# Oracle Financial Services Loan Loss Forecasting and Provisioning

## Release Notes

## Release 8.1.1.1.0

## July 2021

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ORACLE
Financial Services

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Oracle Financial Services Loan Loss Forecasting and Provisioning Release Notes

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# Document Control

**Table 1: Document Version Control**

| Version Number | Revision Date | Change Log |
|---|---|---|
| 1 | July 2021 | Captured updates for the v8.1.1.1.0 Release |

# Table of Contents


**1 Preface ..... 5**

1.1 Scope of This Document ..... 5
1.2 Intended Audience ..... 5
1.3 Access to Oracle Support ..... 5
1.4 Related Information Sources ..... 5

**2 Introduction to Oracle Financial Services Loan Loss Forecasting and Provisioning ..... 7**

2.1 What is New in this Release ..... 7
*2.1.1 New Features ..... 7*
*2.1.2 Deprecated Features ..... 7*
*2.1.3 Desupported Features ..... 8*
2.2 Installing this Major Release ..... 8

**3 Oracle Financial Services Loan Loss Forecasting and Provisioning Release 8.1.1.1.0 ..... 9**

3.1 Bugs Fixed in this Release ..... 9
3.2 Known Issues or Limitations in this Release ..... 10

**4 Oracle Financial Services Analytical Applications Infrastructure ..... 11**

**5 Hardware and Software Technology Matrix Details ..... 11**

**6 Licensing Information ..... 11**

# 1 Preface

This section provides supporting information for the Oracle Financial Services Loan Loss Forecasting and Provisioning Release Notes.


- Scope of This Document
- Intended Audience
- Access to Oracle Support
- Related Information Sources


## 1.1 Scope of This Document

This document contains the release information for the Oracle Financial Services Loan Loss Forecasting and Provisioning product.

## 1.2 Intended Audience

This document is intended for users of the Oracle Financial Services Loan Loss Forecasting and Provisioning application.

## 1.3 Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For more 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

We strive to keep this document and all other related documents updated regularly; visit the OHC Documentation Library to download the latest version available. The list of related documents are provided as follows:

- OHC Documentation Library **for OFS Loan Loss Forecasting and Provisioning**
  - *OFS Loan Loss Forecasting and Provisioning Release Notes*
  - *OFS Loan Loss Forecasting and Provisioning Installation Guide*
  - *OFS Loan Loss Forecasting and Provisioning User Guide*
- OHC Documentation Library **for OFS Advanced Analytical Applications Infrastructure Application Pack**
  - OFS Advanced Analytical Applications Infrastructure (OFS AAAI) Application Pack Installation and Configuration Guide
  - OFS Analytical Applications Infrastructure User Guide

- OFS Analytical Applications Infrastructure Administration Guide
- OFS Analytical Applications Infrastructure Environment Check Utility Guide

The additional documents are as follows:

- OFSAA Licensing User Manual Release 8.1.1.1.0
- OFS Analytical Applications 8.1.1.1.0 Technology Matrix
- OFS Analytical Applications Infrastructure Security Guide
- OFS Loan Loss Forecasting and Provisioning Security Guide Release 8.1.1.1.0
- OFS Analytical Applications Infrastructure Cloning Guide
- OFS Loan Loss Forecasting and Provisioning Cloning Guide Release 8.1.x
- OFSAAI FAQ Document

# 2 Introduction to Oracle Financial Services Loan Loss Forecasting and Provisioning

International Financial Reporting Standards (IFRS) guidelines have set new requirements for the classification and measurement of financial assets and liabilities. It specifies two approaches for the measurement of assets, namely, Amortized Cost and the Fair Value Approach. The scope of Oracle Financial Services Loan Loss Forecasting and Provisioning is to focus only on the Amortized Cost Approach.

## 2.1 What is New in this Release

This section lists the new features and changes in the OFS Loan Loss Forecasting and Provisioning Application Release 8.1.1.1.0.

**Topics**:


- New Features
- Deprecated Features
- Desupported Features


### 2.1.1 New Features

OFS Loan Loss Forecasting and Provisioning bundles the following new features in version 8.1.1.1.0:

- **Credit Line Reconciliation report**
  - 12 Month ECL on Undrawn Amounts are captured in the Credit Line Reconciliation Report.
  - Enabled the collapsed and extended view in the report.
- **Subledger**
  - **Subledger Attributes**: Enhanced the existing out-of-box Subledger Attributes.
  - **Exchange Rate (Currency Conversion)** –The Subledger feature supports accounting in different currencies.
- **Subledger Reports** – Introduced the following reports:
  - **Ledger Closing Balances**- Supported with the drill-down feature for the GL account and Journals Level View.
  - **Ledger Closing Balances-** Comparison Report
  - **Journals Event View**
- **Load Run ID:** The application supports a complete load of data when there is a correction in the already loaded data. Once the **load_run_id** is set as a preference in the **setup_master** table, the processing takes place for the date corresponding to the set **load_run_id**.

### 2.1.2 Deprecated Features

There are no deprecated features in this release.

### 2.1.3 Desupported Features

There are no desupported features in this release.

## 2.2 Installing this Major Release

For detailed instructions to install this Major Release, see the OFS Loan Loss Forecasting and Provisioning Installation Guide Release 8.1.1.1.0.

# 3 Oracle Financial Services Loan Loss Forecasting and Provisioning Release 8.1.1.1.0

Oracle Financial Services Loan Loss Forecasting and Provisioning Release 8.1.1.1.0 is a separately licensed product.

**33138493** - OFS LLFP Application Release 8.1.1.1.0 includes all enhancements and bug fixes since the 8.1.1.0.0 release.

This chapter includes the following topics:


- Bugs Fixed in this Release
- Known Issues / Limitations


## 3.1 Bugs Fixed in this Release

The following bugs are fixed in this release.

**Table 2: List of Fixed Bugs in Release 8.1.1.1.0**

| Bug Number | Bug Description | Change Description |
|---|---|---|
| 32849280 | FWD PORT OF 32450643 - LLFP_81: ISSUE WITH IFRS9_ALLOWANCE_PROV_CALC_RULE | Solved the issue with the IFRS 9 Allowance Calculation Rule. |
| 32849267 | FWD PORT OF 32419133 - 12M ALLOWANCE COMPUTATION IS CALCULATED INCORRECTLY IN ECL RUN | The 12-month allowance computation is now calculated correctly in an ECL run. |
| 32847419 | FWD PORT OF 32820010 - UNABLE TO VIEW RULE ACTIVITY DETAILS FROM PROCESS MODELLER SCREEN | The rule activity details can now be viewed from the Process Modeler Screen. |
| 32847407 | FWD PORT OF 32606830 - INCORRECT FLAGGING OF N_PREV_IFRS_STAGE_SKEY IN FN_DT_LLFP_PREV_IFRS9_STAGE | This issue has been resolved by adding a join condition to pick the manually overridden approved stage value of the account. |
| 32847332 | FWD PORT OF 32585565 - PD MODEL FREQUENCY SHOULD BE ALIGNED TO THE FREQUENCY USED FOR PD MODEL. CURRENTLY THIS IS REFERRING TO THE PARAMETER USED FOR PD INTERPOLATION OF TERM STRUCTURES. | This issue has been resolved for the PD Model. |
| 32847324 | FWD PORT OF 32523312 - ISSUE IN PROCESSING V_PROD_ID IN FN_DT_LLFP_VINTAGE_MDL_PROC | This issue has been corrected by increasing the column length for the temp table that is created within the DT. |

| Bug Number | Bug Description | Change Description |
|---|---|---|
| 32847306 | FWD PORT OF 32590987 - PV CASHFLOW CALCULATION FROM ALM GENERATED CASH FLOWS IS NOT FILTERING THE CASH FLOWS FOR THE SELECTED PROCESS_ID/RESULT_SYS_ID | This issue has been resolved by adding a condition to filter the cash flows for a selected ALM process. |
| 32841786 | FWD PORT OF 32021144 - SURVIVAL MODEL - LIFETIME TO BE PICKED, AFTER EXTRAPOLATION TILL MATRURITY DATE (808 FWD PORT) | Solved the issue related to the calculation of the Survival Model. |
| 32841603 | FWD PORT OF 32226869 - MISSING N_LOAD_RUN_ID MAPPING IN T2T WHICH LOAD DATA INTO FCT_IFRS_STAGE_DETERMINATION | This issue has been solved by modifying the metadata to filter the records for the default or preferred **load_run_id** from the **setup_master** table. |
| 32936022 | ERROR -[2000088] FOUND SECURITY VULNERABILITY WHILE ACCESSING CURRENCY SCREEN IN LLFP 8.1.1 | This issue has been corrected. |

## 3.2 Known Issues or Limitations in this Release

The following is the limitation in Release 8.1.1.1.0:

- The Inbox feature for the Sub Ledger feature is not supported.

# 4 Oracle Financial Services Analytical Applications Infrastructure

See the OFS Advanced Analytical Applications Infrastructure Application Pack Release Notes for the details on the New Features, List of Bugs Fixed, and Known Issues and Limitations.

# 5 Hardware and Software Technology Matrix Details

The hardware and software combinations required for OFS AAAI 8.1.1.1.0 are available at OFS Analytical Applications Technology Matrix.

# 6 Licensing Information

For details on the third-party software tool used, see the OFSAA Licensing Information User Manual Release 8.1.1.1.0.

# OFSAA Support

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

# Send Us Your Comments

Oracle welcomes your comments and suggestions on the quality and usefulness of this publication. Your input is an important part of the information used for revision.

- Did you find any errors?
- Is the information clearly presented?
- Do you need more information? If so, where?
- Are the examples correct? Do you need more examples?
- What features did you like most about this manual?

If you find any errors or have any other suggestions for improvement, indicate the title and part number of the documentation along with the chapter/section/page number (if available) and contact the My Oracle Support.

Before sending us your comments, you might like to ensure that you have the latest version of the document wherein any of your concerns have already been addressed. You can access My Oracle Support site that has all the revised or recently released documents.