



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

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

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	3Q12	4Q11 <sup>1</sup>
<b>Eligible capital (CHF million)</b>		
Core tier 1 capital	18'492	19'432
Tier 1 capital	27'355	30'069
Total eligible capital	27'355	30'069
<b>Risk-weighted assets (CHF million)</b>		
Risk-weighted assets <sup>2</sup>	154'011	152'301
<b>Capital ratios (%)</b>		
Core tier 1 ratio	12.0%	12.8%
Tier 1 ratio	17.8%	19.7%
Total capital ratio	17.8%	19.7%

<sup>1</sup> Restated to reflect the integration of Clariden Leu.

<sup>2</sup> 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	3Q12	4Q11 <sup>1</sup>
<b>Eligible capital (CHF million)</b>		
Core tier 1 capital	18'492	19'432
Tier 1 capital	27'355	30'069
Total eligible capital	27'355	30'069
<b>Risk-weighted assets (CHF million)</b>		
Risk-weighted assets	144'341	142'770
<b>Capital ratios (%)</b>		
Core tier 1 ratio	12.8%	13.6%
Tier 1 ratio	19.0%	21.1%
Total capital ratio	19.0%	21.1%

<sup>1</sup> Restated to reflect the integration of Clariden Leu.