



UBS Group AG

31 December 2019

Indicators for a global systemically important bank (G-SIB)

Global systemically important banks (G-SIBs) indicators as of 31 December 2019

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	31.12.19
Cross-jurisdictional activity	Cross-jurisdictional claims	523,562
	Cross-jurisdictional liabilities	424,381
Size	Total exposure	924,656
Interconnectedness	Intra-financial system assets	144,088
	Intra-financial system liabilities	235,968
	Securities outstanding	222,966
Substitutability / financial institution infrastructure	Assets under custody	4,246,866
	Payment activity	23,879,424
	Underwritten transactions in debt and equity markets	98,062
Complexity	Notional amount of over-the-counter (OTC) derivatives	19,838,782
	Level 3 assets	7,237
	Trading and available-for-sale-securities	84,460

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. Moreover, 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 2019, the FSB confirmed that, based on the year-end 2018 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 a G-SIB, UBS is also subject to minimum TLAC requirements. The Swiss SRB capital requirements exceed the BCBS requirements, including the G-SIB buffer. Hence, UBS is not affected by these additional G-SIB requirements.

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Tables | Within tables, blank fields generally indicate that the field is not applicable or not 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. Percentage changes are presented as a mathematical calculation of the change between periods.

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