

Covered Bond Programme

Monthly Investor Report

As per the relevant Cutoff Date 17 June, 2022 (all amounts in CHF)

Asset Coverage Test

PASS

A =		805'245'542.83
B =		8'295'334.07
C =		0.00
X =		0.00
Z =		62'146'151.51
Total:	A + B + C - X - Z=	751'394'725.39

Method Used for Calculating "A"	Arrears Adjusted Current Balance
Asset Percentage used	85%
Amount Outstanding of the Covered Bonds	727'380'000.00
Available Overcollateralisation	23%
Excess Overcollateralisation*	3%

*) overcollateralisation above the requirement of the Asset Coverage Test

Interest Coverage Test

PASS

Interest from Pool	225'761'171.80
Expenses	-8'177'069.58
Cover Pool Revenues (Amount A)	217'584'102.22
Net Interest from/to Swaps	192'257'174.38
Interest on Covered Bonds	-246'554'676.44
Interest Amount (Amount B)	-54'297'502.06
Total	163'286'600.16

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
Total				727'380'000.00			

Transaction Parties

Role	Name	Ratings Moody's	Ratings Fitch
Issuer	Credit Suisse AG	A1	A-
Servicer	Credit Suisse (Switzerland) Ltd.	-	A
Calculation Agent	Credit Suisse AG	A1	A-
Covered Bond Swap Provider	Credit Suisse AG	A1	A-
Mortgage Pool Swap Provider	Credit Suisse AG	A1	A-
Account Bank	Credit Suisse (Switzerland) Ltd.	-	A

Balance of Programme Accounts

General *	5'295'334.07
Cover Pool *	3'000'000.00
Swap Collateral *	0.00
Share Capital Bank Account (i.e. no safekeeping account)	145'135.91
Total	8'440'469.98

*) bank and safekeeping account

Mortgage Portfolio Summary

	Residential Mortgages
Total Mortgage Balance	947'347'697.45
Average Balance of Mortgage Agreements	539'491.86
Number of Mortgage Agreements	1'756
WA Remaining Terms (in years)	3.94
WA LTV (in %)	66.04%

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	490	170'150'495.95	18.0%
1 - 2 years	409	144'399'707.85	15.2%
2 - 3 years	368	127'568'458.15	13.5%
3 - 4 years	275	96'039'643.50	10.1%
4 - 5 years	281	106'709'722.00	11.3%
5 - 6 years	185	67'631'865.50	7.1%
6 - 7 years	199	74'282'393.85	7.8%
7 - 8 years	174	79'787'005.00	8.4%
8 - 9 years	63	27'925'353.65	2.9%
9 - 10 years	46	21'613'227.00	2.3%
>10 years	69	31'239'825.00	3.3%
Total	2'559	947'347'697.45	100.00%

Current Loan to Value

Current Loan to Value	Number of Mortgage Agreements	Amount	% of Total
<= 10%	2	110'000.00	0.0%
10 - 20%	23	4'334'500.00	0.5%
20 - 30%	89	21'722'212.00	2.3%
30 - 40%	137	46'681'000.00	4.9%
40 - 50%	234	95'819'395.00	10.1%
50 - 60%	286	146'042'977.00	15.4%
60 - 70%	410	227'826'310.80	24.0%
70 - 80%	316	207'468'969.15	21.9%
80 - 90%	194	150'100'374.50	15.8%
90 - 95%	45	33'101'859.00	3.5%
95 - 100%	20	14'140'100.00	1.5%
> 100%	0	0.00	0.0%
Total	1'756	947'347'697.45	100.00%

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	10	1'164'500.00	0.1%
200 - 300'000	74	11'867'450.00	1.3%
300 - 400'000	171	37'214'164.50	3.9%
400 - 500'000	199	55'748'660.00	5.9%
500 - 600'000	191	64'691'477.50	6.8%
600 - 700'000	225	90'439'527.00	9.5%
700 - 800'000	159	75'945'033.50	8.0%
800 - 900'000	135	75'514'841.35	8.0%
900'000 - 1 Mio.	108	60'839'167.00	6.4%
1 - 1.1 Mio.	61	39'721'505.00	4.2%
1.1 - 1.2 Mio.	61	43'820'600.00	4.6%
1.2 - 1.3 Mio.	75	55'714'911.00	5.9%
1.3 - 1.4 Mio.	49	38'261'146.00	4.0%
1.4 - 1.5 Mio.	43	36'357'000.00	3.8%
1.5 - 2 Mio.	102	104'033'547.15	11.0%
2 - 3 Mio.	68	93'430'802.45	9.9%
3 - 4 Mio.	13	27'493'365.00	2.9%
4 - 5 Mio.	4	9'600'000.00	1.0%
> 5 Mio.	8	25'490'000.00	2.7%
Total	1'756	947'347'697.45	100.00%

Interest Rate Type

Interest Rate Type	Number of Loan Parts	Amount	% of Total
Fixed	2'465	902'936'812.45	95.3%
Libor 1M	0	0.00	0.0%
Libor 2M	0	0.00	0.0%
Libor 3M	0	0.00	0.0%
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	2	650'000.00	0.1%
Saron Mortgage	92	43'760'885.00	4.6%
Variable	0	0.00	0.0%
Total	2'559	947'347'697.45	100.00%

W&P - Property Region

W&P - Property Region	Number of Mortgage Agreements	Amount	% of Total
Berne	47	24'257'700.00	2.6%
Central Switzerland	132	82'573'109.00	8.7%
E. Switzerland	91	42'700'700.00	4.5%
Lake Geneva Area	308	216'879'462.95	22.9%
N.W. Switzerland	327	173'545'260.00	18.3%
S. Switzerland	362	137'030'192.50	14.5%
W. Switzerland	187	87'455'035.85	9.2%
Zurich	302	182'906'237.15	19.3%
Total	1'756	947'347'697.45	100.00%

Property Type

Property Type	Number of Mortgage Agreements	Amount	% of Total
Condominium	852	399'161'259.50	42.1%
Holiday Home	130	47'015'500.00	5.0%
Single Family Home	712	445'176'337.95	47.0%
Apartment Building	62	55'994'600.00	5.9%
Other	0	0.00	0.0%
Total	1'756	947'347'697.45	100.00%

Arrears

Arrears	Number of Loan Parts	Amount	% of Total
Not in arrears	2'559	947'347'697.45	100.0%
<= 3 months in arrears	0	0.00	0.0%
> 3 months in arrears	0	0.00	0.0%
Total	2'559	947'347'697.45	100.00%