

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:

\$m	30 September 2017
Size	
1 Total exposures	909,880
Interconnectedness	
2 Intra-financial system assets	46,818
3 Intra-financial system liabilities	121,580
4 Securities outstanding	325,456
Substitutability / financial institution infrastructure	
5 Payments made in the reporting year (excluding intragroup payments)	17,700,509
6 Assets under custody	604
7 Underwritten transactions in debt and equity markets	2,162
Complexity	
8 Notional amount of over-the-counter (OTC) derivatives	4,085,046
9 Trading and available-for-sale securities	30,797
10 Level 3 assets	1,284
Cross-Jurisdictional Activity	
11 Cross-jurisdictional claims	138,618
12 Cross-jurisdictional liabilities	192,906