

From: Maret, Françoise <francoise.maret@credit-suisse.com>
Sent: Monday, August 23, 2021 9:20 AM
Subject: *** Credit Suisse - Produits structurés en souscription ***

23 August 2021
Structured Products



Nouvelles émissions - 23 août 2021

Chères Clientes, Chers Clients,

Vous trouverez ci-dessous une liste des produits structurés actuellement en souscription.

Vous pouvez aussi consulter les produits traitant sur le marché secondaire et obtenir les fiches techniques et autres informations utiles sur notre site :

www.credit-suisse.com/derivatives

-
Meilleures salutations,

Structured products do not constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA) and is therefore not subject to authorization or supervision by the Swiss Financial Market Supervisory Authority (FINMA). Investors bear the issuer risk.

■ New Products

Product		ISIN Valor	CCY	Subscr. End No. of Days	Maturity Tenor	Additional Information
Callable BRC Richemont / Swatch / Kering, 8.00% p.a.		CH1111972449 111197244	CHF	30.08.2021 7 days	06.12.2022 1y 3m	Barrier: 65% First Call: 6 months
Autocallable BRC Barclays / UBS / HSBC, 8.00% p.a.		CH1111972431 111197243	CHF	31.08.2021 8 days	07.12.2022 1y 3m	Barrier: 65% First Call: 6 months
Autocallable BRC WTI Crude Oil / Brent Crude Oil, 10.50% p.a.		CH1111972456 111197245	USD	01.09.2021 9 days	09.09.2022 1y	Barrier: 60% First Call: 6 months

■ In Focus

Product		ISIN Valor	CCY	Subscr. End No. of Days	Maturity Tenor	Additional Information
Autocallable BRC AXA / Hannover Rueck / Aegon, 8.00% p.a.		CH1111972324 111197232	EUR	24.08.2021 Tomorrow	30.11.2022 1y 3m	Barrier: 65% First Call: 6 months

Yield Enhancement

Autocallable Barrier Reverse Convertible	ISIN Valor	CCY	Subscr. End No. of Days	Maturity Tenor	Additional Information
Autocallable BRC Alcon / Sonova / Zur Rose, 10.00% p.a.	CH1111972308 111197230	CHF	23.08.2021 Today	30.11.2022 1y 3m	Barrier: 60% First Call: 6 months
Autocallable BRC Samsung / Apple / Sony, 8.00% p.a.	CH1111972290 111197229	USD	23.08.2021 Today	30.11.2022 1y 3m	Barrier: 65% First Call: 6 months
Autocallable BRC AXA / Hannover Rueck / Aegon, 8.00% p.a.	CH1111972324 111197232	EUR	24.08.2021 Tomorrow	30.11.2022 1y 3m	Barrier: 65% First Call: 6 months
Autocallable BRC Royal Dutch Shell / TotalEnergies / Repsol, 8.00% p.a.	CH1111972316 111197231	EUR	24.08.2021 Tomorrow	31.08.2022 1y	Barrier: 65% First Call: 6 months
Autocallable BRC Apple / Alphabet / Microsoft, 7.00% p.a.	CH1111972357 111197235	CHF	25.08.2021 2 days	01.12.2022 1y 3m	Barrier: 65% First Call: 6 months
Autocallable BRC Holcim / Sika / OC Oerlikon, 7.00% p.a.	CH1111972340 111197234	CHF	25.08.2021 2 days	01.12.2022 1y 3m	Barrier: 69% First Call: 6 months
Autocallable BRC Roche / Novartis / Swiss Re / Zurich, 5% p.a.	CH1111972381 111197238	CHF	26.08.2021 3 days	04.09.2023 2y	Barrier: 60% First Call: 1 year
Autocallable BRC Barclays / UBS / HSBC, 8.00% p.a.	CH1111972431 111197243	CHF	31.08.2021 8 days	07.12.2022 1y 3m	Barrier: 65% First Call: 6 months
Autocallable BRC WTI Crude Oil / Brent Crude Oil, 10.50% p.a.	CH1111972456 111197245	USD	01.09.2021 9 days	09.09.2022 1y	Barrier: 60% First Call: 6 months

Barrier Reverse Convertible	ISIN Valor	CCY	Subscr. End No. of Days	Maturity Tenor	Additional Information
BRC Amazon / Alibaba / eBay, 8.50% p.a.	CH1111972332 111197233	USD	24.08.2021 Tomorrow	31.08.2022 1y	Barrier: 59% Cpn p.a.: 8.50%
BRC Tesla / General Motors, 12.00% p.a.	CH1111972365 111197236	USD	25.08.2021 2 days	01.09.2022 1y	Barrier: 55% Cpn p.a.: 12.00%
BRC Daimler / Varta, 10.25% p.a.	CH1111972399 111197239	EUR	26.08.2021 3 days	02.09.2022 1y	Barrier: 55% Cpn p.a.: 10.25%
BRC Vifor Pharma / Lonza / Zur Rose, 8.00% p.a.	CH1111972407 111197240	CHF	27.08.2021 4 days	05.09.2022 1y	Barrier: 60% Cpn p.a.: 8.00%

Callable Barrier Reverse Convertible	ISIN Valor	CCY	Subscr. End No. of Days	Maturity Tenor	Additional Information
Callable BRC SMI / EURO STOXX 50 / S&P 500, 4.00% p.a.	CH1111972266 111197226	CHF	26.08.2021 3 days	04.09.2023 2y	Barrier: 69% First Call: 1 year
Callable BRC SMI / EURO STOXX 50 / S&P 500, 4.25% p.a.	CH1111972274 111197227	EUR	26.08.2021 3 days	04.09.2023 2y	Barrier: 69% First Call: 1 year
Callable BRC SMI / EURO STOXX 50 / S&P 500, 5.00% p.a.	CH1111972282 111197228	USD	26.08.2021 3 days	05.09.2023 2y	Barrier: 69% First Call: 1 year
Callable BRC Logitech / Landis+Gyr, 8.00% p.a.	CH1111972423 111197242	CHF	27.08.2021 4 days	05.12.2022 1y 3m	Barrier: 65% First Call: 6 months
Callable BRC Nestlé / Roche / Novartis, 5.00% p.a.	CH1111972415 111197241	CHF	27.08.2021 4 days	05.12.2022 1y 3m	Barrier: 75% First Call: 6 months
Callable BRC Richemont / Swatch / Kering, 8.00% p.a.	CH1111972449 111197244	CHF	30.08.2021 7 days	06.12.2022 1y 3m	Barrier: 65% First Call: 6 months

CS Sustainability Classification

0 Not sustainable 1 Traditional 2 Avoid harm 3 ESG aware 4 Thematic 5 Impact investing

¹ Product information is indicative, terms and conditions will be finalized on Initial Fixing Date or (for CLNs) on the Trade Date.

² We would like to draw your attention to the fact that telephone calls to our lines are recorded. When we receive your call, we assume that you accept this business practice.

This message may contain confidential, proprietary or legally privileged information and is intended only for the use of the addressee named above. No confidentiality or privilege is waived or lost by any mistransmission. If you are not the intended recipient of this message you are hereby notified that you must not use, disseminate, copy it in any form or take any action in reliance on it. If you have received this message in error please delete it and any copies of it and notify the sender immediately. Credit Suisse Group AG and/or its affiliates reserve the right to retain, intercept and monitor any e-mail communication through its networks if legally allowed.

The information provided herein was produced by Credit Suisse Group AG and/or its affiliates (hereafter "Credit Suisse") with the greatest of care and to the best of its knowledge and belief. Credit Suisse provides no guarantee with regard to the content and completeness of the information provided herein and does not accept any liability for losses that might arise from making use of this information. The information and views contained herein are those of Credit Suisse at the time of writing and are subject to change at any time without notice. They are derived from sources believed to be reliable. If nothing is indicated to the contrary, all figures are unaudited.

This message does not constitute an offer or invitation to buy or sell financial instruments or banking services; the relevant terms and conditions are described in the sales prospectus and summarized in the simplified prospectus in accordance with CISA. We recommend that prior to an investment decision you request the complete product information, especially with respect to product specific risks, prices and fees or charges.

Structured derivatives are complex investment products and involve a high degree of risk. They are intended only for investors who understand and are capable of assuming all risks involved. The investment product's retention of value is dependent not only on the development of the value of the underlying asset(s), but also on the creditworthiness of the issuer (issuer risk), which may change over the term of the investment product. Credit Suisse may be involved in other transactions related to any underlying of the investment product; such possible transactions are not disclosed herein. Product documentation (e.g., simplified prospectus) can be obtained free of charge from the issuer or any branch of Credit Suisse in Switzerland.

Credit Linked Notes ("CLNs") are complex products and involve substantial risks. For further information and advice, on whether this CLN is a suitable investment with regard to your personal circumstances, investment objectives, tax positions and financial conditions, etc., please contact your advisor.

If an investment is denominated in a currency other than your base currency, changes in the rate of exchange may have an adverse effect on value, price or income.

Some products are based on indices. The underlying indices are registered trademarks and have been licensed for use (SIX Swiss Exchange as licensor for Swiss Market Index (SMI)[®]; S&P Dow Jones Indices LLC as licensor for S&P 500[®] Index; STOXX Limited Zurich as licensor for EURO STOXX 50[®] Index; Nikkei Inc. as licensor for Nikkei 225[®] Index; Deutsche Börse AG as licensor for DAX[®] Index, Euronext Paris S.A. as licensor for CAC 40[®] Index; London Stock Exchange Group as licensor for FTSE[®] 100 Index; Hang Seng Data Services Limited for the Hang Seng China Enterprises Index (HSCEI) and MSCI for the MSCI ESG Rating Select Indices). The indices are compiled and calculated solely by licensors and the licensors shall have no liability with respect thereto. The products based on the indices are in no way sponsored, endorsed, sold or promoted by the licensors.

Some products are based on emerging markets investments. Emerging markets investments usually result in higher risks such as political, economic, credit, exchange rate, market liquidity, legal, settlement, market, shareholder and creditor risks. Emerging markets are located in countries that possess one or more of the following characteristics: a certain degree of political instability, relatively unpredictable financial markets and economic growth patterns, a financial market that is still at the development stage or a weak economy.

Some products are based on commodity investments. Commodity investments are subject to greater fluctuations in value than normal investments and may lead to additional investment risks and derivatives or indices thereof are subject to particular risks and high volatility. The performance of such investments depends on unpredictable factors such as natural catastrophes, climate influences, hauling capacities, political unrest, seasonal fluctuations and strong influences of rolling-forward particularly in futures and indices.

This message is for the exclusive use of the recipient only and may not be reproduced either in part or in full without the written permission of Credit Suisse. It is expressly not intended for persons who, due to their nationality or place of residence, are not permitted access to such information under local law. Neither this message nor any copy thereof may be sent, taken into or distributed in the United States or to any U. S. person (within the meaning of Regulation S under the US Securities Act of 1933, as amended).

Your Personal Data will be processed in accordance with the Credit Suisse privacy statement accessible at your domicile through the official Credit Suisse website www.credit-suisse.com. In order to provide you with marketing materials concerning our products and services, Credit Suisse Group AG and its subsidiaries may process your basic Personal Data (i.e. contact details such as name, e-mail address) until you notify us that you no longer wish to receive them. You can opt-out from receiving these materials at any time by clicking on the unsubscribe button or by informing your Relationship Manager.

Copyright © 2021 CREDIT SUISSE GROUP AG and/or its affiliates. All rights reserved.