

Product Release Note  
Oracle Banking Treasury Management  
Release 14.4.0.3.0  
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## 1. Understanding Patch Releases

A Rolled-up patch release is an official Oracle patch release for Oracle Banking Products.

Rolled-up patch-set will be released every quarter. The fourth & fifth digit in a patch release string indicates the rolled-up patch release number. For example, Release 14.4.0.1.0 is the first rolled-up patch for Release 14.4. Each rolled-up patch release includes libraries and files that have been rebuilt to implement one or more fixes. Each rolled-up patch release is incremental. In other words, the latest rolled-up patch release includes new fixes released after last rolled-up patch released for the same release.

## 2. Purpose

Please ensure that you are applying this rolled-up patch release after applying previous rolled-up patch releases up to PREV-VERSION\_NUMBER is completed successfully. For the first rolled-up patch set, the pre-requisite is to apply the main release successfully.

## 3. Applying the Patch Release

Customers installing this patch release should refer to the "Installation Guide" chapter in the Oracle Banking Treasury Management Release 14.4.0.0.0 Install and Upgrade Guide, which is available here:

[https://docs.oracle.com/cd/F29596\\_01/install.htm](https://docs.oracle.com/cd/F29596_01/install.htm)

Customers installing this patch release should refer to the Readme included in the Rolled-Up Patch Release zip file.

## 4. Abbreviations

Abbreviation	Description
OBTR	Oracle Banking Treasury Management
DDA	Demand Deposit Accounts
RFR	Risk Free Rates
CDI	Credit Default Swap Index
IRS	Interest Rate Swap
CCS	Cross Currency Swap
FRA	Forward Rate Agreement
GMRA	Global Master Repurchase Agreement
SGEN	Settlement Message

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## 5. 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. Release Enhancements

### 6.1 Split Settlement

Pre-settlement Manger is enabled with split settlements for Capital Workflow (Securities module of Pre-Settlement Manager).

### 6.2 Credit Event Processing

System enhanced to process Credit events for CDI instruments.

### 6.3 Credit Derivative Advice

Credit Derivative Index booking process is enhanced with an advice for related contract and underlying index details Enabling SGEN for Settlement Events in Derivatives.

### 6.4 ISDA New Interest Calculation Methods

System enhanced to introduce new interest calculation methods 1/1, ACT/ICMA as per ISDA standards.

### 6.5 Negative Rate Support for Derivatives

System enhanced to enable negative interest accrual and liquidation support for IRS, CCS and FRA deals in Derivatives.

### 6.6 FIFO/LIFO/DMAT Costing Method for Futures

System enhanced to enable FIFO/LIFO/DMAT costing methods for Futures and Options with Future style premium. Also introduced new events for Premium settlement for Options.

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## 6.7 Securities Status Processing

System enhanced to allow reversal of accruals (interest and discount/premium accruals) when a specific status for the instrument requires accrual reversals.

## 6.8 Securities Settlement Parties in Messages

System enhanced to introduce a new function to maintain Securities Delivery agents for the Counterparty for a Market or Settlement Location and use the same to populate additional tags for Settlement parties in MT 54x messages generated for Securities delivery.

## 6.9 Trade Date Accounting for Securities Position

System enhanced to support Trade Date Accounting for Securities Position Accounting for Securities Asset/Liability along with Premium/Discount Amortization for Straight line amortization and Realized PNL on the trade date itself in Securities.

## 6.10 Standalone Lodge and Withdraw Messages

System enhanced to support generation of MT540 (Receive Free), MT541 (Receive Against Payment), MT542 (Deliver Free) and MT543 (Deliver Against Payment) on BOOK, AMND, CANC and REVR events for Standalone Lodge and Withdraw deal in Securities.

## 6.11 Premium for Zero Coupon Bond

System enhanced to support premium pricing for Zero coupon bond.

## 6.12 Security Repo Enhancements

Securities and Securities Repo modules are enhanced for the below features:

- Support for a flag in Portfolio screen to indicate whether the collateral portfolio can be used for a Repo or Reverse Repo contract
- Margin Processing is enhanced to support if Securities pledged is Block. System to support Block Amendment to increase the Block Quantity
- New Screen, Coupon Transfer is introduced to transfer coupon collected on the securities received as part of reverse repo deal to the reverse repo counterparty
- A new sub screen is introduced in Securities Repo contract to view all the Securities and margin deals booked as part of contract processing life cycle and the generated messages
- Support for generating GMRA (Global Master Repurchase Agreement) a paper-based confirmation, upon Authorization of Repo deal.

## 6.13 Negative Rate Support for Repo

System enhanced to enable negative interest accrual and liquidation support for Repo and Reverse Repo deals.

## 6.14 Treasury Contracts are to be shown in Corporate Customer 360 View in DDA system

System enhanced with summary web services in FX, MM, ED, SE, DV, OT, MC, and ID modules, so that DDA system can fetch the Customer wise Treasury contracts using these web services and show in Corporate Customer 360 view function.

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## 6.15 FX Forward Contracts Linkage with External Applications

System enhanced to support

- Linking of FX forward contracts to external applications E.g. Trade Finance modules (BC, LC) contracts.
- OBTR can receive a LINK (Link), DLNK (de-link), UTIL (Utilization) and DUTL (De-Utilization) request from external applications
- Based on the request received (LINK/DLNK/UTIL/DUTL), the value of linked amount, utilized amount and available amount of the FX forward contract would be computed.
- Existing web service OBTRFXService is added with a new operation "CreateFXLink" for the processing of these requests.

## 6.16 Payment Reversal Notifications

System enhanced to process Payment reversal notifications received from Payments product processor and show the reversal message in Treasury screens of all the modules except Securities.

## 6.17 Payment Reversal Notifications for Securities

System enhanced to process Payment reversal notifications received from Payments product processor and show the reversal message in Securities Deal Input screen.

## 6.18 RFR Support in OT Module

System enabled to consume RFR daily from a published source and use one of below methods for interest rate pickup in OT module.

1. Look back
2. Lockout
3. Plain
4. Last reset
5. Last recent

## 6.19 RFR Support in DV Module for Advance Payment Methods

System enabled to consume RFR daily from a published source and use one of below advance payment methods for interest calculation for primary component in DV module.

1. Last Reset
2. Last Recent

## 6.20 RFR Support in SE Module for Hybrid Method

System enabled to consume RFR daily from a published source and use interest rollover method for interest calculation in SE module.

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## 6.21 RFR Support in MC Module

System enabled to consume RFR daily from a published source and use one of the below methods for interest calculation for main component in MC module.

1. Look back
2. Payment Delay
3. Lockout
4. Plain
5. Profit Rollover

## 6.22 RFR Support in ID Module

System enabled to consume RFR daily from a published source and use one of the below methods for interest calculation for main component in ID module.

1. Look back
2. Payment Delay
3. Lockout
4. Plain
5. Profit Rollover

## 6.23 Negative RFR Rate Support

System enhanced to support negative RFR rate usage and calculation in MM, SR, SE, and DV modules.