

Disclosure Requirements for Assessing Global Systemically Important Banks (G-SIBs) As at 31 December 2013

> DBS Group Holdings Ltd Incorporated in the Republic of Singapore Company Registration Number: 199901152M

## DBS GROUP HOLDINGS LTD AND ITS SUBSIDIARIES

## Disclosure Requirements for Assessing Global Systemically Important Banks (G-SIBs)

The following disclosures are made pursuant to Part XIA of the Monetary Authority of Singapore's Notice to Banks No. 637 "Notice on Risk Based Capital Adequacy Requirements for Banks incorporated in Singapore" (Notice 637).

The Basel Committee has developed an indicator-based methodology for assessing G-SIBs. Even though the Group is not a G-SIB, it is required under Notice 637 to disclose the 12 G-SIB indicators. These have been prepared in accordance with the "Instructions for the end-2013 data collection exercise of the Macroprudential Supervision Group" issued by the Basel Committee. Please refer to (<u>http://www.bis.org/bcbs/gsib/</u>) for details on the framework and the 12 indicators used in the assessment methodology.

Category	Indicators used for assessing G-SIBs	Amount
		(In S\$ millions)
Cross-jurisdictional activity	Cross-jurisdictional claims	203,790
	Cross-jurisdictional liabilities	183,177
Size	<ul> <li>Total exposures as defined for use in the Basel III</li> </ul>	478,060
	leverage ratio	
Interconnectedness	<ul> <li>Intra-financial system assets</li> </ul>	59,190
	<ul> <li>Intra-financial system liabilities</li> </ul>	39,736
	<ul> <li>Securities outstanding</li> </ul>	74,620
Substitutability/financial institution	Assets under custody	960,571
infrastructure	<ul> <li>Payments activity</li> </ul>	9,538,918
	Underwritten transactions in debt and equity markets	12,764
Complexity	Notional amount of over-the-counter derivatives	1,546,942
	Level 3 assets	717
	<ul> <li>Trading and available-for-sale securities</li> </ul>	3,820