

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 22: Disclosures for the identification of potential G-SIBs

\$m	30 September 2020
Size	
1 Total exposures	1,020,246
Interconnectedness	
2 Intra-financial system assets	59,035
3 Intra-financial system liabilities	92,205
4 Securities outstanding	288,620
Substitutability / financial institution infrastructure	
5 Payments made in the reporting year (excluding intragroup payments)	16,716,751
6 Assets under custody	29
7 Underwritten transactions in debt and equity markets	518
Complexity	
8 Notional amount of over-the-counter (OTC) derivatives	4,723,254
9 Trading and available-for-sale securities	25,543
10 Level 3 assets	317
Cross-Jurisdictional Activity	
11 Cross-jurisdictional claims	142,917
12 Cross-jurisdictional liabilities	103,183