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.

<table>
<thead>
<tr>
<th>Category</th>
<th>Indicators used for assessing G-SIBs</th>
<th>Amount (In S$ millions)</th>
</tr>
</thead>
</table>
| Cross-jurisdictional activity | • Cross-jurisdictional claims  
• Cross-jurisdictional liabilities                    | 307,654                 |
| Size                      | • Total exposures as defined for use in the Basel III leverage ratio                                | 616,582                 |
| Interconnectedness        | • Intra-financial system assets  
• Intra-financial system liabilities  
• Securities outstanding               | 109,308  
75,187  
112,946                     |
| Substitutability/financial institution infrastructure | • Assets under custody  
• Payments activity  
• Underwritten transactions in debt and equity markets | 932,394  
12,351,392  
20,210                  |
| Complexity                | • Notional amount of over-the-counter derivatives  
• Level 3 assets  
• Trading and available-for-sale securities | 2,037,361  
762  
23,536               |