



Cortell Australia Pty Ltd

CoreBIS

Release Notes

30/09/2022



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Revision History

Date	Version	Description	Author
22/09/2022	0.1	Create Document	Rodrigo Alvarez
28/09/2022	1.0	Review Document	Karl Blackler

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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 file is provided.

2.3 Validation / Derivation

Validation and Derivation rules have been updated this month.

3. Code Updates

3.1 CU156: File Formatter - Measure accept dates as numbers

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.

3.2 CU157: Reporting Offset 1 Month

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_0B:

	Value (1)	Interest rate (2)
7.1. Fixed-term business loan credit outstanding to resident non-related parties at end of previous month	0.0	
7.2. Drawdowns for new loans	0.0	
7.2.1. Small	0.0	0.0
7.2.2. Medium	0.0	0.0
7.2.3. Large	0.0	0.0
7.3. Other drawdowns	0.0	
7.3.1. Small	0.0	0.0
7.3.2. Medium	0.0	0.0
7.3.3. Large	0.0	0.0
7.4. Credit sold	0.0	
7.4.1. of which: Off-balance sheet securitised loans	0.0	
7.5. Credit purchased	0.0	
7.6. Interest charged	0.0	
7.7. Scheduled repayments	0.0	
7.8. Excess repayments due to discharge of loan	0.0	
7.9. Other excess repayments	0.0	
7.10. Repayment deficiencies	0.0	
7.11. Net write-offs	0.0	
7.12. Other changes to the balance of loan credit outstanding between reporting periods	0.0	
7.13. Fixed-term business loan credit outstanding to resident non-related parties at end of month	500,000.0	

This fix allows carrying a one-month balance to the next reporting period.

4. Enhancements to Existing Features

No Enhancements to Existing Features this month.

5. New Features

5.1 NF45 P3: Integrate CoreBIS with APRA Connect

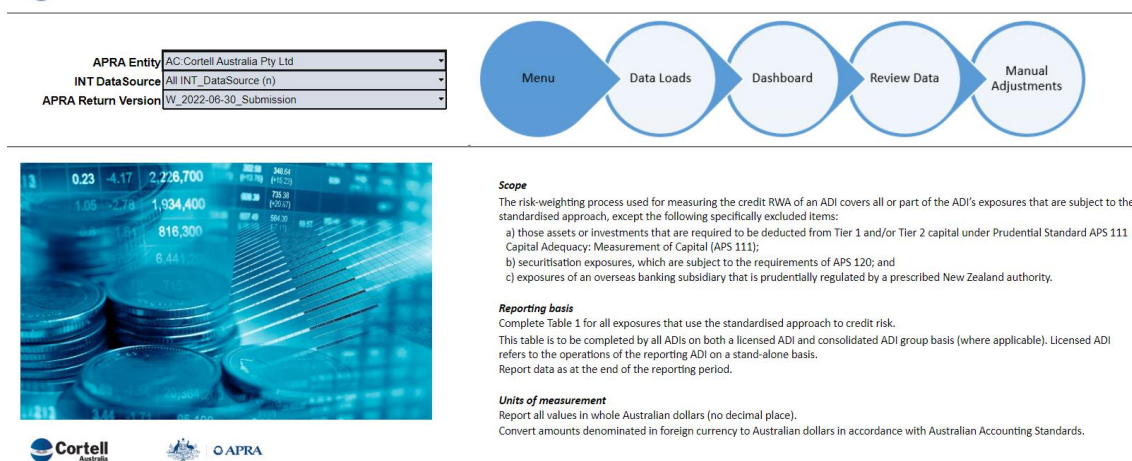
5.1.1 ARS_112 Form/Tables Frontend

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.

CoreBIS ARS 112.0 Capital Adequacy - Standardised Approach to Credit Risk

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



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 operations 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**

5.1.2 ACD & Connect dimensions Parents

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

Find in subset...

- ▼ All AC_112_Exposure_Class (n)
 - # No AC_112_Exposure_Class Element
 - ▼ ADC
 - # ADCOther
 - # ADCRiskWeighted100Percent
 - # AllOtherExposuresNotSpecifiedElsewhere
- ▼ Bank

5.1.3 Add updates to ACD dimensions to overnight update

A 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.

5.1.4 Workflow Submission - Copy ACD cubes

When the Workflow for ARS 112 is submitted, it will copy the ACD_* cube-related data between the working and final versions.

5.1.5 Export to CSV ACD tables

A user can request CSV files from the ARS 112 Front-End module.

5.1.6 Drill down on ACD Cubes

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

5.1.7 Tagging - Allow Flow Chart Tagging (Y/N)

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.

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 4
Yes	ResidentialPropertyOtherStandard	

6. New Form Versions

No new form versions this period.