



Oracle Financial Services Capital Adequacy Application Pack 8.1.2.0.0 Maintenance Level Release #8 (8.1.2.11.0)

Description

Patch ID 39641252 - OFS CAP 8.1.2.0.0 MAINTENANCE LEVEL RELEASE #8 (8.1.2.11.0)

Pre-installation Requirements

The minimum patch set level must be OFS CAP Application Pack version 8.1.2.0.0.

Installing this Release

For detailed instructions on installing this Maintenance Level Release, see [OFS CAP Installation Guide 8.1.2.11.0](#).

New Features

In the OFS Basel Regulatory Capital Release 8.1.2.11.0, we are catering to some of the enhancements in the data flow across all jurisdictions.

USA Jurisdiction (FED)

As part of this release, the solution had enhancements to the single counterparty credit limits, in terms of changes to the Securities financing transactions and treatment for trading book exposures with respect to offsetting. Details of this are also mentioned in the common functionality section.

Canada Jurisdiction (OSFI)

As part of this release, the solution had enhancements to the large exposure calculation, in terms of changes to the Securities financing transactions and treatment for trading book exposures. Details of this are also mentioned in the common functionality section.

BIS Jurisdiction (BIS)

As part of this release, the solution had enhancements to the different treatment associated with trading book exposures and Securities Financing transactions which were earlier incorporated in the USA and CANADA jurisdictional update, along with the current release update for these functionalities.

Common Functionality Impacting Across Jurisdictions

As part of this release, there have been newer functionalities introduced to cater across jurisdictions. Key features are as below:

- Enhancements for the Securities Financing Transactions
 - The solution was updated for SFT to handle both netting and non-netting scenarios, across the different types of mitigants/ placed collateral associated with the SFT transactions where it could be 1 or more than 1 collateral associated with the SFT exposure.
- Enhancements for the Trading Book Exposures
 - The solution was updated for the different trading book exposures in terms of offsetting and position conversion calculations.