Oracle Financial Services Enterprise Stress Testing and Capital Planning

Version 8.0.0.0.0

Release Notes

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FINANCIAL SERVICES

DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
8.0	Created: June 2015	Document contents have been categorized to appropriate sections and structured considering all the 8.0.0.0.0 enhancements.
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TABLE OF CONTENTS

1 Preface

This Preface provides supporting information for the Oracle Financial Services Advanced Analytical Applications Infrastructure Pack Release Notes and includes the following topics:

- Purpose of This Document
- Intended Audience
- Related Documents

1.1 Purpose of This Document

This document contains release information for the following products:

- Oracle Financial Services Enterprise Stress Testing and Capital Planning Analytics (OFS EST&CP)
- Oracle Financial Services ICAAP Analytics

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

1.2 Intended Audience

This document is intended for users of Oracle Financial Services Enterprise Stress Testing and Capital Planning (OFS ESTCP) pack.

1.2.1 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.

1.3 Related Documents

This section identifies additional documents related to ESTCP Pack. You can access Oracle documentation online from Release 8.0 (OTN).

- Oracle Financial Services Enterprise Stress Testing and Capital Planning Analytics
- Financial Services International Convergence of Capital Measurement and Capital Standards (ICAAP) Analytics
- Financial Services ICAAP Analytics

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2   Introduction

Oracle Financial Services Enterprise Stress Testing and Capital Planning (OFS ESTCP) 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 ESTCP 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 ESTCP Application Pack

OFS ESTCP Application Pack includes the following applications:

- **Oracle Financial Services Analytical Applications Infrastructure:** OFSAA Infrastructure is the foundation for 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) 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.

- **Financial Services Enterprise Stress Testing and Capital Planning Analytics**: Each year, financial institutions are required to comply with a plethora of regulations and this becomes even more challenging for those operating in multiple jurisdictions. With the on-set of the Dodd-Frank Act and other regulations, stress-testing is once again at the forefront of the requirements that banks have to comply.

    Oracle Financial Services EST & CP enables banks to meet regulatory and on-demand management reporting timelines. The bank's top management can now be presented with a consolidated view of the overall bank performance and thus aid them in making better-informed decisions.

- **Financial Services ICAAP Analytics**: - A Revised Framework, (popularly known as Basel II), was issued by the Basel Committee of Banking Supervision (BCBS) in June

2004. The revised framework aims for significantly more risk-sensitive capital requirements than the 1988 Basel I Accord and is based on three mutually-reinforcing pillars: minimum capital requirements, supervisory review and market discipline

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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, ESTCP pack contains the following 2 functionally similar applications:

- Oracle Financial Services Analytical Application Infrastructure

- OFS Enterprise Stress Testing and Capital Planning

- FSI – ICAAP Analytics

3.1 Oracle Financial Services Analytical Application Infrastructure

The following new features are supported in this release:

- **Unified Install Experience:**
Install multiple applications/ products using a single installer. This release of OFSAA ships various Application Installers with related applications packaged together in groups. User can install all applications that belong to a group, but choose to enable only the licensed applications.

- **Schema Creator:**

This release of OFSAA comes with a utility to allow hassle-free creation of database schemas required for the OFSAA installation. The utility avoids user errors in schema creation/ assigning grants for the multiple schemas required.

- **Common Landing Page and Application Context:**

A common landing page is available for all users until a preferred application landing page has been set. The landing page is divided into multiple tabs and each tab has specific links to OFSAA Infrastructure and/ or Application modules. Depending on the OFSAA Application being accessed and the access roles mapped to the logged in User, the TAB and links would be displayed.

  - **Applications Tab:**
  This tab lists the various OFSAA Applications that are installed in the OFSAA setup and the "Select Application" drop-down lists the OFSAA Applications based on the logged in User and mapped OFSAA Application User Group(s). Links to related modules within Applications and Infrastructure are grouped appropriately to maintain a unified experience.

  - **System Configuration & Identity Management Tab:**
  This tab lists the OFSAA Infrastructure System Configuration and Identity Management modules. These modules work across Applications/ Information Domains and hence there are no Application/ Information Domain dropdown list in this tab). Links to modules that allow the maintenance of setup installation and identity management tasks are grouped together in this tab.

- **Model Upload changes:**

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Use the NO VALIDATE option to bypass referential integrity checks during the model upload process.

- **Support for generating DDLs with NLS_LENGTH_SEMANTICS as CHAR.**

  Starting this release, support for generating DDLs with NLS_LENGTH_SEMANTICS as CHAR is introduced. Any new columns or entities now being introduced that should hold multi-lingual data should specify the attribute CHAR in the column data type definitions. For example, V_ML_DESC (VARCHAR 2 30 CHAR)

- **Support for new technologies**
  - Additional support for **Oracle Database12c, WebLogic Server 12c, WebSphere Application Server 8.5 +, Internet Explorer 11(Compatability Mode), Windows 8.1 & Office 2010 & 2013** is available in this release.

3.2   Financial Services Enterprise Stress Testing and Capital Planning Analytics

- Oracle Financial Services Enterprise Stress Testing and Capital Planning Analytics is a business intelligence application that provides a unified reporting environment to financial institutions. It addresses their regulatory and internal reporting requirements around enterprise stress testing and their capital planning.
- It supports a comprehensive set of pre-built dashboards and reports that allow banks to assess the impact of stress scenarios on their income statement, balance sheet, risk, capital and liquidity and compare between scenarios. This enables institutions to gain a single, consistent view of their current and future risk and performance under stressed conditions thereby providing accurate information to facilitate management decisions and to comply with the mandates of regulators across jurisdictions.
- It provides out-of-the-box compliance with the regulatory requirements of the US Federal Reserve under the Dodd-Frank Act through pre-configured FR Y-14 annual, quarterly, monthly and OCC DFAST 10-50 B templates. These templates provide consolidated stress testing results at the granularity desired by the US Federal Reserve thereby easing the regulatory submission process.

3.3   Financial Services ICAAP Analytics

This release provides pre-packaged dashboards that enable institutions meet internal reporting requirements as specified in ICAAP The application addresses reporting needs at multiple levels in an organization thru dashboards that have drill-down capabilities covering critical aspects of risk reporting

3.4   Generic Enhancements

EST&CPA 8.0 and ICAAP Analytics 8.0 are now packaged as a single application Pack named as "Enterprise Stress Testing and capital Planning". Application pack is a set of application that form a solution set which are developed together, installed together and upgraded together.

3.5   Limitations and Known Issues

Oracle Financial Services Analytical Application Infrastructure:

Component	Bug ID	Description
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
	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.
	12663701	Expressions containing special characters such as @, ~, # are displayed as "undefined" under Variants in Entity Group Selection pane
	20350059	Navigation to OFSAA landing page on clicking 'back' button in infodom screen.

FSI - ICAAP Analytics

Bug ID	Description
20381253	Images are not present for bi links in OFSAAI screen
20006119	Issues IRRBB-Reports
19941262	The ICAAP market risk reports are not being displayed
19929229	Unable to add more rows for same date in FCT_GAP_LIMIT

19917970	Unable to add more rows for different time buckets in FCT_LIQUIDITY_NET_FUNDING
19787579	Unable to add more than one record in FCT_PROFIT_AND_LOSS table
19787397	The Capital Planning report "Capital components forecasting" in incorrect
19814040	Issues with views in ALM

3.6   Fixed Issues

NONE

4 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS AAI/AAAI 8.0.0.0.0 are available at <u>OTN Tech Stack</u>.

5 Information of Third Party Software's

There are no third party components for this product.

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