Credit Suisse truVol® US Target Sectors Index

The Credit Suisse truVol® US Target Sectors Index

A systematic index designed to provide exposure to sectors of the U.S. economy positioned for growth

The Credit Suisse truVol® US Target Sectors Index is a rules-based multi-asset index applying a sector selection process driven by fundamental market signals such as volatility and the potential for mean reversion.

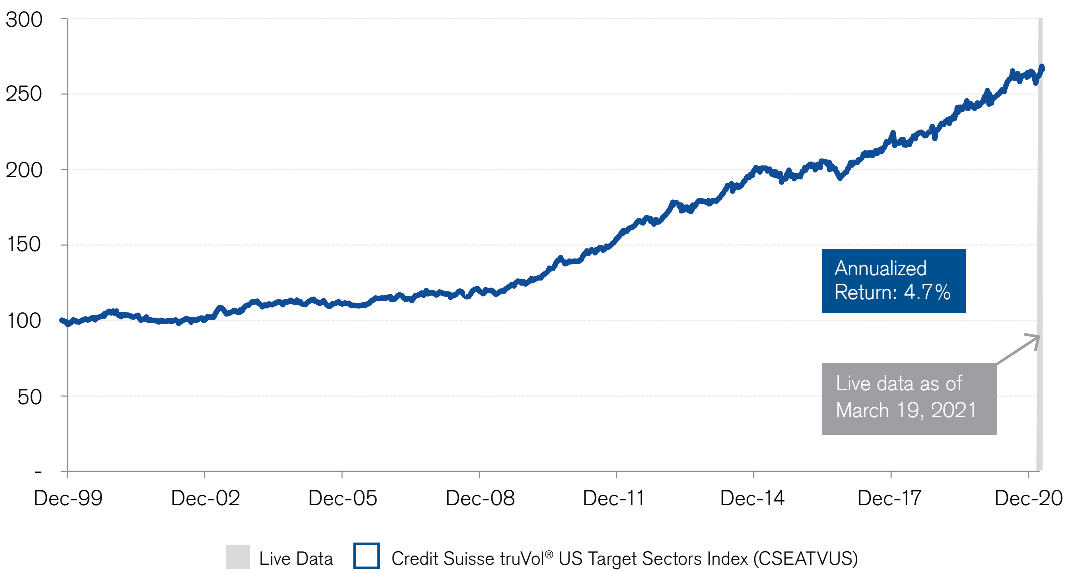
In an attempt to generate consistent returns over time, the Index implements an adaptive strategy that combines U.S. equity and fixed income components.

Additionally, the Index applies a bespoke volatility control mechanism designed with Salt Financial to identify changing market conditions using intraday data, and stabilize the overall level of risk of the Index.

The Index at a glance

- **U.S. Sectors:** an equity strategy seeking to gain exposure to S&P 500® sectors with lower volatility and the potential for growth
- **Diversification:** a multi-asset portfolio diversified across equities and fixed income intended to benefit from opportunities in multiple market environments
- **Agile Risk Control:** a state-of-the-art volatility target mechanism relying on intraday analysis to dynamically adjust the allocation to equity, aiming at navigating changing market conditions and controlling the risk exposure of the index

Historical Index Performance
Actual and simulated performance of the Credit Suisse truVol® US Target Sectors Index

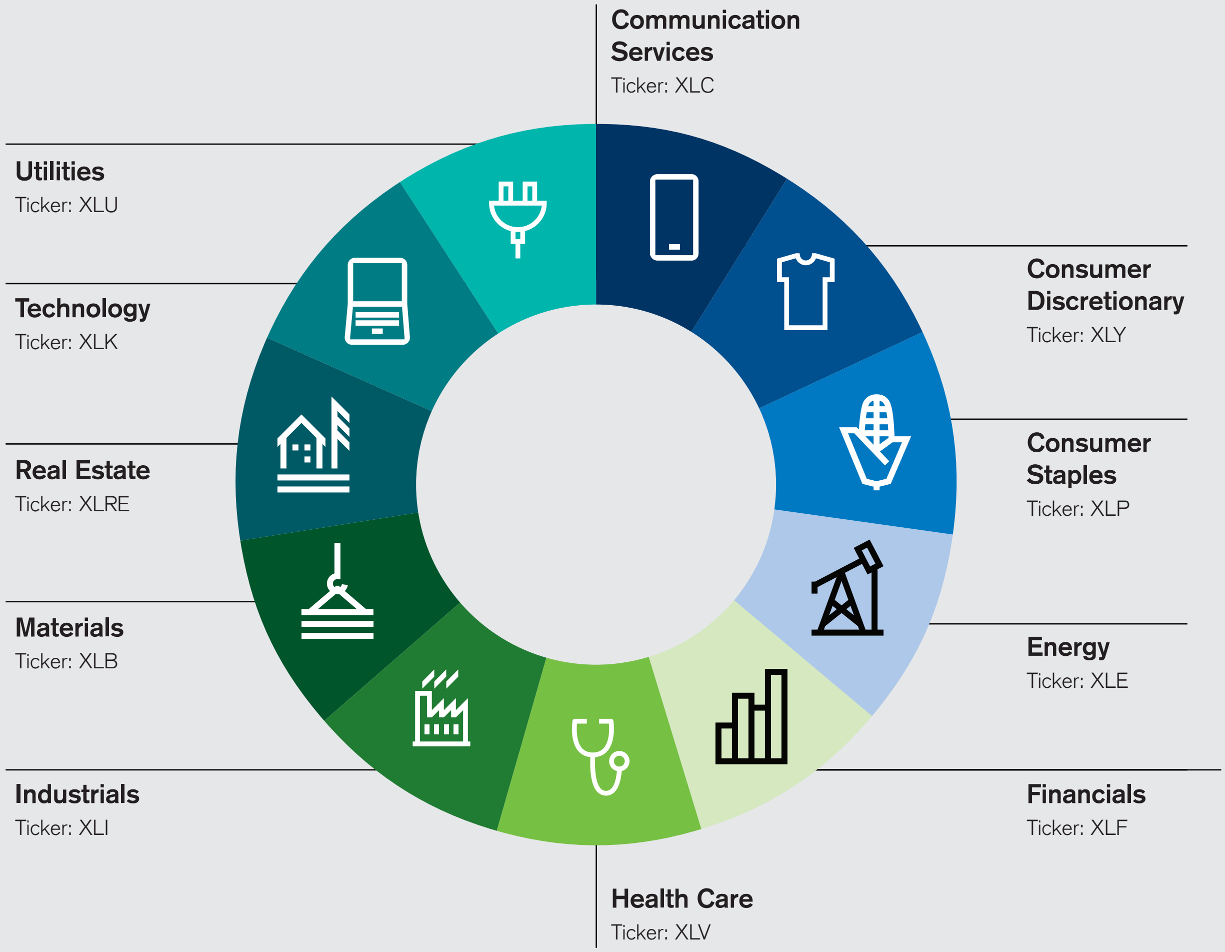


Source: Credit Suisse. Bloomberg. Data collected from December 31, 1999 to April 28, 2021. The Credit Suisse truVol® US Target Sectors Index went live on March 19, 2021. Any data shown prior to the live date is simulated. XLRE was not part of the Index prior to September 30, 2016. XLC was not part of the Index prior to January 31, 2019. Until January 3, 2022, the 3-month USD LIBOR rate was used in the construction of the Index. Following January 3, 2022, and in connection with the discontinuation of the 3-month USD LIBOR rate (set to occur immediately after June 30, 2023), the 3-month USD LIBOR rate was replaced with the Secured Overnight Financing Rate (SOFR) plus a spread that will progress from 0.10% to 0.26% through June 30, 2023. Following July 3, 2023, SOFR will be complemented by a spread of 0.26%. Past performance is no indication or guarantee of future performance. The return results provided herein are illustrative only and were derived by means of a retroactive application of a back-casted model designed with the benefit of hindsight. These back-casted, hypothetical, historical annualized Index returns have inherent limitations. No representation is made that in the future the Index will have the returns shown. Alternative modeling techniques or assumptions might produce significantly different results and may prove to be more appropriate. Actual annualized returns may vary materially from this analysis. The Index returns are net of a 0.75% p.a. index calculation fee. The Index could underperform relative to other indices, including equity indices. In addition, the Index is an excess return index: it reflects the return of the Index components net of the cost of funding a hypothetical investment in them.

Exposure to the S&P 500® sectors through ETFs

The equity strategy of the Credit Suisse truVol® US Target Sectors Index is based on a tactical selection of sectors of the S&P 500® Index.

Sectors of the S&P 500® Index are represented by the eleven Select Sector SPDR® Funds, each of them tracking the performance of companies of the S&P 500® from the same industry or economic segment:



All together, the eleven Select Sector SPDR® ETFs constitute the S&P 500® Index as a whole.

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A dynamic and diversified multi-asset portfolio

An equity exposure to sectors of the S&P 500® based on an evaluation of their risk and their potential to rebound

The equity strategy of the Credit Suisse truVol® US Target Sectors Index is designed to provide exposure to U.S. sectors with lower volatility that are likely to offer the best growth opportunities.

Each month, the five Select Sectors SPDR® ETFs with the lowest recent realized volatility are selected. By doing so, the strategy attempts to filter out more volatile sectors with the potential for unpredictable price moves.

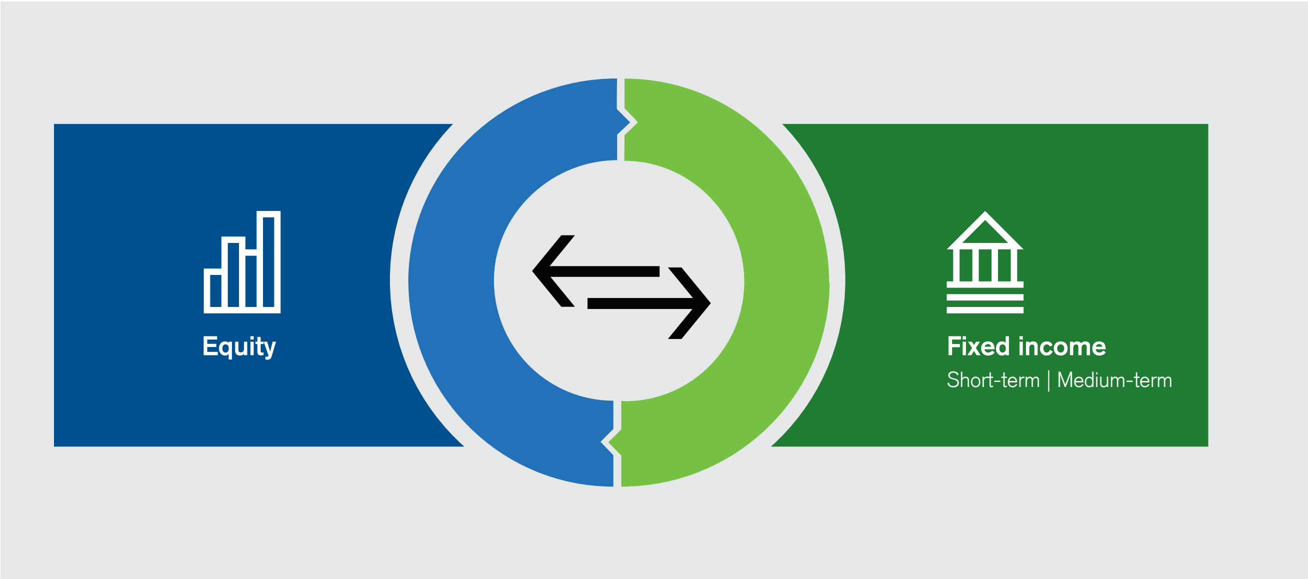
These five ETFs are then weighted in reverse rank order according to their 6-month returns.

In other words, sectors with the lowest performance are weighted the most. This tactical adjustment of weights towards ETFs that have recently recorded lower performances than the other ETFs aims to best capitalize on sectors with higher potential to recover after a period of relative underperformance.

What is volatility?

Volatility refers to the amount of variation in a component's price over time. It is also an indicator of market risk: in most cases, the greater the volatility of a component, the higher the price fluctuations and perceived risk of that component.

An adaptive allocation between short-term and medium-term U.S. Treasuries



The Credit Suisse truVol® US Target Sectors Index systematically rotates between the equity strategy and two fixed income components.

Every day, the allocation to the equity strategy is scaled to target a 4.25% volatility level for equities, depending on a risk measure that incorporates intraday data provided by Salt Financial.

The remaining weight is then dynamically distributed between short-term and medium-term U.S. Treasury indices based on the recent performance of medium-term U.S. Treasury future contracts.

The inclusion of the adaptive fixed income component (providing exposure to ten-year U.S. Treasury note futures contracts or both ten- and two-year U.S. Treasury note futures contracts) may help balance equity risk and therefore enable more stable returns in various market environments.

A state-of-the-art daily risk control mechanism

The Credit Suisse truVol® US Target Sectors Index is rebalanced on a daily basis to maintain volatility near 4.25%[1] in order to mitigate the impacts of market fluctuations and stabilize the performance of the Index.

To that end, the Index utilizes an advanced volatility target mechanism powered by Salt Financial's innovative truVol® Risk Control Engine (RCE).

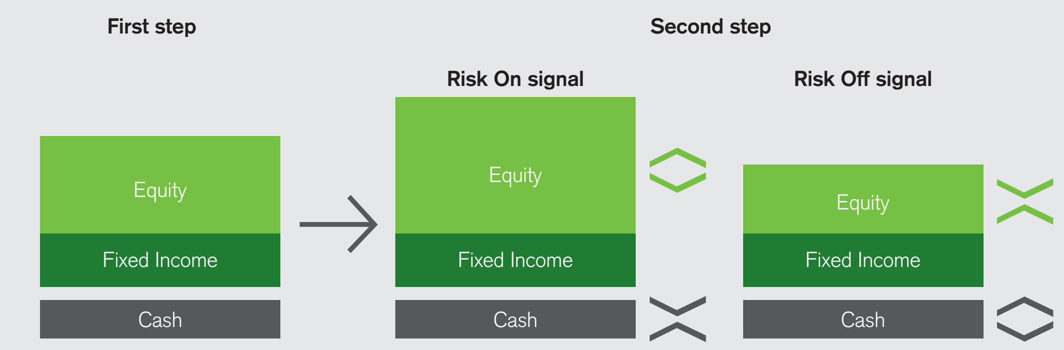
Focus on the mechanism

Step 1: The Index systematically adjusts its exposure to the multi-asset portfolio (up to 125%) according to a daily measure of volatility that incorporates intraday data from the truVol® RCE.

If volatility exceeds 4.25%, the Index will reduce its exposure to the multi-asset portfolio, shifting to non-interest-bearing cash[2] instead, with the goal of reducing risk.

Step 2: Additionally the asset allocation may be further refined daily: the amount of equity risk within the multi-asset portfolio is adjusted up or down based upon a Risk On/Off signal provided by Salt Financial which aims at identifying volatility regimes using intraday volatility data.

Illustration of the Index breakdown



In certain circumstances, the Index's exposure to the multi-asset portfolio may be partially or entirely reduced in favor of a non-interest-bearing hypothetical cash position. In such instances, the performance of the Index will deviate from the performance of its components.

1 Although the Index employs a mechanism designed to limit its volatility, no assurance can be given that it will achieve its volatility target. The actual realized volatility may differ from the Index's volatility target, which could negatively impact the performance of the Index, and the volatility-limiting mechanism may reduce the performance of the Index in rising markets.
2 Any exposure to cash is non-remunerating, meaning it does not earn interest. The greater the exposure to cash, the smaller the impact on the Index from market fluctuations and, consequently, the lower the potential for gains or losses. In addition, the Index is an excess return index: it reflects the return of the Index components net of the cost of funding a hypothetical investment in them. As such, the Index returns could be negatively affected if this cost of funding were to increase. The Index also has a 0.75% p.a. index calculation fee deducted on a daily basis.

What is different from more traditional volatility target mechanisms?

Salt Financial uses higher frequency data by looking at the realized volatility of benchmark equities throughout the trading day.

By using a combination of intraday data and end-of-day data, this cutting-edge mechanism intends to achieve a closer representation of the market behavior.

This technology attempts to adapt faster to changing markets, and therefore may more efficiently control the realized volatility of the Index compared to traditional volatility measures.

Salt Financial

Salt Financial LLC is a leading provider of index solutions and risk analytics, powered by the patent pending truVol® Risk Control Engine (RCE) and proprietary truBeta® portfolio construction tools.

Salt improves fundamental measures of risk, by leveraging the rich information contained in intraday prices to more accurately estimate volatility to develop index-based investment products for insurance carriers, investment banks, asset managers, and ETF issuers.

Salt is committed to collaborating with industry leaders to empower the pursuit of financial outperformance for investors worldwide. For more information, please visit www.saltfinancial.com.

About the Index

Index Key Characteristics

Bloomberg Ticker	CSEATVUS Index
Asset Class	Multi-Asset
Geographical Focus	United States
Currency	USD
Launch Date	March 19, 2021
Type of Return	Excess Return (it reflects the return of the Index components net of the hypothetical costs of funding)
Equity Components	Communication Services Select Sector SPDR® Fund (XLC) Consumer Discretionary Select Sector SPDR® Fund (XLY) Consumer Staples Select Sector SPDR® Fund (XLP) Energy Select Sector SPDR® Fund (XLE) Financial Select Sector SPDR® Fund (XLF) Health Care Select Sector SPDR® Fund (XLV) Industrial Select Sector SPDR® Fund (XLI) Materials Select Sector SPDR® Fund (XLB) Real Estate Select Sector SPDR® Fund (XLRE) Technology Select Sector SPDR® Fund (XLK) Utilities Select Sector SPDR® Fund (XLU)
Fixed Income Components	Credit Suisse 2-Year U.S. Treasury Note Futures Index (CSRFTUUE) Credit Suisse 10-Year U.S. Treasury Note Futures Index (CSRFTYUE)
Index Sponsor	Credit Suisse International
Calculation Agent	Credit Suisse International
Index Fees	0.75% p.a. deducted daily

For more information about the Index
please visit: https://indices.credit-suisse.com/CSEATVUS

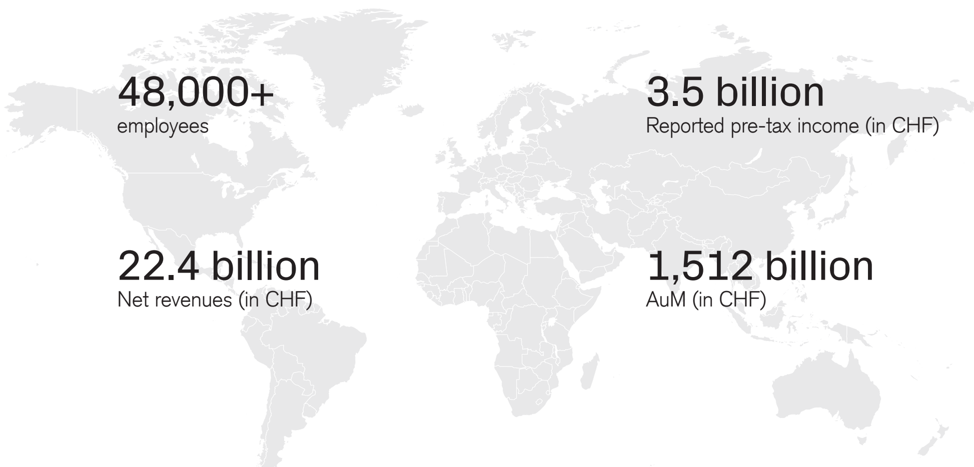
About
Credit Suisse

Credit Suisse is one of the world's leading financial services providers. Founded in 1856, we are today a leading global wealth manager with strong investment banking capabilities.

Our strategy builds on Credit Suisse's core strengths: its position as a leading wealth manager, its specialist investment banking capabilities and its strong presence in our home market of Switzerland.

We seek to follow a balanced approach to wealth management, aiming to capitalize on both the large pool of wealth within mature markets as well as the significant growth in wealth in Asia Pacific and other emerging markets, while also serving key developed markets with an emphasis on Switzerland.

Further information about Credit Suisse can be found at www.credit-suisse.com.



48,000+
employees

3.5 billion
Reported pre-tax income (in CHF)

22.4 billion
Net revenues (in CHF)

1,512 billion
AuM (in CHF)

Note: figures are worldwide and do not correspond to any specific area

Structured Products House of the Year
Risk Awards, 2021

Equity Derivatives House of the Year
IFR Awards, 2020

Structured Products House of the Year
GlobalCapital Global Derivatives Awards, 2020

Investment Bank of the Year for Equity Derivatives
The Banker, 2020

Structured Products House of the Year
Equity Derivatives House of the Year
Electronic Platform of the Year
GlobalCapital Americas Derivatives Awards, 2020

Structured Products House of the Year
Electronic Platform of the Year
GlobalCapital Global Derivatives Awards, 2019

Americas Structured Note Awards (U.S. Investor Solutions) for Credit Suisse Ravenpack AIS Index mtn-i, 2019

Americas Derivatives House of the Year
Structured Products House of the Year
GlobalCapital Americas Derivatives Awards, 2018

Insurer Deal of the Year
Risk Awards, 2017

Source: Credit Suisse Group AG. Annual Report 2020 (published in March 2021).

Key considerations related to the Index

- The Index is rules-based and cannot be invested in directly.
- There is no assurance that the strategy on which the Index is based will be successful in producing positive returns. The Index may not rise in value and may not outperform any alternative portfolio or strategy that tracks the Index components.
- The Index utilizes components that reference futures contracts. The Index may underperform a similar investment linked to the spot prices or current levels of the underlying assets tracked by the futures contracts included in the Index components.
- The Index has a limited operating history and may perform in unanticipated ways. Past performance is no indication or guarantee of future performance. No actual investment which allowed tracking of the performance of the Index was possible before March 19, 2021. The return results provided herein are illustrative only and were derived by means of a retroactive application of a back-casted model designed with the benefit of hindsight. These back-casted, hypothetical, historical annualized Index returns have inherent limitations. No representation is made that the Index will have such returns in the future. Alternative modeling techniques or assumptions might produce significantly different results and may prove to be more appropriate. Actual annualized returns may vary materially from this analysis.
- The risk signals provided by Salt Financial were derived by means of a retroactive application of a back-casted model designed with the benefit of hindsight. These signals have inherent limitations. Alternative modeling techniques or assumptions might produce significantly different results and may prove to be more appropriate.
- The Index involves risks associated with equity markets and fixed income investments.
- If the realized volatility of the equity strategy is sufficiently low (below 4.25%) as observed daily, the Index may not employ any diversification.
- The Credit Suisse truVol® US Target Sectors Index is calculated based on signals involving intraday data powered by the truVol® Risk Control Engine. The truVol® Risk Control Engine is owned and operated by Salt Financial, which is not affiliated with Credit Suisse. Any loss of Credit Suisse's ability to use the signals based on intraday data in calculating the Credit Suisse truVol® US Target Sectors Index, whether on a temporary or permanent basis, could adversely affect the performance of the Index.
- The Index is an excess return index (it reflects the return of the Index components net of the cost of funding a hypothetical investment in them) and has a 0.75% p.a. index calculation fee deducted on a daily basis.
- Although the Index employs a mechanism designed to limit its volatility, no assurance can be given that it will achieve its volatility target. The actual realized volatility may differ from the Index's volatility target, which could negatively impact the performance of the Index, and the volatility-limiting mechanism may reduce the performance of the Index in rising markets.
- The Index may have greater than 100% exposure (up to 125%) to the multi-asset portfolio at any time as a result of the volatility control mechanism, which may exacerbate losses and subsequent deleveraging may increase the time taken to recover from a drawdown event.
- Credit Suisse is the Index's Sponsor and it (or affiliates) plays a variety of roles in connection to the Index, including acting as calculation agent and overseeing the rulebook that governs the operations of the Index. In addition, Credit Suisse would be expected to hedge any financial instruments and obligations linked to the Index. In such circumstances the economic interests of Credit Suisse and its affiliates are potentially adverse to the interests of a purchaser of any such instrument or obligation linked to the Index.
- Risk associated with the cessation and replacement of certain specified rates referenced in the Index: Until January 3, 2022, the 3-month USD LIBOR rate was used in the construction of the Index. Following January 3, 2022, and in the context of LIBOR being decommissioned, the 3-month USD LIBOR rate was replaced with the Secured Overnight Financing Rate (SOFR), which is published by the Federal Reserve Bank of New York, as administrator of SOFR, based on data received from other sources. As used in the construction of the Index, SOFR is complemented by a spread that will progress from 0.10% to 0.26% through June 30, 2023. Following July 3, 2023, SOFR will be complemented by a spread of 0.26%. SOFR is a relatively new market index, and the market continues to develop in relation to SOFR as a reference rate. Any failure of SOFR to gain market acceptance could adversely affect the level of the Index. The composition and characteristics of SOFR are not the same as those of the 3-month USD LIBOR rate and there is no guarantee that it is a comparable substitute for the 3-month USD LIBOR rate. Should SOFR be discontinued, the Index Sponsor may in the future, in good faith, amend the Index Rules, potentially including the substitution of a replacement rate, as determined by the Index Sponsor.
- Risks pertaining to the ETFs:
  - Index-based ETFs are passively managed and seek to track an index of securities. Expenses may cause the ETF's returns to deviate from the returns of the index.
  - ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETFs net asset value.
  - There can be no assurance that the funds' investment objectives will be achieved. All ETFs are subject to risk, including possible loss of principal.
  - Since they focus on a relatively small number of securities, Select Sector SPDR® Funds are subject to sector risk and non-diversification risk, which generally result in greater price fluctuations than diversified funds and the market as a whole.

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While volatility controls may result in less fluctuation in rates of return as compared to indices without volatility controls, they may also reduce the overall rate of return as compared to products not subject to volatility controls.

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