

CS Multi Memory Express Anleihe Lifestyle 19-24

ISIN: DE000CS8EBH3 WKN: CS8EBH

Overview

2019/12/23 08:11:35

Bid	Ask
-	-
Difference	0.00% (0.00)

General attributes

Issuer	Credit Suisse AG
Product type	Express bonds
Type	Memory
Currency	EUR
Underlying	INDITEX ADIDAS
Strike Date	2019/12/23
Maturity	2024/12/30
Coupon/express payment	8.250%
Coupon style	variable
Coupon barrier in %	65.00%
Current redemption barrier in %	100.00%
Final redemption barrier in %	65.00%
Nominal amount	1,000.00
Quanto	no
First trading day	2019/12/30
Last trading day	2024/12/23

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 %
INDITEX ES0148396007	EUR	30.78	31.6600	-2.86%	20.5790	33.14%
ADIDAS DE000A1EWWW0	EUR	280.60	291.1000	-3.74%	189.2150	32.57%

+ Advantages

- Chance to earn 8.25 % for each year
- Possible early redemption at 100.00 % of nominal amount

! Risks you should be aware of

- If the closing price of the underlying with the worst performance is below the final-redemption-barrier on the

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 %	-

- If there was no early redemption and if there was no interest payment during the term, redemption is at 100 % plus 41.25 % at the end of the 5th year, if the closing price of the underlying with the worst performance is at or above the final-redemption-barrier on the final valuation date.
 - Risk buffer (final-redemption-barrier of 65.00 %) compared to a direct investment in the underlyings. A fall of the share price below the barrier during the term has no influence on the redemption at the end of the 5th year, relevant is only the closing price on the final valuation date.
 - Credit Suisse Securities, Sociedad De Valores, S.A., Madrid will set quotes during the term without being legally obliged to do so.
- final valuation date, there are losses for the investors. A total loss of invested capital is possible.
- The risk of capital loss depends on the underlying with the worst performance, even if the basket in total or some underlyings in the basket have a positive performance. There is no risk diversification despite several underlyings in the basket.
 - During the term the bond price will not vary 1:1 with the underlyings and premature sale may lead to capital loss.
 - The earnings are capped at 41.25 %, even if the underlyings perform better.
 - Investors bear the risk of the issuer Credit Suisse AG.
 - This memory 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 memory express bond issued by Credit Suisse AG refers to the shares of Inditex SA and Adidas AG (underlyings). It offers an interest payment which depends on the performance of the underlyings. The bond has a maturity of five years, if there is no early redemption. The redemption at maturity depends on the closing price of the underlyings on the final valuation date.

Interest payments: Interest of 8.25 % on the nominal amount is paid on the annual interest payment date, if the closing price of the underlying with the worst performance is at or above the coupon barrier (65.00 % of the strike price) on the valuation date. Otherwise, there is no interest payment. If the interest payment has not been triggered at one or several interest payment dates but has been triggered at a later interest payment date, the interest payments of the earlier periods are paid retrospectively (memory function).

Redemption: The bond will be redeemed on 30/12/2024 if there is no automatic early redemption. There is an automatic early redemption, if the closing price of the underlying with the worst performance is at or above the redemption barrier (100.00 % of the strike price) on one of the valuation dates (23/12/2020, 23/12/2021, 23/12/2022, 27/12/2023). In this case the early redemption amount and the interest amount due at this time are paid.

If there is no early redemption the bond will be redeemed at maturity as follows:

1. If the closing price of the underlying with the worst performance is at or above the final redemption barrier on the final valuation date (23/12/2024), the bond is redeemed at 100.00 % of the nominal amount (plus the relevant interest amount).

2. If the closing price of the underlying with the worst performance is below the final redemption barrier on the final valuation date, a predetermined number of shares (defined by the ratio) of the underlying with the worst performance is delivered. Fractions of shares are settled in cash. Furthermore, there is no interest payment at maturity.

Information on the product during the term can be found on the issuer's website:
<https://derivative.credit-suisse.com/at/at/en/detail/cs-multi-memory-express-anleihe-lifestyle-19-24/DE000CS8EBH3/CS8EBH>

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: 2021/05/07 17:38:00

Underlying Quote

30.78 EUR

 Difference  -1.16% (-0.36)

General attributes underlying

Name	INDITEX
ISIN	ES0148396007
Stock exchange (underlying)	MCE
Currency (underlying)	EUR
Start value underlying	31.66
Price	30.78
Time	21/05/07 - 17:38:00
Strike price	31.6600
Coupon barrier	20.5790
Current redemption barrier	31.6600
Current redemption barrier distance	-0.88
Current redemption barrier distance in %	-2.86%
Final redemption barrier	20.5790
Final redemption barrier distance	10.20
Final redemption barrier distance in %	33.14%
No of shares for redemption	31
Today high	31.31
Today low	30.58
High price (52 weeks)	31.14
Low price (52 weeks)	20.86

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

Underlying

Date: 2021/05/07 17:42:26

Underlying Quote

280.60 EURDifference  +8.42% (21.80)

General attributes underlying

Name	ADIDAS
ISIN	DE000A1EWWW0
Stock exchange (underlying)	GER
Currency (underlying)	EUR
Start value underlying	291.10
Price	280.60
Time	21/05/07 - 17:42:26
Strike price	291.1000
Coupon barrier	189.2150
Current redemption barrier	291.1000
Current redemption barrier distance	-10.50
Current redemption barrier distance in %	-3.74%
Final redemption barrier	189.2150
Final redemption barrier distance	91.39
Final redemption barrier distance in %	32.57%
No of shares for redemption	3
Today high	281.60
Today low	275.45
High price (52 weeks)	306.80
Low price (52 weeks)	189.40

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet