

**Credit Suisse AG Parent Company –
4Q12 Pillar 3 regulatory capital ratio
reporting**

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Swiss Financial Market Supervisory Authority (FINMA) requires banks with capital adequacy requirements for credit risk of more than CHF 4 billion and significant international activities to publish on a quarterly basis:

- core capital and total capital ratios of the Group and its significant domestic and foreign banking subsidiaries. In the case of foreign Group companies, figures calculated according to local rules may be used and
- associated basic information, i.e. the eligible core capital, the eligible total capital and the sum of the capital adequacy requirements.

FINMA statistics

end of	CS AG Parent Company	
	4Q12	4Q11 ¹
Eligible capital (CHF million)		
Core tier 1 capital	19'056	19'432
Tier 1 capital	27'804	30'069
Total eligible capital	27'804	30'069
Risk-weighted assets (CHF million)		
Risk-weighted assets ²	150'619	152'301
Capital ratios (%)		
Core tier 1 ratio	12.7%	12.8%
Tier 1 ratio	18.5%	19.7%
Total capital ratio	18.5%	19.7%

¹ Restated to reflect the integration of Clariden Leu.

² Risk-weighted assets for supervisory purposes are based on Swiss Financial Market Supervisory Authority (FINMA) regulations, and are higher than under the BIS Basel 2.5 guidelines. The differences relate to the FINMA surcharge on credit risk RWA for exposures treated under the standardized approach, a surcharge for non-counterparty-related assets and additional requirements for market risk.

BIS statistics

end of	CS AG Parent Company	
	4Q12	4Q11 ¹
Eligible capital (CHF million)		
Core tier 1 capital	19'056	19'432
Tier 1 capital	27'804	30'069
Total eligible capital	27'804	30'069
Risk-weighted assets (CHF million)		
Risk-weighted assets	142'811	142'770
Capital ratios (%)		
Core tier 1 ratio	13.3%	13.6%
Tier 1 ratio	19.5%	21.1%
Total capital ratio	19.5%	21.1%

¹ Restated to reflect the integration of Clariden Leu.