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

## Release Notes

## Release 8.0.9.8.0

**March 2021**

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# Document Control

| Version Number | Revision Date | Change Log |
| --- | --- | --- |
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| 01 | March 15, 2021 | Created: Draft published |

# Table of Contents

# 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 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 8.0.9.8.0. 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 8.0.9.8.0
- 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 **32566533** - Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack v8.0.9.0.0 Maintenance Level Release #8 (8.0.9.8.0) 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

There are no new features in this release but supports bug fixes and enhancements from the previous releases.

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 Analytical Applications Infrastructure (OFSAAI) 8.0.9.0.0 (patch **30330054**) and other prerequisite OFSAAI patches (see **Section 2.1 Pre-Installation Requirements** of OFSAAI Installation Guide) needs to be installed and configured in your machine.
- Oracle Financial Services Data Foundation (OFSDF) 8.0.9.4.0 (patch **32107412**), 8.0.9.4.1 (patch **32310622**) and other prerequisite OFSDF patches (see **Section 2.1 Pre-installation Requirements** of OFSDF Installation Guide) needs to be installed and configured in your machine.
- Oracle Financial Services Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack 8.0.9.0.0 (patch **30557951**) or higher.
- AgileREPORTER version **21.1.0-b200**.
- AgileREPORTER Templates version **AgileREPORTER for FED v1.24.2**.
- 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 8.0.9.8.0.

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 (8.0.9.7.0)
- OFS Regulatory Reporting for US Federal Reserve – Lombard Risk Integration Pack Release Notes (8.0.9.6.0)
- 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 v8.0.9.8.0.

| Bug Number | Bug Description | Change Comments |
|---|---|---|
| 32251355 | FFIEC-031/041: RC-O LOGIC ISSUE WHILE REPORTING NUMBER OF ACOCUNTS | Updated the configuration for the schedule RCO. |
| 32210779 | SBT - CONSOLIDATED ISSUES ON RC-L(FFIEC031), HC-L(FRY9C) | Updated the configuration to handle the consolidated issues raised for the schedules RC-L and HC-L. |
| 32204386 | WF# SBT CONSOLIDATED ISSUES ON HC-S (FRY9C), RC-S(FFIEC031/041) | Updated the configuration to handle the consolidated issues raised for the schedules HC-S and RC-S. |
| 32203769 | CONSOLIDATED HC-B/RC-B ISSUES (SCENARIO BASED TESTING) | Updated the configuration to handle the consolidated issues raised for the schedules HC-B and RC-B. |

| Bug Number | Bug Description | Change Comments |
|---|---|---|
| 31803727 | BROKERED DEPOSITS HANDLING RC-E, RC-O (FFIEC031/041) | Updated the Brokered deposit balance logic to handle the balances that are less than or more than 250k. |
| 32122858 | RC-E : REPORTING OVERPAID LOANS WITH ACCRUED INTEREST AND CAPITALIZED INTEREST AND FEES | Configured the Business Processor with FCT_REG_ACCOUNT_SUMMARY.N_EOP_PRIN_BAL_RCY instead of FCT_REG_ACCOUNT_SUMMARY.N_EOP_BAL_RCY for reporting the Overpaid Loans. |
| 31624869 | REPORTING OF PARTICIPATION AMOUNT GROSS IN RC-L/HC-L | Added an Internal Participant Flag for the MDRMs J457, J458, J459, BHCK6566, 3819, 3820WORK, BHCK6570, 3821, 3822WORK, 3411 in the schedules RC-L and HC-L. |
| 32122410 | SBT: CONSOLIDATED HC-D/RC-D ISSUES (SCENARIO BASED TESTING) | Updated the configuration to handle the consolidated issues raised for the schedules HC-D and RC-D. |
| 32282572 | ERL-6906 - RC-B MEMORANDA 5A ISSUE WITH INAPPROPRIATE FILTER USAGE V_UNDRLYNG_ASST_POOL_TYPE_CODE | Updated the filters for MDRMs in the reports FFIEC-031, FFIEC-041 and FRY-9C:<br>▪ Added the filter AUTOLEAS for an Underlying Asset Pool Type for the MDRMs RCFDB846WORK, RCFDB847WORK, RCFDB848WORK, RCFDB849WORK.<br>▪ Added the filters PERSLOAN and STULOAN for an Underlying Asset Pool Type for the MDRMs RCFDB850WORK, RCFDB851WORK, RCFDB852WORK, RCFDB853WORK.<br>▪ Added the filter COMLEAS and CORPSIMLOANS for an Underlying Asset Pool Type for the MDRMs RCFDB854WORK, RCFDB855WORK, RCFDB856WORK, RCFDB857WORK.<br>▪ Removed the filters AUTOLEAS, PERSLOAN, STULOAN, COMLEAS and CORPSIMLOANS for an Underlying Asset Pool Type for the MDRMs RCFDB858WORK, RCFDB859WORK, RCFDB860WORK, RCFDB861WORK. |
| 32428946 | FORWARD PORTING T-3 AND T+25 REG CHANGES INTO 80971 | Forward ported the Regulatory Changes for Q4 2020 into OFS REG REP US FED 8.0.9.8.0. |

| Bug Number | Bug Description | Change Comments |
|---|---|---|
| 32266105 | SBT HC-Q/RC-Q: CONSOLIDATED ISSUES | Updated the configuration to handle the consolidated issues raised for the schedules HC-Q and RC-Q. |
| 32256813 | SBT: HC-V / RC-V CONSOLIDATED SR FOR WELLS FARGO ISSUES | Updated the configuration to handle the consolidated issues raised for the schedules HC-V and RC-V. |
| 32241980 | CONSOLIDATING Q4 2020 ISSUES RAISED FROM REGRESSION TESTING(HC-H, RC-N, RC-C) | Updated the configuration to handle the consolidated issues raised for the schedules HC-H, RC-N and RC-C. |
| 32210763 | SBT ISSUES ON HC-F RC-F RAISED ON Q3 2021 | Updated the configuration to handle the consolidated issues raised for the schedules HC-F and RC-F. |
| 32215590 | HC-F USAGE OF N_DEFERRED_COST IN THE CONFIGURATION | Updated the Measure column for the MDRM BHCK2168 to use N_DEFERRED_COST_RCY. |
| 32210741 | HC-M(FRY9C) / RC-M (FFIEC031) CONSOLIDATED ISSUES | Updated the configuration to handle the consolidated issues raised for the schedules HC-M and RC-M. |
| 32204310 | SBT - CONSOLIDATED SR - SCHEDULE RC-A | Updated the configuration to handle the consolidated issues raised for the schedule RC-A. |
| 32008016 | HC-C MEMO 2- LOANS TO POL AND SUB SECURED BY REAL ESTATE SHOULD BE EXCLUDED | Updated the configuration to exclude Real Estate loans. |
| 32310213 | SBT - RC-T CONSOLIDATED ISSUES | Updated the configuration to handle the consolidated issues raised for the schedule RC-T. |
| 32207611 | FRY-9C/FFIEC-031 - HI/RI - FMR PATH REQUIREMENT | Updated the FMR path for the schedules HI and RI. |
| 32401921 | MISSING FIDUCIARY RELATIONSHIP AND SECURITIZED FLAG IN CELL FT04(HC-P/RC-P) | Added a SECURITIZED FLAG filter in the configuration. |
| 32169355 | Y9C HI-B 7. ALL OTHER LOANS - ADDITIONAL REG PROD CLASSIFICATIONS TO BE ADDED | Updated the configuration to handle additional REG PRODUCT CLASS filter. |
| 32478368 | DERG1600 PERFORMANCE DEGRADATION POST 80970 UPGRADE | Introduced the Derived Entity DERG1599 to address the performance issue of the Derived Entity DERG1600. |

| Bug Number | Bug Description | Change Comments |
|---|---|---|
| 32542783 | RLUS_FRAS_PERIOD_RATE_CAP_FLR NOT UPDATING N_PERIODIC_RATE_CAP AND N_PERIODIC_RATE_FLOOR | Introduced a new rule for the Rate Cap n Floor columns for the Embedded Options through Instrument Classifications. |
| 32329700 | ERL-7014 - INCORRECT FILTER CONDITION ON OUTWARD & INWARD RISK TRANSFER 009-C-PART I | Updated the 009 C Part I configuration to capture the Outward and Inward Risks accurately. |
| 32438555 | 009 - DE: DEFD3111 PERFORMANCE ISSUE | Moved the Aggregation Logic at the Party Level and the Country Level to OFSAAI instead of AR. |
| 32257405 | ERL-6905 -[009]-F_TRANSFERABILITY_RESTRICTION USAGE AND SOURCING | Modified the T2T to source the Transferability Restriction Flag. |
| 32164057 | 009 DTS FAILING DUE TO PRECISION ERROR FOR FSI_RRS_ACCT_MITI_PLCD_COLL.N_COVERED_PERCENT | Corrected the allocation functions for Reg Fund Lend Mitigant to handle Round offs and Negative Amounts. |
| 32445438 | T2T, RULE IN 009 PROCESS IS NOT USING DIM_RUN IN SOURCE ENTITY LIST | Updated the T2Ts for Fund Lend to use DIM_RUN as a source. |
| 32257561 | FFIEC009 DT ISSUES | Updated the report FFIEC-009 for Data Transformation Procedures to select the correct set of Fund Lend Grains. |
| 32198595 | RULE RELATED ISSUE IN FFIEC- 009 | Standardized the Repline Classification Rules in the report FFIEC-009 with the functional order of the rule execution. |
| 32469696 | PERFORMANCE ISSUE - REG RUN BATCH TASK 99 -- FN_COVERED_PERCENT_N_N -- RAN FOR 8.30 HOURS | Updated the report FFIEC-009 for the Data Transformation to use a special pooling for CDS and Mitigant mix and for the Exposure Amount greater than Zero conditions. |
| 32465817 | ERL-7026 - FFIEC-009 RULES ASSIGNING INCORRECT REP LINE CODE-RLFD_FRFLRM_REG_RL_009C_04 | Updated the Repline Classification Rules from Type3 to Type2 using the unique grains available in Fact Reg Fund Lend Repline Map. |
| 32469740 | FFIEC 009 - MISSING NULL HANDLING FOR OWNERSHIP TYPE IN RULES | Updated the report FFIEC-009 for the Repline Classification Rules to use all the dimensions with the Skey Join for Defaulting. |

| Bug Number | Bug Description | Change Comments |
|---|---|---|
| 31953699 | COVERED PERCENT CALCULATION FOR CPCVA GRAIN | Updated the report FFIEC-009 for the Data Transformation procedure to use the Unified Design using Exposure ID synthetic key that covers CPCVA Covered Percentage. |
| 31953679 | ALLOCATION RANK LOGIC CHANGE | Modified the Data Transformation to include the allocation rank for CP CVA Grain. |
| 32479118 | FN_RRS_FAMM_DATA_POP DT IS FAILING WITH PK VIOLATION | Introduced a new grain for the Parent Guarantee and updated the report FFIEC-009 for the Data Transformation to use the Unified Design using Exposure ID synthetic key. |
| 32459855 | DIM_DATA_ORIGIN MISSING IN SOURCE ENTITY LIST FOR 009 T2T'S TASKS IN RRS 80970 | Updated the Fund Lend T2T to use the Data Origin Dimension as a source entity in T2T. |
| 32579138 | FFIEC009 - RULE PERFORMANCE ISSUES | Updated the Repline Classification Rules from Type3 to Type2 using the unique grains available in Fact Reg Fund Lend Repline Map. Introduced new rules for regulatory columns to remove the dependency on the Reg Acct Summary rules. |
| 32578782 | T2T_FCT_REG_FUND_LEND_DETAILS_GL_DATA DECODE EXPRESSION MODIFIED | Updated the T2T expression to have single quote in the Decode Function. |
| 31916035 | CPCVAMITIGANT GRAIN DATA POPULATION | Introduced a CPCVA Mitigant data flow for the report FFIEC-009. |
| 32354492 | ERL-7032 - 009 BALANCE REPORTING INCONSISTENCY | Moved the EOP Balance References to EOP Book Balance in the Reporting Layer of FFIEC-009. |
| 32553566 | ERL-7193 - RULE OVERRIDING FOR N_REG_REP_LINE_SKEY | Standardized the Repline Classification Rules in the report FFIEC-009 with the functional order of the rule execution. |
| 32226016 | FFIEC-009 TECHNICAL ISSUES - HOT FIX/PATCH REQUIRED | Updated the FFIEC-009 Sector Classification to use the Regulatory Party Type Dimension. |
| 32579107 | FCT_REG_ACCOUNT_SUMMARY T2T DIM_INSTRUMENT_CONTRACT PERFORMANCE ISSUE | Introduced an Instrument Derived Entity for the Performance Tuning of Reg Account Summary T2T. |
| 32547931 | FILTER 'NOT IN 1-4FAMMBSGOV' MISSING FOR K197 AND K198 FRY9C,FFIEC031/041 (HC-D, RC-D) | Added a member code 1-4FAMMBSGOV for the Underlying Assets Pool Type filter. |

| Bug Number | Bug Description | Change Comments |
|---|---|---|
| 31941726 | CREDIT DEFAULT SWAPS ENHANCEMENTS | Introduced the Credit Default Swap and the Underlying Exposure data flows for the report FFIEC-009. |

## 2.5 Known Issues or Limitations or Pending Enhancements in this Release

The Known Issues or Pending Enhancements in this release are:

1. The following columns are not listed in the lineage as the Source Columns for FFIEC-009 report. Therefore, the same should be considered for all the schedules of the FFIEC-009 report as source columns.

| TABLE_NAME | COLUMN_NAME |
|---|---|
| STG_PARTY_RATING_DETAILS | V_RATING_CODE |
| STG_ACCOUNT_MITIGANT_MAP | F_PRIMARY_MITIGANT_FLAG |
| STG_CREDIT_LINE_MITIGANT_MAP | F_PRIMARY_MITIGANT_FLAG |

2. As part of OFS REG REP US FED 80980, drilldown does not work with the AgileREPORTER version **21.1.0-b200**. However, you can use the lower version of AgileREPORTER **20.4** to use this functionality.
3. The Original maturity date from TD Contracts are made available in the **Common Account Summary** in the future release.
4. The Repline rule used in the Schedule V will be rectified in the future release to include **`ring fencing'** as an encumbrance reason and to use the balance sheet category instead of GL type to check if an instrument is an asset.

# 3 Hardware and Software Technology Stack Details

The hardware and software combinations required for OFS REG REP US FED v8.0.9.8.0 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

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