Product Release Note
Oracle Banking Treasury Management
Release 14.6.2.0.0
November 2022

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FINANCIAL SERVICES

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November 2022
Version 14.6.2.0.0

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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 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 14.7.0.0.0

1.3 Abbreviations

Abbreviation	Description
OBTR	Oracle Banking Treasury Management
ELCM	Enterprise Limits and Collateral Management
SWIFT	Society for Worldwide Interbank Financial Telecommunication
OFCUB/ FCUBS	Oracle FLEXCUBE Universal Banking
RFR	Risk Free Rates

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

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1.4 <u>Release Highlights</u>

The rationale for the new product release of Oracle Banking Treasury Management version 14.7.0.0.0 is to enhance the existing product with newer treasury functionalities, 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 has 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 consists of Pre-Settlement Manager layer, which can receive request from front office and the below features are available
  - ➢ Defining the rules for queue processing and for product derivation
  - ➢ Settlement pick up
  - ➢ Exception handling
  - ➢ Confirmation message generation
  - ➢ Pre-Settlement queue monitor enables the user to get a consolidated view of the exceptions and enables the resolution
- 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
- Oracle Banking Treasury Management can integrate with DDA systems like Oracle FLEXCUBE Universal Banking System for DDA Posting, Accounting and MIS.
- Following are the additional features included in the release along with forward porting of applicable fixes related to the incidences reported in previous versions and technical qualification to comply with approved Tech Stack.

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1.5 <u>Release Enhancements</u>

1.5.1 Derivative contracts enhancements

➢ System is enhanced to support Compounding frequency for the fixed rate for different frequencies.

➢ Multiple Holiday preferences are enabled for principal cash-flow in derivative contracts

1.5.2 Rate fixing enhancements

➢ System enhanced to allow rate reset before the value date till trade date for MM, SR, DV, OT and SE modules

➢ System is enhanced to support the amendment of rate fixing before Rate Revision for MM, SR and DV modules.

1.5.3 RFR enhancements

➢ Support for RFR rate compounding method is extended to OTC Options

➢ System to support Weighted average calculation method   for RFR contracts for MM, SR , DV, OT and SE modules

➢ System to support interest recalculation using the latest rate during prepayment in case of RFR contracts for SR and DV modules

1.5.4 Securities contracts enhancements

➢ System is enhanced to default settlement party details configured for the market of issue of the securities transferred as collateral for the security deals automatically created during repo deal booking.

➢ Extended the Weighted moving average method of amortization to Zero Coupon bonds

1.5.5 Settlement Instructions enhancements

➢ System is enhanced to include Ultimate Beneficiary fields in Treasury Settlement Instructions Maintenance screen and same will be populated to OBTR deal level on Settlement default. This is applicable for all modules where payment message generation is applicable.

1.5.6 Accounting enhancements

➢ System is enhanced to support synchronous ECA check during EOD for MM, SR,FX, DV,OT and SE contracts, ECA creates block on the customer account for debit amount of the transaction and the block is released on successful accounting entry posting

1.5.7 ELCM Integration enhancements

➢ System is enhanced to support linkage of Line code (facility) belonging to any of the liabilities of the customer at deal level for FX, MM, SR, DV, OT and SE modules. Liability number will be passed along with line code to ELCM during utilization request.

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- ➢ During EOD batch processing, call to ELCM is made synchronous for Derivative, Options and Foreign Exchange modules.

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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 – Refer
  https://docs.oracle.com/cd/F72699_01/index.htm
- Online Help Files

2.2 Software Components

Software Components of Oracle Banking Treasury Management 14.7.0.0.0 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

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3. Annexure – A: Environment Details

3.1 Tech Stack - Oracle

Component	Deployment option	Machine	Operating System	Software	Version Number
Oracle Banking Treasury Management	UI-Host and Centralized	Application Server	Oracle Enterprise Linux Server 8.3 (x86 64 Bit)	Oracle Fusion Middleware Infrastructure	14.1.1.0.0
				Java HotSpot(TM) JDK (with WebLogic Application Server)	JDK 1.8 Update 341
		Database Server	Oracle Enterprise Linux Server 8.3 (x86 64 Bit)	Oracle RDBMS Enterprise Edition	19.16.0.0.0
		Client Machines# For detailed information on Browser Support, please refer to the Oracle Software Web Browser Support Policy at https:// www.oracle.com/middleware/techn ologies/ browser-policy.html		Mozilla Firefox	91+
				Google Chrome	100+
				Microsoft Edge	99+
				Safari	15+
Oracle Banking Treasury Integration Gateway	Web services (incoming)	Integration Server	Oracle Enterprise Linux Server 8.3 (x86 64 Bit)	Oracle WebLogic Server	14.1.1.0.0
	HTTP Servlet (incoming)				
	EJB (incoming)				
	MDB (incoming)				
	Notifications (outgoing)				

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4. Annexure – B: Third Party Software Details

For information on the third party software details, refer Oracle Banking Treasury 14.7.0.0.0 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	Options
ID	Islamic Derivatives
MC	Islamic Money Markets
SR	Securities Repo and Reverse Repo

6. Annexure – D: Deprecated Functionality

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