



30 September 2023 Pillar 3 Report

UBS Europe SE

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# 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-SIs

	30.09.23	30.06.23
	Non-EU G-SII Requirement for own funds and eligible liabilities (internal TLAC)	Non-EU G-SII Requirement for own funds and eligible liabilities (internal TLAC)
	Qualitative information	Qualitative information
<i>EUR m</i>		
<b>Applicable requirement and level of application</b>		
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
<b>Own funds and eligible liabilities</b>		
Common Equity Tier 1 capital (CET1)	2,651	2,438
Eligible Additional Tier 1 instruments	600	600
Eligible Tier 2 instruments		
Eligible own funds	3,251	3,038
Eligible liabilities	2,534	2,525
<i>of which permitted guarantees</i>		
(Adjustments)		
Own funds and eligible liabilities items after adjustments <sup>1</sup>	5,785	5,563
<b>Total risk exposure amount and total exposure measure</b>		
Total risk exposure amount	12,247	11,118
Total exposure measure	47,314	49,351
<b>Ratio of own funds and eligible liabilities</b>		
Own funds and eligible liabilities (as a percentage of TREA) <sup>2</sup>	47.24%	50.04%
<i>of which permitted guarantees</i>		
Own funds and eligible liabilities (as a percentage of leverage exposure) <sup>3</sup>	12.23%	11.27%
<i>of which permitted guarantees</i>		
CET1 (as a percentage of TREA) available after meeting the entity's requirements	16.02%	16.30%
Institution-specific combined buffer requirement	3.05%	3.01%
<b>Requirements</b>		
Requirement expressed as a percentage of the total risk exposure amount	16.20%	16.20%
<i>of which may be met with guarantees</i>		
Internal TLAC expressed as percentage of the total exposure measure	6.08%	6.08%
<i>of which may be met with guarantees</i>		
<b>Memorandum items</b>		
Total amount of excluded liabilities referred to in Article 72a(2) CRR	27,781	30,689

<sup>1</sup> Referred to as 'Total loss-absorbing capacity' in UBS Group report.

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

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

# Contacts

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