

ID	1	2	3	4	5	6	7	
Issuer	01	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	
Unique identifier (ISIN)	02	US225433AC55 (US225433AA99/US G25417AA79)	XS1218287230	CH0278341224	US225433AF86 (US225433AE12/US G25417AF66)	XS1237961369	XS1241134821	CH0292774657
Governing law(s) of the instrument	03	New York	English	English	New York	English	English	English
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	2'594 CHF	2'408 CHF	1'018 CHF	2'720 CHF	740 CHF	99 CHF	0 CHF
Par value of instrument at issuance (in currency millions)	09 a)	2'500 USD	2'250 EUR	1'000 CHF	2'000 USD	600 GBP	1'000 NOK	435 CHF
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	2'500 USD	2'250 EUR	1'000 CHF	2'000 USD	600 GBP	1'000 NOK	435 CHF
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	26.03.2015	14.04.2015	15.04.2015	21.05.2015	27.05.2015	29.05.2015	21.08.2015
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	26.03.2025	14.04.2022	14.04.2023	15.05.2045	27.05.2022	28.05.2025	21.08.2020
Issuer call subject to prior supervisory approval	14	n/a	n/a	n/a	n/a	n/a	n/a	n/a
First optional call date	15a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Redemption amount (in currency millions)	15b	2'500 USD	2'250 EUR	1'000 CHF	2'000 USD	600 GBP	1'000 NOK	435 CHF
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	n/a	n/a	n/a	n/a	n/a	n/a	n/a
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Fixed	Fixed	Fixed	Fixed	Fixed	Fixed	Fixed
Coupon rate and any related index	18	3.75%	1.25%	1.00%	4.88%	3.00%	3.60%	0.63%
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)

ID	8	9	10	11	12	13	14	
Issuer	01	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.
Unique identifier (ISIN)	02	US225433AH43 (US225433AG69/US G25417AK51)	XS1317432620	XS1323075041	US225433AK71 (US225433AJ09/USG 25417AN90)	US225433AP68 (US225433AN11/US G25417AQ22)	US225433AM38 (US225433AL54/US G25417AP49)	US225433AR25 (US225433AQ42/US G25417AR05)
Governing law(s) of the instrument	03	New York	English	English	New York	New York	New York	New York
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	1'998 CHF	190 CHF	0 CHF	0 CHF	964 CHF	1'459 CHF	2'068 CHF
Par value of instrument at issuance (in currency millions)	09 a)	2'000 USD	180 EUR	50 EUR	2'000 USD	1'000 USD	1'500 USD	2'000 USD
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	2'000 USD	180 EUR	50 EUR	2'000 USD	1'000 USD	1'500 USD	2'000 USD
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	15.09.2015	06.11.2015	19.11.2015	10.12.2015	18.04.2016	18.04.2016	18.04.2016
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	15.09.2022	20.12.2022	20.12.2020	10.12.2020	16.04.2021	16.04.2021	17.04.2026
Issuer call subject to prior supervisory approval	14	n/a	n/a	n/a	n/a	n/a	n/a	n/a
First optional call date	15a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Redemption amount (in currency millions)	15b	2'000 USD	180 EUR	50 EUR	2'000 USD	1'000 USD	1'500 USD	2'000 USD
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	n/a	n/a	n/a	n/a	n/a	n/a	n/a
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Fixed	Floating	Floating	Fixed	Floating	Fixed	Fixed
Coupon rate and any related index	18	3.80%	3mEuribor+ 153bps	3mEuribor+ 127bps	3.13%	3m\$+229bps	3.45%	4.55%
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)



ID	15	16	17	18	19	20	21	
Issuer	01	CSG Funding (Guernsey) Ltd.	CSG Funding (Guernsey) Ltd.	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG
Unique identifier (ISIN)	02	US225433AT80 (US225433AS08/US G25417AS87)	CH0330938876	US225401AB47/USH 3698DAQ72	US225401AC20/USH 3698DAR55	CH0343366842	CH0379268722	US225401AD03/ USG253HFAN60
Governing law(s) of the instrument	03	New York	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	1'987 CHF	607 CHF	1'713 CHF	2'398 CHF	1'640 CHF	913 CHF	1'002 CHF
Par value of instrument at issuance (in currency millions)	09 a)	2'000 USD	500 GBP	1'750 USD	2'250 USD	1'500 EUR	750 GBP	1'000 USD
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	2'000 USD	500 GBP	1'750 USD	2'250 USD	1'500 EUR	750 GBP	1'000 USD
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	10.06.2016	08.08.2016	09.01.2017	09.01.2017	17.07.2017	12.09.2017	14.09.2017
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	09.06.2023	08.08.2025	09.01.2023	09.01.2028	17.07.2025	12.09.2025	14.12.2023
Issuer call subject to prior supervisory approval	14	n/a	n/a	Yes	Yes	Yes	Yes	Yes
First optional call date	15a	n/a	n/a	09.01.2022	09.01.2027	17.07.2024	12.09.2024	14.12.2022
Redemption amount (in currency millions)	15b	2'000 USD	500 GBP	1'750 USD	2'250 USD	1'500 EUR	750 GBP	1'000 USD
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	n/a	n/a	n/a	n/a	n/a	n/a	n/a
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Fixed	Fixed	Fixed	Fixed	Fixed	Fixed	Fixed / Floating from first call date
Coupon rate and any related index	18	3.80%	2.75%	3.57%	4.28%	1.25%	2.13%	3.00%
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)

ID	22	23	24	25	26	27	28	
Issuer	01	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	
Unique identifier (ISIN)	02	US225401AE85/ USG253HFAP19	CH0384125057	CH0385997025	CH0385997058	CH0385997066	US225401AF50/USH 3698DBM59	CH0401956807
Governing law(s) of the instrument	03	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	482 CHF	53 CHF	346 CHF	75 CHF	93 CHF	2'209 CHF	122 CHF
Par value of instrument at issuance (in currency millions)	09 a)	500 USD	1'000 USD	38'700 JPY	8'300 JPY	10'000 JPY	2'000 USD	176 AUD
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	500 USD	60 USD	38'700 JPY	8'300 JPY	10'000 JPY	2'000 USD	176 AUD
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	14.09.2017	06.10.2017	27.10.2017	27.10.2017	27.10.2017	12.01.2018	08.02.2018
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	14.12.2023	06.10.2022	27.10.2023	27.10.2027	27.10.2033	12.01.2029	08.02.2038
Issuer call subject to prior supervisory approval	14	Yes	Yes	Yes	Yes	Yes	Yes	Yes
First optional call date	15a	14.12.2022	06.10.2021	27.10.2022	27.10.2026	27.10.2032	12.01.2028	08.02.2022
Redemption amount (in currency millions)	15b	500 USD	60 USD	38'700 JPY	8'300 JPY	10'000 JPY	2'000 USD	467 AUD
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	n/a	n/a	n/a	n/a	n/a	n/a	Every year following the first optional call date until the maturity date
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Floating	Floating	Fixed / Floating from first call date	Fixed / Floating from first call date	Fixed / Floating from first call date	Fixed	Fixed
Coupon rate and any related index	18	3m\$+120bps	3m\$+55bps	0.55%	0.90%	1.27%	3.87%	5% accrual yield annual (zero accreting)
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)



ID	29	30	31	32	33	34	35	
Issuer	01	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG
Unique identifier (ISIN)	02	CH0406415270	CH0406415288	CH0406415312	US225401AG34/USH3698DBS20	US225401AH17/USH3698DBT03	CH0419042517	CH0406415296
Governing law(s) of the instrument	03	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	78 CHF	103 CHF	348 CHF	1'301 CHF	722 CHF	163 CHF	108 CHF
Par value of instrument at issuance (in currency millions)	09 a)	125 AUD	175 AUD	305 USD	1'250 USD	750 USD	145 USD	100 EUR
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	125 AUD	175 AUD	305 USD	1'250 USD	750 USD	145 USD	100 EUR
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	08.03.2018	08.03.2018	29.03.2018	12.06.2018	12.06.2018	29.06.2018	11.07.2018
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	08.03.2024	08.03.2024	29.03.2048	12.06.2024	12.06.2024	29.06.2048	04.07.2034
Issuer call subject to prior supervisory approval	14	Yes	Yes	Yes	Yes	Yes	Yes	Yes
First optional call date	15a	08.03.2023	08.03.2023	29.03.2023	12.06.2023	12.06.2023	29.06.2023	11.07.2028
Redemption amount (in currency millions)	15b	125 AUD	175 AUD	1'176 USD	1'250 USD	750 USD	627 USD	100 EUR
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	n/a	n/a	Every year following the first optional call date until the maturity date	n/a	n/a	Every year following the first optional call date until the maturity date	Every 5 years following the first optional call date until the maturity date
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Fixed / Floating from first call date	Floating	Fixed	Fixed / Floating from first call date	Floating	Fixed	Fixed
Coupon rate and any related index	18	3.50%	3mBBSW+ 1.25%	4.6% accrual yield annual (zero accreting)	4.21%	3m\$+124bps	5.0% accrual yield annual (zero accreting)	2.46%
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)

ID	36	37	38	39	40	41	42	
Issuer	01	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG
Unique identifier (ISIN)	02	CH0428194218	CH0438965599	CH0449619078	CH0449619094	CH0457206792	CH0457206834	CH0465044672
Governing law(s) of the instrument	03	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	217 CHF	115 CHF	113 CHF	131 CHF	134 CHF	112 CHF	984 CHF
Par value of instrument at issuance (in currency millions)	09 a)	190 USD	100 USD	100 USD	120 USD	120 USD	100 USD	1'050 USD
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	190 USD	100 USD	100 USD	120 USD	120 USD	100 USD	1'050 USD
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	31.08.2018	26.10.2018	27.12.2018	30.01.2019	30.01.2019	30.01.2019	08.03.2019
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	31.08.2048	26.10.2048	27.12.2048	30.01.2049	30.01.2049	30.01.2049	08.03.2024
Issuer call subject to prior supervisory approval	14	Yes	Yes	Yes	Yes	Yes	Yes	Yes
First optional call date	15a	31.08.2023	26.10.2023	27.12.2023	30.01.2024	30.01.2024	30.01.2024	08.03.2023
Redemption amount (in currency millions)	15b	821 USD	478 USD	484 USD	573 USD	573 USD	471 USD	1'050 USD
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	Every year following the first optional call date until the maturity date	Every year following the first optional call date until the maturity date	Every year following the first optional call date until the maturity date	Every year following the first optional call date until the maturity date	Every year following the first optional call date until the maturity date	Every year following the first optional call date until the maturity date	n/a
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Fixed	Fixed	Fixed	Fixed	Fixed	Fixed	Floating
Coupon rate and any related index	18	5.0% accrual yield annual (zero accreting)	5.35% accrual yield annual (zero accreting)	5.4% accrual yield annual (zero accreting)	5.35% accrual yield annual (zero accreting)	5.35% accrual yield annual (zero accreting)	5.3% accrual yield annual (zero accreting)	3mL + 0.8% (Floored at 0.8%)
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)



ID	43	44	45	46	47	48	49	
Issuer	01	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG	CSG AG
Unique identifier (ISIN)	02	CH0471297942	CH0474977748	CH0483180912	CH0483180946	CH0483180987	CH0494734418	US225401AM02
Governing law(s) of the instrument	03	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss	Swiss
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>	- <sup>4)</sup>
Eligible at solo/group/group&solo	06	Group	Group	Group	Group	Group	Group	Group
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt	Senior unsecured debt
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	94 CHF	142 CHF	109 CHF	1'607 CHF	140 CHF	1'036 CHF	1'994 CHF
Par value of instrument at issuance (in currency millions)	09 a)	100 USD	130 USD	100 EUR	1'500 EUR	130 USD	1'000 EUR	2'000 USD
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	100 USD	130 USD	100 EUR	1'500 EUR	130 USD	1'000 EUR	2'000 USD
Accounting classification	10	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt	Long-term debt
Original date of issuance	11	09.04.2019	29.05.2019	11.06.2019	24.06.2019 <sup>5)</sup>	27.06.2019	10.09.2019	11.09.2019
Perpetual or dated	12	dated	dated	dated	dated	dated	dated	dated
Original maturity date	13	09.04.2023	29.05.2049	11.03.2030	24.06.2027	27.06.2049	10.09.2029	11.09.2025
Issuer call subject to prior supervisory approval	14	Yes	Yes	Yes	Yes	Yes	No	Yes
First optional call date	15a	09.04.2022	29.05.2024	11.03.2029	24.06.2026	27.06.2024	n/a	11.09.2024
Redemption amount (in currency millions)	15b	100 USD	516 USD	100 EUR	1'500 EUR	487 USD	1'000 EUR	2'000 USD
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions	As per the redemption provisions
Subsequent call dates, if applicable	16	n/a	Every year following the first optional call date until the maturity date	n/a	n/a	Every year following the first optional call date until the maturity date	n/a	n/a
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Floating	Fixed	Fixed	Fixed/Fixed Reset from first call date	Fixed	Fixed	Fixed / Floating from first call date
Coupon rate and any related index	18	3mL + 0.55% (Floored at 0.55%)	4.7% accrual yield annual (zero accreting)	1.59% per annum to (but excluding) the first Interest Payment Date (i.e., 11 March 2020) and 1.19% per annum thereafter	1.00%	4.5% accrual yield annual (zero accreting)	0.65%	2.59%
Existence of a dividend stopper	19	No	No	No	No	No	No	No
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory	mandatory
Existence of step up or other incentive to redeem	21	No	No	No	No	No	No	No
Noncumulative or cumulative	22	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative	Noncumulative
Convertible or non-convertible	23	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible	Convertible
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.
If convertible, fully or partially	25	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially	Fully or partially
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares	Ordinary shares
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG	Credit Suisse Group AG
Write-down feature	30	Yes	Yes	Yes	Yes	Yes	Yes	Yes
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.
If write-down, full or partial	32	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial	Full or partial
If write-down, permanent or temporary	33	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent	Permanent
If temporary write-down, description of write-up mechanism	34	n/a	n/a	n/a	n/a	n/a	n/a	n/a
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated	structurally subordinated
Non-compliant transitioned features	36	-	-	-	-	-	-	-
If yes, specify non-compliant features	37	-	-	-	-	-	-	-

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

<sup>2)</sup> Conditional upon sufficient distributable items and shareholder approval

<sup>3)</sup> (i) prohibited interest in the case of certain requirements being met, such as insufficient distributable items or the regulatory condition not being met, and (ii) obligation not to recommend any dividends other than in the form of shares following a discretionary cancellation of interest or prohibited interest, in each case of (i) and (ii) as per the relevant terms of the instrument

<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)

<sup>5)</sup> Including a second tranche of EUR 500 million issued on July 23, 2019.

ID	50	51						
Issuer	01	CSG AG	CSG AG					
Unique identifier (ISIN)	02	CH0517825276	CH0511762046					
Governing law(s) of the instrument	03	Swiss	Swiss					
<i>Regulatory treatment</i>								
Transitional Basel III rules	04	- <sup>4)</sup>	- <sup>4)</sup>					
Post-transitional Basel III rules	05	- <sup>4)</sup>	- <sup>4)</sup>					
Eligible at solo/group/group&solo	06	Group	Group					
Instrument type (types to be specified by each jurisdiction)	07	Senior unsecured debt	Senior unsecured debt					
Amount recognised in regulatory capital (as of March 31 2020, in millions) <sup>1)</sup>	08	1'339 CHF	282 CHF					
Par value of instrument at issuance (in currency millions)	09 a)	1,250 EUR	280 USD					
Par value of instrument outstanding (as of March 31 2020, in currency millions)	09 b)	1,250 EUR	280 USD					
Accounting classification	10	Long-term debt	Long-term debt					
Original date of issuance	11	14.01.2020	31.01.2020					
Perpetual or dated	12	dated	dated					
Original maturity date	13	14.01.2028	31.01.2060					
Issuer call subject to prior supervisory approval	14	Yes	Yes					
First optional call date	15a	14.01.2027	31.01.2025					
Redemption amount (in currency millions)	15b	1,250 EUR	1,269 USD					
Contingent call dates	15c	As per the redemption provisions	As per the redemption provisions					
Subsequent call dates, if applicable	16	n/a	Every year following the first optional call date until the maturity date					
<i>Coupons / dividends</i>								
Fixed or floating dividend/coupon	17	Fixed	Fixed					
Coupon rate and any related index	18	0.65%	3.85% accrual yield annual (zero accreting)					
Existence of a dividend stopper	19	No	No					
Fully discretionary, partially discretionary or mandatory	20	mandatory	mandatory					
Existence of step up or other incentive to redeem	21	No	No					
Noncumulative or cumulative	22	Noncumulative	Noncumulative					
Convertible or non-convertible	23	Convertible	Convertible					
If convertible, conversion trigger (s)	24	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.	Conversion upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory power to act under Swiss law.					
If convertible, fully or partially	25	Fully or partially	Fully or partially					
If convertible, conversion rate	26	Discretion of Swiss Resolution Authority	Discretion of Swiss Resolution Authority					
If convertible, mandatory or optional conversion	27	Optional at discretion of Swiss Resolution Authority	Optional at discretion of Swiss Resolution Authority					
If convertible, specify instrument type convertible into	28	Ordinary shares	Ordinary shares					
If convertible, specify issuer of instrument it converts into	29	Credit Suisse Group AG	Credit Suisse Group AG					
Write-down feature	30	Yes	Yes					
If write-down, write-down trigger(s)	31	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.	Write-down upon exercise of any Swiss Resolution Power with respect to Credit Suisse Group AG by the Swiss Resolution Authority (such as FINMA) which has statutory powers to act under Swiss law.					
If write-down, full or partial	32	Full or partial	Full or partial					
If write-down, permanent or temporary	33	Permanent	Permanent					
If temporary write-down, description of write-up mechanism	34	n/a	n/a					
Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	35	structurally subordinated	structurally subordinated					
Non-compliant transitioned features	36	-	-					
If yes, specify non-compliant features	37	-	-					

<sup>1)</sup> Regulatory reported value of Basel III post-transitional ineligible instruments are subject to Basel III Transitional rules.

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<sup>4)</sup> Eligible under total loss-absorbing capacity (TLAC)