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

Release Notes

Release 8.0.9.3.0

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ORACLE
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 8.0.9.3.0. 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 8.0.9.3.0
- 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 **31119572** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.0.0 Maintenance Level Release #3 (8.0.9.3.0) 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

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 Column-A of HC-Q, Column-A220 of HI, and Column-4340 of HI-A Schedules must be configured directly; contrasting to the existing behavior of the FED template in the AgileREPORTER, which derives these MDRMs from other MRDMs using a formula. The enhancement provides the configuration for these MDRMs to override 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 the 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 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

This installer has Fresh install capabilities and following are the minimum prerequisites to install the OFS REG REP US FED application:

- 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) 8.0.9.1.0 (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 v1.21.0-b28**

- 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 Maintenance Level Release, see Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.9.3.0.

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 (8.0.9.2.0)
- 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 8.0.9.3.0 are as follows.

Bug Number	Bug Description	Change Comments
31126955	REGULATORY CHANGES FOR USFED - MARCH2020	Updated Regulatory Changes for US-Federal Reserve ending March 2020.
31115094	DATA ELEMENTS VS CONFIGURATION MISMATCH CORRECTIONS	Updated configurations to be in sync with the Data Elements.
31095749	ISSUE WITH DATASET DSFD1019 FOR RULE RLUS_FRAS_CR_LINE_SOV_GUAR_AMT	Corrected the Dataset for Sovereign Guarantor Amount Rule to include Run Surrogate Key.
31041940	REG PRODUCT CLASS AND REG PRODUCT TYPE RULE UPDATE	Updated the Reg Prod Type Rule to include Catch All Buckets.
31020345	MISSING LOGIC TO REPORT IN THE APPROPRIATE SUBITEM (RC-C 15.C.1&2) THE PRINCIPAL AMOUNT OF HECM AND PROPRIETARY REVERSE	Updated the Acquired Business Combination filter in the Configuration Package, HREG2412, and DEFD1611.

Bug Number	Bug Description	Change Comments
31001648	HYPOTHECATED DEPOSIT OFFSET AGAINST AN ASSET - EXPRESSION DIFFERENCE RC-C BPFD1664 VS RC-E BPFD1592	Updated the Reg Asset EOP Balance and the Reg Liability EOP Balance to consider the adjustments and removed duplicates.
30975295	CRE LOAN PURPOSE CATEGORIES MISSING FOR INDI, REVT AND RETTRUST PARTY FOR COMINDLOAN REG PROD CLASS	Updated the Reg Loan Purpose filter for Reclass rule, Commercial and Industrial Rule, and Other loans in Rule 09.
30967506	INADEQUATE CONFIGURATION BEING USED TO INCLUDE NON-LEASE COMPONENT OF LEASE IN LOANS	Added the Non-profit filter flag and updated the Standard Party Type filter flag.
30836867	FFIEC031 RC-C 8: LOGIC FOR REPORTING OF INDUSTRIAL DEVELOPMENT BONDS (IDB)-PARTY TYPE POLSUB	Added the Extra Group for Loans to the States and the Sub-divisions in the US using Standard Product Type.
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. Corrected and checked in the **JOIN** condition in DSFD1539.
30628030	RC-E/RC-C - TREATMENT OF "INDIVIDUALS" ON 6A,6B AND 7.A.(1), 7.B,(1) AND LEASE LINES INCLUDE PROP	Added a Standard Party Type PROP in the Regulatory Product Class Rules.
31067100	RUN EXEC ID - HIRUN550 TO BE SET TO 1 & OEG ENTITY TO 0 IN PB	Updated the Run Exec ID - HIRUN550 to Y and the Oeg entity to N in PB.
31052405	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.
31043018	FRY-9C:HC-M: GL ROUTE IS MISSING FOR BHCK2333	Added the GL Route configuration for BHCK2333.
31023000	809 - Y9C - 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.

Bug Number	Bug Description	Change Comments
31022975	80910: FR Y-9C: HC-Q: CHANGE IN REPORTING CONDITION HIERARCHY	Updated the Fair Value option flag to N or removed as required.
31018899	SCHEDULE HC: MDRM BHCKJA22WORK: ADDITION OF HIR_RR_CONSO_OR_CONTROL_INVSTMNT_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.

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 Overpayment of Loans as Deposits will be enhanced using Adjustment Type.
- Adjustment Configuration for Schedule RC-R: MDRM RCFDJJ32 is unavailable in the Configuration Package.
- Configuration of FFIEC-031 -RCFD3123 and FFIEC-041 -RCON312 will be added in the upcoming release.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.9.3.0 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.

OFSAA Support Contact Details

Raise an SR in My Oracle Support (MOS) if you have any queries related to OFSAA applications.

Send Us Your Comments

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- Is the information clearly presented?
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- Are the examples correct? Do you need more examples?
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