Oracle Financial Services Asset Liability Management Application Pack
Readme

Release 8.1.2.2.0

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Oracle Financial Services Asset Liability Management Application Pack Readme, Release 8.1.2.2.0

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Oracle Financial Services Asset Liability Management (OFS ALM) Application Pack v8.1.2.0.0 Maintenance Level Release #1(8.1.2.2.0)

OFS Financial Services Asset Liability Management (OFS ALM) Application Pack is a separately licensed product.

Description

ID 34804698 - OFS ALM 8.1.2.0.0 MAINTENANCE LEVEL RELEASE #1 (8.1.2.2.0).

Pre-installation Requirements

The minimum patch set level must be OFS ALM Application Pack v8.1.2.0.0.

Installing this Release

For detailed instructions on installing this Maintenance Level Release, see OFS ALM Installation Guide 8.1.2.2.0. AAI 8.1.2.2.0 automatically installed with ALM 8.1.2.2.0.

Oracle Financial Services Asset Liability Management

This section includes the new enhancements, a list of fixed bugs, Known Issues, and Limitations of OFS ALM in this release.

New Features

The following enhancements 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 8.1.2.0.0:

- Stratification Support for Partial Aggregation: Stratification Engine now supports Partial Aggregation. If Customers want to aggregate the accounts falling only under Tier criteria but want to move left over accounts as is from source to destination table without aggregation, they can do the same. Also, a new check-box (Apply Column Mapping for Non Aggregated Accounts) is introduced to choose to apply column mapping given in the Aggregation tab or not.

- Non-Maturity Model: User selects a projection period over which current balance will be decaying and eventually become zero. Sometime, at the end of projection period there is some left over balance, calculations are enhanced to account for this left over balance as well, while calculating instrument's weighted average life.

List of Bugs Fixed in this Release

The following bugs are fixed in this release.

Table 1-1   Bugs Fixed

Sl No.	Component	Bug	Description
1	DATA_MODEL	34873907	UPDATE T2T_INVESTMENTS TO MAP V_CUSIP_NUMBER TO CUSIP_NUMBER ON FSI_D_INVESTMENTS
2	INT_OPS	34726980	CHANGES OF APP_ID NAME FROM ALM TO OFS_ALM IN SCRIPT FILES.

The following Forward Port bugs are fixed in this release

Table 1-2   Forward Port bugs fixed

Sl No.	Component	Bug	Description
1	UI	34891412	FORWARD PORT BUG FOR ENH 34845487 - NEED TO ENTER NEGATIVE VALUES IN RATE TIERS SCREEN OF RATE DEPENDENCY PATTERN
2	UI	34846803	FORWARD PORT FOR BUG 33273478 - ALM PREPAYMENT UI RESTRICTS TOTAL PREPAYMENT PERCENTAGE TO 100
3	UI	34828267	FORWARD PORT FOR BUG 33557806 - STANDARDIZED APPROACH RATES INCORRECT DISPLAY AND OUTPUT
4	UI	34824474	FORWARD PORT FOR BUG 34748172 - RESPONSE ERROR IN LOADINITTREELHSDATA ON VARIOUS ALM SCREENS

Table 1-2   (Cont.) Forward Port bugs fixed

Sl No.	Component	Bug	Description
5	UI	34824455	FORWARD PORT FOR BUG 34796029 - "INVALID KEY" SHOWING UNDER CALCULATION ELEMENTS SCREEN UNDER REPRICING GAP
6	UI	34824271	FORWARD PORT FOR BUG 34040847 - ALM 8.1.1 PROCESS TUNING SCREEN OPENS AS BLANK
7	UI	34824251	FORWARD PORT FOR BUG 34713095 - STANDARD APPROACH SHOCK FORMULA CONSTANTS ALWAYS THE SAME(=4) NO MATTER THE VALUE FROM FSI_IRC_STDAPRCH _SHOCKS
8	UI	34823875	FORWARD PORT FOR BUG 33521949 - UI MATURITY MIX - INCORRECT DATE BUCKETS DISPLAYED AFTER VIEW/EDIT
9	UI	34822233	FORWARD PORT FOR BUG 33513328 - PRICING MARGIN UPDATE FAILS IF USER DOES NOT DEFINE ALL BUCKETS
10	UI	34819660	FORWARD PORT FOR BUG 33509374 - COPYING LARGE PREPAYMENT CAUSING MISSING DATA IN FSI_M_PPMT_RR_T ENOR
11	UI	34819623	FORWARD PORT FOR BUG 33669126 - ALM 8.0.7.4 UI ISSUE ON CONDITIONAL ASSUMPTIONS FOR PREPAYMENT INTERFACE

Table 1-2   (Cont.) Forward Port bugs fixed

Sl No.	Component	Bug	Description
12	UI	34819598	FORWARD PORT FOR BUG 34013033 - EDITED DISCOUNT METHOD NOT SHOWING CORRECT PRODUCT HIERARCHY FOLDER
13	UI	34819181	FORWARD PORT FOR BUG 34597757 - 100.00000000000007 - CANNOT SUM UP TO 100 IN BEHAVIOR PATTERNS
14	CALCENG	34810064	FORWARD PORT BUG OF BUG 33460039 - ALM DEVOLVEMENT AND RECOVERY ISSUES IN CALCULATION OF FE100 AND FE60
15	CALCENG	34809847	FORWARD PORT OF BUG 33503642 - ALM 8074: UNABLE TO APPLY FACTOR FOR PREPAYMENT (FE180) IN SCENARIOS 2 TO 7 WHEN GENERATING CASHFLOW RESULT
16	CALCENG	34799145	FORWARD PORT BUG 33977236 - SLOW ALM PROCESS WITH MANY REPRICE EVENTS & 20 SCENARIOS GETS SIGNAL 9
17	CALCENG	34771782	FORWARD PORT 33739454 - ALM 8.0.5: CONDITIONAL ASSUMPTION NOT WORKING IN PREYPAYMENT RULE
18	CALCENG	34771725	FORWARD PORT FOR BUG 33252477 - ABNORMAL RESULT IN ALM PROCESS (FE210 NOT BALANCE)

Table 1-2   (Cont.) Forward Port bugs fixed

Sl No.	Component	Bug	Description
19	CALCENG	34771710	FORWARD PORT BUG 33448847 - ENGINE INCORRECTLY REFERS TO AS_OF_DATE INSTEAD OF LAST PREPAYMENT DATE IN COMPUTATION OF PREPAYMENT DATES
20	CALCENG	34771655	FORWARD PORT FOR BUG 33381000 - POST UPGRADE TO ALM 8.0.7.4 FE100 CALCULATION IS INCORRECT
21	CALCENG	34771636	FORWARD PORT FOR BUG 33503996 - INCORRECT RESULTS WHEN DEFINING BEHAVIOR PATTERN (BP) AT NODE LEVEL
22	CALCENG	34771620	FORWARD PORT FOR BUG 33471109- PREPAYMENT ONLY OUTPUT TO 1ST BUCKET WITH REPEAT >1 IN USER DEFINED REDEMPTION TENORS
23	CALCENG	34656843	FORWARD PORT FOR BUG 34567094 - FE180 NOT PROPERLY CALCULATED WHEN NEXT_PAYMENT_DATE IS EQUAL TO THE PREPAYMENT DATE
24	CALCENG	34499284	FORWARD PORT FOR BUG 34446439 - USING A CUSTOM PRODUCT DIMENSION, ALM UNABLE TO POPULATE BUCKET_000 FOR NON-RATE SENSITIVE CATEGORY

Table 1-2   (Cont.) Forward Port bugs fixed

Sl No.	Component	Bug	Description
25	CALCENG	34231962	FORWARD PORT FOR BUG 34086451 - ALM STATIC PROCESS-MK VALUE CALC INCREASE RUN TIME SIGNIFICANTLY WITH DISCOUNT IRC NEGATIVE VALUES
26	CALCENG	33892967	FORWARD PORT FOR BUG 33854072 - THE RESULT OF FE 430/672 IS NOT CORRECT FOR A FIXED RATE TERM DEPOST WITH PREPAYMENT RULE
27	CALCENG	33854981	FORWARD PORT FOR BUG 33748070 - INCORRECT COMPUTATION OF FE 430 / 672 FOR BEHAVIOR PATTERN CASE
28	CALCENG	33658950	FORWARD PORT FOR BUG 33652332 - FIRST PREPAYMENT IS TOO SMALL WHEN USING USER DEFINED REDEMPTION TENORS
29	PLSQL Scripts	33945422	FORWARD PORT FOR BUG 33918509- DIM_RUN_SQUENCE DOES NOT TAKE INTO ACCOUNT THE MAX N_RUN_SKEY VALUE FROM THE ALM PROCESSES
30	Data Model	34968557	FORWARD PORT FOR BUG 34936929 - REQUEST CHANGE TO T2T_BORROWINGS FOR MATURITY_DATE

Known Issues or Limitations in this Release

If you are installing OFS PCD Release 812 on the same Infodom (in an integrated environment) where OFS ALM, OFS FTP, and OFS BSP are installed, then the following order of installation is mandated:

- OFS PCD
- OFS ALM
- OFS FTP
- OFS BSP

If you have already installed OFS PCD and planning to install the remaining applications, then you must apply the OFS PCD one-off patch 34985659 (ETA: 27 January 2023).

Oracle Financial Services Asset Liability Management Analytics

This section includes the new enhancements, a list of fixed bugs, Known Issues, and Limitations of OFS ALMBI in this release.

New Features in this Release

There are no new features in this release.

Bugs Fixed in this Release

There are no bugs fixed in this release.

Known Issues/Limitations in this Release

There are no Known Issues and Limitations in this release.

Oracle Financial Services Analytical Applications Infrastructure

See the Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack Readme, for details on the new features, list of bugs fixed, Known Issues, and Limitations.