

ORACLE®
Financial Services

Treasury Risk Application Pack

Release **8.0.5.0.0**

Release Notes
December 2017



Document Versioning

Version	Date	Change Reference
8.0.5.0.0	Created: December 2017	Captured new features, fixed issues, limitations and known issues for OFS TR 8.0.5.0.0 release.
Created by: Vineeta Mishra	Reviewed by: Pallavi Reddy/Tandrima Chatterjee	Approved by: Surag Ramachandran / Avijit Baral



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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:

- ◆ [Overview of OFSAA](#)
- ◆ [Purpose of This Document](#)
- ◆ [Intended Audience](#)
- ◆ [Documentation Accessibility](#)
- ◆ [Related Documents](#)

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.

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)

Intended Audience

This document is intended for users of Oracle Financial Services Treasury Risk Application Pack.

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>.

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.

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 Treasury Risk Application Pack Installation Guide Release 8.0.5.0.0
- Oracle Financial Services Liquidity Risk Management User Guide Release 8.0.5.0.0
- Oracle Financial Services Liquidity Risk Management Regulatory Calculations User Guide Release 8.0.5.0.0
- Oracle Financial Services Liquidity Risk Management Analytics User Guide Release 8.0.5.0.0

You can access the OFS AAI documentation online from the documentation library for [OFS AAI 8.x](#):

- OFS Advanced Analytical Applications Infrastructure (OFS AAI) Application Pack Installation and Configuration Guide v8.0.5.0.0
- OFS Analytical Applications Infrastructure User Guide v8.0.5.0.0

The additional documents are as follows:

- [OFS Analytical Applications Infrastructure Security Guide](#)
- [OFSAAI FAQ Document](#)
- [OFS Analytical Applications 8.0.5.0.0 Technology Matrix](#)

Introduction to OFS Treasury Risk Application Pack

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.

Components of OFS Treasury Risk Application 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 Treasury Risk Application Pack

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

- ◆ [Oracle Financial Services Liquidity Risk Management \(OFS LRM\)](#)

Oracle Financial Services Liquidity Risk Management

This section includes the following topics:

- ◆ [New Features](#)
- ◆ [Bugs Fixed in This Release](#)
- ◆ [Limitations and Known Issues](#)

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, OFS Liquidity Risk Management Regulatory Calculations User Guide, and OFS Liquidity Risk Management Analytics User Guide Release 8.0.5.0.0 on [OHC Documentation Library](#).

The list of features that are part of this release are:

1. Net Stable Funding Ratio calculation as per the Reserve Bank of India Master Circular DBR.BP.BC.XX/21.04.098/2014-15 Basel III Framework on Liquidity Standards – Net Stable Funding Ratio (NSFR) – Draft Guidelines dated May 28, 2015.
2. RBI NSFR scenario with pre-configured available and required stable funding factors as per RBI guidelines.
3. Amendment to classification of central bank reserves as Level 1 assets issued by RBI as part of DBR.BP.BC.No. 81/21.04.098/2017-18 dated August 2, 2017.
4. Dashboard reports for analyzing net stable funding ratio and its components.
5. Enhancements to Liquidity Coverage Ratio calculations as per European Banking Authority LCR Delegated Act

Bugs Fixed in this Release

The Fixed, Enhanced, or Modified bugs as part of OFS Liquidity Risk Management Release 8.0.5.0.0 is as follows.

Bug Number	Comments
25826827	ESTABLISHED RELATIONSHIP RULE-WHAT IS THE CORRECT START DATA OF THE RELATIONSHIP

Bug Number	Comments
25561295	CASHFLOW MATURITY BUCKETING-CASH & EQUIVALENTS REQUIRED TO BE REPORTED
26961286	IS OUR INTERPRETATION OF N_PENDING_COLL_DELIVERY_AMT CORRECT?
26883851	CHANGE OF DL SPEC CLASSIFICATION FOR STG_CREDIT_DERIVATES.F_BUY_SELL_IND
26944426	MEETING LRM REGULATIONS FOR EBA
26262986	ASSUMPTION PARAMETER SPECIFICATION
26898687	INCONSISTENT MESSAGING ABOUT THE VALUES SET FOR SACF.V_CASH_FLOW_TYPE.
25573525	DATA TYPE OF FLI.N_LRM_INSTRUMENT_ID IS NOT IN SYNC WITH DIM_ACCOUNT.N_ACCT_SKEY
26819511	INCORPORATION OF AUG 2017 CHANGES IN RBI
24970230	ENTRY FOR N_RESULT_BUCKET_SKEY = -1 IS MISSING IN DIM_RESULT_BUCKET_SKEY

Known Issues / Limitations

The known issues / limitations in OFS Liquidity Risk Management, version 8.0.5.0.0 is as follows.

Bug Number	Comments
27319866	NSFR REPORT - "OFF BALANCE SHEET ITEMS BY ABSOLUTE VALUE" – 'LETTERS OF CREDIT' IS NOT BEING DISPLAYED IN ISOLATION. INSTEAD, THIS IS BEING REPORTED AT 'LINE OF CREDIT' LEVEL WHICH IS THE PARENT NODE FOR LETTERS OF CREDIT
27316206	ASF/RSF/NSFR IS INCORRECTLY CALCULATED IN NSFR TREND ANALYSIS REPORT WHILE THE RUN SKEYS ARE NOT FILTERED ON
27302915	NON-CONTRACTUAL OBLIGATION ITEMS MISSING IN OFF BALANCE SHEET REPORT



Oracle Financial Services Analytical Applications Infrastructure (OFS AAI)

For details about the new features, bugs fixed, and list of known issues in OFS Analytical Applications Infrastructure, see OFS Advanced Analytical Applications Infrastructure (OFS AAAI) Application Pack Readme on [OHC Documentation Library](#).



Hardware/Software Tech Stack Detail

The hardware/software combinations required for OFS TR 8.0.5.0.0 are available at [OTN Tech Stack](#).



Licensing Information

Information about the third party software tools used in OFS Treasury Risk Application Pack 8.0.5.0.0 is available in the OFSAA Licensing Information User Manual Release 8.0.5.0.0, at the [OHC Documentation Library](#).



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