

**Credit Suisse AG Parent Company –
2Q12 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

	CS AG Parent Company	
end of	2Q12	4Q11 ¹
Eligible capital (CHF million)		
Core tier 1 capital	15'894	19'432
Tier 1 capital	25'170	30'069
Total eligible capital	25'170	30'069
Risk-weighted assets (CHF million)		
Risk-weighted assets ²	156'221	152'301
Capital ratios (%)		
Core tier 1 ratio	10.2%	12.8%
Tier 1 ratio	16.1%	19.7%
Total capital ratio	16.1%	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

	CS AG Parent Company	
end of	2Q12	4Q11 ¹
Eligible capital (CHF million)		
Core tier 1 capital	15'894	19'432
Tier 1 capital	25'170	30'069
Total eligible capital	25'170	30'069
Risk-weighted assets (CHF million)		
Risk-weighted assets	146'201	142'770
Capital ratios (%)		
Core tier 1 ratio	10.9%	13.6%
Tier 1 ratio	17.2%	21.1%
Total capital ratio	17.2%	21.1%

¹ Restated to reflect the integration of Clariden Leu.