



7 March 2023

TO: ALL AUTHORISED DEPOSIT-TAKING INSTITUTIONS (ADIs)
UPDATES TO QUARTERLY ADI PERFORMANCE PUBLICATION

APRA is seeking feedback on proposed updates to its *Quarterly Authorised Deposit-taking Institution Performance* (QADIP) publication, arising from the implementation of the new capital framework that came into effect on 1 January 2023. The proposed updates are intended to commence from the March 2023 reference period, for first publication in June 2023.

Background

QADIP contains industry aggregate data on ADIs' financial performance, financial position, capital adequacy, liquidity and asset quality. It does not contain any entity-level data.

APRA's release of the new capital framework was accompanied by a new *Reporting Standard ARS 110.0 Capital Adequacy* (ARS 110.0). The capital adequacy tables in the QADIP publication require some minor updates to reflect the changes made to ARS 110.0.

APRA has previously stated it will produce the *ADI Centralised Publication* (ADICP) of key metrics for locally-incorporated ADIs, which is intended to commence in June 2023 for the March 2023 reference period.¹ APRA intends to align metrics in QADIP (industry-aggregate) with ADICP (entity-level) where possible.² As such, some new metrics will be added to the QADIP for consistency.

Consultation on proposed changes to QADIP

APRA is proposing changes from the March 2023 edition of QADIP, scheduled for release on 6 June 2023.

To reflect the new capital framework:

- two series will be discontinued: *General Reserve for credit losses* and *General reserve for credit losses ratio*; and
- two series will be added: *Provisions eligible for inclusion in Tier 2 capital*, and *credit risk of which: New Zealand subsidiaries*

¹ [ADI centralised publication update and consultation](#)

² An exception is the Liquidity Coverage Ratio, which will be reported on an end of quarter basis in the QADIP and an average over the quarter basis in the ADICP. More detail will be provided under the explanatory notes in the publications.

To ensure consistency with the ADICP:

- the breakdown series of market risk will be added: *IRRBB – Internal model approach*, *Traded market risk under standard method*, and *Traded market risk under internal model approach*; and
- two new series to LCR tables will be added: *NSFR ratio* and *Minimum NSFR requirement*.

A prototype of the proposed statistical tables is outlined in the consultation page [proposed changes to the quarterly authorised deposit-taking institution statistical publications](#).

Request for submissions

APRA is seeking feedback on the above proposed changes. Please send written submissions to ADIStrategicInsights@apra.gov.au by **18 April 2023**, addressed to Manager, ADI Strategic Insights.

Yours sincerely,

Brandon Khoo
Executive Director
Cross-Industry Division

Important disclosure notice – publication of submissions

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