

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

**Release Notes**

**Release 8.0.9.1.1**

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**ORACLE<sup>®</sup>**  
Financial Services

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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 8.0.9.1.1. You can access Oracle documentation online from the [OHC](#) Documentation Library.

- [Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.9.1.0](#)
- [OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes 8.0.9.1.0](#)
- [Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.9.0.0](#)
- [Oracle Financial Services Analytical Applications Technology Matrix](#)

## 2 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 **30985482** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.1.0 One-off Patch Release #1 (8.0.9.1.1) is cumulative of all enhancements and bug fixes done since v8.0.9.0.0 release.

This chapter includes the following topics:

- [New Features](#)
- [Pre-installation Requirements](#)
- [Applying this One-off Patch Release](#)
- [Post Installation Steps](#)
- [Post US FED Run Execution](#)
- [Deploying Config Package](#)
- [Bugs Fixed in this Release](#)
- [Known Issues / Limitations in this Release](#)

## 2.1 New Features

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

### 1. Override Options for AgileREPORTER MDRM Derivation Logic

According to the FED instructions, the MDRMs that belong to COL-A of HCQ, A220 of HI, and 4340 of HIA schedules must be configured directly. Unlike the existing behavior of the FED template in the AgileREPORTER, which derives these MDRMs from other MRDMs using a formula. Now, Oracle provides the configuration for these MDRMs that overrides the AgileREPORTER formula. However, if you prefer to revert to the AgileREPORTER formula without sourcing the data from the Oracle configuration, use the setup parameters mentioned in the FSI\_REGREPORTING\_PARAM table. The default value of these parameters must be “Y”, which means, these MDRMs must be retrieved as per the Oracle configuration. If you wish to override the default behavior, then set the parameter to “N” for the schedule-specific parameters in the FSI\_REGREPORTING\_PARAM table. This is a one-time setup and the values in the FSI\_REGREPORTING\_PARAM table do not get overwritten during these subsequent upgrades.

V_REG_REPORTING_PARAM	V_REG_REPORTING_PARAM_VAL	V_REGULATOR_CODE
AR_OVERRIDE_COLA_HCQ	Y	USFED
AR_OVERRIDE_A220_HI	Y	USFED
AR_OVERRIDE_4340_HIA	Y	USFED

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 8.0.9.0.0](#) from the [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 the [OHC](#) Documentation Library.

## 2.2 Pre-installation Requirements

The prerequisite software that must be installed are:

- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack 8.0.9.1.0 (patch **30855376**) or above.
- AgileREPORTER version **19.4.2-b163**
- AgileREPORTER Templates version **FED v1.20.1-b19\_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 Applying this One-off Patch Release

To install this One-off patch release:

1. Download the 30985482\_GENERIC.zip archive file from <https://support.oracle.com/> by searching patch **30985482** under the Patches & Updates tab.
2. Copy the archive file to your OFSAA server in Binary mode.



3. Shut down all the OFSAAI Services. For more information, see the Start/Stop Infrastructure Services section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).

**NOTE** Ensure that the FICSERVER is up and running.

4. Execute `unzip -a <name of the file to be unzipped>`  
For example: `unzip -a 30985482_GENERIC.zip`

**NOTE** The above "-a" option is mandatory to unzip the patch. If you notice an error message "unzip: not found [No such file or directory]", contact your UNIX administrator to resolve this issue.

5. Execute `chmod -R 755 OFS_REG_REP_USFED`
6. Navigate to `<>/OFS_REG_REP_USFED/conf` directory.
7. Configure `UPLOAD_MODEL` parameter in the `params.conf` file to determine if Model Upload is required or not:  
**0** = If you have already performed Model Upload and want to skip Model Upload process  
**1** = If you want to perform Model Upload
8. Navigate to `<>/OFS_REG_REP_USFED/bin` directory and execute `./install.sh`
9. The installation progress can be viewed by periodically refreshing the log file under the `<>/OFS_REG_REP_USFED/logs` directory.
10. After installation is completed, verify the log file for any Errors or Warnings. Contact [My Oracle Support](#) in case of any issues.

**NOTE** This patch installation requires approximately 10 minutes to complete in Oracle Test Labs.

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)
- [OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes](#) (8.0.9.1.0)

## 2.4 Post-installation Steps

Perform the following instructions after successful installation of the 8.0.9.1.1 One-off patch:

- Refer to the log file in the `/OFS_REG_REP_USFED/logs` directory to ensure that there are no errors reported.
- Generate the application EAR / WAR file and redeploy the application on the configured Web Application Server. For more information on generating and deploying EAR / WAR file, refer to the Post Installation Configuration section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).
- Restart all the OFSAA services. For more information, see the Start/Stop Infrastructure Services section in [Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Installation Guide – Release 8.0.2.0.0](#).
- Execute Resave batches to reflect the changes.
- To perform additional steps for secure configuration of drilldown from Agile Reporter portal, see section **Configuration for Referrer Header Validation** in [Oracle Financial Services Analytical Applications Infrastructure Security Guide](#).
- Perform the additional configurations if required as mentioned under the Additional Configurations section in [OFS AAAI Release 8.0.2.0.0 Installation Guide](#).

The Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack is now ready for use. If you encounter any problems during set up, contact OFSAA Support at [Oracle Support](#).

## 2.5 Post US FED Run Execution

Perform the following instructions after US FED Run Execution:

1. For prior date reporting, please see the [Prior Date Reporting](#) document.
2. Execute `<<INFODOM>>_REG_RUNEXE_RESAVE` batch to populate RUNEXESUMM table.  
Lombard AgileREPORTER would display additional filters of Run Execution ID and Run Status during report retrieval based on RUNEXESUMM table.
  - a. Run Execution ID is Run Execution Identifier concatenated with Run Description.
  - b. Run Status shows the status of US FED Run Execution.
  - c. Define the entities as SOLO or CONSOLIDATED in Lombard AgileREPORTER before retrieving returns.
3. Execute all the REFRESH batches to refresh the Derived Entities.

## 2.6 Deploying Config Package

This section describes the steps to deploy the config package after saving the derived entities:

1. To deploy the product configuration on AgileREPORTER using the package `OFSAA_REG_REP_USFED_80910.zip` bundled inside `Config_Package` directory of installer:

- a. Navigate to `<LombardAgileREPORTER>/bin` directory under the installed location
- b. Add a new configuration with the following command:

```
./config.sh -a <Config_Package Full Path>
```

For example:

```
./config.sh -a /scratch/kit/80910/OFS_REG_REP_USFED/Config_Package/OFSAA_REG_REP_USFED_80910.zip
```

2. Update the Alias with the following command:

```
./config.sh -ea OFSAA_REG_REP_USFED_80910 -iv 8.0.9.1.0 -alias "OFSAA  
FED DATA SOURCE" -aif <LombardAgileREPORTER>/bin/aliasinfo.properties
```

If you encounter any problems during deployment, contact OFSAA Support at [Oracle Support](#).

## 2.7 Bugs Fixed in this Release

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.9.1.1 are as follows.

Bug Number	Bug Description	Change Comments
30919890	SUBORDINATED DEBT AND STANDARD PARTY CHANGE	Updated Subordinated Debt to Reg Instrument Class. Removed and replaced the Standard party type code 'FORCENBNK' with CB. Changed the <b>Pledged</b> status to <b>Encumbrance</b> status for BHCP0416.
30895701	ENTITY TYPE UPDATES IN FR Y-11, FR 2314,FR Y-7N, AND FR Y-9LP	Added the Ownership Type and the Depository Institution flag. Removed the Entity Type.
30785572	FR Y-9C: INVESTMENT HC-Q: MDRMS BHCKG475, BHCKG476: REPORTING FILTER CHANGE.	Added EQSPOTCIU in BHCKG475 and BHCKG476 for FR Y-9C.
30855107	PREPAID CARDS CELL GROUP NOT PRESENT (FR 2314: BS-M: SUBC2200: LINE 6: DEPOSITS)	Added a prepaid card to SUBC2200.

Bug Number	Bug Description	Change Comments
30837012	FR Y-9C: HI-A: CHANGE OF MEASURE FOR BHCK4460 & BHCK4598	Updated the measure as N_MOVEMENT_YTD_RCY for the cell IDs 'BHCK4598', 'BHCK4460', 'BHCKB511', 'RIAD4470', 'RIAD4460', and 'RIADB511'.
30894760	INCONSISTENT CONFIGURATION ACROSS SCHEDULES	Updated the Cross Reporting between schedules to be in sync with HC/RC.
30488625	FRY14Q: SCHEDULE M: CALBR727: REPORTING CONDITION NEEDS TO BE CHANGED	Modified the following MDRM reg product values: MDRM Current Filter Value Updated Filter Value CALBR727 CORBUSCARDNS CORBUSCARDS CALBR728 CORBUSCARDNS CORBUSCARDS.
30498902	FR Y-14Q: SCHEDULE K: SUPP_9AA IMMATERIALITY FLAG CONDITION FLIPPED	Updated the immaterial flag to Y for cell ID SUPP_9aA.
30968215	REPLINE ADDITION IN SCHEDULE V	Updated the Replines used in HC-V/RC-V to older values after removing the Primary Function Filter.
30906966	REPORTING OF CHARGE CARDS IN 6.D	Updated the rule conditions for the source, based on the Charge Card using the Revolving Indicator.
30900639	INCORRECT JOIN OF A_DIM_BOOLEAN_ALT_APR_HCH_FLAG IN DSFD1810 & DSFD1811	Updated the Join for Alternate Approach Reporting Flag for FR Y-9C: HC-H: Line Item 3.
30988616	FR Y-9C: HC-L: MDRM BHCK8698: SOURCING IMPACT AND DESIGN CONCERNS	Updated the Notional Principle RCY to be reported if Pay and Receive are Null.
31023000	80900: FR Y-9C: FEW LOMBARD DERIVED MDRMS ARE NOW INCLUDED IN INTEGRATION PACKAGE	Introduced a new filter to handle the behavior of MDRMs, to be derived or not for schedule HI, HI-A, and HC-Q.
31022975	80910: FR Y-9C: HC-Q: CHANGE IN REPORTING CONDITION HIERARCHY	Updated the Fair Value option flag to N or removed as required.

Bug Number	Bug Description	Change Comments
31018899	SCHEDULE HC: MDRM BHCKJA22WORK: ADDITION OF HIR_RR_CONSO_OR_CONTROL_I NVSTMNT_FLAG TO N	Updated the Filter HIR - RR Conso or Control Invstmnt Flag to Y for MDRM BHCKJA22.
31022484	UPDATES TO DEFAULTING LOGIC IN RULE 23	Changed the Defaulting Logic for Revolving Indicator to N.
31043018	FR Y-9C: HC-M: GL ROUTE IS MISSING FOR BHCK2333	Added the GL Route configuration for BHCK2333.
31052405	80911: FR Y9C NEGATIVE FAIR VALUE MDRMS TO BE MULTIPLIED BY -1	Multiplied the NEGATIVE FAIR VALUE by -1 for MDRMs BHCK8738, BHCK8745, BHCK8746 and BHCKG808.

## 2.8 Known Issues / Limitations in this Release

There are no known issues or limitations in this release.

## 3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.9.0.0 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 in the [OHC Documentation Library](#).

**OFSAAI Support Contact Details**

Raise an SR in <https://support.oracle.com> if you have any queries related to EPM, ERM, and FCCM applications.

## Send Us Your Comments

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- Is the information clearly presented?
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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.