Oracle Financial Services Regulatory Reporting for US Federal Reserve - Lombard Risk Integration Pack

Release Notes

Release 8.0.8.4.0

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Document Control

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1 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

1.1 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.

1.2 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).

1.3 Intended Audience

This document is intended for users of Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack.

1.4 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.

1.4.1 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.

1.5 Related Documents

This section identifies additional documents related to OFS REG REP US FED Application 8.0.8.4.0. 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 8.0.8.4.0
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.8.0.0
- Oracle Financial Services Analytical Applications Technology Matrix

2 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 **30365019** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.8.0.0 Maintenance Level Release #3 (8.0.8.4.0) is cumulative of all enhancements and bug fixes done since v8.0.8.0.0 release.

This chapter includes the following topics:

- New Features
- Pre-installation Requirements
- How to Apply this Maintenance Level Release
- Bugs Fixed in this Release
- Known Issues / Pending Enhancements in this Release

2.1 Features

The new feature in this release is as follows and also supports bug fixes and enhancements from previous features:

1. **Standardization of Hierarchies used in Reports**

   Standardized Hierarchies used in Reports with Logical Names and defaulting logic. The schedules implemented are as follows.

REPORT_NAME	SCHEDULE_CODE
FFIEC-031	RC-H
FFIEC-031	RC-L
FFIEC-031	RC-S
FFIEC-031	RC-O
FFIEC-041	RC-L
FFIEC-041	RC-S
FFIEC-041	RC-O
FRY-9C	HC-H
FRY-9C	HC-L
FRY-9C	HC-S

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 8.0.8.0.0 from OHC Documentation Library.

For more information on the OFS AAI requirements, see OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.8.0.0 Readme in OHC Documentation Library.

2.2 Pre-installation Requirements

The minimum prerequisite software that must be installed are:

- Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAAI) 8.0.8.0.0 (patch **29538056**) or above, mandatory one-off patches **29952285** and **30172065**, plus other prerequisite OFS AAAI patches (see **Section 2.1 Pre Installation Requirements** of OFS AAAI Installation Guide) should be installed and configured in your machine (OHC Documentation Library).

- Oracle Financial Services Data Foundation (OFSDF) 8.0.8.1.0 (patch **30124064**) or above, mandatory one-off patch **30281084**, plus other prerequisite OFSDF patches (see Section 3.1 Installer and Installation Prerequisites of *OFSDF Installation Guide, version 8.0.8.1.0*) should be installed and configured in your machine (OHC Documentation Library).

  The Data Model Changes (Columns and Tables) must be added on top of FSDF 8.0.8.1.0 data model and sliced model upload must be performed. Alternatively, you can download Data Model ERwin file which contains these changes using FSDF Data Model Patch 8.0.8.1.2 (**30477795**).

- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack 8.0.8.0.0 (patch **29394472**) or above.

- AgileREPORTER version **19.3.0-b204**

- AgileREPORTER Templates version **FED_v1.19.1-b18_sign**

- 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.

2.3 How to Apply this Maintenance Level Release

For detailed instructions on installing this Maintenance Level (ML) Release, see Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.8.4.0.

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 (8.0.8.0.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.8.0.1)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.8.0.2)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.8.1.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.8.2.0)

2.4 Bugs Fixed in this Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.8.4.0 are as follows.

Bug Number	Bug Description	Change Comments
25251160	INCORRECT T2T MAPPING UNDER HC-S SCHEDULE OF FRY-9C REPORT	Added updates to generate the Data Elements sheet.
26682112	SCHEDULE RC-S: MEMO 2: RRS 8041	Updated Measure to be used from fct_loans_serviced and fct_credit_prcpn_details. Requisite attributes to be available in Data Elements sheet.
26682207	SCHEDULE RC-S: LINE ITEM 11: RRS 8041	Updated Stage Assets Sold not to be used for reporting this line item instead Securitization Pool to be used along with Required PP Tables for credit enhancements.
26693909	SCHEDULE RC-S: LINE ITEM 12: RRS 8041	Replaced Basel Pool Type with DIM Reg Sec Pool Type and appropriate stage tables used based on the type of credit enhancements. Attributes can be referred from Data Elements sheet.
26703111	SCHEDULE RC-S: LINE ITEM 1: RRS 8041	Updated Loans Securitized to be reported from Stage Loan Contracts with required attributes and appropriate stage tables used for credit enhancements. Attributes can be referred from data elements.

Bug Number	Bug Description	Change Comments
26745238	RC-S: RRS 8041: BASEL POOL TYPE RECLASSIFICATION	Updated Loans Securitized to be reported from Stage Loan Contracts with required attributes and appropriate stage tables used for credit enhancements. Attributes can be referred from data elements.
26748863	MEASURE CHANGE APPLICABLE FOR MDRM CODES G401, G402 (SCH L – FR Y-9C, FFIEC-031 AND FFIEC-041)	Updated box IDs G401 and G402 with the measure MSRG1011.
26761099	INNER JOINS TO BE REPLACED WITH LEFT OUTER JOINS IN DE'S OF SCHEDULES HC-S/RC-S	Modified configuration to handle various granularity.
27555580	USAGE OF FCT_SECURITIZATION_POOL(SCH-S) SEEMS INAPPROPRIATE: FR Y-9C, FFIEC-031, FFIEC-041	Updated Data Elements sheet to include STG_SECURITIZATION_POOL.
27761538	NEW REQUIREMENT FOR A LOAN IS SOLD BY ONE SUBSIDIARY TO ANOTHER SUBSIDIARY	Configured Reg Account Summary T2T to eliminate Deferred Current Balance for transaction happening with Intra Company Seller.
27879271	COUNTRY OF INCORPORATION OF MAJORITY OWNERS FOR HC-C ROW 2B	Configured the updated mapping for the following MDRMs: FFIEC-031: RCN: RCFD5377, RCFD5378, RCFD5379, RCFD5380, RCFD5381, RCFD5382 FR Y-9C: HCC: BHCK1292, BHCK1296, BHDM1288 FR Y-9C: HCN: BHCK5377, BHCK5378, BHCK5379, BHCK5380, BHCK5381, BHCK5382
27955143	USAGE OF FACT_RECOVERY IN DERHCS03 ACROSS SCHEDULE HC-S AND RC_S (FR Y-9C, FFIEC-031, FFIEC-041)	Modified configuration to handle recoveries as an internal derived entity and then joining it with the driving dataset as a left outer join.
28068872	FRY-9C: MDRMS MISSING THE HIER ENTITY & HIER ATTRIBUTE LINK MISSING	Updated the following MDRMs: FR Y-9C: BHCKG300, BHCKG301, BHCKG304, BHCKG305, BHCKG308, BHCKG309, BHCKG312, BHCKG316, BHCKG320, BHCKK142, BHCKK146, BHCKK150, BHCKK154 FFIEC-031: RCFDG300, RCFDG301, RCFDG304, RCFDG305, RCFDG308, RCFDG309, RCFDG312, RCFDG316, RCFDG320, RCFDK142, RCFDK146, RCFDK150, RCFDK154 FFIEC-041: RCONG300, RCONG301, RCONG304, RCONG305, RCONG308, RCONG309, RCONG312, RCONG316, RCONG320, RCONK142, RCONK146, RCONK150, RCONK154 Changed 1-4FAMCEFLRESMORT; 1-4FAMREVOPENRESMORT; 1-4FAMCEJLRESMORT as NOT.
28251314	USE OF STG_RECOVERIES IN HC-S AND RC-S FR Y-9C, FFIEC-031 AND FFIEC-041	Updated to use STG_ACCT_RECOVERY_DETAILS to source recovery information in Schedule S.

Bug Number	Bug Description	Change Comments
28393055	FR Y-9C: HC-S: (MULTIPLE MDRMS) MISSING PDES FOR IDENTIFYING INFO ON 'LEASES'	Updated Data Elements to include STG_LEASES information.
28395094	FR Y-9C: HC-S: WRONG CODE TO IDENTIFY 'FORECLOSURE IN PROCESS' FOR LINE ITEM	Changed Filter to PRESL.Handled in DID.
28408175	EXCLUSION OF ASSET-BACKED COMMERCIAL PAPER (LINE ITEM 9 & 10: SCH S, FR Y-9C, FFIEC-031, FFIEC-041)	Excluded Reporting institutions owned securitization exposures from reporting using Regulatory Sec Pool Type.
28411033	CLARIFICATION ON FARMLAND PROPERTIES ON HC-L/RC-L	Included SECFARMLAND for RCFDJ459 as MDRM Filter.
28420054	NULL CREDIT LINE SKEY LOGIC IN HC-L AND RC-L (OF FR Y-9C, FFIEC-031, FFIEC-041)	Differentiated Credit Line and Account Level Rows using Credit Line Account Indicator.
28422838	HCS_RCS FR Y-9C - MAXIMUM CONTRACTUAL CREDIT EXPOSURE	Updated Maximum Contractual Exposure to be picked from Tranche and Account Grain, Encumbered Amortized Cost. Modified configuration to handle the same.
28423610	FRY-9C :SCHEDULE HC-S CLARIFICATION ON STAGGING TABLES	Removed STG_ASSETS_SOLD table and updated STG_LOANS_SERVICED table to now reflect in the Data Elements Lineage Sheet.
28430066	FR Y-9C: HC-S: MISSING DATA ELEMENT FOR IDENTIFYING THE 'OUTSTANDING FEES AND CHARGES'	Modified Data Elements to include Outstanding Fees and Charges.
28447902	FR Y-9C: HC-S: OFSAA LINEAGE FILE QUESTION - MISSING PDES FOR IDENTIFYING INFORMATION	Modified Band Codes as per latest configuration instructions.
28449847	FR Y-9C: HC-S: LINE ITEM6: MISSING PHYSICAL DATA ELEMENT TO IDENTIFY 'RECOURSE' AMOUNT	Added credit amount enhancement attributes from applicable PP's to the configuration. Modified DID to handle the same.
28455341	FR Y-9C: HC-S: CLARIFICATION REQUIRED ON LOGIC USED FOR LINE ITEM M2 MDRMS	Used Stage Loans Serviced to report Memorandum Item 2. Attributes are available in the Data Elements sheet.
28553402	FFIEC-031 / FFIEC-041: SCHEDULE RC: MDRM RCFD3200 AND RCON3200: CLARIFICATION REQUIRED	Handled inclusion of mandatory convertible debt and inclusion of amount of outstanding limited-life preferred stock including any amounts received in excess of its par or stated value via Stage Capital Instrument Details.
28589447	FFIEC-031 / FFIEC-041: RC-S: LINE ITEM M.4 MDRM: RCFDC407. PDE STG_CARDS.F_SECURITIZED_FLAG	Added Securitized Flag to the configuration for line item M4.
28631753	SOURCING OF SYNDICATION RELATED SERVICED LOANS FOR FFIEC-031 / FFIEC-041: RC-S & HC-S:	Updated Stage Credit Participation Details to handle the syndicated loans.
28691052	FR Y-9C: BHCK3433: CLARIFICATION REQUIRED ON REPORTING MARKET VALUES	Added instrument class "SECLENT" as filter and remaining conditions handled in business processor.

Bug Number	Bug Description	Change Comments
28696334	FR Y-9C: HC-L: LINE 6(B): DO NOT HAVE FILTER TO CAPTURE MV AT THE TIME OF BORROWING	Updated BPFD1822 for the Impacted MDRMs: FR Y-9C: HC-L: BHCK3432 FFIEC-031: RC-L: RCFD3432 FFIEC-041: RC-L: RCON3432
28709549	FFIEC-041: RC-L: LINE 1.D: UNUSED COMMITMENTS: SECURITIES UNDERWRITING	Updated FFIEC-041 DID with the correct box ID RCON3817.
28712921	FFIEC-031: RC-L: MISSING STG_COMMITMENT_CONTRACTS IN LINEAGE DOC	Updated Lineage PP for HC-L / RC-L Schedules by adding STG_COMMITMENT_CONTRACTS.
28744162	FR Y-9C: HC-L: 1.C.(2) MDRM BHCK6550: MISSING/INCORRECT CONFIGURATION FOR REG CONDITIONS	Updated DIM_FRY9C_LINES.V_FRY9C_LINE_CODE -- COMMTCREDTNOTSECR Rule Source.
28756056	FR Y-9C: HC-L: LINE 15.B: SOURCING OF DATA FOR COLLATERAL HELD BY THIRD PARTY CUSTODIAN	Implemented f_fiduciary_flag filter across Schedule L.
28788686	REMOVAL OF USAGE OF STG_BORROWINGS.D_BUMPUP_OPTION_EXPIRY_DATE FROM DATA ELEMENTS SHEET	Removed usage of STG_BORROWINGS.D_BUMPUP_OPTION_EXPIRY_DATE by introducing Stage Embedded Options.
28852268	FR Y-9C: HC-L: GROSS FAIR VALUE FOR SOLD CREDIT DERIVATIVES	Updated to use fct_ifrs_account_summary.n_fair_value_rcy as a measure instead of fct_ifrs_mitigants_summary.n_col_fair_value_rcy . Impacted MDRMs: FR Y-9C: HC-L: BHCKC219, BHCKC220, BHCKC221, BHCKC222 FFIEC-031: RC-L: RCFDC219, RCFDC220, RCFDC221, RCFDC222 FFIEC-041: RC-L: RCONC219, RCONC220, RCONC221, RCONC222
28939677	GURANTOR AND ISSUER NOT CONFIGURED ACCORDING TO INSTRUCTIONS - FR Y-9C, FFIEC-031, FFIEC-041: SCH B (K142 TO K145)	Updated K142, K143, K144, K145 Guarantor Filter (GNMA, SBA). Updated Issuer Filter (FNMA, FHLMC).
28959033	HC-S / RC-S: PRODUCT FILTERING IS INCONSISTENT WITH HC-C / RC-C	Updated to use Reg Securitization Pool instead of Basel Pool Type.
28962530	USE OF STG_LOANS_SERVICED IN HC-S / RC-S (FR Y-9C, FFIEC-031, FFIEC-041)	Configured Data Elements used from STG_LOANS_SERVICED to be referred from data elements.
29124567	FR Y-9C, FFIEC-031, FFIEC-041: SCH RC-L: REMOVAL T2T_STG_REPO_CONTRACTS_CAS FOR MENTIONED MDRM'S	Updated Lineage PP for HC-L/RC-L Schedules by removing Stage Rep Contracts.
29269124	HANDLING OF INCLUSION CONDITION IN THE FR Y-9C: SCHEDULE HC: LINE ITEM 19.A: MDRM 'BHCK4062'	Enhanced BHCK4062 to have three data paths: Account Balance, Fair Value and Capital Instrument.
29294180	CLARIFICATION ON RLUS_FRAS_REG_INSTR_CLASS_06 TO IDENTIFY 'PREFFERED STOCKS'	Updated Perpetual Preference Stock to have Filters on Instrument Type ACMCPPS; PERPREST; NCPP; MCPUSG values.

Bug Number	Bug Description	Change Comments
29309098	FFIEC-031: SCH RC-H: CONDITION FOR CHECKING CONDITION FOR 'FAIR VALUE'	Added Reported at Fair Value Flag to handle include the fair value of federal funds purchased that are accounted for at fair value under a fair value option.
29313084	FR Y-9C: LINE HC 4C (BHCK3123): REQUIRED TO BE LOMBARD DERIVED MDRM	Removed BHCK3123 from mapping as it is derived.
29340879	FFIEC-041: RC-B: RCON1778: HOLDING TYPE CLARIFICATION	Updated RCON1778 to refer Source Account, which got classified to AFS/HFT from HTM during the year and report the measure from Source Account.
29491904	FFIEC-031 / FFIEC-041: RC-C: MISSING CONDO PROPERTY TYPE FOR RCFDF158/RCONK158	Updated Property Type Usage for Regulatory Product Class Rules.
29517899	OWNER OCCUPANCY AT ORIGINATION CLARIFICATION ON DIM_OCCUPANCY_TYPE	Updated Regulatory Product Class - Real-estate Loan Occupancy Type Filter to pick from Primary Mitigant.
29545027	FR Y-9C: HC-B: THE EXCLUSION CRITERIA IS NOT PRESENT FOR DEBT SECURITIES ISSUED BY SLM CORPORATION	Used Standard Party Type for Issue and Guarantor to exclude SLM.
29601981	FR Y-9C: HC-B: BHCK1778: EXCLUSION CONDITION NOT MET	Updated configuration as per mapping. Updated BHCK1778 to refer Source Account, which got classified to AFS/HFT from HTM during the year and report the measure from Source Account.
29628433	FFIEC-031: RC-E: USAGE OF GUARANTOR INFORMATION	Implemented Customer Domicile Country logic.
29739908	HC-H / RC-H: DIM_INTEREST_TYPE - CLARIFICATION QUESTIONS ON TABLE VALUES	Removed Adjustable Rate from Filter for Interest Type Dimension.
29747179	CLARIFICATION ON USAGE OF DEPOSIT OPTION FLAG HIFD4040	Revised Design to no longer use Deposit Option Flag from Deposits, but use Embedded Options Schedule.
29780942	RC-E: M.1.E (RCON5590): MISSING 'NOW' ACCOUNTS OTHER THAN 'IRANOW'	Updated configuration for the inclusion of ATS and NOW accounts in FFIEC-031 / FFIEC-041, RC-E, Cell ID: RCON5590WORK.
29806992	HANDLING OF RECIPROCAL DEPOSITS ACROSS FR Y-9C, HC-Q AND FFIEC-031 / FFIEC-041, RC-Q, FFIEC-031 / FFIEC-041 RC-O, FR2900, FR 2886B, FFIEC-030 / FFIEC-30S	Handled Reciprocal Deposits in Schedule RC-O.
29819622	DESIGN CLARIFICATION FFIEC-031 / FFIEC-041, RC-C, PART II, CUSTOMER/CLIENT LEVEL LOAN AGGREGATION	Computed FFIEC-031 / FFIEC-041, RC-C, PART II Banding Measure for Original Amount at Customer and Product Granularity.
29899968	INCONSISTENCY IN USAGE OF VALUES ASSET/LIABILITY	Modified 'asset' and 'Asset' to ASSET.

Bug Number	Bug Description	Change Comments
29918598	FFIEC-031: RC-B & RC-D: EXCLUSION CRITERIA MISSED FOR RCB AND RCD LINE ITEM 2, RCFD HT50, HT51 AND RCFD 3532.	Configured RCFDHT50, RCFDHT51, RCFDHT52, and RCFDHT53 from RC-B of FFIEC-031 and RCONHT50, RCONHT51, RCONHT52, and RCONHT53 of FFIEC-041 with Regulatory Instrument Classification USGASEC and USGSASEC.
30000582	RC-B: LINE ITEM M.2.C: MDRMS RCONA561, RCONA562. 'EXPECTED WEIGHTED AVERAGE LIFE'	Added FCT_COMMON_ACCOUNT_SUMMARY.N_AVERAGE_MATURITY_DAYS as Filter to consider Weighted Average Life Banding.
30043552	MISSING FILTER CONDITION IN DATASET 'DSFD1029' AND REMOVAL OF RULE 'RLUS_FRAS_REG_PROD_CLASS_15' LINE ITEM 19 A AND B OF HC	Updated BHCK4062 to have three data paths: Account Balance, Fair Value and Capital Instrument.
30055908	INCORRECT FILTER TO ADDRESS THE EXCLUSION STATEMENT OF HC-B AND RC-B LINE ITEM 4	Updated Underlying Asset Pool Type for HC-B / RC-B Schedules.
30061953	RC-L / HC-L: MAPPING UPDATES	Excluded Financial standby letters of credit for line item 2 and 3, where the beneficiary is a consolidated subsidiary of the reporting bank.
30066622	OVER-THE-COUNTER DERIVATIVES MAPPING UPDATES IN SCHEDULE L IN FR Y-9C, FFIEC-031, FFIEC-041	Configured new standard party type codes as per the mapping.
30079266	FR Y-9C: HCB: CONCERNS WITH UNDERLYING ASSET POOL TYPE FILTERS ON LINE 4	Updated V_UNDRLYNG_ASST_POOL_TYPE_CODE usage in Schedule B.
30079380	CONCERNS WITH USAGE OF V_AGENCY_TYPE_CD FILTER FOR LINE ITEM 4.B.2 (G316 TO G319, FR Y-9C: HCB)	Removed Agency Type Filter. Introduced Account Standard Issuer and Account Standard Guarantor Type Filters.
30107223	FR Y-9C: HC-L: COMMODITY AND EQUITY DERIVATIVES	Updated to report STG_OPTION_CONTRACTS.N_CONTRACT_AMT for Notional Principle Balance Mapping as implemented in OFSDF.
30131451	REP LINE 8110000170 DESCRIPTION NEEDS TO BE REVISED	Updated Rep Line Description for 8110000170 as Adjustments at the end of previous calendar year.
30131927	FR Y-9C: HC-H: MISSING CONFIGURATION OF HOLDING TYPE	Added holding type not equal to HFT.
30139621	RI-B USE OF REG LOAN PURPOSE OF ACQNCOMRESREL ONLY NOT SUFFICIENT	Updated Reg Loan Purpose Filters with ACQN; ACQNCOMRESREL; COMMPROP; COMMDEV; DBL; INDUSPROP; LNDACQDEV; REFIN values.
30146251	FFIEC-031 / FFIEC-041: RI-B, FR Y-9C: HI-B, PART I QUERY ON INCREMENTAL DATA POPULATION	Updated Stage Write-Off Details and Stage Recovery Details to be loaded incrementally. Enhanced the Derived Entity to compute the value for Year To Date by travelling throughout all Run Executions happened for the year.
30151473	DIFFERENT CONFIGURATION FOR SAME LINE ITEM ACROSS REPORTS (HI-B/RI-B)	Synced Configuration according to inter intra cells.

Bug Number	Bug Description	Change Comments
30155830	FFIEC-031: RC-H: SOURCING/HANDLING OF EXCLUSIONS FOR RCON2163, 2941, 2192, 3129	Introduced intra-company flag.
30169785	FFIEC-031: RC-H: FSDF RELATED ISSUES FOR RRS	Updated RC-H report conditions for Line 18.
30170507	FR Y-9C: HC-L, FFIEC-031: HC-L, CONSOLIDATED LIST OF ISSUES	Standardized design for Schedule L.
30170851	FFIEC-031: RC-B: HOLDING TYPE NOT AS PER INSTRUCTIONS	Enhanced RCON1778 to refer Source Account, which got classified to AFS/HFT from HTM during the year and report the measure from Source Account.
30170976	ISSUES RELATED TO FR Y-9C: HC-H	Added Filter for line item 1 - FCT_COMMON_ACCOUNT_SUMMARY.N_ACCRUAL_STATUS_SKEY:DIM_ACCRUAL_STATUS.V_ACCRUAL_STATUS_CODE <>NONACCRU). Enhanced Lineage Product Processor Info. Filter added: HFT for HREG1101.
30177603	FFIEC-031 / FFIEC-041 / FR Y-9C: RC-B: UNDERLYING SECURITY SHOULD BE ISSUED OR GUARANTEED BY GA OR GSA	Introduced Underlying Issuer/Guarantor Filters in HC-B and RC-B.
30182580	RC-C/HC-C SCHEDULES: STG_CARDS.N_CURRENT_FEES NOT FLOWING TO RC-C/HC-C SCHEDULES	Updated Measures used in RC-C AND RC-N to use Reg Account Summary Current Fees.
30197940	FR Y-9C: HC-L, FFIEC-031: HC-L, CONSOLIDATED LIST OF ISSUES - RRR & FSDF ISSUES	Configured protection buy-sell indicator hierarchy. Implemented different Measures and BPs as per the mapping instead of BPFD0508.
30216344	FR Y-9C: HC-L, FFIEC-031: HC-L, CONSOLIDATED LIST OF ISSUES	Revisited Schedule L with respect to functionality and additional Data Paths.
30221377	FFIEC-031: SCH RC-E: STG EMBEDDED OPTIONS TABLE IS TO BE USED AS PER NEW DESIGN	Updated Schedule E to use Stage Embedded Options for Computing Maturity/Reprice/Option Bands.
30232115	FR Y-9C: HC-B: M.2.C: DESIGN REQUIRES FIX AGAIN	Updated Schedule B to use Stage Embedded Options for Computing Maturity/Reprice/Option Bands.
30232651	WELLS FARGO ISSUES RELATED TO FR Y-9C, FFIEC-031, FFIEC-041: HC-S AND RC-S (CONSOLIDATED ISSUES IN A SINGLE SR)	Standardized design for Schedule S.
30244945	OCCUPANCY TYPE AND CONSTRUCTION PERMANENT LOGIC IN RC-C/HC-C REAL ESTATE ROWS	Updated Regulatory Product Class - Real Estate Loan Occupancy Type Filter to pick from Primary Mitigant.
30257289	CONSOLIDATED DATA ELEMENTS SHEET / LINEAGE TO SHOW N_AVG_BROKERED_DEPOSIT_BAL FROM STAGING	Moved Broker Deposits - Banding Join to BP for the lineage to capture all elements of BP.

Bug Number	Bug Description	Change Comments
30281632	ISSUES OBSERVED IN THE DESIGN OF BASE ISSUE 30163715.XLSX	Added FCT_DEPOSITS_BORROWINGS.F_TEL_PREAUTH_TRANF_FLAG = N. Added extra group to handle F_TEL_PREAUTH_TRANF_FLAG in RCFNB553, RCFNB554, RCFN2625, RCFN2650, RCFNB555, RCONB549, RCON2202, RCON2203, RCONB551, RCON2213, RCON2216, RCON5590, RCONP753, RCONP754.
30293855	FFIEC-031 / FFIEC-041: SCH RC-C: GUARANTEE BY FMHA IS AN INCLUSIVE CONDITION IN THE FED REQUIREMENTS BUT NOT NECESSARY	Updated Regulatory Product Class - SECFARMLAND to check for DIM_REG_PROPERTY_TYPE.V_REG_PROPERTY_TYPE for Loans Guaranteed by FmHA.
30309867	C,E,N & HC/RC CHANGES REQUIRE IN STANDARD PARTY TYPE USAGE IN RRS	Updated Standard Party Type to include REVT.
30320774	SYNCH BETWEEN SEEDED DIM TABLES VALUES LIST/DE SHEET SEEDED DIM TABLES/RUN CHART SCD TABLES LIST	Synced Data Elements and Seeded Data.
30321220	FR Y-9C: HC-H: LINE 3: EXCLUSION CRITERIA NOT HANDLED	Updated Reg Instrument Class for Subordinated Debt.
30321291	CHANGES REQUIRED IN THE HANDLING OF HYPOTHECATED DEPOSITS	Updated Liability End of Period Balance to report Zero for negative amount.
30322132	FR Y-14Q: A3 SCHEDULE: DE DECCIN02: JOIN ON RUN SKEY MISSING BETWEEN FRAS AND FCS	Corrected Dataset Join for DSCCIN02 to include Run Surrogate Key.
30323341	FFIEC-031: RC-E: LINE 1 & LINE 2: USAGE OF GOVERNMENT AGENCY (GOA) FILTER	Updated the Standard Party Type filter to add/remove the value "GOA". Impacted MDRMs: RCONB549, RCONB550, RCONP757, RCONP759, RCON2202, and RCON2520.
30347918	FR Y-14, FR Y-14M: D2 SCHEDULE: EDIT CHECKS – OBSERVATIONS	Corrected Skey in fsi_edit_check_dq_assoc according to Skey available in FSI_EDIT_CHECK_MASTER.
30348129	ADDITIONAL ISSUE (ERL-5342)WITH RESPECT TO USAGE OF STANDARD PARTY TYPES	Updated Standard Party Type Code to OTHDI from OTHD.
30358889	FFIEC-031 / FFIEC-041: SCHEDULE RC: MDRM 0071 EXCLUSIONS	Added Fiduciary Relationship Flag in HC and RC Schedules.
30379440	FFIEC-031: RC-C: LINE 8: REPORTING OF AGP LOANS FOR SG/POLSUB	Classified Regulatory Product Classification Rule - Real Estate Loans for State Government and Political Subdivisions of Non US Customers. Updated Regulatory Product Class - Loans to States and Subdivisions in the U.S to have an OR condition to include all Loans where LTV Flag is enabled.
30379840	DIM_BAND: ISSUES WITH LOWER BOUND VALUES	Corrected Joins to fall completely in buckets of the Band without losing any decimals.
29718451	OBSERVATION IN RC-O MEMORANDA 13 GUARANTEED PORTION	Updated reporting conditions for Schedule RC-O, MEMORANDA 13.

Bug Number	Bug Description	Change Comments
29718456	OBSERVATION IN RC-O MEMORANDA 13 GUARANTEED PORTION	Updated reporting conditions for Schedule RC-O, MEMORANDA 13.
29039828	FFIEC-031: SELLERS INTEREST IN UNCONSOLIDATED CONDUITS CREDIT CARDS NEEDS TO BE HANDLED	Implemented new configuration for the box IDs DEFD1608 and DSFD1608. Configured extra groups for the box ID HREG1332.
30326507	WELLS FARGO ISSUES REGARDING RC-O	Standardized design for Schedule RC-O.
30344474	STG_LEASES_CONTRACTS : USAGE OF N_CURRENT_FEES	Updated Measures used in RC-C and RC-N to use Reg Account Summary Current Fees.
30427319	HC-S/RC-S N_WRITE_OFF_AMOUNT / N_WRITE_OFF_ADJ_FCTR_AMT IN PP TABLES	Computed Write-offs and Recoveries YTD by traversing through Run Executions.
30391146	RC-C: MEMO LINE M2.C: MDRMS RCFDA247 AND RCONA247: POTENTIAL INCORRECT USAGE OF CAP/FLOOR CHECK	Updated HIREG2339 for RCFDA247 and RCONA247.
28275093	FFIEC-031: SCH RC-O: HIGH RISKTARGET HIERARCHY LOGICRULE RLFD_FRAS_REG_RISK_CLASS01	Updated Reg Risk Class Rules to support latest design.

2.5 Known Issues / Pending Enhancements in this Release

The known issues or pending enhancements in this release are:

List of Known Issues:

- Inadvertent presence of Encumbrance Reason filter in Group with Securitized Flag as 'N' for Line 6.a in HC-C to be corrected.
- FFIEC-031: RC-H: Total Assets and Total Liabilities line items uses configurations from Account Granularity instead of GL Reporting.
- FFIEC-031: RC-H: Line Items 13 a. and 13 b. to be made consistent with respect to FFIEC-031: RC-B.
- Configuration package to be modified to include member code for Regulatory Product Classification Filter in FFIEC-031 / FFIEC-041: Schedule RC-O: MDRMs: RCONF049, RCONF050, RCONF051, and RCONF052:
    - CONLOANOTHREVCREDITPLN instead of CONLOANOTHREVCRPLNS.
    - LOANDEPINSTFOREIGBANK instead of LOANDEPINSTFRGNBANK.
- Balance for Line Item 6 in RC-O must be reported based on the Holding Type.
- Configuration to be updated to include Government Agencies and Government Sponsored Agencies as part of Memo Line 16 in RC-O.
- Measure for Line Item 1 in Schedule S must be multiplied with Encumbrance Percentage to exclude Loan balances with a Seller's Interest.

List of Enhancements pending in (Schedules: HC/RC, B, H, L, S and O):

- Configuration to be updated to make RC Line 1.b to be configured to make it consistent with RC-A in 8.0.9.0.0 release after RC-A is configured.
- FR Y-9C: HC-H: Line Item 3: Reporting based on alternative reporting of floating rate debt securities based on maturity to be handled.
- FR Y-9C: HC-L, FFIEC-031 / FFIEC-041: RC-L: Reporting based on Letter of Credits backed by Stand By Letter of Credit by other financial institutions to be handled.
- Count of Accounts: Aggregate Function Logic in Configuration package for the combinations in Derived Entity vs Combinations in Reporting Line Items to be handled.
- Identification of Brokered Deposit Ticket Size for banding purposes in RC-O.

FSDF Dependency:

The following columns derivation requires enhancements to FSDF Metadata, which will be addressed in 8.0.9.0.0 release:

- FCT_REG_CAP_INSTR_DETL.F_REG_FLOAT_TO_FIXED_FLAG
- FCT_SECURITIZATION_POOL.N_SELLER_RETAINED_INT_LOANS
- FCT_SECURITIZATION_TRANCHE.N_CREDIT_ENHANCEMENT_LEVEL

Agile REPORTER Dependency:

- Condition for identification of Mortgage Pools to be reported in RC-O Line 7.b must be done on Agile RP.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.8.4.0 are available at the OHC Tech Stack.

4 Licensing Information

For details on the third party software tool used, see OFSAA Licensing Information User Manual Release 8.0.8.0.0 available at the OHC Documentation Library.

OFSAAI Support Contact Details

- Contact Infrastructure support at https://flexsupp.oracle.com if you have installed ERM and FCCM applications.
- Raise an SR in https://support.oracle.com if you have any queries related to EPM applications.

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