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

Release Notes

Release 8.0.9.6.0

September 2020

Financial Services

Document Control

Version Number	Revision Date	Change Log
03	September 24, 2020	Updated: Features section
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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:

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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 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 if you are hearing impaired.

1.5 Related Documents

This section identifies additional documents related to OFS REG REP US FED Application 8.0.9.6.0. You can access Oracle documentation online from the Documentation Library (OHC).

- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Installation Guide Release 8.0.9.6.0
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.9.0.0
- OFS Analytical Applications Technology Matrix 8.0.9.0.0

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 or 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 **31691923** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.0.0 Maintenance Level Release #6 (8.0.9.6.0) is cumulative of all enhancements and bug fixes since the v8.0.9.0.0 release.

This chapter includes the following topics:

- Features
- Pre-installation Requirements
- Installing this Release
- Bugs Fixed in this Release
- Known Issues or Limitations or Pending Enhancements in this Release

2.1 Features

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

1. **FR Y-14Q A1 to A9 Enhancements**
    a. Introduced the Weighted Average Life of Loans – Summary Variable as part of Q1 2020 Regulatory Changes in the configuration.
    b. Modified the list of values for the segment variables *Original commercially available credit bureau score or equivalent* and *Geography* in FR Y-14Q A2 to be supported as part of Q1 2020 Regulatory Changes in the configuration.
    c. Supports any commercially available credit bureau or equivalent scores instead of existing original **FICO** score.
    d. Supports Fair Value Write down amount for Available for Sale (AFS) accounts.
    e. Enhanced the design to support the back dated execution and the segment classification as part of the reporting layer. This classification uses refresh by partition feature of AAI to refresh the classification derived entities as part of the regulatory reporting run using the execution run surrogate key.
    f. Segregated reclassification and other data flow under the process **PRFD_USFED_FRY14QA_REG_PROCESS** (USFED Regulatory FR Y-14Q A Retail Process).

    For more information on FR Y-14Q A, see the *Appendix 1* section in the OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack User Guide Release 8.0.9.0.0

2. **Data Transformation Performance Parameters**
    a. Enabled the Degree of Parallelism (DOP) for the data transformation task by setting the appropriate parameters in the atomic schema **SETUP_MASTER** table.
    b. You can enable DOP by setting **Y** in V_COMPONENT_VALUE where V_COMPONENT_CODE=DT_PARALLEL_ENABLE.
    c. The DOP value such as 4, 8, and so on, can be set in the V_COMPONENT_VALUE where V_COMPONENT_CODE=DT_PARALLEL_DOP.

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) 8.0.9.3.0 (patch **31710049**) plus other prerequisite OFSDF patches (see **Section 2.1 Pre-installation Requirements** 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 **20.2.2-b135**.
- AgileREPORTER Templates version **AgileREPORTER for FED v1.22.2-b23**.
- 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 the *Oracle Financial Services Analytical Applications Infrastructure Release 8.0.2.0.0 Installation Guide* (OHC Documentation Library) for more information.

2.3 Installing 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 8.0.9.6.0.

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 (8.0.9.5.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.9.4.0)
- 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 following bugs are fixed, enhanced, or modified bugs as part of OFS REG REP US FED Release v8.0.9.6.0.

Bug Number	Bug Description	Change Comments
26781480	SCD ON DIM_VEHICLE_TYPE TO BE REMOVED OR INTRODUCED DIM_REG_VEHICLE_TYPE	Used the Standard Vehicle Type to compute the reporting measures for line items in FR Y-14Q A1 to A10.

Bug Number	Bug Description	Change Comments
26800000	INCOMPLETE LINEAGE/RULES FROM STAGE TO FACT FOR FR Y-14Q GEOGRAPHY-DIM_REG_REGION	Introduced a new FSI table for storing the mapping between Country or State with the Region Reporting Requirements of FR Y-14Q A1 to A10.
24819712	DATA FLOW MISSING IN REG REP USFED T2T/RULES	Configured the new data flow for FR Y-15 and FFIEC-009 reports.
29232715	FR Y-14Q: A9: FILTER ON DIM_REG_ACCOUNT_SEGMENT.V_REG_PROD_TYPE_DISPLAY_CD	Updated the seeded data for the Regulatory Account Segment Dimension to have accurate display codes and descriptions according to the instructions.
30013376	FR Y-14Q: A1 & A2: INCORRECT CONFIGURATION OF AUTO LEASES	Updated the FR Y-14Q, A1 and A2 to use the REG PROD CLASS from the FR Y-9C report.
28312936	FR Y-14Q: SCHEDULE A8 AND A9: COMMERCIAL INTERNAL RISK RATING IS NOT USED	Updated the FR Y-14Q, A1 to A10 to use the joining score from the account level instead of the FICO score from the account credit score details.
30597156	FCAS.N_INSTRUMENT_CATEGORY_CODE USAGE IN	Updated the new design of FFIEC-009 to not use N_INSTRUMENT_CATEGORY_CD column.
30592183	FR Y-15: USAGE OF TABLE STG MERCHANT CARDS	Removed the Stage Merchant Card References from the MDRM to Product Processor mapping for FR Y-15 report.
31185166	STG_REPO_CONTRACTS - D_INDEMINIFIED_DATE VS F_INDEMNITY_IND	Updated the Stable Value File to sync up the lineage data elements.
30237675	FR Y-15: ISSUES RELATED TO FR Y-15	Updated the product netting coverage.
30320597	FFIEC-009: ISSUES RELATED TO REPORT FFIEC-009	Updated the new solution to use new FCT_REG_FUND_LEND_DETAILS table to build Derived entities. Sourcing data to the FCT_REG_FUND_LEND_DETAILS table is part of T2T and rules, which is scheduled to be delivered in the next release.
30400931	FR Y-14Q: A2 / A10: 'AGE' BANDING - MISSING INITIAL DISBURSEMENT DATE LOGIC	Used the origination date for computing the age on book lines in FR Y-14Q, A1 to A10.
31036951	FR Y-9C: GREATEST FUNCTION IN DEPOSITS MDRMS BUSINESS PROCESSOR	Introduced Contra Plug-ins for Handling GL Recon entries.

Bug Number	Bug Description	Change Comments
31750010	80912: FR Y-11, FR-2314: GREATEST FUNCTION AROUND UNREALIZED LOSS GAIN NOT REPORTING CONTRA GL PLUGS	Updated the Greatest of Value and Zero Function Condition for Unrealized Loss Gain in FR Y-11 and FR-2314.
31726737	80912: FR Y-9C: MUNICIPAL BOND REG INSTRUMENT CATEGORY TO BE CHANGED TO OTHER DEBT SECURITIES	Updated the Reg Instr Category to **OTHDEBTSEC** for Municipal Bonds in the seeded data.
31679239	ERL-6252: SVF CLARIFICATION ON STG_TRADING_ACCOUNT (FR Y-15: C)	Updated the Stable Value File to sync up the lineage data elements.
31789852	UNABLE TO EXPORT THE A10 XML FILE DUE TO BPADJ001 DATA INCONSISTENCY	Updated the configuration package to use the correct datatype for the Adjustment Description.
31762633	FR Y-9LP: SCHEDULE PC: LINE 9: INTERCOMPANY LOANS ARE NOT GETTING REPORTED	Added the Reg Prod Class ADBANASSSUB, ADNONBANASSO, and ADBANSUBHOLASSO to the MDRMs BHCP3602, BHCP3603, BHCP3604 respectively that are added in DID.
30868955	REGARDING FIN 41 NETTING IN FR Y-9C, FR Y-15 & FFIEC-031	Updated the Stable Value File to sync up the lineage data elements.
30854724	FR Y-15: SCH B: SECURITIES OUTSTANDING LINE ITEMS: CLARIFICATION REQUIRED ON INCLUSION LOGIC	Updated the configuration for Schedule B of FR Y-15 using the standard product type Level 1 coupled with the Balance Sheet Category.
30909569	FR Y-15; NEW ISSUES IN 809 CONFIGURATIONS	Updated the Stable Value File to sync up the lineage data elements.
30818836	FFIEC-009: SCH C: PART I AND PART II: CONFIRMATION ON SOURCING OF CLAIM/MITIGANT INFORMATION	Standardized the FFIEC-009 report design using the latest metadata.
30849240	FR Y-15: CONSOLIDATED ISSUES	Completed the FR Y-15 report design standardization using the latest metadata.
31635178	80911: FR Y-9LP: REG PRODUCT CLASSIFICATIONS: ADNONBANASSO, ADBANASSSUB CORRECTIONS	Modified the Regulatory Product Class Rule 28: ADNONBANASSO, ADBANASSSUB to include the Legal Entity Ownership.
31599509	FR Y-15: FCT_ISSUED_INSTR_POSITIONS IS SHOWING IN THE SVF	Updated the Stable Value File to sync up the lineage data elements.

Bug Number	Bug Description	Change Comments
31596011	USAGE OF STG_PLACED_COLLATERAL IN SVF V/S LINEAGE	Updated the Stable Value File to sync up the lineage data elements.
31571247	CLARIFICATION ON USAGE OF STG_STANDARD_ACCT_HEAD IN SVF AND LINEAGE DOC	Updated the Stable Value File to sync up the lineage data elements.
31527942	FR Y-15A & FR Y-15B SOURCING CLARIFICATION - STG_NET_EXPOSURES	Updated the Stable Value File to sync up the lineage data elements.
31576581	RESTATEMENT ISSUES WITH RULES AND T2TS	Removed the latest record indicator filter from the adjustment or Text DE Datasets.
31595770	REPORTING OF HISTORICAL COST FOR FR Y-15: SCH B: MDRM CODE RISKM356	Used the Original Book Balance RCY for the MDRM RISKM356 in FR Y-15 report for Schedule B.
31598404	SVF AND LINEAGE COMPARISON FOR STAGE TABLES	Introduced the MDRM to Product Processor for FR Y-15 report to synchronize the lineage with Stable Value File (SVF).
31348788	FR Y-11, FR-2314: SCHEDULE BS-A: LOANS AND LEASE FINANCING RECEIVABLES: SUBCA017/BHCSA017	Added the Reg product classification code LOANSTASUBDIVUS to configure the MDRMs SUBCA017, BHCSA017.
31405837	80911: FR Y-9C: DEFD1740: FSI_REGREPORTING_PARAM JOIN FOR AR OVERRIDE COLUMN A HC-Q	Corrected the parameter name AR_OVERRIDE_COLA_HCQ in the dataset and it is in sync with the FSI_REGREPORTING_PARAM table.
31450418	FR Y-9C: 'LOANSTASUBDIVUS' REQUIRED TO BE ADDED IN BHDM3516 (HC-K) AND BHCKJ459(HC-L)	Added the LOANSTASUBDIVUS member code to the MDRMs BHDM3516 and BHCKJ459.

2.5 Known Issues or Limitations or Pending Enhancements in this Release

The known issues or pending enhancements in this release are as follows:

- Net Exposures Mitigant Grain T2T will be made available in OFS REG REP US FED v80961.
- Collateral Allocation process is being validated for outlier scenarios and will be handled in OFS REG REP US FED v80961.
- Option to report based on CUSIP Netting is not available for FFIEC-009, Schedule C, Part 1 Column 17, will be part of OFS REG REP USFED v80961.

- Reporting of FFIEC-009, Schedule C, Part 1 Column 11 and 12, will be handled in OFS REG REP US FED v80961.

3 Hardware and Software Technology Stack Details

The hardware and software combinations required for OFS REG REP US FED v8.0.9.6.0 are available at the OFS Analytical Applications Technology Matrix.

4 Licensing Information

For details on the third party software tool used, see the OFSAA Licensing Information User Manual Release 8.0.9.0.0.

OFSAA Support Contact Details

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

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- 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 or section or page number (if available) and contact the My 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 or recently released documents.