

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 UOB 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 BCBS.

G-SIB Indicators of UOB Group as at 31 December 2017

Category	Indicators used for assessing G-SIBs	S\$ million
Cross-jurisdictional activity	Cross-jurisdictional claims	192,550
	Cross-jurisdictional liabilities	121,048
Size	Total exposures as defined for use in the Basel III leverage ratio ¹	405,273
Interconnectedness	Intra-financial system assets	92,409
	Intra-financial system liabilities	42,763
	Securities outstanding	78,315
Substitutability/ financial institution infrastructure	Assets under custody	53,507
	Payments activity	3,350,932
	Underwritten transactions in debt and equity markets	6,378
Complexity	Notional amount of over-the-counter derivatives	908,943
	Level 3 assets	3,434
	Trading and available-for-sale securities	9,053

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.