

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 2015

Category	Indicators used for assessing G-SIBs	Amount S\$ million
Cross-jurisdictional activity	• Cross-jurisdictional claims	201,638
	• Cross-jurisdictional liabilities	202,720
Size	• Total exposures as defined for use in the Basel III leverage ratio	365,677 ⁽¹⁾
Interconnectedness	• Intra-financial system assets	57,811
	• Intra-financial system liabilities	44,453
	• Securities outstanding	77,641
Substitutability/financial institution infrastructure	• Assets under custody	76,521
	• Payments activity	5,462,307
	• Underwritten transactions in debt and equity markets	6,419
Complexity	• Notional amount of OTC derivatives	613,993
	• Level 3 assets	229
	• Trading and available-for-sale securities	27,063

⁽¹⁾ Total exposures differ from the total exposures disclosed under Leverage Ratio as the computation as required by the Basel Committee for the purposes of the G-SIB assessment disclosures excludes regulatory adjustments.