

Oracle Financial Services  
Asset Liability Management  
Application Pack (OFS ALM)

Version 8.0.5.0.0

Release Notes

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**ORACLE**<sup>®</sup>  
Financial Services

## DOCUMENT CONTROL

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1.0	Created: August 2017	Document contents have been categorized to appropriate sections and structured considering all the 8.0.5.0.0 enhancements.
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## Preface

This Preface provides supporting information for the Oracle Financial Asset Liability Management Application Pack Release Notes and includes the following topics:

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

## Overview of OFSAA

In today's turbulent markets, financial institutions require a better understanding of their risk-return, while strengthening competitive advantage and enhancing long-term customer value. Oracle Financial Services Analytical Applications (OFSAA) enable financial institutions to measure and meet risk adjusted performance objectives, cultivate a risk management culture through transparency, lower the costs of compliance and regulation, and improve insight into customer behavior.

OFSAA uses industry-leading analytical methods, shared data model and applications architecture to enable integrated risk management, performance management, customer insight, and compliance management. OFSAA actively incorporates risk into decision making, enables to achieve a consistent view of performance, promote a transparent risk management culture, and provide pervasive intelligence.

Oracle Financial Services Analytical Applications delivers a comprehensive, integrated suite of financial services analytical applications for both banking and insurance domain.

## 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)

Oracle recommends you review its contents before installing, or working with the product.

## Intended Audience

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

### Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For information, visit <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=info> or visit <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=trs> if you are hearing impaired.

### Related Documents

This section identifies additional documents related to OFS ALM Application Pack. You can access Oracle documentation online from the OFS ALM Pack 8.0.5.0.0 [OHC Documentation Library](#):

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

# 1 Introduction

Oracle Financial Services Asset Liability Management (ALM) Application pack comprises Oracle Financial Services Asset Liability Management (ALM) and Oracle Asset Liability Management Analytics (ALM BI).

## 1.1 Components of the ALM Application Pack

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

## 2 Oracle Financial Services Asset Liability Management

This chapter includes the following topics:

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

### 2.1 New Features

Following are the new features available in OFS ALM as part of this release:

- **Scenario Based Behavior Pattern Enhancement:** Users can now define behavior pattern at product and currency combination to create Behavior Pattern Rule. Separate behavior pattern rules can be attached to each scenario in a Forecast Rates rule, enabling cashflow runoff to differ across multiple scenarios within an ALM process run. This feature is relevant for the IRRBB requirements
- **Cash Flow Engine to read margin as a percent:** The CFE has been enhanced to include a margin type code which can signal to the CFE to read margin as a rate (standard functionality) or a percent, wherein the percent change applies to the base rate (i.e. if the base rate is 5% and the margin is 10%, then the new rate will be 5.5% - or  $5\% * (1+.10)$ ).
- **Options Valuation:** CFE was enhanced to include the Black 76 model to value fixed rate instruments with embedded calls and puts (fixed rate bonds with embedded options)
- **Support of Volatility Surface Shocks in Forecast Rate:** In the Forecast Rates rule, users can now apply a volatility surface shock to value the change in option price relative to volatility. These can be applied at each scenario, and supports IRRBB requirements
- **Retail, Wholesale, Transactional accounts in non-maturing deposits:** Per IRRBB standardized approach, non-maturing deposits need to be segmented into Retail and Wholesale categories, where retail deposits further need to be classified into transactional and non-transactional accounts. There are stipulations on the treatment based on certain factors noted in the approach. These attributes were added to the data model to support IRRBB.
- **Amenability type for Product Dimension and Account:** Per IRRBB regulation standardized approach, banks must classify the status of banking book instruments into 3 categories of an Amenable Status: Amenable to Standardization, Less Amenable to Standardization, and Not amenable to Standardization. The data model has been expanded to include these attributes for product and account.

## 2.2 Bugs Addressed in this Released

Following are the bugs fixed in OFS ALM as part of this release:

Component	Sub Component	Bug No	Subject
Calculation Engine	Engine: Cash Flow	26247707	FRWD PORT FOR BUG 26008877 - ORA- 00904 HOLIDAY_ROLLING_CONVENTION_CD ON FRA
		26088219	SCENARIO 2+: FE 430 WRONG ON LATEST ALM 8.0.2 PATCHES IF ENABLE HOLIDAY CALENDAR
		26037951	FORMULA RESULTS OUTPUT NOT CONSOLIDATED TO REPORTING CURRENCY IN CONS_DTL
		26247654	FRWD PORT FOR BUG - FORMULA RESULTS OUTPUT NOT CONSOLIDATED TO REPORTING CURENC
		26204076	FRWD PORT FOR BUG 25912634 - CONS RESULTS TABLE OUTPUT ENDS AT END INCOME SIMULA
		26162710	FRWD PORT BUG FOR BUG 26008877 : ORA-00904 HOLIDAY_ROLLING_CONVENTION_CD IN FRA
		23103580	FRWD PORT: BUG 22755810 MATURITY DATE SETS INCORRECT WHEN HOLIDAY CALENDAR ENABL
		26313755	DISCOUNT METHOD ERROR STD::BAD_ALLOC
		25960662	STOCHASTIC PROCESS FAILS WITH SIGNAL 6 WHEN DETAIL CASH FLOWS SELECTED IN AUDIT
		20207177	RMIPC.SH SCRIPT KILLS AM PROCESS ON AIX
Install and Upgrade Issues		26083821	SYS GRANTS ARE PRESENT IN THE GENERATED FILE WHILE RUNNING SCHEMA IN OFFLINE MOD
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Data Model		25932773	MODIFY MAPPING OF INT_CALC_TYPE IN EPM IR OPTION AND SWAP T2T'S
Performance Issues		25699731	PERFORMANCE ISSUE : ALM 8.0.1 : STG_FORECAST_RATE_LOADER PACKAGE
		24968583	PERFORMANCE ISSUE OF VALIDATE_NODE_MAP_ALM
Cash Flow Edits		25323724	REGARD NON-PERFORMING BEHAVIOR PATTERN,LOAN IS WRITTEN-OFF ON MATURITY



(engine output			DATE
User Interface	UI for Static Deterministic Process	25026843	CANNOT REMOVE EXISTING PREPAYMENT SELECTION IN ALM PROCESSES

### 2.3 Limitations and Known Issues

None

### 3 Oracle Financial Services Asset Liability Management Analytics

This chapter includes the following topics:

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

#### 3.1 New Features

Following are the new features available in OFS ALMBI as part of this release:

- **Behavior Pattern Rule Report:** Reports have been updated to include the Scenario based Behavior Pattern enhancement
- **Support for OBIEE 12C:** ALMBI RPD and catalog are upgraded to OBIEE 12.2.1.2.0 version
- **Add new attributes in FCT\_ALM\_ACCOUNT\_SUMMARY:** Uptake of the new attributes for the Wholesale and Retail have been taken up in the RPD layer for Fact ALM Account Summary.
- Moved FE-711 and related B76 output to BI FACT tables

#### 3.2 Bugs Addressed in this Release

Following are the bugs fixed in OFS ALMBI as part of this release:

Component	Bug No	Subject
Internal Operations	24949235	DEFERRED CURRENT BALANCE AMORTISATION FOR ACCOUNT TYPE 300
	24848806	8.0.2 ALM PROD CHAR ANALYSIS REPORT DISPLAY ONLY PROD CONFIGURED AT CHILD LEVEL
	25441938	DETAIL CASH FLOW REPORT PREPAYMENT OUTPUT ISSUE
Web Catalog	25324689	NET MARKET VALUE SHOWS AGGREGATE INSTEAD OF VARIANCE
	25290084	FTP REPORTS ARE NOT DISPLAYED IN ALM BI
	25910473	TP MARGIN SUPER REPORT INCORRECT FOR ALL IN AND CHARGE CREDIT TRATE.
Others	26564152	NOT ABLE TO FETCH PROMPT VALUES(AS OF DATE AND/OR PROCESS) FOR ALM DASHBOARD

Data Model	25736611	PERFORMANCE ISSUE : FTP BI : TRANSFER PRICE MARGIN SUPER REPORT
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### 3.3 Limitations and Known Issues

None

#### **4 Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAI) 8.0.5.0.0**

To know about the enhancements in Oracle Financial Services Advanced Analytical Applications Infrastructure - Application Pack v8.0.0.0.0 Minor Release #5 (8.0.5.0.0), see OFS Advanced Analytical Applications Infrastructure (OFS AAI) Application Pack Readme in [Oracle Help Center Documentation Library](#).

## 5 Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS AAI/ALM 8.0.5.0.0 are available at [Oracle Help Center Tech Stack](#).

## 6 Information of Third Party Software Tools Used

To view details of Third Party Software Tools, see *OFSAA Licensing Information User Manual Release 8.0.5.0.0* on [Oracle Help Center Documentation Library](#).



Oracle Financial Services Asset Liability Management Application Pack Release 8.0.5.0.0

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