

FINMA-Publikation von Key Metrics 2015

Offenlegung gemäss Rundschreiben 2008/22 und 2016/1 Offenlegung Banken per 31.12.2015

(Institute mit Mindestoffenlegung)

Legende
CET1 : Hartes Kernkapital
Tier1: Kernkapital
RWA: Risikogewichtete Aktiven
Leverage Ratio: Ungewichtete Kapitalquote
LCR: Liquidity Coverage Ratio (kurzfristige Liquiditätsquote)

Name	CET1-Quote	Tier 1-Quote	Antizyklischer		CET1-Ziel inkl. AZP	T1-Ziel inkl. AZP	Gesamtkapital- Ziel inkl. AZP	Leverage Ratio	LCR		LCR Quartal 2	LCR Quartal 3	LCR Quartal 4
			Gesamt- kapitalquote	Puffer (AZP) in % RWA					Quartal 1	Quartal 1			
AP ANLAGE & PRIVATBANK AG	23.0%	23.0%	23.0%	0.0%	7.0%	8.5%	10.5%	5.6%	116%		105%	101%	102%
Arab Bank (Switzerland) Ltd.	28.0%	28.0%	28.0%	0.0%	7.4%	9.0%	11.2%	14.3%	144%		165%	165%	189%
Banca Aletti & C. (Suisse) SA	62.7%	62.7%	65.1%	0.0%	7.0%	8.5%	10.5%	17.8%	630%		314%	239%	147%
Banca Popolare di Sondrio (Suisse) SA	16.6%	16.6%	16.6%	1.1%	8.5%	10.1%	12.3%	6.8%	181%		241%	201%	279%
Banco Itaú (Suisse) SA	53.0%	53.0%	53.0%	0.0%	7.0%	8.5%	10.5%	13.5%	310%		335%	341%	225%
Banco Santander	74.8%	74.8%	74.8%	0.0%	7.4%	9.0%	11.2%	21.5%	88%		107%	83%	76%
Bank CIC (Schweiz) AG	10.4%	12.3%	14.1%	0.7%	8.1%	9.7%	11.9%	5.7%	121%		130%	118%	115%
Bank Hapoalim (Schweiz) AG	24.1%	24.1%	24.2%	0.0%	7.4%	9.0%	11.2%	10.0%	164%		152%	163%	149%
Bank Linth LLB AG	14.3%	14.3%	14.3%	1.0%	8.4%	10.0%	12.2%	6.7%	115%		134%	127%	122%
Bankhaus Jungholz AG	33.0%	33.0%	33.0%	0.0%	7.0%	8.5%	10.5%	22.6%	376%		455%	459%	489%
BankMed (Suisse) Sa	33.1%	33.1%	33.1%	0.0%	7.0%	8.5%	10.5%	15.0%	97%		92%	99%	121%
Banque du Léman SA	33.6%	33.6%	33.6%	1.4%	8.4%	9.9%	11.9%	13.5%	296%		542%	856%	230%
Banque Havilland (Suisse) SA (ehemals Banque Pasche SA	96.0%	96.0%	96.0%	0.0%	7.4%	9.0%	11.2%	39.2%	275%		364%	240%	263%
Banque Internationale à Luxembourg (Suisse) SA	22.0%	22.0%	22.0%	0.0%	7.4%	9.0%	11.2%	6.9%	200%		241%	229%	175%
Banque Privée BCP (Suisse) SA	48.2%	48.2%	48.2%	0.0%	7.0%	8.5%	10.5%	12.4%	154%		150%	145%	124%
BBVA (Suiza) SA	54.4%	54.4%	55.2%	0.0%	7.4%	9.0%	11.2%	14.0%	194%		162%	200%	198%
BLOM BANK (Switzerland) SA	50.6%	50.6%	50.8%	0.0%	7.0%	8.5%	10.5%	11.1%	132%		135%	127%	141%
BNP Paribas (Suisse) SA	15.6%	15.6%	22.0%	0.0%	7.8%	10.6%	12.0%	5.1%	115%		109%	109%	106%
CA Indosuez (Switzerland) SA	13.7%	13.7%	18.1%	0.0%	7.8%	10.6%	12.0%	6.9%	4)		4)	4)	231%
Crédit Agricole Financements (Suisse) SA	13.9%	13.9%	15.4%	0.8%	8.2%	9.8%	12.0%	6.2%	91%		99%	90%	98%
Credit Europe Bank (Suisse) SA	12.7%	12.7%	30.3%	0.0%	7.0%	8.5%	10.5%	9.4%	153%		174%	158%	158%
Deutsche Bank (Suisse) SA	17.6%	17.6%	19.9%	0.0%	7.8%	10.6%	12.0%	5.6%	151%		163%	168%	163%
DZ PRIVATBANK (Schweiz) AG	50.1%	50.1%	50.1%	0.0%	7.4%	9.0%	11.2%	16.3%	425%		446%	512%	317%
F. van Lanschot Bankiers (Schweiz) AG	16.1%	16.1%	16.1%	0.0%	7.0%	8.5%	10.5%	5.0%	78%		72%	70%	74%
Frankfurter Bankgesellschaft (Schweiz) AG	16.2%	16.2%	16.3%	0.1%	7.1%	8.6%	10.6%	6.2%	4)		4)	4)	104%
Gazprombank (Schweiz) AG	23.3%	23.3%	23.3%	0.0%	7.0%	8.5%	10.5%	9.6%	141%		133%	141%	156%
HSBC Private Banking Holdings (Suisse) SA	46.5%	46.5%	46.5%	0.0%	7.8%	10.6%	12.0%	10.6%	171%		187%	184%	187%
INTESA SANPAOLO PRIVATE BANK (SUISSE) SA	83.6%	83.6%	83.6%	0.0%	7.0%	8.5%	10.5%	45.8%	165%		205%	343%	410%
J.P. Morgan (Suisse) SA	22.0%	22.0%	27.0%	0.1%	7.5%	9.1%	11.3%	9.8%	132%		124%	135%	156%
Kepler Capital Market SA	37.1%	37.1%	37.1%	0.0%	7.0%	8.5%	10.5%	59.8%	2)		2)	2)	2)
LF Finance (Suisse) SA	47.3%	47.3%	47.6%	0.0%	7.0%	8.5%	10.5%	30.1%	2)		2)	2)	2)
NBAD Private Bank (Suisse) SA	22.2%	22.2%	22.2%	3)	7.0% ⁵⁾	8.5% ⁵⁾	10.5% ⁵⁾	10.6%	124%		120%	102%	196%
NBK Banque Privée (Suisse) SA	23.0%	39.9%	39.9%	0.0%	7.0%	8.5%	10.5%	11.9%	184%		269%	155%	153%
Petercam Banque Privée (Suisse) SA	55.7%	55.7%	55.7%	0.0%	7.0%	8.5%	10.5%	22.3%	238%		176%	183%	192%
Rothschild Bank AG ¹	32.6%	32.6%	32.6%	0.0%	7.4%	9.0%	11.2%	6.9%	369%		1)	1)	1)
SAXO BANK (SCHWEIZ) AG	32.8%	32.8%	32.8%	0.0%	7.0%	8.5%	10.5%	9.0%	164%		158%	159%	177%
Sberbank (Switzerland) AG	32.0%	32.0%	45.5%	0.0%	7.0%	8.5%	10.5%	17.4%	157%		116%	115%	100%
Schroder & Co Bank AG	25.4%	25.4%	25.4%	0.0%	7.4%	9.0%	11.2%	7.4%	392%		342%	278%	259%

Name	CET1-Quote	Tier 1-Quote	Gesamt- kapitalquote	Antizyklischer	CET1-Ziel inkl. AZP	T1-Ziel inkl. AZP	Gesamtkapital- Ziel inkl. AZP	Leverage Ratio	LCR Quartal 1	LCR Quartal 2	LCR Quartal 3	LCR Quartal 4
				Puffer (AZP) in % RWA								
Société Générale Private Banking (Suisse) SA	41.6%	41.6%	41.6%	3)	7.4% ⁵⁾	9.0% ⁵⁾	11.2% ⁵⁾	10.7%	4)	4)	4)	154%
UNITED MIZRAHI BANK (Switzerland) Ltd.	65.7%	65.7%	65.7%	0.0%	7.0%	8.5%	10.5%	26.3%	4)	4)	4)	130%
Volksbank AG	8.5%	8.5%	8.6%	0.5%	7.5%	9.0%	11.0%	4.6%	158%	178%	291%	180%
VP Bank (Schweiz) AG	19.5%	19.5%	20.8%	0.2%	7.6%	9.2%	11.4%	4.8%	67%	74%	69%	76%

¹ Unterjähriger Abschluss (d.h. Geschäftsjahr endet nicht am 31.12., sondern z.B. am 31.3.)

² Effekthändler sind von der Offenlegung der LCR-Liquiditätskennzahlen befreit (Rz 2 Rundschreiben 2008/22 bzw. Rz 8 Rundschreiben 2016/1 Offenlegung Banken)

³ Nicht publiziert

⁴ Das Rundschreiben sieht Offenlegung der LCR nur per 31.12.2015 vor; Publikation der LCR für alle vier Quartale aufgrund unverbindlicher Empfehlung, die nicht mehr alle Institute berücksichtigen konnten.

⁵ Ohne Berücksichtigung des antizyklischen Kapitalpuffers