

Oracle Financial Services Asset Liability Management Application Pack

Release Notes

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ORACLE
Financial Services

OFS Asset Liability Management Application Pack Release Notes

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Document Control

Version Number	Revision Date	Change Log
1.0	June 2020	First Draft is created.

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1 About this Guide

This section provides supporting information for Oracle Financial Service Asset Liability Management (OFS ALM) Application Pack Release Notes.

Topics:

- [Purpose of this Document](#)
- [Intended Audience](#)
- [Access to Oracle Support](#)
- [Related Information Sources](#)

1.1 Purpose of this Document

This document contains release information of Oracle Financial Service Asset Liability Management (OFS ALM) Application Pack, Release 8.1.0.0.0.

1.2 Intended Audience

This document is intended for users of Oracle Financial Service Asset Liability Management (OFS ALM) Application Pack, Release 8.1.0.0.0.

1.3 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.

1.4 Related Information Sources

This section identifies additional documents related to OFS ALM Application Pack. You can access the below documents online from the Oracle Help Center (OHC) [Documentation Library](#) for OFS ALM Applications Pack Release 8.1.0.0.0:

- Oracle Financial Services Asset Liability Management Application Pack Installation and Configuration Guide, Release 8.1.0.0.0
- Oracle Financial Services Asset Liability Management User Guide, Release 8.1.0.0.0
- Oracle Financial Services Asset Liability Management Analytics User Guide, Release 8.1.0.0.0

You can access the OFS AAI documentation from the OHC [Documentation Library](#) for OFS AAI 8.1.0.0.0:

- OFS Advanced Analytical Application Infrastructure (OFS AAI) Application Pack Installation and Configuration Guide v8.1.0.0.0
- OFS Analytical Applications Infrastructure Administration Guide v8.1.0.0.0

- OFS Analytical Applications Infrastructure User Guide v8.1.0.0.0

You can access the common document from the OHC Documentation Library:

- [OFS Analytical Applications 8.1.0.0.0 Technology Matrix](#)
- [OFS Analytical Applications Infrastructure Security Guide v8.1.0.0.0](#)

2 Introduction to OFS ALM Application Pack

OFS ALM 8.1.0.0.0 Pack includes the following applications:

- **Oracle Financial Services Analytical Applications Infrastructure** (OFS AAI): powers the Oracle Financial Services Analytical Applications family of products to perform the processing, categorizing, selection and manipulation of data and information needed to analyze, understand and report on specific performance, risk, compliance and customer insight issues by providing a strong foundation for the entire family of Oracle Financial Services Analytical Applications across the domains of Risk, Performance, Compliance, and Customer Insight.
- **Oracle Financial Services Asset Liability Management** (OFS 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**: provides timely and actionable insight for managing interest rate and liquidity risk, and transparency into critical issues.

See the subsequent chapters to know more about this release.

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

3 Oracle Financial Services Asset Liability Management

This chapter describes the new features, bugs addressed, and known issues in this release of OFS ALM application.

Topics:

- [New Features in this Release](#)
- [Installing this Major Release](#)
- [Bugs Fixed in this Release](#)
- [Known Issues and Limitations in this Release](#)

3.1 New Features in this Release

The following new features are incorporated in this release. For detailed information on the usage of these features, see the [Oracle Financial Services Asset Liability Management User Guide, Release 8.1.0.0.0](#):

1. Certification on Oracle 19c Database. For more information, see the [Oracle Financial Services Analytical Applications Technology Matrix](#).

3.2 Installing this Major Release

For detailed instructions on installing this Major Release, see the [Oracle Financial Services Asset Liability Management Application Pack Installation and Configuration Guide, Release 8.1.0.0.0](#).

NOTE

Release v8.1.0.0.0 of OFSALM is not certified for AIX and Solaris x86 Operating Systems. If you are currently running OFSAA v8.0.x on AIX or Solaris x86 Operating Systems and plan to upgrade to Release v8.1.0.0.0, then you must migrate from AIX or Solaris x86 to Linux or Solaris SPARC. See the MOS Doc ID [2700084.1](#) for details.

3.3 Bugs Fixed in this Release

The following bugs are fixed as part of the OFS ALM Application v8.1.0.0.0 release.

Table 1: List of Bugs Fixed in this Release

Component	Bug	Description	Change Details
Calculation Engine	30835784	FORWARD PORT FOR BUG 30697626 - MISMATCHES IN RESULTS FROM RES_DTL AND CONS_DTL FOR ALM 8.0.5 PROCESS	<p>ALM Engine was not generating consolidated output for the product leafs when its parent node was copied across for other currencies and didn't have a leaf-level definition.</p> <p>Updated ALM Engine to generate consolidated output for the product leafs when its parent node is copied for other currencies and have a leaf-level definition.</p>
Calculation Engine	30835800	FORWARD PORT FOR BUG 30639661 - ANNUITY: INCORRECT INTEREST CASH FLOW WHEN USING COMPOUNDED RATE	Updated the interest cash flow of annuity instruments when the compounded rate is used during the stub time period. Previously, compounding was happening two times for the last event. Now, only one compounding happens for the last event.
Calculation Engine	30587131	FORWARD PORT FOR BUG 29774865 - FSI_PROD_INST_MAPPING FUNCTION IS RECURSIVE FUNCTION WHICH CAUSED PRODUCT INSTRUMENT MAPPING PROCESS ENDLESSLY	<p>The FSI_PROD_INST_MAPPING function is not been compiled, due to the unavailability of some tables.</p> <p>Added a new Data Model slice to compile the FSI_PROD_INST_MAPPING function for the tables.</p>
Data Model	30587122	FORWARD PORT FOR BUG 29381067 - N_TENOR_DAYS IS CHAR(5) AND AMRT_TERM_MULT CHAR(1) IN T2T_STG_LC_GUARANTEES MAPPING	<p>In stage table, there is a column named N_TENOR_DAYS which is mapped to AMT_TERM_MULT in FSI_D_GUARANTEES, Here, N_TENOR_DAYS is Char(5) and AMRT_TERM_MULT is Char(1).</p> <p>Changed the mapping AMT_TERM_MULT in FSI_D_GUARANTEES to expression 'D'.</p>
Calculation Engine	31016041	FORWARD PORT OF BUG 30979885 - FORMULA FOR MODIFIED DURATION IN CASE THE PAYMENT FREQUENCY IS MORE THAN 1 YR	<p>The engine creates an incorrect modified duration when payment frequency is greater than one year.</p> <p>Corrected the Duration calculation logic when Payment per Year is less than 1, Modified Duration is calculated as equal to Duration divided by (1 plus YTM).</p> <p>When Payment per Year is greater than and equal to 1, the Modified Duration is calculated using existing logic that is equal to Duration divided by (1 plus YTM divided by Payment per year).</p>

Component	Bug	Description	Change Details
Internal Operations	30587104	FORWARD PORT FOR BUG 29634945 - ISSUES WHILE LOADING INSTRUMENT DATA FROM STG TO FSI TABLES USING OOTB T2TS	<p>The <code>HOLIDAY_ROLLING_CONVENTION_CD</code> in <code>FSI_D_MM_CONTRACTS</code> table accepts value <code>NUMBER(5,0)</code>, is taking value from <code>STG_MM_CONTRACTS.V_HOLIDAY_ROLL_CONVENTION_CD</code> in T2T, which is <code>VARCHAR</code> column. Due to this, records are not being moved to FSI tables.</p> <p>Changed the mapping of <code>HOLIDAY_ROLLING_CONVENTION_CD</code> in <code>FSI_D_MM_CONTRACTS</code> to <code>FSI_CAL_ROLLING_CONVENTION_CD.CAL_ROLLING_CONVENTION_CD</code>.</p>

3.4 Known Issues and Limitations in this Release

There are no known issues and limitations in this release.

4 Oracle Financial Services Asset Liability Management Analytics

This chapter describes the new features, bugs addressed, and known issues in this release of OFS ALMBI application.

Topics:

- [New Features in this Release](#)
- [Installing this Major Release](#)
- [Known Issues and Limitations](#)

4.1 New Features in this Release

The following new features are incorporated in this release. For detailed information on the usage of these features, see the [Oracle Financial Services Asset Liability Management Analytics User Guide, Release 8.1.0.0.0](#):

1. Certification on Oracle 19c Database. For more information, see the [Oracle Financial Services Analytical Applications Technology Matrix](#).

4.2 Installing this Major Release

For detailed instructions on installing this Major Release, see the [Oracle Financial Services Asset Liability Management Application Pack Installation and Configuration Guide, Release 8.1.0.0.0](#).

NOTE

Release v8.1.0.0.0 of OFSALM is not certified for AIX and Solaris x86 Operating Systems. If you are currently running OFSAA v8.0.x on AIX or Solaris x86 Operating Systems and plan to upgrade to Release v8.1.0.0.0, then you must migrate from AIX or Solaris x86 to Linux or Solaris SPARC. See the MOS Doc ID [2700084.1](#) for details.

4.3 Known Issues and Limitations in this Release

There are no known issues and limitations in this release.

5 **Oracle Financial Services Analytical Applications Infrastructure**

See the [Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack Release Notes](#) for the details on the New Features, List of Bugs Fixed, and Known Issues and Limitations.

6 **Hardware and Software Tech Stack Details**

The hardware and software combinations required for OFS AAAl 8.1.0.0.0 are available at [OFS Analytical Applications Technology Matrix](#).

7 **Licensing Information**

For details on the third party software tool used, see the [OFSAA Licensing Information User Manual Release 8.1.0.0.0](#).

8 **OFSAA Support**

Raise a Service Request (SR) in [My Oracle Support \(MOS\)](#) for queries related to the OFSAA applications.

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