



**Credit Suisse International –  
4Q13 Pillar 3 regulatory capital ratio  
reporting**

## Credit Suisse International – 4Q13 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 (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	4Q13	4Q12
<b>Eligible capital resources (USD million)</b>		
<b>Core tier 1 capital</b>	<b>25'066</b>	<b>15'533</b>
<b>Tier 1 capital</b>	<b>24'632</b>	<b>15'068</b>
<b>Tier 2 capital</b>	<b>8'081</b>	<b>7'005</b>
<b>Tier 1 and Tier 2 capital before deductions</b>	<b>32'713</b>	<b>22'073</b>
Deductions from Tier 1 and Tier 2 capital	(33)	(35)
<b>Tier 1 and Tier 2 capital after deductions</b>	<b>32'680</b>	<b>22'038</b>
<b>Tier 3 capital</b>	<b>0</b>	<b>0</b>
<b>Total capital resources</b>	<b>32'680</b>	<b>22'038</b>
<b>Capital requirements (USD million)</b>		
<b>Total Pillar 1 capital requirements</b>	<b>6'276</b>	<b>7'387</b>
<b>Risk weighted asset equivalent</b>	<b>78'449</b>	<b>92'338</b>
<b>Capital ratios (%)</b>		
Core tier 1 ratio	32.0%	16.8%
Tier 1 ratio	31.4%	16.3%
Total capital ratio	41.7%	23.9%

PRA = Prudential Regulation Authority