Credit Suisse Group
G-SIB Indicators

December 31, 2019

Public

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

The Basel Committee's assessment methodology for global systemically important banks (G-SIB) requires such banks to report on a prescribed set of indicators used by national supervisory authorities to assess their systemic importance. Credit Suisse Group, continued to be classified as a G-SIB in 2019, is required to disclose the twelve indicators under the five categories, on an annual basis. These indicators will be used for the score calculation applied in determining the G-SIB add-on charge to the CET1 capital ratio requirements.

In November 2019, the FSB confirmed that, based on the year-end 2018 indicators, the additional CET1 capital buffer requirement for Credit Suisse Group is 1.0%. BCBS requirements are minimum requirements that regulators must put in place in their respective jurisdictions. As the Swiss capital requirements for systemically relevant banks go beyond the BCBS requirements, including the G-SIB buffer, Credit Suisse Group is not affected by these additional G-SIB requirements.

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	512,300
	Cross-jurisdictional liabilities	361,925
Size	Total exposures as defined for use in the Basel III leverage ratio	919,795
Interconnectedness	Intra-financial system assets	152,625
	Intra financial system liabilities	164,429
	Securities outstanding	261,715
Substitutability/financial institution infrastructure	Assets under custody	1,806,964
	Payments activity	32,153,056
	Underwritten transactions in debt and equity markets	205,602
Complexity	Notional amount of over-the-counter (OTC) derivatives	22,732,127
	Level 3 assets	15,984
	Trading and available-for-sale securities	68,904

Additional disclosure requirements according to:

- FINMA circular 2016/1, margin number 14.2
- BCBS Global Systemically Important Banks July 2013, page 6