

G-SIB Assessment Disclosures

The following disclosures are made under Part XIA of MAS Notice 637 'Notice of Risk Based Capital Adequacy Requirements for Banks Incorporated in Singapore'.

The Basel Committee on Banking Supervision (BCBS) has published 12 indicators it uses to classify a bank as a Global Systemically Important Bank (G-SIB). While OCBC is not a G-SIB, it is required under MAS Notice 637 to disclose the 12 G-SIB indicators. The G-SIB indicators disclosed in the table below are unaudited and have been prepared in accordance with the instructions issued by BCBS and, may not be directly comparable with other disclosed information.

12 G-SIB indicators of OCBC Group as at 31 December 2014

Category	Indicators used for assessing G-SIBs	Amount S\$ million
Cross-jurisdictional activity	• Cross-jurisdictional claims	195,088
	• Cross-jurisdictional liabilities	193,959
Size	• Total exposures as defined for use in the Basel III leverage ratio	393,294
Interconnectedness	• Intra-financial system assets	58,665
	• Intra-financial system liabilities	69,984
	• Securities outstanding	96,929
Substitutability/financial institution infrastructure	• Assets under custody	31,745
	• Payments activity	3,456,071
	• Underwritten transactions in debt and equity markets	4,027
Complexity	• Notional amount of OTC derivatives	576,860
	• Level 3 assets	239
	• Trading and available-for-sale securities	20,616