

Oracle Financial Services
Asset Liability Management
Application Pack

Release Notes
Version 8.0.2.0.0



DOCUMENT CONTROL

Version Number	Revision Date	Changes Done
1.0	Created: August 2016	Captured new features, fixed issues, limitations and known issues for OFS ALM 8.0.2.0.0 release.
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TABLE OF CONTENTS

PREFACE 4

 Purpose of This Document 4

 Intended Audience..... 4

 Related Documents 4

1 INTRODUCTION 5

2 ORACLE FINANCIAL SERVICES ANALYTICAL APPLICATIONS INFRASTRUCTURE..... 6

 2.1 New Features..... 6

 2.2 Bugs Addressed in This Release 7

 2.3 Limitations and Known Issues..... 8

3 ORACLE FINANCIAL SERVICES ASSET LIABILITY MANAGEMENT 10

 3.1 New Features..... 10

 3.2 Bugs Addressed in This Release 10

 3.3 Limitations and Known Issues..... 11

4 ORACLE FINANCIAL SERVICES ASSET LIABILITY MANAGEMENT ANALYTICS 12

 4.1 New Features..... 12

 4.2 Bugs Addressed in This Release 12

 4.3 Limitations and Known Issues..... 12

5 HARDWARE/SOFTWARE TECH STACK DETAILS..... 13

6 LICENSING INFORMATION 13

Preface

This Preface provides supporting information 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 Pack. You can access Oracle documentation online from the OFS ALM Pack 8.0.2.0.0 [OTN](#):

- Oracle Financial Services Asset Liability Management (OFS ALM) User Guide
- Oracle Financial Services Asset Liability Management Analytics (OFS ALMBI) User Guide

Additional documents are:

- [OFS Analytical Applications Infrastructure Security Guide](#)
- [OFSAAI FAQ Document](#)
- [OFS Analytical Applications 8.0.2.0.0 Technology Matrix](#)

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.

- **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](#)
- [Bugs addressed in this release](#)
- [Limitations and Known Issues](#)

2.1 New Features

The following features are introduced in this release:

Data Management Tools

- Table creation on the fly from Data File Mapping and Data Mapping screens is introduced. This allows you to add dynamic tables into the data model within OFSAA ecosystem.
- Query validation is made optional while saving Data Mapping definition through the introduction of a new configuration parameter.
- To limit the number of records that needs to be loaded, a new target property (RecordLoadLimit) is introduced in Data Mapping definition.

Data Quality Framework

- Dynamic Degree of parallelism for RDBMS is supported.
- Referential Integrity checks can be defined using composite key columns.

System Configuration & Identity Management

- Users can be optionally created or modified to get authenticated using OFSAA Security Management System in case LDAP authentication is configured.
- Audit Trail report has been enhanced to show detailed information for various operations such as User -User Group map, User Group-Domain map, User Group- Role map, User Group –Folder-Role map, Role-Function map and Profile Holiday Map.

Business Metadata Management

- Derived Entity definition supports creating materialized views with option to refresh fast/force/complete on demand/commit and query rewrite.

Forms Framework

OFS ALM Application Pack 8.0.2.0.0 Release Notes

- Forms Framework has been enhanced to render Forms with CSS3 and HTML 5 constructs in addition to support of HTML 3. This is to enable support of Standards Mode and rendering of HTML pages in Internet Explorer and Google Chrome.
- Migration of Tabs and Layout details is supported for Object Migration Command line utility.
- The behavior of the type 102 control can be changed to either single select or multi-select based on a particular column value of the grid.
- A command line utility has been introduced for resaving derived entity either through Batch framework or stand alone.
- A command line utility has been introduced for source model generation.
- Data loading from Table to Hive using SQOOP supports all HDFS file formats.
- Forms are rendered in standard mode based on DB Flag.
- Slowly Changing Dimension (SCD) processing is enabled on Hive Information Domains.
- DB Catalog option supports reverse generation of existing database metadata into OFSAAI metadata repository by connecting to RDBMS Schema specified as DataDom in the Information Domain.
- Configuration of on change and is mandatory functions is introduced for Flexible KBD controls.

2.2 Bugs Addressed in This Release

Component	Sub component	Bug ID	Description
Administration	Utilities	21328053	INFODOM DROPDOWN IN "USER GROUP-BATCH EXECUTION MAP" SCREEN SHOWS FULL LIST
Data Entry Forms and Queries	Data Entry	21339271	NUMBER FORMAT CAUSES EDIT TO FAIL WITH SPECIAL CHARACTER NOT ALLOWED ALERT
Data Loading	-	21173111	'ORA-12899: VALUE TOO LARGE FOR COLUMN' IN MESSAGESERVER LOG RUNNING F2T
Forms Framework	-	20598965	MENU AND DROP DOWN OVERLAP

OFS ALM Application Pack 8.0.2.0.0 Release Notes

Component	Sub component	Bug ID	Description
Install and Upgrade Issues	Service Packs	21915445	PATCH INSTALLER DOES NOT VALIDATE FOR SESSION LEVEL SHELL AND PROCEEDS WITH BASH
	Base Installer	21810719	ENVCHECK.SH CHECKS NLS_LENGTH_SEMANTICS DATABASE SETTING AT SESSION LEVEL
		20727720	EDITABLE INFORMATION DOMAIN NAME FIELD IS NOT USER FRIENDLY
Metadata such as T2T, F2T, etc	T2T Issues	21812780	T2T FINISHES SUCCESSFULLY WHEN REJECTION THRESHOLD EXCEEDED
Security Management System	-	21697204	UCP CONNECTION POOL FAILING IN ALL THE LAYERS
Unified Metadata Manager	Business Metadata Management	21367887	\$MISDATE,\$RUNSK DOES NOT WORK IN DATA SET ANSI JOIN SUBQUERIES
		20760616	NEED SPECIAL CHARACTERS IN HIERARCHY SHORT DESCRIPTION
	Data Quality Definition	20511796	CHANGE IN ALERT MESSAGE IN DQ LIST OF VALUES CHECK RULE WHEN FILTER TYPE IS CODE
	-	21464164	MAPPER SCREEN PAGE IS TAKING TOO MUCH TIME TO LOAD AND SAVE
System Configuration	Information Domain	21484146	ADD PERSISTENCE UNIT ENTRY IN GRCPERSISTENCE&PERSISTENCE DURING INFODOM CREATION

2.3 Limitations and Known Issues

- Model Upload with DB Catalog option is not supported for RBDMS based Information Domains.
- Model upload mode for the subsequent uploads is not same as the initial upload mode.
- Exporting object type with code 2000 (User) fails if FAILONERROR is set to N.

OFS ALM Application Pack 8.0.2.0.0 Release Notes

- Dynamic table created during Data File Mapping has incorrect column data types.
- Data Mapping screen alignment changes if tables selected are with big names.
- Description is not getting updated in Excel Upload edit mode.
- Export with Include Search Info option for Type =1 container is not showing search information when exported to Excel Sheet.
- Saving Data Mapping definition takes long time if an entity containing many attributes (>100 columns) is selected as Source entity.

3 Oracle Financial Services Asset Liability Management

This chapter includes the following topics:

- [New Features](#)
- [Bugs addressed in this release](#)
- [Limitations and Known Issues](#)

3.1 New Features

Following is the list of features incorporated in this release:

- Term structure parameter estimation UI has been added in the Interest Rates - Parameters Section. Users can use the tool to estimate parameters for the various interest rate models supported in the CFE (Merton, Vasicek, Hull and White, Ho and Lee). This is a common tool used across ALM and FTP applications.
- New Income Simulation (standard) and Liquidity Gap financial elements have been added for the output of duration and dv01 metrics In Result detail output tables. FE 720: Duration, FE 721: DV01, FE 725: Mod Duration, FE 1720: Liquidity Gap Duration, FE 1721: Liquidity Gap DV01, FE 1725: Liquidity Gap Modified Duration.

3.2 Bugs Addressed in This Release

Component	Sub Component	Bug No	Subject
Calculation Engine	Engine: Cash Flow	22656216	MARKET VALUE CALCULATIONS INCORRECT DUE TO DOUBLE ACCRUED_INTEREST
		22143631	OFSA 8.0.1 - ALM PROCESS TAKES TOO MUCH TIME TO COMPLETE
		16920751	DYNAMIC DETERMINISTIC ALM PROCESS HANGS WITH MATURITY MIX TERM OF 1D
		22237796	MATURITY RUNOFF POPULATED WHEN EXCHG_OF_PRINCIPAL=0

OFS ALM Application Pack 8.0.2.0.0 Release Notes

Component	Sub Component	Bug No	Subject
		20980864	DELETE STATEMENT FAILED SQL:DELETE FROM KET_BEG_DATE] FOR EVERY PROCESS IN ALM
Internal Operations		22126407	ER: NEW T2T'S FROM STG_CORRESPONDENT_ACCOUNT TO CASA AND CREDIT LINE INSTR TABLE
Build Related Issues		21925490	ER: NEW T2T'S FROM STG_REPO_CONTRACTS TO BORROWINGS AND LOAN INSTRUMENT TABLES
User Interface	UI for Forecast Rates	20845139	UNABLE TO DELETE IRC AFTER DEFINING FORECAST RATE METHOD
Data Model		22190840	ALM NOT ABLE TO SET UP PAY AND RECEIVE LEGS OF SWAPS IN STG_PAYMENT_SCHEDULE
		22168356	T2T_RETIREMENT_ACCOUNTS MISSING SEVERAL CASH FLOW FIELDS IN MAPPING

3.3 Limitations and Known Issues

None

4 Oracle Financial Services Asset Liability Management Analytics

This chapter includes the following topics:

- [New Features](#)
- [Bugs Addressed in This Release](#)
- [Limitations and Known Issues](#)

4.1 New Features

None

4.2 Bugs Addressed in This Release

Component	Sub Component	Bug No	Subject
Infrastructure Metadata		21110836	DATA TYPE MISMATCH BETWEEN RES_DTL TABLE AND FCT_AGG_BASE_CCY_CASHFLOWS
RPD		22361421	INSERT FAILED FOR FCT_AGG_BASE_CCY_CASHFLOWS ORA-01438 VALUE LARGER THAN SPECIFI
		20904736	'ORA-01438: VALUE LARGER THAN...' ON FCT_AGG_CONS_CCY_ALM_MEASURES

4.3 Limitations and Known Issues

Component	Sub Component	Bug No	Subject
PLSQL Scripts		22260852	T2T TO LOAD FSI_EXCHANGE_RATES TABLE IS MISSING

5 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS ALM 8.0.2.0.0 are available at [OTN Tech Stack](#).

6 Licensing Information

For details on the third party software tool used, see *OFSAA Licensing Information User Manual Release 8.0.2.0.0* available in the [Documentation Library](#).



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