

Global systemically important bank indicators

31 December 2022

UBS Group AG



Global systemically important banks (G-SIBs) indicators as of 31 December 2022

Under BCBS rules, global systemic importance measures 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 measure 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.

USD million

Category	Individual indicator	31.12.22
Cross-jurisdictional activity	Cross-jurisdictional claims	630,148
	Cross-jurisdictional liabilities	538,945
Size	Total exposure	1,053,241
Interconnectedness	Intra-financial system assets	223,698
	Intra-financial system liabilities	329,021
	Securities outstanding	262,722
Substitutability / financial institution infrastructure	Assets under custody	4,363,025
	Payment activity	26,537,422
	Underwritten transactions in debt and equity markets	82,221
	Trading volume	
	- Fixed income	2,545,038
- Equities and other securities	23,376,309	
Complexity	Notional amount of over-the-counter (OTC) derivatives	21,379,786
	Level 3 assets	6,677
	Trading and available-for-sale-securities	85,119

Basel III capital requirements for G-SIBs

The BCBS minimum Basel III capital requirements for common equity tier 1 (CET1) capital including the capital conservation buffer and for total capital including the capital conservation buffer are 7.0% and 10.5%, respectively, plus the countercyclical buffer. Global systemically important banks (G-SIBs) are subject to additional CET1 capital buffer requirements in the range from 1.0% to 3.5%. The Financial Stability Board (FSB) has determined that UBS is a G-SIB, using an indicator-based methodology adopted by the BCBS. In November 2022, the FSB confirmed that, based on the year-end 2021 indicators, the additional CET1 capital buffer requirement for UBS Group will remain at 1.0%. An updated assessment from the FSB will become available in November 2023.

BCBS requirements are minimum requirements that regulators must put in place in their respective jurisdictions. Based on the BCBS assessment in 2022, the Swiss SRB capital requirements exceed the BCBS requirements. Following the completion of the acquisition of Credit Suisse, BCBS may change the G-SIB buffer requirement in their upcoming assessment, but even if this would result in the highest G-SIB buffer requirement currently assigned to any bank which is 2.5%, UBS will not be affected by these additional G-SIB requirements as the Swiss SRB capital requirement will still be higher.

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Rounding | Numbers presented throughout this report may not add up precisely to the totals provided in the tables and text. Percentages and percent changes disclosed in text and tables are calculated on the basis of unrounded figures. Absolute changes between reporting periods disclosed in the text, which can be derived from numbers presented in related tables, are calculated on a rounded basis.

Tables | Within tables, blank fields generally indicate non-applicability or that presentation of any content would not be meaningful, or that information is not available as of the relevant date or for the relevant period. Zero values generally indicate that the respective figure is zero on an actual or rounded basis. Values that are zero on a rounded basis can be either negative or positive on an actual basis.

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