

UBS Group AG consolidated capital instruments and TLAC-eligible senior unsecured debt

Second quarter 2019

This document provides information about the treatment of capital instruments and other instruments contributing to the total loss-absorbing capacity (TLAC) of UBS Group AG consolidated under the Swiss SRB framework as of 30 June 2019.

Information on the Swiss SRB capital framework and on Swiss SRB going and gone concern requirements that are being phased in until the end of 2019 is provided in the "Capital management" section of our Annual Report 2018, available under "Annual reporting" at www.ubs.com/investors.

Capital instruments and TLAC-eligible senior unsecured debt as of 30 June 2019¹

USD million, except where indicated

| No. | Issuer | ISIN | Issue date | Outstanding amount as of 30.6.19 | Swiss SRB, incl. transitional arrangements | | Swiss SRB as of 1.1.20 | | Maturity date | Optional call date |
|---|---|--|------------|----------------------------------|--|---|------------------------|---|---------------|--------------------|
| | | | | | Going concern | Gone concern ² Amount eligible for the gone concern requirement as of 30.6.19 | Going concern | Gone concern ² Amount eligible for the gone concern requirement as of 30.6.19 | | |
| Additional tier 1 capital | | | | | | | | | | |
| 1 | UBS Group Funding (Switzerland) AG ³ | CH0271428317 | 19.02.15 | USD 1,250 | 1,242 | | 1,242 | | Perpetual | 19.02.20 |
| 2 | UBS Group AG, Switzerland, or employing subsidiaries ⁴ | | 31.12.14 | USD 419 | 419 | | 419 | | Perpetual | 01.03.20 |
| 3 | UBS Group AG, Switzerland, or employing subsidiaries ⁴ | | 31.12.15 | USD 461 | 461 | | 461 | | Perpetual | 01.03.21 |
| 4 | UBS Group Funding (Switzerland) AG ³ | CH0317921697 | 21.03.16 | USD 1,500 | 1,488 | | 1,488 | | Perpetual | 22.03.21 |
| 5 | UBS Group Funding (Switzerland) AG ³ | CH0331455318 | 10.08.16 | USD 1,100 | 1,083 | | 1,083 | | Perpetual | 10.08.21 |
| 6 | UBS Group AG, Switzerland, or employing subsidiaries ⁴ | | 31.12.16 | USD 368 | 368 | | 368 | | Perpetual | 01.03.22 |
| 7 | UBS Group Funding (Switzerland) AG ³ | CH0400441280 | 31.01.18 | USD 2,000 | 2,047 | | 2,047 | | Perpetual | 31.01.23 |
| 8 | UBS Group AG, Switzerland, or employing subsidiaries ⁴ | | 31.12.17 | USD 366 | 366 | | 366 | | Perpetual | 01.03.23 |
| 9 | UBS Group Funding (Switzerland) AG | CH0447353704 | 28.11.18 | SGD 700 | 529 | | 529 | | Perpetual | 28.11.23 |
| 10 | UBS Group Funding (Switzerland) AG | 144A: US90352JAF03 RegS: USH4209UAT37 | 31.01.19 | USD 2,500 | 2,587 | | 2,587 | | Perpetual | 31.01.24 |
| 11 | UBS Group AG, Switzerland, or employing subsidiaries ⁴ | | 31.12.18 | USD 400 | 400 | | 400 | | Perpetual | 01.03.24 |
| 12 | UBS Group Funding (Switzerland) AG ³ | CH0286864027 | 07.08.15 | USD 1,575 | 1,619 | | 1,619 | | Perpetual | 07.08.25 |
| Total high-trigger loss-absorbing additional tier 1 capital | | | | | 12,609 | | 12,609 | | | |
| 1 | UBS Group Funding (Switzerland) AG ³ | CH0271428309 | 19.02.15 | EUR 1,000 | 1,163 | | 1,163 | | Perpetual | 19.02.22 |
| 2 | UBS Group Funding (Switzerland) AG ³ | CH0271428333 | 19.02.15 | USD 1,250 | 1,273 | | 1,273 | | Perpetual | 19.02.25 |
| Total low-trigger loss-absorbing additional tier 1 capital⁵ | | | | | 2,436 | | 2,436 | | | |
| Total additional tier 1 capital | | | | | 15,045 | | 15,045 | | | |
| Tier 2 capital | | | | | | | | | | |
| 1 | UBS AG, Switzerland, Stamford branch | US90261AAB89 | 17.08.12 | USD 2,000 | 1,203 | 802 | 2,005 | | 17.08.22 | |
| 2 | UBS AG, Switzerland | CH0244100266 | 15.05.14 | USD 2,500 | 2,081 | 520 | 2,601 | | 15.05.24 | |
| 3 | UBS AG, Switzerland | CH0236733827 | 13.02.14 | EUR 2,000 | 2,342 | | 2,342 | | 12.02.26 | 12.02.21 |
| Total low-trigger loss-absorbing tier 2 capital⁶ | | | | | 5,625 | 1,322 | 6,947 | | | |
| 1 | UBS AG, Switzerland, Jersey branch | XS0331313055 | 19.11.07 | GBP 130 | 165 | 165 | 165 | | 19.11.24 | 19.11.19 |
| 2 | UBS AG, Switzerland, New York branch | US870836AC77 | 21.07.95 | USD 251 | 252 | 252 | 252 | | 15.07.25 | |
| 3 | UBS AG, Switzerland, Jersey branch | XS0062270581 | 18.12.95 | GBP 61 | 78 | 78 | 78 | | 18.12.25 | |
| 4 | UBS AG, Switzerland, New York branch | US870845AC84 | 03.09.96 | USD 218 | 207 | 207 | 207 | | 01.09.26 | |
| Total non-Basel III-compliant tier 2 capital⁷ | | | | | 702 | 702 | 702 | | | |
| Total tier 2 capital | | | | | 5,625 | 2,024 | 7,649 | | | |

Capital instruments and TLAC-eligible senior unsecured debt as of 30 June 2019¹

USD million, except where indicated

| No. | Issuer | ISIN | Issue date | Outstanding amount as of 30.6.19 | Swiss SRB, incl. transitional arrangements | | Swiss SRB as of 1.1.20 | | Maturity date | Optional call date |
|--|------------------------------------|--|------------|----------------------------------|---|--|---|--|---------------|--------------------|
| | | | | | Going concern | Gone concern ² | Going concern | Gone concern ² | | |
| | | | | | Amount recognized in regulatory capital as of 30.6.19 | Amount eligible for the gone concern requirement as of 30.6.19 | Amount recognized in regulatory capital as of 30.6.19 | Amount eligible for the gone concern requirement as of 30.6.19 | | |
| TLAC-eligible senior unsecured debt | | | | | | | | | | |
| 1 | UBS Group Funding (Switzerland) AG | 144A: US90351DAA54 RegS: USG91703AA90 | 24.09.15 | USD 1,500 | | 736 | | 736 | 24.09.20 | |
| 2 | UBS Group Funding (Switzerland) AG | 144A: US90351DAC11 RegS: USG91703AC56 | 24.09.15 | USD 300 | | 149 | | 149 | 24.09.20 | |
| 3 | UBS Group Funding (Switzerland) AG | 144A: US90351DAE76 RegS: USG91703AJ00 | 05.04.16 | USD 1,000 | | 500 | | 500 | 14.04.21 | |
| 4 | UBS Group Funding (Switzerland) AG | 144A: US90351DAD93 RegS: USG91703AH44 | 05.04.16 | USD 2,000 | | 989 | | 989 | 15.04.21 | |
| 5 | UBS Group Funding (Switzerland) AG | 144A: US90351DAG25 RegS: USG91703AL55 | 10.08.16 | USD 500 | | 502 | | 502 | 01.02.22 | |
| 6 | UBS Group Funding (Switzerland) AG | 144A: US90351DAH08 RegS: USG91703AM39 | 10.08.16 | USD 2,000 | | 1,967 | | 1,967 | 01.02.22 | |
| 7 | UBS Group Funding (Switzerland) AG | CH0310451841 | 22.02.16 | CHF 300 | | 309 | | 309 | 22.02.22 | |
| 8 | UBS Group Funding (Switzerland) AG | CH0359915425 | 20.03.17 | EUR 1,750 | | 1,989 | | 1,989 | 20.09.22 | 20.09.21 |
| 9 | UBS Group Funding (Switzerland) AG | CH0302790123 | 16.11.15 | EUR 1,250 | | 1,455 | | 1,455 | 16.11.22 | |
| 10 | UBS Group Funding (Switzerland) AG | 144A: US90352JAA16 RegS: USH4209UAA46 | 23.03.17 | USD 2,000 | | 2,009 | | 2,009 | 23.05.23 | 23.05.22 |
| 11 | UBS Group Funding (Switzerland) AG | 144A: US90352JAB98 RegS: USH4209UAB29 | 23.03.17 | USD 1,000 | | 997 | | 997 | 23.05.23 | 23.05.22 |
| 12 | UBS Group Funding (Switzerland) AG | 144A: US90352JAE38 RegS: USH4209UAG16 | 15.08.17 | USD 2,000 | | 2,006 | | 2,006 | 15.08.23 | 15.08.22 |
| 13 | UBS Group Funding (Switzerland) AG | 144A: US90352JAD54 RegS: USH4209UAF33 | 15.08.17 | USD 1,250 | | 1,248 | | 1,248 | 15.08.23 | 15.08.22 |
| 14 | UBS Group Funding (Switzerland) AG | CH0314209351 | 04.03.16 | EUR 750 | | 873 | | 873 | 04.03.24 | |
| 15 | UBS Group Funding (Switzerland) AG | CH0365501516 | 18.05.17 | CHF 400 | | 421 | | 421 | 18.05.24 | 18.05.23 |
| 16 | UBS Group Funding (Switzerland) AG | CH0445624981 | 09.11.18 | JPY 130,000 | | 1,217 | | 1,217 | 08.11.24 | 08.11.23 |
| 17 | UBS Group Funding (Switzerland) AG | CH0341440334 | 30.11.16 | EUR 1,250 | | 1,455 | | 1,455 | 30.11.24 | 30.11.23 |
| 18 | UBS Group Funding (Switzerland) AG | CH0459297435 | 30.01.19 | CHF 400 | | 419 | | 419 | 30.01.25 | 30.01.24 |
| 19 | UBS Group Funding (Switzerland) AG | CH0409606354 | 17.04.18 | EUR 1,750 | | 2,058 | | 2,058 | 17.04.25 | 17.04.24 |
| 20 | UBS Group Funding (Switzerland) AG | 144A: US90351DAB38 RegS: USG91703AB73 | 24.09.15 | USD 2,500 | | 2,557 | | 2,557 | 24.09.25 | |
| 21 | UBS Group Funding (Switzerland) AG | CH0310451858 | 22.02.16 | CHF 150 | | 158 | | 158 | 23.02.26 | |
| 22 | UBS Group Funding (Switzerland) AG | 144A: US90351DAF42 RegS: USG91703AK72 | 05.04.16 | USD 2,000 | | 1,984 | | 1,984 | 15.04.26 | |
| 23 | UBS Group Funding (Switzerland) AG | CH0336602930 | 01.09.16 | EUR 1,250 | | 1,445 | | 1,445 | 01.09.26 | 01.06.26 |
| 24 | UBS Group Funding (Switzerland) AG | 144A: US90352JAC71 RegS: USH4209UAC02 | 23.03.17 | USD 2,000 | | 2,089 | | 2,089 | 23.03.28 | 23.03.27 |
| 25 | UBS Group Funding (Switzerland) AG | CH0445624999 | 09.11.18 | JPY 20,000 | | 190 | | 190 | 09.11.28 | 09.11.27 |
| Total TLAC-eligible senior unsecured debt | | | | | | 29,721 | | 29,721 | | |

¹ Refer to "Capital and total loss-absorbing capacity instruments" under "Bondholder information" at www.ubs.com/investors for more information on the key features and the terms and conditions of the capital instruments included in the above table. Instruments are listed according to their maturity or optional call date. ² Instruments available to meet gone concern requirements are eligible until one year before maturity, with a haircut of 50% applied in the last year of eligibility. ³ Originally issued by UBS Group AG, Switzerland and transferred in May 2018 to UBS Group Funding (Switzerland) AG as issuer. ⁴ Relates to deferred contingent capital plan (DCCP) awards. DCCP instruments qualifying as tier 2 capital are eligible for regulatory capital purposes until 31 December of the year prior to maturity. ⁵ Outstanding low-trigger loss-absorbing additional tier 1 capital instruments are available under the transitional rules of the Swiss SRB framework to meet the going concern requirements until their first call date, even if the first call date is after 31 December 2019. As of their first call date, these instruments are eligible to meet the gone concern requirements. ⁶ Outstanding high- and low-trigger loss-absorbing tier 2 capital instruments are available under the transitional rules of the Swiss SRB framework to meet the going concern requirements until the earlier of (i) their maturity or first call date or (ii) 31 December 2019, and to meet gone concern requirements thereafter. Outstanding low-trigger loss-absorbing tier 2 capital instruments are subject to amortization starting five years prior to their maturity, with the amortized portion qualifying as gone concern loss-absorbing capacity. ⁷ Non-Basel III-compliant tier 2 capital instruments qualify as gone concern instruments.

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Rounding | Numbers presented throughout this report may not add up precisely to the totals provided in the tables and text. Percentages, absolute and percent changes, and adjusted results are calculated on the basis of unrounded figures, with the exception of movement information provided in text that can be derived from figures displayed in the tables, which is calculated on a rounded basis.

Tables | Within tables, blank fields generally indicate that the field is not applicable or not meaningful, or that information is not available as of the relevant date or for the relevant period. Zero values generally indicate that the respective figure is zero on an actual or rounded basis. Percentage changes are presented as a mathematical calculation of the change between periods.