

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:

1. Reporting Standard ARS 110.0 Capital Adequacy:
2. Reporting form ARF 110.0 Capital Adequacy (ARF 110.0 1/2) from 1 January 2013 to 31 December 2022,[[1]](#footnote-2) and
3. Reporting form ARF 110.0 Capital Adequacy (ARF 110.0) from 1 January 2023.[[2]](#footnote-3)

| **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 ARF 110.0 | Section B Item 2.3. Total RWA for operational risk (CS17743) |
| Section B Item 2.3. Total RWA for operational risk |
| ARF 110.0 1/2 and ARF 110.0 | Section B Item 3.1. Interest rate risk in the banking book - Internal model approach (CS17740) |
| Section B Item 3.1. Interest rate risk in the banking book – Internal model approach |
| ARF 110.0 1/2 and ARF 110.0 | Section B Item 3.2. Traded market risk, foreign exchange and commodities - Standard method (CS17741) |
| Section B Item 3.2. Traded market risk, foreign exchange and commodities – Standard method  |
| ARF 110.0 1/2 and ARF 110.0 | Section B Item 3.3. Traded market risk, foreign exchange and commodities - Internal model approach (CS17742) |
| Section B Item 3.3. Traded market risk, foreign exchange and commodities - Internal model approach |
| ARF 110.0 1/2 and ARF 110.0 | Section B Item 3.4. Total RWA for market risk (CS02056) |
| Section B Item 3.4. Total RWA for market risk |
| ARF 110.0 1/2 and ARF 110.0 | Section B Item 4.1. Total other charges as required by APRA (CS02061) |
| 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 ARF 110.0 | Section B Item 5.1. Total RWA (CS17744) |
| Section B Item 6.4. Total RWA |

1. Reporting Standard ARS 210.0 Liquidity:[[3]](#footnote-4)
2. Reporting form ARF\_210\_1A: Liquidity Coverage Ratio - all currencies (ARF\_210\_1A);
3. Reporting form ARF\_210\_2: Minimum Liquidity Holdings Ratio (ARF\_210\_2); and
4. 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) |

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>). [↑](#footnote-ref-2)
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](https://www.legislation.gov.au/Details/F2023L00403)) and any future determination that revokes and replaces this instrument. [↑](#footnote-ref-3)
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>). [↑](#footnote-ref-4)