



**Credit Suisse International –  
2Q14 Pillar 3 regulatory capital ratio  
reporting**

## Credit Suisse International – 2Q14 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:

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

### PRA statistics - Basel III <sup>1</sup>

end of	2Q14
<b>Eligible capital (USD million)</b>	
<b>CET1 capital</b>	<b>23'183</b>
Additional tier 1 instruments	0
Deductions from additional tier 1 instruments	0
<b>Additional tier 1</b>	<b>0</b>
<b>Total tier 1 capital</b>	<b>23'183</b>
Tier 2 instruments	8'054
Deductions from tier 2 capital	0
<b>Tier 2 capital</b>	<b>8'054</b>
<b>Total eligible capital</b>	<b>31'237</b>
<b>Risk-weighted assets (USD million)</b>	
<b>Risk-weighted assets</b>	<b>158'631</b>
<b>Capital ratios (%)</b>	
CET1 ratio	14.6%
Tier 1 ratio	14.6%
Total capital ratio	19.7%

PRA = Prudential Regulation Authority

<sup>1</sup> For Credit Suisse International, Basel III became effective as of January 1, 2014.

### PRA statistics - Basel II.5

end of	4Q13
<b>Eligible capital (USD million)</b>	
<b>Core tier 1 capital</b>	<b>25'066</b>
<b>Tier 1 capital</b>	<b>24'632</b>
<b>Tier 2 capital</b>	<b>8'081</b>
<b>Tier 1 and tier 2 capital before deductions</b>	<b>32'713</b>
Deductions from tier 1 and tier 2 capital	(33)
<b>Tier 1 and tier 2 capital after deductions</b>	<b>32'680</b>
<b>Tier 3 capital</b>	<b>0</b>
<b>Total eligible capital</b>	
<b>Total eligible capital</b>	<b>32'680</b>
<b>Risk-weighted assets (USD million)</b>	
<b>Risk-weighted assets</b>	<b>78'449</b>
<b>Capital ratios (%)</b>	
Core tier 1 ratio	32.0%
Tier 1 ratio	31.4%
Total capital ratio	41.7%