



**Credit Suisse International –
3Q13 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.

PRA statistics (Basel II.5)

end of	3Q13	4Q12
Eligible capital resources (USD million)		
Core tier 1 capital	15'537	15'533
Tier 1 capital	15'086	15'068
Tier 2 capital	8'087	7'005
Tier 1 and Tier 2 capital before deductions	23'173	22'073
Deductions from Tier 1 and Tier 2 capital	(90)	(35)
Tier 1 and Tier 2 capital after deductions	23'083	22'038
Tier 3 capital	63	0
Total capital resources	23'146	22'038
Capital requirements (USD million)		
Total Pillar 1 capital requirements	7'343	7'387
Risk-weighted asset equivalent	91'791	92'338
Capital ratios (%)		
Core tier 1 ratio	16.9%	16.8%
Tier 1 ratio	16.4%	16.3%
Total capital ratio	25.2%	23.9%

PRA = Prudential Regulation Authority