

Oracle Financial Services Capital Adequacy Application Pack v8.1.1.0.0 Maintenance Level Release #1(8.1.1.1.0)

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Description

ID 33092658: OFS CAP 8.1.1.0.0 MAINTENANCE LEVEL RELEASE #1 (8.1.1.1.0)

Pre-installation Requirements

The minimum patch set level must be OFS CAP Application Pack v8.1.1.0.0.

Installing this Release

For detailed instructions on installing this Maintenance Level Release, see OFS CAP Installation Guide 8.1.1.1.0.

New Features

In the OFS Basel Regulatory Capital Release 8.1.1.1.0, we adhere to the latest guidelines for Basel III Compliance for Saudi Arabia. This release includes the following changes:

- Changes to the Process Modeling Framework for US Regulatory Compliance for Basel III.
- Changes to the EU for calculating the percentage of contribution by each entity within a consolidation to calculate group solvency.

Saudi Arabia Jurisdiction (SAMA)

The solution is now compliant with the Basel III Compliance for Saudi Arabia in conjunction with the latest guidelines available for the same. The key functionalities addressed in this release are the following:

- Credit Risk
 - Standardized Approach
- Counterparty Credit Risk
 - Standardized Approach
- Operational Risk
 - Basic Indicator Approach

- Standardized Approach
- o Alternative Standardized Approach
- Capital Structure and Buffers
- Large Exposures Framework
- Leverage Ratio

US Jurisdiction (FRB)

The US Jurisdictional Compliance for Basel III is now updated with the technical changes to comply with the Process Modeling Framework.

European Union Jurisdiction (EBA)

The percentage contribution by each entity within a consolidated Run across different granularity of calculation like RWA, Capital line Items, and Capital Buffers are available for each entity. This is useful for Group Solvency-Related Reporting.

List of Bugs Fixed in this Release

No bugs were fixed in this release.