

Pillar 3

Disclosures for the identification of potential Global- Systemically Important Banks (G-SIBs)

The following table sets out the G-SIB indicators required under APS330 - Public Disclosure, Attachment H:

Table 23: Disclosures for the identification of potential G-SIBs

\$m	30 September 2022
Size	
1 Total exposures	1,155,782
Interconnectedness	
2 Intra-financial system assets	30,079
3 Intra-financial system liabilities	91,293
4 Securities outstanding	304,922
Substitutability / financial institution infrastructure	
5 Payments made in the reporting year (excluding intragroup payments)	14,613,277
6 Assets under custody	-
7 Underwritten transactions in debt and equity markets	468
Complexity	
8 Notional amount of over-the-counter (OTC) derivatives	6,354,423
9 Trading and available-for-sale securities	23,225
10 Level 3 assets	445
Cross-Jurisdictional Activity	
11 Cross-jurisdictional claims	151,641
12 Cross-jurisdictional liabilities	100,204
