



**Disclosure Requirements for  
Assessing Global Systemically Important Banks (G-SIBs)**  
As at 31 December 2016

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-2016 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	250,574
	• Cross-jurisdictional liabilities	203,176
Size	• Total exposures as defined for use in the Basel III leverage ratio	538,305
Interconnectedness	• Intra-financial system assets	95,387
	• Intra-financial system liabilities	64,669
	• Securities outstanding	79,090
Substitutability/financial institution infrastructure	• Assets under custody	924,646
	• Payments activity	8,645,401
	• Underwritten transactions in debt and equity markets	19,852
Complexity	• Notional amount of over-the-counter derivatives	2,053,028
	• Level 3 assets	158
	• Trading and available-for-sale securities	10,955