

**Credit Suisse Group –
G-SIB Indicators
as of December 31, 2016**

Additional Disclosure Requirements for Global Systemically Important Banks (G-SIB)

The Basel Committee's assessment methodology for global systemically important banks (G-SIB) requires them to report on a prescribed set of indicators used by national supervisory authorities to assess their systemic importance. Credit Suisse Group, having been classified as a G-SIB in 2016, is required to disclose the twelve indicators under the five categories cross-jurisdictional activity, size, interconnectedness, substitutability/financial institution infrastructure and complexity. These indicators will be used for the score calculation applied in determining the G-SIB add-on charge to the CET1 capital ratio requirements. We are required to disclose these indicators on an annual basis.

Cross-jurisdictional activity measures a bank's global footprint. Cross-border claims and liabilities capture the bank's activities outside of its home jurisdiction.

Size provides an indication on a bank's share of global activity. In case of distress or failure, financial institutions with a large share of global financing activities are more difficult to replace.

Interconnectedness measures the inter-linkages of financing activities vis-à-vis other financial institutions. The three indicators, intra-financial system assets, liabilities and securities outstanding provide an understanding of the likelihood that distress at one financial institution could materially increase the distress at other institutions (knock-on effects).

Substitutability/financial institution infrastructure provides an indication of a financial institution's footprint in a particular business line, or as a service provider of infrastructure that support financial markets. These indicators provide an understanding of the impact and costs to substitute a significant market player in distress.

Complexity measures the business, structural and operational complexity of a financial institution. The expected costs and time required to resolve a financial institution in distress are expected to be higher for a financial institution with high complexity than one with lower complexity.

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Category	Individual indicator	Amount in CHF million
Cross-jurisdictional activity	Cross-jurisdictional claims	532'571
	Cross-jurisdictional liabilities	367'082
Size	Total exposures as defined for use in the Basel III leverage ratio	962'049
Interconnectedness	Intra-financial system assets	223'226
	Intra financial system liabilities	182'469
	Securities outstanding	271'858
Substitutability/financial institution infrastructure	Assets under custody	1'528'100
	Payments activity	34'787'397
	Underwritten transactions in debt and equity markets	206'918
Complexity	Notional amount of over-the-counter (OTC) derivatives	29'097'228
	Level 3 assets	23'069
	Trading and available-for-sale securities	73'531

Additional disclosure requirements according to:

- FINMA circular 2008/22, note 59.0*
- BCBS Global Systemically Important Banks July 2013, page 6