



ELIGIBLE CAPITAL

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Disclosure requirements in accordance with FINMA Circular 2016/1

	31.12.2021	Minimum capital requirement
Common Equity Tier 1 (CET1)	12.95%	7.00%
Tier 1 capital (Tier1)	12.95%	8.50%
Total capital	12.95%	10.50%
Simplified leverage ratio	12.95%	8.00%

LIQUIDITY COVERAGE INFORMATION

Liquidity Coverage Ratio ("LCR")

	Ratio	Minimum capital requirement
First Quarter Average 2021	678.5%	100.00%
Second Quarter Average 2021	709.6%	100.00%
Third Quarter Average 2021	993.8%	100.00%
Fourth Quarter Average 2021	1114.2%	100.00%
Ratio 31.12.2021	1155.1%	100.00%