

Market risk

P = Bank office / Parent company
C = Consolidated basis / Group
(in thousands of CHF)

Please enter your code

	Position col. 01	Requirement factor col. 02	Amount col. 03
Requirements for market risks according to the standard approach			
pursuant to articles 72 to 75 of the Capital Ordinance			
Market risk of currencies, gold and commodities			
Currencies ¹	01	0.100	01
Gold (net position)	02	0.100	02
Sum of the net positions by commodity group	03	0.200	03
Sum of the gross positions by commodity group	04	0.030	04
Total	05	—	05
De-minimis test			
The subsequent 4 sections on specific and general market risks (rows 11 to 33) need only to be filled in if during the relevant period the trading book exceeded at least once either CHF 30 millions or 6% of the sum of all balance sheet and off-balance sheet positions according to position 07.			
Total of last quarter's balance sheet	06	—	06
Contingent liabilities, irrevocable credit lines granted, contingent liabilities for calls and margin liabilities, commitment credits and the contract volume of all open derivative financial instruments	07	—	07
Total of balance and off-balance sheet	08	—	08
Trading book (article 5 of the Capital Ordinance) ²	09	—	09
Trading book in % of the total of balance and off-balance sheet	10	—	10
Specific risk			
of interest rate instruments ³			
Non-Securitisation Positions			
Government and central bank interest rate instruments			
Rating class 1 or 2	11	0.000	11
Rating class 3 or 4 Residual term to final maturity ≤6 months	12	0.0025	12
Residual term to final maturity > 6 months and ≤24 months	13	0.010	13
Residual term to final maturity > 24 months	14	0.016	14
Rating class 5 or 6	15	0.080	15
Rating class 7	16	0.120	16
Unrated	17	0.080	17
Qualified interest rate instruments according to article 4 letter e of the Capital Ordinance			
Residual term to final maturity ≤6 months	18	0.0025	18
Residual term to final maturity > 6 months and ≤24 months	19	0.010	19
Residual term to final maturity > 24 months	20	0.016	20
Other interest rate instruments			
Rating class 5	21	0.080	21
Rating class 6 or 7	22	0.120	22
Unrated	23	0.080	23
Total	24	—	24
Securitisation Positions			
Non Correlation Trading	80	80	80
Correlation Trading	81	81	81
Total	82	82	82

¹ Relevant is the larger of the absolute values of (i) the sum of the net long positions on the one hand and (ii) the sum of the net short positions on the other hand.
² Sum of the absolute market values of all long and short positions (by issuer) in the underlying instruments plus the (delta-weighted) contract volumes of all derivative financial instruments in the trading book.
³ Without net long positions in direct or indirect holdings of the bank's own subordinated debt instruments according to article 32 and article 53 paragraph 5 of the Capital Ordinance.

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	Position	Requirement factor	Amount
	col. 01	col. 02	col. 03
General market risk of interest rate instruments ³			
Value according to the maturity method.....	— 25	— 25	25
Value according to the duration method.....	— 26	— 26	26
Total	— 27	— 27	27
Specific risk of equity ⁴			
Sum of the net positions by issuer.....	30	0.080 30	30
Total	31	— 31	31
General market risk of equity ⁴			
Sum of the net positions by national market.....	32	0.080 32	32
Total	33	— 33	33
Requirements for options according to the simplified approach			
Options on interest rate instruments ³	— 34	— 34	34
Options on stocks or stock indices ⁴	— 35	— 35	35
Options on currencies.....	— 36	— 36	36
Options on gold.....	— 37	— 37	37
Options on commodities.....	— 38	— 38	38
Total	— 39	— 39	39
Additional requirements for options according to the delta-plus method ⁵			
Gamma risk			
Options on interest rate instruments ³	— 40	— 40	40
Options on stocks or stock indices ⁴	— 41	— 41	41
Options on currencies.....	— 42	— 42	42
Options on gold.....	— 43	— 43	43
Options on commodities.....	— 44	— 44	44
Total	— 45	— 45	45
Vega risk			
Options on interest rate instruments ³	— 46	— 46	46
Options on stocks or stock indices ⁴	— 47	— 47	47
Options on currencies.....	— 48	— 48	48
Options on gold.....	— 49	— 49	49
Options on commodities.....	— 50	— 50	50
Total	— 51	— 51	51

³ Without net long positions in direct or indirect holdings of the bank's own subordinated debt instruments according to article 32 and article 53 paragraph 5 of the Capital Ordinance.

⁴ SA-CH: Without net long positions in direct or indirect holdings of the bank's own equity instruments and without exchange traded equity instruments of third parties if these positions on their own or together with positions outside the trading book represent a qualifying participation according to article 3 paragraph 2 letter c^{bis} of the Banking Law. SA-BIS, IRB: Without net long positions in direct or indirect holdings of the bank's own equity instruments. Positions in exchange traded equity instruments of third parties representing on their own or together with positions outside the trading book a qualifying participation according to article 3 paragraph 2 letter c^{bis} of the Banking Law have to be treated as described in article 59 and appendix 5 of the Capital Ordinance.

⁵ The delta-equivalents are included in the previous sections on market risk of currencies, gold and commodities, specific risk and general market risk (rows 01 to 33). De-minimis institutions do not have to determine capital requirements for the gamma and the vega risk of options on interest rate instruments and of options on stocks or stock indices (applies to rows 40, 41, 46, 47).

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	Position		Requirement factor		Amount
	col. 01		col. 02		col. 03
Requirements for options according to the scenario analysis approach					
Options on interest rate instruments ³	—	52	—	52	52
Options on stocks or stock indices ⁴	—	53	—	53	53
Options on currencies	—	54	—	54	54
Options on gold	—	55	—	55	55
Options on commodities	—	56	—	56	56
Total	—	57	—	57	57
Requirements for market risks according to the model-based approach according to article 76 of the Capital Ordinance					
Average VaR					
Interest rate risks	—	58	—	58	58
Equity risks ⁶	—	59	—	59	59
Foreign exchange risks	—	60	—	60	60
Precious metal and commodity risks	—	61	—	61	61
Total value-at-risk	—	62	—	62	62
Requirements taking the institution's multiplication factor into account	—	63	—	63	63
Total	—	66	—	66	66
Previous day's VaR					
Interest rate risks	—	67	—	67	67
Equity risks ⁶	—	68	—	68	68
Foreign exchange risks	—	69	—	69	69
Precious metal and commodity risks	—	70	—	70	70
Total value-at-risk	—	71	—	71	71
Total	—	74	—	74	74
Stress based VaR					
Total average stress based VaR taking the institution's multiplication factor into account	—	83	—	83	83
Total actual stress based VaR	—	84	—	84	84
IRC					
Average IRC	—	85	—	85	85
Actual IRC	—	86	—	86	86
CRM					
Average CRM	—	87	—	87	87
Actual CRM	—	88	—	88	88
Total requirements according to the model-based approach (the sum of the higher amounts of following rows: 66 and 74, 83 and 84, 85 and 86, 87 and 88)	—	75	—	75	75

³ Without net long positions in direct or indirect holdings of the bank's own subordinated debt instruments according to article 32 and article 53 paragraph 5 of the Capital Ordinance.

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⁶ Including event risks according to margin no. 282 of the Market Risk Circular-banks.