



30 September 2022 Pillar 3 report

UBS Europe SE

# Table of contents

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-SII

	30.09.22		30.06.22	
	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 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)	2,436		2,427	
Eligible Additional Tier 1 instruments	600		600	
Eligible Tier 2 instruments				
Eligible own funds	3,036		3,027	
Eligible liabilities	2,156		2,136	
<i>of which permitted guarantees</i> (Adjustments)				
Own funds and eligible liabilities items after adjustments <sup>1</sup>	5,192		5,163	
<b>Total risk exposure amount and total exposure measure</b>				
Total risk exposure amount	11,924		11,412	
Total exposure measure	51,736		47,364	
<b>Ratio of own funds and eligible liabilities</b>				
Own funds and eligible liabilities (as a percentage of TREA) <sup>2</sup>	43.54%		45.24%	
<i>of which permitted guarantees</i>				
Own funds and eligible liabilities (as a percentage of leverage exposure) <sup>3</sup>	10.04%		10.90%	
<i>of which permitted guarantees</i>				
CET1 (as a percentage of TREA) available after meeting the entity's requirements	14.66%		15.50%	
Institution-specific combined buffer requirement	2.69%		2.59%	
<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	24,513		22,513	

<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

Should you have any queries please contact the UBS Investor Relations team:

UBS Group AG  
Investor Relations  
P.O. Box  
CH-8098 Zurich  
Switzerland

Tel: +41-44-234 4100  
Email: [sh-investorrelations@ubs.com](mailto:sh-investorrelations@ubs.com)

[www.ubs.com/investors](http://www.ubs.com/investors)

UBS Europe SE is a Societas Europaea registered with the commercial register (Handelsregister) of the local court (Amtsgericht) of Frankfurt am Main under HRB 107046. Registered business address: Bockenheimer Landstraße 2-4, OpernTurm, 60306 Frankfurt am Main. The Chairman of Supervisory Board of UBS Europe SE is Prof. Dr. Reto Francioni. The Management Board of UBS Europe SE is composed of Christine Novakovic (Chair), Heinrich Baer, Dr. Denise Bauer-Weiler, Pierre Chavenon, Georgia Paphiti, Tobias Vogel.

UBS Europe SE is a subsidiary of UBS Group AG.

This document may contain statements that constitute “forward looking statements” including but not limited to statements relating to the anticipated effect of transactions described herein and other risks specific to UBS’s business, strategic initiatives, future business development and economic performance. While these forward-looking statements represent UBS’s judgements and expectations concerning the development of its business, a number of risks, uncertainties and other important factors could cause actual developments and results to differ materially from UBS’s expectations.

This document is published solely for informational purposes and is not to be construed as a solicitation or an offer to buy or sell any securities or related financial instruments. No representation or warranty, express or implied, is provided in relation to the accuracy, completeness or reliability of the information contained herein, nor is it intended to be a complete statement or summary of the securities, markets or developments referred to. It should not be regarded by recipients as a substitute for the exercise of their own judgement. Any opinions expressed in this material are subject to change without notice and may differ or be contrary to opinions expressed by other business areas or groups of UBS as a result of using different assumptions and criteria. Neither UBS nor any of its affiliates, nor any of UBS’ or any of its affiliates, directors, employees or agents accepts any liability for any loss or damage arising out of the use of all or any part of this material.

In this disclaimer UBS means UBS Group AG, UBS AG and UBS Europe SE.

The information contained within this document has not been audited by the external auditors of UBS Europe SE.

Numbers presented throughout this report may not add up precisely to the totals provided in the tables and text due to rounding.

[ubs.com](https://ubs.com)

