

Bank Name	UBS (Luxembourg) S.A.
LEI Code	5299007CS17YR0FL8U25
Country Code	LU

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



Capital UBS (Luxembourg) S.A.

		(min EUR. %)	As of 31/12/2015	As of 30/06/2016	COREP CODE	REGULATION
	A	OWN FUNDS	563	518	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	563	518	C 01.00 (r020,c010)	Article S0 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	138	138	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point: (f) and 42 of CRR
	A.1.2	Retained earnings	423	380	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3	Accumulated other comprehensive income	1	0	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	5	5	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	0	0	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	0	0	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CR8; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CR8; Articles 36(1) point k) (iii) and 379(3) of CR8; Articles 36(1) point k) (iv) and 153(8) of CR8 and Articles 36(1) point k) (v) and 155(4) of CR8.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR $% \left($
	A.1.15	 Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment 	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
OWN FUNDS Transitional period	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles $36(1)$ point (c) and 38 ; Articles $48(1)$ point (a) and $48(2)$ of CRR
	A.1.17	 Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment 	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-5	-5	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	563	518	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	$\begin{array}{l} C \ 01.00 \ (r910,c010) + C \ 01.00 \ (r920,c010) + \\ C \ 01.00 \ (r930,c010) + C \ 01.00 \ (r940,c010) + \\ C \ 01.00 \ (r950,c010) + C \ 01.00 \ (r970,c010) + \\ C \ 01.00 \ (r974,c010) + C \ 01.00 \ (r978,c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS	в	TOTAL RISK EXPOSURE AMOUNT	3,308	3,457	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	17.03%	15.00%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	17.03%	15.00%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.03%	15.00%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	563	518	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	17.02%	15.00%	[D.1]/[B-B.1]	
(1) Fully loaded CET1 capital ratio estimation	ation based	on the formulae stated in column "COREP CODE"				



Risk exposure amounts

UBS (Luxembourg) S.A.

	as of 31/12/2015	as of 30/06/2016
(mln EUR) Risk exposure amounts for credit risk	2,921	3,047
Risk exposure amount for securitisation and re-securitisations in the banking book	0	0
Risk exposure amount for contributions to the default fund of a CCP	0	0
Risk exposure amount Other credit risk	2,921	3,047
Risk exposure amount for position, foreign exchange and commodities (Market risk)	0	0
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	42	47
Risk exposure amount for operational risk	345	363
Other risk exposure amounts	0	0
Total Risk Exposure Amount	3,308	3,457

⁽¹⁾ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

2016 EU-wide Transparency Exercise Market Risk

UBS (Luxembourg) S.A.

	S	iA)	IM										IM					
	As of 31/12/2015	As of 30/06/2016				As of 31	/12/2015									As of 30	0/06/2016					
			VaR (Memorandum item)		STRESSED VaR (M item)	emorandum	INCREM DEFAUI MIGRATI CAPITAL	T AND ON RISK		PRICE RISKS CHARGE FOR			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (M item)	emorandum	INCREM DEFAUI MIGRATI CAPITAL	T AND ON RISK		RICE RISKS HARGE FOR		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)		LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)		LAST MEASURE		12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0	-						0	0	0	0		_		-		
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0



Credit Risk - Standardised Approach

UBS (Luxembourg) S.A.

					Standardise	ed Approach			
			As of 31	/12/2015			As of 30	0/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions
	(min EUR, %)								
	Central governments or central banks	781	781	0		2,264	2,264	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	116	116	0		668 0	668	0	
	International Organisations Institutions	7,175	7.172	1.910		6.120	6.119	1.849	
	Corporates	1,316	1.250	925		1.258	1.207	1,849	
	of which: SME	1,518	1,250	925		1,258	1,207	1,110	
	Retail	86	125	56		87	134	53	
	of which: SME	0	0	0		0	1.04	0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
consolidated data	of which: SME	0	ő	ő		0	ő	ő	
	Exposures in default	0	0	ő	0	0	ő	ő	0
	Items associated with particularly high risk	0	0	0	-	0	0	0	-
	Covered bonds	ō	ō	ō		ō	ō	ō	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	ō	0		0	0	ō	
	Eauity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	32	32	31		35	35	35	
	Standardised Total	9,505	9,476	2,921	2	10,431	10,427	3,047	2

					Standardise	d Approach			
			As of 31,	/12/2015			As of 30	/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,203	4,203	888		3,321	3,321	709	
	Corporates	93	89	89		87	84	84	
	of which: SME	0	0	0		0	0	0	
	Retail	6	11	4		2	7	2	
	of which: SME	0	0	0		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
		0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	-	-		0	0		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
		U	-	-		U	-	-	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Equity Securitisation	U	0	0		U	0	0	
	Securitisation Other exposures	0	0	0		0	0	0	
		0	0	0		U	0	0	
	Standardised Total ²				0				0

¹⁰ Original exposure, unlike Exposse values, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.e., substitution effects).
¹⁰ Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	ed Approach			
			As of 31	/12/2015			As of 30	/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0 51	0 51	0		0	0	0	
		51	51	0		0	0	0	
	International Organisations Institutions	2.050	2.050	432		1.676	1.676	345	
	Corporates	2,050	2,050	432		1,676	1,0/0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	ő	ő	0	ů	ő	ő	ő	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	ő	ŏ		0	ő	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	ō	ō		0	ō	ō	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Standardised Total*
 Original exposure, unilize Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.e., substitution effects)
 Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

					Standardise	d Approach			
		As of 31/12/2015 As of 30/06/2016							
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	459	459	0		2.261	2.261	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	65	65	0		135	135	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	437	434	432		639	637	636	
	Corporates	171	145	136		391	389	377	
	of which: SME	0	0	0		0	0	0	
	Retail	7	6	4		6	6	4	
	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	26	26	25		30	30	30	
	Standardised Total ²				0				0

Steintartiustes 10tat
 Ordinal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 ⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securistiation exposures



Credit Risk - Standardised Approach

UBS (Luxembourg) S.A.

				Standardise	d Approach			
		As of 31	/12/2015			As of 30	/06/2016	
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(min EUR, %)								
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	299	299	62		300	300	61	
Corporates	14	299	14		300	300	3	
of which: SME	14	0	14		0	0	0	
Retail	1	2	1		2	2	1	
of which: SME	0	0	0		2	0	0	
Secured by mortgages on immovable property	0	0	ő		0	0	0	
of which: SME	0	0	ŏ		ő	ő	ő	
Exposures in default	0	0	ō	0	0	0	ō	0
Items associated with particularly high risk	ō	ō	ō		ō	ō	ō	-
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	ō		0	0	ō	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	ō		0	0	ō	
Securitisation								
Other exposures	0	0	0		0	0	0	
Standardised Total ²				0				0

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					Standardis	ed Approach			
			As of 31	/12/2015			As of 30	/06/2016	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks	55	55	0		3	3	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	1		2	2	2	
	Corporates	205	181	169		198	173	152	
	of which: SME	0	0	0		0	0	0	
	Retail	32	55	21		34	59	21	
	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	6	6	6		6	6	6	
	Standardised Total ²				0				0

Charland exposure vilue, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 ⁶⁷ Total value adjustments and provision accountergravity does not include Securistisation exposures

					Standardise	ed Approach			
			As of 31,	12/2015			As of 30	/06/2016	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	248	248	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	2	2	1		1	1	1	
RUSSIAN	of which: SME	0	0	0		0	0	0	
FEDERATION	Secured by mortgages on immovable property	0	0	0		0	0	0	
FEDERATION	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	U	U	U		U	0	U	
	Standardised Total ² sure value, is reported before taking into account any effect due to credit conversion factors or credit r				0				0

Standardised Approach

			As of 31	/12/2015			As of 30	/06/2016	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments provisions
	Central governments or central banks	139	139	0		0	0	0	1
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		413	413	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8	8	2		5	5	1	
	Corporates	24	24	22		22	22	22	
	of which: SME	0	0	0		0	0	0	
	Retail	4	4	3		4	4	3	
	of which: SME	0	0	0		0	0	0	
GERMANY	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ² osure value, is reported before taking into account any effect due to credit conversion factors or cred				0				0



Credit Risk - Standardised Approach

UBS (Luxembourg) S.A.

		Standardised Approach										
			As of 31	/12/2015		As of 30/06/2016						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0				
	Multilateral Development Banks International Organisations	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Corporates	165	164	159		157	145	125				
	of which: SME	105	104	0		157	145	125				
	Retail	0	1	ő		0	12	1				
	of which: SME	0	0	0		0	12	0				
DENMARK	Secured by mortgages on immovable property	0	0	ő		0	0	0				
DENINARK	of which: SMF	0	ő	ő		ő	ő	0				
	Exposures in default	0	0	ō	0	0	0	0	0			
	Items associated with particularly high risk	0	ő	0	Ŭ	ő	ő	ő	Ŭ			
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	ō	ō	ō		ō	ō	ō				
	Collective investments undertakings (CIU)	0	0	ō		0	0	0				
	Equity	0	ō	ō		0	0	0				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0				0			

Didginal exposure, unlike Exposure unlike, is reported to the
 Adding and the exposure of the exposure

		Standardised Approach									
			As of 31,	/12/2015		As of 30/06/2016					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)										
1	Central governments or central banks	92	92	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	2	2	2		1	1	1			
	Corporates	2	2	2		3	3	3			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
SWEDEN	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	llective investments undertakings (CIU) 0 0 0 0	0	0	0							
	Equity	0	0	0		0	0	0			
	Securitisation										
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0				0		

Standardised 10/a1
 Original exposure, unilike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.e., substitution effects).
 Credit value adjustments and provisions per country of counterparty does not include Securistization exposures

		Standardised Approach									
			As of 31,	/12/2015		As of 30/06/2016					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %) Central governments or central banks	<u>^</u>	<u>^</u>	0		^					
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	1		
	Public sector entities	U	0	0		U	0	0			
	Public sector entities Multilateral Development Banks	U	0	0		U	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	1	1	1		9	9	9			
	Corporates	77	75	73		112	110	104			
	of which: SME	0	0	0		0	0	0			
	Retail	16	16	10		15	15	9			
	of which: SME	0	0	0		0	0	0			
NETHERLANDS	Secured by mortgages on immovable property	ō	ō	ō		ō	ō	ō			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Securitisation										
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				0				0		

Standardised Total
 Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Total value adjustments and provisions per country of counterparty does not include Securistization exposures



Credit Risk - IRB Approach

UBS (Luxembourg) S.A.

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments	Original Exposure ¹		Exposure Value ¹	Risk exposure amount		Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	0		0	0		0	0		0	0		0
	Institutions	0		0	0		0	0		0	0		0
	Corporates	0		0	0		0	0		0	0		0
	Corporates - Of Which: Specialised Lending	0		0	0		0	0		0	0		0
	Corporates - Of Which: SME	0		0	0		0	0		0	0		0
	Retail	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property - Of Which: SME	0		0	0		0	0		0	0		0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0		0	0		0	0		0	0		0
	Retail - Qualifying Revolving	0		0	0		0	0		0	0		0
	Retail - Other Retail	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: SME	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: non-SME	0		0	0		0	0		0	0		0
	Equity				0						0		_
	Securitisation	0		0	0		0	0		0	0		0
	Other non credit-obligation assets				0						0		
	IRB Total				0						0		