

一、發行人資訊(Issuer information)

發行人名稱(Issuer)	瑞士信貸集團 Credit Suisse Group AG
國籍(Nationality)	瑞士 Switzerland
所屬產業(Industry)	銀行業 Banks

二、債券發行資訊(Bond information)

☐ 最近三個月內發行人於海外未有發行相同年期及贖回權結構之債券，免填下表右欄

	本次於台灣發行之國際債券	最近三個月於海外發行之債券
債券名稱(Bond name)	Credit Suisse Group AG USD 120,000,000 Zero Coupon Accreting Senior Callable Notes due 2049	
債券代號(Bond code)	F13606	
債券簡稱(Short name)	P19CSGAG1	
ISIN	CH0449619094	
幣別(Currency)	美金 USD	
發行日期(Issue date)	2019/1/30	
定價日期(Pricing date)	2019/1/7	
發行年期(Tenor)	30	
發行金額 (Amount of issuance)	120,000,000	
發行價格(Issue price)	100	
計付息方式 (Coupon type)	☐ 固定利率(Fixed) ☐ 浮動利率(Floating) ☒ 零息債(Zero coupon)	☐ 固定利率(Fixed) ☐ 浮動利率(Floating) ☐ 零息債(Zero coupon)
計付息條件說明 (Details relating to interest payment)	No interest payment	
提前贖回條件 (Early redemption)	☐ Not Applicable ☒ Callable, non-call <u>5 X 1</u> ☐ Make-whole call	☐ Not Applicable ☐ Callable, non-call <u> </u> X <u> </u> ☐ Make-whole call
提前贖回條件說明 (Details relating to redemption)	Subject to FINMA's consent (if then required under Swiss banking laws), the issuer may redeem the bond on January 30 of each year, commencing on January 30, 2024 to (and including) January 30, 2048	

	本次於台灣發行之國際債券	最近三個月於海外發行之債券
	with 10 Business Days prior notice. Otherwise, the bond will be redeemed by the issuer by paying 477.569077% of the denomination (compounded at an annual IRR of 5.35%) in U.S. dollars on maturity date (i.e., January 30, 2049)	
信用評等(Credit rating)	☒ 發行人信用評等 ☐ 債券信用評等	☐ 發行人信用評等 ☐ 債券信用評等
信評機構(Rating agency)	Moody's/S&P/Fitch	
信用評等(Rating)	Baa2/BBB+/A-	

三、債券定價資訊(Pricing information)

☐ 最近三個月內發行人於海外未有發行相同年期及贖回權結構之債券，免填下表右欄

	本次於台灣發行之國際債券	最近三個月於海外發行之債券
定價日期(Pricing date)	2019/1/7	
本次債券利率(Interest) (A)	隱含利率 IRR 5.35%	
定價之參考指標利率名稱 (Benchmark)	30 年期美金 IRS	
定價日參考指標利率價格 (Benchmark at the pricing date) (B)	2.8249%	
本次定價利率加碼 (Interest rate spread) (C)	252.51bps	

註：本次債券利率(A)=定價日參考指標利率價格(B)+本次定價利率加碼(C)

綜上資訊，本次發行之債券定價尚屬合理。

備註(Notes)
N.A.

本利率定價合理性說明資訊揭露係由本承銷商提供，財團法人中華民國證券櫃檯買賣中心對本文件之內容概不負責，對其準確性或完整性亦不發表任何聲明，且概不就因本文件全部或任何部分內容而產生或因倚賴該等內容而引致的任何損失承擔任何責任。

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以上資訊均屬真實，同意櫃買中心於網站對外揭露本次債券定價資訊，供投資人參考。

債券名稱：Credit Suisse Group AG USD
120,000,000 Zero Coupon
Accreting Senior Callable
Notes due 2049

主辦承銷商：凱基證券股份有限公司

代表人：方維昌

公司地址：台北市中山區明水路700號

USSWAP30 2.9231 As of 18 Jan Source BGN

USSWAP30 BGN Curncy		96 Export	97 Settings	Page 1/6 Historical Price Table	
USD SWAP SEMI 30/360 30Y				High	3.3405 on 11/02/18
Range	01/22/2018 - 01/18/2019	Period	Daily	Low	2.7235 on 01/03/19
Market	Mid Px	Currency	USD	Average	3.0118
View	Price Table	Source	BGN	Net Chg	.1206 4.30%
Date	Mid Px	Date	Mid Px	Date	Mid Px
Fr 01/18/19	2.9232	Fr 12/28/18	2.8490	Fr 12/07/18	2.9900
Th 01/17/19	2.8885	Th 12/27/18	2.8917	Th 12/06/18	3.0459
We 01/16/19	2.8735	We 12/26/18	2.9102	We 12/05/18	3.0520
Tu 01/15/19	2.8645	Tu 12/25/18	2.8529	Tu 12/04/18	3.0527
Mo 01/14/19	2.8506	Mo 12/24/18	2.8529	Mo 12/03/18	3.1164
Fr 01/11/19	2.8422	Fr 12/21/18	2.9077	Fr 11/30/18	3.1339
Th 01/10/19	2.8773	Th 12/20/18	2.9290	Th 11/29/18	3.1625
We 01/09/19	2.8365	We 12/19/18	2.8465	We 11/28/18	3.1859
Tu 01/08/19	2.8483	Tu 12/18/18	2.9242	Tu 11/27/18	3.1900
Mo 01/07/19	2.8249	Mo 12/17/18	2.9735	Mo 11/26/18	3.1966
Fr 01/04/19	2.8199	Fr 12/14/18	3.0008	Fr 11/23/18	3.1930
Th 01/03/19	2.7235	Th 12/13/18	3.0248	Th 11/22/18	3.2090
We 01/02/19	2.7818	We 12/12/18	3.0106	We 11/21/18	3.2089
Tu 01/01/19	2.8374	Tu 12/11/18	2.9875	Tu 11/20/18	3.2059
Mo 12/31/18	2.8381	Mo 12/10/18	2.9720	Mo 11/19/18	3.2051

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