Minimum disclosure requirements (Table KM1 FINMA Circular 2016/1)

Ciph.	Key figure				31.12.2018	31.12.2017
	Eligible capital (CHF1'000)					
1	Common equity tier 1 capital (CET1)				550'485	550'282
2	Eligible tier 1 capital (T1)				550'485	550'282
3	Total eligible capital				625'509	625'330
	Risk weigthed positions (CHF 1'000)					
4	Risk weigthed assets (RWA)				1'511'532	1'946'643
	Required minimum capital requirements (CHF 1'000)					
4a	Required minimum capital requirements				120'923	155'683
	Risk based capital quotas (in % of RWA)					
5	CET1 Quota				36.42%	28.28%
6	Tier 1 Quota				36.42%	28.28%
7	Capital adequacy ratio (CAR)				41.38%	32.13%
	CET1 buffer requirements (in % of RWA)					
8	Capital conversion buffer requirements according to Basle minimum requirements				1.88%	1.25%
9	Countercyclical buffer requirements according to Basle minimum requirements				0.00%	0.00%
10	Additional buffer requirements (Bank G-SIB and / or D-SIB)				0.00%	0.00%
11	Total of Bank CET1 specific buffer requirements according to Basle minimum requirements				1.88%	1.88%
12	CET1 available after meeting the Bank's minimum capital				34.92%	26.77%
	Target capital quotas according to annex 8 CAO (in % of					
12a	Capital conversion buffer requirements according to annex 8 CAO				2.50%	2.50%
12b	Countercyclical buffer requirements according to art. 44 / 44a CAO				0.00%	0.00%
12c	CET1 target quota according to annex 8 CAO including countercyclical capital buffer				7.00%	7.00%
12d	T1 target quota according to annex 8 CAO including countercyclical capital buffer				8.50%	8.50%
12e	Total capital target ratio according to annex 8 CAO including countercyclical capital buffer				10.50%	10.50%
	Basle II levarage ratio					
13	Basle III levarage ratio exposure (CHF 1'000)				2'407'469	2'937'436
14	Basle III levarage ratio (%)				22.90%	18.70%
	Liquidity coverage ratio	**Average Q4 2018**	**Average Q3 2018**	**Average Q2 2018**	**Average Q1 2018**	**Average Q4 2017**
15	Total High Quality Liquid Assets (HQLA) in CHF 1'000	604'942	393'647	606'185	1'002'768	493'917
16	Total Net Cash Outflow in CHF 1'000	195'127	126'745	284'765	525'440	234'289
17	Liquidity Coverage Ratio (LCR)	310.02%	310.58%	212.87%	190.84%	210.82%