

my Solutions Quick Overview

Powered by
Sales and Trading Services

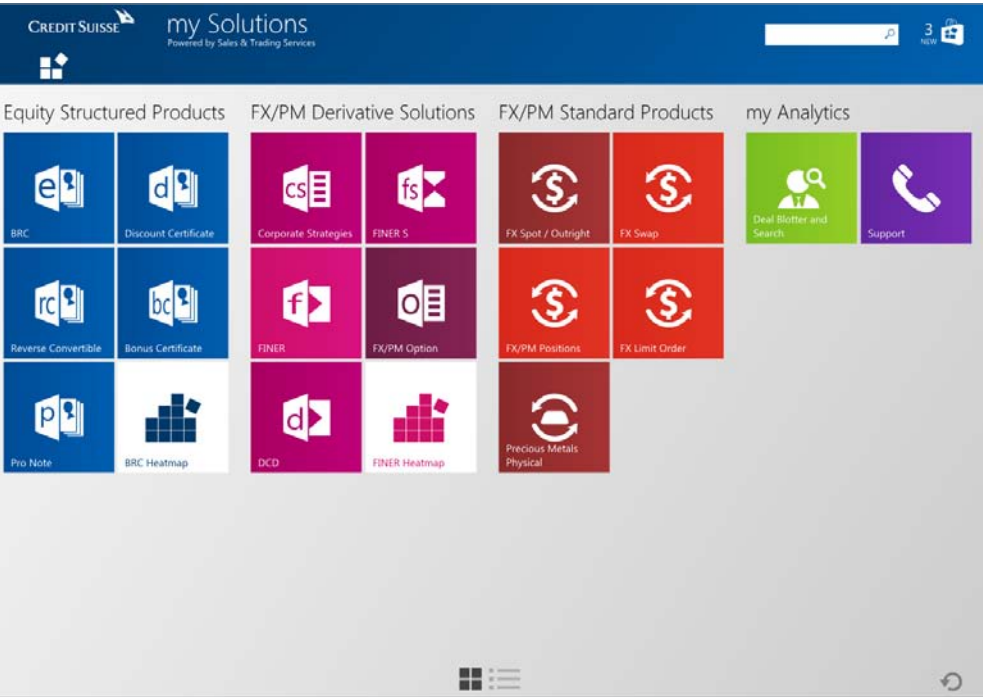
These products do not constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA) and are therefore not subject to authorization or supervision by the Swiss Financial Market Supervisory Authority (FINMA). The investor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

my Solutions

Introduction

Today's challenging markets require flexible investment solutions. The Credit Suisse my Solutions portal enables you to design, price and trade structured and flow products that are perfectly tailored to your needs.

With a choice of more than 500 underlyings among equities, indices, foreign exchange, and commodities, my Solutions gives you maximum flexibility and convenience, and offers real-time pricing and execution capabilities. Starting from a minimum investment amount of CHF 20,000, you may price different structures and trade structured and flow products of your choice. Indicative and final documentation in various languages is readily available and can be downloaded with a single click.



The offering available on my Solutions may vary depending on your contractual relationship with Credit Suisse.

Quick Overview

Product Offering

My Solutions offers you convenient access to a broad range of products and underlyings. This allows you to cover a wide variety of investment needs and to react to market opportunities as they arise.

	Equities	Foreign Exchange (FX)	Commodities
Product Types	<p>Equity Structured Products</p> <ul style="list-style-type: none"> • ProNote with participation • Barrier Reverse Convertible (BRC) • Callable BRC • Autocallable BRC • Reverse Convertible • Bonus Certificate • Discount Certificate 	<p>FX Standard Products</p> <ul style="list-style-type: none"> • FX Spot • FX Outright • FX Swap • FX Limit Order <p>Hedging Strategies</p> <ul style="list-style-type: none"> • Leveraged Forward, Knock-Into (Leveraged) Forward, (Leveraged) Risk Reversal • FX OTC Vanilla Options <p>Outperformance Strategies</p> <ul style="list-style-type: none"> • Securitized: FINER S • OTC: DCD/FINER Revexus, KI/KO/KIKO Revexus • Ratio Knock-Out Forward 	<p>Precious Metals (PM) Standard Products</p> <ul style="list-style-type: none"> • PM Spot • PM Outright • PM Swap • PM Limit Order <p>Commodities Structured Products</p> <ul style="list-style-type: none"> • Securitized: FINER S, Barrier Reverse Convertible • OTC: DCD/FINER Revexus, KI/KO/KIKO Revexus
Minimum Investment	Starting from CHF 20,000 or equivalent	<p>FX Standard Products</p> <ul style="list-style-type: none"> • FX Spot, Outright, Swap: no minimum • Limit Order starting from CHF 250,000 or equivalent <p>Hedging & Outperformance Strategies</p> <ul style="list-style-type: none"> • Starting from CHF 25,000 for DCD/FINER and Plain Vanilla Options • Other products starting from CHF 250,000 or equivalent 	<p>PM Standard Products</p> <ul style="list-style-type: none"> • Precious Metals Spot, Outright, Swap: no minimum • Limit Order starting from CHF 250,000 or equivalent <p>Commodities Structured Products</p> <ul style="list-style-type: none"> • Starting from CHF 25,000 or equivalent
Underlyings	More than 500 underlyings	More than 200 currency pairs	<ul style="list-style-type: none"> • Precious Metals • Base Metals • Oil

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Cross Asset Solutions

Meeting Your Needs and Market Expectations

Equity Derivatives

Product Category	Your Market Expectations	Equity Derivatives Solutions
Capital Protection	<ul style="list-style-type: none"> • Rising underlying • Rising volatility • Sharply falling underlying possible 	ProNotes with participation offer capital protection (or partial capital protection) at maturity and participation in the performance of the underlying.
Yield Enhancement	<ul style="list-style-type: none"> • Underlying moving sideways or slightly rising 	<p>Barrier Reverse Convertibles offer yield enhancement in the form of a fixed coupon payment. At maturity, a barrier reverse convertible is redeemed at 100% if none of the underlyings ever hit a predefined barrier during the lifetime of the product. If a barrier has been hit, the redemption depends on the final fixing prices: 100% will be redeemed if all underlyings close at or above their strike prices. If one or more of the underlyings close below their strike price, a predefined number of the worst performing underlying will be delivered or a cash equivalent paid out.</p> <p>Reverse Convertibles offer yield enhancement in the form of a fixed coupon payment. At maturity, a Reverse Convertible is redeemed at 100% if the final fixing price is higher than a predefined strike price. Otherwise, the investor receives a predefined number of the underlying.</p> <p>Discount Certificates offer yield enhancement in the form of a discount compared to a direct investment in the underlying. If the underlying closes at or above the strike price on the expiration date, the maximum redemption (cap) is paid out; if the underlying closes below the strike price, the investor receives the underlying (or a cash equivalent).</p>
Participation	<ul style="list-style-type: none"> • Falling volatility • Underlying moving sideways or rising 	Bonus Certificates offer participation in rising markets as well as a barrier. If the barrier has not been hit during the lifetime of the product, the investor receives a minimum redemption equal to the strike. Should the barrier be hit during the lifetime of the product, the Bonus Certificate turns into a regular Tracker Certificate.

Foreign Exchange Solutions

Product Category	Your Needs	Foreign Exchange Solutions
Cash Management Tools	<ul style="list-style-type: none"> To buy/sell foreign currency promptly. To purchase/sell foreign currencies at a better rate than the current market price. The existing value date no longer suits your needs; you would like to extend or shorten the tenor of a forward transaction. 	<p>Spot transactions: immediate purchase/sale of foreign currencies at a competitive price.</p> <p>Limit order: standing order to be completed if client rate is met.</p> <p>Swap transaction: simultaneous purchase and sale of identical amounts of one currency for another with two different value dates (normally spot to forward). Often used to shift value dates in time without spot price risk.</p>
Hedging Strategies	<ul style="list-style-type: none"> Hedging of exchange rate risk. You would like to cover your currency needs at better conditions than the current market price and simultaneously hedge against further price increases. You prefer a flexible hedge of your foreign exchange exposure while profiting from advantageous price movements. 	<p>Forward transaction: immediate lock-in of the buy/sell rate of a given currency pair. Settlement takes place at a predefined time in the future.</p> <p>FX Option: as the buyer of a call option, for example, you acquire the right to purchase a currency at an agreed strike price at maturity. If the currency rate falls below the strike price at maturity, you let the option expire and buy at the lower market rate. If the price climbs above the strike level at maturity, your currency rate is locked in at the strike level.</p> <p>Structured hedging instrument: a Risk Reversal for instance defines a maximum and minimum rate. This creates a reliable calculation basis and you can still profit from advantageous market movements.</p>
Outperformance Strategies	<ul style="list-style-type: none"> Optimize yield on cash holdings. Cash build up or reduction at attractive conditions. 	<p>Structured Money Deposits (DCD/FINER), with fixed coupons that are higher than the money market interest rate of the investment currency. Risk of conversion in the alternative currency at maturity, depending on market situation.</p> <p>Ratio Knock-Out Forwards offer the advantage to build up/sell off part of foreign exchange exposure at a lower/higher rate than current spot or forward rates, as long as the barrier is not reached or breached.</p>

Key Functionalities At a Glance

Cross Asset

- Switch easily between product types
- Easy-to-understand standardized user interface for all products

Underlying

- Easily compare your single or multi-underlying strategy
- Comprehensive search function across the underlying universe

The underlyings in the overview on the right are examples only and are not a sales recommendation.

Live Pricing

- Calculate and compare product offerings and underlyings real-time
- Solve for coupon, strike, or barrier
- Obtain three different pricings with a single click
- Indicative pricing available outside of trading hours

CREDIT SUISSE my Solutions
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Daily BRC Pricing Heatmap | Daily FX/PM Pricing Heatmap | FX/PM Positions

Pricing and Booking

Barrier ? Continuous observation ?
Only at expiry

Coupon ?

Results

Underlying prices shown are 15 minutes delayed. Product terms are however calculated on real-time prices.

Barrier	Coupon	Product	Price
72.00%	▶ 10.71% p.a.	BMW GY	EUR 63.25 / 87.85
		FCA IM	EUR 10.49 / 14.57
72.00%	▶ 4.50% p.a.	NESN VX	CHF 53.28 / 74.00
		NOVN V	CHF 65.27 / 90.65
		ROG VX	CHF 187.78 / 260.80
75.10%	▶ 7.00% p.a.	SILV	USD 11.93 / 15.89
		GOLDS	USD 880.43 / 1,172.35
		PLAT	USD 758.51 / 1,010.00

Continuous observation EUR 1,071.00 CHF 1,350.00 USD 3,500.00

⚠ This price can no longer be booked or repriced, as it does not match the current deal in terms of amount, currency or use the solve button to generate a new price.

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←

The example above is for illustrative purposes only.



Life Cycle Management

- Comprehensive Deal Blotter
- Trades overview
- Expiry and life cycle management information

Client Details

- Straight-through processing to relevant client or custody account
- Multi-client booking (block trade)

Click to Trade

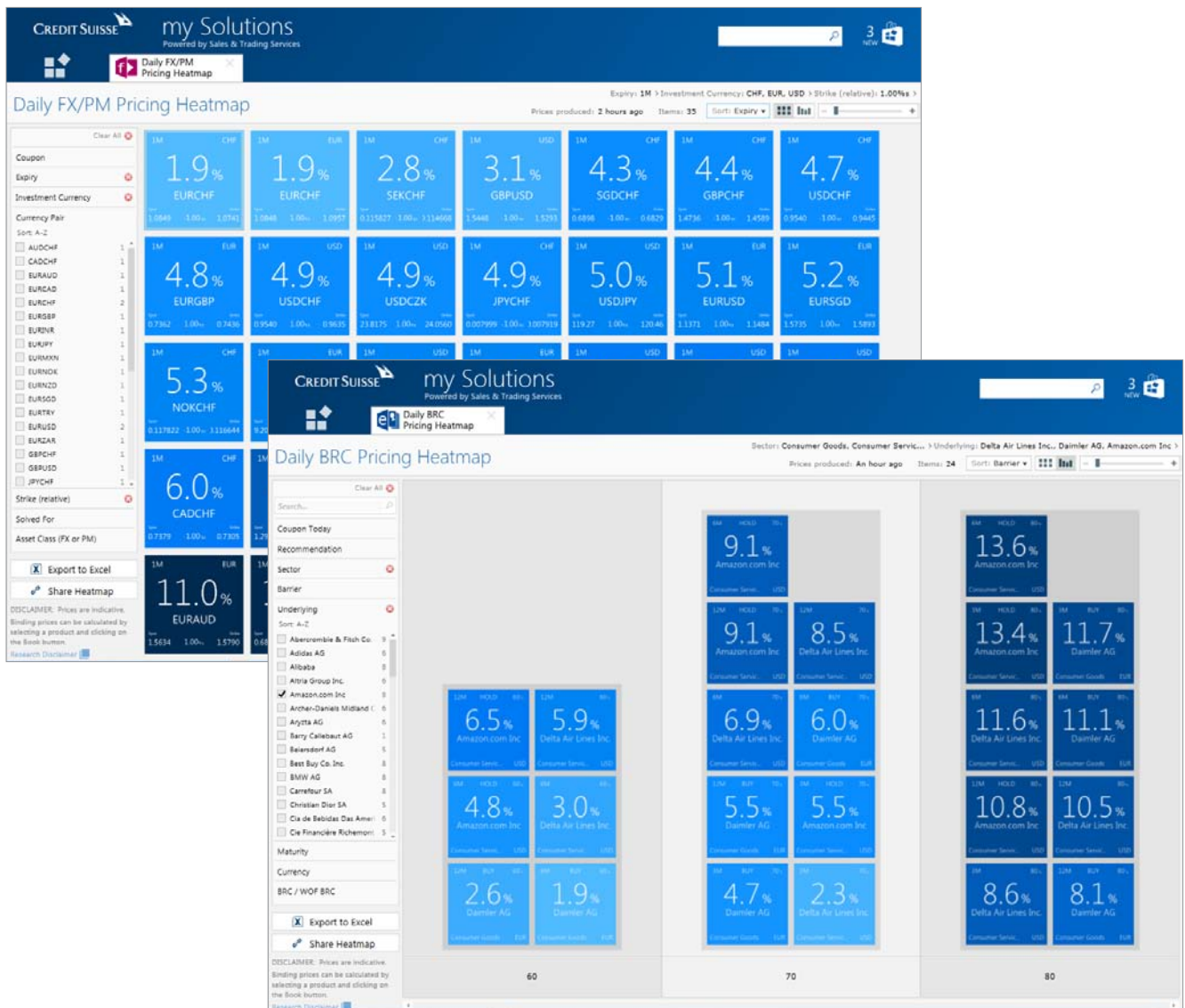
- Price-validity countdown
- Execute a trade within seconds
- Executed deals immediately visible in Deal Blotter

Further Functionalities

- Marketing and legal documentation available pre- and post-trade in up to seven languages
- Save or share your pricing
- Preview of all relevant dates

Dynamic Pricing Heatmap

The Pricing Heatmap is a dynamic and interactive feature which gives you an overview of indicative pricing for all underlyings at a glance. Various filters enable you to identify the most promising investment opportunities. Just click on the desired pricing tile to access the pricing and execution platform.



For illustrative purposes only

Product Documentation

Marketing materials can be downloaded in up to seven languages (English, German, French, Italian, Spanish, Russian, simplified and traditional Chinese) for each pricing, including the necessary legal documentation, if applicable. These documents provide indicative or final key product terms, an explanation of the product structure and the benefits and risks.


Indicative as of 19 October 2015⁽¹⁾

This product does 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. For additional information, please refer to the Issuer's documentation or your Relationship Manager. This document represents marketing material.

Fixed Coupon of 4.50% p.a.
Barrier of 72%
Term of 18 months

my 4.50% p.a. CHF Barrier Reverse Convertible

Nestlé, Novartis, Roche

Reference Share	Bloomberg	Initial Level	Barrier	Conversion Rate
Nestlé S.A.	NESN.VX	CHF 74.00	CHF 63.260	18.1315
Novartis AG	NOVN.VX	CHF 66.265	CHF 65.268	1.14314
Roche Holding AG				


Indicative Terms
19 October 2015

14 All terms and conditions are available at www.csisuisse.com. Telephone Contact: +41 (0)44 335 76 00. Conventions on this line are reserved. We will ensure your consent.

Key Indicative Terms
Issuer (Debtor)

Coupon: _____
Initial Filing Date: _____
Payment Date: _____
Final Date & Expiry: _____
Redemption Date: _____
Barrier: _____
Currency/Denomination: _____
Issue Price: _____
Capital Protection: _____
Subscription Fee: _____
Sales/Offering Restrictions: _____

Credit Suisse Structured Products

4.50% p.a. my Barrier Reverse Convertible in CHF on Nestlé S.A., Novartis AG, Roche Holding AG ⁽¹⁾

The Complex Products do not constitute a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA). Therefore, the Complex Products are not subject to authorization or supervision by the Swiss Financial Market Supervisory Authority (FINMA). Investors bear the issuer risk. The Complex Products are structured products within the meaning of the CISA. This simplified prospectus is only available in English.

Risk Category	Complex Product ⁽²⁾	Product Type	Barrier Reverse Convertible
Product Category	Yield Enhancement	SSPA Code	1230 ⁽³⁾

I. Product Description

The Complex Products allow the holders to benefit from several payments of the Interest Amount and Premium Amount, irrespective of the development of the value of the Underlying. Therefore, the potential return on a Complex Product is limited to the positive difference between (i) the aggregate of Interest Amounts and Premium Amounts scheduled to be paid thereunder, plus the Final Redemption Amount, and (ii) the Issue Price (or, if different, the price the investor paid for such Complex Product) (i.e., the return is capped). As long as none of the Barriers has been reached or breached during the Barrier Observation Period, the Final Redemption Amount is equal to 100% of the Denomination.

If the value of the Underlying decreases, the Final Redemption Amount may be substantially lower than the Issue Price. If a Barrier has been reached or breached during the Barrier Observation Period and the Final Level of at least one Underlying is below its Strike on the Final Filing Date, the potential loss associated with an investment in Complex Products is linked to the negative performance of the Worst-Performing Underlying. Therefore, a total or substantial loss of the amount invested in Complex Products is possible, although any such loss is limited to the amount invested.

Indicative Issue Details	Minimum Trading Lot	CHF 1000
Security Codes	Clearing	SW/SE/LE Euroclear S.A., Clearstream Banking
Issuer	Form	Unaffiliated Securities
	Governing Law/Jurisdiction	Swiss Law/Courts of Zurich 1
	Publication	Any amendment to the Complex Products will be published on www.csisuisse.com/denitrans .
Lead Manager	Sales Restrictions	U.S.A., U.S. Persons, European Economic Area, United Kingdom, Hong Kong, Singapore, Monaco
Paying Agent		
Calculation Agent		
Liquidity/Buy Back		
Listing		
Issue Size		
Denomination		
Minimum Investment		
Issue Price		
Subscription Fee		
Issue/Payment Date		
Last Trading Date		

⁽¹⁾ Herein called the "Complex Product".
⁽²⁾ Investors in the Complex Products require specific knowledge on the part of the potential investor regarding the Complex Products and the risks associated therewith. It is recommended that the potential investor obtains adequate information regarding the risks associated with the Complex Products before making an investment decision.
⁽³⁾ See Swiss Derivatives Map at www.spa-association.ch.


Indicative as of 19 October 2015⁽¹⁾

This product does 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. For additional information, please refer to the Issuer's documentation or your Relationship Manager. This document represents marketing material.

Fixed Coupon of 4.0948% p.a.
Term of 124 days

my 1.4104% (4.0948% p.a.) CHF FINER S

USD/CHF Exchange Rate

Reference Underlying	Bloomberg	Spot Reference	Conversion Rate
USD/CHF exchange rate	USOCHF.Cumcy	0.9659 CHF per 1 USD	0.9600 CHF per 1 USD


Indicative Terms
19 October 2015

14 All terms and conditions are available at www.csisuisse.com. Telephone Contact: +41 (0)44 335 76 00. Conventions on this line are reserved. We will ensure your consent.

Key Indicative Terms
Issuer (Debtor)

Coupon: _____
Initial Filing Date: _____
Payment Date: _____
Final Date & Expiry: _____
Redemption Date: _____
Currency/Denomination: _____
Issue Price: _____
Capital Protection: _____
Subscription Fee: _____
Sales/Offering Restrictions: _____

Credit Suisse Structured Products

1.4104% (4.0948% p.a.) my FINER S Reverse Convertible in CHF on USD/CHF ⁽¹⁾

21 October 2015 until 22 February 2016

The Complex Products do not constitute a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA). Therefore, the Complex Products are not subject to authorization or supervision by the Swiss Financial Market Supervisory Authority (FINMA). Investors bear the issuer risk. The Complex Products are structured products within the meaning of the CISA. This simplified prospectus is only available in English.

Risk Category	Complex Product ⁽²⁾	Product Type	Reverse Convertible
Product Category	Yield Enhancement	SSPA Code	1230 ⁽³⁾

I. Product Description

The FINER S pays a return in CHF at maturity above the Conversion ⁽¹⁾ of your invested capital ⁽²⁾.

The Complex Products provide an opportunity for the holders to benefit from the payment of the Interest Amount and the Premium Amount as integral part of the Final Redemption Amount. Therefore, the potential return on a Complex Product is limited to the positive difference between (i) the cash amount equal to the sum of all 100% of the Denomination, (ii) the Interest Amount and (iii) the Premium Amount, and (iv) the Issue Price (or, if different, the price the investor paid for such Complex Product) (i.e., the return is capped). As long as the Final Level is above the Strike on the Final Filing Date, the Final Redemption Amount is equal to the cash amount corresponding to the sum of (a) 100% of the Denomination, (b) the Interest Amount and (c) the Premium Amount.

If the value of the Underlying decreases, the Final Redemption Amount of which the Interest Amount and the Premium Amount are an integral part may be substantially lower than the Issue Price. If the Final Level is at or below the Strike on the Final Filing Date, the potential loss associated with an investment in Complex Products is linked to the negative performance of the Underlying. In such case, the Final Redemption Amount will be equal to the Conversion Amount, which is equal to the sum of (a) 100% of the Denomination, (b) the Interest Amount and (c) the Premium Amount, converted from the Issue Currency into the Conversion Currency at the Conversion Rate. Thus, due to the conversion of the amounts payable under the Complex Products on the Final Redemption Date into the Conversion Currency at the Conversion Rate, a total or substantial loss of the amount invested in Complex Products is possible, although any such loss is limited to the amount invested.

Indicative Issue Details	Clearing	SW/SE/LE Euroclear S.A., Clearstream Banking
Security Codes	Form	Unaffiliated Securities
Issuer	Governing Law/Jurisdiction	Swiss Law/Courts of Zurich 1
	Publication	Any amendment to the Complex Products will be published on www.csisuisse.com/denitrans .
Lead Manager	Sales Restrictions	U.S.A., U.S. Persons, UK, EEA, Hong Kong, Singapore, Monaco, The Bahamas
Paying Agent		
Calculation Agent		
Liquidity/Buy Back		
Listing		
Issue Size		
Denomination		
Minimum Investment		
Issue Price		
Subscription Fee		
Issue/Payment Date		
Last Trading Date		

⁽¹⁾ Herein called the "Complex Product".
⁽²⁾ Investors in the Complex Products require specific knowledge on the part of the potential investor regarding the Complex Products and the risks associated therewith. It is recommended that the potential investor obtains adequate information regarding the risks associated with the Complex Products before making an investment decision.
⁽³⁾ See Swiss Derivatives Map at www.spa-association.ch.

For illustrative purposes only

my Solutions Hotline

For assistance in getting access to the tool, to set up login or for any other user issues, contact the my Solutions Hotline team.

Internet: www.credit-suisse.com/mysolutions

Hotline: +41 (0)800 808 670*

Email: info.mysolutions@credit-suisse.com

Support hours: 07:00–22:00 CET

* Please note that telephone conversations may be recorded. By making a call, you acknowledge your agreement with this business practice.



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