



UBS Transparency in Financial Reporting Setting the Standard

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(in my view!) Have a look at [this](#) ^[1]. It is the new Quarterly Reporting page of UBS. Impressive No?

They always led the way in this sort of thing, particularly in responding to the Credit Crises at its height and explaining what had gone wrong! See the quarterly reports of 2008 and 2007 Q4s particularly! If anyone wants to write a PhD on what really happened, in my view it could not be done without reference to this content and this is quarterly reporting, right?

But this time UBS has taken the proverbial "biscuit"! in terms of transparency and reporting, [the provision of 45 spreadsheets](#) ^[2] of time series alongside the Q109 report explaining the historical breakdown of risk quantities and exposures.

We at asymptotix have been advising on the key distinction between the 'internal' and the 'external' data series contributing to a factor model of group level risk economic capital, well, here from UBS you have the benchmark model of the internal data set. Fantastic!

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Links:

[1] http://www.ubs.com/1/e/investors/quarterly_reporting.html

[2] http://www.ubs.com/1/e/investors/quarterly_reporting/timeseries.html

[3] <http://asymptotix.disqus.com/?url=http%3A%2F%2Fwww.asymptotix.eu%2Fcontent%2Fubs-transparency-financial-reporting-setting-standard>

[4] <http://www.asymptotix.eu/category/topics/basel-ii>

[5] <http://www.asymptotix.eu/category/tags/basel-iii>

[6] <http://www.asymptotix.eu/category/topics/transparency>

[7] <http://www.asymptotix.eu/category/tags/ubs>