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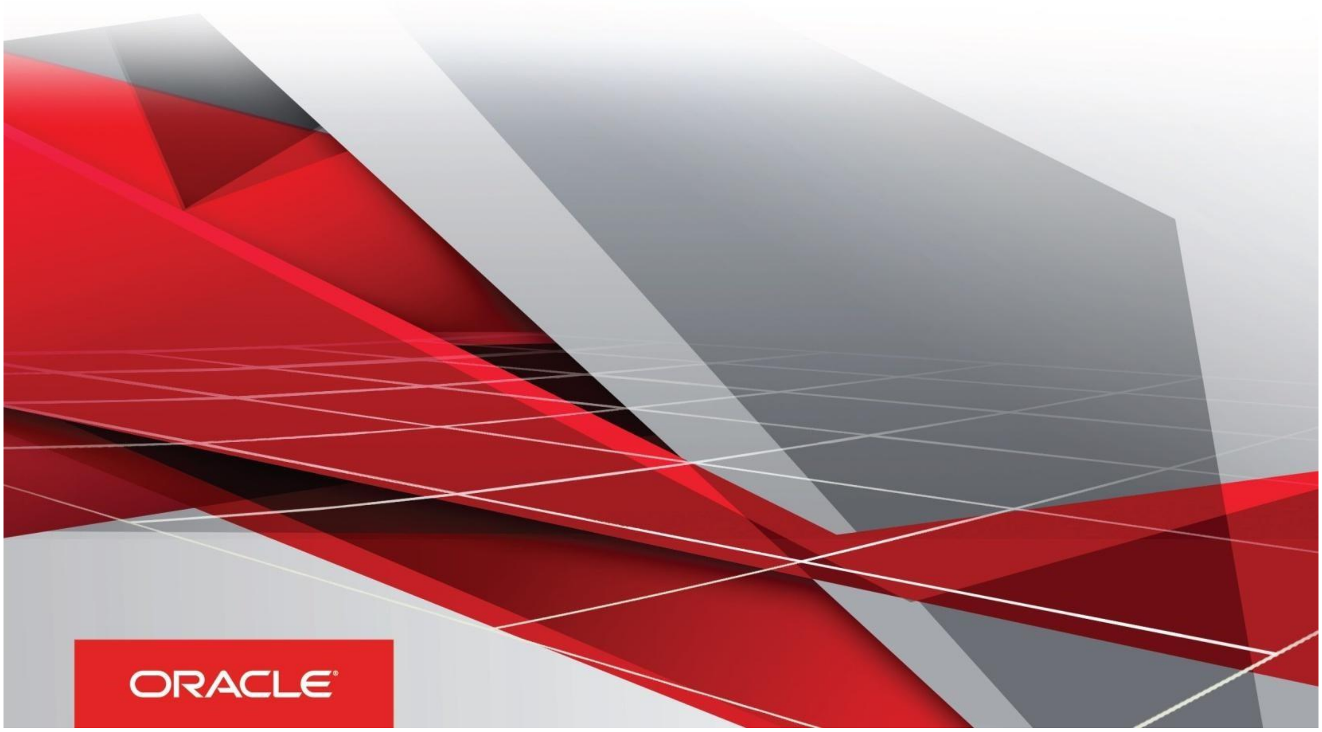
Financial Services

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

Release 8.0.7.2.0

Release Notes

March 2019



Document Versioning

Version	Date	Change Reference
03	March 20, 2019	Updated: Known Issues
02	March 07, 2019	Updated: Final version published
01	February 28, 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

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 for the hearing impaired.

Related Documents

This section identifies additional documents related to OFS REG REP US FED Application 8.0.7.2.0. 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 8.0.7.2.0*
- *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 **29209088** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.7.0.0 Maintenance Level Release #2 (8.0.7.2.0) is cumulative of all enhancements and bug fixes done since v8.0.7.1.0 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 – Count of Party and Accounts calculated uniquely to avoid duplicates.

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 Analytical Applications Infrastructure (OFS AAI) 8.0.7.1.0 (patch **29002529**) plus other prerequisite OFS AAI patches (see **Section 1.2 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) 8.0.7.1.0 (patch **29327317**) 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 8.0.7.1.0 (patch **29131200**).
- AgileREPORTER version **1.16.2-b107**.
- AgileREPORTER Templates version **AR_FED_Package_1_16_1_3**.
- 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 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 8.0.7.2.0*.

For more details on the previous releases, see the following Release Notes:

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

OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.7.1.0)

Bugs Fixed in This Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.7.2.0 are as follows.

Bug Number	Report / Schedule	Bug Description	Change Comments
28625354	FFIEC-002S	CRCB5545, CRCB5544: WRONG BAND CODE IS GETTING USED	Added HIFD4032 filter in the DID for HIR-Overnight Mat Indicator Flag. Removed fct_reg_account_summary.n_residl_term_to_mat_band_skey as fct_reg_account_summary.f_overnight_mat_ind manages the same.
29301608	FFIEC-002S SCH: E	LINE ITEM 2377 AND 2378 HAS AN EXTRA CONDITION OF DOMICILE COUNTRY CODE = NON US	Added STD PARTY TYPE CODE filter value in DID sheet.
29310245	FFIEC-031 / FR Y-9C SCH: RC-B / HC-B	UPDATED SCHEDULES	Included FCT_COMMON_ACCOUNT_SUMMARY.F_FIDUCIARY_RELATIONSHIP_FLAG for all cell IDs for HC-B/RC-B and updated configuration as per the latest mapping available for the cell IDs mentioned.
29341781	FFIEC-031 / FFIEC-041 / FR Y-9C	MANY ATTRIBUTES ARE MISSING FROM CONFIGURATION AFTER 807	Updated HM linkage document by removing the wrong business processor.
28089117	FFIEC-031 / FFIEC-041 / FR Y-9C SCH: R	CONCERNS WITH SAME REPLINES USED IN SCH R-PART II LINE ITEMS	Modified the replines used for reporting in 6 MDRM codes to reflect the risk weight associated with the MDRM.
29009432	FFIEC-031 / FFIEC-041 / FR Y-9C SCH: RC-B / HC-B	LINE ITEM 6.A,B: FILTER OF EQ IN THE DATASET FOR "OTHER DEBT SECURITIES"	Removed DIM_INSTRUMENT_TYPE.V_RISK_FACTOR_TYPE_CODE UPDATED value 'EQ' and added DIM_INSTRUMENT_TYPE.V_INSTR_TYPE_CODE NOT IN ('CDBCDI','IRSPOTBKA') filter.
28810329	FFIEC-031 / FFIEC-041 SCH: RC-C	PART II: CUSTOMER/CLIENT LEVEL LOAN AGGREGATION	Removed DIM_CREDIT_PARTCPN_TYPE.V_CREDIT_PARTCPN_TYPE_CODE as "FRONT" from the business processor.

Bug Number	Report / Schedule	Bug Description	Change Comments
28851980	FFIEC-031 SCH: RC-B	LINE ITEM M.2.C: MDRMS (RCONA561, RCONA562) MISSING CONFIGURATIONS	Updated accrual status and sec prod code filter value.
28663006		LINE ITEMS M2(B)(1,2,3,4,5,6): CLOSED END FIRST LIEN 1-4FAMILY	Updated underlying asset pool type filter values.
28927002		M.2.A.2 (RCFDA550): MISSING INDICATOR FOR GUARANTOR OR ISSUE FOR PARTY TYPES	Added and updated "HIR - RR Issuer Agency Type", "HIR - RR Guarantor Agency Type" new filter value.
28882464	FFIEC-031 SCH: RC-B	M.2.A.2 (RCFDA550), M.2.A.3 (RCONA551): INTEREST RATE TYPE NOT AS PER THE INSTRUCTIONS	Updated “HIR - RR Interest Type” filter value.
28874310		M.1: EXCLUSION OF EQUITY SECURITIES. (RCFD0416)	Changed "HIR - RR Risk Factor Type" filter values.
29131875	FFIEC-031 SCH: RC-C	LINE 2.B: CORRECT FILTER VALUES FOR STANDARD PARTY TYPE	Corrected standard party type for BHCK1292: NOT FBNKRCFDB533: = BNKRCFDB534: = (BNK, FBNK)RCONB534: = (BNK, FBNK).
28842364		NON-DEPOSITORY EXCLUSION INCONSISTENCY	Removed NONDEPFININST from rule RLUS_FRAS_REG_PROD_CLASS_03.
28810344		M.2.A.1 (RCONA564): CLARIFICATION REQUIRED-CONFIGURATION LOGIC HANDLING CAPPED OR FLOORED RATES	Removed Interest rate filter from FFIEC-031 / FFIEC-041 DID.
28422293	FFIEC-031 SCH: RI-C	RULE CONFIGURATION MISSING FOR 'OTHRESMORT' IN V806	Implemented "OTHRESMORT " check in RLUS_FRAS_REG_PROD_CLASS_10, RLUS_FRAS_REG_PROD_CLASS_16, and RLUS_FRAS_REG_PROD_TYPE_02.
29175563	FR Y-14M SCH: D2	NO COALESCE AROUND REG ACCOUNT STATUS FILTER	Changed all joins to inner join.
29211216		EDIT CHECKS REQUIRED	Included to_number in hierarchy definition for Edit Checks for 14md2.
29317122		REPORTING OF ACCOUNT STATUS TO D2 SCHEDULE - INCORRECT REG ACCOUNT STATUS	Updated Reg Account Status values based on user-customized mapper file which contains the mapping between Account Status and Reg Account Status values. Changed rule dataset.

Bug Number	Report / Schedule	Bug Description	Change Comments
29204117	FFIEC-041 SCH: HC-N	DOMESTIC OFFICES AND FOREIGN OFFICES PRODUCT RECLASSIFICATION CODES	Added product classification filter for K126, K127, and K128 in configuration. Removed (LOANDEPINSTUSBANK, LOANDEPINSTFRGNBANK, LOANFINAGRIPROD, CONLOANCREDCARD, CONLOANAUTOLOAN, CONLOANOTHREVCRPLNS, CONLOANOTHLOAN, LOANFOREOFFINST, LOANNONDEPFININST, LNNDEPFININSTPRCRSEC, OTHLOAN, LOANSTASUBDIVUS, SECFARMLAND) for second group to be excluded as it is for foreign offices.
28911173	FFIEC-041 SCH: RC-B	RCON1778: HOLDING TYPE NOT CONFIGURED AS PER INSTRUCTIONS	Updated "HIR - Holding Type Code" filter value.
29271861	FR Y-14Q SCH: B	MAPPING UPDATED	Updated "HIR - RR Reg Instrument Classification" filter value.
29327512	FR Y-14Q SCH: B.1	PURCHASE DATE & BOOK YIELD FOR EQUITY SECURITIES	Moved common stock and preferred stock to new DEQSEC11, removed common stock and preferred stock from DSQSEC07, updated purchase date and book yield column Null for required DE in DSQSEC02.
29271741		UNREADABLE CHARACTER(?) IN DIM_REG_INDUSTRY.V_REG_INDUSTRY_DESC	Removed non-printable character for REVEOTHER. Used description is "Revenue &#65533;, Other " & corrected value is Revenue - Other.
29276344		CQSCP084: ISSUE IN REPORTING OF 'AGENCY MBS' - BPQSEC04 HAS THE IMPROPER CASE "AGENCY MBS"	Changed BP case output "AGENCY MBS" to "Agency MBS".

Bug Number	Report / Schedule	Bug Description	Change Comments
28805546	FFIEC-041 SCH: RC-C	MDRMS (RCON5571, RCON5580): MISSING PDE TO IDENTIFY PARTICIPATED LOANS	Added dim_interest_type, fct_loan_account_summary as part of join in DSRGRL51.sql, DSRGRL52.sql, DSRGRL53.sql, DSRGRL69.sql, DSRGRL70.sql, DSRGRL71.sql, DSRGRL72.sql. Removed dim_reg_product_type in DSRGRL65.sql, DSRGR116.sql. Added interest type check and few rules in RLFD_FRAS_REM_TERM_MAT_BAND_02_0.sql, RLFD_FRAS_REM_TERM_MAT_BAND_03_0.sql, RLFD_FRAS_REM_TERM_MAT_BAND_04_0.sql, RLFD_FRAS_NEXT_REPRICE_BAND_01_0.sql, RLFD_FRAS_NEXT_REPRICE_BAND_02_0.sql, RLFD_FRAS_NEXT_REPRICE_BAND_03_0.sql, RLFD_FRAS_REM_TERM_MAT_BAND_01_0.sql. Added missing BALDUEFROM and OTHERASST row. Removed card product type in RLFD_FRAS_PRIN_AMOUNT_BAND_05_0.sql, RLFD_FRAS_PRIN_AMOUNT_BAND_06_0.sql as part of check.
28961331	FR Y-9C SCH: HC-B	MDRM (BHCK1778): MISSING LOGIC FOR CONFIGURATION LOGIC FOR AMORTIZED COST AS ON SALE DATE	Corrected filter on interest rate and moved to account level.
28858900		MDRM (BHCKK152): MISSING CONFIGURATION FOR CMO, REMIC, CMO, REMIC	Updated DIM_SECURITIZED_PRODUCTS.V_SECURITIZED_PROD_CODE filter values to IN(ORMBS, CMO, SMBS, REMIC).

Bug Number	Report / Schedule	Bug Description	Change Comments
28882691	FR Y-9C SCH: HC-B	M.2.C (BHCK0387): EXCLUSION CRITERIA OF MUTUAL FUNDS NOT MET	Added DIM_REG_INSTR_CLASSIFICATION.V_REG_INSTR_CLASS_CODE <> MUTFU to handle exclusion criteria of mutual funds not met.
28882733		MDRM (BHCK0211): INACCURATE NULL VALUE USED FOR SECURITIZED PRODUCT CODE	Updated filter value to OTH, MSG added to handle null value used for securitized product code.
28313322		M2 (BHCK0383): D_CALL_DATE NEEDS TO BE ADDED TO DATA ELEMENTS SHEET	Populated the following columns using T2T_FCT_REG_ACCOUNT_SUMMARY: FCT_COMMON_ACCOUNT_SUMMARY.F_PUT_EXERCISED, F_CALL_EXERCISED, N_PUT_OPTION_DATE_SKEY, N_CALL_DATE_SKEY FCT_REG_ACCOUNT_SUMMARY.N_REMAINING_CALL_TERM_IN_MONTH, N_REMAINING_PUT_TERM_IN_MONTH, N_NEXT_REPRICE_IN_MONTHS, N_REM_MATURITY_MONTHS, N_CONTRCTL_MATURITY_IN_MONTHS, N_NEXT_OPT_EXP_IN_MONTHS.
28856030		EXCLUSION LOGIC FOR LINE ITEM 4: MORTGAGE-BACKED SECURITIES	Added DIM_UNDRLYNG_ASST_POOL_TYPE.V_UNDRLYNG_ASST_POOL_TYPE_CODE <> 1-4FAMREVOPENRESMORT to exclusion criteria for LINE ITEM 4: MORTGAGE-BACKED SECURITIES.
28546997	FR Y-9C SCH: HC-B / HC-N	SCHEDULE HC-B AND HC-N CLARIFICATION	Updated MDRM BHCK1778 for fixed interest type.
29046803	FR Y-9C SCH: HC-M	INCORRECT POPULATION OF LINE 5 (BHCKA288)	Used FCT_COMMON_ACCOUNT_SUMMARY.F_RIGHT_TO_SETOFF = Y to check whether the Reverse Repo trade is offsetting another Repo trade.

Bug Number	Report / Schedule	Bug Description	Change Comments
28081287	FR Y-9C SCH: HC-B	CALL DATE' & 'PUT DATE' MISSING FOR FLOATING/FIXED RATE SECURITIES	Populated the following columns using T2T_FCT_REG_ACCOUNT_SUMMARY: FCT_COMMON_ACCOUNT_SUMMARY.F_PUT_EXERCISED, F_CALL_EXERCISED, N_PUT_OPTION_DATE_SKEY, N_CALL_DATE_SKEY FCT_REG_ACCOUNT_SUMMARY.N_REMAINING_CALL_TERM_IN_MONTH, N_REMAINING_PUT_TERM_IN_MONTH, N_NEXT_REPRICE_IN_MONTHS, N_REM_MATURITY_MONTHS, N_CONTRCTL_MATURITY_IN_MONTHS, N_NEXT_OPT_EXP_IN_MONTHS.
28546997	FR Y-9C SCH: HC-B / HC-N	SCHEDULE HC-B AND HC-N CLARIFICATION	Updated MDRM BHCK1778 for fixed interest type.
28988244	FR Y-9C SCH: HC-R / HC-Q	CONCERNS WITH OUT-OF-SCOPE MDRMS -HC-R PART II AND HC-Q LINE 5B	Added FCT_IFRS_ACCOUNT_SUMMARY.F_FAIR_VALUE_OPTION in DID.
29388396	FR Y-9C SCH: HI	MDRM (BHCK6761): NOT EMPTY REPORTING CONDITION MISSING	Removed the filters from DID which are already handled in Hierarchy (HIRHCE01) definition and added NOT EMPTY in DID filter.
29056362	FR Y-9C SCH: HI.M	ENHANCEMENT REQUEST FOR INCLUSION OF TEXT LINES IN LOMBARD INTEGRATION PACK	Included text lines in Lombard integration pack for FRY-9C, FFIEC-031 and FFEC-041 reports.
28853915	FR Y-9LP	INCORRECT POPULATION OF PC MEMORANDA LINES BHCPF819 AND BHCKF820	Used DIM_GL_ACCOUNT.v_gl_type = AST or LIAB to filter the assets or liabilities, FCT_IFRS_ACCOUNT_SUMMARY.F_FAIR_VALUE_OPTION = Y to get the fair value option, and added measure "Fair value RCY" to respective DEs.
29313952	FR Y-9LP SCH: PC-B	BHCP3609: FAIR VALUE HAS TO BE MULTIPLIED BY -1 IN BPPCB004	Changed to report fair values in positive signage for liabilities.
29173469	FR-2314S / FR Y-11S	ENABLE HYBRID ROUTE FOR LINE 4 'TOTAL OFF-BALANCE-SHEET ITEMS'	Added product type SLC, and merged derivative and risk factor type into one column, added SL level filter for MDRM 2013.

Bug Number	Report / Schedule	Bug Description	Change Comments
28297558	FR-2900	L2604 LOGIC FOR REPORTING TIME DEPOSITS WITH BAL $100,000 OR MORE	Corrected description for the replines 9110000786 and 9110000830.
29131839	General	POPULATION OF N_MATURITY_DATE_SKEY IN FACT COMMON ACCOUNT SUMMARY	Used Original Maturity date when maturity date is not available.
28738566	General	DATA LINEAGE BATCH TO SUPPORT REMOVAL WRONG DATA FLOW WITH RESPECT TO RUN	Added FCT_COMMON_ACCOUNT_SUMMARY.N_INSTRUMENT_SKEY in the table FSI_DE_RUN_FLOW_REMOVAL to remove from Lineage Sourcing.

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: Pending file export is having an extra pipe (|) symbol, which is a Lombard limitation.
- FDIC-370: DIM_DOCUMENT_SUB_TYPE table does not have Default Values (Missing & Others). This must be inserted manually or execute **##INFODOM##_DATA_FOUNDATION_SCD** batch to get the values.
- FDIC-370: PT_PARENT_CUSTOMER_ID line item for Pending file is not configured.
- FDIC-370: DP_PROD_CATEGORY AND AP_PARTICIPANT_TYPE attribute values are currently defaulted to OTH.
- FDIC-370: In DIM_PARTICIPANT_TYPE table; currently, the 'Participation Type Code' for Employee benefit plan participant is seeded wrongly as "EFP", which should be corrected as "EPP".
- First level drill down is working fine. Second level drill down of only one 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 8.0.7.2.0 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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