

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

First quarter of 2022

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 systemically relevant bank (SRB) framework as of 31 March 2022.

Information about the Swiss SRB capital framework and on Swiss SRB going and gone concern requirements is provided in the "Capital, liquidity and funding, and balance sheet" section of our Annual Report 2021, which is available under "Annual reporting" at [ubs.com/investors](https://ubs.com/investors).

## Capital instruments and TLAC-eligible senior unsecured debt as of 31 March 2022<sup>1</sup>

USD million, except where indicated

No.	Issuer	ISIN	Issue date	Outstanding amount as of 31.3.22 (million)	Swiss SRB		Maturity date	First optional call date
					Going concern Amount recognized in regulatory capital as of 31.3.22	Gone concern <sup>2</sup> Amount eligible for the gone concern requirement as of 31.3.22		
<b>Additional tier 1 capital</b>								
1	UBS Group AG	CH0286864027	07.8.15	USD 1,575	1,565		Perpetual	07.8.25
2	UBS Group AG, Switzerland, or employing subsidiaries <sup>3</sup>		31.12.17	USD 327	327		Perpetual	01.3.23
3	UBS Group AG	CH0400441280	31.1.18	USD 2,000	2,011		Perpetual	31.1.23
4	UBS Group AG	CH0447353704	28.11.18	SGD 700	527		Perpetual	28.11.23
5	UBS Group AG, Switzerland, or employing subsidiaries <sup>3</sup>		31.12.18	USD 355	355		Perpetual	01.3.24
6	UBS Group AG	144A: US90352JAF03 RegS: USH4209UAT37	31.1.19	USD 2,500	2,498		Perpetual	31.1.24
7	UBS Group AG	CH0488506673	27.8.19	AUD 700	503		Perpetual	27.8.24
8	UBS Group AG	CH0495570928	04.9.19	SGD 750	548		Perpetual	04.9.24
9	UBS Group AG	CH0506668869	13.11.19	CHF 275	279		Perpetual	13.11.25
10	UBS Group AG, Switzerland, or employing subsidiaries <sup>3</sup>		21.2.20	USD 290	290		Perpetual	01.3.25
11	UBS Group AG	CH0558521263	29.7.20	USD 750	685		Perpetual	29.7.26
12	UBS Group AG	144A: US902613AD01 RegS: USH42097CB19	10.2.21	USD 1,500	1,347		Perpetual	10.2.31
13	UBS Group AG, Switzerland, or employing subsidiaries <sup>3</sup>		21.2.21	USD 409	409		Perpetual	01.3.26
14	UBS Group AG	144A: US902613AG32 RegS: USH42097CL90	02.6.21	USD 750	690		Perpetual	02.6.26
15	UBS Group AG	144A: US902613AJ70 RegS: USH42097CS44	12.1.22	USD 1,500	1,436		Perpetual	12.2.27
16	UBS Group AG	CH1160680174	16.2.22	CHF 265	283		Perpetual	16.2.27
17	UBS Group AG, Switzerland, or employing subsidiaries <sup>3</sup>		18.2.22	USD 471	471		Perpetual	01.3.27
<b>Total high-trigger loss-absorbing additional tier 1 capital</b>					<b>14,223</b>			
1	UBS Group AG	CH0271428333	19.2.15	USD 1,250	1,236		Perpetual	19.2.25
<b>Total low-trigger loss-absorbing additional tier 1 capital<sup>4</sup></b>					<b>1,236</b>			
<b>Total additional tier 1 capital</b>					<b>15,460</b>			
<b>Tier 2 capital</b>								
1	UBS AG, Stamford branch	US90261AAB89	17.8.12	USD 2,000			17.8.22	
2	UBS AG	CH0244100266	15.5.14	USD 2,500		2,507	15.5.24	
<b>Total low-trigger loss-absorbing tier 2 capital</b>					<b>2,507</b>			
1	UBS AG, Stamford branch	US870836AC77	21.7.95	USD 251		254	15.7.25	
2	UBS AG, Jersey branch	XS0062270581	18.12.95	GBP 61		79	18.12.25	
3	UBS AG, Stamford branch	US870845AC84	03.9.96	USD 218		210	01.9.26	
<b>Total non-BaseI III-compliant tier 2 capital<sup>5</sup></b>					<b>543</b>			
<b>Total tier 2 capital</b>					<b>3,050</b>			

## Capital instruments and TLAC-eligible senior unsecured debt as of 31 March 2022<sup>1</sup>

USD million, except where indicated

No.	Issuer	ISIN	Issue date	Outstanding amount as of 31.3.22 (million)	Swiss SRB		Maturity date	First optional call date
					Going concern Amount recognized in regulatory capital as of 31.3.22	Gone concern <sup>2</sup> Amount eligible for the gone concern requirement as of 31.3.22		
<b>TLAC-eligible senior unsecured debt</b>								
1	UBS Group AG	144A: US90351DAB38 RegS: USG91703AB73	24.9.15	USD 2,500		2,478	24.9.25	
2	UBS Group AG	CH0302790123	16.11.15	EUR 1,250			16.11.22	
3	UBS Group AG	CH0310451858	22.2.16	CHF 150		158	23.2.26	
4	UBS Group AG	CH0314209351	04.3.16	EUR 750		828	04.3.24	
5	UBS Group AG	144A: US90351DAF42 RegS: USG91703AK72	05.4.16	USD 2,000		1,940	15.4.26	
6	UBS Group AG	CH0336602930	01.9.16	EUR 1,250		1,340	01.9.26	01.6.26
7	UBS Group AG	CH0341440334	30.11.16	EUR 1,250		1,379	30.11.24	30.11.23
8	UBS Group AG	144A: US90352JAA16 RegS: USH4209UAA46	23.3.17	USD 2,000		1,970	23.5.23	23.5.22
9	UBS Group AG	144A: US90352JAB98 RegS: USH4209UAB29	23.3.17	USD 1,000		984	23.5.23	23.5.22
10	UBS Group AG	144A: US90352JAC71 RegS: USH4209UAC02	23.3.17	USD 2,000		1,994	23.3.28	23.3.27
11	UBS Group AG	CH0365501516	18.5.17	CHF 400		418	18.5.24	18.5.23
12	UBS Group AG	144A: US90352JAD54 RegS: USH4209UAF33	15.8.17	USD 1,250		1,193	15.8.23	15.8.22
13	UBS Group AG	144A: US90352JAE38 RegS: USH4209UAG16	15.8.17	USD 2,000		1,988	15.8.23	15.8.22
14	UBS Group AG	CH0409606354	17.4.18	EUR 1,750		1,934	17.4.25	17.4.24
15	UBS Group AG	CH0445624999	09.11.18	JPY 20,000		165	09.11.28	09.11.27
16	UBS Group AG	CH0445624981	09.11.18	JPY 130,000		1,068	08.11.24	08.11.23
17	UBS Group AG	CH0459297435	30.1.19	CHF 400		432	30.1.25	30.1.24
18	UBS Group AG	144A: US902613AA61 RegS: USH42097AZ05	13.8.19	USD 1,500		1,412	13.8.30	13.8.29
19	UBS Group AG	CH0506668844	04.11.19	USD 153.1 <sup>6</sup>		136 <sup>7</sup>	04.11.49	04.11.22
20	UBS Group AG	CH0520042489	29.1.20	EUR 1,500		1,608	29.1.26	29.1.25
21	UBS Group AG	CH0521617321	04.3.20	USD 129.1 <sup>6</sup>		115 <sup>7</sup>	04.3.50	04.3.25
22	UBS Group AG	CH0535271214	14.4.20	USD 216.0 <sup>6</sup>		163 <sup>7</sup>	14.4.50	14.4.25
23	UBS Group AG	CH0547243250	22.5.20	USD 106.6 <sup>6</sup>		78 <sup>7</sup>	22.5.50	22.5.25
24	UBS Group AG	CH0543827189	27.5.20	USD 532.7 <sup>6</sup>		396 <sup>7</sup>	27.5.50	27.5.25
25	UBS Group AG	144A: US902613AB45 RegS: USH42097BS52	30.7.20	USD 1,300		1,258	30.7.24	30.7.23

## Capital instruments and TLAC-eligible senior unsecured debt as of 31 March 2022<sup>1</sup>

USD million, except where indicated

No.	Issuer	ISIN	Issue date	Outstanding amount as of 31.3.22 (million)	Swiss SRB		Maturity date	First optional call date
					Going concern Amount recognized in regulatory capital as of 31.3.22	Gone concern <sup>2</sup> Amount eligible for the gone concern requirement as of 31.3.22		
26	UBS Group AG	144A: US902613AC28 RegS: USH42097BT36	30.7.20	USD 1,300		1,199	30.1.27	30.1.26
27	UBS Group AG	CH0558521271	18.8.20	AUD 37.5 <sup>6</sup>		21 <sup>7</sup>	18.8.35	18.8.30
28	UBS Group AG	CH0561923860	22.9.20	USD 57.4 <sup>6</sup>		44 <sup>7</sup>	22.9.50	22.9.23
29	UBS Group AG	CH0576402181	05.11.20	EUR 1,500		1,519	05.11.28	05.11.27
30	UBS Group AG	CH0579132942	24.11.20	USD 40		33 <sup>7</sup>	24.11.35	24.11.23
31	UBS Group AG	CH0581183594	03.12.20	AUD 45		27 <sup>7</sup>	03.12.35	03.12.23
32	UBS Group AG	CH0587372951	12.1.21	USD 103.3 <sup>6</sup>		84 <sup>7</sup>	12.1.51	12.1.26
33	UBS Group AG	CH0588488863	29.1.21	USD 340.8 <sup>6</sup>		285 <sup>7</sup>	29.1.51	29.1.26
34	UBS Group AG	144A: US902613AE83 RegS: USH42097CC91	11.2.21	USD 2,000		1,797	11.2.32	11.2.31
35	UBS Group AG	CH0595205524	24.2.21	EUR 1,000		1,020	24.2.28	
36	UBS Group AG	CH0595205532	24.2.21	EUR 1,250		1,204	24.2.33	
37	UBS Group AG	CH0598928718	24.2.21	CHF 360		364	24.8.29	24.8.28
38	UBS Group AG	US902613AF58	25.2.21	USD 25		22 <sup>7</sup>	25.2.36	25.2.24
39	UBS Group AG	CH0595205490	26.2.21	USD 175.6 <sup>6</sup>		153 <sup>7</sup>	26.2.51	26.2.26
40	UBS Group AG	CH0595205508	26.2.21	AUD 93.0 <sup>6</sup>		55 <sup>7</sup>	26.2.51	26.2.26
41	UBS Group AG	CH0598928734	04.3.21	USD 40		35 <sup>7</sup>	04.3.36	04.3.24
42	UBS Group AG	CH1112455774	26.5.21	USD 272.8 <sup>6</sup>		251 <sup>7</sup>	26.5.51	26.5.26
43	UBS Group AG	144A: US902613AH15 RegS: USH42097CM73	10.8.21	USD 2,000		1,852	10.8.27	10.8.26
44	UBS Group AG	CH1142231682	03.11.21	EUR 1,250		1,330	03.11.26	03.11.25
45	UBS Group AG	CH1142231690	03.11.21	EUR 1,250		1,245	03.11.31	
46	UBS Group AG	CH1142231708	03.11.21	GBP 400		495	03.11.29	03.11.28
47	UBS Group AG	CH1145096165	09.11.21	CHF 440		476	09.11.28	09.11.27
48	UBS Group AG	144A: US902613AK44 RegS: USH42097CT27	11.1.22	USD 1,500		1,400	11.2.33	11.2.32
49	UBS Group AG	144A: US902613AL27 RegS: USH42097CU99	11.1.22	USD 1,500		1,376	11.2.43	11.2.42
50	UBS Group AG	CH1168499791	21.3.22	EUR 1,500		1,655	21.3.25	21.3.24
51	UBS Group AG	CH1175016083	25.3.22	AUD 35.0 <sup>6</sup>		24 <sup>7</sup>	25.3.32	25.3.25
52	UBS Group AG	CH1167887269	29.3.22	USD 80.0 <sup>6</sup>		69 <sup>7</sup>	29.3.47	29.3.27
<b>Total TLAC-eligible senior unsecured debt</b>						<b>43,470</b>		

<sup>1</sup> Refer to "Capital and total loss-absorbing capacity instruments" under "Bondholder information" at [ubs.com/investors](https://ubs.com/investors) for more information about the key features and the terms and conditions of the capital instruments included in the table above. Instruments are listed according to their issuance date. <sup>2</sup> Instruments available to meet gone concern requirements remain eligible until one year before maturity. <sup>3</sup> Relates to deferred contingent capital plan (DCCP) awards. <sup>4</sup> Includes outstanding low-trigger loss-absorbing additional tier 1 (AT1) capital instruments, which are available under the Swiss SRB framework to meet the gone concern requirements until their first call date. As of their first call date, these instruments are eligible to meet the gone concern requirements. <sup>5</sup> Non-BaseI III-compliant tier 2 capital instruments qualify as gone concern instruments. <sup>6</sup> Information corresponds to the amortized face amount as of 31 March 2022 and therefore includes the applicable accrual yield, with the numbers being rounded to one decimal. <sup>7</sup> The eligible amounts presented are adjusted for own credit related gains / losses.

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