

Product Release Note
Oracle Banking Treasury Management
Release 14.4.0.1.0
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Version 14.4.0.1.0

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Table of Contents

1. RELEASE NOTES	1-2
1.1 BACKGROUND	1-2
1.2 PURPOSE.....	1-2
1.3 ABBREVIATIONS	1-2
1.4 RELEASE HIGHLIGHTS	1-3
1.5 RELEASE ENHANCEMENTS	1-3
1.5.1 OBTR Operational Dashboard.....	1-3
1.5.2 Split Settlement	1-3
1.5.3 Exercise/expire Currency Option based on Expiry location time zone / Time.....	1-4
1.5.4 Future/back dated termination	1-4
1.5.5 Rate fixing feature.....	1-4
1.5.6 External Revaluation	1-4
1.5.7 Multiple Confirmation Generation for Fund type.....	1-4
1.5.8 ISDA Confirmation	1-5
1.5.9 MM Rollover preference change requests from Counterparties.....	1-5
1.5.10 Negative interest handling at MM contract level.....	1-5
1.5.11 Negative interest rate support for SE module	1-5
1.5.12 Pre-Settlement Manager for Capital Markets.....	1-5
1.5.13 CLS Processing in Foreign Exchange Pre-Settlement Manager	1-5
1.5.14 Support of Risk Free Rates in Money Market module	1-6
1.5.15 Deal Input time	1-6
1.5.16 ELCM Limit Utilization	1-6
1.5.17 OBPM Integration Incremental	1-6
1.5.18 OFSAA Integration Changes	1-7
1.5.19 Installer Changes.....	1-7
1.5.20 Infra Changes	1-7
2. COMPONENTS OF THE SOFTWARE.....	2-8
2.1 DOCUMENTS ACCOMPANYING THE SOFTWARE	2-8
2.2 SOFTWARE COMPONENTS.....	2-8
3. ANNEXURE – A: ENVIRONMENT DETAILS	3-1
3.1 TECH STACK – ORACLE.....	3-1
4. ANNEXURE – B: THIRD PARTY SOFTWARE DETAILS.....	4-1
5. ANNEXURE – C: MODULE CODE AND DESCRIPTION.....	5-1
6. ANNEXURE – D: DEPRECATED FUNCTIONALITY	6-1

1. Release Notes

1.1 Background

Oracle Financial Services Software Limited has developed new product processor, Oracle Banking Treasury Management (OBTR), which is a comprehensive solution for managing Treasury operations for Banks.

Oracle Banking Treasury Management is an online Real-time solution and is enabled for a multi-entity, multi-currency, multi-lingual operations. OBTR is built on highly adaptable and modular architecture with leading edge industry standards and supports multi-tenancy deployments.

OBTR offers financial institutions, the flexibility to adapt to changing regulatory reforms in treasury markets and enable banks to improve their overall operational efficiency. OBTR provides end-to-end trading capabilities for diverse range of Trading Instruments in Foreign Exchange, Money Markets, Securities, Derivatives and Over-the-counter products.

OBTR is equipped with an innovative pre- settlement manager that expedites and simplifies the operational flow of the Treasury Deals.

1.2 Purpose

The purpose of this Release Note is to propagate the enhancements in Oracle Banking Treasury Management 14.4.0.1.0.

1.3 Abbreviations

Abbreviation	Description
OBTR	Oracle Banking Treasury Management
OBTF	Oracle Banking Trade Finance
OBPM	Oracle Banking Payment
OBDX	Oracle Banking Digital Experience
OFSAA	Oracle Financial Services Analytical Application
DDA	Demand Deposit Accounts
SWIFT	Society for Worldwide Interbank Financial Telecommunication
OFCUB/FCUBS	Oracle FLEXCUBE Universal Banking

For module code and description details, please refer Annexure C.

1.4 **Release Highlights**

The rationale for the new product release of Oracle Banking Treasury Management version 14.4.0.1.0 is to have treasury specific product, enabling Banks to choose a diverse range of Treasury products designed to support multiple currencies, facilitate and manage handling of trades efficiently and to support the regulatory requirements and to have features that are essential for Capital markets.

- Oracle Banking Treasury Management product is built to have the below major modules
 - Foreign Exchange
 - Money Market
 - Securities
 - Repo and reverse repo
 - Over The Counter Currency Options
 - Over The Counter Interest Rate Options
 - Over The Counter Interest rate and Cross currency Swaps
 - Forward Rate Agreement (FRA)
 - Exchange Traded Derivatives for Commodities Futures and Options
 - Exchange Traded Derivatives for Interest Rate Futures and Options
 - Exchange Traded Derivatives for Currency Futures and Options
 - Exchange Traded Derivatives for Bonds and Equity Futures and Options
 - Exchange Traded Derivatives for Index Futures and Options
 - Islamic Money Market
 - Islamic Derivatives
- Oracle Banking Treasury Management product consists of common sub systems for processing Settlements, Messages, Tax, Brokerage, Interest, Charges, Commission and Fees and so on in the various modules mentioned above.
- Oracle Banking Treasury Management product can work as a stand-alone system or can work in tandem with other Oracle Banking products such as OBPM, OBTF, OBDX, Oracle Banking Limits and Collateral Management and OFSAA

1.5 **Release Enhancements**

1.5.1 **OBTR Operational Dashboard**

- The system enhanced Dashboard's use to display unauthorized deals in respective module grids event-wise.
- User has an option to view deal details and authorize.
- Facility to capture super users and these users can view the counts of unauthorized transactions across departments.

1.5.2 **Split Settlement**

- System enhanced to accept the split settlements for MM & SR modules.
- Facility to generate split settlement messages.

1.5.3 Exercise/expire Currency Option based on Expiry location time zone / Time

System enhanced to exercise/expire currency options based on the expiry location time zone and expiry location time.

1.5.4 Future/back dated termination

Enabled to capture the termination for future/back date.

1.5.5 Rate fixing feature

- Facility to capture rate-fixing days and fixing date movement at the rate code and currency combination.
- Defaulting of the rate-fixing parameters to Interest class, product and contract level.
- Rate fixing schedule generation at the contract based on the defined parameters.
- Support for manual and batch rate fixing and triggering of rate-fixing event on rate fixing schedule date.
- Support for bulk rate-fixing manually and through the gateway.
- Provision for rate-fixing through Generic Interface and a facility to maintain the scheduler job for doing GI file processing automatically.
- Generation of MT320 during rate fixing in case of MM module.
- System to consider the rate for the effective date for rate revision and rate fixing and to skip the process if the rate is not available for the day. This functionality to be controlled by a parameter at branch level.

1.5.6 External Revaluation

- Support for external revaluation based on parameters defined at branch level.
- Support for MTM value upload through Generic Interface and gateway.
- System to use the uploaded MTM value for revaluation entries in case of external revaluation.
- A new event for external revaluation.

1.5.7 Multiple Confirmation Generation for Fund type

- Support for marking a customer as a Fund type customer
- The system is enhanced to support confirmation message generation for settlement member and custodian.
- Support for sending generated messages in email as a password-protected PDF attachment
- Support for below tags in SWIFT confirmation message
 - 83A / 83J
 - 87A / 87J
 - 94A
 - 24D
 - 88A, D, J
 - 77D
- Support for mapping a common BIC to multiple customers for SWIFT message generation

1.5.8 ISDA Confirmation

- Provision for ISDA confirmation check for the below modules
 - Foreign exchange
 - Derivatives
 - Islamic Derivatives
 - Options
- Support for event wise ISDA confirmation check

1.5.9 MM Rollover preference change requests from Counterparties

Enhanced system to register the rollover preference change requests from customer on or before maturity date and use them for the next scheduled rollover event.

1.5.10 Negative interest handling at MM contract level

Enabled system to have control on negative interest rate at contract level.

1.5.11 Negative interest rate support for SE module

System Enhanced to support negative interest in SE module.

1.5.12 Pre-Settlement Manager for Capital Markets

- The Pre-Settlement layer for Capital Market supports the below functionalities
 - Receive request from front office as an upload
 - Handle exceptions and move the deal to different queues accordingly
 - Support auto \ manual settlement Instructions update
 - Handling auto propagation of amended settlement Instructions
 - Generates Confirmation messages
 - Processing the deal to Security module of Product Processor
- Pre-Settlement queue monitor enables the user to get a consolidated view of the exceptions and STP trades
- Provision for viewing the trade exceptions with display of error codes on deals and resolving the same.

1.5.13 CLS Processing in Foreign Exchange Pre-Settlement Manager

- Support for checking the CLS (Continuous Linked Settlements) eligibility of the deal from Pre-Settlement layer.
- Settlement instruction pickup for a CLS deal.
- Confirmation message generation for CLS deals

1.5.14 Support of Risk Free Rates in Money Market module

- Support of LIBOR reform to Risk Free Rates in Money Market for both Borrowing and Placement products.
- Secured Overnight Financing Rate (SOFR) daily maintenance and its consumption for interest calculation.
- Look-back method of interest calculation using "In-arrears" rates published by Federal Reserve Bank of New York (FRBNY).
- Interest computation either using Compounding or Simple Interest methods applied to SOFR and Spread Adjustment components of Interest.
- Support interest rate compounding each succeeding day of the Interest period, where the accrued interest gets added to the principal.
- System enabled to consume RFR daily from a published source and use one of below methods for interest calculation for main component.
 - Look back
 - Payment delay
 - Lockout
 - Plain
 - Interest Rollover

1.5.15 Deal Input time

Enhanced system to capture Deal input time up to Milliseconds for all treasury trades which are booked either manually from the front office system or coming from trading platform as STP deals.

The deal execution time recorded is used for reporting purposes.

1.5.16 ELCM Limit Utilization

Enhanced the System to integrate with ELCM for Limit Utilization for Treasury modules.

1.5.17 OBPM Integration Incremental

- Local Bank Directory changes
 - System enhanced to consume Local Bank Directory details from Common Core data store to use in Local Clearing payment processing.
- New SPS Response Structure
 - System enhanced to support new OBPM SPS REST service Response Structure
- Payment Reversal
 - System enhanced to integrate with OBPM for Cross border payment reversals and N92 message generation
- Request Retry Count
 - System enhanced to reprocess timed out requests up to certain count based on user maintained parameter.
- Sender to Receive Information fields for Cover Message
 - Enhanced the system to capture separate Sender to Receive Information fields for Cover Message and sending the same to OBPM during payment request.

1.5.18 OFSAA Integration Changes

Enhanced the System to populate the data to staging tables for OFSAA integration.

1.5.19 Installer Changes

Installer is enhanced to compile and build RFR Calculation engine

1.5.20 Infra Changes

- System enhanced to support sending generated messages in email as password protected PDF attachment.
- New Scheduler job is introduced for the pdf generation in OBTR.
- Installer changes done to include the third party jars during Scheduler EAR creation

2. Components of the Software

2.1 Documents Accompanying the Software

The various documents accompanying the software are as follows:

- Product Release Note and Installer Kit
- User and Installation manuals – https://docs.oracle.com/cd/F34933_01/index.htm
- Online Help Files

2.2 Software Components

Software Components of Oracle Banking Treasury Management 14.4.0.1.0 that form part of this release are as follows:

- Host
 - UI Components (JS,XML)
 - Stored Procedures (Packages, Functions, Procedures, Triggers, Views)
 - Tables, Types, Sequences, INC
 - Reporting Components(Data models(xdmz), Reports(xdoz),Sub-template(xsbz))
- Java application layer
 - Java sources
 - Configuration files used for deployment
- Integration Gateway
- REST Services
 - Java application layer
 - Java sources
 - Configuration files used for deployment
- Conversion Utilities
- Installation utilities
- ADF files used by Generic Interface (GI) – incoming and outgoing
- Tools
 - ODT

3. Annexure – A: Environment Details

3.1 Tech Stack – Oracle

Component	Deployment option	Machine	Operating System	Software	Version Number
Oracle Banking Treasury	UI-Host and Centralized	Application Server	Oracle Enterprise Linux Server 7.6 (x86 64 Bit)	Oracle Fusion Middleware Infrastructure	12.2.1.4.0
				Java Hotspot(TM) JDK (with WebLogic Application Server)	JDK 1.8 Update 241
				Open Symphony Quartz	2.3.2
				Oracle Top-link	12.2.1.4.0
		Database Server	Oracle Enterprise Linux Server 7.6 (x86 64 Bit)	Oracle RDBMS Enterprise Edition	19.6.0.0.0
		Reporting Server	Oracle Enterprise Linux Server 7.6 (x86 64 Bit)	Oracle WebLogic Server	12.2.1.4.0
				JDK	1.8 Update 241
				Oracle Analytics Server	5.5.0
			Windows 10	Internet Explorer	11+
				Mozilla Firefox	66+
				Google Chrome	73+
				Microsoft Edge	44+
			Mac OS X	Mozilla Firefox	Mozilla Firefox for Mac (62+)
				Safari	12+
				Google Chrome	73+

		Single Sign On Server	Oracle Enterprise Linux Server 7.6 (x86 64 Bit)	JDK	1.8 Update 241
				Oracle WebLogic Server	12.2.1.4.0
				Repository Creation Utility	12.2.1.4.0
				Oracle Identity Management	12.2.1.4.0
				Oracle SOA	12.2.1.4.0
				Oracle Identity And Access Management	12.2.1.4.0
				Oracle Web tier Utilities	12.2.1.4.0
				Oracle Web gate	12.2.1.4.0
Oracle Banking Treasury Integration Gateway	Web services (incoming)	Integration Server	Oracle Enterprise Linux Server 7.6 (x86 64 Bit)	Oracle WebLogic Server	12.2.1.4.0
	HTTP Servlet (incoming)				
	EJB (incoming)				
	MDB (incoming)				
	Notifications (outgoing)				

Note: # Browser support is no longer based on Operating Systems but strictly tied to the browser themselves, no matter on which Operating Systems they are installed. Current release is certified on client workstations with Windows 10 and Mac OS X.

4. Annexure – B: Third Party Software Details

For information on the third party software details, refer Oracle Banking Treasury 14.4.0.1.0 License Guide

5. Annexure – C: Module Code and Description

Module Code	Module Description
FX	Foreign Exchange
MM	Money market
SE	Securities
DV	Derivatives
ED	Exchange Traded Derivatives
OT	Over The Counter Derivatives
ID	Islamic Derivatives
MC	Islamic Money Markets
SR	Securities Repo and Reverse Repo

6. Annexure – D: Deprecated Functionality

None