

## CS Protect US Technologie 22-23

ISIN: **DE000CS8E150** WKN:  
**CS8E15**

## Overview

2022/04/06 08:02:25

<b>Bid</b>		<b>Ask</b>
-		-
<b>Difference</b>	➔	0.00% (0.00)

## General attributes

<b>Issuer</b>	Credit Suisse AG
<b>Product type</b>	Reverse convertibles
<b>Currency</b>	EUR
<b>Underlying</b>	NVIDIA AMD APPLE
<b>Strike Date</b>	2022/04/05
<b>Maturity</b>	2023/04/11
<b>Coupon</b>	14.000%
<b>Barrier reached</b>	yes / 2022/06/29

## Price information

<b>Today open</b>	100.00
<b>Today high</b>	100.00
<b>Today low</b>	100.00
<b>Close (previous day)</b>	100.00
<b>Spread in %</b>	0.00 %
<b>Spread absolute</b>	0.00
<b>Spread harmonised</b>	-
<b>High price (52 weeks)</b>	100.00
<b>Low price (52 weeks)</b>	100.00

## Performance

<b>Performance YTD in %</b>	-
<b>Performance 1 month in %</b>	-
<b>Performance 6 months in %</b>	-
<b>Performance 1 year in %</b>	-
<b>Performance 3 years in %</b>	-
<b>Performance 5 years in %</b>	-
<b>Performance since inception in %</b>	-

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	Strike	Barrier	Price underlying	Distance to barrier in %	No of shares for redemption
NVIDIA US67066G1040	USD	259.3100	155.5860	166.10	-	-
AMD US0079031078	USD	106.8200	64.0920	73.62	-	-
APPLE US0378331005	USD	175.0600	105.0360	146.63	-	-

## Reverse convertibles | Description

This protect reverse convertible bond (worst-of) issued by Credit Suisse AG refers to the shares of Nvidia Corp., Advanced Micro Devices Inc. and Apple Inc. (underlyings). The bond has a term of one year (maturity 11/04/2023) and a risk buffer (=barrier; "protect").

Investors receive a fixed coupon of 14.00 % p.a. on the nominal amount upon maturity, regardless of the performance of the underlyings.

The redemption of the nominal amount at maturity depends on the performance of the underlyings:

1. The closing prices of all underlyings are always above the barrier (60.00 % of the strike price) during the observation period, 05/04/2022 (excl.) - 04/04/2023 (incl.). In this case investors receive the nominal amount.
2. At least one underlying is at or below its barrier during the observation period. However, on the valuation date all underlyings are above the strike price. In this case investors receive the nominal amount.
3. The barrier was reached or broken by at least one underlying during the observation period and the closing price of at least one underlying is below the strike price on the valuation date. In this case shares of the underlying which had the worst performance (worst-of) are delivered according to the ratio. Since the underlying is quoted in a different currency than the bond, the strike price is converted into the currency of the bond on the basis of the applicable exchange rate on the valuation date. The bond is thereby currency-hedged ("quanto"). Fractions of a share are settled in cash in EUR.

+ Advantages	! Risks you should be aware of
<ul style="list-style-type: none"> <li>▪ Investors receive a fixed coupon of 14.00 % p.a.</li> <li>▪ Additional risk buffer of 40.00 % in case of falling prices of the underlyings.</li> <li>▪ Die Credit Suisse Bank (Europe), S.A., Madrid</li> <li>▪ will set quotes for this product during the term, but is not obliged to.</li> <li>▪ Chance to make a profit even if underlying prices are slightly falling.</li> </ul>	<ul style="list-style-type: none"> <li>▪ The earnings are capped at 14.00 % p.a. even if the underlyings perform better.</li> <li>▪ The risk of capital loss depends on the underlying with the worst performance (worst-of). For this 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.</li> <li>▪ If according to the repayment terms shares are delivered upon maturity, capital loss may occur. Delivered shares cause additional costs (e.g. security deposit fees, transaction fees upon sale).</li> <li>▪ During the term price fluctuations of the bond are possible and premature sales may lead to capital loss. Limited trading of the bond is possible.</li> <li>▪ Investors bear the risk of the issuer Credit Suisse AG, i.e. the risk of changes of the creditworthiness and the risk of insolvency.</li> <li>▪ This protect reverse convertible bond is not covered by any deposit guarantee scheme. Investors are</li> </ul>

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.

### 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: 2022/12/05 22:00:01

**Underlying Quote**

**166.10** USD

Difference  -1.58% (-2.66)

**General attributes underlying**

Name	NVIDIA
ISIN	US67066G1040
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	259.31
Price	166.10
Time	22/12/05 - 22:00:01
Strike	259.3100
Barrier	155.5860
Distance to barrier	-
Distance to barrier in %	-
No of shares for redemption	-
Today high	169.95
Today low	164.72
High price (52 weeks)	324.49
Low price (52 weeks)	108.13

5Y



Information about previous performance does not guarantee future performance.  
**Source:** FactSet

# Underlying

Date: 2022/12/05 22:00:00

Underlying Quote

**73.62** USD

Difference  -1.81% (-1.36)

## General attributes underlying

Name	AMD
ISIN	US0079031078
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	106.82
Price	73.62
Time	22/12/05 - 22:00:00
Strike	106.8200
Barrier	64.0920
Distance to barrier	-
Distance to barrier in %	-
No of shares for redemption	-
Today high	75.17
Today low	72.82
High price (52 weeks)	156.73
Low price (52 weeks)	54.57

5Y



Information about previous performance does not guarantee future performance.  
**Source:** FactSet

# Underlying

Date: 2022/12/05 22:00:00

Underlying Quote

**146.63** USD

Difference ▼ -0.80% (-1.18)

## General attributes underlying

Name	APPLE
ISIN	US0378331005
Stock exchange (underlying)	NMS
Currency (underlying)	USD
Start value underlying	175.06
Price	146.63
Time	22/12/05 - 22:00:00
Strike	175.0600
Barrier	105.0360
Distance to barrier	-
Distance to barrier in %	-
No of shares for redemption	-
Today high	150.92
Today low	145.77
High price (52 weeks)	182.94
Low price (52 weeks)	129.04

5Y



Information about previous performance does not guarantee future performance.  
**Source:** FactSet