Oracle® Financial Services Funds Transfer Pricing
Release Notes

Release 8.1.2.2.0

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Oracle Financial Services Funds Transfer Pricing Release Notes, Release 8.1.2.2.0

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About this Guide

This section provides supporting information for Oracle Financial Service Funds Transfer Pricing Pack (OFS FTP Pack) Release Notes.

Topics:

- Purpose of this Document
- Intended Audience
- Access to Oracle Support
- Related Information Sources
- Additional Documents to Read

1.1 Purpose of this Document

This document contains release information of Oracle Financial Service Funds Transfer Pricing Pack (OFS FTP), Release 8.1.2.2.0.

1.2 Intended Audience

This document is intended for users of OFS FTP Application, Release 8.1.2.2.0.

1.3 Access to Oracle Support

Oracle customers have access to electronic support through My Oracle Support. For more information, visit My Oracle Support or visit Oracle Accessibility Learning and Support if you are hearing impaired.

1.4 Related Information Sources

We strive to keep this and all other related documents updated regularly; visit the OHC Documentation Library to download the latest version available there. The list of related documents is provided here.

- OFS Funds Transfer Pricing Pack Installation and Configuration Guide Release 8.1.2.2.0
- OFS Funds Transfer Pricing User Guide Release 8.1.2.2.0
- OFS Funds Transfer Pricing Security Guide Release 8.1.x
- OFS Funds Transfer Pricing Cloning Reference Guide Release 8.1.x

1.5 Additional Documents to Read

Oracle Financial Services Funds Transfer Pricing Pack (OFS FTP Pack) is built on the Oracle Financial Services Advanced Analytical Applications Infrastructure (OFS AAI).

See the following OFS AAI documents as no separate documents are required at the pack or application level for Oracle Financial Services Funds Transfer Pricing Pack (OFS FTP Pack).

The following OFS AAI documents are available at the OHC Documentation Library:

- OFS Analytical Applications Infrastructure Installation Guide Release 8.1.2.0.0

- OFS Analytical Applications Infrastructure User Guide Release 8.1.2.0.0

- OFS Analytical Applications Infrastructure Environment Check Utility Guide Release 8.1.x

- OFS Analytical Applications Infrastructure Application Pack Administration and Configuration Guide Release 8.1.x

- OFS AAAI Application Security Guide Release 8.1.x

- OFS Analytical Applications Infrastructure Cloning Guide Release 8.1.x

- OFSAA Licensing User Manual, Release 8.1.2.0.0

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

- OFS Analytical Applications 8.1.2.0.0 Technology Matrix

- OFS Data Model Utilities Guide

- OFS Cash Flow Engine Reference Guide

- OFS Asset Liability Management User Guide

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Introduction to OFS Funds Transfer Pricing Pack

In today's turbulent markets, financial institutions require a better understanding of their risk-return, while strengthening competitive advantage, and enhancing long-term customer value. Oracle Financial Services Analytical Applications (OFSAA) enables financial institutions to measure and meet the risk-adjusted performance objectives, cultivate a risk management culture through transparency, lower the costs of compliance and regulation, and improve insight into customer behavior.

OFSAA uses industry-leading analytical methods, shared data models, and applications architecture to enable integrated risk management, performance management, customer insight, and compliance management. OFSAA actively incorporates risk into decision making, enables to achieve a consistent view of performance, promotes a transparent risk management culture, and provides pervasive intelligence.

OFSAA delivers a comprehensive, integrated suite of financial services analytical applications for both banking and insurance domains.

Oracle Financial Services Funds Transfer Pricing (OFS FTP Pack) pack includes the following applications:

- **Oracle Financial Services Analytical Applications Infrastructure**: Provides the pre-requisite foundation services required to run all OFSAA applications including user and security management, object administration, and other foundational level services.

- **Oracle Financial Services Funds Transfer Pricing**: Enables banks to apply various transfer pricing methods on products to calculate the funds transfer price. It calculates transfer prices across all product types varying in terms of characteristics like fixed-rate or floating rate instruments, bullet or amortizing, or fixed tenor or perpetual instruments. Besides it also supports the calculation of transfer price at both the account level and ledger level including migration of charge or credit to the management ledger and posting of funding offsets to the funding center.

See the subsequent chapters to know more about this release.

> ✏ **Note:**
>
> Release v8.1.2.0.0 of OFS FTP Application Pack is not certified for AIX and Solaris x86Operating Systems. If you are currently running OFSAA v8.0.x on AIX or Solaris x86 Operating Systems, then you must migrate from AIX or Solaris x86 to Linux or Solaris Spark. See the MOS Doc ID 2700084.1 for details.

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Oracle Financial Services Funds Transfer Pricing

This chapter describes the new features, bugs addressed, and known issues in this release of the OFS Funds Transfer Pricing application.

Topics:

- New Features in this 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 more information on the usage of these features, see the OFS Funds Transfer Pricing User Guide Release 8.1.2.2.0.

1. **Support for IBOR Transition**: IBOR Transition is now supported to pick the compounded index for the last Payment Date, As-of-Date and do the calculate the reference period's compounded rate.

2. **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.

3. **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.

3.2 Bugs Fixed in this Release

The following bugs are fixed as part of the OFS Funds Transfer Pricing Application v8.1.2.2.0 Maitenance Release.

Table 3-1   List of Bugs Fixed for OFS Funds Transfer Pricing Application

Sl. No.	Bug ID	Bug Description
1	34894695	FP- CASH FLOW EDIT IS NOT GETTING EXECUTED AFTER APPLYING AAI JAN CPU PATCH (33794583)

Table 3-1 (Cont.) List of Bugs Fixed for OFS Funds Transfer Pricing Application

Sl. No.	Bug ID	Bug Description
2	34894698	FP- PLACEHOLDER BUG FOR WEBSERVICES LIBRARIES UPGRADE FOR FTP-8.1.2 (33887846)
3	34894714	FP- DATA SLICE EDIT SCREEN IS BLANK FOR FTP PROCESS TUNING OPTIONS (33596842)
4	34894722	FP- RATE PROPAGATION SAVE BUTTON MISSING WITH ERROR 'JSONARRAY[2] NOT FOUND' (34058241)
5	34894738	FP-BEHAVIOR PATTERN REPLICATING PORTFOLIO CANNOT BE VIEWED OR EDITED AFTER CREATION (34324427)
6	34894747	FP- FTP 8.1.2: CASH FLOW DISCOUNTING METHODS RADIOBOX DOES NOT APPEAR WHEN DEFINING TP RULE, BUT ONLY AFTER EDITING (34374250)
7	34894756	FP-FW PORT FTP RATE CARD FLOATING RATE FIX TO 812 (34419072)
8	34894763	FP-BREAK IDENTIFICATION PROCESS SCREEN FAILS TO RENDER IN THE UI (34549863)
9	34894771	FP- UI OBJECT MIGRATION FAILS WITH MIGRATION API IS NOT AVAILABLE FOR OBJECTTYPE...200 WHEN EXPORTING ALL FTP PROCESSES(34446059)
10	34894785	FP- FWD PORT: TP RULE OBJECT MIGRATION INCORRECT IRC FSI_MASTER_DEPENDENCY_ DETAILS AFTER IMPORT (34552591)
11	34894798	FP- SCREEN NOT SCROLLING HORIZONTALLY TO EDIT THE CURVES WHILE CREATING HYBRID CURVE IN RATES IN FTP 812(34746147)
12	34804001	FP - 34764542 - FTP PROCESS INCLUDES UPDATE ON ACCUM_CHG_CREDIT_TRATE WHEN OPTION NOT SELECTED

Table 3-1   (Cont.) List of Bugs Fixed for OFS Funds Transfer Pricing Application

Sl. No.	Bug ID	Bug Description
13	34818709	FP-34444830 - TRANSFER RATE AND LIQUIDITY PREMIUM WAS NOT GOT CALCULATED TOGETHER AFTER PATCHING FTP PATCH 34185140 (8.0.7.4.23)
14	34762999	FW-LIQUIDITY_PREM_CHARGE_CREDIT CALCULATED INCORRECTLY ALL AS 0 IN FTP PROCESS
15	34693773	FP - 34559819 - WEIGHTED AVERAGE PERPETUAL MUST ALLOW NEGATIVE CUR BOOK/CUR PAR BAL AS WELL
16	34814866	FP-34185140 - FTP PROCESS CALLED AS WEBSERVICE VIA PCD MODULE INTEGRATION DOES NOT CALCULATE TRANSFER RATE
17	34598728	FP BUG 32453920 - FTP PROCESS WITH BREAKAGE CHARGES DOES NOT POPULATE BREAK_FUNDING_AMT_CHG
18	34762975	FW- FTP PROCESS STATUS MISSING FROM SUMMARY SCREEN AND ORA-01427 IN FTPAPP.LOG
19	34159000	FW (8.1.2)- OFSAA 8.0.7: PRODUCT NOT GETTING SELECTED IN TP PROCESS DUE TO SPECIAL CHARACTER "," (COMMA)

3.3 Known Issues and Limitations in this Release

If you are installing OFS PCD Release 8.1.2.0.0 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 8.1.2.0.1 (Patch ID: 34985659).

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Oracle Financial Services Analytical Applications Infrastructure

See the Oracle Financial Services Advanced Analytical Applications Infrastructure Application Pack Readme 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 AAAI 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.