

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). The 12 indicators are based on cross-jurisdictional activity, size, interconnectedness, substitutability/financial institution infrastructure 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 2016

Category	Indicators used for assessing G-SIBs	S\$ million
Cross-jurisdictional activity	Cross-jurisdictional claims	175,466
	Cross-jurisdictional liabilities	113,556
Size	Total exposures as defined for use in the Basel III leverage ratio ¹	384,695
Interconnectedness	Intra-financial system assets	69,978
	Intra-financial system liabilities	44,913
	Securities outstanding	66,100
Substitutability/ financial institution infrastructure	Assets under custody	47,802
	Payments activity	3,246,326
	Underwritten transactions in debt and equity markets	2,893
Complexity	Notional amount of over-the-counter derivatives	789,550
	Level 3 assets	2,724
	Trading and available-for-sale securities	10,853

Note:

¹ 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.