

The Basel Committee on Banking Supervision 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 2014

Category	Indicators used for assessing G-SIBs	S\$ million
Cross-jurisdictional activity	Cross-jurisdictional claims	156,204
	Cross-jurisdictional liabilities	105,398
Size	Total exposures as defined for use in the Basel III leverage ratio	346,590
Interconnectedness	Intra-financial system assets	55,114
	Intra-financial system liabilities	39,149
	Securities outstanding	67,195
Substitutability/ financial institution infrastructure	Assets under custody	71,771
	Payments activity	3,248,069
	Underwritten transactions in debt and equity markets	3,136
Complexity	Notional amount of over-the-counter derivatives	573,339
	Level 3 assets	2,271
	Trading and available-for-sale securities	8,450