



**Credit Suisse International –
4Q14 Pillar 3 regulatory capital ratio
reporting**

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The 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 ¹

end of	4Q14
Eligible capital (USD million)	
CET1 capital	22'364
Additional tier 1 instruments	0
Deductions from additional tier 1 instruments	0
Additional tier 1	0
Total tier 1 capital	22'364
Tier 2 instruments	7'988
Deductions from tier 2 capital	0
Tier 2 capital	7'988
Total eligible capital	30'352
Risk-weighted assets (USD million)	
Risk-weighted assets	180'941
Capital ratios (%)	
CET1 ratio	12.4%
Tier 1 ratio	12.4%
Total capital ratio	16.8%

PRA = Prudential Regulation Authority

¹ For Credit Suisse International, Basel III became effective as of January 1, 2014.

PRA statistics - Basel II.5

end of	4Q13
Eligible capital (USD million)	
Core tier 1 capital	25'065
Tier 1 capital	24'632
Tier 2 capital	8'081
Tier 1 and tier 2 capital before deductions	32'713
Deductions from tier 1 and tier 2 capital	(33)
Tier 1 and tier 2 capital after deductions	32'680
Tier 3 capital	0
Total eligible capital	32'680
Risk-weighted assets (USD million)	
Risk-weighted assets	78'486
Capital ratios (%)	
Core tier 1 ratio	31.9%
Tier 1 ratio	31.3%
Total capital ratio	41.6%