Credit Suisse
Diversified Markets Income Autocall - November 2016
Factsheet



INVESTMENT DESCRIPTION

A 6 year investment linked to the performance of US, Swedish Australian and Canadian indices.

If on any of the annual observation dates, including the final observation date, the closing levels of all the underlyings are at or above 60% of their initial levels the income coupon will be paid.

This investment will mature early if the underlyings are equal to or above their initial levels on any annual observation date. If early maturity occurs, full capital is returned and the investment will end.

At the final observation date, if all underlyings are at or above 60% of their initial levels, capital will be returned in full. If any underlying is below 60% of its original level, capital return will be reduced on a 1-for-1 basis on the worst performing underlying. For example, if the worst performing underlying has fallen to 40% of its original level only 40% of the capital will be returned.

BENEFITS

- Opportunity for regular income payments, even when markets show significant falls
- No market growth is needed for the autocall feature to be triggered
- Early maturity provides an opportunity to re-assess wealth strategy
- Daily pricing

RISKS

- The potential return is limited to the pre-defined investment terms
- The income payment is conditional upon the performance of the underlyings
- Secondary prices are likely to be less than the price paid
- There is a risk to capital should one of the underlyings breach the capital protection barrier or if the issuer defaults on its obligations

PRODUCT FACTS & FEATURES

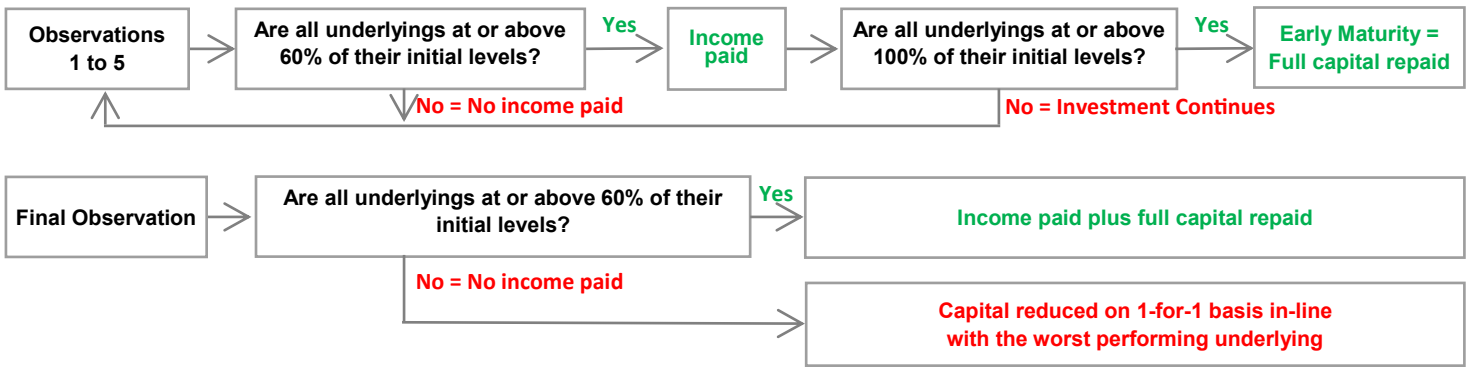
Issuer and Counterparty:	Credit Suisse AG
Credit Ratings:	Fitch: A, Moody's: A2, S&P: A Source: Bloomberg 11.10.2016
Maximum Term:	6 years
Investment Structure:	Annual Income Autocall
Autocall opportunities:	Annually
Autocall Trigger:	100% of initial levels
Conditional Income Rate:	5.6% p.a. (Gross)
Income Trigger:	60% of initial levels
Capital Risk:	Not capital protected
Capital Protection Barrier:	60% Final level (European style)

Underlying Basket	**Bloomberg Code**
US: Russell 2000	RTY Index
Sweden: OMX 30	OMX Index
Australia: S&P ASX 200	AS51 Index
Canada: S&P TSX 60	SPTSX60 Index

KEY INFORMATION

Subscription Period:	12 Oct 2016 – 10 Nov 2016 (4.30pm UK time)
Strike Date:	11 November 2016
First Observation:	13 November 2017
Final Observation:	11 November 2022
Maturity Date:	18 November 2022
Currency:	GBP
ISIN:	XS1494506618

HOW THE INVESTMENT WORKS



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SUITABILITY

May be suitable for investors who:

- are seeking the opportunity for higher returns than current cash rates
- understand the impact of global economic issues
- understand and accept there is a risk to capital
- understand the criteria which will determine the income payment
- are looking to invest for the medium to long term, being happy to remain invested until maturity
- may be slightly bearish on equity markets but require an opportunity to receive the income even if markets fall by up to 40%
- wish to use this investment as part of a well-diversified portfolio
- understand that the potential returns are pre-defined and that they will forgo growth in the underlyings which exceed that fixed level
- understand the risk to capital in the event of counterparty default
- should they need to sell their investment, accept that the trading price will likely mean they get back less than they invested

RATIONALE

Structured products are becoming increasingly popular for investors due to the wide variety of payoffs and levels of protection that can be achieved by the different types of structures that are available.

The opportunity for an income stream can be of key importance to investors as part of their wealth planning. This product is designed to maintain income levels even if market don't grow, as any underlying needs to show a fall of more than 40% from the initial level on any observation date before the income stream is disrupted. The four indices chosen for this investment tend to be of a low volatile nature which helps to enhance the opportunity for delivery of the income offered.

The autocall payoff can bring an early return of capital allowing the opportunity for a re-assessment of investment strategy. The value of this feature cannot be underestimated as it brings with it the opportunity to secure capital value, as well as the chance to take advantage of future market trends.

To manage the capital risk, the final level barrier set at 60% offers re-assurance to the more cautious investor.

THE UNDERLYINGS

The **Russell 2000 Index** is comprised of the smallest 2000 companies in the Russell 3000 Index, representing approximately 8% of the Russell 3000 total market capitalization. The index was developed with a base value of 135.00 as of December 31, 1986

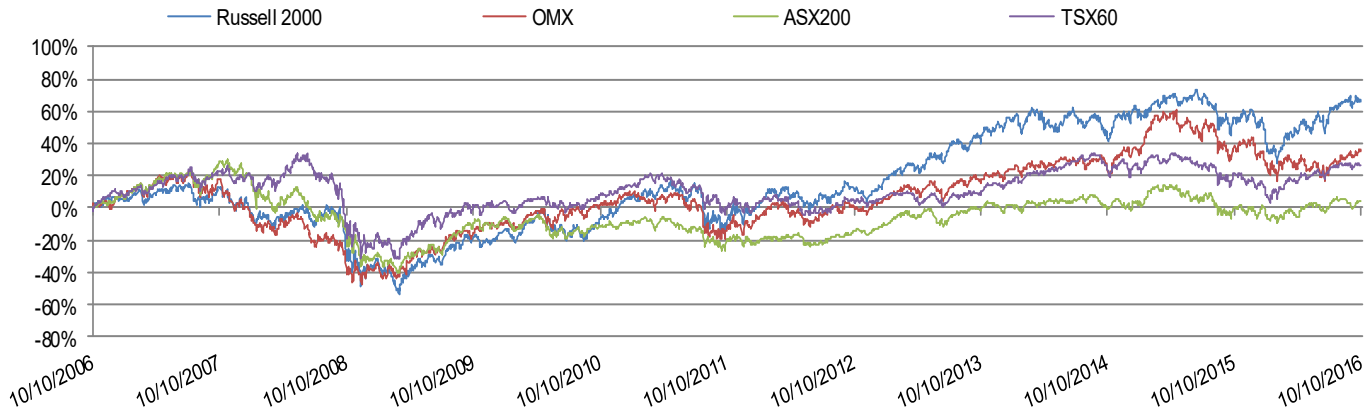
The **OMX Stockholm 30 Index** consists of the 30 most actively traded stocks on the Stockholm Stock Exchange and is a market weighted price index. The composition of the OMXS30 index is revised twice a year. The index was developed with a base level of 125 as of September 30, 1986. Effective on April 27, 1998 there was a 4-1 split of the index value.

The **S&P/ASX 200** measures the performance of the 200 largest index-eligible stocks listed on the ASX by float-adjusted market capitalization. Representative liquid and tradable, it is widely considered Australia's preeminent benchmark index.

The **S&P/Toronto Stock Exchange 60** is a capitalization-weighted index. It consists of 60 of the largest and most liquid (heavily traded) stocks listed on the Toronto Stock Exchange (TSX). They are usually domestic or multinational industry leaders.

Source: Bloomberg11.10.2016

The Underlyings - Movement in the Indices over a 10 year period



Past performance is not a reliable indicator of future performance and should not be used to assess the future returns or risks
Source: Bloomberg 11.10.2016, Data period: 10.10.2006 to 10.10.2016

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Source: Bloomberg 11.10.2016

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