



2019 BASEL III PILLAR 3 DISCLOSURE

AS AT SEPTEMBER 2019

APS 330:
DISCLOSURES FOR THE IDENTIFICATION OF POTENTIAL G-SIBS



Important notice

This document has been prepared by Australia and New Zealand Banking Group Limited (ANZ) to meet its disclosure obligations under the Australian Prudential Regulation Authority (APRA) ADI Prudential Standard (APS) 330: Public Disclosure.

Table 22 Disclosures for the identification of potential G-SIBs

Every year, a sample of international banks must provide information to the Basel Committee for Banking Supervision (BCBS) for assessment against a set of indicators that identify potential Global Systemically Important Banks (G-SIBs). Banks above a cut-off score are identified as G-SIBs and are subject to higher loss absorbency (HLA) capital requirement and G-SIB Pillar 3 disclosures. No Australian bank has been classified as a G-SIB, however Australia and New Zealand Banking Group Limited, Commonwealth Bank of Australia, National Australia Bank Limited and Westpac Banking Corporation Limited have been designated as Domestic Systemically Important Banks (D-SIB) by APRA and are required to hold an additional 1% HLA buffer and to publish their G-SIB indicators by 31 July following the relevant reporting date. ANZ's most recent reporting date was 30 September 2019, therefore the public disclosure of this information is due by 31 July 2020. The table below shows the twelve indicators that are used to identify potential G-SIBs as required in APS 330, using information as at 30 September 2019. More information about the G-SIB score calculation can be found at website www.bis.org/bcbs/gsib/.

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Size	
1 Total Exposures	989,821
Interconnectedness	
2 Intra-financial system assets	84,719
3 Intra-financial system liabilities	124,324
4 Securities outstanding	256,580
Substitutability/financial institutions infrastructure	
5 Payments made in the reporting year (excluding intragroup payments)	45,790,130
6 Assets under custody	7,757
7 Underwritten transactions in debt and equity markets	27,608
Complexity	
8 Notional amount of over-the-counter (OTC) Derivatives	10,644,703
9 Trading and available-for-sale securities	42,409
10 Level 3 assets	1,272
Cross-Jurisdictional Activity	
11 Cross-jurisdictional claims	217,907
12 Cross-jurisdictional liabilities	257,387

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