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J. SAFRA SARASIN

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Sustainable Swiss Private Banking since 1841

# Basel III Pillar 3 Disclosures

## 31 December 2018

Bank J. Safra Sarasin Ltd

**Table KM1: Key metrics**

(in 1'000 CHF)		31.12.18	31.12.17
<b>Available capital (amounts)</b>			
1	Common Equity Tier 1 (CET1)	2,413,048	2,217,945
2	Tier 1	2,413,048	2,217,945
3	Total capital	2,413,048	2,217,945
<b>Risk-weighted assets (amounts)</b>			
4	Total risk-weighted assets (RWA)	9,970,990	10,192,854
4a	Minimum capital requirement	797,679	815,428
<b>Risk-based capital ratios as a percentage of RWA</b>			
5	Common Equity Tier 1 ratio (%)	24.20%	21.76%
6	Tier 1 ratio (%)	24.20%	21.76%
7	Total capital ratio (%)	24.20%	21.76%
<b>Additional CET1 buffer requirements as a percentage of RWA</b>			
8	Capital conservation buffer requirement (2.5% from 2019) (%)	1.88%	1.25%
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 (%)	1.88%	1.25%
12	CET1 available after meeting the bank's minimum capital requirements (%)	16.2%	18.3%
<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) (%)	0.04%	0.05%
12c	CET1 target rate (in %) according to CAO Annex 8 plus countercyclical buffers according to CAO Art. 44 and 44a	7.84%	7.85%
12d	T1 target rate (in %) according to CAO Annex 8 plus countercyclical buffers according to CAO Art. 44 and 44a	9.64%	9.65%
12e	Total capital target ratio (in %) according to CAO Annex 8 plus countercyclical buffer according to CAO Art. 44 and 44a	12.04%	12.05%
<b>Basel III leverage ratio</b>			
13	Total Basel III leverage ratio exposure measure	28,986,747	27,290,055
14	Basel III leverage ratio (%)	8.32%	8.13%
<b>Liquidity Coverage Ratio</b>			
15	Total HQLA	6,885,128	6,528,498
16	Total net cash outflow	4,261,435	2,873,242
17	LCR ratio (%)	161.6%	227.2%
<b>Net Stable Funding Ratio</b>			
18	Total available stable funding	12,788,762	13,037,521
19	Total required stable funding	10,786,914	9,753,909
20	NSFR ratio	118.56%	133.66%