSAA Business Metadata objects to support regulatory reporting of the following mentioned returns:
    a. FFIEC-030 version 3 — Foreign Branch Report of Condition
    b. FFIEC-030S version 1 — Abbreviated Foreign Branch Report of Condition
    c. FR Y-7Q version 2 — The Capital and Asset Report for Foreign Banking Organizations
    d. FR 2835A version 2 — Quarterly Report of Credit Card Plans
    e. FR 2502Q version 2 — Quarterly Report of Assets and Liabilities of Large Foreign Offices of U.S. Banks
2. New GUI for the OFSAA applications.

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 8.0.6.0.0* from OHC Documentation Library.

For more information on the OFS AAI requirements, see *OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.6.0.0 Readme* in OHC Documentation Library.

Prerequisites

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

- Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) 8.0.6.0.0 (patch **23036940**) plus other prerequisite OFSAAI patches (see **Section 1.1 Pre-Installation Requirements** of OFS AAI Installation Guide) should be installed and configured in your Machine (OHC Documentation Library).
- Oracle Financial Services Data Foundation (OFSDF) 8.0.6.0.0 (patch **27569871**) plus other prerequisite OFSDF patches (see **Section 3.1 Installer and Installation Prerequisites** of OFSDF Installation Guide) should be installed and configured in your Machine (OHC Documentation Library).
- AgileREPORTER version **1.15.9-b37**
- AgileREPORTER Templates version **ARforFED_v1.13.2.4**
- Ensure that you have executed **.profile** before you trigger the installation.
- Ensure that the FIC Server is up and running before you trigger the installation. For information on restarting the services, see *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.6.0.0 Installation Guide* (OHC Documentation Library) for more information.

How to Apply this Interim Release?

For detailed instructions on installing this Interim Release, see *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.6.0.0*.

For more details on the previous patches after 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 (8.0.5.0.1)

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 (8.0.5.0.3)

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.1.0)

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.1.1)

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.1.2)

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.5.1.3)

Bugs Fixed in This Release

The Fixed, Enhanced, or Modified bugs as part of OFS REG REP US FED Release 8.0.6.0.0 are as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
27933773	FFIEC-002	8.0.5.1 RR - SCHEDULE L LINE ITEM 3423 LOGIC ISSUE	Metadata is modified to handle NULL values.
27734155	FFIEC-002	HANDLING OF NEGATIVE BALANCES FOR TRADING LIABILITIES LINE RCFD3548	Configuration enhanced to handle Negative Balances for Trading Liabilities.
27961864	FFIEC002 (SCH: L)	CELL 3450 USE OF N_OTC_DERIVATIVE_MULTIPLIER	Enhanced configuration now handles NULL values for OTC derivative multiplier.
28004034	FFIEC002 (SCH: C)	USFED RR 80512: DERIVED ENTITY-DEFD0006, LINE ITEM 6120	DE is modified to include all accounts instead of loan accounts.
28004984	FFIEC002 (SCH: C)	ADDITIONAL FILTER REQUIRED TO EXCLUDE NON-ACCRUAL STATUS LOANS	Design has been modified as per requirement and changed config package.
27531029	FFIEC-041 / FFIEC-O31	OTHER LIABILLTIES SCENARIO TO BE HANDLED in FFIEC-041 / FFIEC-O31	Configuration enhanced to handle Derivative Trading Liabilities.
28064126	FFIEC-031 / FFIEC-041 / FR Y-9C	CONCERNS WITH SAME REPLINES USED ACROSS MULTIPLE COLUMNS LINE1 SCH V	Reporting line codes updated for the given MDRM codes.

Bug Number	Report / Schedule	Bug Description	Change Comments
26837618	FR 2314 / FR Y-11	SOURCING OFF BALANCE SHEET LINE ITEM BS.30 AT A LOWER GRANULARITY	Configuration enhanced, sourcing of other off balance sheet items at lower granularity enabled.
27662403	FR 2314 / FR Y-11	MISSING COLUMNS IN STG_FORWARDS	Configuration enhanced to add Internal customer Indicator in Stage Forwards.
27443851	FR 2314 / FR Y-11	RUN EXECUTION SCRIPT OR SINGLE RUN TO SUPPORT MULTIPLE LEGAL ENTITIES	UI is modified to allow user to select multiple entities for solo run.
27829529	FR 2314 / FR Y-11	PERFORMANCE ISSUES - AMEX PROPOSED RULE CHANGES	Filter conditions for the following datasets are changed: DSFD1506, DSFD5003, DSRGR100, DSRGR124, DSRGR125, DSRGRL04, DSRGRL05, DSRGRL09, DSRGRL10, DSRGRL40, DSRGRL60, and DSRGRL61.
27872831	FR 2314 / FR Y-11	FR2314/Y11: PERFORMANCE ISSUES-RESTRUCTURING THE DE QUERIES (USING DEFD4008)	DE is redefined to improved performance.
28066368	FR 2314 / FR Y-11 (BS.14, DE11BS10)	V_REG_DEPOSIT_TYPE_CD FILTER	Overdraft Borrowings and Loan Borrowings deposits are filtered out for line item BS-14.
27234348	FR 2644	HANDLING OF NEGATIVE BALANCES FOR TRADING LIABILITIES (LINE 10)	Configuration enhanced to handle Negative Balances for Trading Liabilities.
26878928	FR2644 / FR Y-7N	CLARIFICATION ON LINE ITEMS BELONGING TO FR2644/FRY-7N REPORT	Configuration enhanced for reporting measure update.
26575893	FR 2886B (SCH: RC-C, RC-K)	THE MEMBER CODES IN THE LINKAGE DOCUMENT 8041 ARE MISSPELLED	Member codes are corrected in configuration package.
26958859	FR 2900	FILTERS OUTBANKNOTE AND MBSSALENONEXEMPTINS SHOULD BE REMOVED FROM DIM TABLE	Configuration change for regulatory primary obligation dimension seeded values.
27461776	FR Y-14M (SCH: A1)	DUPLICATE RULES FOR FCT_REG_MITIGANTS_SUMMARY.N_REG_ORIG_VALUATION_METH_SKEY	RLFD_FRMS_REG_ORG_VAL_METHD_02 is removed from the current process.

Bug Number	Report / Schedule	Bug Description	Change Comments
27238411	FR Y-14M (SCH: A1)	RULE MISSING FOR FCT_LOANS_SERVICED.N_REG_INT_TYPE_SKEY	Configuration enhanced for a new rule to populate regulatory interest type surrogate key.
26827445	FR Y-14Q (SCH: G2, LINE ITEM 34A)	NON-INTEREST BEARING DEMAND DEPOSITS MISSING	Corrected HM linkage tool.
27154765	FR Y-14Q (SCH: K)	RRS 80422: SUPP_2AC	Updated configuration now handles Impairment amount from loans.
27161248	FR Y-14Q (SCH: K)	RRS 80422: SUPP_3AA ; SUPP_3AB; SUPP_3AC	Regulatory product classification filter values updated.
27161487	FR Y-14Q (SCH: K)	RRS 80422: 10EE	Configuration logic enhanced. Temporary overdraft indicator will be used to identify temporary overdrafts.
27341267	FR Y-14Q	DIM_BEHAVIOUR_TYPE SHOULD BE REMOVED FROM 805 DATA ELEMENTS SHEET	This table is removed from the DE sheet.
27768975	FR Y-14Q (SCH: A10)	PROXY CREATED THROUGH GL RECON PROCESS - IMPACTING DATA SCHEDULES	Accounts are excluded from counting whenever REVELEUS_PARAMETER_MASTER ON REVELEUS_PARAMETER_MASTER.V_PARAM_CODE = 'ADJUSTMENT_EXP_PREFIX' have valid value and account number starts with it.
26353702	FR Y-14Q (SCH: A10)	DELINQUENCY STATUS FOR A10	Enhanced configuration now handles delinquency status.
27573546	FR Y-14Q (SCH: A10)	EXCLUDING FORWARD STARTING LOAN COMMITMENTS	Configuration updated to exclude Forward Start Contracts.
27705649	FR Y-14Q (SCH: A10)	DQ ISSUES	Rule filter is updated for DQ's DQ14QA10_78 and DQ14QA10_80.
27286952	FR Y-14Q (SCH: B1, B2)	CONSOLIDATION LOGIC MISSING IN DERIVED ENTITIES	Respective Datasets are modified to have consolidation logic.
27906834	FR Y-14Q (DSUSSB01)	JOIN ON DIM_BANDS IS MISSING IN RRS 80512 METADATA DOCUMENT	DSUSSB01 updated by removing DIM_BANDS join.

Bug Number	Report / Schedule	Bug Description	Change Comments
27201012	FR Y-14Q (SCH: H1)	DIM_STD_CREDIT_LINE_PURPOSE SEEDED VALUES	Seeded Script to be enhanced for STANDARD CREDIT LINE PURPOSE dimension.
27851443	FR Y-14Q (SCH: M)	INCORRECT MEMBER CODE USED IN H-M LINKAGE DOC FOR MDRMS	FSI and Config Package updated.
27842542	FR Y-9C	SCHEDULE HC B AND HC N	Configuration enhanced. Exclusion criteria for fixed rate securities updated.
27404830	FR Y-9C	RULE FILTER DETAILS MISSING IN DOCUMENTATION	Missing filter is added in the document.
27537931	FR Y-9C	RGRLBSM01 RULE IS NOT UPDATING DUE TO IMPROPER JOINS	The Rule is reconfigured with a Name (RLFD_FCL_REG_BUS_SEG_01). The data set mentioned is no longer valid. You can verify the join DIM_REG_BUSINESS_SEGMENT in New Rule.
27777496	FR Y-9C	UTILITY:METADATA REPORT:PERFORMANCE ISSUE DURING LINEAGE GENERATION	A seeded entry with v_component_code='MDR_SQL_HINT' is now present in SETUP_MASTER table. The hint that is seeded by customer for this property will be applied to all path queries of the report.
26940389	FR Y-9C (SCH: HC-B)	USAGE OF V_DOMICILE_COUNTRY_CODE INSTEAD V_COUNTRY_ID FOR ISSUER	Configuration updated to use Domicile country instead of Country ID for issuer.
27882833	FR Y-9C (SCH: HC-B)	SOURCING IN RULE FOR OTHSTRFINPRO IS INCORRECT OR USAGE IS INCORRECT	Source hierarchies for regulatory instrument classification code = OTHSTRFINRO updated.
27414293	FR Y-9C (SCH: HC-L, LINE 15A (BHCKG418 to G422))	NETTING OF COLLATERAL AMOUNTS	Configuration enhanced by introduction of new derived entity to aggregate data at a customer level.
27212236	FR Y-9C (SCH: HC-M, BHCKJ461)	F_ACQ_FRM_FAILED_INS_DEP='Y' ON FCT_FIXED_ASSETS IS NOT VALID	Configuration enhanced and 2 new columns are added to Stage Investment table.

Bug Number	Report / Schedule	Bug Description	Change Comments
27960441	FR Y-9C (SCH: HC-M, HC-N)	CONCERNS ON DELETION OF MDRMS AS PART OF REG CHANGES-MARCH 2018	Configuration updated to allow reporting of few deleted items in the catch hole bucket.
27690797	FR Y-9C (SCH: HC-V, BHCKJ983)	F_MARKED_PAY_OBLIGTNS_BY_VIE MISSING IN STG_CORRESPONDENT_ACCOUNT	Column F_MARKED_PAY_OBLIGTNS_BY_VIE is added to STG_CORRESPONDENT_ACCOUNT and T2T is modified.
27922149	FR Y-9C (SCH: HI, MEMO LINE 6 & 7)	REPLACING EXISTING MDRMS WITH WORK CELLS	Adjustment DID is modified and the WORK cells are added in DIM_REG_REPORT_CELL.
27944017	FR Y-9C / FR Y-9LP / FR Y-11	CONCERNS WITH CASH REPORTING 'IRCASHDEPOSIT' AND 'CDBCDI'	Configuration enhanced. Regulatory product classification and repricing band filter values updated and also cash reporting functionality is enhanced.
28044096	FR Y-9LP	ISSUES RELATED TO BORROWINGS PORTFOLIO	Updated configuration now facilitates exclusion of Commercial Papers as per regulatory requirement. Also, enabled reporting of long term debt that reprices within one year.
28062119	FR Y-9LP (DER9LP04)	LINK BE CHANGED TO FCT_REG_ACCOUNT_SUMMARY	Changed link to pick cards information instead of deposits borrowing.
27881691	FR Y-9LP (SCH: PC)	CONCERNS WITH LINE ITEMS 8 AND 17	Configuration, reporting measure and regulatory product classification filter values are updated.
27983160	FR Y-9LP (SCH: PC-A)	INCORRECT FILTER 'LIAB'- GL TYPE USED FOR CELLS BHCP0534, BHCP0538	Updated configuration has additional filter check on GL type.
28001502	FR Y-9LP (SCH: PC-B)	REPORTING OF CARDS ON LINE 1	Configuration enhanced. Regulatory product classification filter values updated as part of inclusion criteria for cards.
28070390	FR Y-9LP (SCH: PC-B)	HYBRID ROUTE FOR PC-B LINE 6	Configuration enhanced to enable hybrid sourcing.
27093488	General	DRILL DOWN FAILING FOR SOME MDRM'S	Tool is updated to cover missing drilldown.

Bug Number	Report / Schedule	Bug Description	Change Comments
27169789	General	DIM_REG_DEPOSIT_TYPE RULE CONFIGURATION REQUIRES CHANGE	Regulatory deposit type dimension source filters updated for Regulatory deposit type MTD.
27184563	General	SAME DIMENSION SKEY IN BOTH FCT_LOAN_ACCOUNT_SUMMARY AND FCT_REG_ACCOUNT_SUMMARY	Regulatory reporting is not using these codes. So, customer can ignore.
27434823	General	DATA ELEMENTS SPREADSHEET ENHANCEMENT - STATIC VALID VALUES, DIM TABLE REFERENCE	Data element sheet is updated.
27675621	General	RULE AND T2T TASK INFORMATION MISSING IN RUNCHART RRS V80503	Run chart is updated with correct information.
27690531	General	STG_COLLATERAL_MASTER IS DEPRECATED, STILL SHOWING IN METADATA AND LINAGE DOCUMENTS	Metadata and Lineage documents are updated and corrected.
27716172	General	DIMENSION TABLES INFORMATION MISSING IN RUNCHART RRS V80503	Run chart is updated with correct information.
27867959	General	CLARIFICATION REQUIRED ON RULE RLFD_FRAS_REG_RES_LIAB_TYPE_12 CODE	Hierarchy HRU29008 is updated.
27894936	General	RULE METADATA AND RUN CHART ARE NOT IN SYNCH	Run chart is updated with correct information.
27931362	General	MDB ISSUE: REPORTING ELEMENTS ARE MISSING UNDER 'DASHBOARD' AND 'REPORT' METADATA	Reporting elements are populated under 'DASHBOARD' AND 'REPORT' METADATA.
28078494	General	DERIAD01: NO OF RECORDS MULTIPLY AS COMPARED TO FCT_MGMT_REPORTING OR DERIBD01	Technical fix to improve performance and eliminate Cartesian product by removing join on dates dimension table to management reporting.

Known Issues / Limitations in This Release

The known issues or limitations in this release are as follows:

- For FFIEC-030 / FFIEC-030S:
  - Excess payment is not handled for FFIEC-030.
  - Inter series validation is not handled at party level.
  - Filters/Measures used across FFIEC-030 / FFIEC-030S report must be in sync for specific MDRM codes.
- FR 2502Q:
  - Worksheet template is not supported in the current version of the report.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.6.0.0 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 8.0.6.0.0* available at the OHC Documentation Library.

CONTACT US

For more information about Oracle Financial Services Regulatory Reporting for US Federal Reserve, visit oracle.com or call +1.800.ORACLE1 to speak to an Oracle representative.

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