



UBS Group – Basel III Pillar 3 disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2015

Global systemic importance is measured in terms of the impact a bank's failure can have on the global financial system and the wider economy, rather than the risk that a failure could occur.

The measurement approach of the global systemic importance is indicator-based. The indicators reflect the size of banks, their interconnectedness, the lack of readily available substitutes or financial institution infrastructure for the services they provide, their global (cross-jurisdictional) activity and their complexity.

-> Refer to "UBS Group AG consolidated supplemental disclosures required under Basel III Pillar 3 regulations" in the "Additional regulatory information" section of our Annual Report 2015 for more information on our quantitative and qualitative Pillar 3 disclosures

Intra-financial system assets and intra-financial system liabilities had to be revised due to additional guidelines issued by the BCBS in July 2016.

Global systemically important banks (G-SIB) indicators

CHF million

Category	Individual indicator	31.12.15
Cross-jurisdictional activity	Cross-jurisdictional claims	518'237
	Cross-jurisdictional liabilities	520'523
Size	Total exposures	915'288
Interconnectedness	Intra-financial system assets	146'594
	Intra-financial system liabilities	122'539
	Securities outstanding	224'854
Substitutability/financial institution infrastructure	Assets under custody	3'340'994
	Payment activity	25'763'412
	Underwritten transactions in debt and equity markets	122'275
Complexity	Notional amount of over-the-counter (OTC) derivatives	16'915'382
	Level 3 assets	8'740
	Trading and available-for-sale-securities	82'682