

4.45 % CS Multi Fix Kupon Express Anleihe auf EURO STOXX 50® / Gold 22-27

ISIN: DE000CS8E135 WKN: CS8E13

Overview

2022/04/14 08:02:10

Bid	Ask
-	-
Difference	0.00% (0.00)

General attributes

Issuer	Credit Suisse AG
Product type	Express bonds
Type	Fix Coupon
Currency	EUR
Underlying	Euro Stoxx 50 GOLD FIXING
Strike Date	2022/04/14
Maturity	2027/04/19
Coupon/express payment	4.450%
Coupon style	fix
Current redemption barrier in %	100.00%
Final redemption barrier in %	50.00%
Nominal amount	1,000.00
Quanto	no
First trading day	2022/04/21
Last trading day	2027/04/14

Price information

Today open	100.00
Today high	100.00
Today low	100.00
Close (previous day)	100.00
Spread in %	-
Spread absolute	-
Spread harmonised	-
High price (52 weeks)	100.00
Low price (52 weeks)	100.00

since inception

Chart not available

Performance since inception. Performances under 12 month have only little informative value because of the short maturity. Information about previous performance does not guarantee future performance.

Source: Erste Group Bank AG

Underlyings

Underlying Name and ISIN	Currency	Price underlying	Current red. barr	Curr.red. barr. dist %	Final red. barr.	Final red. barr. dist %
Euro Stoxx 50 EU0009658145	EUR	4,130.62	3,848.6800	6.83%	1,924.3400	53.41%
GOLD FIXING	USD	1,993.80	1,963.2500	1.53%	981.6250	50.77%

+ Advantages

- Fixed earnings of 4.45 % per year
- Possible annual early redemption at 100.00 % of nominal amount

! Risks you should be aware of

- The risk of capital loss depends on the underlying with the worst performance (worst-of). For this

Performance	
Performance YTD in %	-
Performance 1 month in %	-
Performance 6 months in %	-
Performance 1 year in %	-
Performance 3 years in %	-
Performance 5 years in %	-
Performance since inception in %	-

- Chance of a positive return even with slightly falling underlying prices
- Additional buffer of 50.00 % in case of falling underlying prices
- Credit Suisse Bank (Europe), S.A., Madrid will set quotes for this product during the term without being legally obliged to do so.

- product with worst-of structure despite several underlyings there is no risk diversification by spreading the market risk as for a conventional basket product; instead there is a risk concentration.
- If the final redemption barrier is broken during the term, capital loss is possible.
- Investors bear the risk of the issuer Credit Suisse AG, i.e. the risk of changes of the creditworthiness and the risk of insolvency.
- The earnings are capped at 22.25 %, even if the underlyings perform better.
- During the term the bond price will not vary 1:1 with the underlyings and premature sale may lead to capital loss.
- This express bond is not covered by any deposit guarantee scheme. Investors are exposed to the risk that Credit Suisse AG may not be able to meet its obligations arising from the bond in the event of insolvency or over-indebtedness or from an official order (bail-in regime). A total loss of invested capital is possible.

Express bonds | Description

This express bond of Credit Suisse AG refers to the EURO STOXX 50® price index and the LBMA gold fixing p.m. (underlyings). Regardless of the performance of the underlyings there is an annual interest payment of 4.45 % p.a. The bond will be redeemed on 19/04/2027 if there is no automatic early redemption.

There is an automatic early redemption, if the closing price of EURO STOXX 50® price index and the LBMA gold fixing p.m. are at or above the redemption barrier on one of the valuation dates (14/04/2023, 15/04/2024, 14/04/2025, 14/04/2026). In this case investors receive the respective early redemption amount of 100.00 % of the nominal amount on the early repayment date.

If the express bond has not been redeemed early, there are the following possibilities at maturity:

1. If the daily closing price of the EURO STOXX 50® price index and the gold fixing are always at or above the final redemption barrier during the observation period, investors receive 100.00 % of the nominal amount plus the interest payment of 4.45 % for the final year.
2. The daily closing price of the EURO STOXX 50® price index or the gold fixing quotes below the final redemption barrier during the observation period, however all underlyings quote at or above the strike price on the last valuation date, then the redemption is also at 100.00 % of the nominal amount plus the interest payment of 4.45 % for the final year.
3. If the daily closing price of the EURO STOXX 50® price index or the gold fixing quotes below the final redemption barrier during the observation period and at least

underlying quotes below the strike price on the last valuation date, then the redemption amount equals the nominal amount multiplied by the performance of the underlying with the worst performance (worst-of), plus the interest payment of 4.45 % for the final year. In this case there is a capital loss.

Information on the product during the term can be found on the issuer's website:
<https://derivative.credit-suisse.com/at/at/en/detail/4-45-cs-multi-fix-kupon-express-anleihe-auf-euro-stoxx-50-xae-gold-22-27/DE000CS8E135/117213827/>

Secondary market

During the term it is possible to sell the product during the trading hours at the exchanges, where the product is listed.

Underlying

Date: 2023/03/24 17:50:00

Underlying Quote

4,130.62 EURDifference  -1.82% (-76.52)

General attributes underlying

Name	Euro Stoxx 50
ISIN	EU0009658145
Stock exchange (underlying)	-
Currency (underlying)	EUR
Start value underlying	3,848.68
Price	4,130.62
Time	23/03/24 - 17:50:00
Strike price	3,848.6800
Current redemption barrier	3,848.6800
Current redemption barrier distance	281.94
Current redemption barrier distance in %	6.83%
Final redemption barrier	1,924.3400
Final redemption barrier distance	2,206.28
Final redemption barrier distance in %	53.41%
No of shares for redemption	-
Today high	4,193.16
Today low	4,093.16
High price (52 weeks)	4,324.27
Low price (52 weeks)	3,249.57



Information about previous performance does not guarantee future performance.

Source: FactSet

Underlying

Date: 2023/03/24 16:01:41

Underlying Quote

1,993.80 USDDifference  +0.80% (15.85)

General attributes underlying

Name	GOLD FIXING
ISIN	-
Stock exchange (underlying)	-
Currency (underlying)	USD
Start value underlying	1,963.25
Price	1,993.80
Time	23/03/24 - 16:01:41
Strike price	1,963.2500
Current redemption barrier	1,963.2500
Current redemption barrier distance	30.55
Current redemption barrier distance in %	1.53%
Final redemption barrier	981.6250
Final redemption barrier distance	1,012.18
Final redemption barrier distance in %	50.77%
No of shares for redemption	-
Today high	1,993.80
Today low	1,993.80
High price (52 weeks)	1,977.95
Low price (52 weeks)	1,628.75

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Information about previous performance does not guarantee future performance.

Source: FactSet