

## Covered Bond Programme

### Monthly Investor Report

As per the relevant Cutoff Date 18 June, 2021 (all amounts in CHF)

#### Asset Coverage Test

PASS

A =		2'369'412'593.89
B =		13'701'722.73
C =		0.00
X =		0.00
Z =		67'654'481.23
<b>Total:</b>	<b>A + B + C - X - Z=</b>	<b>2'315'459'835.39</b>

Method Used for Calculating "A"	Arrears Adjusted Current Balance
Asset Percentage used	85%
Amount Outstanding of the Covered Bonds	2'236'630'000.00
Available Overcollateralisation	22%
Excess Overcollateralisation*	4%

\*) overcollateralisation above the requirement of the Asset Coverage Test

#### Interest Coverage Test

PASS

Interest from Pool	695'230'831.98
Expenses	-8'671'063.60
<b>Cover Pool Revenues (Amount A)</b>	<b>686'559'768.38</b>
Net Interest from/to Swaps	124'408'833.28
Interest on Covered Bonds	-290'871'450.49
<b>Interest Amount (Amount B)</b>	<b>-166'462'617.21</b>
<b>Total</b>	<b>520'097'151.17</b>

#### Detail of Outstanding Covered Bonds

Series	Currency	Notional Outstanding	FX Rate	CHF Equivalent	Maturity	Coupon Rate	ISIN CODE
Series 8	EUR	600'000'000.00	1.212	727'380'000.00	15.07.2039	2.250	XS1088825143
Series 9	EUR	1'250'000'000.00	1.207	1'509'250'000.00	17.09.2021	0.750	XS1111312523
<b>Total</b>				<b>2'236'630'000.00</b>			

## Transaction Parties

Role	Name	Ratings Moody's	Ratings Fitch
Issuer	Credit Suisse AG	Aa3	A
Servicer	Credit Suisse (Switzerland) Ltd.	-	A+
Calculation Agent	Credit Suisse AG	Aa3	A
Covered Bond Swap Provider	Credit Suisse AG	Aa3	A
Mortgage Pool Swap Provider	Credit Suisse AG	Aa3	A
Account Bank	Credit Suisse (Switzerland) Ltd.	-	A+

## Balance of Programme Accounts

General *	4'701'722.73
Cover Pool *	9'000'000.00
Swap Collateral *	0.00
Share Capital Bank Account (i.e. no safekeeping account)	145'682.22
<b>Total</b>	<b>13'847'404.95</b>

\*) bank and safekeeping account

## Mortgage Portfolio Summary

	Residential Mortgages
Total Mortgage Balance	2'787'544'228.11
Average Balance of Mortgage Agreements	546'470.15
Number of Mortgage Agreements	5'101
WA Remaining Terms (in years)	3.98
WA LTV (in %)	66.41%

## Residential Mortgages

### Remaining Terms

Remaining Terms	Number of Loan Parts	Amount	% of Total
No termination date	0	0.00	0.0%
up to 1 year	1'654	603'633'501.20	21.7%
1 - 2 years	1'136	368'857'190.45	13.2%
2 - 3 years	966	329'554'024.75	11.8%
3 - 4 years	846	283'709'840.15	10.2%
4 - 5 years	728	244'493'054.16	8.8%
5 - 6 years	606	232'536'670.00	8.3%
6 - 7 years	478	180'771'061.90	6.5%
7 - 8 years	425	162'253'638.40	5.8%
8 - 9 years	423	189'549'619.00	6.8%
9 - 10 years	257	100'864'581.00	3.6%
>10 years	216	91'321'047.10	3.3%
<b>Total</b>	<b>7'735</b>	<b>2'787'544'228.11</b>	<b>100.0%</b>

## Current Loan to Value

Current Loan to Value	Number of Mortgage Agreements	Amount	% of Total
<= 10%	11	1'315'000.00	0.0%
10 - 20%	104	19'986'715.00	0.7%
20 - 30%	252	70'461'349.00	2.5%
30 - 40%	367	128'031'742.40	4.6%
40 - 50%	624	258'745'329.00	9.3%
50 - 60%	797	389'370'363.40	14.0%
60 - 70%	1'254	701'345'244.30	25.2%
70 - 80%	921	617'637'539.06	22.2%
80 - 90%	567	430'402'723.45	15.4%
90 - 95%	133	105'323'882.50	3.8%
95 - 100%	71	64'924'340.00	2.3%
> 100%	0	0.00	0.0%
<b>Total</b>	<b>5'101</b>	<b>2'787'544'228.11</b>	<b>100.00%</b>

## Total Balance by Property Value

Total Balance by Property Value	Number of Mortgage Agreements	Amount	% of Total
<= 100'000	0	0.00	0.0%
100 - 200'000	48	5'554'275.00	0.2%
200 - 300'000	221	35'184'242.00	1.3%
300 - 400'000	442	96'998'704.50	3.5%
400 - 500'000	579	157'638'949.16	5.7%
500 - 600'000	570	199'643'055.50	7.2%
600 - 700'000	623	255'226'346.20	9.2%
700 - 800'000	493	230'894'614.90	8.3%
800 - 900'000	386	207'872'432.90	7.5%
900'000 - 1 Mio.	327	189'038'532.90	6.8%
1 - 1.1 Mio.	219	139'010'095.00	5.0%
1.1 - 1.2 Mio.	191	136'471'799.00	4.9%
1.2 - 1.3 Mio.	171	128'320'876.10	4.6%
1.3 - 1.4 Mio.	127	98'541'709.00	3.5%
1.4 - 1.5 Mio.	118	102'977'442.00	3.7%
1.5 - 2 Mio.	295	299'112'847.15	10.7%
2 - 3 Mio.	193	272'419'705.80	9.8%
3 - 4 Mio.	48	97'474'615.00	3.5%
4 - 5 Mio.	26	60'916'414.00	2.2%
> 5 Mio.	24	74'247'572.00	2.7%
<b>Total</b>	<b>5'101</b>	<b>2'787'544'228.11</b>	<b>100.00%</b>

## Interest Rate Type

Interest Rate Type	Number of Loan Parts	Amount	% of Total
Fixed	7'229	2'542'747'146.11	91.2%
Libor 1M	41	26'271'938.00	0.9%
Libor 2M	1	3'000'000.00	0.1%
Libor 3M	204	92'169'097.00	3.3%
Libor 4M	0	0.00	0.0%
Libor 5M	0	0.00	0.0%
Libor 6M	0	0.00	0.0%
Libor 7M	0	0.00	0.0%
Libor 8M	0	0.00	0.0%
Libor 9M	0	0.00	0.0%
Libor 10M	0	0.00	0.0%
Libor 11M	0	0.00	0.0%
Libor 12M	0	0.00	0.0%
Saron Rollover Mortgage	18	5'943'370.00	0.2%
Saron Mortgage	242	117'412'677.00	4.2%
Variable	0	0.00	0.0%
<b>Total</b>	<b>7'735</b>	<b>2'787'544'228.11</b>	<b>100.00%</b>

## W&P - Property Region

W&P - Property Region	Number of Mortgage Agreements	Amount	% of Total
Berne	159	87'431'450.00	3.1%
Central Switzerland	376	234'854'576.00	8.4%
E. Switzerland	283	143'040'625.00	5.1%
Lake Geneva Area	874	609'470'684.36	21.9%
N.W. Switzerland	834	441'218'552.50	15.8%
S. Switzerland	1'078	405'784'753.50	14.6%
W. Switzerland	531	244'186'368.60	8.8%
Zurich	966	621'557'218.15	22.3%
<b>Total</b>	<b>5'101</b>	<b>2'787'544'228.11</b>	<b>100.00%</b>

## Property Type

Property Type	Number of Mortgage Agreements	Amount	% of Total
Condominium	2'379	1'101'135'493.46	39.5%
Holiday Home	394	131'638'656.00	4.7%
Single Family Home	2'116	1'345'759'741.15	48.3%
Apartment Building	212	209'010'337.50	7.5%
Other	0	0.00	0.0%
<b>Total</b>	<b>5'101</b>	<b>2'787'544'228.11</b>	<b>100.00%</b>

## Arrears

Arrears	Number of Loan Parts	Amount	% of Total
Not in arrears	7'733	2'787'084'228.11	100.0%
<= 3 months in arrears	2	460'000.00	0.0%
> 3 months in arrears	0	0.00	0.0%
<b>Total</b>	<b>7'735</b>	<b>2'787'544'228.11</b>	<b>100.00%</b>