

# UBS Americas Holding LLC (consolidated) selected regulatory information

Third quarter 2016

The table below provides the key regulatory capital components and capital ratios of UBS Americas Holding LLC (consolidated). This information is prepared in accordance with applicable US Basel III rules and has not been audited by the external auditors of UBS Americas Holding LLC.

## Regulatory capital components and capital ratios

<i>USD million, except where indicated</i>		<b>30.9.16</b>
<b>Capital</b>		
Common equity tier 1 capital <sup>1</sup>		9,707
Additional tier 1 capital <sup>2</sup>		0
<b>Tier 1 capital</b>		<b>9,707</b>
Tier 2 capital		696
<b>Total capital</b>		<b>10,403</b>
<b>Risk-weighted assets</b>		
Total risk-weighted assets		57,375
<b>Capital ratios (%)<sup>3</sup></b>		
Common equity tier 1 capital ratio		16.9
Tier 1 capital ratio		16.9
Total capital ratio		18.1

<sup>1</sup> The difference between total equity of USD 22.6 billion as of 30 September 2016 and CET 1 capital of USD 9.7 billion mainly relates to deductions for goodwill and intangible assets and deferred tax assets. <sup>2</sup> Additional tier 1 capital is reduced to zero by deduction of deferred tax assets attributable to net operating losses. <sup>3</sup> As of 30 September 2016, UBS Americas Holding LLC had a CET1 capital ratio requirement of 5.125%, a tier 1 capital ratio requirement of 6.625% and a total capital ratio requirement of 8.625%, which are the current phase-in requirements according to the applicable US Basel III rules.

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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.