



Credit Suisse AG Parent Company – 1Q12 Pillar 3 regulatory capital ratio reporting

May 2012

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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	
	1Q12	4Q11
Eligible capital (CHF million)		
Core tier 1 capital	15'121	17'888
Tier 1 capital	24'051	28'525
Total eligible capital	24'051	28'525
Risk-weighted assets (CHF million)		
Risk-weighted assets ¹	145'822	148'353
Capital ratios (%)		
Core tier 1 ratio	10.4%	12.1%
Tier 1 ratio	16.5%	19.2%
Total capital ratio	16.5%	19.2%

BIS statistics

end of	CS AG Parent Company	
	1Q12	4Q11
Eligible capital (CHF million)		
Core tier 1 capital	15'121	17'888
Tier 1 capital	24'051	28'525
Total eligible capital	24'051	28'525
Risk-weighted assets (CHF million)		
Risk-weighted assets	136'369	138'835
Capital ratios (%)		
Core tier 1 ratio	11.1%	12.9%
Tier 1 ratio	17.6%	20.5%
Total capital ratio	17.6%	20.5%

¹ 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.