



# UBS Group AG

Indicators for a global systemically important bank (G-SIB) as of 31  
December 2016



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### Global systemically important banks (G-SIBs) indicators as of 31 December 2016

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.

CHF million

Category	Individual indicator	31.12.16
Cross-jurisdictional activity	Cross-jurisdictional claims	503'730
	Cross-jurisdictional liabilities	517'048
Size	Total exposures	888'155
Interconnectedness	Intra-financial system assets	131'950
	Intra-financial system liabilities	215'774
	Securities outstanding	214'968
Substitutability/financial institution infrastructure	Assets under custody	3'455'337
	Payment activity	24'591'638
	Underwritten transactions in debt and equity markets	95'270
Complexity	Notional amount of over-the-counter (OTC) derivatives	16'799'108
	Level 3 assets	6'690
	Trading and available-for-sale-securities	65'905

### Basel III capital requirements for G-SIBs

The BCBS has defined minimum Basel III capital requirements, which are being phased in from 1 January 2013 to 31 December 2018 and become fully effective on 1 January 2019. As of 31 December 2016, the minimum ratio requirements for common equity tier 1 (CET1) capital including capital conservation buffer and for total capital including capital conservation buffer were 5.125% and 8.625%, respectively. Moreover, global systemically important banks (G-SIBs) are subject to additional CET1 capital buffer requirements in the range from 1.0% to 3.5%. These additional buffer requirements are being phased in from 1 January 2016 to 31 December 2018 and become fully effective on 1 January 2019. The Financial Stability Board (FSB) has determined that UBS is a G-SIB, using an indicator-based methodology adopted by the BCBS. In November 2016, the FSB confirmed that, based on the year-end 2015 indicators, the additional CET1 capital buffer requirement for UBS Group is 1.0%. BCBS requirements are minimum requirements that regulators must put in place in their respective jurisdictions. As our Swiss SRB capital requirements exceed the BCBS requirements, including the G-SIB buffer, UBS is not affected by these additional G-SIB requirements.

Refer to the Basel III Pillar 3 UBS Group AG 2016 report and to the UBS Group AG and significant regulated subsidiaries and sub-groups first quarter 2017 Pillar 3 report, which are available under "Pillar 3, SEC filings & other disclosures" at [www.ubs.com/investors](http://www.ubs.com/investors).