

Innovation Line - Release Notes  
Oracle Banking Treasury Management  
Release 14.5.4.0.0  
[February] [2022]





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February 2022  
Version 14.5.4.0.0

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# Table of Contents

|   |          |
|---|----------|
| <b>1. Understanding Patch Releases .....</b>  | <b>4</b> |
| <b>2. Patch Requirements.....</b>   | <b>4</b> |
| <b>3. Applying the Patch Release .....</b>  | <b>4</b> |
| <b>4. Abbreviations and Acronyms .....</b>  | <b>4</b> |
| <b>5. Module Code and Description.....</b>  | <b>5</b> |
| <b>6. Enhancements.....</b>   | <b>5</b> |
| 6.1 SGEN – Payment Messages / Customer Advices changes.....                             | 5        |
| 6.2 Brokerage Sub-system .....  | 5        |
| 6.3 Notification is required on CDS Contract Authorization.....                         | 6        |
| 6.4 Notification is required on CDS Portfolio Authorization.....                        | 6        |
| 6.5 Overnight Index Swaps with no compounding during holiday.....                       | 6        |
| 6.6 SWIFT 2021 support in FX, DV, OT and SE modules.....                                | 6        |
| 6.7 Advice configuration for Margin processing.....                                     | 6        |
| 6.8 Rate fixing before start of trading date .....                                      | 6        |
| 6.9 Sub-sequence A1 should have values only for linkage(s) instructions for mt54n ..... | 6        |
| 6.10 Partial Bond Impairment Changes.....   | 6        |
| 6.11 Securities Net Settlement.....   | 6        |
| 6.12 Web Services are required for Dealer operations .....                              | 6        |
| 6.13 REVN event getting fired more than once for RFR contracts during holiday.....      | 7        |
| 6.14 RFR calculation engine support for Multi-entity environment.....                   | 7        |
| 6.15 RFR calculation engine support for SSL encryption and time out changes .....       | 7        |
| 6.16 RFR index rate changes.....  | 7        |
| 6.17 RFR computation calendar changes .....   | 7        |
| 6.18 RFR changes-Payment movement Calendar.....   | 7        |
| 6.19 RFR changes-RFR Plain method .....   | 7        |

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## 1. Understanding Patch Releases

A patch release is an official Oracle patch release for Oracle Banking Products. For Innovation Patch set releases, the third digit will increment for each patch set. For example, Release 14.5.1.0.0 is the first Innovation line patch for Release on 14.5. Each patch release includes libraries and files that have been rebuilt to implement one or more fixes. Each Innovation patch release is incremental. In other words, the latest Innovation patch release includes new enhancements, fixes released after last Innovation patch released for the same release.

## 2. Patch Requirements

Customers installing this release should refer to 14.5\_Patchset\_Deployment\_Guidelines.docx included in the 14.5.3.0.0 Patch Release zip file. Innovation patch set releases starts from 14.5.1.0.0. The pre-requisite is to apply the main release and the previous innovation patch sets 14.5.1.0.0, 14.5.2.0.0 and 14.5.3.0.0 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 14.5.4.0.0 Install and Upgrade Guide, which is available here:

[https://docs.oracle.com/cd/F53253\\_01/install.htm](https://docs.oracle.com/cd/F53253_01/install.htm)

Customers installing this patch release must refer to the Readme included in the Patch Release zip file.

**Note:** Please recreate property files (including env properties) before deploying the Patch-Set.

## 4. Abbreviations and Acronyms

| Abbreviation | Description                        |
|--------------|------------------------------------|
| OBTR         | Oracle Banking Treasury Management |
| CDS          | Credit Default Swap                |
| CDI          | Credit Default Index               |
| GL           | General Ledger                     |
| EOD          | end of day                         |

|     |                        |
|-----|------------------------|
| CCS | Cross Currency Swap    |
| FRA | Forward Rate Agreement |
| RFR | Risk Free Rates        |

## 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. **Enhancements**

### 6.1 **SGEN – Payment Messages / Customer Advices**

SGEN feature is enhanced to support uniform behaviour across all modules. User can attach payment message to SGEN event or respective events of the product. Debit or Credit advice can be attached separately to the respective events

### 6.2 **Brokerage Sub-system**

New Treasury Broker commission set up is now made available for all the modules.

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### **6.3 Notification is required on CDS Contract Authorization**

System is enhanced to generate notification on CDS contract authorization.

### **6.4 Notification is required on CDS Portfolio Authorization**

System is enhanced to generate notification on CDS portfolio authorization.

### **6.5 Overnight Index Swaps with no compounding during holiday**

A new feature is introduced in Derivatives module to calculate Compounding of interest only on business days Interest Rate Swaps based on a parameter defined for the interest component.

### **6.6 SWIFT 2021 support in FX, DV, OT and SE modules**

System is enhanced to support SWIFT 2021 changes in FX, DV, OT and SE modules and the impacted messages are: MT300, MT304, MT 305, MT 306 , MT 340, MT 341, MT 360, MT 361, MT 540, MT 541, MT 542, MT 543.

### **6.7 Advice configuration for Margin Processing**

Collateral margining process is enhanced to generate advices for different cash and securities margin events.

These advices can be configured for the event in the Cash-Margin product and generated when the margining event is triggered from Collateral-Assignment function.

### **6.8 Rate fixing before start of trading date**

System to support rate fixing before the trade date in Security module.

### **6.9 Sub-sequence A1 should have values only for linkage(s) instructions for mt54n**

For events 'BOOK' and 'MSTL', field 20C for subsequence A1 will populate the linked SR reference number when linked contract exists for MT54x series of Securities module.

### **6.10 Partial Bond Impairment Changes**

Securities Status change and Impairment process is enhanced to support GL Transfer or Booking Impairment loss for the full or partial value of the impaired Securities.

### **6.11 Securities Net Settlement**

A new function for Securities Netting (SESDMNT) is introduced to generate Securities Delivery Messages (MT54x) for the net quantity of securities to be settled across multiple transactions. Both Securities bought / sold in the market and Securities transferred as collateral can be netted together by using a master agreement with the custodian.

### **6.12 Web Services are required for Dealer operations**

System is enhanced to support Create, Modify, Authorize, Delete, Close, Reopen and Query the Dealers details through Web Service in Static Maintenance.

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### **6.13 REVN event getting fired more than once for RFR contracts during holiday**

Changes done fire REVN event only on currency working days for RFR contracts.

### **6.14 RFR calculation engine support for Multi-entity environment**

System enhanced to support multi entities setup to interface with RFR calculation engine in Derivatives, Money Market, Options, Securities, and Securities Repo modules

### **6.15 RFR calculation engine support for SSL encryption and time out changes**

System enhanced to support either HTTP or HTTPS mode to interact with RFR calculation engine in Derivatives, Money Market, Options, Securities, and Securities Repo modules.

Changes done in RFR calculation engine to handle time out issue in case of long tenor contracts.

### **6.16 RFR index rate changes**

System enhanced to support backward shift in conjunction with index rate in Derivatives, Money Market, Options, Securities, and Securities Repo modules.

Index rate calculation logic changed to consider to pick the Day-1 & Day-2 index value instead of Day-0 & Day-1 values.

### **6.17 RFR computation calendar changes**

System enhanced to consume one of currency or financial centre holiday calendars to calculate interest for RFR contracts in Derivatives, Money Market, Options, Securities, and Securities Repo modules.

### **6.18 RFR changes - Payment movement Calendar**

A new preference Payment Movement is introduced to indicate that payment due date is derived either by considering the payment delay days as either business days or calendar days in Money Market, Securities, and Securities Repo modules.

### **6.19 RFR changes - RFR Plain method**

Liquidation functionality across modules is enhanced so that all contracts using RFR Index following Plain method, can be fully liquidated only after the rates are fixed for all the days till the maturity date in Money Market, Securities, and Securities Repo modules.