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

Release Notes

Release 8.0.9.1.0

Feb 2020

ORACLE
Financial Services

Document Control

Version Number	Revision Date	Change Log
03	17-Feb-2020	Updated: Pre-installation Requirements section
02	14-Feb-2020	Updated: Final version published
01	13-Feb-2020	Created: Draft published

Table of Contents

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 8.0.9.1.0. 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 8.0.9.1.0
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.9.1.0
- 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 **30557951** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.1.0 Minor Release is cumulative of all enhancements and bug fixes done since the v8.0.9.0.0 release.

This chapter includes the following topics:

- New Features
- Pre-installation Requirements
- How to Apply this Minor Release
- Bugs Fixed in this Release
- Known Issues / Limitations 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. **Backward Compatibility Support**

   The changes in the seeded dimension values can impact the sourcing in the Staging layer as the values expected in the reporting condition can mismatch with the existing source data. To support the old values along with the new configurations, you can use Backward Compatibility Data Transformation batch for every MIS Date along with the regular Run Chart executions.

   For more information, see the Backward Compatibility Support section in Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide – Release 8.0.9.1.0.

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 8.0.9.1.0 from OHC Documentation Library.

For more information on the OFS AAI requirements, see OFS Advanced Analytical Applications Infrastructure Application Pack 8.0.9.0.0 Readme in OHC Documentation Library.

2.2 Pre-installation Requirements

The prerequisite software that must be installed for customers who are on OFS REG REP US FED 8.0.9.1.0 version are:

- Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAAI) 8.0.9.0.0 (patch **30330054**) 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) 8.0.9.0.0 (patch **30324968**) 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).

  The Data Model Changes (Columns and Tables) must be added on top of FSDF 8.0.9.0.0 data model and sliced model upload must be performed.
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack 8.0.9.0.0 (patch **30557951**).
- AgileREPORTER version **19.4.2-b163**
- AgileREPORTER Templates version **AgileREPORTER for FED v1.20.1-b19**
- Ensure that you have executed the **.profile** file 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 Minor Release

For detailed instructions on installing this Minor Release, see Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.9.1.0.

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 (8.0.9.0.0)

2.4 Bugs Fixed in this Release (from v80900 to v80910)

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.9.1.0 are as follows.

Bug Number	Bug Description	Change Comments
27951765	HCL_RCL SOURCING OF SECURITIES TRANSACTIONS UNDER SETTLEMENT	Configured F_REGULAR_WAY_IND as HREG0560.
28802949	DIMENSION TABLES SPREADSHEET NEEDS TO BE CORRECTED FOR SEEDED VALUES FOR ALL VERSIONS	Updated Dimension Table List document to display even decimal point in its data.
29354734	FFIEC - 031/041 ADDITION ON COLUMNS FROM STG_FX_CONTRACTS & STG_FORWARDS TO FCAS	Updated the new BP (BPFD1828) for box ID 8698.
29855405	Y9C/Y9LP - CHANGES RELATED TO REPORTING OF OPERATING LEASES - REQUEST FOR SL ROUTE	Added a New cell group ID that is reporting from the fixed asset for MDRM BHCK2332, RCFDF060, and RCFDB571.
30171803	FRY-9C HC-M MEMORANDA/BHCK6555/LINE2	Added additional cell group IDs for BHCK6555 and BHCK6556 including the instrument level filter data.
30365004	Y9C ENTITY TYPE CHANGE - INCONSISTENT ACROSS REPORTS AND SCHEDULES	Created an Out-of-the-Box Data Transformation for Backward Comparability support.

Bug Number	Bug Description	Change Comments
30488625	FRY14Q:SCHEDULE M: CALBR727 - REPORTING CONDITION NEEDS TO BE CHANGED	Modified the following MDRM reg prod values: MDRM Current Filter Value Updated Filter Value CALBR727 CORBUSCARDNS CORBUSCARDS CALBR728 CORBUSCARDNS CORBUSCARDS..
30498902	Y14Q:SCHEDULE K - SUPP_9AA IMMATERIALITY FLAG CONDITION FLIPPED	Updated immaterial flag to Y for cell ID SUPP_9aA.
30522416	FFIEC-031 RC-E: ADDITIONAL STANDARD PRODUCT TYPE VALUES FOR REG DEPOSIT TYPE TDOA	Classified Time Deposits open accounts using standard product type as DEMANDDEP, OTHSAVINGS, PASSBOOKSAVINGS, SAVINGS, SA, MMDA, CLUBSAVINGS, IRAKEOGHSAV, CERT-IRAKEOGH) and N_WITHDRAW_NOTICE_PERIOD as greater than 7 based on instructions.
30537643	FRY9C: HC: BHCKB989- SECURITIES PURCHASED UNDER AGREEMENTS TO RESELL - MITIGANT FILTER	Replaced Mitigant and Placed Collateral Filters with Regulatory Underlying Type.
30563323	FRY-9C: HC-L: 1.B.2 BHCKJ456 - CREDIT LINE MAPPING IS MISSING TO REPORT OTHER UNUSED CREDIT CARD	Added DIM_REG_PRODUCT_TYPE.V_REG_PROD_TYPE_CODE ='CORBUSCARDNS' in BHCKJ456 and RCFDJ456.
30563543	RC-C M.15.C.(1) MISSING CONFIGURATION FOR LOANS ORIGINATED BY BANK AND SOLD	Added the Asset Sold Date year filter.
30574817	RC-O OPEN ISSUES	Updated the Measure and Reporting conditions in the Schedule O for FFIEC-031 / FFIEC-041.
30581382	HC-C 6.A ENCUMBRANCE STATUS REMOVAL	Removed the Encumbrance Reason for one group of cells in "BHCKB538".
30581623	HC-S/RC-S OPEN ISSUES	Multiplied the measure with percent encumbered.
30588715	FFIEC-031: RC-H LINE 13.B NEED TO HANDLE RMBS AND CMBS	Updated the overlapping conditions for RMBS and CMBS as per mapping.

Bug Number	Bug Description	Change Comments
30588963	FR Y-9C: HC-H: LINE ITEM 3: REPORTING BASED ON ALTERNATIVE REPORTING OF FLOATING RATE DEBT SECURITIES BASED ON MATURITY	Updated alternate reporting for HCH Line Time 3.
30588987	HC-B / RC-B LINE 4 NEED TO HANDLE RMBS AND CMBS	Added HC-B / RC-B: LINE 4 with RMBS and CMBS as per mapping change for this line item.
30589078	EXCLUSION CRITERIA FOR RC / HC	Changed Holding Type and Standard Secondary LOB Filter in HC/RC.
30616467	FRY-9C: SCH HC-L : FAIR VALUE SIGNAGE LOGIC NOT APPLICABLE FOR GL RECONCILIATION RECORDS	Updated Fair Value signage to use Adjustment Type to identify the reconciliations.
30620598	FRY 9C : 8084 SCHEDULE HC MDRM - BHCK0081 : FORCENBANK CELL GROUP NOT PRESENT	Updated HC/RC: BHCK0081 MDRM to have a data path with Standard Party Type filter as "CB".
30627918	80840: Y9C - HC-L (BHCKG418WORK & BHCKG422WORK) USE OF FCT_CP_CVA_DETAILS TABLE FOR REPORTING	Introduced New T2T to populate FCT_CP_CVA_DETAILS.
30630866	FY9C : 8084 : SUBORDINATED DEBT REG PROD CLASSIFICATION CELL GROUPS MISSING IN BHCK4062 AND BHCK3298	Created an Out-of-the-Box Data Transformation for Backward Compatibility support.
30660553	HANDLING ACCOUNTS WITH TRANSACTION/MMDA/NOW ACCOUNTS FLAG ALL SET AS Y	Classified IRANOW Deposit Type without considering MMDA Flag.
30661396	UPDATES TO HC/RC BASED ON OTHER SCHEDULES	Updated Schedule HC/RC to sync up with other schedules of cross-reference.
30666140	JOIN CONDITION NEED TO MODIFY DIM_BAND : ISSUES WITH LOWER BOUND VALUES	Updated Amount Bands to consider even decimal points.

Bug Number	Bug Description	Change Comments
30671896	HC-P/RC-P HT86 MEASURE SHOULD BE AS OF REPURCHASE OR INDEMNIFICATION DATE	Configured measures as per the latest mapping.
30671959	HI-C/RI-C POCI FLAG TO BE USED FOR COL E AND F INSTEAD OF PURCHASE DATE	Used POCI Flag instead of Purchase Date.
30672440	HC-P/RC-P HT86 EXCLUSION OF REPURCHASE OPTIONS LIKE GNMA LOANS	Configured FCT_EMBEDDED_OPTIONS_SCHEDULE.N_OPTION_TYPE_SKEY and FCT_LOAN_ACCOUNT_SUMMARY.N_LOAN_REPURCHASE_STATUS_SKEY hierarchies.
30727873	REG_PRODUCT_CLASSIFICATION RULE ENHANCEMENT	Updated Product Classification CONLOANCREDCARD to have a new source of Product Type CHACARD.
30736667	HC-Q/RC-Q LINE 5.B HANDLING OTHER TRADING ASSETS? NEED HOLDING TYPE HIERARCHY TO IDENTIFY IT	Added Holding Type Held for Trading for HC-Q/RC-Q Line Item 5.b.
30737149	RC LINES 0071 AND 0081 ON THE FFIEC 031, THE SUM OF SCHEDULE RC, ITEMS 1.A AND 1.B, MUST EQUAL SCHEDULE RC-A, ITEM 5	Synchronized sum of Schedule RC, items 1.a and 1.b with Schedule RC-A, item 5.
30754438	CLARIFICATIONS ON REG INSTRUMENT TYPE CODE - RPTS	Updated MBS Regulatory instrument class to have IRSPOTMBS instrument type as one of the sources.
30774739	RC-E LINE M.1.A RCON6835 - INCORRECTLY REMOVING NON-TRANSACTION AMOUNTS	Updated RCON6835 with BP as "BP - FD E - Reg Acct Liability EOP Balance".
30780980	RC-P LINEAGE ISSUE RCONFT04WORK	Updated Lineage to list Accurate Stage Table for Assets Sold.
30781629	FRY9C : 8084 HC-B FILTER CONDITION CHANGE CLARIFICATION ON FAIR VALUE OPTION TO REPORTED AT FAIR VALUE	Replaced Reported at Fair Value with Fair Value Option flag.

Bug Number	Bug Description	Change Comments
30785058	NEED CHANGE IN RECLASSIFICATION RULES: NONFINCORP IS MENTIONED INSTEAD OF NONFINCOR	Corrected Standard Party Type spelling from NONFINCORP to NONFINCOR.
30785666	FFIEC031 SCHEDULE RC 1.A AND 1.B LOGIC CLARIFICATIONS	Updated HC/RC BHCK0081 to have Standard Secondary Hierarchy Filter.
30804883	REMOVE INVALID MDRMS	Removed MDRM BHCK4230 from HI.
30812781	MASTER ACCOUNT FLAG UPDATED IN REG PRODUCT TYPE RULE	Classified CORBUSCARDS and CORBUSCARDNS even on NULL Master Account Card Flag.
30571626	RC-F/HC-F:MDRM-BHCK2168-FUNCTIONAL CLARIFICATION REQUIRED	Added 'OTHERASST' code to BHCK2168.
30813368	USE OF MASTER NETTING AGREEMENT ACROSS DERIVATIVES PORTFOLIO (HC-D, RC-D)	Updated Netting Agreement for valid and not netted cases.
30817773	FRY-9C:HC-F: HC-V: GL ROUTE MISSING FOR SOME MDRMS	Added Rep line codes for MDRMs BHCKB556, BHCK1752, and BHCKK030.
30785532	Y9C INVESTMENT HC-C BHCKJA22WORK REPORTING FILTER CHANGE	Updated BHCKJA22WORK to use Reg Instrument Classification (MUTFU) as one of the filters.

2.5 Known Issues / Limitations / Pending Enhancements in this Release

The known issue in this release is that the AR Portal displays a Warning while retrieving FRY-9C v11 even though the report gets generated from v11 configuration.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.9.1.0 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 8.0.9.0.0 available at the OHC Documentation Library.

OFSAAI Support Contact Details

Raise an SR in My Oracle Support (MOS) if you have any queries related to EPM, ERM, and FCCM applications.

Send Us Your Comments

Oracle welcomes your comments and suggestions on the quality and usefulness of this publication. Your input is an important part of the information used for revision.

- Did you find any errors?
- Is the information clearly presented?
- Do you need more information? If so, where?
- Are the examples correct? Do you need more examples?
- What features did you like most about this manual?

If you find any errors or have any other suggestions for improvement, indicate the title and part number of the documentation along with the chapter/section/page number (if available) and contact the Oracle Support.

Before sending us your comments, you might like to ensure that you have the latest version of the document wherein any of your concerns have already been addressed. You can access My Oracle Support site which has all the revised/recently released documents.