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**Final Terms dated 19 October 2020**

**Credit Suisse AG, London Branch**

**Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86**

**Trigger Equity-linked Securities due October 2026**

linked to **BNP Paribas SA and Klepierre SA** (the "Securities")

Series SPLB2020-1NBM

ISIN: XS2231633277

issued pursuant to the Trigger Redeemable and Phoenix Securities Base Prospectus

as part of the **Structured Products Programme for the issuance of Notes, Certificates and Warrants**

#### **PART A - CONTRACTUAL TERMS**

Terms used herein shall be deemed to be defined as such in the General Conditions, the Product Conditions and the applicable Asset Terms (as may be amended and/or supplemented up to, and including, the Issue Date), set forth in the Securities Note dated 10 July 2020, as supplemented by any supplements up to, and including, the later of the Issue Date and the date of listing of the Securities (together, the "**Securities Note**") which, together with the Registration Document dated 7 April 2020, as supplemented on 17 April 2020, 8 May 2020, 5 August 2020 and 15 October 2020 and by any further supplements up to, and including, the later of the Issue Date and the date of listing of the Securities (together, the "**Registration Document**"), constitutes a base prospectus for the purposes of the Prospectus Regulation (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein for the purposes of Article 8(4) of the Prospectus Regulation and must be read in conjunction with such Base Prospectus in order to obtain all the relevant information. A summary of the Securities is annexed to these Final Terms. Copies of the documents comprising the Base Prospectus may be obtained from the website of Credit Suisse (<https://derivative.credit-suisse.com>).

These Final Terms comprise the final terms for the issue and admission to trading on the regulated market of the Luxembourg Stock Exchange of the Securities. The Final Terms will be available on the website of Credit Suisse (<https://derivative.credit-suisse.com>) and the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)).

1	Series Number:	SPLB2020-1NBM
2	Tranche Number:	Not Applicable
3	Applicable General Terms and Conditions:	General Note Conditions
4	Type of Security:	Trigger Securities
5	Settlement Currency:	Euro ("EUR")
6	Institutional:	Not Applicable

#### **PROVISIONS RELATING TO NOTES AND CERTIFICATES**

7	Aggregate Nominal Amount:	Applicable
	(i) Series:	EUR 500,000.00
	(ii) Tranche:	Not Applicable
8	Issue Price:	100% of the Aggregate Nominal Amount
9	Specified Denomination:	EUR 1,000.00

10	Minimum Transferable Number of Securities:	Not Applicable
11	Transferable Number of Securities:	Not Applicable
12	Minimum Trading Lot:	Not Applicable
13	Issue Date:	20 October 2020
14	Maturity Date:	5 Currency Business Days following the Final Fixing Date or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur (expected to be 16 October 2026)
15	Coupon Basis:	Not Applicable
16	Redemption/Payment Basis:	Equity-linked
17	Put/Call Options:	Not Applicable

**PROVISIONS RELATING TO WARRANTS** Not Applicable

*(Paragraphs 18 to 28 have been intentionally deleted)*

**PROVISIONS RELATING TO COUPON AMOUNTS**

29	Fixed Rate Provisions (General Note Condition 4 or General Certificate Condition 4):	Not Applicable
30	Floating Rate Provisions (General Note Condition 4 or General Certificate Condition 4):	Not Applicable
31	Premium Provisions (General Note Condition 4 or General Certificate Condition 4):	Not Applicable
32	Other Coupon Provisions (Product Condition 2):	Not Applicable

**PROVISIONS RELATING TO REDEMPTION/SETTLEMENT**

33	Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3):	Worst of Trigger Redeemable
	(i) Redemption Option Percentage:	Applicable: 100 per cent.
	(ii) Redemption Performance:	Not Applicable
	(iii) Redemption Amount Cap/Floor:	Not Applicable
	(iv) Redemption Strike Price:	In respect of an Underlying Asset, an amount equal to 100 per cent. of the Strike Price of such Underlying Asset
	(v) Redemption FX Adjustment:	Not Applicable
	(vi) PPT:	Not Applicable
	(vii) Strike:	Not Applicable
	(viii) Nth (for the purposes of determining the Worst Performing Underlying Asset):	1st lowest (i.e. the lowest) as specified in Product Condition 1
34	Initial Setting Date:	9 October 2020
35	Initial Averaging Dates:	Not Applicable
36	Final Fixing Date:	9 October 2026
37	Averaging Dates:	Not Applicable
38	Final Price:	In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Final Fixing Date
	(i) Final Price Cap:	Not Applicable
	(ii) Final Price Floor:	Not Applicable
39	Strike Price:	In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Initial Setting Date
	(i) Strike Cap:	Not Applicable
	(ii) Strike Floor:	Not Applicable

40	Knock-in Provisions:	Applicable
(i)	Knock-in Event:	On the Knock-in Observation Date, the Level (with regard to the Valuation Time) of any Underlying Asset is below the Knock-in Barrier of such Underlying Asset
(ii)	Knock-in Barrier:	In respect of the Knock-in Observation Date and an Underlying Asset, an amount equal to 60% of the Strike Price of such Underlying Asset
(iii)	Knock-in Observation Date(s):	9 October 2026
(iv)	Knock-in Observation Date subject to Valuation Date adjustment:	Valuation Date adjustment applicable in respect of the Knock-in Observation Date
(v)	Knock-in Observation Period:	Not Applicable
(vi)	Knock-in Fixing Price:	Not Applicable
(vii)	Redemption Participation:	Not Applicable
(viii)	Floor:	Not Applicable
(ix)	Knock-out Event Override Condition:	Not Applicable
41	Knock-out Provisions:	Not Applicable
42	Trigger Redemption (Product Condition 3(c)):	Applicable
(i)	Trigger Event:	On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of each Underlying Asset is at or above the Trigger Barrier of such Underlying Asset
(ii)	Trigger Barrier Redemption Date(s):	In respect of a Trigger Barrier Observation Date, as specified in the table below in respect of such Trigger Barrier Observation Date
(iii)	Trigger Barrier Redemption Amount:	In respect of a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date
(iv)	Trigger Barrier:	In respect of a Trigger Barrier Observation Date and an Underlying Asset, as specified in the table below in respect of such Trigger Barrier Observation Date
(v)	Trigger Barrier Observation Date(s):	In respect of an Underlying Asset and a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date
(vi)	Trigger Barrier Observation Date subject to Valuation Date adjustment:	Valuation Date adjustment applicable in respect of all Trigger Barrier Observation Dates
(vii)	Trigger Barrier Observation Period(s):	Not Applicable

	Trigger Barrier Observation Date <sub>n</sub>	Trigger Barrier <sub>n</sub>	Trigger Barrier Redemption Amount <sub>n</sub>	Trigger Barrier Redemption Date <sub>n</sub>
1	9 October 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 123.64% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2	9 November 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 125.61% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
3	9 December 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 127.58% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
4	9 January 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 129.55% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5	9 February 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 131.52% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6	9 March 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 133.49% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7	9 April 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 135.46% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

8	9 May 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 137.43% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
9	9 June 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 139.4% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
10	9 July 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 141.37% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
11	9 August 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 143.34% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
12	9 September 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 145.31% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
13	9 October 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 147.28% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
14	9 November 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 149.25% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
15	9 December 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 151.22% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
16	9 January 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 153.19% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
17	9 February 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 155.16% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
18	9 March 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 157.13% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
19	9 April 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 159.1% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
20	9 May 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 161.07% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
21	9 June 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 163.04% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
22	9 July 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 165.01% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
23	9 August 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 166.98% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
24	9 September 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 168.95% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
25	9 October 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 170.92% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
26	9 November 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 172.89% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
27	9 December 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 174.86% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a

28	9 January 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 176.83% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
29	9 February 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 178.8% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
30	9 March 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 180.77% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
31	9 April 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 182.74% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
32	9 May 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 184.71% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
33	9 June 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 186.68% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
34	9 July 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 188.65% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
35	9 August 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 190.62% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
36	9 September 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 192.59% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
37	9 October 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 194.56% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
38	9 November 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 196.53% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
39	9 December 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 198.5% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
40	9 January 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 200.47% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
41	9 February 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 202.44% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
42	9 March 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 204.41% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
43	9 April 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 206.38% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
44	9 May 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 208.35% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
45	9 June 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 210.32% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
46	9 July 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 212.29% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
47	9 August 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 214.26% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a

48	9 September 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 216.23% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
49	9 October 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 218.2% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
50	9 November 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 220.17% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
51	9 December 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 222.14% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
52	9 January 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 224.11% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
53	9 February 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 226.08% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
54	9 March 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 228.05% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
55	9 April 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 230.02% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
56	9 May 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 231.99% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
57	9 June 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 233.96% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
58	9 July 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 235.93% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
59	9 August 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 237.9% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
60	9 September 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 239.87% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
61	9 October 2026	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 241.84% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a

(viii) Knock-in Event Override Condition: Not Applicable

(ix) Trigger Barrier Fixing Price: Not Applicable

(x) Trigger Coupon Override Condition: Not Applicable

(xi) Trigger Knock-out Barrier: Not Applicable

(xii) Trigger Knock-out Event: Not Applicable

(xiii) Trigger Knock-out Observation Period Start Date(s): Not Applicable

(xiv) Trigger Knock-out Observation Period End Date(s): Not Applicable

43 Lock-in Redemption: Not Applicable

44 Single Factor Trigger Redeemable (Step-Up) / Single Factor Trigger Redeemable (Star) / Worst of Trigger Redeemable (Step-Up) / Worst of Trigger Redeemable (Star): Not Applicable

45 Details relating to Instalment Securities: Not Applicable

46	Physical Settlement Provisions (Product Condition 4):	Not Applicable
47	Put Option:	Not Applicable
48	Call Option:	Not Applicable
49	Unscheduled Termination Amount:	
	(i) Unscheduled Termination at Par:	Not Applicable
	(ii) Minimum Payment Amount:	Not Applicable
	(iii) Deduction for Hedge Costs:	Not Applicable
50	Payment Disruption:	Not Applicable
51	Interest and Currency Rate Additional Disruption Event:	Not Applicable

#### UNDERLYING ASSET(S)

52	List of Underlying Asset(s):	Applicable
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i	Underlying Asset <sub>i</sub>	Weight <sub>i</sub>	Composite <sub>i</sub>
1	The ordinary shares of BNP Paribas SA (the " <b>BNP Paribas SA Shares</b> ")	Not Applicable	Not Applicable
2	The shares of Klepierre SA (the " <b>Klepierre SA Shares</b> ")	Not Applicable	Not Applicable

53	Equity-linked Securities:	Applicable
	Single Share, Share Basket or Multi-Asset Basket:	Share Basket
1	(i) Share Issuer:	BNP Paribas SA
	(ii) Share:	The BNP Paribas SA Shares
	(iii) ISIN:	FR0000131104
	(iv) Bloomberg Code:	BNP FP Equity
	(v) Information Source:	<a href="http://www.euronext.com">http://www.euronext.com</a>
	(vi) Exchange:	Euronext Paris
	(vii) Related Exchange:	All Exchanges
	(viii) Maximum Days of Disruption:	Eight Scheduled Trading Days as specified in Asset Term 1
	(ix) Adjustment basis for Share Basket and Reference Dates:	In respect of the Initial Setting Date, each Trigger Barrier Observation Date, the Knock-in Observation Date and the Final Fixing Date: Share Basket and Reference Dates - Individual / Individual
	(x) Adjustment basis for Share Basket and Averaging Reference Dates:	Not Applicable
	(xi) Trade Date:	2 October 2020
	(xii) Jurisdictional Event:	Not Applicable
	(xiii) Jurisdictional Event Jurisdiction(s):	Not Applicable
	(xiv) Share Substitution:	Applicable
	(xv) Additional Disruption Events:	
	(a) Change in Law:	Change in Law Option 1 Applicable
	(b) Foreign Ownership Event:	Not Applicable
	(c) FX Disruption:	Not Applicable
	(d) Insolvency Filing:	Applicable
	(e) Hedging Disruption:	Applicable
	(f) Increased Cost of Hedging:	Not Applicable
	(g) Loss of Stock Borrow:	Not Applicable

	(h)	Increased Cost of Stock Borrow:	Not Applicable
2	(i)	Share Issuer:	Klepierre SA
	(ii)	Share:	The Klepierre SA Shares
	(iii)	ISIN:	FR0000121964
	(iv)	Bloomberg Code:	LI FP Equity
	(v)	Information Source:	<a href="http://www.euronext.com">http://www.euronext.com</a>
	(vi)	Exchange:	Euronext Paris
	(vii)	Related Exchange:	All Exchanges
	(viii)	Maximum Days of Disruption:	Eight Scheduled Trading Days as specified in Asset Term 1
	(ix)	Adjustment basis for Share Basket and Reference Dates:	In respect of the Initial Setting Date, each Trigger Barrier Observation Date, the Knock-in Observation Date and the Final Fixing Date: Share Basket and Reference Dates - Individual / Individual
	(x)	Adjustment basis for Share Basket and Averaging Reference Dates:	Not Applicable
	(xi)	Trade Date:	2 October 2020
	(xii)	Jurisdictional Event:	Not Applicable
	(xiii)	Jurisdictional Event Jurisdiction(s):	Not Applicable
	(xiv)	Share Substitution:	Applicable
	(xv)	Additional Disruption Events:	
	(a)	Change in Law:	Change in Law Option 1 Applicable
	(b)	Foreign Ownership Event:	Not Applicable
	(c)	FX Disruption:	Not Applicable
	(d)	Insolvency Filing:	Applicable
	(e)	Hedging Disruption:	Applicable
	(f)	Increased Cost of Hedging:	Not Applicable
	(g)	Loss of Stock Borrow:	Not Applicable
	(h)	Increased Cost of Stock Borrow:	Not Applicable
54		Index-linked Securities:	Not Applicable
55		Commodity-linked Securities:	Not Applicable
56		Commodity Index-linked Securities:	Not Applicable
57		ETF-linked Securities:	Not Applicable
58		ETC-linked Securities:	Not Applicable
59		FX-linked Securities:	Not Applicable
60		FX Index-linked Securities:	Not Applicable
61		Inflation Index-linked Securities:	Not Applicable
62		Interest Rate Index-linked Securities:	Not Applicable
63		Cash Index-linked Securities:	Not Applicable
64		Multi-Asset Basket-linked Securities:	Not Applicable
65		Valuation Time:	As determined in accordance with Equity-linked Securities Asset Term 1

#### GENERAL PROVISIONS

66	(i)	Form of Securities:	Bearer Securities
	(ii)	Global Security:	Applicable
	(iii)	NGN Form:	Not Applicable



(iv)	Intended to be held in a manner which would allow Eurosystem eligibility:	No. Whilst the designation is specified as "no" at the date of these Final Terms, should the Eurosystem eligibility criteria be amended in the future such that the Securities are capable of meeting them the Securities may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Securities will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the European Central Bank being satisfied that Eurosystem eligibility criteria have been met.
(v)	The Issuer intends to permit indirect interests in the Securities to be held through CREST Depository Interests to be issued by the CREST Depository:	Not Applicable
67	Financial Centre(s):	Not Applicable
68	Business Centre(s):	Not Applicable
69	Listing and Admission to Trading:	Application will be made for the Securities to be listed on the Official List of the Luxembourg Stock Exchange and admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from or around the Issue Date provided, however, no assurance can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue Date or any specific date thereafter)
70	Security Codes and Ticker Symbols:	
	ISIN:	XS2231633277
	Common Code:	223163327
	Swiss Security Number:	56680984
	Telekurs Ticker:	Not Applicable
	WKN Number:	Not Applicable
71	Clearing and Trading:	
	Clearing System(s) and any relevant identification number(s):	Euroclear Bank S.A./N.V. and Clearstream Banking, <i>société anonyme</i>
72	Delivery:	Delivery against payment
73	Agents:	
	Calculation Agent:	Credit Suisse International One Cabot Square London E14 4QJ United Kingdom
	Fiscal Agent:	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL United Kingdom
	Paying Agent(s):	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL United Kingdom
	Additional Agents:	Not Applicable
74	Dealer(s):	Credit Suisse International
75	Specified newspaper for the purposes of notices to Securityholders:	Not Applicable
76	871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be treated as transactions that are subject to U.S. withholding tax under section 871(m)
77	Prohibition of Sales to EEA and UK Retail Investors:	Applicable - see the cover page of this Final Terms
78	Additional U.S. Tax Selling Restrictions:	Applicable – see "Additional U.S. Tax Selling Restrictions" under "UNITED STATES", as set out in the section headed "Selling Restrictions"
79	Additional Provisions:	Not Applicable

## PART B - OTHER INFORMATION

### TERMS AND CONDITIONS OF THE OFFER

Not Applicable

### INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

So far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue, save for any fees payable to the distributor(s).

The Dealer will pay a fee to the distributor(s) in connection with the issue of up to 8% of the Specified Denomination per Security upfront.

The Issue Price and the terms of the Securities take into account such fee and may be more than the market value of the Securities on the Issue Date.

### PERFORMANCE OF SHARE/INDEX/COMMODITY/COMMODITY INDEX/ETF SHARE/ETC/FX RATE/FX INDEX/INFLATION INDEX/INTEREST RATE INDEX/CASH INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)

Information on the Underlying Assets, including information about past and future performance as well as volatility, can be found free of charge on the following websites:

(i) BNP Paribas SA: <http://www.euronext.com>

(ii) Klepierre SA: <http://www.euronext.com>

The information appearing on such websites does not form part of these Final Terms.

The Securities relate to a basket of Underlying Assets. The Securities have a "worst of" feature and therefore no weightings apply.

### POST-ISSUANCE INFORMATION

The Issuer will not provide any post-issuance information with respect to the Underlying Assets, unless required to do so by applicable law or regulation.

### REASONS FOR THE ISSUE, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

(i) Reasons for the issue: See "Use of Proceeds" section in the Securities Note.

(ii) Estimated net proceeds: EUR 500,000

(iii) Estimated total expenses: Not Applicable

Signed on behalf of the Issuer:

By:  \_\_\_\_\_  
Duly authorised

Julien Bieren  
Managing Director

By:  \_\_\_\_\_  
Duly authorised

Dominic Savage  
Authorised Signatory