



ELIGIBLE CAPITAL

ELIGIBLE CAPITAL INFORMATION

In accordance with the legal provisions (FINMA circulars 2016/1 “Publications - banks” and 2011/2 “Own funds margin and capital planning - banks”), we indicate the following information

	31.12.2023	31.12.2022	Minimum capital requirement
Simplified leverage ratio	13.53%	13.26%	8.00%

LIQUIDITY COVERAGE INFORMATION

Liquidity Coverage Ratio (“LCR”)

	31.12.2023	31.12.2022	Minimum capital requirement
First Quarter Average	1288.3%	1088.0%	100.00%
Second Quarter Average	1374.5%	703.0%	100.00%
Third Quarter Average	1523.5%	1043.7%	100.00%
Fourth Quarter Average	1456.1%	810.7%	100.00%
Ratio 31.12	1708.9%	1228.1%	100.00%