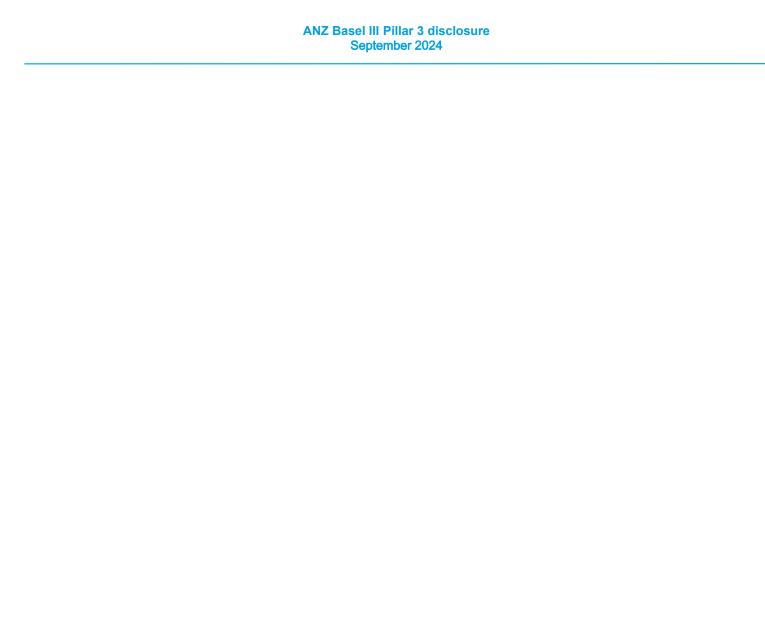
## 2025 Basel III Pillar 3 Disclosure

As at 30 September 2024 APS 330: Disclosure for the identification of potential G-SIB'S





## Important notice

This document has been prepared by ANZ Bank HoldCo as the head of ANZ's Level 2 Banking Group (ANZ) to meet its disclosure obligations under the Australian Prudential Regulation Authority (APRA) ADI Prudential Standard (APS) 330: Public Disclosure.

## ANZ Basel III Pillar 3 disclosure September 2024

## **GSIB1: Disclosure of G-SIB indicators**

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 annually using the ADI's financial year-end data. ANZ's most recent reporting date was 30 September 2024. 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 2024.

More information can be found at website: www.bis.org/bcbs/gsib/.

Prior period reports can be found at website: www.anz.com/shareholder/centre/reporting/regulatory-disclosure/

			Sep 24
	Category	Individual indicator	\$M
1	Cross-jurisdictional activity	Cross-jurisdictional claims	423,133
2		Cross-jurisdictional liabilities	216,894
3	Size	Total exposures	1,344,629
4		Intra-financial system assets	123,661
5	Interconnectedness	Intra-financial system liabilities	177,233
6		Securities outstanding	333,341
7	Substitutability/ Financial institution infrastructure	Assets under custody	7,016
8		Payment activity	61,105,141
9		Underwritten transactions in debt and equity markets	46,503
10		Trading Volumes	679,590
11		Notional amount of over-the-counter derivatives	13,358,783
12	Complexity	Level 3 assets	1,740
13		Trading and available for sale securities	28,983

