

UBS Group – Basel III Pillar 3 disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2013

This document refers to our Annual Report 2013 and replaces the original version published on 14 March 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.

Subsequent to this document being published on 14 March 2014, some G-SIBs indicators have been restated based on further guidance and updated interpretations, in line with the requirements of the 2013 Macro Prudential Group (MPG) exercise.



Global systemically important banks (G-SIBs) indicators

CHF million

Category	Individual indicator		31.12.13
Cross-jurisdictional activity	Cross-jurisdictional claims		529'100
	Cross-jurisdictional liabilities		455'145
Size	Total exposures as defined for use in the BIS Basel III leverage ratio	¹	1'138'759
Interconnectedness	Intra-financial system assets		148'586
	Intra-financial system liabilities		139'816
	Securities outstanding		191'025
Substitutability / financial institution infrastructure	Assets under custody		2'919'065
	Payments activity		25'768'760
	Underwritten transactions in debt and equity markets		102'763
Complexity	Notional amount of over-the-counter (OTC) derivatives	²	30'199'172
	Level 3 assets	³	15'035
	Trading and available-for-sale-securities	⁴	87'673

¹ According to the Quantitative Impact Study (QIS) instructions issued by BIS in June 2013. ² Refer to "Note 14 Derivative instruments and hedge accounting" in the Annual report 2013. ³ Refer to "Note 24 Fair value measurement" in the Annual Report 2013. ⁴ Refer to "Note 13 Trading Portfolio" and "Note 15 Financial Investments available-for-sale" in the Annual Report 2013. Excludes precious metals and other physical commodities and traded loans.