



30 September 2021 Pillar 3 report

UBS Europe SE

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3 Own funds and eligible liabilities

Own funds and eligible liabilities

The following table provides an overview of key metrics and the internal loss-absorbing capacity in accordance with Article 437a of the CRR.

EU iLAC - Internal loss absorbing capacity: internal TLAC and, where applicable, requirement for own funds and eligible liabilities for non-EU G-SIIs

EUR million	30.09.21		30.06.21	
	Non-EU G-SII Requirement for own funds and eligible liabilities (internal TLAC)	Qualitative information	Non-EU G-SII Requirement for own funds and eligible liabilities (internal TLAC)	Qualitative information
Applicable requirement and level of application				
Is the entity subject to a Non-EU G-SII Requirement for own funds and eligible liabilities? (Y/N)		Y		Y
If EU 1 is answered by 'Yes', is the requirement applicable on a consolidated or individual basis? (C/I)		C		C
Is the entity subject to an internal MREL requirement? (Y/N)		Y		Y
If EU 2a is answered by 'Yes', is the requirement applicable on a consolidated or individual basis? (C/I)		C		C
Own funds and eligible liabilities				
Common Equity Tier 1 capital (CET1)	3,930		3,927	
Eligible Additional Tier 1 instruments	290		290	
Eligible Tier 2 instruments	-		-	
Eligible own funds	4,220		4,217	
Eligible liabilities	2,150		2,150	
of which permitted guarantees (Adjustments)				
Own funds and eligible liabilities items after adjustments	6,370		6,367	
Total risk exposure amount and total exposure measure				
Total risk exposure amount	13,472		13,119	
Total exposure measure	47,208		47,094	
Ratio of own funds and eligible liabilities				
Own funds and eligible liabilities (as a percentage of TREA)	47.29%		48.53%	
of which permitted guarantees				
Own funds and eligible liabilities (as a percentage of leverage exposure ²)	13.49%		13.52%	
of which permitted guarantees				
CET1 (as a percentage of TREA) available after meeting the entity's requirements	20.83%		21.64%	
Institution-specific combined buffer requirement	2.61%		2.59%	
Requirements				
Requirement expressed as a percentage of the total risk exposure amount	14.40%		14.40%	
of which may be met with guarantees				
Internal TLAC expressed as percentage of the total exposure measure	5.40%		5.40%	
of which may be met with guarantees				
Memorandum items				
Total amount of excluded liabilities referred to in Article 72a(2) CRR	29,213		29,347	

¹ Referred to as 'Total loss-absorbing capacity' in UBS Group report.

² Referred to as 'Total loss-absorbing capacity ratio' in UBS Group report.

³ Referred to as 'Total loss-absorbing capacity leverage ratio' in UBS Group report.

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