



# Credit Suisse International – 1Q12 Pillar 3 regulatory capital ratio reporting

May 2012

## Credit Suisse International – 1Q12 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.

FSA statistics	Credit Suisse International	
	1Q12	4Q11
end of		
<b>Eligible capital resources (USD million)</b>		
<b>Core tier 1 capital</b>	<b>14'406</b>	<b>5'707</b>
<b>Tier 1 capital</b>	<b>13'994</b>	<b>10'535</b>
<b>Tier 2 capital</b>	<b>7'185</b>	<b>9'456</b>
<b>Tier 1 and Tier 2 capital before deductions</b>	<b>21'179</b>	<b>19'991</b>
Deductions from Tier 1 and Tier 2 capital	(217)	(214)
<b>Tier 1 and Tier 2 capital after deductions</b>	<b>20'962</b>	<b>19'777</b>
<b>Tier 3 capital</b>	<b>386</b>	<b>694</b>
<b>Total capital resources</b>	<b>21'348</b>	<b>20'471</b>
<b>Capital requirements (USD million)</b>		
<b>Total Pillar 1 capital requirements</b>	<b>7'652</b>	<b>8'955</b>
<b>Risk weighted asset equivalent</b>	<b>95'650</b>	<b>111'938</b>
<b>Capital ratios (%)</b>		
Core tier 1 ratio	15.1%	5.1%
Tier 1 ratio	14.6%	9.4%
Total capital ratio	22.3%	18.3%