

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 2018

Category	Indicators used for assessing G-SIBs	S\$ million
Cross-jurisdictional activity	Cross-jurisdictional claims	211,539
	Cross-jurisdictional liabilities	133,622
Size	Total exposures as defined for use in the Basel III leverage ratio <sup>1</sup>	439,222
Interconnectedness	Intra-financial system assets	111,728
	Intra-financial system liabilities	50,950
	Securities outstanding	84,079
Substitutability/ financial institution infrastructure	Assets under custody	19,532
	Payments activity	3,768,333
	Underwritten transactions in debt and equity markets	6,152
Complexity	Notional amount of over-the-counter derivatives	880,257
	Level 3 assets	4,933
	Trading and available-for-sale securities	8,622

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.