



Capital and total loss-absorbing capacity instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		High-trigger loss-absorbing additional tier 1 capital instruments	
		Eligible for regulatory capital purposes	
1	Issuer	UBS Group AG	UBS AG
1a	Instrument number	1	2
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	144A: US902613AJ70 RegS: USH42097CS44	-
3	Governing law(s) of the instrument	Swiss law	Swiss law
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
1	Transitional Basel III rules <sup>1</sup>	Additional tier 1	Additional tier 1
1a	Post-transitional Basel III rules <sup>2</sup>	Additional tier 1	Additional tier 1
2	Eligible at solo / group / group and solo	UBS Group AG consolidated	UBS AG consolidated and standalone
3	Instrument type (types to be specified by each jurisdiction)	Tier 1 Capital Notes	Other instruments (Loan) <sup>4</sup>
3a	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
	Par value of instrument (currency in millions)	USD 1,500	USD 1,500
4	Accounting classification <sup>3</sup>	Debt issued measured at amortized cost	Funding from UBS Group AG
5	Original date of issuance	12 January 2022	12 January 2022
6	Perpetual or dated	Perpetual	Perpetual
7	Original maturity date	-	-
8	Issuer call subject to prior supervisory approval	Yes	Yes
9	Optional call date, contingent call dates and redemption amount	First Call Date: 12 February 2027 Early redemption possible due to a Tax or Regulatory Event. Subject to satisfaction of Conditions for Redemption. Redemption amount: aggregate principal amount, together with any accrued and unpaid interest thereon	First Call Date: 12 February 2027 Early redemption possible due to a Tax or Regulatory Event. Subject to satisfaction of Conditions for Redemption. Redemption amount: aggregate principal amount, together with any accrued and unpaid interest thereon
10	Subsequent call dates, if applicable	Subsequent optional redemption dates: any other Interest Payment Date after First Call Date	Subsequent optional redemption dates: any other Interest Payment Date after First Call Date
<b>Coupons</b>			
12	Fixed or floating dividend / coupon	Fixed	Fixed
13	Coupon rate and any related index	4.875% until First Call Date; afterwards, at Treasury Yield plus Margin (subject to reset every 5 years thereafter); semi-annually	4.875% until First Call Date; afterwards, at Treasury Yield plus Margin (subject to reset every 5 years thereafter); in each case plus 0.2415%; semi-annually
14	Existence of a dividend stopper	Yes	Yes
15	Fully discretionary, partially discretionary or mandatory	Fully discretionary	Fully discretionary
16	Existence of step-up or other incentive to redeem	No	No
	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
17	Convertible or non-convertible	Non-convertible	Non-convertible
18	If convertible, conversion trigger(s)	-	-
19	If convertible, fully or partially	-	-
20	If convertible, conversion rate	-	-
21	If convertible, mandatory or optional conversion	-	-
22	If convertible, specify instrument type convertible into	-	-
23	If convertible, specify issuer of instrument it converts into	-	-
24	Write-down feature	Yes	Yes
25	If write-down, write-down trigger(s)	With respect to any Publication Date, Trigger CET1 Ratio is less than 7%; or FINMA determines a write-down necessary to ensure UBS Group AG's viability; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to ensure UBS Group AG's viability (see definition of Viability Event). Subject to applicable conditions	With respect to any Publication Date, Trigger CET1 Ratio is less than 7%; or FINMA determines a write-down necessary to ensure UBS Group AG's viability; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to ensure UBS Group AG's viability (see definition of Viability Event). Subject to applicable conditions
26	If write-down, full or partial	Full	Full
27	If write-down, permanent or temporary	Permanent	Permanent
28	If temporary write-down, description of write-up mechanism	-	-
29	Type of subordination	Contractual	Contractual
30	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law
31	Non-compliant transitioned features	No	No
32	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Based on Swiss SRB requirements applicable as of 1 January 2020. <sup>3</sup> As applied in the financial statements of UBS Group AG or UBS AG under IFRS, except where indicated. <sup>4</sup> Loan granted by UBS Group AG.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		High-trigger loss-absorbing additional tier 1 capital instruments	
		Eligible for regulatory capital purposes	
1	Issuer	UBS Group AG	UBS AG
1a	Instrument number	3	4
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	CH1160680174	-
3	Governing law(s) of the instrument	Swiss law	Swiss law
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
1	Transitional Basel III rules <sup>1</sup>	Additional tier 1	Additional tier 1
1a	Post-transitional Basel III rules <sup>2</sup>	Additional tier 1	Additional tier 1
2	Eligible at solo / group / group and solo	UBS Group AG consolidated	UBS AG consolidated and standalone
3	Instrument type (types to be specified by each jurisdiction)	Tier 1 Capital Notes	Other instruments (Loan) <sup>4</sup>
3a	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
	Par value of instrument (currency in millions)	CHF 265	CHF 265
4	Accounting classification <sup>3</sup>	Debt issued measured at amortized cost	Funding from UBS Group AG
5	Original date of issuance	16 February 2022	16 February 2022
6	Perpetual or dated	Perpetual	Perpetual
7	Original maturity date	-	-
8	Issuer call subject to prior supervisory approval	Yes	Yes
9	Optional call date, contingent call dates and redemption amount	First Call Date: 16 February 2027 Early redemption possible due to a Tax or Regulatory Event. Subject to satisfaction of Conditions for Redemption. Redemption amount: aggregate principal amount, together with any accrued and unpaid interest thereon	First Call Date: 16 February 2027 Early redemption possible due to a Tax or Regulatory Event. Subject to satisfaction of Conditions for Redemption. Redemption amount: aggregate principal amount, together with any accrued and unpaid interest thereon
10	Subsequent call dates, if applicable	Subsequent optional redemption dates: any other Interest Payment Date after First Call Date	Subsequent optional redemption dates: any other Interest Payment Date after First Call Date
<b>Coupons</b>			
12	Fixed or floating dividend / coupon	Fixed	Fixed
13	Coupon rate and any related index	3.375% until First Call Date; Mid Market Swap Rate plus Margin afterwards; annually	3.375% until First Call Date; Mid Market Swap Rate plus Margin afterwards; in each case plus 0.2256%; annually
14	Existence of a dividend stopper	Yes	Yes
15	Fully discretionary, partially discretionary or mandatory	Fully discretionary	Fully discretionary
16	Existence of step-up or other incentive to redeem	No	No
	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
17	Convertible or non-convertible	Non-convertible	Non-convertible
18	If convertible, conversion trigger(s)	-	-
19	If convertible, fully or partially	-	-
20	If convertible, conversion rate	-	-
21	If convertible, mandatory or optional conversion	-	-
22	If convertible, specify instrument type convertible into	-	-
23	If convertible, specify issuer of instrument it converts into	-	-
24	Write-down feature	Yes	Yes
25	If write-down, write-down trigger(s)	With respect to any Publication Date, Trigger CET1 Ratio is less than 7%; or FINMA determines a write-down necessary to ensure UBS Group AG's viability; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to ensure UBS Group AG's viability (see definition of Viability Event). Subject to applicable conditions	With respect to any Publication Date, Trigger CET1 Ratio is less than 7%; or FINMA determines a write-down necessary to ensure UBS Group AG's viability; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to ensure UBS Group AG's viability (see definition of Viability Event). Subject to applicable conditions
26	If write-down, full or partial	Full	Full
27	If write-down, permanent or temporary	Permanent	Permanent
28	If temporary write-down, description of write-up mechanism	-	-
29	Type of subordination	Contractual	Contractual
30	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law
31	Non-compliant transitioned features	No	No
32	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Based on Swiss SRB requirements applicable as of 1 January 2020. <sup>3</sup> As applied in the financial statements of UBS Group AG or UBS AG under IFRS, except where indicated. <sup>4</sup> Loan granted by UBS Group AG.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category  
Published on 22 June 2022

		High-trigger loss-absorbing additional tier 1 capital instruments	
		Eligible for regulatory capital purposes	
1	Issuer	UBS Group AG, Switzerland, or other employing entities of the Group	UBS AG
1a	Instrument number	5	6
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	-	-
3	Governing law(s) of the instrument	Swiss / NY, US	Swiss law
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
1	Transitional Basel III rules <sup>1</sup>	Additional tier 1	Additional tier 1
1a	Post-transitional Basel III rules <sup>2</sup>	Additional tier 1	Additional tier 1
2	Eligible at solo / group / group and solo	UBS Group AG consolidated	UBS AG consolidated and standalone
3	Instrument type (types to be specified by each jurisdiction)	Other instruments (Deferred Contingent Capital Plan, DCCP)	Other instruments (Loan) <sup>6</sup>
3a	Amount recognized in regulatory capital (currency in millions) <sup>3</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
	Par value of instrument (currency in millions)	USD 471.4 <sup>4</sup>	USD 235
4	Accounting classification <sup>5</sup>	Other non-financial liabilities	Funding from UBS Group AG
5	Original date of issuance	18 February 2022	18 February 2022
6	Perpetual or dated	Perpetual <sup>4</sup>	Perpetual
7	Original maturity date	-	-
8	Issuer call subject to prior supervisory approval	Yes	Yes
9	Optional call date, contingent call dates and redemption amount	First call date: 1 March 2027; for certain SMFs and EU MRTs, partly on 1 March 2028 and 1 March 2029. At the issuer's sole and absolute discretion, settlement by means of either (i) payment of a cash amount equal to the value of the Notional Bond, or (ii) transfer of perpetual AT1 instruments in such amount equivalent to the value of, and on substantially the same terms and conditions as, the Notional Bond (in both cases, net of applicable taxes and social security contributions)	First Call Date: 1 March 2027 Early redemption possible due to a Tax or Regulatory Event. Subject to satisfaction of Conditions for Redemption. Redemption amount: aggregate principal amount, together with any accrued and unpaid interest thereon
10	Subsequent call dates, if applicable	n/a	Any time on or after the first call date
<b>11 Coupons</b>			
12	Fixed or floating dividend / coupon	Fixed <sup>5</sup>	Floating
13	Coupon rate and any related index	Issues in US Dollars: 5.70%; issues in Swiss Francs: 3.70%; annually	Compounded Daily SOFR + 399.2 bps; annually from (and including) 1 March 2023
14	Existence of a dividend stopper	No	Yes
15	Fully discretionary, partially discretionary or mandatory	Fully discretionary	Fully discretionary
16	Existence of step-up or other incentive to redeem	No	No
	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
17	Convertible or non-convertible	Non-convertible	Non-convertible
18	If convertible, conversion trigger(s)	-	-
19	If convertible, fully or partially	-	-
20	If convertible, conversion rate	-	-
21	If convertible, mandatory or optional conversion	-	-
22	If convertible, specify instrument type convertible into	-	-
23	If convertible, specify issuer of instrument it converts into	-	-
24	Write-down feature	Yes	Yes
25	If write-down, write-down trigger(s)	Reported CET1 ratio of the Group is less than 7% / 10%; or FINMA determines a write-down is required to prevent UBS Group AG's insolvency, bankruptcy or failure; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to prevent UBS Group AG's insolvency, bankruptcy or failure. Subject to applicable conditions	With respect to any Publication Date, Trigger CET1 Ratio is less than 7%; or FINMA determines a write-down necessary to ensure UBS Group AG's viability; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to ensure UBS Group AG's viability (see definition of Viability Event). Subject to applicable conditions
26	If write-down, full or partial	Full	Full
27	If write-down, permanent or temporary	Permanent	Permanent
28	If temporary write-down, description of write-up mechanism	-	-
29	Type of subordination	Contractual	Contractual
30	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	Outside the occurrence of a Trigger Event or Viability Event, the holder under DCCP will have a claim ranking junior to all rights and claims of priority creditors of the issuer (i.e., claims in respect of obligations of the issuer (i) that are unsubordinated, or (ii) that are subordinated (including tier 2 instruments) and do not, or are expressly not stated to, rank pari passu with, or junior to, the issuer's obligations under DCCP or any of the issuer's obligations ranking pari passu with the issuer's obligations under DCCP)	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law
31	Non-compliant transitioned features	No	No
32	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Based on Swiss SRB requirements applicable as of 1 January 2020. <sup>3</sup> As applied in the financial statements of UBS Group AG or UBS AG under IFRS, except where indicated. <sup>4</sup> Comprised of Deferred Contingent Capital Plan (DCCP) issuances considering FX movements. Subject to forfeiture and vesting provisions. <sup>5</sup> Not applicable to EU Material Risk Takers and individuals performing designated Senior Management Functions (SMFs), who have no right to receive interest payments. <sup>6</sup> Loan granted by UBS Group AG.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		High-trigger loss-absorbing additional tier 1 capital instruments
		Eligible for regulatory capital purposes
1	Issuer	UBS AG
1a	Instrument number	7
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	-
3	Governing law(s) of the instrument	Swiss law
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a
<b>Regulatory treatment</b>		
1	Transitional Basel III rules <sup>1</sup>	Additional tier 1
1a	Post-transitional Basel III rules <sup>2</sup>	Additional tier 1
2	Eligible at solo / group / group and solo	UBS AG consolidated and standalone
3	Instrument type (types to be specified by each jurisdiction)	Other instruments (Loan) <sup>4</sup>
3a	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022
	Par value of instrument (currency in millions)	CHF 135
4	Accounting classification <sup>3</sup>	Funding from UBS Group AG
5	Original date of issuance	18 February 2022
6	Perpetual or dated	Perpetual
7	Original maturity date	-
8	Issuer call subject to prior supervisory approval	Yes
9	Optional call date, contingent call dates and redemption amount	First Call Date: 1 March 2027 Early redemption possible due to a Tax or Regulatory Event. Subject to satisfaction of Conditions for Redemption. Redemption amount: aggregate principal amount, together with any accrued and unpaid interest thereon
10	Subsequent call dates, if applicable	Any time on or after the first call date
<b>Coupons</b>		
12	Fixed or floating dividend / coupon	Floating
13	Coupon rate and any related index	SARON Compounded + 340.0 bps; annually from (and including) 1 March 2023
14	Existence of a dividend stopper	Yes
15	Fully discretionary, partially discretionary or mandatory	Fully discretionary
16	Existence of step-up or other incentive to redeem	No
	Non-cumulative or cumulative	Non-cumulative
17	Convertible or non-convertible	Non-convertible
18	If convertible, conversion trigger(s)	-
19	If convertible, fully or partially	-
20	If convertible, conversion rate	-
21	If convertible, mandatory or optional conversion	-
22	If convertible, specify instrument type convertible into	-
23	If convertible, specify issuer of instrument it converts into	-
24	Write-down feature	Yes
25	If write-down, write-down trigger(s)	With respect to any Publication Date, Trigger CET1 Ratio is less than 7%; or FINMA determines a write-down necessary to ensure UBS Group AG's viability; or UBS Group AG receives a commitment of governmental support that FINMA determines necessary to ensure UBS Group AG's viability (see definition of Viability Event). Subject to applicable conditions
26	If write-down, full or partial	Full
27	If write-down, permanent or temporary	Permanent
28	If temporary write-down, description of write-up mechanism	-
29	Type of subordination	Contractual
30	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law
31	Non-compliant transitioned features	No
32	If yes, specify non-compliant features	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Based on Swiss SRB requirements applicable as of 1 January 2020. <sup>3</sup> As applied in the financial statements of UBS Group AG or UBS AG under IFRS, except where indicated. <sup>4</sup> Loan granted by UBS Group AG.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments	
		Eligible for TLAC purposes	
1	Issuer	UBS Group AG	UBS Group AG
1a	Instrument number	8	9
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	144A: US902613AK44 RegS: USH42097CT27	144A: US902613AL27 RegS: USH42097CU99
3	Governing law(s) of the instrument	Swiss	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
4	Transitional Basel III rules <sup>1</sup>	-2	-2
5	Post-transitional Basel III rules	-2	-2
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	USD 1,500	USD 1,500
10	Accounting classification	Debt issued measured at amortized cost	Debt issued measured at amortized cost
11	Original date of issuance	11 January 2022	11 January 2022
12	Perpetual or dated	Dated	Dated
13	Original maturity date	11 February 2033	11 February 2043
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): 11 February 2032. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: USD 200,000 per Calculation Amount	Optional call date (Issuer Call): 11 February 2042. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: USD 200,000 per Calculation Amount
16	Subsequent call dates, if applicable	n/a	n/a
<b>Coupons</b>			
17	Fixed or floating dividend / coupon	Fixed <sup>3</sup>	Fixed <sup>3</sup>
18	Coupon rate and any related index	2.746% until first Reset Date; Reset Reference Rate based on 1-year U.S. treasury rate + 110bps thereafter	3.179% until first Reset Date; Reset Reference Rate based on 1-year U.S. treasury rate + 110bps thereafter
19	Existence of a dividend stopper	No	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG	UBS Group AG
30	Write-down feature	Yes	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	n/a	n/a
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a	n/a
36	Non-compliant transitioned features	-	-
37	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity. <sup>3</sup> Interest Basis: Fixed Rate / Fixed Rate Notes.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments	
		Eligible for TLAC purposes	
1	Issuer	UBS Group AG	UBS Group AG
1a	Instrument number	10	11
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	CH1168499791	CH1175016083
3	Governing law(s) of the instrument	Swiss	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
4	Transitional Basel III rules <sup>1</sup>	-2	-2
5	Post-transitional Basel III rules	-2	-2
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	EUR 1,500	AUD 35
10	Accounting classification	Debt issued measured at amortized cost	Debt issued designated at fair value
11	Original date of issuance	21 March 2022	25 March 2022
12	Perpetual or dated	Dated	Dated
13	Original maturity date	21 March 2025	25 March 2032
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): 21 March 2024. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: EUR 1,000 per Calculation Amount	Optional call date (Issuer Call): 25 March 2025. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: Amortized Face Amount
16	Subsequent call dates, if applicable	n/a	Subsequent optional call dates: 25 March 2028, 25 March 2031
<b>Coupons</b>			
17	Fixed or floating dividend / coupon	Fixed <sup>3</sup>	Zero Coupon Accreting
18	Coupon rate and any related index	1.00% until Reset Date; 1-year EUR Mid-Swap Rate + 80bps thereafter	Zero Coupon Accreting (annual accrual yield of 4.50%)
19	Existence of a dividend stopper	No	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG	UBS Group AG
30	Write-down feature	Yes	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	n/a	n/a
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a	n/a
36	Non-compliant transitioned features	-	-
37	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity. <sup>3</sup> Interest Basis: Fixed Rate / Fixed Rate Notes.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments	
		Eligible for TLAC purposes	
1	Issuer	UBS Group AG	UBS Group AG
1a	Instrument number	12	13
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	CH1167887269	144A: US902613AM00 RegS: USH42097CZ86
3	Governing law(s) of the instrument	Swiss	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
4	Transitional Basel III rules <sup>1</sup>	-2	-2
5	Post-transitional Basel III rules	-2	-2
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	USD 80	USD 1,200
10	Accounting classification	Debt issued designated at fair value	Debt issued measured at amortized cost
11	Original date of issuance	29 March 2022	12 May 2022
12	Perpetual or dated	Dated	Dated
13	Original maturity date	29 March 2047	12 May 2026
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): 29 March 2027. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: Amortized Face Amount	Optional call date (Issuer Call): 12 May 2025. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: USD 1,000 per Calculation Amount
16	Subsequent call dates, if applicable	Subsequent optional call dates: 29 March of every year after the first optional call date, to and including 29 March 2046	n/a
<b>Coupons</b>			
17	Fixed or floating dividend / coupon	Zero Coupon Accreting	Fixed <sup>3</sup>
18	Coupon rate and any related index	Zero Coupon Accreting (annual accrual yield of 4.02%)	4.488% until first Reset Date; Reset Reference Rate based on 1-year U.S. treasury rate + 155bps thereafter
19	Existence of a dividend stopper	No	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG	UBS Group AG
30	Write-down feature	Yes	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	n/a	n/a
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a	n/a
36	Non-compliant transitioned features	-	-
37	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity. <sup>3</sup> Interest Basis: Fixed Rate / Fixed Rate Notes.



**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments	
		Eligible for TLAC purposes	
		UBS Group AG	UBS Group AG
1	Issuer	UBS Group AG	UBS Group AG
1a	Instrument number	14	15
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	144A: US902613AN82 RegS: USH42097DA27	144A: US902613AP31 RegS: USH42097DB00
3	Governing law(s) of the instrument	Swiss	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
4	Transitional Basel III rules <sup>1</sup>	-2	-2
5	Post-transitional Basel III rules	-2	-2
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	USD 600	USD 1,200
10	Accounting classification	Debt issued measured at amortized cost	Debt issued measured at amortized cost
11	Original date of issuance	12 May 2022	12 May 2022
12	Perpetual or dated	Dated	Dated
13	Original maturity date	12 May 2026	12 May 2028
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): on the Interest Payment Date falling in or nearest to 12 May 2025. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: USD 1,000 per Calculation Amount	Optional call date (Issuer Call): 12 May 2027. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: USD 1,000 per Calculation Amount
16	Subsequent call dates, if applicable	n/a	n/a
<b>Coupons</b>			
17	Fixed or floating dividend / coupon	Floating	Fixed <sup>3</sup>
18	Coupon rate and any related index	Compounded Daily SOFR + 158bps	4.751% until first Reset Date; Reset Reference Rate based on 1-year U.S. treasury rate + 175bps thereafter
19	Existence of a dividend stopper	No	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG	UBS Group AG
30	Write-down feature	Yes	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	n/a	n/a
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a	n/a
36	Non-compliant transitioned features	-	-
37	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity. <sup>3</sup> Interest Basis: Fixed Rate / Fixed Rate Notes.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments	
		Eligible for TLAC purposes	
1	Issuer	UBS Group AG	UBS Group AG
1a	Instrument number	16	17
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	CH1182086871	CH1187520452
3	Governing law(s) of the instrument	Swiss	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
4	Transitional Basel III rules <sup>1</sup>	-2	-2
5	Post-transitional Basel III rules	-2	-2
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	EUR 45	AUD 55
10	Accounting classification	Debt issued designated at fair value	Debt issued designated at fair value
11	Original date of issuance	16 May 2022	18 May 2022
12	Perpetual or dated	Dated	Dated
13	Original maturity date	16 May 2037	18 May 2037
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): 16 May 2027. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: EUR 1,000,000 per Calculation Amount	Optional call date (Issuer Call): 18 May 2025. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: Amortized Face Amount
16	Subsequent call dates, if applicable	Subsequent optional call dates: 16 May of every year after the first optional call date, to and including 16 May 2036	Subsequent optional call dates: 18 May of every year after the first optional call date, to and including 18 May 2036
<b>Coupons</b>			
17	Fixed or floating dividend / coupon	Fixed	Zero Coupon Accreting
18	Coupon rate and any related index	3.73%	Zero Coupon Accreting (decreasing annual accrual yield: between 8.92% at the Issue Date and 5.8253% at the Maturity Date as provided in the applicable Terms & Conditions)
19	Existence of a dividend stopper	No	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG	UBS Group AG
30	Write-down feature	Yes	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	n/a	n/a
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a	n/a
36	Non-compliant transitioned features	-	-
37	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments	
		Eligible for TLAC purposes	
1	Issuer	UBS Group AG	UBS Group AG
1a	Instrument number	18	19
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	CH1194000340	CH1194000357
3	Governing law(s) of the instrument	Swiss	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a	n/a
<b>Regulatory treatment</b>			
4	Transitional Basel III rules <sup>1</sup>	-2	-2
5	Post-transitional Basel III rules	-2	-2
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	EUR 1,000	EUR 1,000
10	Accounting classification	Debt issued measured at amortized cost	Debt issued measured at amortized cost
11	Original date of issuance	15 June 2022	15 June 2022
12	Perpetual or dated	Dated	Dated
13	Original maturity date	15 June 2027	15 June 2030
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): 15 June 2026. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: EUR 1,000 per Calculation Amount	Optional call date (Issuer Call): 15 June 2029. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: EUR 1,000 per Calculation Amount
16	Subsequent call dates, if applicable	n/a	n/a
<b>Coupons</b>			
17	Fixed or floating dividend / coupon	Fixed <sup>3</sup>	Fixed <sup>3</sup>
18	Coupon rate and any related index	2.750% until Reset Date; 1-year EUR Mid-Swap Rate + 115bps thereafter	3.125% until Reset Date; 1-year EUR Mid-Swap Rate + 135bps thereafter
19	Existence of a dividend stopper	No	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG	UBS Group AG
30	Write-down feature	Yes	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent	Permanent
34	If temporary write-down, description of write-up mechanism	n/a	n/a
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a	n/a
36	Non-compliant transitioned features	-	-
37	If yes, specify non-compliant features	-	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity. <sup>3</sup> Interest Basis: Fixed Rate / Fixed Rate Notes.

**Capital instruments of UBS Group AG consolidated and UBS AG consolidated and standalone issued after 31 December 2021 – Key features**

Ordered by issuance date within each category

Published on 22 June 2022

		Total loss-absorbing capacity instruments
		Eligible for TLAC purposes
1	Issuer	UBS Group AG
1a	Instrument number	20
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	CH1195555425
3	Governing law(s) of the instrument	Swiss
3a	Means by which enforceability requirement of Section 13 of the TLAC Term Sheet is achieved (for other TLAC-eligible instruments governed by foreign law)	n/a
<b>Regulatory treatment</b>		
4	Transitional Basel III rules <sup>1</sup>	- <sup>2</sup>
5	Post-transitional Basel III rules	- <sup>2</sup>
6	Eligible at solo / group / group and solo	UBS Group AG (consolidated)
7	Instrument type (types to be specified by each jurisdiction)	Senior unsecured debt
8	Amount recognized in regulatory capital (currency in millions) <sup>1</sup>	To be provided with the publication as of 30 June 2022
9	Par value of instrument (currency in millions)	EUR 25
10	Accounting classification	Debt issued designated at fair value
11	Original date of issuance	22 June 2022
12	Perpetual or dated	Dated
13	Original maturity date	22 June 2042
14	Issuer call subject to prior supervisory approval	Yes
15	Optional call date, contingent call dates and redemption amount	Optional call date (Issuer Call): 22 June 2029. Early redemption possible due to a Tax or Ineligibility Event. Subject to satisfaction of conditions for early redemption. Redemption amount: EUR 1,000,000 per Calculation Amount
16	Subsequent call dates, if applicable	n/a
<b>Coupons</b>		
17	Fixed or floating dividend / coupon	Fixed
18	Coupon rate and any related index	3.63%
19	Existence of a dividend stopper	No
20	Fully discretionary, partially discretionary or mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Non-cumulative or cumulative	Non-cumulative
23	Convertible or non-convertible	Convertible
24	If convertible, conversion trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
25	If convertible, fully or partially	Fully or partially
26	If convertible, conversion rate	Discretionary (Swiss Resolution Authority)
27	If convertible, mandatory or optional conversion	Optional (at discretion of Swiss Resolution Authority)
28	If convertible, specify instrument type convertible into	Common equity tier 1 (CET1)
29	If convertible, specify issuer of instrument it converts into	UBS Group AG
30	Write-down feature	Yes
31	If write-down, write-down trigger(s)	Exercise of Swiss Resolution Power with respect to UBS Group AG. Authority: FINMA or any other authority in Switzerland that is competent under Swiss law to exercise Swiss Resolution Power. Legal basis: Statutory approach
32	If write-down, full or partial	Full or partial
33	If write-down, permanent or temporary	Permanent
34	If temporary write-down, description of write-up mechanism	n/a
34a	Type of subordination	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument in the insolvency creditor hierarchy of the legal entity concerned)	n/a
36	Non-compliant transitioned features	-
37	If yes, specify non-compliant features	-

<sup>1</sup> Based on Swiss SRB requirements. <sup>2</sup> Eligible under the gone concern loss-absorbing capacity category until one year before maturity.



This document and/or the information contained in it are being made available solely for informational purposes and may not be reproduced, redistributed or passed on to any other person or published, in whole or in part, for any purpose, without the prior written consent of UBS Group AG and UBS AG (UBS).

In any jurisdiction or in any circumstances it may be unauthorized or unlawful to access or read, download or have in your possession in any kind of way this document and/or the information made available in it. Under no circumstances shall this document and/or the information available herein constitute an offer of any securities (the Securities) for sale, a solicitation of an offer to purchase the Securities, or the provision of investment advice in any jurisdiction. There shall be no offer, solicitation, sale of the Securities or provision of investment advice in any jurisdiction (including the United States) in which such offer, solicitation, sale or investment advice provision would be unlawful prior to registration or qualification under the securities laws of such jurisdiction or is not otherwise authorized. This document and information available in it have no regard to the specific investment objectives, financial situation or particular needs of any specific recipient. They may not constitute or contain all the information necessary to make an investment decision. They should also not be regarded by recipients as a substitute for the exercise of recipients' individual judgment.

Publication of this document and the information contained in it is made pursuant to the requirements of Circular 2016/1 issued by the Swiss Financial Market Supervisory Authority (FINMA).

Nothing in this document constitutes an offer of securities for sale in the United States. The Securities may not be offered or sold in the United States absent registration or an exemption from registration under the Securities Act of 1933, as amended (the Securities Act). Unless otherwise stated in the documents related to and specific securities, it is not intended that the Securities will be registered under the Securities Act or any US state securities laws.

This document and the information contained herein speak only as of a certain date. They could be out of date and no longer accurate. UBS does not undertake an obligation, and disclaims any duty, to update this document and / or any of the information contained herein, except under its obligation pursuant to FINMA Circular 2016/1.

UBS, its affiliates, directors, officers and/or employees may have or have had interests or long or short positions in the Securities, and may at any time make purchases and/or sales in them as principal or agent. In addition, UBS and/or its affiliates may act or have acted as market-maker with regard to the Securities.

UBS accepts no liability (contractual, tortious or otherwise) whatsoever and assumes no responsibility for any losses or damages (including, without limitation, any lost profits or lost opportunity, or any indirect, special, consequential, incidental or punitive damages whatsoever) incurred in connection with the use of and access to this document and the information contained herein nor the use of or reliance on them.