



UBS Group AG

31 December 2021

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

Global systemically important banks (G-SIBs) indicators as of 31 December 2021

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	31.12.21
Cross-jurisdictional activity	Cross-jurisdictional claims	663,496
	Cross-jurisdictional liabilities	605,526
Size	Total exposure	1,102,235
Interconnectedness	Intra-financial system assets	254,108
	Intra-financial system liabilities	382,676
	Securities outstanding	279,257
Substitutability / financial institution infrastructure	Assets under custody	5,203,051
	Payment activity	25,429,225
	Underwritten transactions in debt and equity markets	118,101
	Trading volume	26,265,161
Complexity	Notional amount of over-the-counter (OTC) derivatives	17,020,854
	Level 3 assets	7,620
	Trading and available-for-sale-securities	84,970

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 2021, the FSB confirmed that, based on the year-end 2020 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 2022. We do not expect any changes for UBS. 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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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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