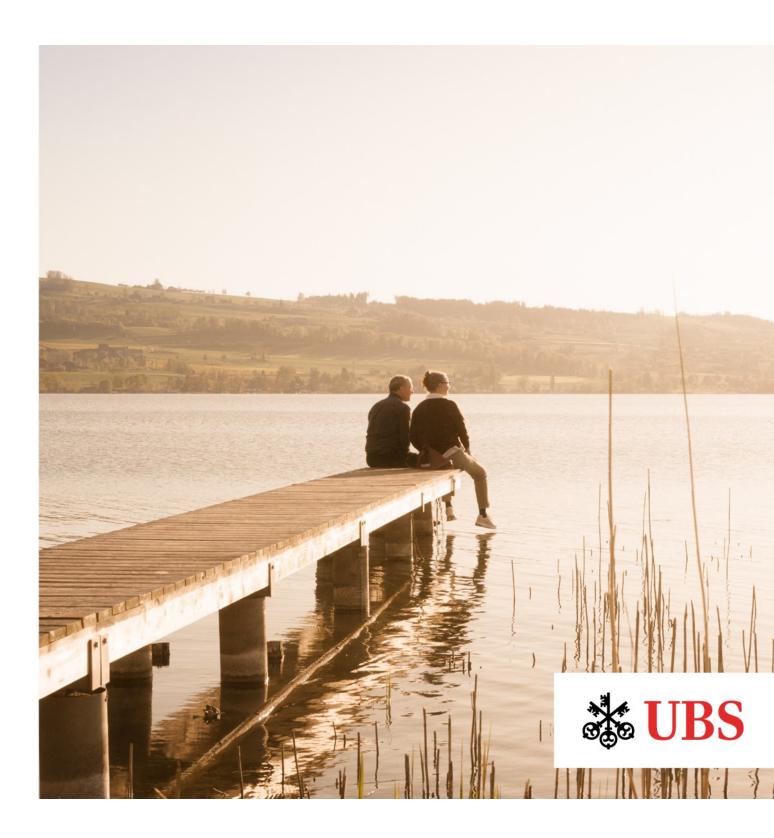
Global systemically important bank indicators

31 December 2023 UBS Group AG



Global systemically important banks (G-SIBs) indicators as of 31 December 2023

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.

Category	Individual indicator	31.12.23
Cross-jurisdictional activity	Cross-jurisdictional claims	941,552
	Cross-jurisdictional liabilities	732,143
Size	Total exposure	1,721,462
Interconnectedness	Intra-financial system assets	335,317
	Intra-financial system liabilities	420,740
	Securities outstanding	494,314
Substitutability / financial institution infrastructure	Assets under custody	6,729,091
	Payment activity	46,548,462
	Underwritten transactions in debt and equity markets	117,511
	Trading volume	
	- Fixed income	2,996,117
	- Equities and other securities	26,653,855
Complexity	Notional amount of over-the-counter (OTC) derivatives	31,286,253
	Level 3 assets	33,622
	Trading and available-for-sale-securities	122,175

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 2023, the FSB confirmed that, based on the year-end 2022 indicators, the additional CET1 capital buffer requirement for UBS Group will increase to 1.5%, from 1.0%, as of 1 January 2025. An updated assessment from the FSB will become available in November 2024. 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. Our Swiss systemically relevant bank Basel III capital requirement remains above the increased BCBS requirements.

The BCBS introduced a leverage ratio buffer for G-SIBs as a part of the finalization of the Basel III framework announced in December 2017. The leverage ratio buffer is set at 50% of risk-weighted higher-loss absorbency requirements. Implementation of the final Basel III framework in Switzerland is expected to enter into force on 1 January 2025. We do not expect these changes to increase our additional CET1 capital buffer requirement.

Cautionary Statement I This report and the information contained herein are provided solely for information purposes, and are not to be construed as solicitation of an offer to buy or sell any securities or other financial instruments in Switzerland, the United States or any other jurisdiction. No investment decision relating to securities of or relating to UBS Group AG, UBS AG or their affiliates should be made on the basis of this report. Refer to UBS's most recent Annual Report on Form 20-F, quarterly reports and other information furnished to or filed with the US Securities and Exchange Commission on Form 6-K, available at ubs.com/investors, for additional information.

Rounding I 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 I 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.

UBS Group AG P.O. Box CH-8098 Zurich

ubs.com

