



31 March 2022 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

	31.03.22		31.12.21	
	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
<i>EUR million</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)	2,766		2,764	
Eligible Additional Tier 1 instruments	290		290	
Eligible Tier 2 instruments				
Eligible own funds	3,056		3,054	
Eligible liabilities	1,921		2,414	
<i>of which permitted guarantees</i> (Adjustments)				
Own funds and eligible liabilities items after adjustments <sup>1</sup>	4,977		5,467	
<b>Total risk exposure amount and total exposure measure</b>				
Total risk exposure amount	12,275		12,328	
Total exposure measure	52,250		46,660	
<b>Ratio of own funds and eligible liabilities</b>				
Own funds and eligible liabilities (as a percentage of TREA) <sup>2</sup>	40.55%		44.35%	
<i>of which permitted guarantees</i>				
Own funds and eligible liabilities (as a percentage of leverage exposure) <sup>3</sup>	9.53%		11.72%	
<i>of which permitted guarantees</i>				
CET1 (as a percentage of TREA) available after meeting the entity's requirements	14.65%		14.27%	
Institution-specific combined buffer requirement	2.62%		2.61%	
<b>Requirements</b>				
Requirement expressed as a percentage of the total risk exposure amount	16.20%		14.40%	
<i>of which may be met with guarantees</i>				
Internal TLAC expressed as percentage of the total exposure measure	6.08%		5.40%	
<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	29,265		25,407	

<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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