Disclosure Report according to the FINMA Ordinance "DisO-FINMA"on the Disclosure Obligations of Banks and Securities firms

Half-Year

2026

Imprint

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Introduction

Vontobel is subject to the full disclosure requirements for risks, own funds, liquidity, remuneration and corporate governance principles according to the obligations defined in the FINMA (Swiss Financial Market Supervisory Authority) Ordinance on the Disclosure Obligations of Banks and Securities Firms (DisO-FINMA)[1].

The group publishes the quantitative information according to the ordinance[1] in the separate Disclosure Report in addition to the Half-Year Report 2026. Most of the required qualitative information is disclosed in the Annual Report 2025 (AR 2025) of Vontobel under "Risk management and risk control" (AR 2025, page 162ff.). This specifically includes the description of the strategy, processes and organisation employed for managing credit risks and counterparty risks, liquidity risk, market risks in the trading book and banking book, as well as operational risks.

In section "7.1. Market risk" (AR 2025, page 165ff.), the methods and processes employed for measuring and limiting market risks are explained. For the trading book, Vontobel calculates regulatory capital requirements based on the standardised approach for market risks.

The assumptions applied for determining interest rate risk are described in section "7.1.2. Market risks related to the balance sheet structure" (AR 2025, page 167ff.). This section also contains an explanation of the methods used in practice to hedge or reduce the risks related to changes in interest rates.

In section "7.2.2. Professional counterparty exposure" (AR 2025, page 169ff.), the risk practice and the practice in relation to collateral are explained. External ratings from Standard & Poor's, Moody's, Fitch and Fedafin are employed for determining the risk weighting of amounts due from banks and of the debt instruments in the banking book. The Standardised Approach (SA-BIS) is applied for calculating capital requirements for credit risks. As part of the reduction of credit risks (risk mitigation), the comprehensive approach with standard haircuts defined by the supervisory authorities is applied for the recognition of collateral.

The section "7.4.1. Capital" (AR 2025, page 174ff.) describes the capital management principles, the legal parameters and the consolidation scope used for calculating the required capital as well as the approaches applied by Vontobel. The standardised approach is used for calculating the minimum capital requirement for operational risk. Management and control of the operational risks are described in section "7.5. Operational risks" (AR 2025, page 179ff.).

The section "7.4.5. Liquidity risk" (AR 2025, page 178ff.) describes the strategies and guidelines to manage liquidity risk under stressed conditions within the defined liquidity risk tolerance.

The "Compensation Report" has already been published as part of the Annual Report 2025 (page 47ff.).

The reference of each disclosure table corresponds to the references in Appendices 1, 2 and 4 to the FINMA Ordinance (OffV-FINMA), which also correspond to the references made in Basel minimum standards for disclosure requirements (DIS) in the version set out in Annex 1, Chapter 11 of Capital Adequacy Ordinance (CAO).

[1] Verordnung der FINMA über die Offenlegungspflichten der Banken und Wertpapierhäuser (OffV-FINMA) effective as of 01.01.2025.

KM1: Basic regulatory key figures

	IN 1,000 CHF	A 30.06.2026	B 31.03.2026	C 31.12.2025	D 30.09.2025	E 30.06.2025
Available capital (CHF)						
1	Common Equity Tier 1 (CET1)	1,498,347	n.a.	1,334,339	n.a.	1,253,797
2	Tier 1 capital (T1)	1,821,007	n.a.	1,651,239	n.a.	1,572,197
3	Total capital	1,821,007	n.a.	1,651,239	n.a.	1,572,197
Risk-weighted assets (RWA) (CHF)[1]						
4	Total risk-weighted assets (RWA)	6,514,193	n.a.	6,764,453	n.a.	7,491,492
4a	Total risk-weighted assets (before output floor)		n.a.		n.a.	
Risk-based capital ratios (% of RWA)[2]						
5	CET1 ratio (%)	23.0%	n.a.	19.7%	n.a.	16.7%
5b	CET1 ratio (%) (before output floor) (%)		n.a.		n.a.	
6	Tier 1 capital ratio	28.0%	n.a.	24.4%	n.a.	21.0%
6b	Tier 1 capital ratio (before output floor) (%)		n.a.		n.a.	
7	Total capital ratio (%)	28.0%	n.a.	24.4%	n.a.	21.0%
7b	Total capital ratio (before output floor) (%)		n.a.		n.a.	
Additional CET1 buffer requirements (% of RWA)						
8	Capital conservation buffer requirement according to Basel minimum requirements (%)	2.5%	n.a.	2.5%	n.a.	2.5%
9	Countercyclical buffer requirement (%)	0.0%	n.a.	0.0%	n.a.	0.0%
10	Bank G-SIB and/or D-SIB additional requirements (%)	0.0%	n.a.	0.0%	n.a.	0.0%
11	Total of bank CET1 specific buffer requirements (%)	2.5%	n.a.	2.5%	n.a.	2.5%
12	CET1 available after meeting the bank's minimum capital requirements (%)	18.5%	n.a.	15.2%	n.a.	12.2%
Target capital ratios according to Annex 8 CAO (% of RWA)						
12a	Capital conservation buffer according to Annex 8 CAO (%)	4.0%	n.a.	4.0%	n.a.	4.0%
12b	Countercyclical capital buffer (Art. 44 and 44a CAO) (%)	0.2%	n.a.	0.2%	n.a.	0.2%
12c	CET1 capital target (%) according to Annex 8 CAO + countercyclical buffer according to Art. 44 and 44a CAO	8.0%	n.a.	8.0%	n.a.	8.0%
12d	T1 capital target according to Annex 8 CAO + countercyclical buffer according to Art. 44 and 44a CAO	9.8%	n.a.	9.8%	n.a.	9.8%
12e	Total capital target according to Annex 8 CAO + countercyclical buffer according to Art. 44 and 44a CAO	12.2%	n.a.	12.2%	n.a.	12.2%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure (CHF)	37,985,194	n.a.	35,164,022	n.a.	35,645,875
14	Basel III leverage ratio (%) (excluding the impact of any applicable temporary exemption of central bank reserves)	4.8%	n.a.	4.7%	n.a.	4.4%
14b	Basel III leverage ratio (%) (excluding the impact of any applicable temporary exemption of central bank reserves)	4.8%	n.a.	4.7%	n.a.	4.4%
14e	Minimum capital requirement (Art. 42 CAO)	1,139,556	n.a.	1,054,921	n.a.	1,069,376
Liquidity Coverage Ratio						
15	LCR numerator: Total high quality liquid assets (HQLA) (3-month average)	11,117,971	10,990,023	10,610,890	10,202,769	10,203,503
16	LCR denominator: Total net cash outflow (3-month average)	7,400,702	6,906,067	6,585,368	6,725,010	6,572,723
17	LCR (in %)	150.2%	159.1%	161.1%	151.7%	155.2%
Net Stable Funding Ratio						
18	Available stable refinancing	18,818,474	n.a.	17,304,297	n.a.	17,409,953
19	Required stable refinancing	15,458,546	n.a.	13,979,887	n.a.	14,176,625
20	Net stable funding ratio (NSFR) (in %)	121.7%	n.a.	123.8%	n.a.	122.8%

1 Total RWA figure of CHF 6,514.2mn differs from Half-Year Report 2026 total RWA figure of CHF 6,471.0mn by CHF +43.2mn. Difference is driven by a Market risk RWA correction made after Half-Year Report 2026 went to print.

2 Risk-based capital ratios as reported in Disclosure Report differ from capital ratios in Half-Year Report 2026 due to the same correction in Market risk RWA as mentioned in Footnote 1. Due to higher total RWA figure, risk-based capital ratios are lower vs. Half-Year Report 2026 as follows: CET1 ratio of 23.00% is lower by -0.16% (vs. 23.16%), Tier 1 capital ratio and Total capital ratio of 27.95% are lower by -0.19% (vs. 28.14%).

OVA: Bank risk management

The qualitative disclosures on the bank's strategy and how the board of directors and senior management assess and manage risks, enabling users to gain a clear understanding of the bank's risk tolerance and appetite in relation to its main activities and all significant risks, are published in the Annual Report in the section "Risk management and risk control" (AR 2025, page 162ff.).

The disclosures include in particular full details of the strategies, processes and organisation to monitor and manage credit and counterparty risks, market and liquidity risks in the trading and in the banking book as well as operational risks on an enterprise-wide level.

OV1 : Overview of the risk weighted assets

IN 1,000 CHF		A RWA 30.06.2026	B RWA 31.12.2025	C MINIMUM CAPITAL REQUIREMENT 30.06.2026
1	**Credit risk (excluding counterparty credit risk (CCR))**	**2,772,788**	**3,062,608**	**221,823**
2	*of which determined using the standardised approach (SA-BIS)*	*2,487,095*	*2,564,350*	*198,968*
3	*of which determined using the foundation internal ratings-based (F-IRB) approach*			
4	*of which determined using the supervisory slotting approach*			
5	*of which determined using the advanced internal ratings-based (A-IRB) approach*			
6	**Counterparty credit risk (CCR)**	**201,308**	**178,387**	**16,105**
7	*of which determined using standardised approach for CCR (SA-CCR)*	*201,308*	*178,387*	*16,105*
7a	*of which determined using simplified standardised approach for CCR (SSA-CCR)*			
7b	*of which determined using the current exposure approach (CEA)*			
8	*of which determined using the internal model or expected positive exposure model methods (IMM or EPE model methods)*			
9	*of which other*			
10	**Credit valuation adjustment risk for derivatives and SFTs (CVA)**	**79,300**	**76,970**	**6,344**
11	**Equity-linked instruments in the banking book, valued using the market-based approach or the internal model method during the five-year transitional phase-in period**	**n.a.**	**n.a.**	**n.a.**
12	**Equity investments in funds, determined using the look-through approach (LTA)**			
13	**Equity investments in funds, determined using the mandate-based approach (MBA)**	**60,497**	**81,991**	**4,840**
14	**Equity investments in funds, determined using the fall-back approach (FBA)**	**14,824**	**13,911**	**1,186**
14a	**Equity investments in funds, determined using the simplified approach**			
15	**Settlement risk**	**958**	**24,624**	**77**
16	**Securitisation exposures in the banking book**			
17	*of which under the internal ratings-based approach (SEC-IRBA)*			
18	*of which under the external ratings-based approach (SEC-ERBA), including the internal assessment approach (IAA)*			
19	*of which under the standardised approach (SEC-SA)*			
19a	*of which 1,250% risk weighting*			
20	**Market risk[1]**	**1,553,843**	**1,495,287**	**124,307**
20a	*of which determined using the simplified standardised approach (SA)*			
21	*of which determined using the standardised approach (SA)*	*1,553,843*	*1,495,287*	*124,307*
22	*of which determined using the internal model approach (IMA)*			
23	**Capital requirements arising from the reclassification of positions between the trading book and the banking book**			
24	**Operational risk**	**1,830,676**	**1,830,676**	**146,454**
25	**Amounts below the thresholds for deduction (amount subject to a risk weight of 250%)**	**0**	**0**	**0**
26	**Applied output floor (%)**	**n.a.**		**n.a.**
27	**Floor adjustment (before application of transitional cap)**	**n.a.**		**n.a.**
28	**Floor adjustment (after application of transitional cap)**	**n.a.**		**n.a.**
29	**Total (1+6+10+11+12+13+14+14a+15+16+20+23+24+25+26+28)**	**6,514,193**	**6,764,453**	**521,135**

1 Market risk RWA of CHF 1,553.8mn differ from Half-Year Report 2026 Market risk RWA of CHF 1,510.6mn by CHF +43.2mn. Difference is driven by Credit Spread risk RWA correction made after Half-Year Report 2026 went to print.

CCA: Main features of the regulatory capital instruments

		30.06.2026
1	Issuer	Vontobel Holding AG
2	Explicit Identifier (ISIN)	CH1224630090
3	Laws applicable to the instrument	Swiss Law
Regulatory treatment		
4	In accordance with the transitional provisions of Basel III	AT1
5	In accordance with the applicable rules upon the expiry of the Basel III transitional provisions	AT1
6	Eligible at stand-alone level, group level, stand-alone and group level	Group
7	Type of instrument (types to be specified by each jurisdiction)	Tier 1 capital notes
8	Amount included in the regulatory capital (as of the most recent capital adequacy report)	CHF 161.3 million
9	Nominal value of instrument	USD 200 million
10	Classification from an accounting point of view	Debt issued measured at amortized cost
11	Original issuing date	29.09.2023
12	With/without maturity	Without maturity
13	Original date of maturity	n.a.
14	Issuer has the option of an early termination, provided this is acceptable from a regulatory point of view	Yes
15	Optional call date, conditional call dates (for tax or regulatory reasons) and repayment amount	First Call Date: 29.09.2031 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
16	Later call dates, if applicable	Every eight years after first call date
Dividends / Coupons		
17	Fixed or variable dividends / coupons	Initially fixed then reset every eight years
18	Coupon rate and index, where applicable	9.48% (Constant Maturity Treasury (linearly interpolated between 7 Year H15T7Y Index and 10 Year H15T10Y Index) rate plus the Initial Margin of 485 bps)
19	Existence of a dividend stopper (no dividends on the instrument implies no dividends on the normal shares)	Yes
20	Interest /dividend payment: fully discretionary, partially discretionary or mandatory	Fully discretionary
21	Existence of step up or other incentive to redeem units	No
22	Non cumulative or cumulative	Non-cumulative
23	Convertible / non-convertible	Non-convertible
24	*If convertible: conversion trigger (s)*	*n.a.*
25	*If convertible: fully or partially*	*n.a.*
26	*If convertible: conversion rate*	*n.a.*
27	*If convertible: mandatory or optional conversion*	*n.a.*
28	*If convertible, specify instrument type convertible into*	*n.a.*
29	*If convertible, specify issuer of instrument it converts into*	*n.a.*
30	Write-down feature	Yes
31	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 Vontobel Group's viability.
32	*If write-down: full or partial*	*Partial*
33	*If write-down: permanent or temporary*	*Permanent*
34	*If temporary write-down: description of write-off mechanism*	*n.a.*
34a	Type of subordination	Contractual
35	Position in subordination ranking in case of a liquidation (indicating the type of instrument which has direct precedence in the ranking of the legal entity affected)	Rights and claims of all holders of senior obligations, subject to any obligations that are mandatorily preferred by law
36	Existence of characteristics which could jeopardize the complete recognition according to the Basel III regime?	None
37	If yes: describe these characteristics	n.a.

In case of any deviation between this table and the instrument documentation, the instrument documentation in question would be relevant.

		30.06.2026
1	Issuer	Vontobel Holding AG
2	Explicit Identifier (ISIN)	CH1224630108
3	Laws applicable to the instrument	Swiss Law
Regulatory treatment		
4	In accordance with the transitional provisions of Basel III	AT1
5	In accordance with the applicable rules upon the expiry of the Basel III transitional provisions	AT1
6	Eligible at stand-alone level, group level, stand-alone and group level	Group
7	Type of instrument (types to be specified by each jurisdiction)	Tier 1 capital notes
8	Amount included in the regulatory capital (as of the most recent capital adequacy report)	CHF 161.3 million
9	Nominal value of instrument	USD 200 million
10	Classification from an accounting point of view	Debt issued measured at amortized cost
11	Original issuing date	29.09.2023
12	With/without maturity	Perpetual
13	Original date of maturity	n.a.
14	Issuer has the option of an early termination, provided this is acceptable from a regulatory point of view	Yes
15	Optional call date, conditional call dates (for tax or regulatory reasons) and repayment amount	First Call Date: 29.09.2033 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
16	Later call dates, if applicable	Every ten years after first call date
Dividends / Coupons		
17	Fixed or variable dividends / coupons	Initially fixed then reset every ten years
18	Coupon rate and index, where applicable	9.68% (Constant Maturity Treasury (10 Year H15T10Y Index) rate plus the Initial Margin of 509 bps)
19	Existence of a dividend stopper (no dividends on the instrument implies no dividends on the normal shares)	Yes
20	Interest /dividend payment: fully discretionary, partially discretionary or mandatory	Fully discretionary
21	Existence of step up or other incentive to redeem units	No
22	Non cumulative or cumulative	Non-cumulative
23	Convertible / non-convertible	Non-convertible
24	If convertible: conversion trigger (s)	n.a.
25	If convertible: fully or partially	n.a.
26	If convertible: conversion rate	n.a.
27	If convertible: mandatory or optional conversion	n.a.
28	If convertible, specify instrument type convertible into	n.a.
29	If convertible, specify issuer of instrument it converts into	n.a.
30	Write-down feature	Yes
31	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 Vontobel Group's viability.
32	If write-down: full or partial	Partial
33	If write-down: permanent or temporary	Permanent
34	If temporary write-down: description of write-off mechanism	n.a.
34a	Type of subordination	Contractual
35	Position in subordination ranking in case of a liquidation (indicating the type of instrument which has direct precedence in the ranking of the legal entity affected)	Rights and claims of all holders of Senior Obligations, subject to any obligations that are mandatorily preferred by law
36	Existence of characteristics which could jeopardize the complete recognition according to the Basel III regime?	None
37	If yes: describe these characteristics	n.a.

In case of any deviation between this table and the instrument documentation, the instrument documentation in question would be relevant.

ENC: Encumbered and unencumbered assets

30.06.2026 IN 1,000 CHF	A ENCUMBERED ASSETS WITHOUT CENTRAL BANK FACILITIES	B CENTRAL BANK FACILITIES	C UNENCUMB. ASSETS WITHOUT CENTRAL BANK FACILITIES	D TOTAL
Debt Instruments	1,013,689	0	11,079,361	12,093,050
Equity Instruments	1,939,642	0	4,008,682	5,948,323

LIQA: Liquidity risk

The main characteristics and elements of liquidity risk management are fully described in the Annual Report in section “7.4.5. Liquidity risk” (AR 2025, page 178ff.).

LIQ1: Liquidity Coverage Ratio (LCR)

30.06.2026 IN 1,000 CHF		UNWEIGHTED VALUES (AVERAGE) 2ND QUARTER 2026	WEIGHTED VALUES (AVERAGE) 2ND QUARTER 2026	UNWEIGHTED VALUES (AVERAGE) 1ST QUARTER 2026	WEIGHTED VALUES (AVERAGE) 1ST QUARTER 2026
A. High-quality liquid assets (HQLA)					
1	Total high-quality liquid assets (HQLA)	n.a.	11,117,971	n.a.	10,990,023
B. Cash outflows					
2	Retail deposits and deposits from small business customers	8,604,467	1,123,592	8,395,396	1,107,022
3	*of which: stable deposits*	*1,207,772*	*60,389*	*1,139,602*	*56,980*
4	*of which: less stable deposits*	*7,396,695*	*1,063,204*	*7,255,794*	*1,050,042*
5	Unsecured wholesale funding:	7,793,413	6,255,085	7,306,361	5,837,510
6	*of which: operational deposits (all counterparties)*	*58,469*	*9,309*	*53,870*	*8,696*
7	*of which: non-operational deposits (all counterparties)*	*4,915,163*	*3,425,994*	*4,735,187*	*3,311,510*
8	*of which: unsecured debt instruments*	*2,819,781*	*2,819,781*	*2,517,304*	*2,517,304*
9	Secured wholesale funding	n.a.	0	n.a.	0
10	Additional cash outflows:	3,522,591	1,744,922	3,364,568	1,765,053
11	*of which: outflows related to derivative exposures and other collateral requirements*	*3,386,049*	*1,736,628*	*3,253,497*	*1,758,135*
12	*of which: outflows related to loss of funding on debt products*	*0*	*0*	*0*	*0*
13	*of which: committed credit and liquidity facilities*	*136,542*	*8,294*	*111,071*	*6,918*
14	Other contractual funding obligations	1,270,974	1,270,974	1,234,731	1,234,731
15	Other contingent funding obligations	12,848,034	329,546	11,840,862	305,356
16	Total cash outflows	n.a.	10,724,119	n.a.	10,249,672
C. Cash inflows					
17	Secured lending (e.g. reverse repos)	104	104	1,476	1,476
18	Cash inflows from non-impaired receivables	2,768,581	1,722,719	2,923,079	1,722,603
19	Other cash inflows	1,746,950	1,746,950	1,755,095	1,755,095
20	Total cash inflows	4,515,635	3,469,772	4,679,650	3,479,174
Total adjusted values					
21	**Total HQLA**	**n.a.**	**11,117,971**	**n.a.**	**10,990,023**
22	**Total net cash outflows (including the impact of collateral swaps)**	**n.a.**	**7,400,702**	**n.a.**	**6,906,067**
23	**Liquidity coverage ratio (LCR) (in %)**	**n.a.**	**150.2%**	**n.a.**	**159.1%**

LIQ2 : Net Stable Funding Ratio (NSFR)

		A	B	C	D	E
		UNWEIGHTED VALUE BY RESIDUAL MATURITY				WEIGHTED VALUE
30.06.2026 IN 1,000 CHF		NO MATURITY	< 6 MONTHS	≥ 6 MONTHS TO < 1 YEAR	≥ 1 YEAR	
Available stable funding (ASF)						
1	Capital[1]	2,344,886	0		533,953	2,878,838
2	*of which: regulatory capital before deductions*	*2,344,886*	*0*		*432,588*	*2,777,474*
3	*of which: other capital instruments*				*101,365*	*101,365*
4	Demand deposits and/or term deposits of private customers and small business customers:	7,724,608	1,268,299	475,818	128,177	8,711,637
5	*of which: stable deposits*	*1,210,021*	*19,344*	*2,780*	*0*	*1,170,538*
6	*of which: less stable deposits*	*6,514,587*	*1,248,954*	*473'038*	*128,177*	*7,541,099*
7	Unsecured funding deposited by non-financial institutions (without small business customers) (wholesale customers):	1,973,590	314,292	81,645	0	1,184,763
8	*of which: operational deposits*		*0*			*0*
9	*of which: non-operational deposits*	*1,973,590*	*314,292*	*81,645*	*0*	*1,184,763*
10	Liabilities with matching interdependent assets	992,959	0	0	0	0
11	Other liabilities:	7,551,927	5,262,299	2,343,019	5,363,231	6,043,235
12	*of which: derivative liabilities*	*n.a.*			*705,822*	*n.a.*
13	*of which: all other liabilities and equity not included in the above categories*	*7,551,927*	*5,262,299*	*2,343,019*	*4,657,409*	*6,043,235*
14	**Total available stable funding (ASF)**	**n.a.**	**n.a.**	**n.a.**	**n.a.**	**18,818,474**
Required stable funding (RSF)						
15	Total NSFR high-quality liquid assets (HQLA)	6,641,104	5,031,949	966,846	3,847,930	2,322,580
16	Deposits held at other financial institutions for operational purposes	456,022	0			228,011
17	Performing loans and securities:	2,493,827	5,266,916	1,878,985	6,893,724	9,482,093
18	*of which: performing loans to financial institutions secured by Level 1 and 2a HQLA*		*1,126,516*			*112,652*
19	*of which: performing loans to financial institutions secured by non-Level 1 and L2a HQLA and unsecured performing loans to financial institutions*	*1,216,582*	*213,174*	*28,076*	*25,997*	*254,498*
20	*of which: performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which:*	*416,212*	*2,570,535*	*866,154*	*1,140,948*	*2,901,095*
21	*with a risk weight of less than or equal to 35% under the Basel II standardised approach for credit risk*				*10,323*	*6,710*
22	*of which: performing residential mortgages, of which:*	*40,707*	*134,741*	*214,756*	*1,677,531*	*1,365,849*
23	*with a risk weight of less than or equal to 35% under the Basel II standardised approach for credit risk*	*24,313*	*78,711*	*146,656*	*1,275,771*	*954,091*
24	*of which: securities that are not in default and do not qualify as HQLA, including exchange-traded shares*	*820,326*	*1,221,950*	*769,999*	*4,049,248*	*4,847,998*
25	Assets with associated interdependent liabilities		0	0	992,967	0
26	Other assets:	2,159,188	438,098	25,273	1,834,249	3,390,844
27	*of which: physical traded commodities, including gold*	*436,208*	*n.a.*	*n.a.*	*n.a.*	*370,777*
28	*of which: assets posted as initial margin for derivative contracts and contributions to default funds of CCPs*	*n.a.*			*694,146*	*590,024*
29	*of which: NSFR derivative assets*	*n.a.*			*-167,311*	*0*
30	*of which: NSFR derivative liabilities before deduction of variation margin posted*	*n.a.*			*1,266,729*	*253,346*
31	*of which: all other assets not included in the above categories*	*1,722,980*	*438,098*	*25,273*	*40,685*	*2,176,697*
32	Off-balance sheet items	n.a.	550,753	72,377	77,255	35,019

		A	B	C	D	E
		UNWEIGHTED VALUE BY RESIDUAL MATURITY				WEIGHTED VALUE
30.06.2026 IN 1,000 CHF		NO MATURITY	< 6 MONTHS	≥ 6 MONTHS TO < 1 YEAR	≥ 1 YEAR	
33	**Total required stable funding (RSF)**	**n.a.**	**n.a.**	**n.a.**	**n.a.**	**15,458,546**
34	**Net Stable Funding Ratio (%)**	**n.a.**	**n.a.**	**n.a.**	**n.a.**	**121.7%**

1 Regulatory capital before the application of capital deductions.

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