

CAPITAL ADEQUACY DISCLOSURES

	31.12.2016 CHF (000)
Composition of Eligible Capital	
Common Equity Tier 1 (CET1) Capital	76'966
Additional Tier 1 (AT1) Capital	-
Tier 1 (T1) Capital	76'966
Tier 2 (T2) Capital	-
Total Eligible Capital	76'966

Composition of Required Capital	
Credit risk	19'116
Credit Valuation Adjustments (CVA)	22
Non-Counterparty related risk	74
Market risk	44
Operational risk	1'697
Total Required Capital	20'953

Capital Ratios	
CET1 Capital ratio	29.39%
Tier 1 Capital ratio	29.39%
Ratio regarding the Regulatory Capital	29.39%
Capital target ratio (including specific requirements) according to the FINMA Circ. 2016/1 plus the countercyclical buffer	10.50%

Capital Ratios	
Tier 1 (T1) Capital	76'966
Leverage ratio exposure	493'609
Leverage ratio	15.59%

LIQUIDITY RATIO

	Q1 2017 (average) CHF (000)	Q2 2017 (average) CHF (000)	Q3 2017 (average) CHF (000)	Q4 2017 (average) CHF (000)
Liquidity Coverage				
Total High Quality Liquid Assets (HQLA)	43'430	36'086	36'538	38'062
Total Net Cash Outflows	33'072	31'980	28'820	31'564
Liquidity Coverage Ratio (LCR)	131.32%	112.84%	126.78%	120.59%