

From: Vahe Stepanian [REDACTED]
Sent: 12/19/2017 11:35:43 AM
To: Paul Barrett [REDACTED]
CC: Stewart Oldfield [REDACTED]; Xavier Avila [REDACTED]; Joshua Shoshan [REDACTED]
Subject: [10.0]% p.a. Callable Yield Note with Contingent Coupon

Good Morning Paul-

Hope all is well. Stew and I came across the below from our structured note desk and thought it may be interesting. They just launched a 2 year Callable Yield Note with a contingent coupon per the following details:

Offering Summary: Callable Yield Note with Contingent Coupon	
Issuer:	Credit Suisse
Trade Date:	tbd
Maturity:	2 years
Coupon:	[10.0]% p.a., paid each quarter in which no barrier breach occurs. Coupon rate determined on trade date
Callable Feature:	Callable quarterly at issuer discretion, at par
Underlying:	Least performing of S&P 500 (SPX), Russell 2000 (RTY) and EURO STOXX 50 (SX5E)
Coupon Barrier:	75% of initial index levels (-25% decline), observed daily at close. Coupon will be lost in any quarter where the least performing index breaches the barrier
Final Reference Barrier:	75% of initial index levels (-25% decline), observed on the final valuation date. If the barrier is breached by any underlying, full downside risk of least performing index (100% loss potential), otherwise full return or principal.

The above terms are indicative and subject to change. Assuming you are willing to put \$1mm+ to work – we can iterate in case you wish to customize.

Thank you,
Vahe

Vahe Stepanian
Key Client Partners
Deutsche Bank Securities Inc.
Tel. [REDACTED]
Mobile [REDACTED]
Email [REDACTED]

--

KCP products and services are intended and available only for persons who are sophisticated institutional investors within the meaning of the FINRA Rule 4512(C)(3), and who are capable of evaluating the strategies, characteristics and investment risks of, and exercising independent judgment in evaluating, the ideas and products discussed herein. Trades and transactions are subject to relevant internal approvals of DBSI or its affiliates prior to execution, and the execution of any transaction or idea discussed herein is conditional on your becoming a client of Deutsche Bank.

Key Client Partners (KCP) products, investment ideas and solutions and related matters discussed herein are provided for discussion purposes only, and strictly on a non-advisory basis. The KCP Americas desk does not provide investment advice.

The information set forth herein is confidential and personal to you and is being presented for your information and for discussion purposes only. Any reproduction and/or redistribution thereof (in whole or in part) or disclosure of its content without our written consent is strictly forbidden. This communication does not create any legally binding obligation on the part of DBSI or any of its affiliates.