Australian Prudential Regulation Authority (confidentiality) determination No. 2 of 2023

Information provided by authorised deposit-taking institutions under Reporting Standards ARS 110.0 and ARS 210.0

Australian Prudential Regulation Authority Act 1998

I, Michael Murphy, a delegate of APRA, under paragraph 57(2)(b) of the *Australian Prudential Regulation Authority Act 1998* (the Act), DETERMINE that all or a specified parts of relevant reporting documents of a kind specified in the Schedule do not contain confidential information.

This instrument commences upon registration on the Federal Register of Legislation.

Note: The effect of this instrument is that the non-confidential information may be published under subsection 56(5C) of the Act.

Dated: 29 May 2023

Michael Murphy
Chief Data Officer (Acting)
Technology and Data

Interpretation

In this Determination:

APRA means the Australian Prudential Regulation Authority.

authorised deposit-taking institution **(ADI)** has the meaning given in section 5 of the *Banking Act 1959*.

reporting document means a reporting document within the meaning of section 13 of the *Financial Sector (Collection of Data Act) 2001*.

Schedule

Parts of reporting documents covered by this determination

This determination only applies to information in the specified parts of reporting forms given to APRA by an ADI under the following reporting standards, and any information that can be derived from these items, 60 calendar days after the end of the period to which the disclosure relates:

(a) Reporting Standard ARS 110.0 Capital Adequacy:

i. Reporting form ARF 110.0 Capital Adequacy (ARF 110.0 1/2) from 1 January 2013 to 31 December 2022,[1] and

ii. Reporting form ARF 110.0 Capital Adequacy (ARF 110.0) from 1 January 2023.[2]

Reporting form	Item
ARF 110.0 1/2 and ARF 110.0	Section A Item 2.22. Common Equity Tier 1 Capital (CS23805)
	Section A Item 1.1.3. Common Equity Tier 1 Capital
ARF 110.0 1/2 and ARF 110.0	Section A Item 4. Tier 1 Capital (CS02011)
	Section A Item 1.4. Tier 1 Capital
ARF 110.0 1/2 and ARF 110.0	Section A Item 6. Level 1/2 Total Capital (CS02034)
	Section A Item 3. Total Capital
ARF 110.0 1/2 and ARF 110.0	Section B Item 1.4. Total RWA for credit risk (CS02055)
	Section B Item 1.4. Total RWA for credit risk (excluding exposures in New Zealand subsidiaries) and Section B Item 4.9. Total RWA for credit risk New Zealand subsidiaries (RWA)
ARF 110.0 1/2 and	Section B Item 2.3. Total RWA for operational risk (CS17743)

[1] As required to be submitted pursuant to Financial Sector (Collection of Data) (reporting standard) determination No. 2 of 2020 (https://www.legislation.gov.au/Details/F2020L00327), Financial Sector (Collection of Data) (reporting standard) determination No. 15 of 2017 (https://www.legislation.gov.au/Series/F2017L01372); and Financial Sector (Collection of Data) (reporting standard) determination No. 5 of 2012 (https://www.legislation.gov.au/Series/F2012L02483).

[2] As required to be submitted pursuant to Financial Sector (Collection of Data) (reporting standard) determination No. 48 of 2023 (https:/www.legislation.gov.au/Details/F2023L00403) and any future determination that revokes and replaces this instrument.

Reporting form	Item
ARF 110.0	Section B Item 2.3. Total RWA for operational risk
ARF 110.0 1/2 and	Section B Item 3.1. Interest rate risk in the banking book - Internal model approach (CS17740)
ARF 110.0	Section B Item 3.1. Interest rate risk in the banking book – Internal model approach
ARF 110.0 1/2 and	Section B Item 3.2. Traded market risk, foreign exchange and commodities - Standard method (CS17741)
ARF 110.0	Section B Item 3.2. Traded market risk, foreign exchange and commodities – Standard method
ARF 110.0 1/2 and	Section B Item 3.3. Traded market risk, foreign exchange and commodities - Internal model approach (CS17742)
ARF 110.0	Section B Item 3.3. Traded market risk, foreign exchange and commodities - Internal model approach
ARF 110.0 1/2 and	Section B Item 3.4. Total RWA for market risk (CS02056)
ARF 110.0	Section B Item 3.4. Total RWA for market risk
ARF 110.0 1/2 and	Section B Item 4.1. Total other charges as required by APRA (CS02061)
ARF 110.0	Section B Item 5.1. Total other charges as required by APRA
ARF 110.0	Section B Item 6.3. Adjustment to RWAs with respect to the floor
ARF 110.0 1/2 and	Section B Item 5.1. Total RWA (CS17744)
ARF 110.0	Section B Item 6.4. Total RWA

(b) Reporting Standard ARS 210.0 Liquidity:[3]

i. Reporting form ARF_210_1A: Liquidity Coverage Ratio - all currencies (ARF_210_1A);

ii. Reporting form ARF_210_2: Minimum Liquidity Holdings Ratio (ARF_210_2); and

[3] As required to be submitted pursuant to Financial Sector (Collection of Data) (reporting standard) determination No. 54 of 2023 (https://www.legislation.gov.au/Details/F2023L00417) and any future determination that revokes and replaces this standard,
Financial Sector (Collection of Data) (reporting standard) determination No. 4 of 2022 (https://www.legislation.gov.au/Series/F2022L00210),
Financial Sector (Collection of Data) (reporting standard) determination No. 8 of 2021 (https://www.legislation.gov.au/Series/F2021L00314) and
Financial Sector (Collection of Data) (reporting standard) determination No. 19 of 2017 (https://www.legislation.gov.au/Series/F2017L01390).

iii. Reporting form ARF_210_6: Net Stable Funding Ratio (ARF_210_6).

Reporting form	Item
ARF_210_1A	34. Mean LCR during reporting period (BSAO25666)
ARF_210_2	18. Average MLH ratio during reporting period (BSAO25564)
ARF_210_6	56. Net stable funding ratio (CS26456)