AUSTRALIAN PRUDENTIAL REGULATION AUTHORITY 1 Martin Place (Level 12), Sydney, NSW 2000 GPO Box 9836, Sydney, NSW 2001

T 02 9210 3000 | W www.apra.gov.au



14 February 2022

TO: ALL AUTHORISED DEPOSIT-TAKING INSTITUTIONS (ADIs)

PROPOSED CHANGES TO QUARTERLY ADI STATISTICAL PUBLICATIONS

APRA is seeking feedback on proposed changes to its *Quarterly Authorised Deposit-taking Institution Performance* (QADIP) and *Quarterly Authorised Deposit-taking Institution Property Exposures* (QPEX) statistical publications. These changes are to accommodate the new *Prudential Standard APS 220 Credit Risk Management (APS 220).*

Background

As a result of the new APS 220, APRA has updated various reporting standards, notably *Reporting Standard ARS 220.0 Credit Quality* (ARS 220.0).¹ These updates give effect to a variety of changes from the new APS 220, notably the concept of 'impaired' has been replaced with the concept of 'non-performing'.

In August 2021, APRA <u>announced</u> a phased implementation of a new ARS 220.0. An interim standard will apply while ADIs develop their solutions for delivering the full suite of data. The interim ARS 220.0 takes effect from the March 2022 quarter. Consequential changes to other reporting standards will also take effect in the same period, including *Reporting Standard ARS 223.0 Residential Mortgage Lending* and *Reporting Standard ARS 230.0 Commercial Property.*

Consultation on proposed changes to QADIP and QPEX

As a result of the above reporting standards changes, updates are required to QADIP and QPEX. Some data series will be discontinued. APRA is also proposing to add new data series to the QADIP and QPEX; in particular, updates will be made to QADIP asset quality tables and QPEX asset quality items. A mock-up of the proposed statistical publications is outlined in the consultation page *proposed changes to the quarterly authorised deposit-taking institution statistical publications*. The proposed changes will take effect from the March 2022 reference period, to be published on 14 June 2022.

APRA is seeking feedback on the proposed changes. Written submissions can be sent to <u>dataanalytics@apra.gov.au</u> by 28 March 2022, addressed to Manager, ADI Strategic Insights.

Yours sincerely,

Alison Bliss

General Manager

Data Analytics

¹ Proposed revisions to the credit risk management framework for authorised deposit-taking institutions

Important disclosure notice – publication of submissions

All information in submissions will be made available to the public on APRA's website unless a respondent expressly requests that all or part of the submission is to remain confidential. Automatically generated confidentiality statements in emails do not suffice for this purpose. Respondents who would like their submission to remain in confidence, in part or in whole, should provide this information marked as confidential in a separate attachment.

Submissions may be the subject of a request made under the *Freedom of Information Act 1982* (FOI Act). APRA will determine such requests if they arise in accordance with the procedures set out in the FOI Act. Information in submissions that is not already in the public domain about any APRA regulated entity, that is identified as confidential, will be protected under section 56 of the APRA Act and will likely be exempt from production under the FOI Act.