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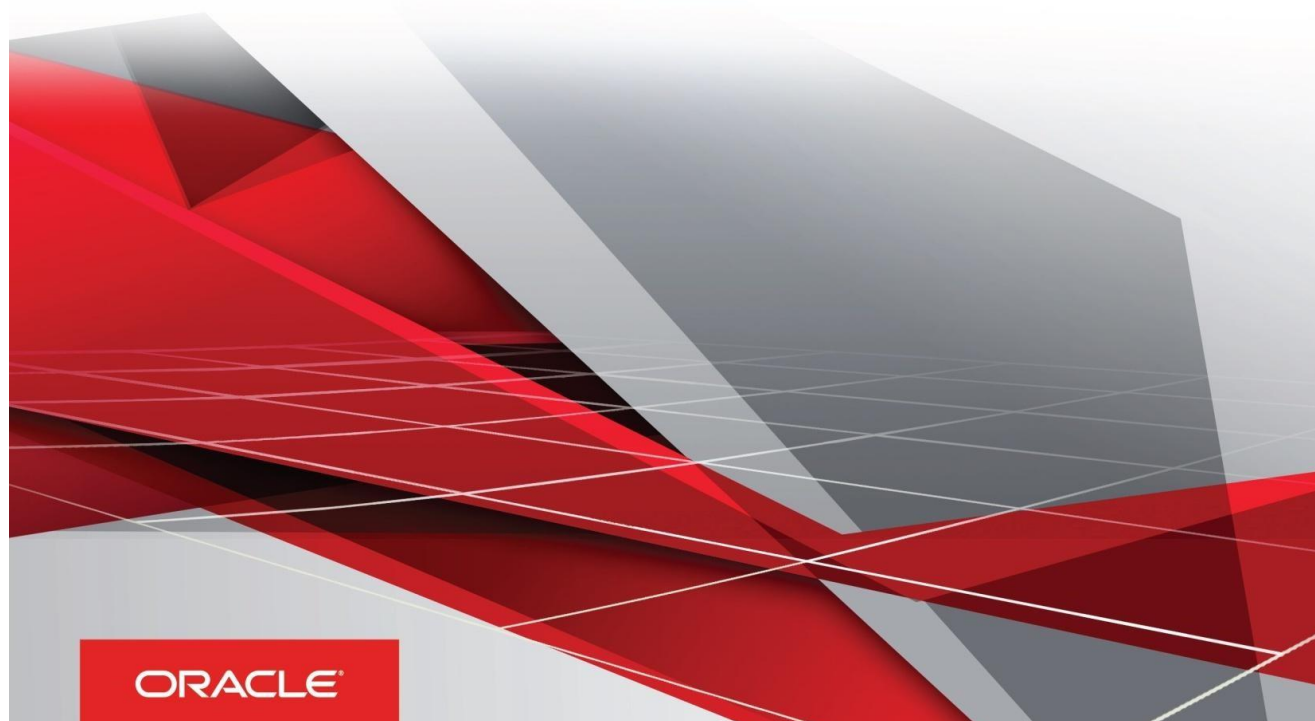
# Regulatory Reporting Solution for US Federal Reserve – Lombard Risk Integration Pack

**Release 8.0.7.1.0**

*Release Notes*

*March 2019*

# Document Versioning

| Version | Date | Change Reference |
| --- | --- | --- |
| 04 | January 30, 2019 | Updated: Known Issues for FDIC-370 report and drill down |
| 03 | January 23, 2019 | Updated: Prerequisite section for FDIC-370 report |
| 02 | January 16, 2019 | Updated: Final version published |
| 01 | January 21, 2019 | Created: Draft 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.

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**Related Documents**

This section identifies additional documents related to OFS REG REP US FED Application 8.0.7.1.0. 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 8.0.7.1.0*

- *Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.7.0.0*

- *Oracle Financial Services Analytical Applications Technology Matrix*

- *OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.7.0.0)

# 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 **29131200** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.7.0.0 Maintenance Level Release #1 (8.0.7.1.0) is cumulative of all enhancements and bug fixes done since v8.0.7.0.0 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 new feature supported in this release other than the bug fixes incorporated is as follows:

- FDIC 370 – Summary Report – Federal Deposit Insurance Corporation Report for Deposits.

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 8.0.7.0.0* from OHC Documentation Library.

For more information on the OFS AAI requirements, see *OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.7.0.0 Readme* in OHC Documentation Library.

## Prerequisites

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

- Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAAI) 8.0.7.0.0 (patch **28226275**) plus other prerequisite OFS AAAI patches (see **Section Installer and Installation Prerequisites** of *OFS AAAI Installation Guide*) should be installed and configured in your Machine (OHC Documentation Library).
- Oracle Financial Services Data Foundation (OFSDF) 8.0.7.0.0 (patch **28929704**) 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 8.0.7.0.0 (patch **28877382**)
- AgileREPORTER version **1.16.2-b107**
- AgileREPORTER Templates version **AR_FED_Package_1_16_0_7**
- 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.

**NOTE:**   FDIC-370 report requires OFSDF 8.0.7.0.2 one-off patch as prerequisite.

## 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 8.0.7.1.0*.

For more details on the Minor Release 8.0.7.0.0, see the following Release Notes:

*OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes* (8.0.7.0.0)

## Bugs Fixed in This Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.7.1.0 are as follows.

| Bug Number | Report / Schedule | Bug Description | Change Comments |
|---|---|---|---|
| 28972890 | FFIEC-002 | USFED RR 80611: 0082(0085) - SCHA LOGIC MISSING FOR EXCLUSION OF RELATED DEPOSITORY INST | Added filter (INTERNAL CUSTOMER IND = BOOLEAN) in DID to exclude related depository institution logic. |
| 28641693 | FFIEC-002 | 80515: SCHEDULE RAL LINE ITEM 2785 MISSING LOGIC | Added filter (DIM_PLEDGED_STATUS.V_PLEDGED_STATUS_CODE = "PLED") in DID of cell ID RCFD2785. |
| 28943633 | FFIEC-002 SCH: E | USE OF FLAGS ON ATS & NOW WITH FCT_DEPOSITS_BORROWINGS | Changed NOW and ATS filters for mapping change. |
| 28858053 | FFIEC-002 SCH: C | USFED RR 80515: NO VALUES COME UP IN AR EVEN THOUGH DATA IS AVAILABLE IN DE/VIEW | Created view (FFIEC002_VW_DEFD0016.sql) to resolve this case. |
| 28651107 | FFIEC-002 SCH: O | 80515 FFIEC 002 SCHEDULE O QUERY ON BRANCH BEING INSURED BY FDIC. | Added filter (DIM_GEOGRAPHY.F_INSURED_BRANCH = 'Y') in DID to update the logic. |
| 28881779 | FFIEC-002S | USFED RR 80515: FFIEC002S REPORT LINE ITEMS MISSING LOGIC FOR NON-RELATED DEPOSITORY INSTITUTION | Updated DIM_PARTY.F_DEPOSITORY_INSTITUTION_FLAG for Mapping change. |
| 28874876 | FFIEC-002S | LOGIC FOR CRCB5550 AND CRCB5551 MDRM ARE SIMILAR | MDRMs CRCB5550 and CRCB5551 have different filters on respective line item. |
| 28795808 | FFIEC-002S | USFED RR 80515: LINE ITEM 5534: MEASURE VALUE AND JOIN ISSUES | Updated the measure (FCT_REG_ACCOUNT_SUMMARY.N_EOP_BAL_RCY) and dataset Join (EFT OUTER JOIN DIM_PARTY ON FCT_REG_ACCOUNT_SUMMARY.N_PARTY_SKEY = DIM_PARTY.N_PARTY_SKEY). |
| 28633946 | FFIEC-002S | US FED 80515: CRCB5551 - LOGIC MISSING TO IDENTIFY NON-U.S. ADDRESSEES | Updated Party_Domicile_Country_Hierarchy - HIRHCC08 used in DID to handle NOT US condition. |
| 28079167 | FFIEC-002S | USFED 80512: DEPOSITORY INSTITUTION FLAG LOGIC IN FFIEC002S LIABILITY LINE ITEMS | Added MDRM CODE CRCB5544 and CRCB5545 in DID dim_party.f_depository_institution_flag as N. |

| Bug Number | Report / Schedule | Bug Description | Change Comments |
|---|---|---|---|
| 28627157 | FFIEC-002S | 80515: CRCB5548 - HOW TO IDENTIFY THE HOME COUNTRY | Added the following join condition in dataset DSFD0029: LEFT OUTER JOIN DIM_ORG_STRUCTURE ON DIM_ORG_STRUCTURE.N_ENTITY_SKEY = FCT_REG_ACCOUNT_SUMMARY.N_ENTITY_SKEY |
| 28621463 | FFIEC-002S | 5530, 5531: REPORT ASSETS BUT THE HM LINKAGE HAS LOGIC TO PICK "LIAB" | Updated DID filter in MDRMS 'CRCB5530' and 'CRCB5531' for DIM_GL_ACCOUNT.V_GL_TYPE = 'LIAB' as 'AST'. |
| 28087130 | FFIEC-002S | FCT_REG_ACCOUNT_SUMMARY LOGIC SHOWS POSITIVE BALANCE 0 | Updated BP logic in Measure to CASE WHEN fct_reg_account_summary.n_eop_bal_rcy < 0 THEN(-1 *fct_reg_account_summary.n_eop_bal_rcy) ELSE 0 END |
| 28096702 | FFIEC-002S | 8.0.5.1.2: LINE ITEMS CRCB5534 LOGIC SEEMS INCORRECT IN HM LINKAGE | Added following DID filters to compute the logic for DIM_GL_ACCOUNT.V_GL_TYPE = 'AST' AND DIM_CURRENCY.V_ISO_CURRENCY_CD = 'NOT USD' AND DIM_PARTY.V_DOMICILE_COUNTRY_CODE = 'US' |
| 27966765 | FFIEC-002 SCH: L | (LINE ITEMS 3376,3377, 3378) USE OF THE STD PROD TYPE PERFBLC | Added new member code as SLC for the reg product type and changed measure in Cell ID RCFD3378 of FFIEC002 schedule L. |
| 28454287 | FFIEC-031 / FFIEC-041 SCH: RC-E | CLARIFICATION ON FFIEC-031/041 RC-E M2 IRA ACCOUNTS | Added new rule and filter for reg deposit type. |
| 28913959 | FFIEC-031 SCH: RC-C | MDRM: RCFDF163 - RC-C PART 1 10.B - DIRECT & LEVERAGED LEASES | Dropped direct and leveraged leases filter from regulatory product classification rules. |
| 28500789 | FFIEC-031 SCH: RC-E | RECLASSIFICATION OF TRANSACTIONAL TO NON TRANSACTIONAL BALANCE -FFIEC 031 RC-E | Updated measure to handle non transactional balance condition and fair value. |

| Bug Number | Report / Schedule | Bug Description | Change Comments |
|---|---|---|---|
| 28546206 | FFIEC-031 SCH: RC-E | REPORTING OF OVERPAYMENTS AS TRANSACTIONAL BALANCE IN FFIEC 031 RC - E | Added negative balances mapping. |
| 27598865 | FFIEC-031 SCH: RC-E / RC-O | PRINCIPAL AND INTEREST COMPONENTS FOR FFIEC 031 RC-E M.1.E AND RC-O M.2 ITEMS | Added accrued interest along with uninsured amount. |
| 28428404 | FFIEC-031 SCH: RC-E / RC-O | REPORTING OF DEPOSITS HC-E/RC-E AND RC-O | Subtracted accrued interest from the total EOP balance. |
| 28568591 | FFIEC-041 | USFED RR 80515: FFIEC041 RCONG804 FILTER CONDITION INCORRECT IN AR | Added Consolidation_Code=100 and Rep line codes in DID, and same has been packaged in configuration. |
| 28847633 | FFIEC-041 SCH: HC-C / RC-C | HC-C/RC-C M.1.F (BHCKK165, RCFDK165 AND RCONK165) - REGULATORY PRODUCT CLASSIFICATION | Added DID filter for regulatory product classification code. |
| 28592865 | FFIEC-041 SCH: RC-C | 80515 USFED: LINE ITEM 2107 DOES NOT HAVE COMPLETE LOGIC | Added regulatory product classification for the MDRM RCON2107. |
| 28874701 | FR 2028D | USFED RR 80601: MATERIALIZED VIEWS HAVE QUERY RE-WRITE ENABLED FOR FEW DES | Disabled Query Rewrite option for DEs. |
| 28999314 | FR 2314 | AGILEREPORTER DOES NOT DISPLAY CORRECT VALUE FOR FR2314 - SUBC1773 | Updated DID configuration to show correct values in Agile Reporter Portal. |
| 29119917 | FR 2314 | DESCRIPTION FOR REPORTING LINE CODE IS NOT SHOWN FOR FR2314 REPORT DURING FIRST LEVEL DRILL DOWN | Enhanced fsi_dd_dim_display_columns.sql file to show description instead of Keys/Skeys column in drill-down screen. |
| 28338898 | FR 2644 | RR 80512: LINE ITEM C499 TRADING BOOK TYPE-TRAASTOTHDER RE-CLASSIFICATION | Removed Trading book type TRAASTOTHDER from Line item C499 in DID. |
| 28327059 | FR 2644 | LINE ITEM 4 (SUB LINE ITEMS), 7(A,B) - ACCRUED INTEREST EXCLUSION REQUIRED | Modified Measure and Dataset. Added the repline code for addition of accrued interest receivable in DID. |

| Bug Number | Report / Schedule | Bug Description | Change Comments |
|---|---|---|---|
| 28326610 | FR 2644 | CELLS 2163 AND C499 USING SAME REP LINE CODE | Updated cell ID WRSS2163-Repline as 8110000692 and removed WRSSC499-Repline 8110000717. |
| 28200662 | FR 2644 | 8.0.5.1.2 RR: LINE ITEM J454 LOOKS FOR LOGIC FOR MISSING ACCRUAL STATUS | Removed N_ACCRUAL_STATUS_SKEY filter from the dataset. Removed Hierarchy HIFD0545 from the DID, FSI and metadata table. |
| 28188612 | FR 2644 | LINE CODE C501 HM LINKAGE MISSING LOGIC FOR U.S. TREASURY SECURITIES | Added the DID filter to exclude the V_SECRTZ_PROD_TYPE_CLASS_CD nodes 'ABS' (Asset Backed Securities), SFP (Structured Financial Products), OTH (Others). |
| 28183921 | FR 2644 | 8.0.5.1.2 RR INCOMPLETE LOGIC FOR LINE ITEM 2604, HT38 | Added the filters value with respect to cell ID WRSSHT38 and WRSS2604 to include Foreign banks, MUNIS, NBFC. |
| 28942897 | FR 2886B SCH: RC-E | RC-E.2, DOMICILE_COUNTRY_CODE MUST ALSO HAVE NON-US | Updated DID mapping filters. |
| 28395232 | FR 2900 | ISSUES ON RECLASSSIFCATION RULES USES FCT/SCD TABLES AS MANDATORY SOURCE | Reconfigured Rules using Seeded Dimensions (for all sources) with fresh series. |
| 28384945 | FR 2900 | LINE - 2340 & 2514 LOGIC AND USE OF DIM_REG_PRODUCT_TYPE | The DATE comparison is consistent. Added the following logic in hierarchy HIFD2901. Less than 7 Days = Y and Greater than or Equal to 7 Days = N. |
| 28363773 | FR 2900 | USFED RR 80512: LINE ITEM 2514 - LOGIC CLARIFICATION | Excluded transactions with all the related entities outside US for all the line items except CC.1. Changed the DID, DE, Dataset, and Hierarchy. |
| 27966970 | FR 2900 | DRILLDOWN FUNCTIONALITIES INTO OFSAA-USFED 8051 | Modified Drill down design for FR 2900 report. |
| 29050025 | FR Y-14 M SCH: D2 | MANAGED AMOUNTS NOT GETTING CALCULATED PROPERLY | Added NVL for measures for summation as values in expression leads to zero. |
| 28881178 | FR Y-14M SCH: D2 | INCONSISTENCY BETWEEN Y9C AND Y14M FOR REPORTING COUNTRY ACROSS REPORTS | Updated rule filter to use customer domicile country instead of branch country. |

| Bug Number | Report / Schedule | Bug Description | Change Comments |
|---|---|---|---|
| 28351158 | FR 2900 | CLARIFICATION ON LINE ITEM 2514 & 2604 - REPORT FR2900 MATURITY DATE FILTER LOGIC | Changed logic In FR2900 cell ID 2514, 2604 for HIFD2901 to CASE WHEN TO_DATE(FCT_COMMON_ACCOUNT_SUMMARY.N_MATURITY_DATE_SKEY, 'YYYYMMDD') - TO_DATE(FCT_COMMON_ACCOUNT_SUMMARY.N_VALUE_DATE_SKEY, 'YYYYMMDD') < 7 THEN 'Y' ELSE 'N' END" |
| 28929335 | FR Y-14Q SCH: M | RETAINING HINTS IN DERIVED ENTITIES POST PATCH APPLICATION | Changed the metadata script packaged in build to retain customization properties of derived entities. The scripts retain hints, partitioning information of DEs at the time of installation. |
| 28851666 | FR Y-14Q SCH: K | SUPP_9AD-RULE FOR SANCTION LIMIT NOT RESTRICTED TO JUST CARDS/LOANS SPECIFIC DATA | Modified rule (RLFD_FRAS_REG_THRESHOLD_LIMIT) to resolve sanction limit restriction. |
| 28968572 | FR Y-7N | USFED RR 80611: CELL C378, C382, C383 FILTER INCONSISTENCY | Added missing reg product classification filters ('LOANDEPINSTUSBANK', 'LOANDEPINSTFRGNBANK','LOANNONDEPFININST','COMINDLOAN', 'OTHLOAN'). |
| 28639962 | FR Y-7N | ERROR WHILE GENERATING FRY7N REPORTS - ERROR NO PHYSICAL BINDING FOUND | Regenerated Config package for the report. |
| 28983534 | FR Y-9C | BANDING RULES BASED ON DATE SUBTRACTION RATHER THAN MONTHS ARITHMETIC [LEAP] | Used Months_Between function for band assignment in the rule. |
| 29022622 | FR Y-9C | CONCERNS WITH REPORTING OF INTEREST EXPENSE FOR MATURED TDS | Added Reg deposit type filters in DID to handle interest expense for Matured Time Deposits. |
| 29035443 | FR Y-9C | DE PERFORMANCE IMPROVEMENT WITH CHANGE IN JOIN CONDITION | Updated join condition - INNER JOIN fct_reg_run_legal_entity_map ON fct_reg_run_legal_entity_map.n_date_skey = fct_reg_account_summary.n_mis_date_skey AND fct_reg_run_legal_entity_map.n_run_skey = fct_reg_account_summary.n_run_skey for DE performance improvement. |

| Bug Number | Report / Schedule | Bug Description | Change Comments |
|---|---|---|---|
| 28142659 | FR Y-9C SCH: HC-E | USFED REG REPORTNG FRY9C SCHEDULE HC - E (HANDLING OF RECIPROCAL DEPOSITS) | Added conditions for measure to handle reciprocal balances. |
| 28991568 | General | MISSING MAPPINGS IN RESIDUAL TERM TO MATURITY BANDING RULES - CARDS. | Modified rules RLFD_FRAS_RES_MATURITY_BAND_11 and RLFD_FRAS_RES_MATURITY_BAND_02. Added Reg Product Type codes BANCARD, CHACARD and OTHCREDCARD. Changed join for rule RLFD_FRAS_RES_MATURITY_BAND_02 from DIM_STANDARD_PRODUCT_TYPE to DIM_REG_PRODUCT_TYPE in dataset DSRGRL62. |
| 29048861 | General | SHADOW DE FUNCTIONALITY- UPDATED CONF ARE NOT GETTING SAVED IN SHADOW DE SCREEN | Updated GetData.java file to show Shadow DE functionality for newly added meta data. |

## Known Issues / Limitations in This Release

The known issues or limitations in this release are:

- FDIC-370: Brokered Deposit, which is part of Alternate record keeping is not supported in this release.
- FDIC-370: Summary File, which is supported in this release as Detailed Files (Customer, Account, Participant and Pending Files) are not part of Lombard Template Package.
- FDIC-370: Seeded data for DIM_INS_PENDING_REASON is not available in this release.
- FDIC-370: Summary Report Label issue with Lombard Template. Instead of **Dollars Uninsured**, template shows both columns as **Dollars Insured** under section **Partially Insured** / **Uninsured Deposit** accounts.
- First level drill down is working fine. Second level drill down of only 1 DE can be viewed at a time. To view the next DE, you have to go back to AgileREPORTER portal and query drill down again.

## Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.7.1.0 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 8.0.7.0.0* available at the OHC Documentation Library.

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