Oracle Financial Services Treasury Risk Pack (OFS TR)

Version 8.0.2.0.0

Release Notes

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FINANCIAL SERVICES

DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
8.0.2	Created: June 2017	Captured new features, fixed issues, limitations and known issues for OFS TR 8.0.2.0.0 release.
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PREFACE

This Preface provides supporting information for the Oracle Financial Services TR Application Pack Release Notes and includes the following topics:

- Purpose of This Document
- Intended Audience
- Related Documents

PURPOSE OF THIS DOCUMENT

This document contains release information for the following products:

- Oracle Financial Services Analytical Applications Infrastructure (OFS AAI)
- Oracle Financial Services Liquidity Risk Management (OFS LRM)
- Oracle Financial Services Market Risk Release (OFS MR)

INTENDED AUDIENCE

This document is intended for users of Oracle Financial Services Treasury Risk (OFS TR) Application Pack.

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RELATED DOCUMENTS

This section identifies additional documents related to OFS TR Application Pack. You can access the below documents online from the documentation Library for OFS TR 8.x:

- Oracle Financial Services Liquidity Risk Management User Guide Release 8.0.2.0.0
- Oracle Financial Services Liquidity Risk Management Analytics User Guide Release 8.0.2.0.0
- Oracle Financial Services Market Risk User Guide Release 8.0.2.0.0

You can access the OFS AAI documentation online from the documentation library for OFS AAAI 8.x:

- OFS Advanced Analytical Applications Infrastructure (OFS AAAI) Application Pack Installation and Configuration Guide v8.0.2.0.0
- OFS Analytical Applications Infrastructure User Guide v8.0.2.0.0

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The additional documents are as follows:

- [OFS Analytical Applications Infrastructure Security Guide](#)
- [OFSAAI FAQ Document](#)
- [OFS Analytical Applications 8.0.2.0.0 Technology Matrix](#)

1 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.

OFS TR 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.

1.1 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.

2 Oracle Financial Services Analytical Applications Infrastructure

This chapter includes the following topics:

- New Features

- Bugs addressed in this release

- Limitations and Known Issues

2.1 New Features

The following features are introduced in this release:

1. **Data Management Tools**

   ▪ Table creation on the fly from Data File Mapping and Data Mapping screens is introduced. This allows you to add dynamic tables into the data model within OFSAA ecosystem.

   ▪ Query validation is made optional while saving Data Mapping definition through the introduction of a new configuration parameter.

   ▪ To limit the number of records that needs to be loaded, a new target property (RecordLoadLimit) is introduced in Data Mapping definition.

2. **Data Quality Framework**

   ▪ Dynamic Degree of parallelism for RDBMS is supported.

   ▪ Referential Integrity checks can be defined using composite key columns.

3. **System Configuration & Identity Management**

   ▪ Users can be optionally created or modified to get authenticated using OFSAA Security Management System in case LDAP authentication is configured.

   ▪ Audit Trail report has been enhanced to show detailed information for various operations such as User -User Group map, User Group-Domain map, User Group- Role map, User Group –Folder-Role map, Role-Function map and Profile Holiday Map.

4. **Business Metadata Management**

   ▪ Derived Entity definition supports creating materialized views with option to refresh fast/force/complete on demand/commit and query rewrite.

5. **Forms Framework**

   ▪ Forms Framework has been enhanced to render Forms with CSS3 and HTML 5 constructs in addition to support of HTML 3. This is to enable support of Standards Mode and rendering of HTML pages in Internet Explorer and Google Chrome.

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- Migration of Tabs and Layout details is supported for Object Migration Command line utility.

- The behavior of the type 102 control can be changed to either single select or multi-select based on a particular column value of the grid.

2.2 Bugs Addressed in This Release

Component	Sub component	Bug ID	Description
Administration	Utilities	21328053	INFODOM DROPDOWN IN "USER GROUP-BATCH EXECUTION MAP" SCREEN SHOWS FULL LIST
Data Entry Forms and Queries	Data Entry	21339271	NUMBER FORMAT CAUSES EDIT TO FAIL WITH SPECIAL CHARACTER NOT ALLOWED ALERT
Data Loading	-	21173111	'ORA-12899: VALUE TOO LARGE FOR COLUMN' IN MESSAGESERVER LOG RUNNING F2T
Forms Framework	-	20598965	MENU AND DROP DOWN OVERLAP
Install and Upgrade Issues	Service Packs	21915445	PATCH INSTALLER DOES NOT VALIDATE FOR SESSION LEVEL SHELL AND PROCEEDS WITH BASH
	Base Installer	21810719	ENVCHECK.SH CHECKS NLS_LENGTH_SEMANTICS DATABASE SETTING AT SESSION LEVEL
		20727720	EDITABLE INFORMATION DOMAIN NAME FIELD IS NOT USER FRIENDLY
Metadata such as T2T, F2T, etc	T2T Issues	21812780	T2T FINISHES SUCCESSFULLY WHEN REJECTION THRESHOLD EXCEEDED
Security Management System	-	21697204	UCP CONNECTION POOL FAILING IN ALL THE LAYERS
Unified Metadata Manager	Business Metadata Management	21367887	$MISDATE,$RUNSK DOES NOT WORK IN DATA SET ANSI JOIN SUBQUERIES
		20760616	NEED SPECIAL CHARACTERS IN HIERARCHY SHORT DESCRIPTION

Component	Sub component	Bug ID	Description
	Data Quality Definition	20511796	CHANGE IN ALERT MESSAGE IN DQ LIST OF VALUES CHECK RULE WHEN FILTER TYPE IS CODE
	-	21464164	MAPPER SCREEN PAGE IS TAKING TOO MUCH TIME TO LOAD AND SAVE
System Configuration	Information Domain	21484146	ADD PERSISTENCE UNIT ENTRY IN GRCPERSISTENCE&PERSISTENCE DURING INFODOM CREATION

2.3   Limitations and Known Issues

▪ Model upload option (Erwin or DB Catalog) for the subsequent uploads should be same as the initial upload option.

▪ Exporting object type with code 2000 (User) fails if FAILONERROR is set to N.

▪ Dynamic table created during Data File Mapping has incorrect column data types.

▪ Data Mapping screen alignment changes if tables selected are with big names.

▪ Description is not getting updated in Excel Upload edit mode.

▪ Export with Include Search Info option for Type =1 container is not showing search information when exported to Excel Sheet.

▪ Saving Data Mapping definition takes long time if an entity containing many attributes (>100 columns) is selected as Source entity.

Export to PDF option, when exporting metadata details, is not available for Variables, Variable Shocks, Scenarios, Stress Definitions, and Models. However, it is available for Techniques, Target Model, T2T, Source Entity, Source, Run, Rule Query, Process, Model, Measures, Hierarchy Filter, Hierarchies, Group Filter, Expressions, DT, Dimensions, Derived Entities, Data Set, Data Quality Rule, Data Quality Group, Data Elements Filter, Cube, Business Processor, Attribute Filter and Alias.

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3 Oracle Financial Services Treasury Risk

From OFSAA 8.0 release onwards, the concept of grouping of functionally similar applications as a pack is introduced. The OFS TR pack contains the following two functionally similar applications:

- Oracle Financial Services Liquidity Risk Management (OFS LRM)

- Oracle Financial Services Market Risk (OFS MR)

3.1 Oracle Financial Services Liquidity Risk Management

This section includes the following topics:

- New Features

- Limitations and Known Issues

3.1.1 New Features

The following are the list of enhancements incorporated in this release. For detailed information on usage of these enhancements, refer to OFS Liquidity Risk Management User Guide Release 8.0.2.0.0 on OHC Documentation Library.

- Forward date liquidity risk calculations

- Liquidity Coverage Ratio calculation as per guidelines specified by Reserve Bank of India (RBI)

- Computation of intraday monitoring metrics in accordance with BIS and RBI guidelines

- Real-time intraday liquidity monitoring reports

- Intraday liquidity time buckets and business assumptions

- FR2052a (5G) asset categorizations

- Regulatory templates covering:

  o BLR, Statutory Liquidity Ratio and Dynamic Liquidity Ratio reports of RBI

  o Intraday Monitoring Tools Reporting forms as per BIS and RBI

- Dashboard Reports

3.1.2 Limitations and Known Issues

Bug ID	Description
22647399, 22646123	For RBI assumptions commitment related outflow calculation and maturing ABCP run offs is limited
22636174	Derivative inflows are not being adjusted for HQLA collateral
22501865	Funds obtained through central bank intraday liquidity facility not excluded for Intraday metric: Daily maximum intraday liquidity usage
22321563	Identification of securities posted against MSF is limited in the system

3.2   Oracle Financial Services Market Risk

OFS MR 8.0.2.0.0 is a technical re-release of OFS MR 8.0.1.0.0 as part of this media pack.

4 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS TR 8.0.2.0.0 are available at [OTN Tech Stack](#).

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