

**PROHIBITION OF SALES TO EEA AND UK RETAIL INVESTORS:** The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**") or in the United Kingdom (the "**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU on Markets in Financial Instruments (as may be amended, varied or replaced from time to time) ("**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the Prospectus Regulation. Consequently no key information document required by Regulation (EU) No 1286/2014 (the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA or in the UK has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investors in the EEA or in the UK may be unlawful under the PRIIPs Regulation.

Following the Brexit implementation period completion day, references in the Programme Memorandum (as completed by these Final Terms) to EU legislation will be deemed, for UK purposes, to include references to the corresponding provisions of UK onshored or retained legislation that form part of UK law by virtue of the European Union (Withdrawal) Act 2018 (the "**EUWA**").



**Final Terms dated 21 May 2021**

**Credit Suisse AG, London Branch**

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

**USD 1,665,000 Trigger Return Equity-linked Securities due May 2027**

linked to a Share Basket (the "**Securities**")

Series SPLB2021-1WDH

ISIN: XS2331019153

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 on 23 December 2020 and (by a supplement to the Base Prospectus) dated 12 May 2021 and by any further supplements up to, and including, the Issue Date (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, 15 October 2020, 4 November 2020, 7 December 2020, 22 December 2020, 18 January 2021, 26 February 2021, 1 April 2021 and 7 April 2021 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 for viewing on the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)).

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|-----|--|--|
| 1.  | Series Number:                                       | SPLB2021-1WDH  |
| 2.  | Tranche Number:                                      | Not Applicable   |
| 3.  | Applicable General Terms and Conditions:             | General Note Conditions  |
| 4.  | Type of Security:                                    | Trigger Return Securities  |
| 5.  | Settlement Currency:                                 | United States Dollar ("USD")   |
| 6.  | Institutional:                                       | Applicable   |
|     | <b>PROVISIONS RELATING TO NOTES AND CERTIFICATES</b> | Applicable   |
| 7.  | Aggregate Nominal Amount:                            |  |
|     | (i) Series:  | USD 1,665,000  |
|     | (ii) Tranche:  | Not Applicable   |
| 8.  | Issue Price:   | 100 per cent. of the Aggregate Nominal Amount  |
| 9.  | Specified Denomination:                              | USD 1,000  |
| 10. | Minimum Transferable Number of Securities:           | Not Applicable   |
| 11. | Transferable Number of Securities:                   | Not Applicable   |
| 12. | Minimum Trading Lot:                                 | Not Applicable   |
| 13. | Issue Date:  | 24 May 2021  |
| 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 17 May 2027) |
| 15. | Coupon Basis:  | Applicable: Other Coupon Provisions  |
| 16. | Redemption/Payment Basis:                            | Equity-linked  |
| 17. | Put/Call Options:                                    | Not Applicable   |
|     | <b>PROVISIONS RELATING TO WARRANTS</b>               | 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                        | Not Applicable |

Certificate Condition 4):

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|--------|---|--|
| 31.    | Premium Provisions (General Note Condition 4 or General Certificate Condition 4): | Not Applicable   |
| 32.    | Other Coupon Provisions (Product Condition 2):                                    | Applicable   |
| (i)    | Coupon Payment Event:   | Applicable   |
| (a)    | Coupon Amount:  | If a Coupon Payment Event has occurred:<br><br>Memory Coupon<br><br>If no Coupon Payment Event has occurred: zero  |
| (b)    | Coupon Payment Event:   | On the relevant Coupon Observation Date, the Level (with regard to the Valuation Time) of each Underlying Asset is at or above the Coupon Threshold of such Underlying Asset corresponding to such Coupon Observation Date |
| (c)    | Coupon Call/Coupon Put:   | Not Applicable   |
| (d)    | Memory Coupon:  | Applicable   |
|        | – Coupon Rate:  | 4.50 per cent.   |
|        | – t:  | In respect of a Coupon Payment Date, the number of Coupon Observation Dates falling in the period commencing on, but excluding, the Issue Date and ending on, and including, such Coupon Payment Date                      |
| (ii)   | Double No-Touch:  | Not Applicable   |
| (iii)  | Double No-Touch Accrual:  | Not Applicable   |
| (iv)   | Double No-Touch Memory:   | Not Applicable   |
| (v)    | Range Accrual:  | Not Applicable   |
| (vi)   | Step-Up:  | Not Applicable   |
| (vii)  | Snowball:   | Not Applicable   |
| (viii) | Aggregate Coupon:   | Not Applicable   |
| (ix)   | Aggregate Memory Coupon:  | Not Applicable   |
| (x)    | Coupon Cap:   | Not Applicable   |
| (xi)   | Coupon Floor:   | Not Applicable   |
| (xii)  | FX Adjusted:  | Not Applicable   |
| (xiii) | Coupon Payment Date(s):   | In respect of a Coupon Observation Date, as specified in the table below in respect of such Coupon Observation Date  |
| (xiv)  | Coupon Threshold:   | In respect of a Coupon Observation Date and an Underlying Asset, as specified in the table below in  |

respect of such Coupon Observation Date

- (xv) Coupon Threshold (Basket): Not Applicable
- (xvi) Coupon Observation Date(s): In respect of an Underlying Asset, as specified in the table below in respect of the relevant Coupon Payment Date
- (xvii) Coupon Observation Date subject to Valuation Date adjustment: Valuation Date adjustment applicable in respect of all Coupon Observation Dates
- (xviii) Coupon Observation Period(s): Not Applicable

| <b>Coupon Observation Date<sub>n</sub></b> | <b>Coupon Threshold<sub>n</sub></b>  | <b>Coupon Payment Date<sub>n</sub></b>                          |
|--|--|---|
| 10 November 2021                           | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 May 2022                                | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 November 2022                           | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 May 2023                                | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 November 2023                           | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 May 2024                                | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 November 2024                           | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 May 2025                                | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 November 2025                           | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 May 2026                                | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 November 2026                           | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | 5 Currency Business Days following such Coupon Observation Date |
| 10 May 2027                                | An amount equal to 50 per cent. of the Strike Price of such                  | 5 Currency Business Days following such Coupon                  |

|  | Underlying Asset | Observation Date |
|--|------------------|------------------|
| (xix) Coupon Fixing Price:                 |                  | Not Applicable   |
| (xx) Coupon Fixing Price Cap:              |                  | Not Applicable   |
| (xxi) Coupon Fixing Price Floor:           |                  | Not Applicable   |
| (xxii) Coupon Observation Averaging Dates: |                  | Not Applicable   |
| (xxiii) Knock-in Coupon Cut-Off:           |                  | Not Applicable   |
| (xxiv) Lock-in Coupon:                     |                  | Not Applicable   |

### PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

|        |   |   |
|--------|---|---|
| 33.    | Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3): | Fixed Redemption Amount   |
| (i)    | Redemption Percentage:  | Option Applicable: 100 per cent.  |
| (ii)   | Redemption Performance:   | Not Applicable  |
| (iii)  | Redemption Cap/Floor:   | Amount 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):            | Not Applicable  |
| 34.    | Initial Setting Date:   | 10 May 2021   |
| 35.    | Initial Averaging Dates:  | Not Applicable  |
| 36.    | Final Fixing Date:  | 10 May 2027   |
| 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: 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

|    | <b>Trigger Observation Date<sub>n</sub></b> | <b>Barrier Trigger Barrier<sub>n</sub></b>                                    | <b>Trigger Redemption Amount<sub>n</sub></b>           | <b>Barrier Trigger Redemption Date<sub>n</sub></b>                   |
|----|---|---|--|--|
| 1. | 10 May 2023                                 | An amount equal to 100 per cent. of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 2. | 10 November 2023                            | An amount equal to 95 per cent. of the Strike Price of such Underlying Asset  | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 3. | 10 May 2024                                 | An amount equal to 90 per cent. of the Strike Price of such Underlying Asset  | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 4. | 10 November 2024                            | An amount equal to 85 per cent. of  | An amount equal to 100 per cent. of                    | 5 Currency Business Days   |

|        |  |  |  |  |
|--------|--|--|--|--|
|        |  | the Strike Price of such Underlying Asset                                    | the Nominal Amount                                     | following the occurrence of a Trigger Event                          |
| 5.     | 10 May 2025  | An amount equal to 80 per cent. of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 6.     | 10 November 2025   | An amount equal to 75 per cent. of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 7.     | 10 May 2026  | An amount equal to 70 per cent. of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 8.     | 10 November 2026   | An amount equal to 65 per cent. of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 9.     | 10 May 2027  | An amount equal to 60 per cent. of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| (viii) | Knock-in Event Condition:  | Override   | Not Applicable   |  |
| (ix)   | Trigger Barrier Fixing Price:  |  | Not Applicable   |  |
| (x)    | Trigger Coupon Condition:  | Override   | Not Applicable   |  |
| (xi)   | Trigger Knock-out Barrier:   |  | Not Applicable   |  |
| (xii)  | Trigger Knock-out Event:   |  | Not Applicable   |  |
| (xiii) | Trigger Observation Date(s):   | Knock-out Period Start   | Not Applicable   |  |
| (xiv)  | Trigger Observation Date(s):   | Knock-out Period End   | 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):                                     | Applicable  |
|     | (i) Physical Settlement Trigger:  | Applicable  |
|     | (a) Physical Settlement Trigger Event:  | On the Physical Settlement Trigger Observation Date, the Share Price (with regard to the Valuation Time) of any Underlying Asset is below the Physical Settlement Trigger Event Barrier |
|     | (b) Physical Settlement Trigger Event Barrier:  | In respect of an Underlying Asset and the Physical Settlement Trigger Observation Date, an amount equal to 50 per cent. of the Strike Price of such Underlying Asset                    |
|     | (c) Physical Settlement Trigger Observation Date(s):                                      | 10 May 2027   |
|     | (d) Physical Settlement Trigger Observation Period:                                       | Not Applicable  |
|     | (e) Physical Settlement Trigger Observation Date(s) subject to Valuation Date adjustment: | Valuation Date adjustment applicable in respect of the Physical Settlement Trigger Observation Date   |
|     | (f) Ratio:  | Nominal Amount ÷ Worst Redemption Strike Price  |
|     | (g) Fractional Cash Amount:   | Worst Final Price x Fractional Amount   |
|     | (h) Spot Rate Screen Page:  | Not Applicable  |
|     | (i) Presentation Date Notice Period:  | 5 London Banking Days prior to the Presentation Date  |
|     | (j) Nth (for the purposes of determining the Worst Performing Underlying Asset):          | 1st lowest (i.e. the lowest) as specified in Product Condition 1  |
|     | (ii) ETF/Reference Index-linked Physical Settlement Trigger:                              | Not Applicable  |
|     | (iii) Physical Settlement Option:   | 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

| <b>i</b> | <b>Underlying Asset<sub>i</sub></b>   | <b>Weight<sub>i</sub></b> | <b>Composite<sub>i</sub></b> |
|----------|---|---------------------------|------------------------------|
| 1.       | The ordinary shares of Hewlett Packard Enterprise Co (the " <b>Hewlett Packard Enterprise Shares</b> ") | Not Applicable            | Not Applicable               |
| 2.       | The ordinary shares of Western Digital Corporation (the " <b>Western Digital Shares</b> ")              | Not Applicable            | Not Applicable               |

53. Equity-linked Securities: Applicable

Single Share, Share Basket or Multi-Asset Basket: Share Basket

**In respect of the Hewlett Packard Enterprise Shares:**

|        |  |   |
|--------|--|---|
| (i)    | Share Issuer:  | Hewlett Packard Enterprise Co   |
| (ii)   | Share:   | The Hewlett Packard Enterprise Shares   |
| (iii)  | ISIN:  | US42824C1099  |
| (iv)   | Bloomberg Code:  | HPE UN <Equity>   |
| (v)    | Information Source:  | www.nyse.com  |
| (vi)   | Exchange:  | New York Stock Exchange   |
| (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 Coupon Observation Date, the Final Fixing Date, the Physical Settlement Trigger Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | Not Applicable  |
| (xi)   | Trade Date:  | 10 May 2021   |
| (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 |

**In respect of the Western Digital Shares:**

- |        |  |  |   |
|--------|--|--|---|
| (i)    | Share Issuer:  |  | Western Digital Corporation   |
| (ii)   | Share:   |  | The Western Digital Shares  |
| (iii)  | ISIN:  |  | US9581021055  |
| (iv)   | Bloomberg Code:  |  | WDC UW <Equity>   |
| (v)    | Information Source:  |  | www.nasdaq.com  |
| (vi)   | Exchange:  |  | NASDAQ  |
| (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 Coupon Observation Date, the Final Fixing Date, the Physical Settlement Trigger Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: |  | Not Applicable  |
| (xi)   | Trade Date:  |  | 10 May 2021   |
| (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 to be 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:   | XS2331019153  |
|     | Common Code:  | 233101915   |
|     | Swiss Security Number:  | 59954312  |
|     | 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<br>One Cabot Square<br>London E14 4QJ   |
|     | Fiscal Agent:   | The Bank of New York Mellon, acting through its<br>London Branch<br>One Canada Square<br>London E14 5AL   |
|     | Paying Agent(s):  | The Bank of New York Mellon, acting through its<br>London Branch<br>One Canada Square<br>London E14 5AL   |
|     | 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 – please see the cover page of these 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 Securities will be sold by the Dealer to the distributor(s) at a discount of up to 1.4 per cent. of the Issue Price. Such discount represents the fee retained by the distributor(s) out of the Issue Price paid by investors. 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 in relation to each of the Underlying Assets, including information about the past and future performance and volatility of such Underlying Assets, can be found free of charge, in respect of the:

- (a) the Hewlett Packard Enterprise Co Shares, [www.nyse.com](http://www.nyse.com); and
- (b) the Western Digital Corporation Shares, [www.nasdaq.com](http://www.nasdaq.com)

but 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

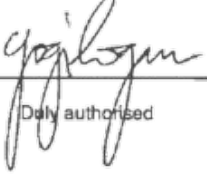
- |       |                           |   |
|-------|---------------------------|---|
| (i)   | Reasons for the issue:    | See "Use of Proceeds" section in the Securities Note. |
| (ii)  | Estimated net proceeds:   | USD 1,665,000   |
| (iii) | Estimated total expenses: | Not Applicable.                                       |

Signed on behalf of the Issuer:

By:  \_\_\_\_\_

Duly authorised

Julien Bieren  
Managing Director

By:  \_\_\_\_\_

Duly authorised

Yogamoorthy Logan  
Managing Director