



## UBS Group – Basel III Pillar 3 disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2014

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 "Financial information" section of our Annual Report 2014 for more information on our quantitative and qualitative Pillar 3 disclosures**

Subsequent to this document being published on 30 April 2015, the indicator Underwritten transactions in debt and equity markets has been restated.

### Global systemically important banks (G-SIB) indicators

CHF million

Category	Individual indicator	31.12.14
Cross-jurisdictional activity	Cross-jurisdictional claims	562'245
	Cross-jurisdictional liabilities	539'673
Size	Total exposures	976'363
Interconnectedness	Intra-financial system assets	153'614
	Intra-financial system liabilities	142'894
	Securities outstanding	223'108
Substitutability/financial institution infrastructure	Assets under custody	3'360'716
	Payment activity	22'321'872
	Underwritten transactions in debt and equity markets	138'525
Complexity	Notional amount of over-the-counter (OTC) derivatives	23'969'512
	Level 3 assets	11'789
	Trading and available-for-sale-securities	85'824