Cortell Australia Pty Ltd

CoreBIS
Testing Verification
28/02/2023

Revision History

Date	Version	Description	Author
23/02/2023	0.1	Create Document	Rodrigo Alvarez
/02/2023	0.2	Ongoing testing of package	Karl Blackler
/02/2023	1.0	Release	Karl Blackler

Table of Contents

1.   Summary

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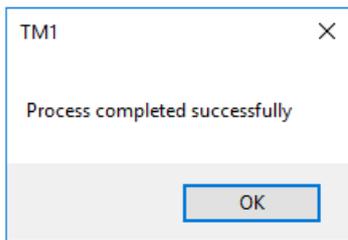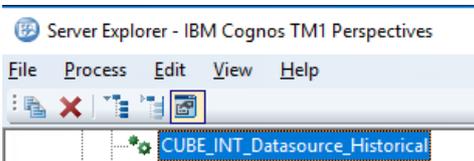
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2.   Code Updates

2.1   CU 184: Can not import historical submission data into ARF_180_1 Table 6 (Risk:L)

Test Goals: The ARF_180_1 data for table 6 is loaded as expected

Test Method: Load an ARF_180_1 table 6 XML file and test that no errors occur and that the values appear in CoreBIS.

Name of central counterparty	Trade exposure	Trade exposure RWE	Prefunded default fund contribution	Unfunded default fund contribution	Default fund RWE
(1)	(2)	(3)	(4)	(5)	(6)
6.1. Other non-qualifying central counterparties	0.0	0.0	0.0	0.0	0.0
6.2. Total		0.0			0.0

Section C: CVA risk capital charge

7. CVA risk capital charge

	Approach
7.1. Approach for calculating CVA risk capital charge	Simplified approach

Test Status: Success

2.2 CU 186: Lite cubes using file formatter, error as numeric logic applied (Risk:L)

Loading Files for LITE cubes, would cause an error, as the value measure is used for numeric and text data.

Test Goals: Load a lite cube file with table text data and numeric data and have no errors.

Test Method: Test load ARF_744_0B data as the table text has % in the description, which would cause the file formatter to divide by 100.

```
 LITE EFS 2022-03-31.csv
1   ARV,APRA_Entity,Form,Attribute,TableRow,Measure,item_value
2   W_2022-03-31_Submission,100000008,ARF_744_0B,BSAO28810,1,value,"123456"
3   W_2022-03-31_Submission,100000008,ARF_744_0B,BSAO28817,1,value,"654321"
4   W_2022-03-31_Submission,100000008,ARF_744_0B,OI14284,1,value,"Investment"
5   W_2022-03-31_Submission,100000008,ARF_744_0B,OI14285,1,value,">=60% to <80%"
6   W_2022-03-31_Submission,100000008,ARF_744_0B,BSAO28958,1,value,"121"
7   W_2022-03-31_Submission,100000008,ARF_744_0B,BSAO28959,1,value,"121212"
8   W_2022-03-31_Submission,100000008,ARF_744_0B,BSAO28960,1,value,"12"
```

Select Cube: LITE_EFS_Forms   **Clear Preview**

Select APRA Period: 2022-03-31   **Run Preview**

PREVIEW	APRA_Return_Version	APRA_Entity	APRA_Form_Variant	APRA_Attribute	LITE_Table_Row	LITE_EFS_Forms_Measure	VALUE
Rows	1	2	3	4	5	6	7
1	W_2022-03-31_Submissi	100000008	ARF_744_0B	BSAO28810	1	Value	123456
2	W_2022-03-31_Submissi	100000008	ARF_744_0B	BSAO28817	1	Value	654321
3	W_2022-03-31_Submissi	100000008	ARF_744_0B	OI14284	1	Value	Investment
4	W_2022-03-31_Submissi	100000008	ARF_744_0B	OI14285	1	Value	>=60% to <80%
5	W_2022-03-31_Submissi	100000008	ARF_744_0B	BSAO28958	1	Value	121
6	W_2022-03-31_Submissi	100000008	ARF_744_0B	BSAO28959	1	Value	121212
7	W_2022-03-31_Submissi	100000008	ARF_744_0B	BSAO28960	1	Value	12
8							

Data Loaded

OK

1.1. Total owner-occupied housing credit outstanding to residents	777,777.0
1.1.1. of which: Revolving credit	0.0
1.1.2. By interest rate type	
1.1.2.1. Fixed interest rate	123,456.0
1.1.2.2. Variable interest rate	654,321.0
1.1.3. By repayment type	

4. Housing loans to residents funded in the month - by loan-to-valuation ratio (at commitment)

Property purpose	Loan-to-valuation ratio at commitment	Number of facilities	Value	Interest rate
(1)	(2)	(3)	(4)	(5)
Investment	>=60% to <80%	121.0	121,212.0	12.0

4.1. Average LVR	0.0

Test Status: Success

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2.3 CU 187: Weighted Average Tenor Calculation ARF_748 (Risk:L)

Added the Tenor attributes from the ARS_748 to the Average Calculation rules.
Attributes added to calculation;

- BSL22732
- BSL22731
- BSL22730
- BSL22729
- BSL22728
- BSL22727

Test Goals: That the Tenor will calculate correctly given the data from multiple sources.

Test Method: Review the calculations on the ARF_748 given different sets of data.

Type of long-term debt security (1)	Currency type (2)	Interest rate type (3)	Value (4)	Interest rate (5)	Tenor (6)	Value (7)	Interest rate (8)
Covered bonds	USD	Floating	12,000,000.0	1.0	4.6	5,000,000.0	3.0
Senior unsecured debt	USD	Floating	420,000,000.0	1.7	6.0	0.0	0.0
Tier 2 capital instruments	USD	Floating	107,000,000.0	7.1	9.9	0.0	0.0

CoreBIS   DATASOURCE DRILL

APRA Entity	DOMESTIC:CoreBIS No.1
APRA Form Variant	ARF_748_0B
APRA Return Version	W_2021-09-30_Submission
APRA Attribute	BSL22586__DV4064_DV4710_DV7302
Data Type	NUMBER
APRA Table Attribute	BSL22586

OI14302	Covered bonds (CtgryOfExpsr_02_09|CategoryOfExposureDimension)
OI14303	USD (SourceCurrency_02_06|SourceCurrencyDimension)
OI14304	Floating (InterestRateType_02_01|InterestRateTypeDimension)

Data Source	Value
Rounded Values	
Total	12,000,000.00
Adjustment	-
Derivation value	-
Rounded value	12,000,000.00

Data Source	Value
Unrounded Values ☑ Zero Suppress	
All Unrounded Sources	12,000,000.00
TAGGED_GL	7,000,000.00
TAGGED_Residential_Mortgages	5,000,000.00

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APRA Entity	DOMESTIC:CoreBIS No.1
APRA Form Variant	ARF_748_0B
APRA Return Version	W_2021-09-30_Submission
APRA Attribute	BSL22727__DV4064_DV4710_DV7302
Data Type	NUMBER
APRA Table Attribute	BSL22727

OI14302	Covered bonds (CtgryOfExpsr_02_09|CategoryOfExposureDimension)
OI14303	USD (SourceCurrency_02_06|SourceCurrencyDimension)
OI14304	Floating (InterestRateType_02_01|InterestRateTypeDimension)

Data Source	Value
Rounded Values	
Total	4.58
Adjustment	-
Derivation value	-
Rounded value	4.58

Unrounded Values ☑ Zero Suppress	
All Unrounded Sources	9.00
TAGGED_GL	5.00
TAGGED_Residential_Mortgages	4.00

AvgBal = ((7,000,000 X 5.00) + (5,000,000 X 4.00)) = 55,000,000

SumBal = (7,000,000 + 5,000,000) = 12,000,000

Avg = AvgBal / SumBal = 4.58

Test Status: Success

BSL22728

cy type (2)	Interest rate type (3)	Value (4)	Interest rate (5)
JD	Fixed	9,000,000.0	2.7
SD	Fixed	300,345,852.0	4.1

cy type (2)	Interest rate type (3)	Value (4)	Interest rate (5)	Tenor (6)
SD	Floating	12,000,000.0	3.6	4.6
SD	Floating	420,000,000.0	3.5	6.0
SD	Floating	107,000,000.0	3.4	9.9

Value (4)	Interest rate (5)	Tenor (6)
848,345,852.0	3.7	9.2
0.0	0.0	0.0

SUM(Table1 Value Tagged_GL) + SUM(Table2 Value Tagged_GL) = 514,345,852

SUM(Table1 Value Tagged_RM) + SUM(Table2 Value Tagged_RM) = 334,000,000

Tenor BSL22728 (Tagged_GL) = 10

Tenor BSL22728 (Tagged_RM) = 8

AvgBal = ((514,345,852X 10.00) + (334,000,000 X 8.00)) = 7,815,458,520

SumBal = (514,345,852 + 334,000,000) = 848,345,852

Avg = AvgBal / SumBal = 9.213.

Test Status: Success

2.4 CU 188: ARF_210_1Av12 & ARF_210_1Bv9 wrong derivation calculation (Risk:L)

Code Update to fix derivation calculation in ARF 210_1A and B.
This was fixed and tested on a client's site. The results include client data and will not be added to this document.

Test Status: Success

2.5   CU 189: Archiving Tagged data not completing (Risk:L)

Code Fix to update the Tagged Archive as it was not completing correctly.

Test Goals: Archive some tagged data and ensure it works as expected.

Test Method: Archive of 2 periods of TAGGED_220_0_Exposures_and_Provisions dataset, and then reload.

Reporting_Period	Tagged Version	BASE Load Date	Status	Working Form Count	Submitted Form Count	Action	Archived
2021-03-31	Submission	2021-10-20 14:29:45	UNLOCKED	110	1	Archive	
	Resubmission1	2021-10-20 14:29:45	UNLOCKED	118	0		
2021-06-30	Submission	2021-10-20 10:20:07	UNLOCKED	115	0	Archive	
2021-09-30	Submission	2021-10-19 17:13:22	UNLOCKED	113	0		

non-submitted / working version will return 0.

Status	Working Form Count	Submitted Form Count	Action	Archived
CKED	110	1		Y
CKED	118	0		
CKED	115	0		Y
CKED	113	0		

Name	Date modified	Type	Size
TAGGED_220_0_Exposures_and_Provisions_2021-06-30_Submission_2021-10-20_1...	27/02/2023 11:56 ...	Compressed (zipp...	5,081 KB
TAGGED_220_0_Exposures_and_Provisions_2021-03-31_Submission_2021-10-20_1...	27/02/2023 11:54 ...	Compressed (zipp...	5,115 KB

Exported Successfully

Once archived the submitted forms will look to the final version, non-submitted / working version will return 0.

Form nt	Submitted Form Count	Action	Archived
110	1	Load	Y
118	0		
115	0	Load	Y
113	0		

Archive files deleted after reload

Test Status: Success

3. Enhancements to Existing Features

3.1 EF45: Better drill process (Risk:L)

The screen to provide drilling information has been simplified and improved for better user adoption. A user can now have a screen to validate sources and the possibility of creating or editing a view to enhance the information displayed in a drill.

Test Goal: Test the new drill functionality by:
- Opening the new drill selections screen
- Creating a new drill view
- Modifying a drill view

Test Method:
Test 1: Opening the new selections screen

Open an ARF Form, and drill in form values using Show Data Sources.
Select an unround source and Click on "Drill Sources".

Click on any view that has a "Drill to View" and click in Drill z Module

It should match the number in the form.
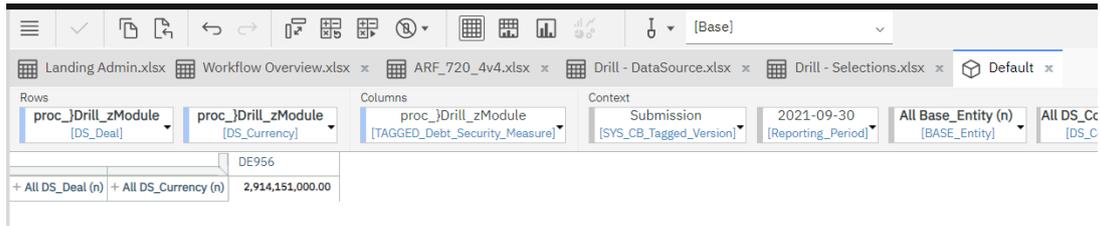
Test 2: Creating a new drill view.

In the Selections screen, type the name of the view and click "Add New Drill View."
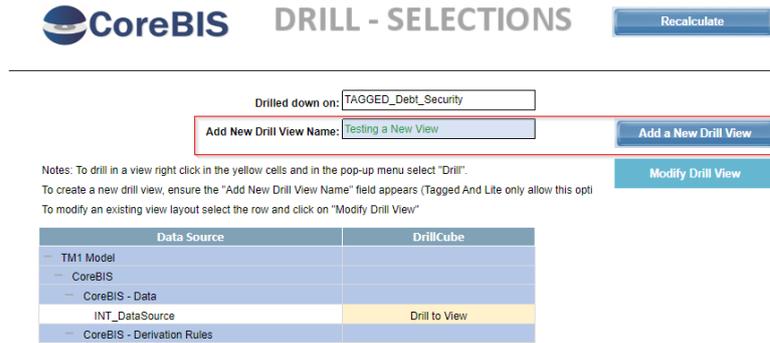
Click continue in the message windows.
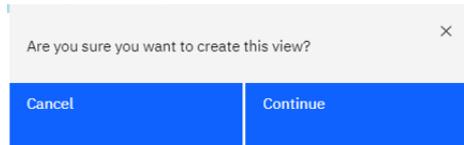
The new windows should appear.

Test 3: Modify a drill view

Select the row where the new view was created and click the Modify Drill View button.

Change the headers or the rows for a couple of different samples and change the stack position (Ensure all the columns or rows have a stack position number)

Return to the previous view (Selections) and browse the new drill view ("Drill to View cell). The drill should show the new view format with stack selections in the rows.

Test Status: Success

3.2   EF79: Data Lineage on large scale / Audit Report (Risk: L)

We have added a new enhancement, that allows a user to run an Audit report. This report is available from the Return Management screen. This report creates a number of CSV files containing details about the submission:

- Summary of value per attribute
- Mapping of data
- Tagging Data
- Data Export of the Tagged and Lite cubes.

Test Goal: Running this new Audit Report should result in a series of CSV files.

Test Method: `Run the audit reports from the menu in the Return Management section by pressing the Audit Reporting Button.

Select an APRA Form and the required audit report options (Mapping, Tagging or Data).

Press the export button

In the server, go to the Export\Audit_Report folder and download the reports.
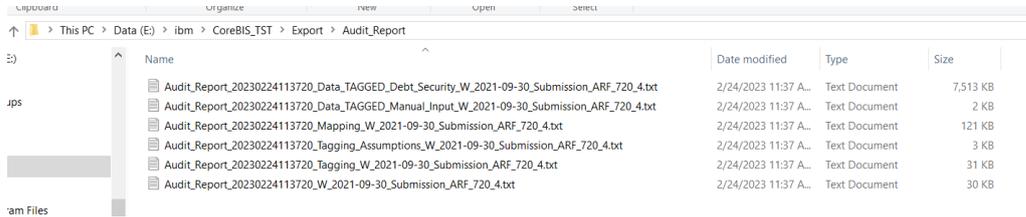
Open a report and check its contents:
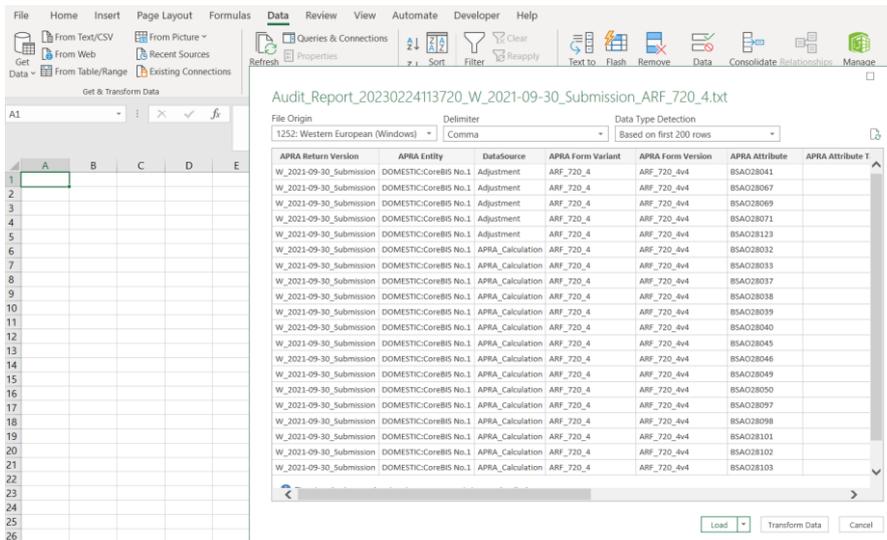
Test Status: Success

3.3 EF125: Access the valid list of elements in a table. (Risk:L)

In the table mapping screens, now a user can visualise the SBR definitions versus the label used in the APRA Forms.

Test Goal: Validate that the new Table Element Drill view appears in the Table Mapping selection views.

Test Method: In CoreBuild, go to Table Mapping, select a form and click on Map Item.

Click on a table attribute with a dimension, then click the Table Element Drill button.
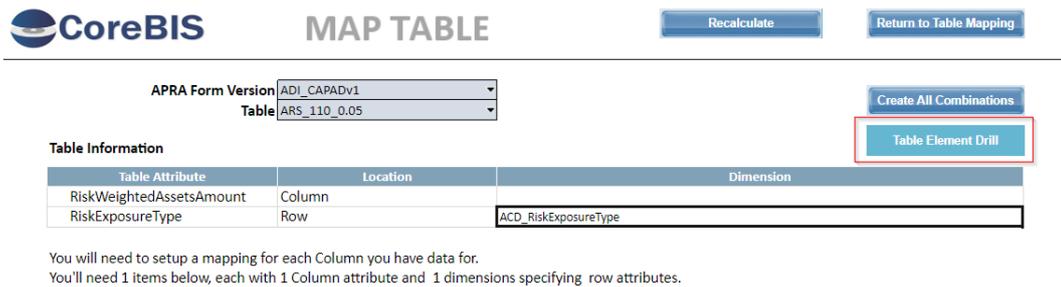
Check that the Table Element Drill information is correct.

Now go back to the Map Table screen (previous) and select Map Item

Select Map Item and then click on the row where is the attribute you want to drill, then press the Table Drill Element (same as in Map Table).

Review the drilled data labels and elements.

Test Status: Success

4. New Features

No New Features to test this month

5. New Taxonomy

5.1 APRA Connect Taxonomy update v5 (Risk: M)

APRA has released a new APRA Connect Taxonomy version. This version has mostly small cosmetic changes to the APRA Connect forms/tables.

Test Goal: Ensure that after applying the new taxonomy version the MASTER D2A process still executes without issue, and the APRA Connect forms/tables are still functioning as expected.

Test Method:

1. Load the D2A MASTER process and check for errors.
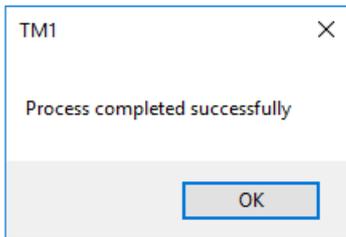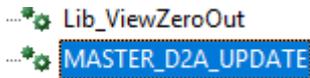
Test Status: Success

2. Update the ARS_112_0 to the new form version by copying the table mapping and ensure the processes, validations all still work.

CoreBIS MAPPING VERSIONS

Mapping Version: MV5

Copy Mapping Between Form Versions

| From: | ADI_CRSTDv1 |
| To: | ADI_CRSTDv5 |

Copy Mapping

Copy Table Mapping

Copied Successfully

OK

Load some Tagging data into the ARS_112 table using the Table Mapping.

CoreBIS ARS 112.0 - Data Loads   Recalculate

APRA Entity	AC_LEVEL2:Cortell Australia Pty Ltd
INT DataSource	All INT_DataSource (n)
APRA Return Version	W_2022-12-31_Submission

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

Export CSV File

Review Table 1 Definition

Summary
Detailed
As per APRA

Base Data → Tagging → Tagged Data → Table Mapping

Data Source	Exposure $ Before CRM and CCF	Exposure $ After CRM and CCF	Average RWA %	Calculated RWA $
Total	102,958,037,992.11	89,307,946,167.87	57.68%	51,511,605,065.66
Adjustment	-	-	-	-
All Unrounded Sources	102,958,037,992.11	89,307,946,167.87	57.68%	51,511,605,065.66
TAGGED_Loan_Book	102,958,037,992.11	89,307,946,167.87	57.68%	51,511,605,065.66

Test Status: Success

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3. Test upload to APRA Connect.

Submitted in APRA Connect

This email confirms the receipt of a submission to APRA.
APRA has successfully received data from Cortell Australia Pty Ltd.
This data was authorised and submitted by ~~[redacted]~~
The following information was received:

Return name: ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk - Level 1 Return reference: ADI_CRSTD21351 Reporting end date: 31/12/2022

This receipt is confirmation that APRA has received the information provided by your organisation.
It should in no way be read as acceptance of the validity or quality of the information provided by you.
If you have any queries about this submission, or believe the submission is in error, please contact the Service Desk on 02 9210 3400 quoting reference ADI_CRSTD21351.

NOTE: Please do not reply to this system generated email.

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IMPORTANT NOTICE:

Test Status: Success