Oracle Financial Services
IRRBB

Release 23.03.01

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1.1 Get Help

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1.1.1 Get Help in the Applications

Use Help icons to access help in the application.

Note that not all pages have Help icons. You can also access the Oracle Help Center to find guides and videos.

Additional Resources

- Community: Use Oracle Cloud Customer Connect to get information from experts at Oracle, the Partner Community, and other users.
- Training: Take courses on Oracle Cloud from Oracle University.

1.1.2 Learn About Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program. Videos included in this guide are provided as a media alternative for text-based topics also available in this guide.

1.1.3 Get Support

You can get support at My Oracle Support.

For accessible support, visit Oracle Accessibility Learning and Support.

1.1.4 Get Training

Increase your knowledge of Oracle Cloud by taking courses at Oracle University.

1.1.5 Join Our Community

Use Cloud Customer Connect to get information from industry experts at Oracle and in the Partner Community. You can join forums to connect with other customers, post questions, and watch events.

1.1.6 Share Your Feedback

We welcome your feedback about Oracle Applications User Assistance. If you need clarification, find an error, or just want to tell us what you found helpful, we did like to hear from you.

You can email your feedback to My Oracle Support.

Thanks for helping us improve our User Assistance!

1.1.7 Before You Begin

Refer to following Documents:

• See What's New

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IRRBB Standardized Approach

This module allows you to view, add, or delete currencies (or related shocks and parameters) to the Standardized Approach shocks table or to the IRRBB Standardized Approach Prepayment/Early Redemption scenario scalars.

The IRRBB Standardized Approach UI allosws you to view, edit, and delete currencies, shocks, or other parameters currently stored in the IRRBB Standardized Approach shocks table FSI_IRC_STDAPRCH_SHOCKS as well as the Standardized Approach Prepayment/Early Redemption scalars table FSI_IRC_STDAPRCH_CPRER. This UI allows you to to add, edit, or remove a currency along with its required parameters used in the Standardized Approach.

Allow Forecast Rates rules that are enabled for IRRBB forecasting to flag, highlight or otherwise signify that an IRC's currency is or is not presently defined in the above Standardized Approach table if the scenario is defined as a Standardized Approach shock.
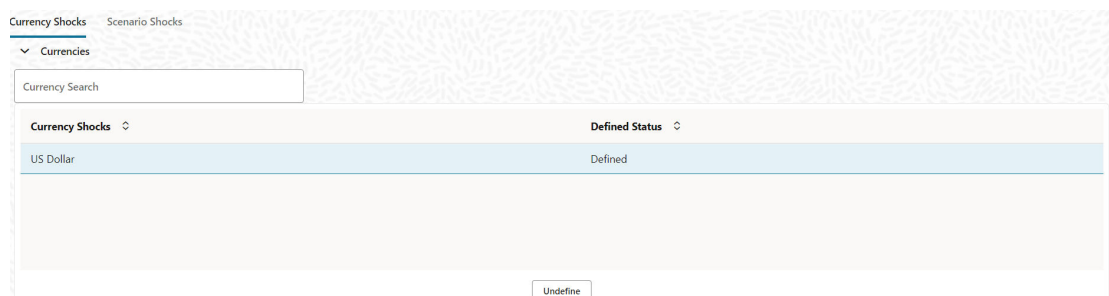
2.1 Currency Shocks

The Standardized Approach specifies that yield curves of specific currencies must be shocked in differing manners. There are 14 predefined currencies, however it is expected that these default values may be modified or that new currencies may be added/removed at the client's discretion.

Here, you can search, sort, and filter a Currency. "Defined Status" can only sort capability.

This section is divided into two blocks:

- The top block shows the list of available currenies.
- The bottom block allows you to View/Edit The Standardized Approach settings for this currency.

Figure 2-1   Currency Shocks

The top block lists all active, defined currencies as defined in Rate Management (FSI_CURRENCIES).

The status of Currency Shock is also displayed as Defined or Undefined. If the Currency details are matches to the IRRBB Standardized Approach table

(FSI_IRC_STDAPRCH_SHOCKS), then the status of currency is "Defined" . Else, the status of currency is "Undefined".

When you click Undefine button, a confirmation message is displayed: "The active currency will be permanently removed from IRRBB Standardized Approach Shocks. Continue?". Once you confirm, the active currency is deleted from the standardized Approach table FSI_IRC_STDAPRCH_SHOCKS and its status becomes "Undefined".

2.1.1 Editing of Currency Shocks

You can edit only one Currency Shock at a time.

1. Select a Currency Shock. The bottom block will display the details of the selected Currency Shock.

2. Edit the details of Active Currency Shock.

Figure 2-2   Editing of Currency Shocks

3. Click **Apply**.

The **Restore To Default** button will restore the currency to the original Basel Committee definition.

2.2 Scenario Shocks

The Scenario Shocks window allows you to view and edit the Standardized Approach prepayment and deposit early redemption scalars as stored in table FSI_IRC_STDAPRCH_CPRER. These values are Standardized Approach scenario dependent and not dependent on currency. The Conditional Prepayment Rate column holds a scaling value for prepayments for each Standardized Approach scenario. The Term Deposit Redemption Rate or early redemption holds a scaling value for Term Deposit Redemption for each Standardized Approach scenario.

2.2.1 Editing of Scenario Shocks

To edit a Scenario Shock, follow these steps.

1. Select Conditional Prepayment Rate field.

2. Edit the Conditional Prepayment Rate value.

Figure 2-3   Editing of Scenario Shocks

For Scenario Shocks, the input Conditional Prepayment Rate limit for is between 0 to 999.999999.

3. Edit the Term Deposit Redemption Rate value.
   For Scenario Shocks, the input limit for Term Deposit Redemption Rate is between 0 to 999.999999.

4. Click **Apply**.