ORACLE

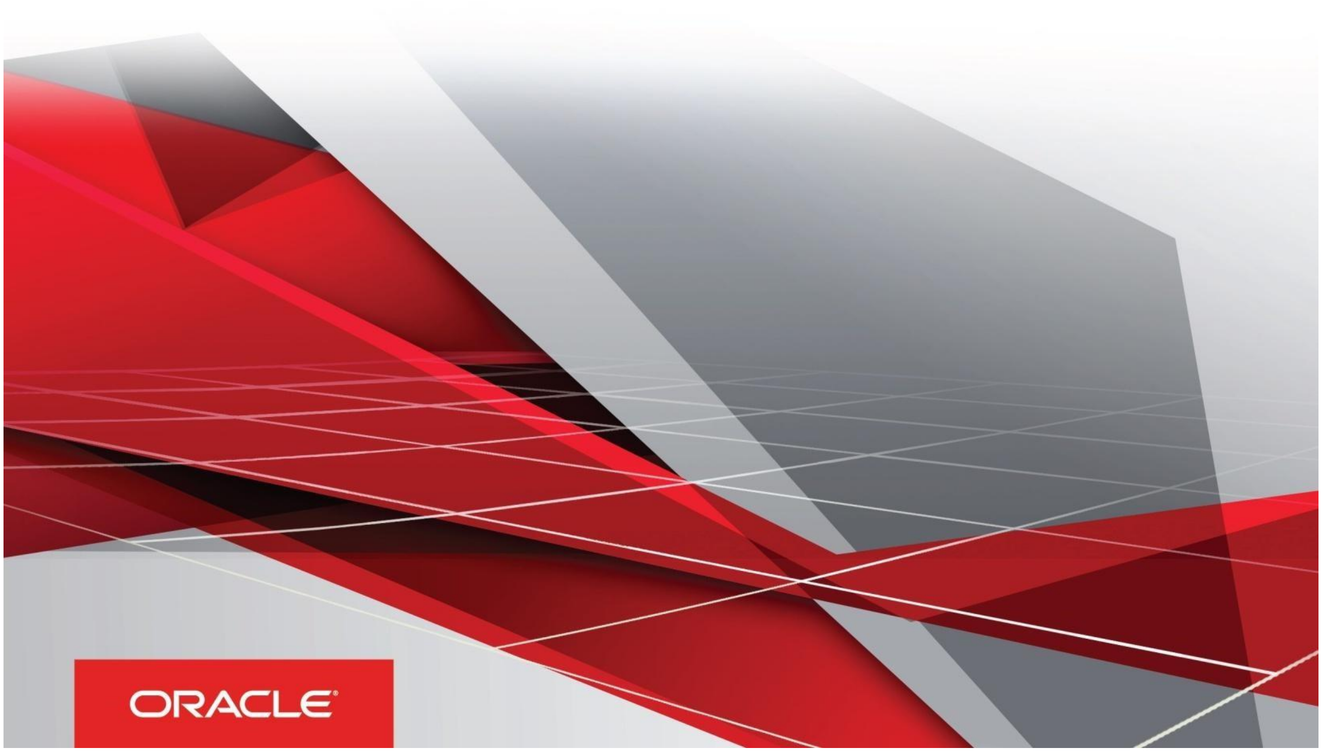
Financial Services

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

Release 8.0.6.1.0

Release Notes

September 2018



Document Versioning

Version	Date	Change Reference
02	September 07, 2018	Updated: Final version published
01	August 21, 2018	Created: Draft published

Table of Contents

This page is left blank intentionally

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 8.0.6.1.0. 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 8.0.6.1.0*
- *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* (8.0.6.0.1)

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 **28357691** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.6.0.0 Maintenance Level Release #1 (8.0.6.1.0) is cumulative of all enhancements and bug fixes done since v8.0.6.0.0 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

There are no new features in this release other than the bug fixes incorporated.

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) 8.0.6.1.0 (patch **28033370**) 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) 8.0.6.1.0 (patch **28517884**) 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).
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Guide 8.0.6.0.0 (patch **27322602**)
- AgileREPORTER version **1.16.0-b75**
- AgileREPORTER Templates version **ARforFED_v1.14.1.4**
- Ensure that you have executed **.profile** before you trigger the installation.
- Ensure that the FICServer is up and running before you trigger the installation. For information on restarting the services, see *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.2.0.0 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 8.0.6.1.0*.

For more details on the previous patches after the Minor Release 8.0.6.0.0, see the following Release Notes:

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.6.0.1)

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
28141692	FR Y-11	BORROWINGS SHOULD NOT BE REPORTED UNDER BSM-4 LINE ITEM	Enhanced configuration to remove Issuer Check
26901458	FR Y-14M	SCHEDULE A1: DELINQUENT AMOUNT CAPITALIZED (MDRM M223)	Updated reporting measure
27413947		CLARIFICATION NEEDED ON DATA FORMAT POPULATION(DECIMAL/PERCENTAGE)	Changed configuration to handle values in decimals from percentage
27637599		DSFD5011: RULE RLFD_CARDS_PREV_BAL IS FAILING	Updated Rule to eliminate dupe records in fetch
27241027	FR Y-14M (SCH: A1)	HOME LOANS-80422-M218-OTHER NODE MISSING FROM DIM_DELQCY_WORKOUT_PROG_STAT	Updated Seeded data
27252653		CLARIFICATION ON LOAN MODIFICATION TYPE FILTER FOR M231 LINE ITEM	Changed configuration to handle Not modified loans
27253175		HOME LOANS -M951-COMMERCIAL LOAN FLAG	Updated Rule and Seeded script to accommodate Commercial Loan Flag
27256407		HOME LOANS-80422-M143 - LOAN CLOSING DATE	Changed Measure to accommodate Loan Closing Date
27264639		HOME LOANS-80422-M212, M213, M214	Changed configuration to handle Not modified loans
27265150		HOME LOANS-80422-M244-DUPLICATE RULES	Updated Rules to segregate and remove dupe target calculation
27882100		SUM IS RETURNING NULL IF ANY ONE VALUE IS NULL IN DEA1TS02	Enhanced the Null values
27245374		HOME LOANS: INCOMPLETE LOGIC FOR M196-NEXT PAYMENT DUE DATE	Changed configuration to handle populated for all loans instead of only bankruptcy loans
27253877		INCOMPLETE FILTER LOGIC FOR M230-PRINCIPAL WRITE-DOWN AMOUNT	Change Mapping to handle when the loan is modified. Change configuration to handle the condition.

Bug Number	Report / Schedule	Bug Description	Change Comments
27247011	FR Y-14M (SCH: A1, B1)	INCORRECT DATE FORMAT FOR "R623-REPORTING AS OF MONTH DATE"	Changed configuration to handle Reporting of month
27545643	FR Y-14M (SCH: B1)	METADATA / LINEAGE UPDATE FOR MDRMS USING CREDIT LINE TABLES	Changed configuration to handle loan tables
27852770	FR Y-14M (SCH: B2)	SUM IS RETURNING NULL IF ANY ONE VALUE IS NULL IN DERR2820	Enhanced the Null values
27124556	FR Y-14M (SCH: D1)	CYCLE END ACTIVE FLAG(CCRSN142)-LOGIC CHANGE REQUIRED	Enhanced configuration to add Last 12 Month Cumulative Billing Amount
27611668		DERR2808: THE DESCRIPTION VALUES ARE PRESENT INSTEAD OF CODE VALUES	Changed configuration to handle code values
27613030		VALID VALUE IN FCT_CARDS_SUMMARY.F_MULTIPLE_CARDS_ISSUED IN HRR2845	Corrected the hierarchy to return Y or N values
27690651		INCORRECT REG PRODUCT CLASSIFICATION CODES USED IN SOME METADATA FIELDS (DS,BP)	Removed wrong regulatory classification codes from metadata
28037357	FR Y-14Q	DIM_SECURITIZATION_TYPE.V_SEC_TYPE_CODE FILTER FOR SECURITYDESCRIPTION 1	Removed Security type code filter from configuration
28033391		MISSING ALIAS IN DEQSEC08	Included Underlying Instrument Contract
28372010	FR Y-14Q (SCH: A10)	REPORTING MONTH HIERARCHY NOT MAPPED TO ANY PK COLUMNS IN DQ	Modified DQ Query PK identifier to include three months of reporting
27339281	FR Y-14Q (SCH: A7)	OTHER CONSUMER LOANS: STANDARD PARTY TYPE-CONSUMER & CONSUMER PERSONAL	Enhanced configuration and updated source filter
27057267	FR Y-14Q (SCH: A9)	US SMALL BUSINESS - #NO. OF NEW ACCOUNTS CALCULATION ISSUE	Enhanced configuration to populate New accounts in a month
28245715	FR Y-14Q (SCH: B1)	CORPORATE BONDS: SECURITY DESCRIPTION 3 NOT CORRECT	Changed DM to add industry SKEY
28239974		MISSING JOIN CONDITION ON FCT_REG_RUN_LEGAL_ENTITY_MAPINDES	Changed Join for CONSOLIDATED Run

Bug Number	Report / Schedule	Bug Description	Change Comments
28036615	FR Y-14Q (SCH: B1)	DIMENSION TABLE TO STORE THE SECTOR IN SECURITY DESCRIPTION 2	Added REG ACCTOUNT INDUSTRYSKEY to reg account summary
26846652	FR Y-14Q (SCH: B2)	DIM_INSTRUMENT_CONTRACT POPULATION ISSUE FOR OTC DERIVATIVE HEDG	Enhanced configuration and updated Lombard filters
26838504		SECURITIES: CORPORATE BOND	Changed configuration to handle issuer industry code
27205127	FR Y-14Q (SCH: J)	INCORRECT FILTERS USED FOR "FVOSUMCV3 AND FVOSUMUP3"	Enhanced configuration and updated Lombard filters
27224375		INCORRECT FILTER SECFARMALND USED IN LINE ITEM 5	Enhanced configuration and updated Lombard filters
28465576	FR Y-14Q (SCH: M)	MISSING LOMBARD FILTERS AFTER USFED 806 PATCH	Corrected Config package for Filter modification
28239453		FILTER ON STANDARD PARTY TYPE "SMSE" WHICH IS INCORRECT	Modified Standard party type filter
28529972	FR Y-7N / FR Y-11 / FR 2314	ADJUSTMENT DID TO BE ADDED FOR FRY-11/2314/7N LATEST VERSION	Added Adjustment Framework Entries to Configuration Package
28271787	FR Y-9C	CONCERNS WITH REPORTING OF DEPOSITS ON HC SCHEDULE	Changed configuration as Lombard filters are updated to handle List of deposits
28448878		MISSING COMBINATIONS FOR TDCD-RLUS_FRAS_REG_DEP_TYPE_02 AND _03	Enhanced Regulatory deposit type classification rule
28485912		V7 REPORT RETRIEVAL FAILED	Additional support for report version 7 for FRY9C
28515746		TASKS MISSING IN FRY-9C RESAVE BATCH	Added missing DE for resave batch
28266480	FR Y-9C (SCH: HC-E)	ISSUE WITH MATURITY BANDING FOR NOW/ATS DEPOSIT ACCOUNTS	Updated OTB rule to handle banding for ATS/NOW
28126766	FR Y-9C (SCH: HC-F)	LINE 4: EQUITY INVESTMENTS WITHOUT READILY DETERMINABLE FAIR VALUES	Enhanced configuration to enable GL sourcing
28104082	FR Y-9C (SCH: HC-M)	REMOVAL OF BHC ENTITY TYPE FILTER FROM LINE 2 AND 3	Updated Entity Type filter value

Bug Number	Report / Schedule	Bug Description	Change Comments
28062342	FR Y-9C (SCH: HC-M)	HIFD1514 NULL CHECK SHOULD HAVE VALUES 'OTH'/'MSG' INSTEAD OF 'EMPTY'	Standard Code usage for MSG/OTH
27978075		CONCERNS WITH ISSUER JOIN IN DEFD1522 (BHCK6555 AND BHCK6556)	Enhanced configuration to remove Issuer Check
27922149	FR Y-9C (SCH: HI)	REPLACING EXISTING MDRMS WITH WORK CELLS (MEMO LINE 6 AND 7)	Moved few cells to worksheet
28273665	FR Y-9C / FR Y-9LP	GL SOURCING REQUIRED FROM NEW MDRMS HT70	Updated configuration to handle GL route
28240462		ADDITION OF DERIVATIVE TYPE CODE FILTER "NOT IN SPOT" FOR CELLS	Enhanced configuration to add additional filter on Derivative type code
28318119	FR Y-9C / FR Y-9LP / FR Y-11 / FR 2314	INCONSISTENCY BETWEEN REPORTING OF NEGATIVE CASH BETWEEN Y9C/Y9LP AND Y11/2314	Enhanced configuration to handle Negative cash
28319238	FR Y-9LP	EXCLUSION OF NON-BANKING SUBSIDIARIE OF BANKING SUB ENTITY ON CERTAIN LINES	Updated configuration to remove SL route
28309849	FR Y-9LP (SCH: PC)	BHCP5993: HANDLING NULLS IN DERPC001.BPPC0002	Enhanced NULL handling for Business Processor
28398082	FR Y-9LP (SCH: PC-B)	BHCP0416: INCORRECT REPORTING CONDITIONS FOR PLEDGED SECURITIES	Enhanced configuration and reporting measure updated
27319187	General	MAPPING MISSING FOR FCT_REG_ACCOUNT_SUMMARY.F_IM MATERIALTY_FLAG	Corrected the mapping for F_MATERIALITY_FLAG
28284140		RLFD_FRAS_RES_MATURITY_BAND_01 SHOULD UPDATE FOR PREPAID DEMAND DEPOSIT	Updated OTB rule to handle Prepaid Deposits
28218383		RLFD_FRAS_RES_MATURITY_BAND_07 - INCLUSION OF 'OTH','MSG' IN NODE HIER HIFD15002	Included Missing and Others for Rule Source
28213078		CASE STATEMENT IN NULL JOIN CONDITIONS OF HYBRID DES	Enhanced NULL handling for Business Processor

Bug Number	Report / Schedule	Bug Description	Change Comments
27177019	General	SEEDED VALUES OF DIM_CONSTRUCTION_LOAN_TYPE	Updated Seeded values for construction loan type dimension
28366535		DEPOSITORY INSTITUTION FILTER IMPACT ON NON-BANK ENTITIES	Enhanced configuration to remove depository institution flag
28287113		LOGIC FOR 3 HC-G/RC-G ITEMS - BHCKB984,RCFD2938 AND RCON2938	Enhanced configuration to enable GL sourcing
28494130		MISMATCH IN SOURCE MEMBERS B/W RULE CONFIG & MAPPING FOR RULE LOANFOREOFFINST	Corrected Rule Configuration for Loan Foreign Office Institution
28493943		TARGET MEMBER MISSING FOR RULE "LOAN SECURED 1-4 FAMILY" OF REG PRODUCT CLASS	Revised the source member for DIM LIEN POSITION to DIM_LIEN_POSITION.V_LIEN_POSITION_CODE NOT IN ('MSG', 'OTH') as per the requirement
28187653		CONTRADICTORY CONDITIONS IN THE SOURCE OF RULE RLUS_FRAS_REG_PROD_CLASS_09	Corrected Rule to include OWNOCCUNONFARMNONRE member code
28508679		80610 - REPLINE DESCRIPTION PREFIX ISSUE	Corrected Repline description
28271490		LOGIC FOR HC-C / RC-C LINE 9.B.2 SHOULD NOT EXCLUDE REG LOAN PURPOSE 'CB'	Enhanced configuration for regulatory loan purpose
28261427		OPERATING OR FINANCIAL LEASE INDICATOR FOR LEASEFINRECALLOTHLSE	Updated Source hierarchy
28303053		FSI_PARTY_STD_PARTY_MAP - STANDARD PARTY CODE - FNMA OR FEDMOR	Updated Standard party type seeded value
28239272		INCLUSION OR EXCLUSION OF FMHA FOR LOANS SECURED BY FARMLAND FOR FFIEC031,41&9C	Updated Source hierarchy
27265426		DIM_COUNTRY.V_COUNTRY_ID VALUES USED IN RRS 8.0.50 LOGIC	Corrected HM Linkage for DIM_COUNTRY member codes

Bug Number	Report / Schedule	Bug Description	Change Comments
27937670	General	USFED RR 8051: DEFD0001 JOIN LOGIC FOR RESIDUAL TERM MATURITY INCORRECT	The logic for joining the fct_reg_account_summary and dim_bands for the residual term band is n_residl_term_to_mat_band_skey of FRAS

Known Issues / Limitations in This Release

The are no known issues or limitations in this release.

Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.6.1.0 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 8.0.6.0.0* 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.

CONNECT WITH US

Integrated Cloud Applications & Platform Services

Oracle is committed to developing practices and products that help protect the environment