

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context and has developed an indicator-based methodology for identifying Global Systemically Important Banks (G-SIBs), upon which the higher capital requirements will be applied. The 12 indicators are based on the following five categories: size, interconnectedness, substitutability/financial institution infrastructure, cross-jurisdictional activity and complexity.

Although the Group is not a G-SIB, it is required under MAS Notice 637 to disclose these 12 indicators on an annual basis. The indicators have been prepared in accordance with the instructions issued by the Basel Committee.

#### G-SIB indicators of UOB Group as at 31 December 2015

Category	Indicators used for assessing G-SIBs	S\$ million
Cross-jurisdictional activity	Cross-jurisdictional claims	157,481
	Cross-jurisdictional liabilities	105,330
Size	Total exposures as defined for use in the Basel III leverage ratio <sup>1</sup>	360,559
Interconnectedness	Intra-financial system assets	57,781
	Intra-financial system liabilities	38,645
	Securities outstanding	58,258
Substitutability/ financial institution infrastructure	Assets under custody	67,542
	Payments activity	3,143,141
	Underwritten transactions in debt and equity markets	2,603
Complexity	Notional amount of over-the-counter derivatives	643,449
	Level 3 assets	3,041
	Trading and available-for-sale securities	7,849

Note:

<sup>1</sup> Total exposures differ from the total exposures disclosed under Leverage Ratio as the computation required by the BCBS for purpose of the G-SIB assessment exercise excludes regulatory adjustments.