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J. SAFRA SARASIN

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Sustainable Swiss Private Banking since 1841

# Basel III Pillar 3 Disclosures

## 31 December 2021

Bank J. Safra Sarasin Ltd

**Table KM1: Key metrics**

(in 1'000 CHF)		31.12.2021	31.12.2020
<b>Available capital (amounts)</b>			
1	Common Equity Tier 1 (CET1)	3,052,919	2,875,159
2	Tier 1	3,052,919	2,875,159
3	Total capital	3,128,521	2,875,159
<b>Risk-weighted assets (amounts)</b>			
4	Total risk-weighted assets (RWA)	10,642,951	10,121,584
4a	Minimum capital requirement	851,436	809,727
<b>Risk-based capital ratios as a percentage of RWA</b>			
5	Common Equity Tier 1 ratio (%)	28.68%	28.41%
6	Tier 1 ratio (%)	28.68%	28.41%
7	Total capital ratio (%)	29.40%	28.41%
<b>Additional CET1 buffer requirements as a percentage of RWA</b>			
8	Capital conservation buffer requirement (2.5% from 2019) (%)	2.5%	2.5%
9	Countercyclical buffer requirement (%)	0%	0%
10	Bank G-SIB and/or D-SIB additional requirements (%)	0%	0%
11	Total of bank CET1 specific buffer requirements (%)	2.5%	2.5%
12	CET1 available after meeting the bank's minimum capital requirements (%)	21.40%	20.41%
<b>Target equity ratios according to DRAO Annex 8 (as a % of RWA)</b>			
12a	Capital conservation buffer according to Annex 8 of CAO (in % of RWA)	4%	4%
12b	Countercyclical buffers (Art. 44 and 44a CAO) (%)	0%	0%
12c	CET1 target rate (in %) according to CAO Annex 8 plus countercyclical buffers according to CAO Art. 44 and 44a	7.8%	7.8%
12d	T1 target rate (in %) according to CAO Annex 8 plus countercyclical buffers according to CAO Art. 44 and 44a	9.6%	9.6%
12e	Total capital target ratio (in %) according to CAO Annex 8 plus countercyclical buffer according to CAO Art. 44 and 44a	12%	12%
<b>Basel III leverage ratio</b>			
13	Total Basel III leverage ratio exposure measure	35,589,730	23,115,264
14	Basel III leverage ratio (%)	8.58%	12.44%
<b>Liquidity Coverage Ratio</b>			
15	Total HQLA	9,324,272	7,510,154
16	Total net cash outflow	5,852,233	4,593,595
17	LCR ratio (%)	159.33%	163.49%
<b>Net Stable Funding Ratio</b>			
18	Total available stable funding	16,556,434	14,046,148
19	Total required stable funding	13,528,174	11,523,626
20	NSFR ratio	122.21%	121.89%