

CS Fix Kupon Express Anleihe auf Erste Group Bank AG II 20-25

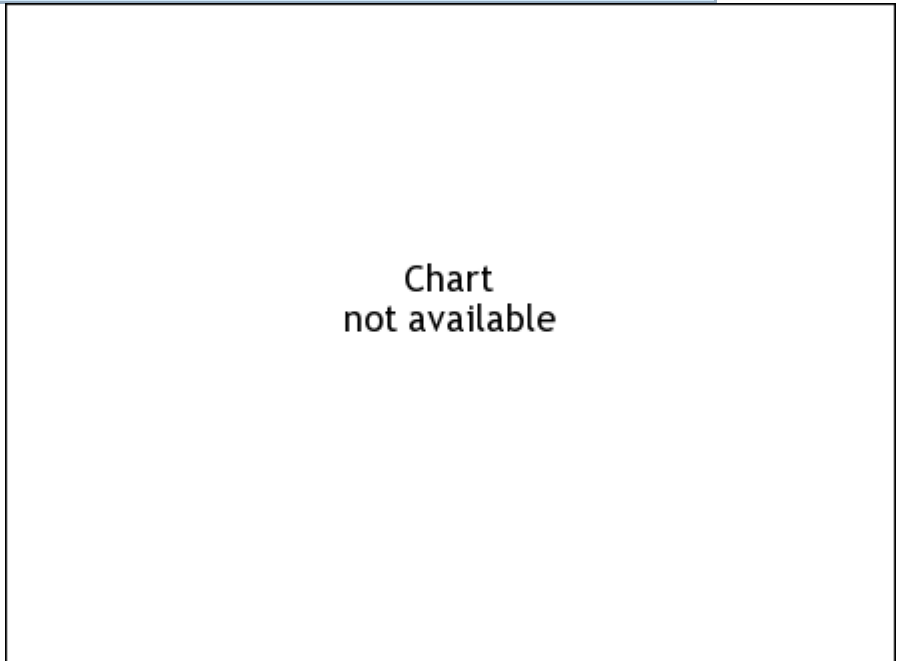
ISIN: DE000CS8EBL5 WKN: CS8EBL

Overview

2020/01/21 08:08:23	
Bid	Ask
-	-
Difference	0.00% (0.00)

General attributes	
Issuer	Credit Suisse AG
Product type	Express bonds
Type	Fix Coupon
Currency	EUR
Underlying	ERSTE GROUP
Underlying ISIN	AT0000652011
Underlying currency	EUR
Price underlying	34.56 EUR
Date	2020/02/21 17:35:24
Strike Date	2020/02/03
Maturity	2025/02/06
Strike price	33.1500 EUR
Coupon/express payment	4.000%
Coupon style	fix
Current redemption barrier	33.1500 EUR
Current redemption barrier in %	100.00%
Current redemption barrier distance	1.41 EUR
Current redemption barrier distance in %	4.08%
Final redemption barrier	16.5750 EUR
Final redemption barrier in %	50.00%
Final redemption barrier distance	17.99 EUR
Final redemption barrier distance in %	52.04%
No of shares for redemption	30
Nominal amount	1,000.00

since inception



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

+ Advantages

- Fixed earnings of 4.00 % per year.
- From the 2nd year onwards possible early redemption at 100 % of nominal amount.
- Risk buffer (final-redemption-barrier of 50.00 %) against falling prices of Erste Group Bank AG.
- A fall of the underlying price below the barrier during the term has no influence on the redemption at the end of the 5th year, relevant is only the price on last valuation date.
- Credit Suisse Securities, Sociedad De Valores, S.A., Madrid will set quotes for this product during the

! Risks you should be aware of

- If the closing price of Erste Group Bank AG is below the barrier (50.00 %) on the final valuation date, there are losses for the investors. A total loss of invested capital is possible.
- Investors bear the risk of the issuer Credit Suisse AG.
- The earnings are capped at 20.00 %, even if the underlying performs better.
- During the term the bond price will not vary 1:1 with the underlying and premature sale may lead to capital loss.

term on Reuters without being legally obliged to do so.

- 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 express 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.

Price information

Today open	100.00
Today high	100.00
Today low	100.00
Close (previous day)	100.00
Spread in %	0 %
Spread absolute	-
Spread harmonised	-
High price (52 weeks)	100.00
Low price (52 weeks)	100.00

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 %	-

Express bonds | Description

This express bond issued by Credit Suisse AG refers to the share of Erste Group Bank AG. Regardless of the performance of the underlying, there is an annual interest payment of 4.00 % p.a. The bond will be redeemed on 06/02/2025 if there is no automatic early redemption.

There is an automatic early redemption, if the closing price of the underlying is at or above the strike price on one of the valuation dates (03/02/2022, 03/02/2023, 05/02/2024). In this case investors receive the respective early redemption amount of 100.00 % on the early repayment date.

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

1. If the closing price of Erste Group Bank AG is at or above the final-redemption-barrier on the last valuation date (03/02/2025), investors receive the nominal amount (EUR 1,000) plus the interest payment of 4.00 % p.a. for the last year.

2. If the closing price of Erste Group Bank AG is below the final-redemption-barrier on the last valuation date, then investors receive a predetermined number of shares of the underlying according to the ratio (nominal amount / strike price). In addition the interest of 4.00 % p.a. for the final year is paid. Fractions of shares are settled in cash. In this case there is a capital loss up to total loss of invested capital.

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-fix-kupon-express-anleihe-auf-erste-group-bank-ag-ii-20-25/DE000CS8EBL5/CS8EBL>

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: 2020/02/21 17:35:24

Underlying Quote

34.56 EUR

Difference  -0.63% (-0.22)

5Y

General attributes underlying

Name	ERSTE GROUP
ISIN	AT0000652011
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	33.1500
Price	34.56
Time	20/02/21 - 17:35:24
Change in %	-0.63%
Today high	34.63
Today low	34.16
High price (52 weeks)	37.20
Low price (52 weeks)	27.89



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