OFS Market Risk Measurement and Management Application Pack

Release Notes

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ORACLE
Financial Services

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Oracle Financial Services Market Risk Measurement and Management Application Pack Release Notes Release 8.0.8.0.0

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Document Control

Version Number	Revision Date	Change Log
1.0	Created July 2019	Captured new features, fixed issues, limitations and known issues for OFS Market Risk Measurement and Management Pack 8.0.8.0.0 release.
2.0	November 2020	Added a note with information regarding MOS Doc ID 2724021.1.

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1 About the Guide

This section provides supporting information for the Oracle Financial Services Market Risk Measurement and Management (OFS MRMM) Pack Release Notes, and includes the following topics:

- Purpose of This Document
- Intended Audience
- Documentation Accessibility
- Access to Oracle Support
- Related Information Sources

1.1 Purpose of This Document

This document contains release information for Oracle Financial Services Market Risk Measurement and Management (OFS MRMM), Release 8.0.8.0.0.

1.2 Intended Audience

This document is intended for users of Oracle Financial Services Market Risk Measurement and Management (OFS MRMM) Pack, Release 8.0.8.0.0.

1.3 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.

1.3.1 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.

1.4 Related Information Sources

This section identifies additional documents related to OFS MRMM Pack. You can access the below documents online from the Oracle Help Center (OHC) Documentation Library for OFS MRMM Release 8.0.8.0.0:

- Oracle Financial Services Market Risk Measurement and Management Installation Guide, Release 8.0.8.0.0
- Oracle Financial Services Market Risk Measurement and Management User Guide, Release 8.0.8.0.0

You can access the OFS AAI documentation online from the Oracle Help Center (OHC) Documentation Library for OFS AAAI 8.x:

- OFS Advanced Analytical Applications Infrastructure (OFS AAAI) Application Pack Installation and Configuration Guide v8.0.8.0.0

- OFS Analytical Applications Infrastructure User Guide v8.0.8.0.0

Below are links to the additional documents:

- OFS Analytical Applications Infrastructure Security Guide
- OFSAAI FAQ Document
- OFS Analytical Applications 8.0.8.0.0 Technology Matrix

2 Introduction

This chapter includes information about:

- Oracle Financial Services Analytical Applications (OFSAA)
- Oracle Financial Services Market Risk Measurement and Management Pack

2.1 About Oracle Financial Services Analytical Applications (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) enables financial institutions to measure and meet the 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, promotes a transparent risk management culture, and provides pervasive intelligence.

OFSAA delivers a comprehensive, integrated suite of financial services analytical applications for both banking and insurance domains.

2.2 Oracle Financial Services Market Risk Measurement and Management Pack

Oracle Financial Services Market Risk Measurement and Management Pack includes:

- **Oracle Financial Services Market Risk Measurement and Management:**

  This application delivers extensive and robust computations, to enable financial institutions to effectively evaluate and manage market risk and counterparty credit risk across the enterprise. OFS MRMM enables financial institutions to accurately measure, evaluate, monitor, and manage market risk. Additionally, it enables financial institutions to proactively comply with Fundamental Review of Trading Book (FRTB) Internal Models Approach (IMA) for capital requirement. The application also calculates various XVAs and helps in managing counterparty credit risk exposures. OFS MRMM comes with pre-built reports and dashboards using Oracle Business Intelligence Enterprise Edition (OBIEE) tool, which enables financial institutions to monitor and track risk. It works as starter kit which can be utilized by users to further develop their own analytics.

3 Oracle Financial Services Market Risk Measurement and Management

This chapter includes the following topics:

- Release Highlights
- Fixed issues
- Limitations and Known Issues

3.1 Release Highlights

The following are the list of features incorporated in this release. For detailed information on usage of these features, refer to OFS Market Risk Measurement and Management User Guide, Release 8.0.8.0.0 on OHC Documentation Library.

- Enhancements in general User Interface elements
- Introduction of additional Dashboard Reports
- Enhancements in Risk Factors and Stress Testing functionalities

NOTE: In an environment consisting of multiple OFSAA applications, if the October 2020 Critical Patch Update is applied for any one application, it is mandatory to apply the respective October 2020 Critical Patch Updates for all other applications on that OFSAA instance, regardless of the application's version. See the My Oracle Support Doc ID 2724021.1 for details.

3.2 Limitations and Known Issues

The limitations of OFS MRMM, Release 8.0.8.0.0 are:

Bug Number	Comments
30034688	UNABLE TO SAVE A RANK WHILE DEFINING A DEFAULT CONFIGURATION IN IE 11

4 Oracle Financial Services Analytical Applications Infrastructure

See OFS AAAI Application Pack Minor Release 8.0.8.0.0 Readme on OHC Documentation Library for details of new features, bugs addressed and limitation and known issues in OFS Analytical Applications Infrastructure Release 8.0.8.

5 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS MRMM 8.0.8.0.0, are available at OTN Tech Stack.

6 Third Party Software Tools

Information about the third party software tools used in OFS Market Risk Measurement and Management Application Pack 8.0.8.0.0, is available in the OFSAA Licensing Information User Manual, Release 8.0.8.0.0, on OHC Documentation Library.

OFSAAI Support Contact Details

- Contact Infrastructure support at https://flexsupp.oracle.com if you have installed ERM and FCCM applications.
- Raise an SR in https://support.oracle.com if you have any queries related to EPM applications.

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Oracle welcomes your comments and suggestions on the quality and usefulness of this publication. Your input is an important part of the information used for revision.

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