Financial Services Liquidity Risk Solution (OFS LRS) Application Pack v8.1.2.0.0 Maintenance Level Release (8.1.2.9.0)

Description

ID **37919775**: OFS LRS Application Pack v8.1.2.0.0 Maintenance Level Release (8.1.2.9.0).

This Maintenance Level (ML) Release of OFS LRS includes enhancements and bug fixes since the 8.1.2.0.0 Major Release.

How to Install this Release

See OFS LRS Installation Guide 8.1.2.9.0 on OHC Documentation Library, for detailed instructions on installing this Maintenance Level release.

Applies To

This release has changes for the below SKUs:

- Oracle Financial Services Liquidity Risk Measurement and Management (OFS LRMM)
- Oracle Financial Services Liquidity Risk Regulatory Calculations for European Banking Authority (OFS LRRCEBA)

Oracle Financial Services Liquidity Risk Measurement and Management

See OFS Liquidity Risk Measurement and Management (OFS LRMM) User Guide, Release 8.1.2.9.0, on OHC Documentation Library, for details.

New Features

The following are the features of the respected SKU, which are delivered as part of the 8.1.2.9.0 release:

- EBA:
  - Security Financing Transaction netting logic updated to align with regulatory requirements of PRA.
  - Collateral Swaps Upgrade and downgrade logic created for PRA110 reporting.
  - Downgrade triggers for Notch 3 - 8 downgrade rating triggers created for PRA.
  - Posted initial margin amount split between HQLA and Non HQLA to align with PRA regulatory requirement.
- Common
  - JspreadSheet version change.

Known Issues/Limitations

NA