

Oracle Financial Services
Asset Liability Management
Application Pack

Release Notes
Version 8.0.0.0.0

Part No. E60377-01



DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
1.0	Created: Dec 2014	Captured Software environment details, new features, fixed issues, limitations and known issues for 8.0.0.0.0 release.
Created by: Arpana Danayak	Reviewed by: Muniprasad / Usharani Shetty/ Satheesh Kumar	Approved by: Brad Bruckschen/ Chris Spofford/ Surag Ramachandran

TABLE OF CONTENTS

- PREFACE 4**
 - Purpose of This Document4
 - Intended Audience.....4
 - Related Documents4

- 1 INTRODUCTION 5**
 - 1.1 Components of OFS ALM Application Pack.....5

- 2 ORACLE FINANCIAL SERVICES ANALYTICAL APPLICATIONS INFRASTRUCTURE..... 6**
 - 2.1 New Features.....6
 - 2.2 Limitations and Known Issues.....7
 - 2.3 Fixed Issues8

- 3 ORACLE FINANCIAL SERVICES ASSET LIABILITY MANAGEMENT 10**
 - 3.1 New Features.....10
 - 3.2 Limitations and Known Issues.....11
 - 3.3 Fixed Issues11

- 4 ORACLE FINANCIAL SERVICES ASSET LIABILITY MANAGEMENT ANALYTICS 12**
 - 4.1 New Features.....12
 - 4.2 Limitations and Known Issues.....12
 - 4.3 Fixed Issues13

- 5 HARDWARE/SOFTWARE TECH STACK DETAILS..... 14**

- 6 INFORMATION OF THIRD PARTY SOFTWARE TOOLS USED..... 15**
 - 6.1 The Apache Software License, Version 2.015

Preface

The purpose of this document is to present release specifications for the Oracle Financial Services ALM Application Pack Release Notes and includes the following topics:

- [Purpose of This Document](#)
- [Intended Audience](#)
- [Related Documents](#)

Purpose of This Document

This document contains release information for the following products:

- Oracle Financial Services Analytical Applications Infrastructure (OFS AAI)
- Oracle Financial Services Asset Liability Management (OFS ALM)
- Oracle Financial Services Asset Liability Management Analytics (OFS ALMBI)

Intended Audience

This document is intended for users of Oracle Financial Services ALM Application Pack.

Related Documents

This section identifies additional documents related to OFS ALM Application 8.0.0.0.0. You can access Oracle documentation online from the Documentation Library for OFS ALM 8.0.0.0.0 ([OTN](#)).

- [Oracle Financial Services ALM Application Pack 8.0.0.0.0 Installation and Configuration Guide](#)
- [Oracle Financial Services Analytical Applications v8.0 Technology Matrix](#)
- [Oracle Financial Services Asset Liability Management User Guide](#)
- [Oracle Financial Services Asset Liability Management Analytics User Guide](#)
- [Oracle Financial Services Analytical Applications Infrastructure Environment Check Utility Guide](#)
- [Oracle Financial Services Analytical Applications Infrastructure User Guide](#)
- [Oracle Financial Services Analytical Applications Infrastructure Administration Guide](#)

1 Introduction

Asset Liability Management Application pack is a set of functionally similar applications that form a solution set which are developed together, installed together and upgraded together.

1.1 Components of OFS ALM Application Pack

Oracle Financial Services Asset Liability Management Application pack includes the following:

- **Oracle Financial Services Analytical Applications Infrastructure:** OFSAA Infrastructure is the foundation for Oracle Financial Services Analytical Applications (OFSAA). It provides support for User Administration, Metadata Management, a Processing Framework, a Forms Framework, and additional capabilities, necessary for the individual business applications of OFSAA packs, across the domains of Risk, Performance, Compliance, and Customer Insight.
- **Oracle Financial Services Asset Liability Management:** Oracle Financial Services Asset Liability Management (ALM), helps financial services Institutions measure and monitor Interest Rate Risk, Liquidity Risk, and Foreign Currency Risk. This solution measures and models every loan, deposit, investment, and Portfolio individually, using both deterministic and stochastic methods. Oracle Financial Services ALM is a next-generation solution fully integrated with Oracle's Financial Services Analytical Applications and shares a common account level relational data model.
- **Oracle Financial Services Asset Liability Management Analytics:** Oracle Asset Liability Management Analytics (ALM BI) is a business intelligence application that integrates robust Oracle Business Intelligence capabilities (OBI EE) with the OFSAA Asset Liability Management and Funds Transfer pricing application results, unleashing the power of back office data and turning it into fully operational intelligence.

Refer to the subsequent chapters to know more about this release.

- [Oracle Financial Services Analytical Applications Infrastructure](#)
- [Oracle Financial Services Asset Liability Management](#)
- [Oracle Financial Services Asset Liability Management Analytics](#)

2 Oracle Financial Services Analytical Applications Infrastructure

This chapter includes the following topics:

- [New Features](#)
- [Limitations and Known Issues](#)
- [Fixed Issues](#)

2.1 New Features

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.
 - **Object Administration Tab:**
This tab lists the various OFSAA Information Domains created in the OFSAA setup and the “Select Information Domain” dropdown lists the OFSAA Information Domains based on the logged in User and mapped OFSAA Application User Group(s). Links to modules that enable object traceability and migration of objects are grouped in this tab.
 - **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:**

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(Compatibility Mode), Windows 8.1 & Office 2010 & 2013** is available in this release. Encryption uses SSL 3.0 and TLS 1.2.

2.2 Limitations and Known Issues

Unified Metadata Manager:

- 20112950: MDB Object View displays all objects across applications within an Infodomain
- Object migrations between different versions not supported or only on same versions are supported.
- 18958361 - Source formed during Information domain creation is stored as RAC Source Type.
- 19215984 - In Metadata Browser- Input Parameters section, the details are not displayed for Models based on External Library based techniques.
- 17192482 - Expression object details are not supported in MDB Object view.
- 18271975 - Application, Statistics, and Audit Trail details are not displayed in the exported PDF from Object view of Metadata Browser.
- 20280645 - Maximum limit of Hierarchy level is 17.

Data Loading

- 20343855 - If target column is an expression in T2T, then DC will not be applied on the source column mapped.

Operations:

- 16281369 - Batch Monitor screen displays the DCDQ Batches as Ongoing even if they have been cancelled or aborted from the Batch Cancellation screen.

Publish:

- 19333496 - Online Help is not available for Catalog

Administration:

- 18937484 - Segments/ Folder is not deleted if objects are present in it.
- 12744050 - Users exceeding the Number of Invalid Login attempts / dormant day / Inactive Days are sent to System Authorizer for authorization even if there is an authorization pending for the same user whose details are modified.

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
- 20268074 - Oracle cube definition failed: Cube is not saved in the AW due to initialization error

Others:

- 20160461 - Tooltip is not available for following screens: Attributes, Members, Hierarchies (Dimension Management), Filters, Expressions, Business Metadata (Alias, Build Hierarchy, Dataset, Measure, Business Processor, Derived Entity), and Object Migration
- 20350059 - Navigation to OFSAA landing page on clicking 'back' button in infodom screen.

2.3 Fixed Issues

Administration:

- 19473092 - DQ group object migration works when usernames are different.

Data Model:

- 16298167 - Dimension columns defined as nullable in portfolio super class

Dimension Management:

- 18622015 - Export icon is not available in AMHM
- 10298590 - Select a node error when searching for a dim member for source allocation

Expressions:

- 14721941 - Build expression window resized to support large expressions.

Install and Upgrade Issues:

- 19434764 - Appropriate message not prompted during revelues server start up for first time.

Metadata such as T2T, F2T, etc

- 19353736 - Specified Hints to be part of count query during T2T execution
- 18631137 - Count query should not be fired if threshold is not set, in case of bulk mode.

System Configuration:

- 20042362 - Generate BI hierarchy option in Infodom creation is removed & defaulted as None
- 19332737 - Database server details name can be only 20 characters
- 19073237 - In clustered environment, configuration parameter updated are getting refreshed

Unified Metadata Manager:

- 13864672 - PC hierarchy, nodes description to be sorted in alphabetical order

3 Oracle Financial Services Asset Liability Management

This chapter includes the following topics:

- [New Features](#)
- [Limitations and Known Issues](#)
- [Fixed Issues](#)

3.1 New Features

The following new features are supported in this release:

- Cash Flow Engine (CFE) has been enhanced to support Structured cashflow modeling (ABS-MBS CMO's, CDO's SLA, etc) thru an integration with Moody's WSA Cash Flow Libraries model. Moody's WSA libraries License required.
 - Addition of Formula Results, the post processing ability to recalculate or change system generated data.
 - ADCo LDM prepayment model is now supported for New Business Processing. ADCo LDM license required.
 - Support for alternative Forecast Rate methods when using ADCo prepayment models. Users can now forecast the required 360 month buckets required by ADCo for Yield curve twist, Implied forward and Structured change methods.
 - Prepayment model UI will allow users to define a model using Original term and Remaining term where the original term is no longer restricted by the remaining term.
 - Early Redemption modeling is no longer limited to the next payment date of the instrument. Redemptions can now be modeled on the unscheduled payment dates. This is applicable to constant rate method only
 - CFE is enhanced to include multiple repricing in a single payment period, where repricing frequency is > than payment frequency.
 - Transaction Strategies now support FX SPOT /FX forward Contracts and OIS Swaps.
 - Accrual Basis Business/252 is now supported by CFE. This is utilized in association with Holiday calendar rules.
 - Uptake of Legal entity Dimension as run time attribute in the CFE engine.
 - Assumption browser check marks for all rules are now cleared after apply or save.
 - Auto balancing data/records are now tagged with a new result type code (CD = 3, Autobalancing Data).
-

- The initial first reset Cap/Floor can now be modeled for adjustable rate mortgage product with a teaser period.
- Support for dimension attribute as filter type.
- Payment schedule data loader to include addition of Identity Code

3.2 Limitations and Known Issues

User Interface:

- 20324375 – Formula Results link missing from Metadata browser under ALM media pack

Calculation Engine:

- 19650397 – Holiday Calendar support for early redemption – User Defined Tenors

3.3 Fixed Issues

Calculation Engine:

- 19663388 – ORA-06502: PL/ SQL: Numeric or value error: Number precision too large autobalancing
- 15959937 – Enhance ALM process to output prepayment rate financial elements 225 & 235

User Interface:

- 14711952 – Copy across only enable IRC when RDP is checked
- 14673155 – Allows user to define Prepayment Model definition where Origination Term is less than Remaining Term
- 14071723 – IRC number range is extended from 5 to 7 digits

4 Oracle Financial Services Asset Liability Management Analytics

This chapter includes the following topics:

- [New Features](#)
- [Limitations and Known Issues](#)
- [Fixed Issues](#)

4.1 New Features

The following new features are supported in this release:

- The regulatory liquidity reporting subject area has been removed from ALMBI reporting and is now released with the LRM application, and part of the Treasury Pack. Traditional Liquidity reporting still part of ALM Pack.
- Mortgage Offset Account (MOA) field added to ALM BI to support reporting of MOA account relationship.
- New Duration Gap and Duration of equity reporting metrics is included in the duration tab of Market Value dashboard.
- Drill down, drill across report capability from lowest product level to account summary data. This will enable drill down from consolidated balance sheet (i.e. total assets to total liabilities and capital) through every level to the product leaf in the hierarchy and further show account level data.
- New report added that illustrates over time bucket, interest income and TP charge/credit data produced by an ALM - TP Forecasting process. This report would be similar to a Forecast Income report, but would additionally include the TP Interest.
- Total EaR report is replaced with EAR frequency distribution report.
- New VaR and EaR historical reports are added (i.e Results over time)
- Ability to switch between infodoms by selecting "Change database Connection" section of ALMBI.
- Mouse over details available for FTP subject area folders
- FSA reporting tab has been permanently removed from ALMBI reporting
- Ability to view Formula Results in ALM subject area reporting (where result type code = 3)

4.2 Limitations and Known Issues

PLSQL Scripts:

- 20191223 - ALM/FTP T2T: FSI_EXCHANGE_RATE_HIST table

4.3 Fixed Issues

Data Model:

- 19790364 – Correct rate on origination in detail cash flow report across time buckets.
- 17595818 – Added missing instrument table fields to common Account Summary
- 17185326 – ALMBI 6.1 data model is consistent with column definitions
- 16771705 – Behavior Type code field is available from FCT_COMMON_ACCOUNT_SUMMARY
- 16533806 – FCT_COMMON_ACCOUNT_SUMMARY has a placeholder for COMMITMENT NUMBER

5 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS ALM 8.0.0.0.0 are available at [OTN Tech Stack](#).

6 Information of third party software tools used

6.1 The Apache Software License, Version 2.0

This product includes software developed by the Apache Software Foundation.

Apache License

Version 2.0, January 2004

<http://www.apache.org/licenses/>

1. This product includes software developed by The Apache Software Foundation (<http://www.apache.org/>).

2. The following applies to all products licensed under the Apache 2.0 License:

You may not use the identified files except in compliance with the Apache License, Version 2.0 (the "License").

You may obtain a copy of the License at <http://www.apache.org/licenses/LICENSE-2.0>. A copy of the license is also reproduced below.

Unless required by applicable law or agreed to in writing, software distributed under the License is distributed on an "AS IS" BASIS, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied.

Apache License

Version 2.0, January 2004

<http://www.apache.org/licenses/>

TERMS AND CONDITIONS FOR USE, REPRODUCTION, AND DISTRIBUTION

1. Definitions.

"License" shall mean the terms and conditions for use, reproduction, and distribution as defined by Sections 1 through 9 of this document.

"Licensor" shall mean the copyright owner or entity authorized by the copyright owner that is granting the License.

"Legal Entity" shall mean the union of the acting entity and all other entities that control, are controlled by, or are under common control with that entity. For the purposes of this definition, "control" means (i) the power, direct or indirect, to cause the direction or management of such entity, whether by contract or otherwise, or (ii) ownership of fifty percent (50%) or more of the outstanding shares, or (iii) beneficial ownership of such entity.

"You" (or "Your") shall mean an individual or Legal Entity exercising permissions granted by this License.

"Source" form shall mean the preferred form for making modifications, including but not limited to software source code, documentation source, and configuration files.

"Object" form shall mean any form resulting from mechanical transformation or translation of a Source form, including but not limited to compiled object code, generated documentation, and conversions to other media types.

"Work" shall mean the work of authorship, whether in Source or Object form, made available under the License, as indicated by a copyright notice that is included in or attached to the work (an example is provided in the Appendix below).

"Derivative Works" shall mean any work, whether in Source or Object form, that is based on (or derived from) the Work and for which the editorial revisions, annotations, elaborations, or other modifications represent, as a whole, an original work of authorship. For the purposes of this License, Derivative Works shall not include works that remain separable from, or merely link (or bind by name) to the interfaces of, the Work and Derivative Works thereof.

"Contribution" shall mean any work of authorship, including the original version of the Work and any modifications or additions to that Work or Derivative Works thereof, that is intentionally submitted to Licensor for inclusion in the Work by the copyright owner or by an individual or Legal Entity authorized to submit on behalf of the copyright owner. For the purposes of this definition, "submitted" means any form of electronic, verbal, or written communication sent to the Licensor or its representatives, including but not limited to communication on electronic mailing lists, source code control systems, and issue tracking systems that are managed by, or on behalf of, the Licensor for the purpose of discussing and improving the Work, but excluding communication that is conspicuously marked or otherwise designated in writing by the copyright owner as "Not a Contribution."

"Contributor" shall mean Licensor and any individual or Legal Entity on behalf of whom a Contribution has been received by Licensor and subsequently incorporated within the Work.

2. Grant of Copyright License. Subject to the terms and conditions of this License, each Contributor hereby grants to You a perpetual, worldwide, non-exclusive, no-charge, royalty-free, irrevocable copyright license to reproduce, prepare Derivative Works of, publicly display, publicly perform, sublicense, and distribute the Work and such Derivative Works in Source or Object form.

3. Grant of Patent License. Subject to the terms and conditions of this License, each Contributor hereby grants to You a perpetual, worldwide, non-exclusive, no-charge, royalty-free, irrevocable (except as stated in this section) patent license to make, have made, use, offer to sell, sell, import, and otherwise transfer the Work, where such license applies only to those patent claims licensable by such Contributor that are necessarily infringed by their Contribution(s) alone or by combination of their Contribution(s) with the Work to which such Contribution(s) was submitted. If You institute patent litigation against any entity (including a cross-claim or counterclaim in a lawsuit) alleging that the Work or a Contribution incorporated within the Work constitutes direct or

contributory patent infringement, then any patent licenses granted to You under this License for that Work shall terminate as of the date such litigation is filed.

4. Redistribution. You may reproduce and distribute copies of the Work or Derivative Works thereof in any medium, with or without modifications, and in Source or Object form, provided that You meet the following conditions:

(a) You must give any other recipients of the Work or Derivative Works a copy of this License; and

(b) You must cause any modified files to carry prominent notices stating that You changed the files; and

(c) You must retain, in the Source form of any Derivative Works that You distribute, all copyright, patent, trademark, and attribution notices from the Source form of the Work, excluding those notices that do not pertain to any part of the Derivative Works; and

(d) If the Work includes a "NOTICE" text file as part of its distribution, then any Derivative Works that You distribute must include a readable copy of the attribution notices contained within such NOTICE file, excluding those notices that do not pertain to any part of the Derivative Works, in at least one of the following places: within a NOTICE text file distributed as part of the Derivative Works; within the Source form or documentation, if provided along with the Derivative Works; or, within a display generated by the Derivative Works, if and wherever such third-party notices normally appear. The contents of the NOTICE file are for informational purposes only and do not modify the License. You may add Your own attribution notices within Derivative Works that You distribute, alongside or as an addendum to the NOTICE text from the Work, provided that such additional attribution notices cannot be construed as modifying the License

You may add Your own copyright statement to Your modifications and may provide additional or different license terms and conditions for use, reproduction, or distribution of Your modifications, or for any such Derivative Works as a whole, provided Your use, reproduction, and distribution of the Work otherwise complies with the conditions stated in this License.

5. Submission of Contributions. Unless You explicitly state otherwise, any Contribution intentionally submitted for inclusion in the Work by You to the Licensor shall be under the terms and conditions of this License, without any additional terms or conditions. Notwithstanding the above, nothing herein shall supersede or modify the terms of any separate license agreement you may have executed with Licensor regarding such Contributions

6. Trademarks. This License does not grant permission to use the trade names, trademarks, service marks, or product names of the Licensor, except as required for reasonable and customary use in describing the origin of the Work and reproducing the content of the NOTICE file.

7. Disclaimer of Warranty. Unless required by applicable law or agreed to in writing, Licensor provides the Work (and each Contributor provides its Contributions) on an "AS IS" BASIS, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied, including,

without limitation, any warranties or conditions of TITLE, NON-INFRINGEMENT, MERCHANTABILITY, or FITNESS FOR A PARTICULAR PURPOSE. You are solely responsible for determining the appropriateness of using or redistributing the Work and assume any risks associated with Your exercise of permissions under this License.

8. Limitation of Liability. In no event and under no legal theory, whether in tort (including negligence), contract, or otherwise, unless required by applicable law (such as deliberate and grossly negligent acts) or agreed to in writing, shall any Contributor be liable to You for damages, including any direct, indirect, special, incidental, or consequential damages of any character arising as a result of this License or out of the use or inability to use the Work (including but not limited to damages for loss of goodwill, work stoppage, computer failure or malfunction, or any and all other commercial damages or losses), even if such Contributor has been advised of the possibility of such damages.

9. Accepting Warranty or Additional Liability. While redistributing the Work or Derivative Works thereof, You may choose to offer, and charge a fee for, acceptance of support, warranty, indemnity, or other liability obligations and/or rights consistent with this License. However, in accepting such obligations, You may act only on Your own behalf and on Your sole responsibility, not on behalf of any other Contributor, and only if You agree to indemnify, defend, and hold each Contributor harmless for any liability incurred by, or claims asserted against, such Contributor by reason of your accepting any such warranty or additional liability.

END OF TERMS AND CONDITIONS

APPENDIX: How to apply the Apache License to your work.

To apply the Apache License to your work, attach the following boilerplate notice, with the fields enclosed by brackets "[]" replaced with your own identifying information. (Don't include the brackets!) The text should be enclosed in the appropriate comment syntax for the file format. We also recommend that a file or class name and description of purpose be included on the same "printed page" as the copyright notice for easier identification within third-party archives.

Copyright [yyyy] [name of copyright owner]

Licensed under the Apache License, Version 2.0 (the "License"); you may not use this file except in compliance with the License. You may obtain a copy of the License at

<http://www.apache.org/licenses/LICENSE-2.0>

Unless required by applicable law or agreed to in writing, software distributed under the License is distributed on an "AS IS" BASIS, WITHOUT WARRANTIES OR CONDITIONS OF ANY KIND, either express or implied.



Oracle Financial Services ALM Application Pack

January 2015

Version number 1.0

Oracle Corporation
World Headquarters
500 Oracle Parkway
Redwood Shores, CA 94065
U.S.A.

Worldwide Inquiries:
Phone: +1.650.506.7000
Fax: +1.650.506.7200
www.oracle.com/financial_services/

Copyright © 2015 Oracle Financial Services Software Limited. All rights reserved.

No part of this work may be reproduced, stored in a retrieval system, adopted or transmitted in any form or by any means, electronic, mechanical, photographic, graphic, optic recording or otherwise, translated in any language or computer language, without the prior written permission of Oracle Financial Services Software Limited.

Due care has been taken to make this Release Notes and accompanying software package as accurate as possible. However, Oracle Financial Services Software Limited makes no representation or warranties with respect to the contents hereof and shall not be responsible for any loss or damage caused to the user by the direct or indirect use of this Release Notes and the accompanying Software System. Furthermore, Oracle Financial Services Software Limited reserves the right to alter, modify or otherwise change in any manner the content hereof, without obligation of Oracle Financial Services Software Limited to notify any person of such revision or changes.

All company and product names are trademarks of the respective companies with which they are associated.