



**Disclosure Requirements for
Assessing Global Systemically Important Banks (G-SIBs)**
As at 31 December 2018

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-2018 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	307,654
	• Cross-jurisdictional liabilities	267,020
Size	• Total exposures as defined for use in the Basel III leverage ratio	616,582
Interconnectedness	• Intra-financial system assets	109,308
	• Intra-financial system liabilities	75,187
	• Securities outstanding	112,946
Substitutability/financial institution infrastructure	• Assets under custody	932,394
	• Payments activity	12,351,392
	• Underwritten transactions in debt and equity markets	20,210
Complexity	• Notional amount of over-the-counter derivatives	2,037,361
	• Level 3 assets	762
	• Trading and available-for-sale securities	23,536