

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

Release Notes

Release 8.0.9.2.0

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ORACLE[®]
Financial Services

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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 8.0.9.2.0. 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 8.0.9.2.0](#)
- [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 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 **30942658** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.2.0 Maintenance Level Release #2 (8.0.9.2.0) 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

There are no new features in this release.

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 [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 8.0.9.2.0 version are:

- Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAI) 8.0.9.0.0 (patch **30330054**) plus other prerequisite OFS AAI patches (see **Section 2.1 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) 8.0.9.1.0 (patch **30942190**) 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 8.0.9.0.0 (patch **30557951**) or higher.
- 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 Maintenance Level 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 8.0.9.2.0](#).

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 \(8.0.9.1.0\)](#)
[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

The fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release 8.0.9.2.0 are as follows.

| Bug Number | Bug Description | Change Comments |
|------------|--|--|
| 30243882 | RC-N/HC-N: LINE 11 - USAGE OF PROMINENT MITIGANT/GUARANTOR INFORMATION | Updated the Measure , removed the Guarantor Country and the Sovereign Guarantor flags for MDRMs K039, K040, and K041. Introduced a new rule for Sovereign Guaranteed Amount RCY. |
| 30288962 | LIABILITY COMPONENT SOURCED WITH THE ASSET RECORD, NEEDS TO BE HANDLED IN OFSAA FOR THE APPLICABLE REPORTING | Added few additional groups to report the Advance Payment Amount for the following MDRMs: <ul style="list-style-type: none"> • FFIEC- 31: RCON2210, RCONB549, RCON2202, RCON2203, RCONB551, RCON2213, RCON2216, RCONP753WORK, RCFNB553WORK, RCFNB554WORK, RCFN2625WORK, RCFN2650WORK, RCFNB555WORK • FFIEC -041: RCON2210, RCONB549, RCON2202, RCON2203, RCONB551, RCON2213, RCON2216, RCONP753WORK • FRY-9C: BHCB2210, BHOD3189. Added OTHNBFI in the Entity Type for MDRM BHOD3189. |
| 30528891 | FR Y-9C, HC-L, BHCKG421-REPORTING OF EXPOSURES BACKED BY SOVEREIGNS | Updated the mapping to include exposures supported by Sovereigns and for the department and agencies of Sovereigns. |

| Bug Number | Bug Description | Change Comments |
|------------|---|---|
| 30591581 | FFIEC-031/041:RC-C: M 2.B.3: REPORTING OF FIXED RATE CREDIT CARDS AND OTHER REVOLVING | Removed the Band Filters for A572 in FFIEC-031 and FFEIC-041 for a fixed CONLOANCREDCARD. |
| 30919890 | SUBORDINATED DEBT AND STANDARD PARTY CHANGE | Updated the Subordinated Debt to Reg Instrument Class. Removed or Replaced the Standard party type code 'FORCENBNK' with CB. Changed the Pledged status to Encumbrance status for BHCP0416. |
| 30676694 | REPORT/SCHEDULE: FFIEC 031 RC-B/Y9C HC-B 4.B.(2) - ISSUE RELATED TO IDENTIFICATION OF COLLATERALIZED BY MBS | Replaced the underlying type filter with 1-4FAMMBSGOV for HC-B 4.B.(2) MDRMs. |
| 30791932 | MAPPING UPDATE FOR HC-V 1.E OTHER ASSETS | Configured FR Y-9C: HC-V to support the Catchhold bucket using the Account Regulatory Reporting Line Map Rules. |
| 30681486 | REPORT/LINE: FFIEC 031 RC-B/Y9C MDRM: RCON1778 / BHCK1778 QUERIES ON RC-B/HC-B M3 CONFIGURATION | Updated the Reporting and Rule Conditions for MDRM: RCON1778 and BHCK1778 in RC-B/HC-B: M3 configuration. |
| 30683398 | INACCURATE JOIN LOGIC IN DEFD1701 (FRY9C- HC N, FFIEC031/041- RC-N) | Updated the Join condition in DEFD170.1. |
| 30732250 | HANDLING OF EXCLUSION CONDITIONS- RC-E LINE M1.E (RCON5590 PREFERRED DEPOSITS) | Configured the Dim Party Role BENF for MDRM RCON5590WORK for FFIEC-031 and FFIEC-041. |
| 30785572 | Y9C INVESTMENT HC-Q MDRMS BHCKG475, BHCKG476 REPORTING FILTER CHANGE. | Added EQSPOTCIU in BHCKG475 and BHCKG476 for FR Y-9C. |
| 30837012 | CHANGE OF MEASURE FOR BHCK4460 & BHCK4598 (FRY9C, HI-A) | Updated the measure as N_MOVEMENT_YTD_RCY for the following cell IDs: BHCK4598, BHCK4460, BHCKB511, RIAD4470, RIAD4460, RIADB511. |

| Bug Number | Bug Description | Change Comments |
|------------|---|--|
| 30843254 | MISSING CONFIG FOR EMBEDDED OPTIONALITY - PUT BONDS (FRY9C, HC-H, BHCK3197) | Updated the mapping for Puttable Bonds or Debts based on their Put Date for MDRM BHCK3197 in HC-H. |
| 30855107 | PREPAID CARDS CELL GROUP NOT PRESENT (FR2314, BS-M, SUBC2200, LINE 6. DEPOSITS) | Added a prepaid card to SUBC2200. |
| 30894737 | HC-M - LINE 2& 3 - CONFIGURATION ISSUE | Excluded the TRUPS Instrument Type issue from the Reporting logic. |
| 30894760 | INCONSISTENT CONFIGURATION ACROSS SCHEDULES | Updated the Cross Reporting between schedules to be in sync with HC/RC. |
| 30575197 | RC-C LINE ITEM M2 - USAGE OF LIFE TIME RATE CAP ATTRIBUTE | Updated the Float to Fixed Flag to use the Period Rate Floor and the Cap. The Period Rate Floor and the Cap are populated using the embedded options. |
| 30582791 | RC-C PART II IDENTIFICATION OF SMALL BUSINESS/FARMER AND COUNT OF UNIQUE BORROWERS | Updated the logic to report the accounts based on the number of unique customers. RC-C: PART II: IDENTIFICATION OF SMALL BUSINESS/FARMER AND COUNT OF UNIQUE BORROWERS. |
| 30769033 | CONFIGURATION ISSUE FOR HC/RC LINE 3B & 14B | Updated RCFD3432 and RCFD3433 to use the Regulatory Underlying Type not equal to CASH. |
| 30407428 | NON-LEASE DEFERRED CUR BAL COLUMN TO BE USED TO ADDRESS THE DEFERRED CURRENT BALANCE AS REQUIRED BY ASC842 LEASE ACCOUNTING | Updated the Business Processor for Regulatory Assets End of Period Balance to exclude Non-Lease Balance. |
| 30792141 | RC-E LINEAGE ISSUE V_COUNTRY_ID (STG_CASA, TG_TD_CONTRACTS) STG_BORROWINGS.V_COUNTRY_CODE | Updated the lineage to consider the rules without the Target Member used within another rule for Full Flow. |
| 30814139 | SECURITIZED PRODUCTS - HC-B | Collateralized the Commercial paper 'COLLCMP' and securitized the product code that is introduced for all line items in 4.b. |

| Bug Number | Bug Description | Change Comments |
|------------|--|--|
| 30895701 | ENTITY TYPE UPDATES IN FRY11,2314,7N AND FRY9LP | Added the Ownership Type and the Depository Institution flag. Removed the Entity Type. |
| 30900639 | INCORRECT JOIN OF A_DIM_BOOLEAN_ALT_APR_HCH_FLAG IN DSFD1810 & DSFD1810 | Updated the Join for Alternate Approach Reporting Flag for FR Y-9C: HC-H: Line Item 3. |
| 30906704 | REMOVE SPACE IN THE DATASET/EXPRESSION QUERY BEFORE AND AFTER DOT OPERATOR | Removed the spaces between the Table and the Column Dots. |
| 30906966 | REPORTING OF CHARGE CARDS IN 6.D | Updated the rule conditions for the source based on the Charge Card using the Revolving Indicator. |
| 30619748 | REPORT NEGATIVE FAIR VALUES AS ABSOLUTE VALUES | Updated the Negative Fair Value Report to convert the Measures in Absolute Values in FFIEC-041: Schedules RC-F, RC-G, RC-L, RC-Q, RC-D, RC-F, RC-G, RC-H, RC-L, and RC-Q, FR Y-9C: Schedules HC-D, HC-E, HC-F, HC-G, HC-L, HC-Q, and HC. |
| 30988616 | SOURCING IMPACT AND DESIGN CONCERNS ON MDRM BHCK8698 (FRY9C, HC-L) | Updated the Notional Principle RCY to be reported if the Pay and the Receive are Null. |
| 30968215 | REPLINE ADDITION IN SCHEDULE V | Updated the Rep Lines used in HC-V/RC-V to older values after removing the Primary Function Filter. |

2.5 Known Issues / Limitations / Pending Enhancements in this Release

The known issues or pending enhancements in this release are:

- Data Flow for FCT_REG_ACCOUNT_SUMMARY.N_ADVANCE_PMT_AMT_RCY and FCT_CP_CVA_DETAILS.F_GUAR_BY_SOVERIGN_IND must be added.
- The Reporting of All Other Assets and All Other Liabilities in Schedule Q to be enhanced in the next release.

3 **Hardware/Software Tech Stack Details**

The hardware/software combinations required for OFS REG REP US FED 8.0.9.2.0 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.

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