

**Credit Suisse International –
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 (BIS 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.

FSA statistics

end of	2Q12	4Q11
Eligible capital resources (USD million)		
Core tier 1 capital	14,406	5,707
Tier 1 capital	13,984	10,535
Tier 2 capital	7,200	9,456
Tier 1 and Tier 2 capital before deductions	21,184	19,991
Deductions from Tier 1 and Tier 2 capital	(135)	(214)
Tier 1 and Tier 2 capital after deductions	21,049	19,777
Tier 3 capital	30	694
Total capital resources	21,079	20,471
Capital requirements (USD million)		
Total Pillar 1 capital requirements	7,399	8,955
Risk weighted asset equivalent	92,488	111,938
Capital ratios (%)		
Core tier 1 ratio	15.6%	5.1%
Tier 1 ratio	15.1%	9.4%
Total capital ratio	22.8%	18.3%