Oracle Financial Services Capital Adequacy Pack (OFSCAP) Application Pack Release 8.1.2.7.0 One-off Patch Release #6 (8.1.2.7.6)

Description

Patch ID **39366753**- OFS CAP APPLICATION PACK 8.1.2.7.0 ONE-OFF PATCH RELEASE - 8.1.2.7.6

Prerequisites

The minimum patch set level must be:

- OFS CAP Application Pack v8.1.2.7.5.
- OFS AAI Release 8.1.2.5.0 and below AAI patches:
  - 37488917 DTS FAILING IN LRS8127/LRS81261 ENVIRONMENTS WITH AAI8125 INSTALLED
  - 37848238 DERIVED ENTITIES ARE FAILING TO RESAVE
  - 37622408 STANDARD UPGRADE OF LIBRARIES FOR COMMON USAGE IN OFSAA FROM V81X -APR-2025

Pre-installation Requirements

- Add/Modify columns mentioned in the below documents into your datamodel. For any changes to existing columns, use the type "modification" and refer to the "remarks" column for further details.

  - Datamodel.xlsx

How to Install this Release

To install the one-off patch, follow these steps:

1. Log in to My Oracle Support, and search for **39366753** under the **Patches & Updates** tab.
2. Download the **`39366753_GENERIC.zip`** archive file and copy it to your OFSAA server in Binary mode.
3. Extract the contents of the patch archive file using the command:
   `unzip -a <name of the file to be extracted>`
   For example: **`unzip -a 39366753_GENERIC.zip`**

NOTE	The -a option is mandatory to unzip the patch.

   If you notice the error message: unzip: not found [No such file or directory] before the package is installed, contact your UNIX administrator.
4. Navigate to the following directory: **`./appsLibConfig/conf`**

5. Update **params.conf** file with appropriate values for UPLOAD_MODEL=0
6. Provide RWX(755) permissions to the shell script: **./OFS_BASEL<app>/bin/setup.sh**
7. Stop all the OFSAAI services and web services.
8. Execute the setup.sh script.
9. Check the log **OFS_BASEL<app>_installation.log** file in the **./OFS_BASEL<app>/logs** directory to ensure that the patch is applied successfully.
10. Delete the existing EAR/WAR file available in the **$FIC_HOME/ficweb** folder.
11. Generate the application EAR/WAR file and re-deploy the application onto your configured web application server.
12. Restart all the OFSAAI services and web services.

Post installation steps

a) The placeholders INFODOM, USER and ETL Source for following integration T2T scripts are to be replaced and deployed in config schema:

- DM_T2T_FRAMM_FSI_CAP_SUB_EXPOSURES.sql
- DM_T2T_FRAMM_FSI_CAP_SUB_EXPOSURES_PARTIAL_RATED.sql
- DM_T2T_FRCAS_FSI_CAP_BANKING_EXPOSURES_PARTIAL_RATED.sql
- DM_T2T_FSI_CAP_ACCT_ASSET_CLASS_FCT_REG_CAP_ASSET_CLASS_PARTIAL_RATED.sql

What's New in this Release?

This release improves the accuracy and consistency of Basel credit-risk reporting, particularly for partially rated accounts, capital market exposures, and off-balance-sheet items.

- Improved handling of partially rated accounts across key reports, ensuring ratings and related exposures are classified more accurately.
- Enhanced the reporting of Unhedged Foreign Currency Exposures and claims on NBFCs, with corrected rating and risk-weight treatment.
- Corrected data processing for analytics reporting runs so exposure, netting-pool, and sub-exposure information is linked to the appropriate reporting run.
- Improved CR NMR off-balance-sheet reporting by correcting how exposure amounts and credit-risk mitigants are calculated.
- Updated Capital Market Exposure treatment for partially rated accounts and corrected risk-weight calculations to prevent unintended averaging.
- Improved maturity-mismatch calculations by using the relevant contractual day-count convention, resulting in more accurate residual-maturity values.
- Updated materialized-view reporting to correctly exclude Capital Market Exposure records from sections where they are not applicable.

- Completed updates for missing partially rated reporting cells across several exposure categories, including banks, corporates, public-sector entities, primary dealers, NBFCs, and certain unrated claims.

Overall, these updates strengthen the accuracy, consistency, and completeness of regulatory capital and credit-risk reporting.

Bugs/ Enhancements part of this Release

This release includes the following bug fixes and enhancements:

Issue Identifier	Details
39097416 – Missing handling of partial rating and exposure in T2T and MVIEW reports	Improved the treatment of partially rated accounts in T2T and materialized-view reporting. Rating information is now carried through consistently, supporting more accurate exposure classification and reporting.
39274297 – OAS and MVIEW issues with “CR on BS Excl”	Corrected CR on BS Excl reporting for Unhedged Foreign Currency Exposures and NBFC claims. Updates improve rating-based classification, risk-weight assignment for short-term unrated exposures, and consistency in identifying unrated exposures.
38608647 – Basel Analytics reporting run: FNSC data population referring to reporting run SKEY	Updated Basel Analytics processing so non-securitised exposures, netting pools, and sub-exposures are linked to the correct processing run, improving reporting-run data accuracy.
39446441 – Incorrect exposure and mitigant values in CR NMR off-balance sheet after mitigant testing	Corrected CR NMR off-balance-sheet calculations for exposure amounts and adjusted credit-risk-mitigation values, ensuring the reported values reflect the appropriate underlying measures.
39504757 – Incorrect Unhedged Foreign Currency Exposure in CR NMR off-sheet	Revised the Unhedged Foreign Currency Exposure logic in CR NMR off-sheet reporting to improve the accuracy of reported exposure values.

Issue Identifier	Details
39540492 – Missing T2T mapping for F_CAPITAL_MARKET_EXPOSURE for partially rated cases	Added Capital Market Exposure information to the processing flow for partially rated accounts, ensuring the required regulatory treatment is applied.
Enhancement 39574277 – Incorrect risk-weight calculation caused by averaging for Capital Market Exposure	Corrected the Capital Market Exposure risk-weight calculation by removing filters that could result in inappropriate averaging of risk weights.
38800394 – Different residual-maturity formulas for exposure and mitigant in maturity-mismatch scenarios	Improved residual-maturity calculations for maturity-mismatch scenarios by incorporating the relevant contractual day-count convention.
39694936 – F_CAPITAL_MARKET_EXPOSURE column unavailable in materialized view DERCA354	Updated materialized-view processing to exclude Capital Market Exposure records from report sections where they are not applicable, including selected bank, corporate, NBFC, primary dealer, and public-sector entity exposures.
39707740 – Missing partial-rating changes	Completed partial-rating enhancements for previously missing reporting cells across banks, corporates, public-sector entities, primary dealers, NBFCs, capital-market exposures, and selected unrated claims.