

Oracle Financial Services
Treasury Risk
Pack (OFSTR)

Version 8.0.0.0.0

Release Notes

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DOCUMENT CONTROL

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1 Preface

This Preface provides supporting information for the Oracle Financial Services Advanced Analytical Applications Infrastructure 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 the release information for the Oracle Financial Services Analytical Applications Infrastructure (OFSAAI) and Oracle Financial Services Treasury Risk (OFS TR).

Oracle recommends you review its contents before installing, or working with the product.

1.3 Intended Audience

This document is intended for users of Oracle Financial Services Analytical Applications Infrastructure (OFSAAI)/ Oracle Financial Services Treasury Risk (OFS TR).

1.3.1 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>.

1.3.2 Access to Oracle Support

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1.4 Related Documents

You can access Oracle documentation online from Documentation Library for [OFSTR 8.0 \(OTN\)](#).

2 Introduction

Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAAI) Application Pack provides integrated stress testing and modeling capabilities that you can readily apply across multiple risk areas enabling institutions to devise appropriate enterprise-wide and holistic risk and economic capital strategies.

Oracle Financial Services Treasury Risk (OFS TR) Application Pack provides integrated stress testing and modeling capabilities that you can readily apply across multiple risk areas enabling institutions to devise appropriate enterprise-wide and holistic risk and economic capital strategies.

OFSTR enables you to comply with regulatory requirements on stress testing, enables advanced customer and portfolio analytics, utilize multiple industry standard techniques, test and model with complete data integrity.

2.1 Components of OFS Treasury Risk Pack

OFSTR Application Pack includes the following applications:

- **Oracle Financial Services Liquidity Risk Management:** This application comprehensively addresses an organization's liquidity risk requirements, both regulatory and management. The primary focus of this application is to address the latest regulatory guidelines around liquidity ratio calculation issued by US Federal Reserve and BIS and the liquidity monitoring reporting requirements of the US Federal Reserve, popularly called the 4G liquidity guidelines. Additionally, it enables banks to identify and assess liquidity gaps under business-as-usual and stress business conditions and to manage the gaps by formulating and implementing appropriate counterbalancing strategies.
- **Oracle Financial Services Market Risk:** This application delivers extensive and robust computations to enable institutions to effectively evaluate and manage market risk across interest rate, commodity, equity & currency exposures through calculation of measures such as Value-at-Risk (VaR), Conditional Value-at-Risk (CVaR) and Component Value-at-Risk and covers a wide range of instruments types including exotic derivatives.
- **Oracle Financial Services Market Risk Analytics:** This application serves as a powerful reporting tool that enables financial institutions to customize reporting to suit user requirements and report across multiple levels of the organization. It also enables side-by-side comparison of historical and current risk, as well as alerts for specified rules, such as a VaR estimate exceeding limits, to enable earlier intervention.

3 Release Highlights

From OFSAA 8.0 release onwards, the concept of grouping of functionally similar applications as a pack is being introduced. For example, Treasury Risk pack contains the following applications:

- OFS Liquidity Risk Management
- OFS Market Risk
- OFS Market Risk Analytics

3.1 Oracle Financial Services Liquidity Risk Management

The Oracle Financial Services Liquidity Risk Management Release 8.0.0.0.0 is an enhancement of the existing Oracle Financial Services Liquidity Risk Management Release 3.0.0.0.0.

The liquidity risk reports, which were earlier being packaged along with OFS Asset Liability Management Analytics, are now available as part of OFS Liquidity Risk Management. The reports continue to be available as part of OFS ALM Analytics up to version 6.2 to support reporting for OFS LRM v3.0. This change is applicable from version 8.0 onwards.

3.2 Oracle Financial Services Market Risk

Oracle Financial Services Market Risk 8.0.0.0.0 is a technical qualification release with latest data model (FSDF 8.0.0.0.0) and AAI frame work (8.0.0.0.0).

3.3 Oracle Financial Services Market Risk Analytics

Oracle Financial Services Market Risk Analytics 8.0.0.0.0 is a technical qualification release.

3.4 Limitations and Known Issues of AI and AAI

Component	Sub component	Bug ID	Description
Unified Metadata Manager	Metadata Browser	20112950	MDB Object View does not apply application filter within an Infodomain
	Object Migration		Object migrations between different versions not supported.
	Business Metadata Management	18958361	Data Source formed during Information domain creation is stored as RAC Source Type.
	Business Metadata Management	10089640	A derived entity cannot be created using a Business Processor with placeholder
	Metadata Browser	19215984	In Metadata Browser- Input Parameters section, the details are not displayed for Models based on External Library based techniques.
	Metadata Browser	17192482	Expression object details are not supported in MDB Object view.
	Metadata Browser	18271975	Application, Statistics, and Audit Trail details are not displayed in the exported PDF from Object view of Metadata Browser.
		20280645	Maximum limit of Hierarchy level is 17.
Data Loading	T2T	20343855	If target column is an expression in T2T, then DC will not be applied on the source column mapped.
Rules Framework	Rules Framework: Rules	16286806	In Rules - Add Business Processor screen, clicking on the Parameters button may redirect to OFSAAI login page.

Component	Sub component	Bug ID	Description
		16287180	The Rule execution is successful even if the Rule, Process or Run Name is not available for logged in locale. But if the BMM Dataset, Hierarchy, Measure or Business Processor description is not available for logged in locale, then the Rule execution fails.
	Rules Framework: Run	17332652	Breadcrumb feature under Rule-Run Framework is a static indicator only to describe its traversal path.
Operations	Batch Cancellation	16281369	Batch Monitor screen displays the DCDQ Batches as Ongoing even if they have been cancelled or aborted from the Batch Cancellation screen.
Publish	Catalog	19333496	Online Help is not available for Catalog
Administration	Security Management	18937484	Segments/ Folder is not deleted if objects are present in it.
	Security Management	12744050	Users exceeding the Number of Invalid Login attempts / dormant day / Inactive Days are sent to System Authorizer for authorization even if there is an authorization pending for the same user whose details are modified.
Generic Issues		9540094	Keyboard backspace button when clicked from Infrastructure home page logs out from the application
		9883414	Opened child window from the home page remains active even after the parent window is closed by clicking on "X" button; operations performed on child window are getting saved

Component	Sub component	Bug ID	Description
		10144582	OFSAAI Login page cannot be accessed when Google toolbar for Internet Explorer is enabled. Workaround: Disable the "Google toolbar" from the tools properties of your browser.
	Expressions	12663701	Expressions containing special characters such as @, ~, # are displayed as "undefined" under Variants in Entity Group Selection pane
		20160461	Tooltip is not available for following screens: Attributes, Members, Hierarchies (Dimension Management), Filters, Expressions, Business Metadata (Alias, Build Hierarchy, Dataset, Measure, Business Processor, Derived Entity), and Object Migration
Enterprise Modeling	Modeling	20160088	Model executed from physical sandbox cannot be monitored or scheduled from Operations.
	Modeling	20091042	Parameter format should be mandatory for its parameters defined in Non-Executable external library technique.
	Modeling	20072895	Tooltips not available in enterprise modeling screens
	Modeling	20056532	Model execution fails with third party technique having more than one external library selected.
	Modeling	17346228	For R based model execution, \$RUNSKEY is supported only in Date filter of the dataset.
	Modeling	19786674	Models executed with third party techniques, its execution status are not completed displayed under execution status panel in Model Creation.

Component	Sub component	Bug ID	Description
	Modeling	18244272	The "Evaluation Type" cannot be selected as "Row" For R based models.
	Modeling	18115259	Datasets with inner joins cannot be used for R based models.
	Modeling	18271506	Datasets with Derived Entity objects cannot be used for NAG based models.
	Modeling	9540296	NAG based Hierarchical Clustering technique execution takes long time for completion when the number of records is more than 5000.
	Modeling	9575262	Opening of Hierarchy Browser takes long time when the number of members in the selected hierarchy is more than 1000.
	Stress testing	20014270	Baseline runs displayed in stress definition screen irrespective of application mapping
	Sandbox Definition	19159749	Datasets based on Derived Entities are not supported in Modeling and Stress Testing frameworks.

4 Features and Modules De-supported

This chapter lists the features and modules that are de-supported from this release:

- Metadata Browser (Object View)
- Design Reveleus Menu
- Rules Setup Configuration
- Firerun component in ICC
- Batch Group
- Insight
- Process Run Rule Framework (PR2): The applet based UI for PR2 framework has been de-supported starting this release. A new framework “Run Rule Framework” has been introduced which yields better performance and new features.

5 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS AAI/AAAI 8.0.0.0.0 are available at [OTN Tech Stack](#).

6 Information of Third Party Software Tools Used

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