Cortell Australia Pty Ltd

CoreBIS
Release Notes
31/01/2023

Revision History

Date	Version	Description	Author
23/01/2023	0.1	Create Document	Karl Blackler

Table of Contents

1.   Summary

This document sets out the changes made to CoreBIS in this release. The release is made up of the following types of updates.

1. Monthly Changes
   a. Market Share Data
   b. Validation / Derivation rule updates
   c. APRA label data
2. Code updates
3. Enhancements to Existing Features
4. New Development Features
5. New Form Versions

2. Monthly Updates

2.1 Market Share

This month the following was updated.

- Monthly ADI statistics
- Quarterly Performance statistics
- Quarterly Property Exposure statistics

2.2 PET Label data

A new set of PET label files is provided.

2.3 Validation / Derivation

Validation and Derivation rules have been updated this month.

3.   Code Updates

3.1   CU154: Validation failing for form not required. (Risk:L)

If a validation rule included a form that wasn't require for your organisation, the rule fails.

A change was included to skip the rule should it not exist.

3.2   CU158: Validation incorrect for ARF_750 Nutrien (Risk:L)

The validation rule was checking tables to ensure each of the table's dimensions was specified. CoreBIS validates the tables beforehand, and hence this rule is not applicable.

This formula type has been added to the skip list.

3.3   CU169: Validation Error - 230_0 APRA_Period – 771574776 (Risk:L)

Some of the validation rules lookup prior periods and if these prior periods do not exist then an error would present.

This has been updated to skip rules looking up periods that do not exist in the system.

3.4   CU173: Validation update for APRA_Return_Version_Form change (Part of CU 134 – July22) (Risk:L)

The validation rules will refer to the APRA_Return_Version_form cube before the APRA_Return_Form cube to get the form version in the current period.

3.5   CU177: Add dimension to cube save data causes issues. (Risk:M)

The "Add dimension to cube" feature would create an error on large cubes due to a timed save data. This has been updated to run sequentially and thus remove the error.

3.6   CU178: Reporting Period needs updating for 2022-12/2023/2024 (Risk:L)

Some of our clients have run out of Reporting_Periods. A process has been created to create a rolling 24 months automatically'.

3.7 CU179: Review processes that can not run in parallel and add synchronise (Risk:M)

Some processes in CoreBIS would error when a user presses the button twice. These have been fixed so that only a user can run these processes sequentially. These include;

- Base Cube Data Archiving
- Tagged Cube Data Archiving
- D2A update process
- Master Overnight process

3.8 CU180: Archiving base data not completing (Risk:L)

Some clients were having issues archiving base data. After reviewing these environments it appears that the archive process was being executed multiple time, causing files to be exported multiple times and error. On error the procedure would not correctly set the flags in the system. Once a file already existed archive would never complete correctly unless the file was manually removed.

To remediate these issues we applied a synchronisation of the process (CU179) so that it could only be run once at a time. We removed any files from previous errored executions, so that it would error again.

3.9 CU181: Data Loads slowed by Mapping process (Risk:L)

When dimensions are updated, a mapping checking process reviews the mapping to ensure the names of the mapped elements still exist. This process was used excessively, causing a slow response time. Improvements to the process have reduced the time taken.

3.10 CU182: Average Interest Rate Calculation Error (Risk:M)

The Average Interest Rate Calculation will automatically work out an average weighted interest rate on the forms given data from multiple sources. The assumptions for this were that interest rates and the amounts were of the same origin. Should these be from separate origins, then the calculation would incorrectly calculate 0.

Multiple flags have been added to the system to allow the system not to calculate the average or to exclude a specific attribute from the calculation.

Cortell
Australia

4. Enhancements to Existing Features

4.1 EF139: Multi-threading of tagging to improve performance (Risk:M)

The tagging process can be relatively complex, and with the addition of the "Next Level" to facilitate more complex multi-step tagging, the tagging process can take some time to run.

We've introduced a new update method, which allows you to run the tagging using multi-threads/cpus, thus speeding up this process immensely.

As each model is unique, a parameterised dimension is required and a selection of the number of cores to use. These selections are dependant on the environment and cube being run, but the main things to consider are;

- Pick a dimension with up to 100 elements.
- Pick a dimension that has data equally spread between those items.
- The Number of Cores to use, is how many executions concurrently are executed, so dependant on hardware, the higher the number, the better.
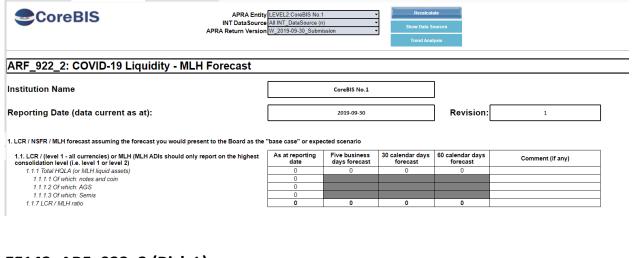
4.2 EF141: ARF_922_2 (Risk:L)

Adding of the COVID form ARF_922_2

| Landing Admin.xlsx | ARF_922_2v1.xlsx × | ARF_922_3v1.xlsx × |

CoreBIS

APRA Entity: LEVEL2:CoreBIS No.1
INT DataSource: All INT_DataSource (n)
APRA Return Version: W_2019-09-30_Submission

Recalculate
Show Data Sources
Trend Analysis

ARF_922_2: COVID-19 Liquidity - MLH Forecast

| Institution Name | CoreBIS No.1 |

| Reporting Date (data current as at): | 2019-09-30 | Revision: | 1 |

1. LCR / NSFR / MLH forecast assuming the forecast you would present to the Board as the "base case" or expected scenario

1.1. LCR / (level 1 - all currencies) or MLH (MLH ADIs should only report on the highest consolidation level (i.e. level 1 or level 2)	As at reporting date	Five business days forecast	30 calendar days forecast	60 calendar days forecast	Comment (if any)
1.1.1 Total HQLA (or MLH liquid assets)	0	0	0	0	
1.1.1.1 Of which: notes and coin	0				
1.1.1.2 Of which: AGS	0				
1.1.1.3 Of which: Semis	0				
1.1.7 LCR / MLH ratio	0	0	0	0	

4.3 EF142: ARF_922_3 (Risk:L)

Adding of the COVID form ARF_922_3

| Landing Admin.xlsx | ARF_922_2v1.xlsx × | ARF_922_3v1.xlsx × |

CoreBIS

APRA Entity: LEVEL2:CoreBIS No.1
INT DataSource: All INT_DataSource (n)
APRA Return Version: W_2019-09-30_Submission

Recalculate
Show Data Sources
Trend Analysis

ARF_922_3: COVID-19 Liquidity - MLH

| Institution Name | CoreBIS No.1 |

| Reporting Date (data current as at): | 2019-09-30 | Revision: | 1 |

1. RBA repo-eligible asset position (Level 1)	As at reporting date	Comment (if any)
1.1 RBA repo-eligible third party securities (post haircut)	0.0	
1.1.1 Of which: used for ESA	0.0	
1.1.2 Of which: used to collateralise drawn RBA TFF	0.0	
1.1.3 Of which: used for other RBA repo (OMO or Standing Facility)	0.0	
1.2 RBA repo-eligible self-securitisation amount (post haircut)	0.0	
1.2.1 Of which: used for ESA	0.0	
1.2.2 Of which: used to collateralise drawn RBA TFF	0.0	
2.2.3 Of which: used for other RBA repo (OMO or Standing Facility)	0.0	
1.4 Available RBA TFF Funding Allowance	0.0	
1.5 Estimate of eligible residential mortgages not currently securitised (including self-securitisation) or utilised for covered bond collateral (i.e.necessary to meet rating agency or other requirements for the cover pool)	0.0	

2. Liquidity / credit facilities provided to customers (Level 1)	Funding facilities available			Comment (if any)
	Facility size ($)	Drawn ($)	Capacity	
2.1 Non-redraw committed credit/liquidity facilities - Retail	0.0	0.0	0.0	
2.2 Redraw capacity	0.0	0.0	0.0	

Cortell
Australia

5.   New Features

5.1   NF45 P6: Integrate CoreBIS with APRA Connect. (Risk:H)

Updates to 110/112 setups to include:

1. Removal of the TREFDs from the APRA Connect dimensions and elements.
   APRA has informed Cortell that the TREFID's will no longer be provided in the
   taxonomy and hence to use the Key field instead. This has been reflected in the model
   and any existing AC dimensions will convert over on deployment.

2. Addition of the ARS_110 form
   The ARS_110 form will appear the same as a D2A form. Cortell have made up
   APRA_Attributes for each item to fit in with existing form mapping, adjustments,
   attribute calculations, data lineage, movement reports, etc.

3. Update to the APRA Connect Export process to convert the ARS_110 form to a table
   before exporting to XML for APRA Connect.

6.   New Form Versions

- ARS_110_0v1
- ARF_922_2v1
- ARF_922_3v1

Commercial – in Confidence

![Cortell Australia logo]