

ORACLE®

Financial Services

Asset Liability Management Application Pack

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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 8.0.6.0.0. 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 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](#)

Important Note

This Release 8.0.6.0.0 of Oracle Financial Services Asset Liability Management Application pack is not fully backward compatible with earlier versions of OFSAA applications. You can either upgrade all of your applications from existing 8.0.x versions to 8.0.6.0.0 version or choose to upgrade only selective application packs to v8.0.6.0.0. In the case of the latter, you must also apply the forthcoming compatibility patches for the required application packs, so that the remaining application-packs can continue to be at their pre-8.0.6.0.0 versions.

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.

1. Following functionalities were added to enable banks comply with Interest Rate Risk in Banking Book (IRRBB) regulations:
 - ♦ Rate Shocks for IRRBB: The forecast rates UI has been enhanced for users to define each of the six prescribed Standardized and Enhanced interest rate shocks. For the standardized approach, the rate changes are automatically calculated based on the BCS requirements for each scenario defined.
 - ♦ A new utility for Material Currency Identification that identifies assets or liabilities accounting for more than 5% of banking book as per BCBS guidelines.
 - ♦ Early Withdrawal penalties for term deposits: New attributes have been added to instrument tables to identify early redemption, and significant early redemption penalty flags.
 - ♦ Seeded dimensions to identify Inter and Intra Company Accounts have been added
2. In addition to IRRBB, the following functional enhancements were made to the application:
 - ♦ Limit Management support for IR Gap reporting: Users can define a limit for IR GAP outside OFSAA and upload to Staging area. Limit definition can be included in deterministic process results transformation for uptake in BI reporting.
 - ♦ A new data loader for Behavior Patterns that will allow auto-feed from behavioral models has been added for non maturity, non-performing and devolvement and recovery.
 - ♦ A new T2T for Ledger Stat Instrument table has been introduced that will take data form STG GL DATA. Users are expected to update default values for instrument attributes at implementation.
 - ♦ A New Stage Table and T2T have been added for forward rate agreements.
3. The following security enhancements have been added to the application:
 - ♦ Allowlisting
 - ♦ General Data Protection Regulation (GDPR) compliance
 - ♦ XML to SQL conversion for T2Ts
 - ♦ NFR logging execution log file naming convention

- ♦ Alta Theme

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	26941165	FRWD PORT FOR BUG 26197431- NEW BUSINESS RUNOFF AMOUNTS WRONG WITH MATURITY
		27229903	FRWD PORT FOR BUG 26257186
		27864088	FRWD PORT OF ALM BUG 27824975 - MISSING COLS OPTION_RFR_IRC_CD & PURCHASE_SALE_L
	Engine: Other	27232990	FRWD PORT FOR BUG 26801148 - STOCHASTIC PROCESS ON MORTGAGES FAIL IF DTL_CF OFF
		27229916	FRWD PORT FOR BUG 27224532 - INCORRECT FE430 WHEN USING AMRT_TYPE_CD=850
		27278338	FRWD PORT FOR BUG 27273619 - FE 715 AND FE 716 INCORRECT
		27128508	CONSOLIDATED PATCH FOR BUGS 26963323, 27002514, 27128154
		27128668	FRWD PORT BUG FOR 27128638 (26965268, 27038130, 27128168)
	-	26414653	FRWD PORT: BUG 25960662-STOCH PROCESS FAILS WHEN DETAIL CASH FLOWS FLAG IS ON
Data Model		27802982	T2T_CASA - STG_CASA.N_INT_ACCRUED_MTD IS MAPPED TO FSI_D_CASA.ACCRUED_INTEREST
		27356920	T2T_CASA, T2T_LOAN_CONTRACTS, T2T_MORTGAGES SHOULD USE N_EOP_BAL
		27049961	STG_INVESTMENTS TO INCLUDE D_TEASER_END_DATE AND THAT THE RELEVANT T2TS
		26355905	DATASOURCE MODEL GENERATION FAILED: T2T_FCT_ALM_ACCOUNT_MORTGAGE_BACK_SEC

Component	Sub Component	Bug Number	Subject
		25397392	CREATE SEEDED BATCH ENTRIES FOR T2T FRA PAY AND T2T FRA REC AND FOR OTHER T2T'S
		25373335	OFSAA ALM T2T_GUARANTEES MISSING MANY CASH FLOW FIELDS IN MAPPING
		22712751	T2T_TERM_DEPOSITS EXTRACT MISSING MAPPING FOR HOLIDAY_ROLLING_CONVENTION_CD
		20158408	CASH FLOW LOADER FAILING ON 8.0.0.0.0
User Interface		26133994	THE SAME CURRENCY IN RED WORDING LABEL AND COLUMN NAME OF CURRENCY RATES SCREEN

Known Issues / Limitations in This Release

None

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.

- ♦ **Table B reporting template for IRRBB:** A new reporting template has been added in ALMBI to support the Change in EVE and NII based on the 6 prescribed interest rate shock scenarios as prescribed by BCBS.
- ♦ **Limit Management support for IR Gap reporting:** Users can define an upper and lower limit for net and cumulative GAP in amount or percent in base or consolidated currency. Limits will be displayed against Repricing Gap Summary and Repricing Gap Across Dates report templates
- ♦ A new material currency report based on the 5% threshold for Assets or Liabilities by reporting currency has been added in ALMBI reporting dashboard
- ♦ Funds Transfer Pricing subject area has been enhanced for the Rate Lock Option Cost Summary page to include Org Term and Org Term Multiplier

Bugs Fixed in This Release

Component	Sub Component	Bug Number	Subject
Data Model	-	26755580	ISSUES WHILE MERGING ALMBI RPD AND LRMBI RPD
Web Catalog	-	27912572	ALMBI DASHBOARD LOGIN FAILS W/ PATH NOT FOUND (/SHARED/ALM BI/_PORTAL/HOME PAGE
Others	-	26133630	ALM BI REPORTS INCONSISTENCY DISPLAYED IN DASHBOARD AND WHEN EXPORTED INTO EXCEL
	-	27743681	GDPR IMPLEMENTATION IN ALM/ALMBI [TRANSFER PRICE ACCOUNT SUMMARY REPORT]

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 8.0.6.0.0 are available at [OTN Tech Stack](#).

Licensing Information

For details on the third party software tool used, see OFSAA Licensing Information User Manual Release 8.0.6.0.0 available in the [OHC Documentation Library](#).



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Integrated Cloud Applications & Platform Services

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