

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 2023
Size	
1 Total exposures	1,212,874
Interconnectedness	
2 Intra-financial system assets	26,426
3 Intra-financial system liabilities	89,862
4 Securities outstanding	306,828
Substitutability / financial institution infrastructure	
5 Payments made in the reporting year (excluding intragroup payments)	18,943,835
6 Assets under custody	-
7 Underwritten transactions in debt and equity markets	540
8 Trading volume	685,751
Complexity	
9 Notional amount of over-the-counter (OTC) derivatives	6,004,793
10 Trading and available-for-sale securities	21,764
11 Level 3 assets	509
Cross-Jurisdictional Activity	
12 Cross-jurisdictional claims	169,005
13 Cross-jurisdictional liabilities	125,877