



# 2017 BASEL III PILLAR 3 DISCLOSURE

**AS AT 30 September 2017**

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 from 1 January 2016 and to publish their G-SIB indicators by 31 July following the relevant reporting date. ANZ's most recent reporting date was 30 September 2017, therefore the first public disclosure of this information is due by 31 July 2018. 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 2017. More information about the G-SIB score calculation can be found at website [www.bis.org/bcbs/gsib/](http://www.bis.org/bcbs/gsib/).

		<b>Sep 17</b>
		<b>\$M</b>
<b>Size</b>		
1	Total Exposures	909,178
<b>Interconnectedness</b>		
2	Intra-financial system assets	66,907
3	Intra-financial system liabilities	113,082
4	Securities outstanding	266,614
<b>Substitutability/financial institutions infrastructure</b>		
5	Payments made in the reporting year (excluding intragroup payments)	30,385,842
6	Assets under custody	10,945
7	Underwritten transactions in debt and equity markets	33,074
<b>Complexity</b>		
8	Notional amount of over-the-counter (OTC) Derivatives	8,445,607
9	Trading and available-for-sale securities	29,531
10	Level 3 assets	137
<b>Cross-Jurisdictional Activity</b>		
11	Cross-jurisdictional claims	194,349
12	Cross-jurisdictional liabilities	265,985

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