



**Disclosure Requirements for
Assessing Global Systemically Important Banks (G-SIBs)**
As at 31 December 2015

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-2015 G-SIB assessment exercise" issued by the Basel Committee. Please refer to (<http://www.bis.org/bcbs/gsib/>) 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	246,543
	• Cross-jurisdictional liabilities	207,039
Size	• Total exposures as defined for use in the Basel III leverage ratio	514,926
Interconnectedness	• Intra-financial system assets	96,823
	• Intra-financial system liabilities	62,632
	• Securities outstanding	87,093
Substitutability/financial institution infrastructure	• Assets under custody	911,005
	• Payments activity	8,690,987
	• Underwritten transactions in debt and equity markets	14,123
Complexity	• Notional amount of over-the-counter derivatives	2,039,553
	• Level 3 assets	1,014
	• Trading and available-for-sale securities	11,880