

BANK J. SAFRA SARASIN LTD
Basel III Pillar 3 Disclosures - Capital

The Group reports regulatory capital according to the Swiss Capital Ordinance. Since 31 December 2013, the Group use the BRI method to calculate capital adequacy requirements for credit risk, non-counterparty risk and market risks. The basic indicator approach is used to calculate capital adequacy requirements for operational risks.

Total Eligible Capital

CHF 000	2013
Core capital prior to deductions of which minority interests	1'791'467 47'190
Less : Goodwill and intangibles assets	-1'932
Less : Other deductions	-64'245
Tier 1 Capital	1'725'290
Total Eligible Capital	1'725'290

Required capital

CHF 000	2013
Credit Risk	485'620
Non-Counterparty Risk	20'537
Market Risk	54'709
Operational Risk	100'786
Other risk-weighted	643
Total required capital	662'295

Capital Ratio's

	2013
Tier 1 Ratio	20.84%
Total Eligible Capital Ratio	20.84%