



Cortell Australia Pty Ltd

CoreBIS

Testing Verification

30/09/2022



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## Revision History

Date	Version	Description	Author
22/09/2022	0.1	Create Document	Rodrigo Alvarez
30/09/2022	1.0	Review document	Karl Blackler

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# 1. Summary

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This document identifies what testing has occurred on each change in this Month's CoreBIS release.

## 2. Code Updates

### 2.1 CU156: File Formatter - Measure accept dates as numbers

**Code Update:** When a user sets up a measure using the File Formatter, CoreBUILD can convert a date string (e.g. 2022-09-19 or 19/09/2022) to a serial number.

**Test Goal:** Validate the outcome in a text file with dates as measures.

**Test Method:** Create a sample file with dates as measure values.

```

Base_Text_Test.csv - Notepad
File Edit Format View Help
Reporting_Period|BASE_Entity|BASE_TextFile_Test|BASE_TextFile_Test_Measure|Value
2021-09-30|01|A|Amount|2022-09-19
2021-09-30|01|B|Amount|2022-09-09
2021-09-30|01|C|Amount|2022-09-02
    
```

Create a dimension that can hold A, B and C as elements and create a cube with that dimension. The measure is "amount".

The screenshot shows the CoreBIS CoreBUILD DIMENSIONS interface. On the left, there are buttons for 'Edit Source', 'Edit Structure', and 'Edit Format'. The main area contains a 'Filters' section with dropdowns for 'Select Dimension Type' (All Dimensions) and 'Select Cube' (BASE\_Text\_Test), and a 'Text Search' field. To the right is the 'Create new Dimension' form with fields for 'Select Dimension Type' (Base Dimension), 'Select APRA Dimension' (NA), and 'Enter Dimension Name'. Below these are buttons for 'Delete Dimension', 'Create Attribute Cube', 'Create Dimension', and 'Dimension Bulk Upload'. At the bottom is a table of dimensions:

Dimension Name	Dimension Type	Updated From	Auto Update	Last Updated	Update Frequency	View Members
Reporting_Period	Business	MANUAL	N	2020-07-15 14:19:04		
BASE_Entity	Business	MANUAL	N	2021-06-29 15:52:44		
BASE_TextFile_Test	Business	TEXTFILE		2022-07-08 10:41:58		
BASE_Text_Test_Measure	Measure	MANUAL	N			

As Data Load Source, select Text file and type in the source file created above.

The screenshot shows the CoreBIS TEXT FILE LOAD interface. At the top, there is a 'Select Cube' dropdown menu set to 'BASE\_Text\_Test'. Below this is a section titled 'TEXT FILE' with the following configuration options:

- File Folder: [Empty text box]
- File Name: Base\_Text\_Test.csv
- Header Records: 1
- Text Delimiter: |
- Archive Options: [Empty text box]
- Last Updated: 2022-09-19 13:00:36
- Update Frequency: [Empty text box]
- Update Start Date: [Empty text box]
- Add New Elements as part of cube load: No
- Custom Pre Process: [Empty text box]
- Custom Post Process: [Empty text box]

Run a preview and check that the dates are transformed into serial dates.

 PREVIEW / LOAD DATA

Select Cube:

Select APRA Period:

PREVIEW	Reporting_Period	BASE_Entity	BASE_TextFile_Test	BASE_Text_Test_M easure	VALUE
Rows	1	2	3	4	5
1	2021-09-30	01	A	Amount	44823
2	2021-09-30	01	B	Amount	44813
3	2021-09-30	01	C	Amount	44806
4					
5					

As an optional test, try loading the data:

Cube Viewer: CoreBIS\_Dev->BASE\_Text\_Test->Default

File Edit View Options Help

[Base]

All BASE\_Text\_Test\_Load\_Date (n) All Base\_Entity (n)

Reporting_Period: D	BASE_TextFile_Test: Default	BASE_Text_Test_Measure: Default	Amount
	-- All BASE_Text_Test_Measure (n)	134442	134442
2021-09-30	-- All BASE_TextFile_Test (n)	44823	44823
	A - Description	44813	44813
	B - Description	44806	44806
	C - Description		

**Test Status: Success**

## 2.2 CU157: Reporting Offset 1 Month

**Code Update:** Some form's have opening/closing balances as attributes. We have a reporting offset feature that will bring the closing forward to the opening of a preceding period. This feature only accepted 3/6/9/etc. months, but we have allowed 1 month in the calculation. An example is in report 742\_OB, this fix allows carrying a one-month balance to the next reporting period.

**Test Goal:** Validate the correct APRA\_Return\_Version's are being calculated in the Reporting offset cube.

**Test Method:** In perspectives, go to the cube APRA\_Return\_Version\_ReportingDateOffset and in the attribute BSAO28758 and No APRA Return Version Element, type the following in the APRA\_Attribute and SBR Element fields for Report ARF\_742\_OBv5:

Cube Viewer: CoreBIS\_TST->APRA\_Return\_Version\_ReportingDateOffset->bug157\_1

APRA_Attribute	APRA_Return_Version	APRA_Attribute	SBR_Element	APRA_Return_Version	TempVariable	Only 03 - 09	Exclude
	-- Working APRA_Return_Version					0	0
BSAO28758	W_2021-10-31_Resubmission1			2021-09-30	2021-10-11	0	0
	W_2022-03-31_Submission			2022-02-28	2022-03-11	0	0
	W_2022-06-30_Submission			2022-05-31	2022-06-10	0	0
	W_2022-06-30_Resubmission1			2022-05-31	2022-06-10	0	0
	-- Submitted APRA_Return_Version					0	0
	S_2021-10-31_Resubmission1			2021-09-30	2021-10-11	0	0
	S_2022-03-31_Submission			2022-02-28	2022-03-11	0	0
	S_2022-06-30_Submission			2022-05-31	2022-06-10	0	0
	S_2022-06-30_Resubmission1			2022-05-31	2022-06-10	0	0
	No APRA_Return_Version Element	BSAO28783	RDMinus1M				0

Check that the APRA\_Return\_Version is returning the correct period given the SBR\_element selected.

**Test Status: Success**

### **3. Enhancements to Existing Features**

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No new enhancements to existing features this month

## 4. New Features

### 4.1 NF45 P3: Integrate CoreBIS with APRA Connect

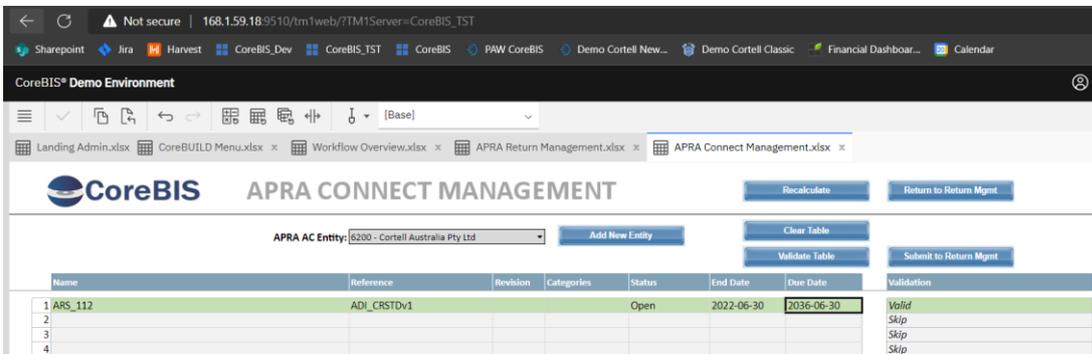
#### 4.1.1 ARS\_112 Form/Tables Frontend

**Code Update:** A new front end for ARS 112 Standardised Approach to Credit Risk was created with multiple options and visualisations. This report is displayed in the Workflow.

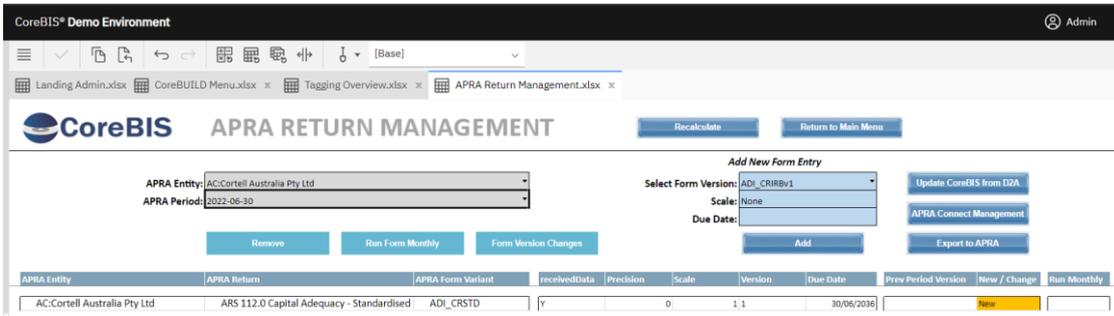
**Test Goal:** Ensure that the new ARS 112 Front end is included in the latest update of CoreBIS.

**Test Method:**

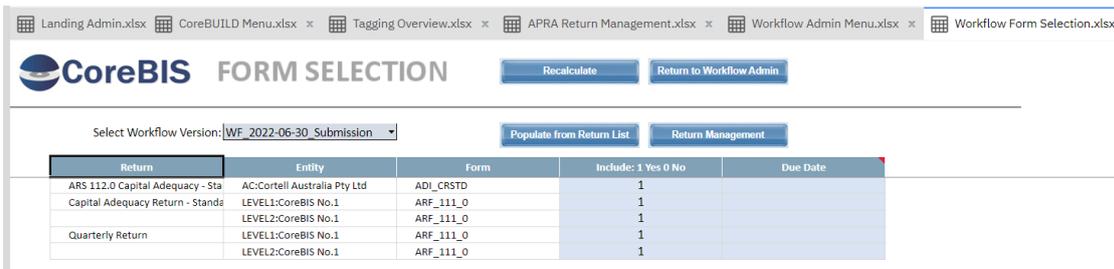
Ensure the form is added to the APRA Connect Management screen and click Validate Table. After the Validation check appears as "Valid", click the "Submit to Return Mgmt" button.



The Form Variant ADI\_CRSTD should appear as a new form under the APRA Connect Entity.



Ensure the Form Selection has been included for the new Return Form ARS 112.0



Regenerate the current workflow

**Generate Workflow Version**

Select Workflow Version: **WF\_2022-06-30\_Submission**

Created: **13:02:29 20 SEP 2022**

Last Updated: **13:10:39 20 SEP 2022**

**Generate Workflow**

Check that the form appears in the workflow as ARS 112.0 Capital Adequacy.

Description of Task	APRA Due Date	Current Status	Notes	User	Timestamp	Comments
Review Data Loading of TAGGED_Manual_Input	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of TAGGED_BEAR_Details	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of TAGGED_testing_2021-02-18	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of TAGGED_220_0_Exposures_and_Provisions	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of TAGGED_Business_Loans	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of TAGGED_Fee_Allocation	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of LITE_EFS_Forms	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
Review Data Loading of LITE_Credit	04/07/2022	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised
<b>ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk</b>						
ADI_CRSTD (AC-Cortell Australia Pty Ltd) - ARS 112.0 Capital Adequacy - Standardised A	30/06/2026	No Workflow Requirement		Admin	21-SEP-2022 10:10	Workflow Initialised

Open the task to open the new ARS 112 Front End.

**APRA Entity:** AC-Cortell Australia Pty Ltd  
**INT DataSource:** All INT DataSource (n)  
**APRA Return Version:** W\_2022-06-30\_Submission

**Menu** → **Data Loads** → **Dashboard** → **Review Data** → **Manual Adjustments**

0.23	-4.17	2,226,700
1.05	92.78	1,934,400
		816,300
		6.44

**Scope**  
 The risk-weighting process used for measuring the credit RWA of an ADI covers all or part of the ADI's exposures that are subject to the standardised approach, except the following specifically excluded items:  
 a) those assets or investments that are required to be deducted from Tier 1 and/or Tier 2 capital under Prudential Standard APS 111 Capital Adequacy: Measurement of Capital (APS 111);  
 b) securitisation exposures, which are subject to the requirements of APS 120; and  
 c) exposures of an overseas banking subsidiary that is prudentially regulated by a prescribed New Zealand authority.

**Reporting basis**  
 Complete Table 1 for all exposures that use the standardised approach to credit risk.  
 This table is to be completed by all ADIs on both a licensed ADI and consolidated ADI group basis (where applicable). Licensed ADI refers to the operators of the reporting ADI on a stand-alone basis.  
 Report data as at the end of the reporting period.

**Units of measurement**  
 Report all values in whole Australian dollars (no decimal place).  
 Convert amounts denominated in foreign currency to Australian dollars in accordance with Australian Accounting Standards.

**Cortell Australia** | **APRA**

**Test Status: Success**

#### 4.1.2 ACD & Connect dimensions Parents

**Code Update:** The dimension used for APRA Connect has hierarchies (parent-child relationships) that allow data aggregation to higher levels.

**Test Goal:** Validate that the new APRA Connect and ACD dimensions have hierarchies.

**Test Method:** Create new dimensions for APRA Connect and validate the existing ACD dimensions.

#### AC Dimensions

Create a new APRA Connect dimension



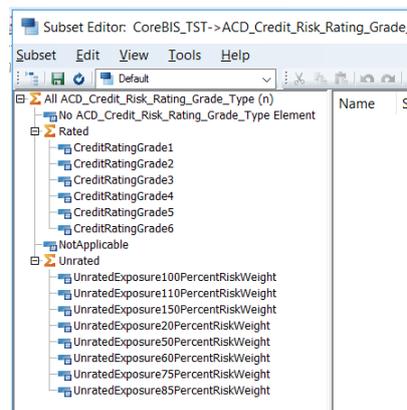
With the View Member functionality, check that the newly created dimension has children.

Dimension Name	Dimension Type	Updated From	Auto Update	Last Updated	Update Frequency	View Members
AC_112_Exposure_Class	Connect	APRA	Y	2022-09-14 16:48:00		
AC_Activity Fee Type	Connect	APRA	Y	2022-06-02 16:02:46		
AC_AssessmentCriteriaTotalAndPermanentDisabilityType	Connect	APRA	Y	2022-06-02 16:24:43		
AC_AssetClassCharacteristic1Type	Connect	APRA	Y	2022-06-02 16:02:48		
AC_Collateral Type	Connect	APRA	Y	2022-06-02 16:02:48		
AC_CounterpartyResidencyIndicator	Connect	APRA	Y	2022-06-02 16:02:49		
AC_Counterparty Type	Connect	APRA	Y	2022-06-02 15:59:43		
AC_FeesAndCostsComponentActivityType	Connect	APRA	Y	2022-06-02 16:02:49		
AC_InvestmentExpenseServiceType	Connect	APRA	Y	2022-06-02 16:02:50		
AC_LB_Balance_Sheet_Type	Connect	APRA	Y	2022-08-23 09:25:35		
AC_LB_Exposure_Class	Connect	APRA	Y	2022-08-23 09:24:43		
AC_LB_LMI	Connect	APRA	Y	2022-08-23 09:26:43		
AC_LB_LVR	Connect	APRA	Y	2022-08-23 09:26:12		
AC_LifecycleTriggerAgeIndicator	Connect	APRA	Y	2022-06-02 16:02:50		
AC_OpenToNewMembersInvestmentOptionIndicator	Connect	APRA	Y	2022-06-02 16:02:51		
AC_PL_Asset_Flag	Connect	APRA	Y	2022-07-25 10:34:20		
AC_SRF_Investment_Menu_ID	Connect	APRA	Y	2022-06-28 13:32:23		
AC_SRF_Investment_Option_ID	Connect	APRA	Y	2022-06-28 13:32:39		
AC_SRF_Super_Product_ID	Connect	APRA	Y	2022-06-28 13:31:43		

#### ACD Dimensions

These dimensions are created within the process migration. Not all the ACD dimension have hierarchies, ensure the following have a parent-child relationship in perspectives.

- ACD\_Credit\_Risk\_Rating\_Grade\_Type
- ACD\_Credit\_Risk\_Standardised\_Exposure\_Classification\_Type
- ACD\_Credit\_Risk\_Standardised\_Exposure\_Sub\_Classification\_Type



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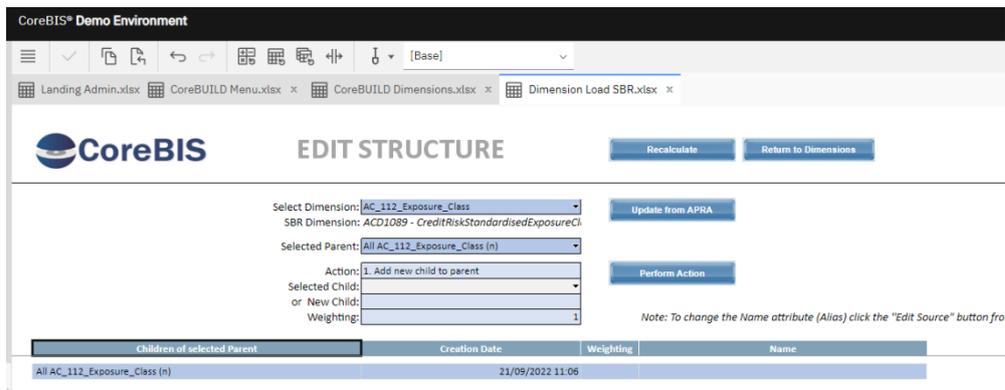
Test Status: **Success**

#### 4.1.3 Add updates to ACD dimensions to overnight update

**Code Update:** New code was developed to update the APRA Connect and ACD dimensions as SBR dimensions overnight. This Update allows APRA Connect and SBR dimensions to be upgraded overnight as set in the Update Frequency field.

**Test Goal:** Validate that the new APRA Connect and ACD dimensions are updated using the overnight process.

**Test Method:** Create a sample dimension, delete elements, and wait until the overnight process happens ( process has inner rules).



Run overnight process manually.

*: prefixed based on the dimension type.*



**Filters**

Select Dimension Type: All Dimensions

Select Cube: All Cubes

Text Search:

**Create new Dimension** Note: The dimension will be prefixed based on the dimension type.

Select Dimension Type: Base Dimension

Select APRA Dimension: NA

Enter Dimension Name:

Overnight Execution

Process Logs

New Element Report

Edit Source

Edit Structure

Edit Format

Delete Dimension

Create Attribute Cube

Create Dimension

Dimension Bulk Upload

Dimension Name	Dimension Type	Updated From	Auto Update	Last Updated	Update Frequency	View Members
AC_112_Exposure_Class	CONNECT	APRA	Y	2022-09-28 14:07:27		
AC_Test_ACD1043	CONNECT	APRA	Y	2022-09-28 14:07:27		
AC_Test_ACD1089	CONNECT	APRA	Y	2022-09-28 14:07:28		
AC_Test_ACD55	CONNECT	APRA	Y	2022-09-28 14:07:30		
AC_Test_Credit_Exposure	CONNECT	APRA	Y	2022-09-28 14:07:31		
ATTR_BASE_CostCentre_Measure	Measure	MANUAL	N	2019-07-26 10:23:40		

Update Frequency

View Members

Find in subset...

- ▼ All AC\_112\_Exposure\_Class (n)
  - ▼ ADC
    - ⊕ ADCOther
    - ⊕ ADCRiskWeighted100Percent
    - ⊕ AllOtherExposuresNotSpecifiedElsew
  - ▼ Bank
    - ⊕ BankLongTerm
    - ⊕ BankShortTerm

**Test Status: Success**

Check that ACD dimensions are up to date.

1. Remove elements from the ACD\_Credit\_Risk\_Standardised\_Exposure\_Classification\_Type dimension and run overnight update.
2. All dimension attributes updated, but only dimensions with new elements are updated, being the dimension, we removed elements from.

ElementAttributes_ACD_Internal_Probability_OfDefault_Grade_Text.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Internal_LGDGrade_Text.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Government_Guarantee_Indicator.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Frozen_For_Redemptions_Investment_Option_Indicator.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Fees_And_Costs_Arrangement_Type.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Fees_And_Costs_Arrangement_Status_Type.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Fees_And_Costs_Arrangement_Identifier.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Exposure_Default_Type.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Credit_Risk_Standardised_Exposure_Sub_Classification_Type.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Credit_Risk_Standardised_Exposure_Classification_Type.dim	28/09/2022 2:17 PM	DIM File
ACD_Credit_Risk_Standardised_Exposure_Classification_Type.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Credit_Risk_Rating_Grade_Type.dim	28/09/2022 2:17 PM	DIM File
ElementAttributes_ACD_Credit_Risk_IRBExposure_Classification_Type.dim	28/09/2022 2:17 PM	DIM File

**Test Status: Success**

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#### 4.1.4 Workflow Submission - Copy ACD cubes

**Code Update:** When the Workflow for ARS 112 is submitted, it will copy the ACD\_\* cube-related data between the working and final versions.

**Test Goal:** Validate that the data between versions are copied through the cubes.

**Test Method:** Prerequisite: A user with access to CoreWorkflow needs to add the form into the Workflow, as explained in the first test, "ARS\_112 Form/Tables Frontend." Recreate if necessary.

Ensure users are set for each step of the Workflow.

Return	Entity	Form	User	Current Security	Reviewer	Approver	Submit to APRA
	LEVEL1:CoreBIS No.1	ARF_111_0	Ben Brown	WRITE	0	0	0
			Admin	ADMIN	0	0	1
			Karl Blackler	WRITE	1	0	0
			James Corner	WRITE	0	1	0
			Adam Hopper	WRITE	0	0	1
			Ben Brown	WRITE	0	0	0
Quarterly Return	LEVEL2:CoreBIS No.1	ARF_111_0	Admin	ADMIN	0	0	0
			Karl Blackler	WRITE	0	0	0
			James Corner	WRITE	0	0	0
			Adam Hopper	WRITE	0	0	0
			Ben Brown	WRITE	0	0	0
			Admin	ADMIN	0	0	0
			Karl Blackler	WRITE	0	0	0
			James Corner	WRITE	0	0	0
			Adam Hopper	WRITE	0	0	0
			Ben Brown	WRITE	0	0	0
			Admin	ADMIN	0	0	0
			Karl Blackler	WRITE	0	0	0
			James Corner	WRITE	0	0	0
			Adam Hopper	WRITE	0	0	0
			Ben Brown	WRITE	0	0	0
ARS 112.0 Capital Adequacy - Stand	AC:Cortell Australia Pty Ltd	ADI_CRSTD	Admin	ADMIN	0	0	0
			Ben Brown	WRITE	0	0	1
			Chris Smith	WRITE	0	1	0
			Dean Barton	WRITE	1	0	0

Ensure all the Data tasks are approved.

Description of Task	APRA Due Date	Current Status	Notes	User	Timestamp	Comments
- All DataSources						
Review Data Loading of TAGGED_Debt_Security	04/07/2022	Data Locked		Chris Smith	23-SEP-2022 10:47	Approved by Level2
Review Data Loading of TAGGED_Residential_Mortgages	04/07/2022	Data Locked		Chris Smith	23-SEP-2022 10:47	Approved by Level2
Review Data Loading of TAGGED_GL	04/07/2022	Data Locked		Chris Smith	23-SEP-2022 10:47	Approved by Level2
Review Data Loading of TAGGED_Loan_Book	04/07/2022	No Workflow Requirement		James Corner	23-SEP-2022 10:49	Approved by Level2
Review Data Loading of TAGGED_Manual_Input	04/07/2022	Data Locked		Chris Smith	23-SEP-2022 10:47	Approved by Level2
Review Data Loading of TAGGED_220_0_Exposures_and_Provisions	04/07/2022	Data Locked		Chris Smith	23-SEP-2022 10:47	Approved by Level2
- All Forms						
ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk						
ADI_CRSTD (AC:Cortell Australia Pty Ltd) - ARS 112.0 Capital Adequacy - Standardised A	30/06/2026	Waiting on Reviewer		Admin	23-SEP-2022 09:58	Workflow initialised

Log on as the reviewer.

Description of Task	APRA Due Date	Current Status	Notes	User	Timestamp	Comments
+ All Forms						
ADI_CRSTD (AC:Cortell Australia Pty Ltd) - ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk	30/06/2026	Waiting on Data Approval		Admin	23-SEP-2022 10:10	Workflow initialised

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Submit for approval by the reviewer.

Description of Task	APRA Due Date	Current Status	Notes
+ All DataSources			
- All Forms			
- ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk			
ADI_CRSTD (AC:Cortell Australia Pty Ltd) - ARS 112.0 Capital Adequacy - Standardised A	30/06/2036	Approved by Level1	

Log as the Approver

The screenshot shows the CoreBIS Workflow Overview interface. The task list includes 'ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk' with a status of 'Ready'. A 'Last Action on Task' table shows a user 'Chris Smith' performing an 'Approved by Level1' action on 23-SEP-2022 at 10:47.

Submit for approval by the approver.

The screenshot shows the CoreBIS Workflow Overview interface. The task list includes 'ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk' with a status of 'Ready'. A 'Last Action on Task' table shows a user 'Dean Barton' performing an 'Approved by Level1' action on 23-SEP-2022 at 10:58.

Before submitting the task as the “submit to APRA” level, check the ACD cube before state, noting that ACD cubes do not use the “S\_” APRA Return Versions.

The screenshot shows the Cube Viewer interface for the cube 'CoreBIS\_TST->ACD\_ARS\_112\_0\_Table\_1->Default'. The data table below shows the ACD cube data for various APRA Return Versions.

APRA Return Version	ACD_ARS_112_0_Table_1_Measure Default	No ACD_ARS_112_0_Table_1_Measure Element	CalculatedRWA	-- Average CRM/CCF %	ExposureAfterCRMAndCCFAmount	ExposureBeforeCRMAndCCFAmount	+ Average RWA %
W_2022-06-30_Submission	413	90	100.00	147.78%	133.00	90.00	75.19%
W_2022-06-30_Resubmission1	479.89	0	0.89	104.70%	245.00	234.00	.36%
S_2022-06-30_Submission	0	0	0.00	.00%	0.00	0.00	.00%
S_2022-06-30_Resubmission1	0	0	0.00	.00%	0.00	0.00	.00%
2022-06-30	413	90	100.00	147.78%	133.00	90.00	75.19%

Submit the task as "Submit to APRA".

CoreBIS WORKFLOW OVERVIEW

Recalculate

Filter: [Open Task] [Task Detail] [Submit Task]

Filter: [Filter] Workflow Version: WF\_2022-06-30\_Resubmission1

Description of Task	APRA Due Date	Current Status	Notes	Last Action on Task:	User
+ All DataSources					
- All Forms					
- Quarterly Return					
ARF_111_0 (LEVEL2:CoreBIS No.1) - Fair Values (Quarterly Return)	01/08/2022	No Workflow Requirement	Task Submitted		
ARF_111_0 (LEVEL1:CoreBIS No.1) - Fair Values (Quarterly Return)	01/08/2022	No Workflow Requirement			
- Capital Adequacy Return - Standardised					
ARF_111_0 (LEVEL2:CoreBIS No.1) - Fair Values (Capital Adequacy Return - Standardise)	03/08/2022	No Workflow Requirement			
ARF_111_0 (LEVEL1:CoreBIS No.1) - Fair Values (Capital Adequacy Return - Standardise)	03/08/2022	No Workflow Requirement			
- ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk					
ADI_CRSTD (AC.Cortell Australia Pty Ltd) - ARS 112.0 Capital Adequacy - Standardised A	30/06/2036	Submitted to APRA			Ben Brown

OK

Review the ACD cube after submission, noting that ACD cubes do not use the "S\_" APRA Return Versions.

Cube Viewer: CoreBIS\_TST->ACD\_ARS\_112\_0\_Table\_1->Default

APRA_Return_Version	ACD_ARS_112_0_Table_1_Measure Default	No ACD_ARS_112_0_Table_1_Measure Element	CalculatedRWA	-- Average CRM/CCF %	ExposureAfterCRMandCCFAmount	ExposureBeforeCRMandCCFAmount	+ Average RWA %
W_2022-06-30_Submission	413	90	100.00	147.78%	133.00	90.00	75.19%
W_2022-06-30_Resubmission1	479.89	0	0.89	104.70%	245.00	234.00	.36%
S_2022-06-30_Submission	0	0	0.00	.00%	0.00	0.00	.00%
S_2022-06-30_Resubmission1	0	0	0.00	.00%	0.00	0.00	.00%
2022-06-30	479.89	0	0.89	104.70%	245.00	234.00	.36%

Test Status: **Success**

#### 4.1.5 Export to CSV ACD tables

**Code Update:** A user can request CSV files from the ARS 112 Front-End module.

**Test Goal:** Check that the CSV files are created when a user requests the CSV files.

**Test Method:** Go to the Data Load sheet in ARS 112 front end and press the three buttons under the "Export CSV File" button.

Data Source	Exposure \$ Before CRM and CCF	Exposure \$ After CRM and CCF	Average RWA %	Calculated RWA \$	
<b>Total</b>		234.00	245.00	#N/A	#N/A
Adjustment					
<b>All Unrounded Sources</b>		234.00	245.00	#N/A	#N/A
TAGGED_Loan_Book		234.00	245.00	#N/A	#N/A

Ensure some data is loaded in the ACD\_ARS\_112\_0\_Table\_1 cube in case the cube is blank.

ACD_ARS_112_0_Table_1_Measure (n)	CalculatedRWA	Average CRM/CCF %	ExposureAfterCRMAandCCFAmount	ExposureBeforeCRMAandCCFAmount	Average RWA %
All ACD_ARS_112_0_Table_1_Custom2 (n)	479.89	0.89	245.00	234.00	.36%
No ACD_ARS_112_0_Table_1_Custom2 Element	479.89	0.89	245.00	234.00	.36%

The files will be located under the export folder on the server.

Name	Date modified	Type	Size
AC_W_2022-06-30_Resubmission1_86096725567_Ben_20220923123131_Summary.csv	9/23/2022 12:31 PM	Microsoft Excel Co...	2 KB
AC_W_2022-06-30_Resubmission1_86096725567_Ben_20220923123134_Detailed.csv	9/23/2022 12:31 PM	Microsoft Excel Co...	4 KB
AC_W_2022-06-30_Resubmission1_86096725567_Ben_20220923123136_PerAPRA.csv	9/23/2022 12:31 PM	Microsoft Excel Co...	2 KB

Check that the data is exported in a comma-separated value (CSV) format.

```

1 "APRA Return Version","APRA Entity","INT DataSource","INT Manual Adjustments","ACD Balance Sheet Type","ACD Credit Risk Rating Grade Type","ACD Credit Risk Standardised Exposure (
2 "W_2022-06-30_Resubmission1","6200","APRAValue","Base","No ACD Balance Sheet Type Element","No ACD Credit Risk Rating Grade Type Element","No ACD Credit Risk Standardised Exposur
3 "W_2022-06-30_Resubmission1","6200","APRAValue","Calc","No ACD Balance Sheet Type Element","No ACD Credit Risk Rating Grade Type Element","No ACD Credit Risk Standardised Exposur
4 "W_2022-06-30_Resubmission1","6200","TAGGED_Loan_Book","Base","No ACD Balance Sheet Type Element","No ACD Credit Risk Rating Grade Type Element","No ACD Credit Risk Standardised I
5 "W_2022-06-30_Resubmission1","6200","TAGGED_Loan_Book","Calc","No ACD Balance Sheet Type Element","No ACD Credit Risk Rating Grade Type Element","No ACD Credit Risk Standardised I
6

```

**Test Status: Success**

**4.1.6 Drill down on ACD Cubes**

**Code Update:** A user can browse the source to understand where a value comes from in the new ARS 112.0 front end. Drill-down capability.

**Test Goal:** Check that a drill of data works in the form.

**Test Method:** Go to the Data Load sheet in ARS 112 front end, and the combination of a source and Exposure Before CRM and CCF, ensure some data was loaded (check the previous test in case no data is available)

CoreBIS ARS 112.0 - Data Loads Recalculate

APRA Entity: AC:Cortell Australia Pty Ltd  
 INT DataSource: All INT DataSource (n)  
 APRA Return Version: W\_2022-06-30\_Resubmission1

Menu → Data Loads → Dashboard → Review Data → Manual Adjustments

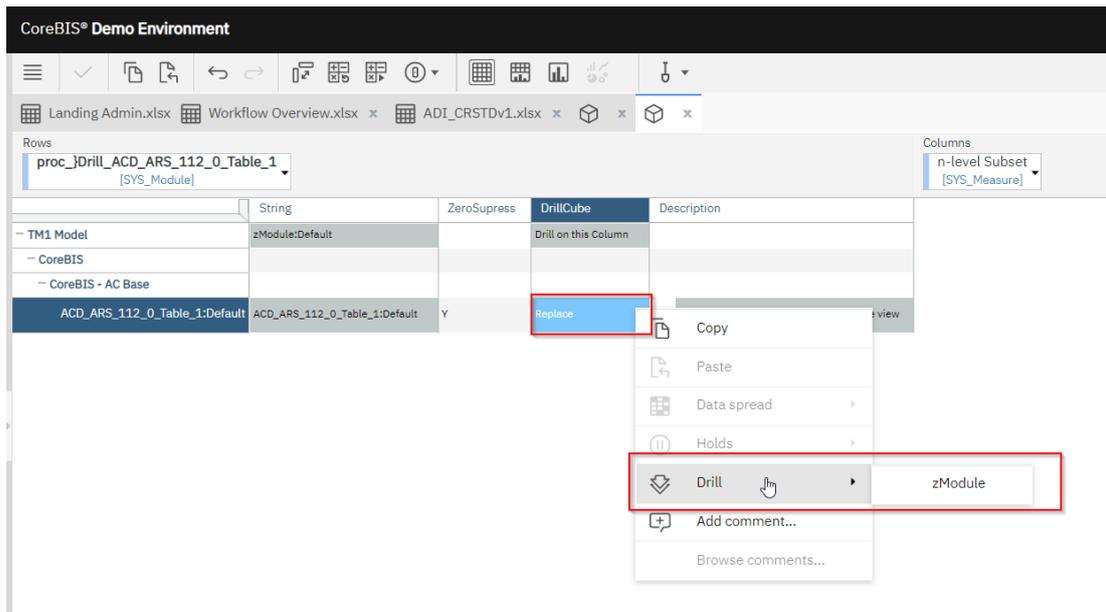
Base Data → Tagging → Tagged Data → Table Mapping

Data Source	Exposure \$ Before CRM and CCF	Exposure \$ After CRM and CCF	Average RWA %	Calculated RWA \$
<b>Total</b>	234.00	245.00	#N/A	#N/A
Adjustment	-	-	-	-
<b>All Unrounded Sources</b>	234.00	245.00	#N/A	#N/A
TAGGED_Loan_Book	234.00	245.00	#N/A	#N/A

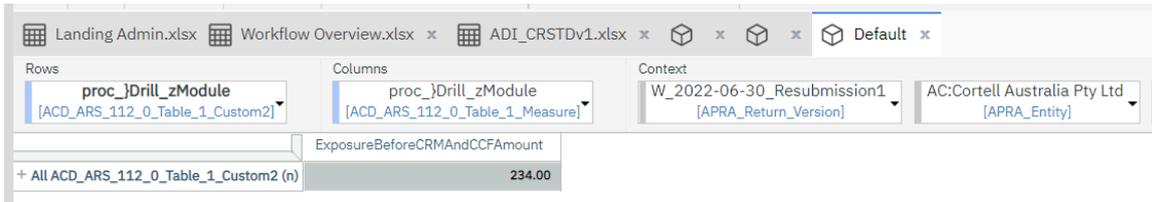
Right click in the cell and select Drill -> ACD\_ARS\_112\_0\_Table\_1

Copy  
 Paste  
 Data spread  
 Holds  
 Drill → ACD\_ARS\_112\_0\_Table\_1  
 Add comment...  
 Browse comments...

On the next screen, click on the intersection of DrillCube and the ACD\_ARS\_112\_0\_Table\_1 cube.



The value should match the value in the report.



**Test Status: Success**

#### 4.1.7 Tagging - Allow Flow Chart Tagging (Y/N)

**Code Update:** The Tagging functionality of CoreBIS has been enhanced to allow up to 100 levels. A new column was added to the Tagging screen to allow a direct flow to a specific level instead of just the next one. A tagging level can also default the “else” portion to a specific level also.

**Test Goal:** Check that the configuration of the Flow Chat Tagging functionality works.

**Test Method:** Create a new dimension to the tag. And add it to a test cube.

**CoreBIS Add Dimension to Cube**

Recalculate Return to Cubes

Cube: TAGGED\_Residential\_Mortgages

New Dimension 1: AC\_TEST\_Credit\_Exposure

New Dimension 2:

New Dimension 3:

New Dimension 4:

New Dimension 5:

**Warning Statement:**  
 This feature has a warning on it as it has the potential to change prior submission data.  
 This process will:  
 > Export the data from the cube  
 > Delete the cube  
 > Recreate the cube  
 > Reload the data

Ensure the new dimension is created and available for tagging.

CoreBIS Demo Environment

CoreBIS TAGGING OVERVIEW

Recalculate Back to CoreBuild

Selected TAGGED Cube: TAGGED\_Residential\_Mortgages  
 Tagged Version: Submission

Selected Cube press "Dimensions" button	Select Dimension press "Tagging" button	2022-06-30
TAGGED Cubes	Dimensions	Tagging Version
TAGGED_220_0_Exposures_and_Provisions	SBR_RM_Asset_Quality	TV1
TAGGED_BEAR_Details	SBR_RM_Counterparty_Type	TV1
TAGGED_Business_Loans	SBR_RM_Counterparty_Domicile	TV1
TAGGED_Debt_Security	SBR_RM_Loan_Characteristic	TV1
TAGGED_Fee_Allocation	SBR_RM_Loan_Purpose	TV1
TAGGED_General_Ledger_Daily	SBR_RM_Loan_Security	TV2
TAGGED_Gl	SBR_RM_Debt_to_Income	TV1
TAGGED_Loan_Book	SBR_RM_Loan_to_Income	TV1
TAGGED_Manual_Input	SBR_RM_Loan_to_Valuation_Ratio	TV1
TAGGED_Off_Balance_Sheet	SBR_RM_Loan_Type	TV1
TAGGED_Operational_Risk	SBR_RM_Loan_Vintage	TV1
TAGGED_Profit_Loss	SBR_RM_Collateral_Location	TV2
TAGGED_Residential_Mortgages	AC_TEST_Credit_Exposure	
TAGGED_testing_2021-02-18	BASE_APRA_Entity	TV2
	TAGGED_Residential_Mortgages_Measure	TV1

## Create a New Version

CoreBIS TAGGING VERSIONS

ACD1089 - CreditRiskStandardisedExposureClassificationType

Selected SBR Dimension: AC\_TEST\_Credit\_Exposure  
Tagged Version: Submission

Buttons: Recalculate, Back to Tagging, Tagging Version Report

This version is used on these periods:

APRA Period	Tagging Version	Assumptions Locked	Tagging Locked	Data Locked
2022-03-31				UNLOCKED
2022-04-30				UNLOCKED
2022-05-31				
2022-06-30	TV1	UNLOCKED	UNLOCKED	

Tagging Version TV1 UNLOCKED

0

Level 1	Dimension	Attribute
1		
2		
3		
4		

Level 2

1

Modal: New Version Created, OK, Save, Lock and Copy, Reset Version, Tagging

## Add some dimensions to the levels.

APRA Period	Tagging Version	Assumptions Locked	Tagging Locked	Data Locked
2022-06-30	TV1	LOCKED	UNLOCKED	LOCKED

Tagging Version TV1 LOCKED

0

Level 1	Dimension	Attribute
1	RM_Purpose	
2		
3		
4		

Level 2

Level 2	Dimension	Attribute
1	RM_LMI	
2		
3		
4		

Level 3

Level 3	Dimension	Attribute
1	RM_Loan_Type	
2		
3		
4		

Buttons: Create New Version, Save, Lock and Copy, Reset Version, Tagging

Lock again and ensure you have an editable new column called Next Level. Fill the elements in this column between level 2 and level 3.

CoreBIS TAGGING

ACD1089 - CreditRiskStandardisedExposureClassificationType

Status: Data Entry Available

Select SBR Dimension: AC\_TEST\_Credit\_Exposure  
Tagging Version: TV1  
Tagging Level: Level 1

Buttons: Add All Items, Add Selected Item, Filter, If not found move to step, if blank then 'Level 2'

Element	Next Level
RM_Purpose	Level 2
Home improvements	Level 2
Investment - Housing	Level 2
Investment - Other	Level 2
Investment	Level 2
Land Purchase	Level 2
Legal Expenses	Level 3
Marital Settlement	Level 3
Motor Cycles	Level 3
Motor Vehicle - New	Level 3
Motor Vehicle - Other	Level 3
Motor Vehicle - Used	Level 3
Other	Level 3
Owner Occupied Housing	Level 3
Personal	Level 3
Purchase	Level 3
Refinance - Housing	Level 3
Refinance - Investment	Level 3
Refinance	Level 3

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Follow the exercise for the next levels.

**CoreBIS TAGGING** Recalculate Back to Tagging Versions

ACD1089 - CreditRiskStandardisedExposureClassificationType Status: Data Entry Available

Select SBR Dimension: AC\_TEST\_Credit\_Exposure  
 Tagging Version: TV1  
 Tagging Level: Level 2

Zero Suppress

**Add New Combination**

**Filter** **Sort Method**

**Add All Items** **Add Selected Item** **Filter**

If not found move to step  
if blank then 'Level 3'

RM_LMI	Element	Next Level
No		Level 3
Yes	ADCOther	

**CoreBIS TAGGING** Recalculate Back to Tagging Versions

ACD1089 - CreditRiskStandardisedExposureClassificationType Status: Data Entry Available

Select SBR Dimension: AC\_TEST\_Credit\_Exposure  
 Tagging Version: TV1  
 Tagging Level: Level 3

Zero Suppress

**Add New Combination**

**Filter** **Sort Method**

**Add All Items** **Add Selected Item** **Filter**

If not found move to step  
if blank then 'Level 4'

RM_Loan_Type	Element	Next Level
3000 - Loan	CashOwnedHeldADIORTransit	
3050 - Loan Historical	CashOwnedHeldADIORTransit	
3200 - Loan Housing	CashOwnedHeldADIORTransit	
3201 - Loan Business	CashOwnedHeldADIORTransit	
4000 - Business Historical	CashOwnedHeldADIORTransit	
4200 - Home Loan	CashOwnedHeldADIORTransit	
4250 - Home Loan Securitiz	CashOwnedHeldADIORTransit	
4300 - Home Loan Offset	CashOwnedHeldADIORTransit	
4360 - Home Loan	CashOwnedHeldADIORTransit	
4800 - Residential Investme	CashOwnedHeldADIORTransit	
4830 - Home Loan	CashOwnedHeldADIORTransit	

Populate Base and Tagging Cubes.

**CoreBIS PREVIEW / LOAD DATA** Recalculate Return to Cube

Select Cube: BASE\_Residential\_Mortgages Clear Preview Load Data Process Logs

Select APRA Period: 2022-06-30 Run Preview  Load Dimensions with Data Load  Run in Background

PREVIEW	Reporting_Period	BASE_Entity	RM_Customer	RM_Branch	RM_Loan_Type	RM_Product	RM_Fixed_Variable	RM_First_Home_Gr	RM_Purpose	RM_Secured	RM_LMI	
Rows	1	2	3	4	5	6	7	8	9	10	11	
1	2022-06-30	12345678999	30061622	2218	4200	Standard Housing	Variable	N	Land Purchase	SEC	No	LVI
2	2022-06-30	12345678999	30061631	2218	4300	Secured	Variable	N	Owner Occupied Ho SEC		No	LVI
3	2022-06-30	12345678999	30061626	5211	4300	Secured	Variable	N	Owner Occupied Ho SEC		No	LVI
4	2022-06-30	12345678999	30061649	2218	4300	Secured	Variable	N	Refinance - Housing SEC		No	LVI
5	2022-06-30	12345678999	30061620	5204	4200	Standard Housing	Variable	N	Owner Occupied Ho SEC		No	LVI
6	2022-06-30	12345678999	30061702	5204	4200	Standard Housing	Variable	N	Debt Consolidation SEC		No	LVI
7	2022-06-30	12345678999	30061655	2218	4200	Fixed Principal and I	Fixed	N	Owner Occupied Ho SEC		No	LVI
8	2022-06-30	12345678999	30061634	2218	4200	Variable Interest On	Variable	N	Land Purchase	SEC	No	LVI
9	2022-06-30	12345678999	30061616	2218	4300	Secured	Variable	N	Owner Occupied Ho SEC		No	LVI
10	2022-06-30	12345678999	30061637	2205	4200	Variable Interest On	Variable	N	Owner Occupied Ho SEC		No	LVI

**CoreBIS Tagging Data Load** Back to Cubes

Status: Unlocked

Select Tagged Cube: TAGGED\_Residential\_Mortgages Update Tagged Cube Process Logs

Select Period: 2022-06-30  Run in Background

Load Date: 2022-09-23 15:45:45  Include Table Mapping Update  
 Default = Last Updated = "2022-09-23 15:45:45"

Select Tag Version: Resubmission1 Default = "Submission"

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CoreBIS - Testing Verification - 2022\_09\_30.docx

Data should be tagged as expected (the sample used a resubmission but it should not matter for the testing) on the two elements of the new APRA Connect dimension.

Cube Viewer: CoreBIS\_TST->TAGGED\_Residential\_Mortgages->Default

File Edit View Options Help

Resubmission1 2022-06-30 All Base\_Entity (n) All RM\_Customer (n) All RM\_Branch (n)

All RM\_Loan\_Type (n) All RM\_Product (n) All RM\_Fixed\_Variable (n)

All RM\_First\_Home\_Grant (n) All RM\_Purpose (n) All RM\_Secured (n) All RM\_LMI (n)

All RM\_LVR (n) All RM\_Financial\_Difficulty (n) All RM\_Customer\_Residency (n) All RM\_ArrearsDays (n)

All RM\_LoanIncomeRatio (n) All RM\_LoanVintageYrs (n) All BASE\_Residential\_Mortgages\_Measure (n)

All SBR\_RM\_Asset\_Quality (n)

All SBR\_RM\_Counterparty\_Type (n)

All SBR\_RM\_Counterparty\_Domicile (n) All SBR\_RM\_Loan\_Characteristic (n)

All SBR\_RM\_Loan\_Purpose (n) All SBR\_RM\_Loan\_Security (n)

All SBR\_RM\_Debt\_to\_Income (n) All SBR\_RM\_Loan\_to\_Income (n) All SBR\_RM\_Loan\_to\_Valuation\_Ratio (n)

All SBR\_RM\_Loan\_Type (n) All SBR\_RM\_Loan\_Vintage (n)

All SBR\_RM\_Collateral\_Location (n) All BASE\_APRA\_Entity (n)

TAGGED\_Residential\_Mortgages\_Measure:Default

AC_TEST_Credit_Exposure	-- All TAGGED_Residential_Mortgages_Measure (n)	No TAGGED_Residential_Mortgages_Measure Element
-- All AC_TEST_Credit_Exposure (n)	2,801,419,419,982.00	1,784,379,113,265.7
-- ADC	163,368,796,690.06	68,144,051,758.€
ADCOther	163,368,796,690.06	68,144,051,758.€
-- CashItems	2,638,050,623,292.00	1,716,235,061,507.€
CashOwnedHeldADIORTransit	2,638,050,623,292.00	1,716,235,061,507.€

Test Status: **Success**

## 5. New Forms Versions

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No new form versions this month