

Ad hoc announcement pursuant to Art. 53 LR

## Credit Suisse (Schweiz) AG publishes select performance metrics as part of UBS Group AG's third quarter 2023 results

Credit Suisse (Schweiz) AG today has published select performance metrics as part of UBS Group AG's third quarter 2023 earnings. The below table summarizes key capital, leverage and liquidity metrics for the quarter end 30 September 2023, also available in today's earnings material published by UBS Group AG.

In addition, Credit Suisse (Schweiz) AG today has announced changes to its Executive Board. Effective November 7, 2023, the Executive Board of Credit Suisse (Schweiz) AG will be structurally aligned with that of UBS Switzerland AG and will newly consist of the Chief Executive Officer, the Chief Financial Officer, the Chief Risk Officer, the Chief Compliance Officer, the Chief Operating Officer and the General Counsel.

All values in million, except where indicated	Credit Suisse (Schweiz) AG (consolidated)		Credit Suisse (Schweiz) AG (standalone)	
	CHF		CHF	
	US GAAP Swiss SRB rules		Swiss GAAP Swiss SRB rules <sup>1</sup>	
Financial and regulatory requirements				
As of or for the quarter ended	<b>30.9.23</b>	30.6.23	<b>30.9.23</b>	30.6.23
<b>Capital<sup>2</sup></b>				
Common equity tier 1 capital	<b>13,015</b>	12,958	<b>11,918</b>	11,884
Additional tier 1 capital	<b>3,100</b>	3,100	<b>3,100</b>	3,100
Total going concern capital / Tier 1 capital	<b>16,115</b>	16,058	<b>15,018</b>	14,984
Tier 2 capital				
Total capital	<b>16,115</b>	16,058	<b>15,018</b>	14,984
Total gone concern loss-absorbing capacity	<b>9,025</b>	9,300	<b>9,025</b>	9,300
Total loss-absorbing capacity	<b>25,140</b>	25,358	<b>24,043</b>	24,284
<b>Risk-weighted assets and leverage ratio denominator<sup>2</sup></b>				
Risk-weighted assets	<b>87,838</b>	88,130	<b>86,893</b>	87,414
Leverage ratio denominator	<b>257,419</b>	256,015	<b>255,147</b>	253,987
Supplementary leverage ratio denominator				
<b>Capital and leverage ratios (%)<sup>2</sup></b>				
Common equity tier 1 capital ratio	<b>14.8</b>	14.7	<b>13.7</b>	13.6
Going concern capital ratio / Tier 1 capital ratio	<b>18.3</b>	18.2	<b>17.3</b>	17.1
Total capital ratio	<b>18.3</b>	18.2	<b>17.3</b>	17.1
Total loss-absorbing capacity ratio	<b>28.6</b>	28.8	<b>27.7</b>	27.8
Tier 1 leverage ratio	<b>5.1</b>	5.1	<b>4.7</b>	4.7
Supplementary tier 1 leverage ratio				
Going concern leverage ratio	<b>6.3</b>	6.3	<b>5.9</b>	5.9
Total loss-absorbing capacity leverage ratio	<b>9.8</b>	9.9	<b>9.4</b>	9.6
Gone concern capital coverage ratio	<b>122.0</b>	125.3	<b>123.4</b>	126.4
<b>Liquidity coverage ratio<sup>2</sup></b>				
High-quality liquid assets (bn)	<b>49.9</b>	42.9	<b>49.9</b>	42.9
Net cash outflows (bn)	<b>35.8</b>	30.6	<b>36.2</b>	31.0
Liquidity coverage ratio (%)	<b>139.2<sup>3</sup></b>	140.2	<b>137.6<sup>4</sup></b>	138.2
<b>Net stable funding ratio<sup>2</sup></b>				
Total available stable funding (bn)	<b>133.3</b>	135.1	<b>131.4</b>	133.5
Total required stable funding (bn)	<b>122.3</b>	123.9	<b>120.1</b>	121.7
Net stable funding ratio (%)	<b>109.0</b>	109.0	<b>109.4<sup>5</sup></b>	109.7 <sup>5</sup>
<b>Other</b>				
Joint and several liability between Credit Suisse AG standalone and Credit Suisse (Schweiz) AG standalone (bn)			<b>0.6</b>	0.6

1 Swiss GAAP statutory accounting rules for banks allow the use of certain US GAAP accounting rules, such as current expected credit loss (the CECL) requirements. 2 Refer to the 30 September 2023 Pillar 3 Report, available under "Pillar 3 disclosures" at [ubs.com/investors](https://ubs.com/investors), for more information. 3 In the third quarter of 2023, the LCR of Credit Suisse (Schweiz) AG consolidated was 139.2%, remaining above the prudential requirements communicated by FINMA. 4 In the third quarter of 2023, the LCR of Credit Suisse (Schweiz) AG standalone was 137.6%, remaining above the prudential requirements communicated by FINMA. 5 Based on the Liquidity Ordinance, Credit Suisse AG standalone is allowed to fulfill the minimum NSFR of 100% by taking into consideration any excess funding of Credit Suisse (Schweiz) AG standalone, and Credit Suisse AG standalone has an NSFR requirement of at least 80% without taking into consideration any such excess funding. Credit Suisse (Schweiz) AG must always fulfill the NSFR of at least 100% on a standalone basis.

**Information for media**

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