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

Release Notes

Release 8.0.9.4.0

April 2020

ORACLE
Financial Services

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Document Control

Version Number	Revision Date	Change Log
02	April 29, 2020	Updated: Final version published
01	April 02, 2020	Created: Draft published

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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 models, 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 domains.

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 8.0.9.4.0. 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 8.0.9.4.0
- 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 continue 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 **31119579** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.0.0 Maintenance Level Release #4 (8.0.9.4.0) 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 Install this 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. **FSI_REGREPORTING_PARAM**

   This table must be updated with the required US FED values to retrieve the FFIEC-002 and FFIEC-002S reports before the Resave action is performed.

   The V_REG_REPORTING_PARAM_VAL parameter must be updated to **B** for Branch and **D** for Fed District, based on the report submitted for Branch or Fed District entities.

   The default value of this parameter is **O**.

V_REG_REPORTING_PARAM	V_REG_REPORTING_PARAM_VAL	V_REGULATOR_CODE
FFIEC002_AR_TYPE	O	USFED

For detailed information on the 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 are as follows:

- 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).

  The Data Model Changes (Columns and Tables) must be added on top of the FSDF 8.0.9.1.0 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**) or higher.
- AgileREPORTER version **20.1.0-b113**
- AgileREPORTER Templates version **AgileREPORTER for FED v1.21.1-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 Install this Release

For detailed instructions to install this Release, see the Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.9.4.0.

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 (8.0.9.3.0)
- 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 8.0.9.4.0 are as follows.

Bug Number	Bug Description	Change Comments
30857038	LOGIC TO IDENTIFY THE HOME COUNTRY-FFIEC 002S	Added a filter to consider only that data where the Account Country Code matches the Parent entity Country Code.
30856982	LOGIC FOR THE IDENTIFICATION OF NON-US DOMICILE COUNTRY- FFIEC 002S	Added a filter to consider only that data where the Account Country Code matches the Parent entity Country Code.
30781880	FFIEC-002: SCHEDULE C: M.3.B AND M.4.B(RCFD6120, RCFD6123): BAND CODE CHANGES	Updated the Maturity Band filter instead of the Repricing Band filter for MDRMs RCFD6120 and RCFD6123 according to the mapping sheet.
30671969	REQUEST TO INCLUDE THE GL TYPE FOR EXPENSES IN T2T FILTER FOR RECOVERIES DATA REPORTING IN A10	Removed the General Ledger Type filter from the Reclassification T2T for the Student Loan Schedule of FR Y-14Q.
30592568	FFIEC-002: SCH E: RCON2347, RCON2348: CLARIFICATION ON F_TRANS_ACC_FLAG	Updated the Transaction flag filter according to the functional requirement.
30354282	FFIEC-002S: SCH RAL: DOUBLE REPORTING FOR CRCB5550 AND CRCB5551	Added a filter to consider only the data where the Account Country Code matches the Parent entity Country Code to avoid double reporting.

Bug Number	Bug Description	Change Comments
30350609	FR-2900 L2514 AND L2604 DO NOT CONTAIN V_REG_RESRV_LIABLTY_TYPE_CD = 'TDASDDNDPFWDL'	Updated the rule filters to remove the irrelevant filter on the date for the member code TDASDDNDPFWDL.
30301773	FFIEC-002 MDRM RCFDG476 IS REPORTING INCORRECT//OVERSTATED FROM RCFDG486 AND RCFDF241	Resolved the aggregation issue by introducing multiple groups of filters as per the functional requirement.
30272404	FFIEC-002S SCH RAL- CRCB5532 HAS DUPLICATE LINES IN 8073 (SAME AS CRCB2151) CAUSING DOUBLE COUNTING	Updated the configuration with appropriate Repline for the impacted MDRMs to avoid the double counting.
30262252	INCORRECT USAGE OF THE FLAG PARTY_DOMICILE_COUNTRY_HIERARCHY<>"US FOR THE MDRM 'RCFN2650' (FFIEC002, SCHEDULE E)	Added additional filter groups to resolve the inaccuracy in reporting.
29342266	80620: FFIEC002:G486, F241, F253, G524, G529 INCONSISTENT WITH INSTRUCTION & FILTER	Updated the HIR - RR Reg Product Classification filter according to the mapping sheet.
29336085	FFIEC-002S-RAL-CRCB2123-CLARIFICATION REQUIRED ON HOW UNEARNED INCOME ON LOANS REFLECTED IN ITEMS 2.C.(1) THROUGH 2.C.(4) ABOVE ARE BEING HANDLED	Updated the Reporting Measure in the configuration to be in sync with FR Y-9C HC-C Reporting Measure.
29303246	80620: ISSUE WITH MEASURE LOGIC IN FFIEC002 LIABILITY LOGIC FLIPPING SIGNAGE OF THE AMOUNT IN BPFD0038	Modified the Measure Regulatory Account Summary End of Period Calculation to derive positive values.
29295848	80620: RULE FOR UNDRAWN RLFD_FRAS_REG_INT_TYPE_02 HAS 1=1 IN CONDITION	Added the Interest Type Hierarchy configuration for the Reporting conditions.
29290049	USFED 8062 FFIEC-002 - SCHEDULE N, C: INSTRUCTIONS EXCLUDE INT EARNED	Updated the Reporting Measure in the configuration to be in sync with FR Y-9C HC-C Reporting Measure.
29250002	MISSING FILTERS IN 2 CELLS GROUPS FOR THE MDRMS G395, G396(FFIEC002, SCHEDULE Q)	Updated the hierarchy for Other Real Estate Owned Boolean Flag and Report Line Code for MDRMs G395 and G396 according to the mapping sheet.

Bug Number	Bug Description	Change Comments
29015775	USFED RR 80611: C384 OF FRY7N JOIN LOGIC WITH DIM_ISSUER	Updated the configuration to have an additional check of internal customer flag as "True".
31143149	RC-C LOAN PURPOSE CATEGORY	Updated the Regulatory Loan Purpose values in the Regulatory Product Class Rules 09 and 10.
31135310	RC-C AND RC-N: LINE 3 NON-LEASE LOGIC LOANS TO FARMERS	Configured the Loan Lease Line Items of HC-C/RC-C and HC-N/RC-N to match with the Regulatory Product Class Reclassification Rules.
31054239	RC-C RATE LOCK/BASIS ADJUSTMENT	Updated the Regulatory Reporting Measure for Asset End of Period Balance to prioritize the Amortized Cost over End of Period Balance.
31184495	MAPPING ADDED FOR ONE MDRM IN HC/RC	Added 3123 MDRM in FR Y-9C/FFIEC-031/FFIEC-041 with mappings of account level using LLFP Account Summary.
31183652	80911 Y14Q SCHEDULE K SUPP_9AD - GRADED FILTER TO BE REMOVED FOR NON-SCORED CARDS	Removed the entity type 'OTHNBFI' from FR Y-9C, Schedule HC-E, BHCB2210 and FR Y-14Q, Schedule K 9.a, Column D Reporting changes.
31178093	FRY9C, SCHEDULE L, J457 - CARDS UNDRAWN AMOUNT TO BE EXCLUDED	Updated the FR Y-9C, Schedule HC-L, MDRM J457: Commercial and Industrial Loans to have an additional filter of Not (CORBUSCARDNS and CORBUSCARDS).
31135039	80911 Y9C: SCHEDULE L LINE 15.A MDRM BHCKG422 - COUNTERPARTY TYPE FILTER	Updated the FR Y-9C, Schedule L, Line 15.a, reporting condition for MDRM BHCKG422 Standard Counterparty Type to include BNK in the exclusion criteria.
31199103	REGULATORY CHANGES FOR USFED FRY14Q - A10 and FRY 9C - HIB – MARCH 2020	Updated the Regulatory Changes for US FED FR Y-14Q - A10 and FRY 9C - HIB- MARCH 2020.
31209670	80911: Y11_2314: PREPAID CARDS CELL GROUP INCLUSION IN SUBC2750, BHCS2750	Updated the box IDs SUBC2750 and BHCS2750 in FR-2314 and FRY-11 with the hierarchy "HIR Dim Reg Prod type" with the value PREPCARD and added "DE - Cards FRAS BS Other Liabilities" with the "EOP Balance RCY -FRS" measure.
31210516	80911: Y9LP PC-B LINE 6 MDRM BHCP3298 NEEDS FLOATING RATE FILTER	Updated the "Interest Type hierarchy" with the "Floating Rate" value for the box ID BHCP3298 and DEPCB012 - DE name is synced in DE, DID and PB.

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.
- For FFIEC-041 v19 template, report can be retrieved at the schedule level except for Schedule R.

3 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS REG REP US FED 8.0.9.4.0 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 8.0.9.0.0 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.

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