

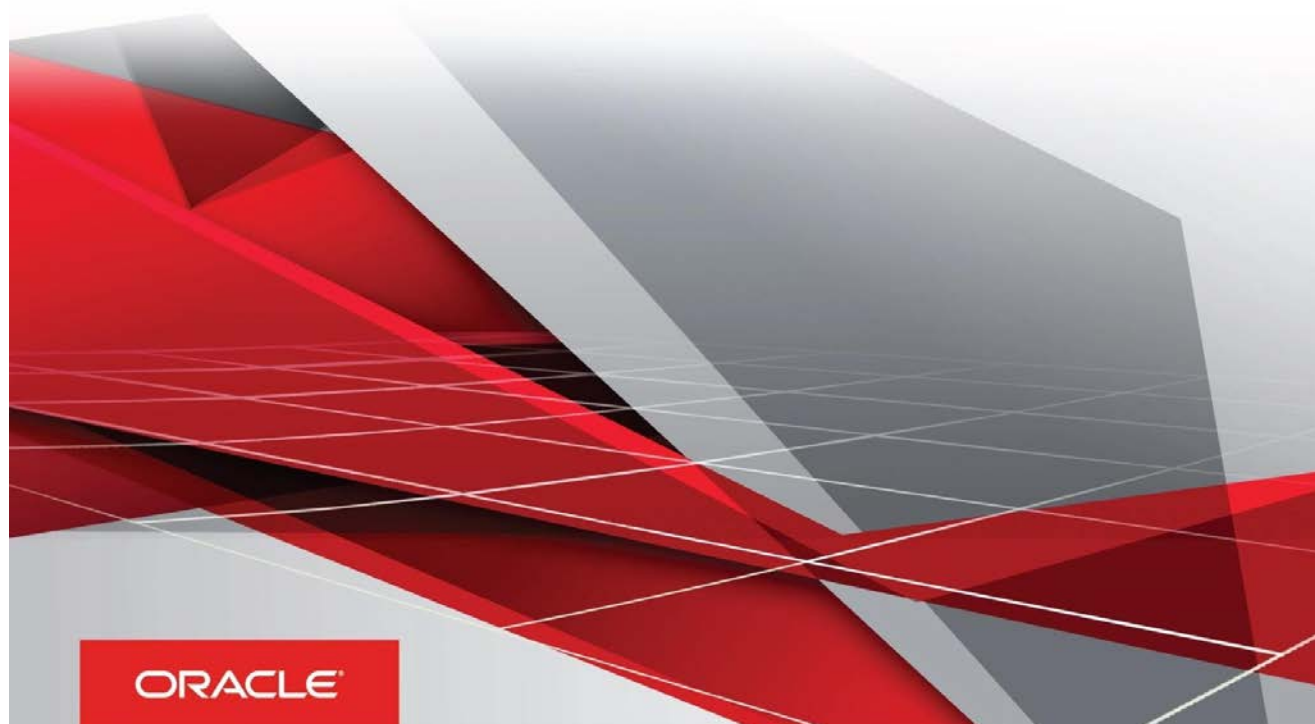
ORACLE®

Financial Services

Asset Liability Management Application Pack

Release **8.0.7.0.0**

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Preface

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

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

Overview of OFSAA

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.

Purpose of this Document

This document contains release information for Oracle Financial Services Asset Liability Management Application Pack (OFS ALM).

Intended Audience

This document is intended for users of Oracle Financial Services Asset Liability Management Application Pack.

Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc>.

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 8.0.7.0.0. You can access Oracle documentation online from the Documentation Library ([OHC](#)).


- ◆ [Oracle Financial Services Asset Liability Management User Guide](#)

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- ◆ [Oracle Financial Services Asset Liability Management Analytics User Guide](#)
 - ◆ [Oracle Financial Services Asset Liability Management Installation and Configuration Guide](#)
 - ◆ [Oracle Financial Services Analytical Applications Technology Matrix](#)

Introduction to Oracle Financial Services Asset Liability Management 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.



See 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](#)

Oracle Financial Services Asset Liability Management

This chapter includes the following topics:

- ◆ [New Features](#)
- ◆ [Bugs Fixed in This Release](#)
- ◆ [Known Issues / Limitations in This Release](#)

New Features

Following is the list of new features incorporated in this release. For detailed information on usage of these features, refer to [Oracle Financial Services Asset Liability Management User Guide 8](#).

- Discount Method enhancements: Off balance sheet instruments can now include/exclude notional principal in valuations and duration. Similarly, forward starting instruments have the option to include/exclude the initial cash outflow in the valuation and duration calculations.
- Prepayment/Early redemption enhancements for Custom Dates using Remaining balance and De-annualised rate
- New product support: Tiered Balance Rate – Balance tiers that pay different interest rates with different characteristics, prevalent in Thai region.
- New Product Support – FX Swaps
- A new stage table and T2T has been added to populate historical rates for Volatility Surface: FSI_IRC_VOL_SURFACE_RATE_HIST
- Performance improvement in Formula Results assumptions
- Number range of Reprice pattern is increased from 4,500 to 99,999.
- IR Gap: A new Non Rate Sensitive bucket configuration has been added to Time Bucket rule.
- User/User Group Roles - A new Cash Flow Engine User role has been created to be used for cash flow computation only users (limited use license)
- Black 76 option valuation is now available in a dynamic deterministic process

Bugs Fixed in This Release

The Fixed, Enhanced, or Modified bugs as part of OFS Asset Liability Management application are as follows.

Component	Sub Component	Bug Number	Subject
Calculation Engine	Engine: Cash Flow	28190643	FRWD PORT BUG FOR 27197163 - FE675 INCORRECT IF REPRICE DATES IS DIFFER from Payment Dates
		28190601	FWRD PORT FOR BUG 27928838 - INCORRECT EXCH RATES USED WHEN FROM_DATE = TO_DATE

Component	Sub Component	Bug Number	Subject
	Engine: Others	28190631	FRWD PORT BUG FOR 27985554 - INCORRECT FE 210/660 WITH NON MATURITY BEHAVIOR PAT
		28093489	FRWD PORT OF ALM BUG 27977146 - BSP NODE LEVEL CALCULATION DOES NOT FINISH
User Interface	Struts Framework Removal	28865024	STRUTS REMOVAL FOR ALM SCREENS

Known Issues / Limitations in This Release

- Limitations and known issues for rate tier feature include – forward starting, transaction strategies, user defined prepayment, and GAP repricing runoff (FE 662)
- Results of FX Swap in FSI_O_RESULT_MASTER and FSI_O_CONSOLIDATED_MASTER has errors. Values like MV, Duration and so on are not updated to FSI_D_FX_SWAPS.
- Users will see Minimum and Maximum Hybrid IRC types from Hybrid IRC type dropdown. This selection is intended for a future enhancement and should be ignored in the current release.

Workaround

- **Issue: Product Characteristic definition not getting saved**

If user name is not available as ALMUSER in the setup, then defecation is not getting saved in FSI_M_PROD_CHARACTERISTICS table.

Solution: Follow below steps to resolve above issue:

1. Create ALMUSER
2. Map the Role and authorize it.
3. Login through ALMUSER.

Oracle Financial Services Asset Liability Management Analytics

This chapter includes the following topics:

- ◆ [New Features](#)
- ◆ [Bugs Fixed in This Release](#)
- ◆ [Known Issues / Limitations in This Release](#)

New Features

Following is the list of features incorporated in this release. For detailed information on usage of these features, refer to [Oracle Financial Services Asset Liability Management Analytics User Guide 8](#).

- Support for option valuation transformation of results to BI
- Enhancements reports include: Shock Type prompt added to Table B report to select Shock type for given process, Option Market Value included in Balance Sheet Account Detail reports
- Reporting changes for Prepayment for Custom Dates using Remaining balance and De-annualised rate
- Reporting changes for handling Tiered Balance Interest Rate feature.
- Changes in IR Gap reports to accommodate the Non Rate Sensitive buckets enhancement.

Bugs Fixed in This Release

Component	Sub Component	Bug Number	Subject
Others		28169721	ISSUES IN DISPLAYING FORECAST RATES REPORT IN ALM BI OUT OF BOX

Known Issues / Limitations in This Release

None



Oracle Financial Services Analytical Applications Infrastructure

Refer to [OFS Advanced Analytical Applications Infrastructure \(OFS AAAI\) Application Pack Readme](#) file for the details on the New Features, List of Bugs Fixed, and Limitations.



Hardware/Software Tech Stack Details

The hardware/software combinations required for OFS ALM 8.0.7.0.0 are available at [OHC Tech Stack](#).

Licensing Information

For details on the third party software tool used, see OFSAA Licensing Information User Manual Release 8.0.7.0.0 available in the [OHC Documentation Library](#).



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Integrated Cloud Applications & Platform Services

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