

Oracle Financial Services Asset Liability Management Application Pack Release Notes



Release 8.1.2.0.0
F85005-01
December 2021

The Oracle logo, consisting of a solid red square with the word "ORACLE" in white, uppercase, sans-serif font centered within it.

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About This Content

This guide provides information on the Oracle Financial Services Asset Liability Management Application (OFS ALM).

Audience

This guide is intended for the users of Oracle Financial Services Asset Liability Management Application (OFS ALM).

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>.

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Related Resources

See these Oracle resources:

- [Oracle Financial Services Release Notes](#)
- [Oracle Financial Services Installation and Configuration Guide](#)
- [Oracle Financial Services Asset Liability Management Analytics User Guide](#)
- [Oracle Financial Services Analytical Applications Data Model Utilities User Guide](#)
- [Oracle Financial Services Cash Flow Engine Reference Guide](#)

Conventions

The following text conventions are used in this document.

Table 1-1 Conventions

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.
<i>italic</i>	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.
monospace	Monospace type indicates commands within a paragraph, URLs, code in examples, text that appears on the screen, or text that you enter.

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Introduction to OFS ALM Application Pack

OFS ALM 8.1.2.0.0 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](#)

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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](#)

New Features in this Release

- **Non-Maturity Products Modeling**
Helps to create a model that can calculate core/volatile balance for non-maturity products portfolio; based on historical end of period balances available from these products. You can define non-maturity behavior pattern based on model outputs like how much is core, how long core will be available based on decay rate profile generated by the model. These in-built PYTHON models can help you manage, funds available from non-maturity products more precisely to enhance your profitability

For more information, see the Non-Maturity Products Modeling section in [OFS ALM User Guide](#).
- **Cash Flow Edits**
A redesigned Cash Flow Edits is available to check quality of input data and cleanse it. In addition to a fresh user interface, rules are categorized into multiple groups/sub-groups. User can select one or more group/sub-group to execute on the selected data. For a customer upgrading from prior release of ALM, both old and new Cash Flow Edits are available to maintain continuity. A fresh installation of ALM 8.1.2.0.0 will only have the new Cash Flow Edits. Overtime, all customers are expected to move to the new version.

For more information, see the Cash Flow Edits section in [OFS ALM User Guide](#).
- **Hybrid Curve IRC**
New curve types added - Custom Weighted Average, Maximum, and Minimum.
- **Discount Method to include EIR**
EIR is now included as a discount method in the Discount rule.

For more information, see the Discount Methods section in [OFS ALM User Guide](#).
- **IRRBB Fixed Margin cash flow**
Interest Rate Gap has been enhanced to include the margin cashflow post reprice of an instrument to maturity via new financial elements.

For more information, see the IRRBB section in [OFS CFE Reference Guide](#).
- **IRRBB Scalars**

Added a user interface in Calculation Elements to access Standardized Approach parameters including shock amounts by currency and prepayment/early redemption scalars.

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

- **Prepayment Rule - User Defined Tenor**

Ability to add a prepayment model to the user defined tenors in a prepayment rule is now supported.

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

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 8.1.2.0.0](#).

 **Note:**

Release v8.1.2.0.0 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 v8.1.2.0.0, then you must migrate from AIX or Solaris x86 to Linux or Solaris SPARC. See the MOS Doc ID [2700084.1](#) for details.

Bugs Fixed in this Release

The following bugs are fixed as part of the OFS ALM Application v8.1.2.0.0 release.

Table 3-1 List of Bugs Fixed in this Release

SI No	Bug ID	Component	Bug Description
1	33192680	Data Model	Joins added for columns: V_INT_RATE_TYPE_R ECV and V_INT_RATE_TYPE_P AY
2	32655765	Data Model	Precision inconsistency between STG_FX_CONTRACTS. N_SPOT_RATE and FSI_D_FX_CONTRACT S.SPOT_RATE
3	33074306	User Interface	UI Forecast Rates structured change will not allow update of minimum rate

Known Issues and Limitations in this Release

- Calculation of IRRBB Fixed Margin cash flows post reprice event for Rate Tiered instruments are not supported in this release.

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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](#)
- [Bugs Fixed in this Release](#)
- [Known Issues and Limitations](#)

New Features in this Release

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

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 8.1.2.0.0](#).



Note:

Release v8.1.2.0.0 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 v8.1.2.0.0, then you must migrate from AIX or Solaris x86 to Linux or Solaris SPARC. See the MOS Doc ID [2700084.1](#) for details.

Bugs Fixed in this Release

There are no Bugs Fixed in this release.

Known Issues and Limitations in this Release

There are no known issues and limitations in this release.

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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.

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Hardware and Software Tech Stack Details

The hardware and software combinations required for OFS AAI 8.1.2.0.0 are available at [OFS Analytical Applications Technology Matrix](#).

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Licensing Information

For details on the third party software tool used, see the [OFSAA Licensing Information User Manual Release 8.1.2.0.0](#).

Glossary

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