



# Oracle Financial Services Capital Adequacy Pack (OFSCAP) Application Pack Maintenance Level Release #6(8.1.2.8.0)

## Description

Patch ID **38114582** - OFS CAP 8.1.2.0.0 MAINTENANCE LEVEL RELEASE #6 (8.1.2.8.0)

## 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 8.1.2.8.0](#).

## New Features

In the OFS Basel Regulatory Capital Release 8.1.2.8.0, 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 compliance of the calculations, for the reporting requirements, with respect to the Combined US Operations. This also had changes to consider the portfolio specific calculations which can cater to the Combined US Operations. There were also technical enhancements to handle the different time stamp of data load for the same MIS Date.

Additional enhancement was done to handle the treatment of exposures as Sovereign Asset class with 0% Risk weight based on the Stake of US Government Indicator.

### 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 Sold Credit Protection Calculations.
- Regulatory Definition Option to consider either Regulatory Capital calculated by the system, or provided as a download by the customer.
- Enhancements to ensure that mitigant is considered ineligible when it is issued by any other entity part of the same organization structure.

- Credit Line and Undrawn Exposure calculation Related Functionality
  - Enhancements to consider only committed facility for the undrawn exposure treatment.
  - Enhancements to consider the mitigants associated with the facilities. This is also handled using the regulatory definition option to consider either mitigants at facilities and account level or only at account level.
- Large Exposure Related Functionality
  - Exemption of All Exposures with 0% Risk Weight.
  - Exemption of Intraday Exposures.
  - Exposure Amount to be treated as 0 for specific Central Counterparty exposures.
- Enhancements to consider the different residual maturity buckets for the Supervisory haircut related to volatility. This also handled the haircut assignment for ineligible SFT mitigants. This was part of the Post Crisis Reforms runs.
- Technical enhancements to populate DIM\_EXPOSURE directly instead of expecting user to populate STG\_EXPOSURE\_MASTER, similar to DIM\_ACCOUNT.
- Technical enhancements for certain data capture like Provision Amount, Data Origin, Notional Principal, Fair value, Value Date etc, and also Null handling for all reclassified values.