



30 September 2024 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-SII

	30.9.24		30.6.24	
<i>EUR m</i>	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)	2,701		2,740	
Eligible Additional Tier 1 instruments	600		600	
Eligible Tier 2 instruments				
Eligible own funds	3,301		3,340	
Eligible liabilities	2,520		2,530	
<i>of which permitted guarantees</i>				
(Adjustments)				
Own funds and eligible liabilities items after adjustments	5,821		5,870	
Total risk exposure amount and total exposure measure				
Total risk exposure amount	12,657		12,423	
Total exposure measure	50,053		50,630	
Ratio of own funds and eligible liabilities				
Own funds and eligible liabilities (as a percentage of TREA)	45.99%		47.25%	
<i>of which permitted guarantees</i>				
Own funds and eligible liabilities (as a percentage of leverage exposure)	11.63%		11.59%	
<i>of which permitted guarantees</i>				
CET1 (as a percentage of TREA) available after meeting the entity's requirements	15.72%		16.43%	
Institution-specific combined buffer requirement	3.19%		3.17%	
Requirements				
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>				
Memorandum items				
Total amount of excluded liabilities referred to in Article 72a(2) CRR	27,833		30,088	

Contacts

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