

**2020**

# BASEL III PILLAR 3 DISCLOSURE

AS AT 30 SEPTEMBER 2020

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 2020, therefore the public disclosure of this information is due by 31 July 2021. 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 2020. 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 20</b>
	<b>\$M</b>
<b>Size</b>	
1 Total Exposures	1,058,197
<b>Interconnectedness</b>	
2 Intra-financial system assets	79,330
3 Intra-financial system liabilities	120,973
4 Securities outstanding	208,316
<b>Substitutability/financial institutions infrastructure</b>	
5 Payments made in the reporting year (excluding intragroup payments)	47,743,002
6 Assets under custody	7,733
7 Underwritten transactions in debt and equity markets	55,278
<b>Complexity</b>	
8 Notional amount of over-the-counter (OTC) Derivatives	11,043,632
9 Trading and available-for-sale securities	34,300
10 Level 3 assets	1,182
<b>Cross-Jurisdictional Activity</b>	
11 Cross-jurisdictional claims	227,391
12 Cross-jurisdictional liabilities	254,850

This page has been intentionally left blank

[anz.com](https://anz.com)

Australia and New Zealand Banking Group Limited  
ABN 11005357522

