



**Credit Suisse AG Parent Company –
1Q13 Pillar 3 regulatory capital ratio
reporting**

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Swiss Financial Market Supervisory Authority FINMA (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:

- Common equity tier 1 (CET1) capital ratio, tier 1 capital ratio and total capital ratio 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 CET1 capital, the eligible tier 1 capital, the total eligible capital and the sum of the capital adequacy requirements.

For further information on capital components and the calculation of risk-weighted assets refer to our quarterly Financial Reports.

BIS statistics - Basel III

	CS AG Parent Company	
end of	1Q13	4Q12 ¹
Eligible capital (CHF million)		
CET1 capital	26'488	28'346
Total tier 1 capital	26'488	28'346
Total eligible capital	26'488	28'346
Risk-weighted assets (CHF million)		
Risk-weighted assets	175'790	168'997
Capital ratios (%)		
CET1 ratio	15.1%	16.8%
Tier 1 ratio	15.1%	16.8%
Total capital ratio	15.1%	16.8%

Swiss Core and Total Capital ratios - Basel III

	CS AG Parent Company	
end of	1Q13	4Q12 ¹
Eligible capital (CHF million)		
CET1 capital	26'488	28'346
Swiss regulatory adjustments	(1'394)	(1'461)
Swiss Core Capital	25'094	26'885
High-trigger Buffer Capital Notes ²	4'214	4'096
Swiss Total Capital	29'308	30'981
Risk-weighted assets (CHF million)		
Risk-weighted assets - Basel III	175'790	168'997
Swiss regulatory adjustments	121	86
Swiss risk-weighted assets	175'911	169'083
Capital ratios (%)		
Swiss Core Capital ratio	14.3%	15.9%
Swiss Total Capital ratio	16.7%	18.3%

¹ Basel III became effective as of January 1, 2013. 4Q12 amounts, which are presented in order to show meaningful comparative information, are calculated as if Basel III had been implemented in Switzerland at such time.

² Consists of CHF 1.6 billion additional tier 1 instruments and CHF 2.6 billion tier 2 instruments.

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FINMA requires systematically relevant banks to publish on a quarterly basis:

- absolute numbers in regard to unweighted capital requirements (leverage ratio).

For further information on the Swiss leverage ratio refer to our quarterly Financial Reports.

Swiss leverage ratio	
	CS AG Parent Company
end of	1Q13
Swiss Total Capital (CHF million)	
Swiss Total Capital	29'308
Exposure (CHF million) ¹	
Balance sheet assets	592'939
Off-balance sheet exposures	320'146
Regulatory adjustments	(293'283)
Total average exposure	619'802
Swiss leverage ratio (%)	
Swiss leverage ratio	4.7%

¹ Calculated as the average of the month-end amounts for the previous three calendar months.