

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

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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 8.1.1.0.0.

1.2 Intended Audience

This document is intended for users of Oracle Financial Service Asset Liability Management (OFS ALM) Application Pack, Release 8.1.1.0.0.

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 8.1.1.0.0:

- Oracle Financial Services Asset Liability Management Application Pack Installation and Configuration Guide, Release 8.1.1.0.0
- Oracle Financial Services Asset Liability Management User Guide, Release 8.1.1.0.0
- Oracle Financial Services Asset Liability Management Analytics User Guide, Release 8.1.1.0.0

You can access the OFS AAI documentation from the OHC [Documentation Library](#) for OFS AAI 8.1.1.0.0:

- OFS Advanced Analytical Application Infrastructure (OFS AAI) Application Pack Installation and Configuration Guide v8.1.1.0.0
- OFS Analytical Applications Infrastructure Administration Guide v8.1.1.0.0

- OFS Analytical Applications Infrastructure User Guide v8.1.1.0.0

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

- [OFS Analytical Applications 8.1.1.0.0 Technology Matrix](#)
- [OFS Analytical Applications Infrastructure Security Guide v8.1.1.0.0](#)

2 Introduction to OFS ALM Application Pack

OFS ALM 8.1.1.0.0 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 8.1.1.0.0](#):

- **Prepayment Model Analysis:** A new module, Prepayment Model Analysis has been introduced under prepayment rules. This allows you to develop a model for prepayment rate calculations as per the selected product and currency combination. You can have different models for different product, currency combinations. For more information, see the **Prepayment Model Analysis** section in [OFS ALM User Guide](#).
- **Prepayment Model;** This is an existing module containing prepayment matrix, which has been enhanced to support Manual, Integrated, and External model for prepayment rate calculations.
 - If you select manual, you can continue with existing flow and manually enter prepayment rates.
 - If you select external/integrated model, selected model will auto-calculate the prepayment rates and populate the prepayment matrix.

For more information, see the **Prepayment Model** section in [OFS ALM User Guide](#).

- **Prepayment Rate Calculation:** This is a pre-requisite to run prepayment model analysis. It will help to set up the historical prepayments data on which prepayment model will be developed. It will capture all the prepayment events for following products:
 - Loan Contracts
 - Mortgages
 - Term Deposit

For more information, see the **Data Preparation for Prepayment Model Analysis** section in [OFS ALM User Guide](#).

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 8.1.1.0.0](#).

NOTE

Release v8.1.1.0.0 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 v8.1.1.0.0, 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 v8.1.1.0.0 release.

Table 1: List of Bugs Fixed in this Release

Sl. No.	Bug ID	Bug Description	Change Description
Calculation Engine	31981727	Forward Port - 31686675 - ALM RESULT_DLT mismatch for a few FE at 805 and 806 versions	Corrected engine calculation related to Market value output in DTL table, when a processing output dimension had records where AsOfDate is lesser than Origination Date and Issue Date. Corrected the logic.
Calculation Engine	32091350	Consolidated Forward Port BUG OF 31690874, 31819460, 31883735	When Fixed engine code to output Maturity runoff and Interest cash flow on same business day due to Holiday event adjustment.
Calculation Engine	32216538	Forward Port-31875791- Functional currency not working in Conditional Assumption Prepayment	Fixed the Engine logic to pick the correct conditions correctly.
Calculation Engine	32216570	Forward Port -28843085 - ALM 8.0.4 Dynamic Process generates incorrect FE 430 when using Maturity Mix	Fixed code for Dynamic Process to generate correct FE 430 when there are multiple slabs in maturity mix definition and only a single interest/principal is expected for each specific maturity slabs.
Calculation Engine	32216593	Forward Port -31925700 - FE 430 incorrect when UDP falls in between Payment Event	Fixed code for the engine to generate correct FE 430 when user-defined prepayment

			falls in between payment events.
Calculation Engine	32216608	Forward Port - 31862943 - ALM 8072 - Missing FE180 on the Next Payment Date	Fixed code for the engine to output user defined prepayment on payment event date.
Calculation Engine	32216642	Forward Port -31992533 - Incorrect calculation for teaser records (FE 430, 440, 675, 1675) when teaser falls between payment	Corrected Interest cash flow calculation for teaser records when teaser event falls between payment
Calculation Engine	32216653	Forward Port -32128596 - Inconsistent Output Duration and Modified Duration for swaps EXCHG_OF_PRINCIPAL=0	Corrected the engine code to calculate Duration and Modified duration in DTL table, when a output dimension has records where EXCHG_OF_PRINCIPAL=0.
Calculation Engine	32216628	Forward Port - 31994068- Inconsistent output for the Duration and Modified Duration in RES DTL XXXX	Corrected Duration and Modified Duration calculation logic in DTL table, when output dimension is Product and Currency, and record had non default value (not -1) in origination unit column.
Install	32359098	Compatible bug for bug 32349093 - DRM loader to refer newly added FSI_DIM_LOADER_SETUP_DETAILS.V_STG_INTF_MEMBER_COLUMN	Corrected the code to refer the Drm loader to v_stg_intf_member_column.
Internal Operations	32050871	Missing FSI column mappings in T2T_STG_LC_GUARANTEES from ALM	Added required mappings in T2T_STG_LC_GUARANTEES.
Internal Operations	32052325	Missing STAGING field mappings in T2T_LOAN_COMMITMENTS	Added required mappings in T2T_LOAN_COMMITMENTS.
Data Model	32040902	On 8.0.7.2 Missing field mapping on T2T_GUARANTEES FSI_FIELDS	Added required mappings in T2T_GUARANTEES FSI_FIELDS.

Data Model	26417243	ER: Update DEFAULT MAPPING of NET_MARGIN_CD for FSI_D_BORROWINGS	Added code to update default mapping of NET_MARGIN_CD for FSI_D_BORROWINGS.
Data Model	30727215	"Length of attribute name has to be less than or equal to 30 only" why is attribute_name from REV_DIM_ATTRIBUTES_TL defined as varchar2(80)?	Corrected the max size (as 30) of Interest Rate Sensitivity Category by updating it to Interest Rate Sensitivity.
User Interface	31955682	Conditional Assumption UI code not supporting columns marked as portfolio	Data Filter created using column marked as Portfolio in table rev_tab_columns was not available for selection in Condition Assumption user interface. Same is corrected.
User Interface	32250696	Batch execution for instrument table is failing.	Corrected the issue.
User Interface	31688815	31688815 - Cannot save Prepayment Model Matrix with 3 dimensions (8.0.4.0.42)	Corrected issue by adding compare check for the row bucket available on UI and Row bucket available in the database. Insert statements gets executed based on the condition.
User Interface	32037930	32037930 - SCD screen is missing in ALM application	Added respective menu for SCD.
User Interface	32286276	Change ICC component name from Cash Flow Engine to Asset Liability Management	Renamed the Component name used in ICC Batch to trigger ALM process to Asset Liability Management.
User Interface	32297208	Forward Port - 32240520 - Process Type drop-down list is blank in task definition for Cash Flow Engine component type	Fixed issue by adding pr2bridge folder.

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

There are no new features in this release of OFS ALMBI.

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 8.1.1.0.0](#).

NOTE

Release v8.1.1.0.0 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 v8.1.1.0.0, 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 8.1.1.0.0 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 8.1.1.0.0](#).

8 **OFSAA Support**

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

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- Do you need more information? If so, where?
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