

CS 8,00 % Protect Immobilienaktien 20-21

ISIN: DE000CS8EGD1 WKN: CS8EGD

Overview

2020/10/15 08:11:16

Bid	Ask
-	-
Difference	0.00% (0.00)

General attributes

Issuer	Credit Suisse AG
Product type	Reverse convertibles
Currency	EUR
Underlying	IMMOFINANZ CA IMMO S-IMMO
Strike Date	2020/10/27
Maturity	2021/11/01
Coupon	8.000%
Barrier distance in %	61.72%
Barrier reached	no

Price information

Today open	100.00
Today high	100.00
Today low	100.00
Close (previous day)	100.00
Spread in %	0.00 %
Spread absolute	0.00
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 %	-

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	Barrier distance in %	No of shares for redemption
IMMOFINANZ AT0000A21KS2	EUR	12.4400	7.4640	19.50	61.72%	80
CA IMMO AT0000641352	EUR	24.0500	14.4300	35.75	59.64%	41
S-IMMO AT0000652250	EUR	13.2400	7.9440	21.75	63.48%	75

Reverse convertibles | Description



This protect reverse convertible bond (worst-of) issued by Credit Suisse AG refers to the shares of Immofinanz AG, CA Immobilien Anlagen AG and S IMMO AG (underlyings). The bond has a term of one year (maturity 01/11/2021) and a risk buffer (=barrier; "protect").

Investors receive regardless of the performance of the underlyings a fixed coupon of 8.00 % p.a. on the nominal amount upon maturity.

The repayment 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, 27/10/2020 (excl.) - 27/10/2021 (incl.). In this case investors receive the nominal amount.
2. The closing price of at least one underlying is at or below its barrier during the observation period. However, on the valuation date all underlyings are at or above the strike price. In this case investors receive the nominal amount.
3. The barrier was touched or broken by at least one underlying (based on closing prices) 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 with the worst performance (worst-of) are delivered according to the ratio. Fractions of a share are settled in cash.

Information on the product during the term can be found on the issuer's website: <https://derivative.credit-suisse.com/at/en/detail/cs-8-00-prozent-protect-immobilienaktien-20-21/DE000CS8EGD1>

 Advantages	 Risks you should be aware of
<ul style="list-style-type: none"> ▪ The investor receives a fixed coupon of 8.00 % p.a. ▪ Additional risk buffer of 40.00 % in case of falling prices of the underlyings. ▪ Credit Suisse Securities, Sociedad De Valores, S.A., Madrid will set quotes for this product during the term, but is not obliged to. ▪ Chance to make a profit even if underlying prices are slightly falling. 	<ul style="list-style-type: none"> ▪ The earnings are capped at 8.00 % p.a. even if the underlyings perform better. ▪ 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. ▪ If according to the repayment terms shares are delivered upon maturity, capital loss may occur. ▪ Delivered shares cause additional costs (e.g. security deposit fee, sales fees). ▪ 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. ▪ Investors bear the issuer risk of Credit Suisse AG. ▪ This protect reverse convertible 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.

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: 2021/06/18 17:35:29

Underlying Quote

19.50 EURDifference  +0.36% (0.07)

General attributes underlying

Name	IMMOFINANZ
ISIN	AT0000A21KS2
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	12.44
Price	19.50
Time	21/06/18 - 17:35:29
Strike	12.4400
Barrier	7.4640
Barrier distance	12.04
Barrier distance in %	61.72%
No of shares for redemption	80
Today high	19.58
Today low	19.31
High price (52 weeks)	19.68
Low price (52 weeks)	11.29

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

Underlying

Date: 2021/06/18 17:35:16

Underlying Quote

35.75 EUR

 Difference  +0.56% (0.20)

General attributes underlying

Name	CA IMMO
ISIN	AT0000641352
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	24.05
Price	35.75
Time	21/06/18 - 17:35:16
Strike	24.0500
Barrier	14.4300
Barrier distance	21.32
Barrier distance in %	59.64%
No of shares for redemption	41
Today high	35.90
Today low	35.50
High price (52 weeks)	37.90
Low price (52 weeks)	22.75

5Y



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Source: FactSet

Underlying

Date: 2021/06/18 17:35:01

Underlying Quote

21.75 EUR

Difference ➔ 0.00% (0.00)

General attributes underlying

Name	S-IMMO
ISIN	AT0000652250
Stock exchange (underlying)	VIE
Currency (underlying)	EUR
Start value underlying	13.24
Price	21.75
Time	21/06/18 - 17:35:01
Strike	13.2400
Barrier	7.9440
Barrier distance	13.81
Barrier distance in %	63.48%
No of shares for redemption	75
Today high	21.80
Today low	21.70
High price (52 weeks)	22.55
Low price (52 weeks)	12.40

5Y



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Source: FactSet