



**Final Terms dated 30 July 2020**

**Credit Suisse AG, London Branch**

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

**Trigger Index-linked Securities due 2025**

linked to EURO STOXX® Banks Price Index (the "**Securities**")

Series SPLB-2020-1JX3

ISIN: XS2198112414

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 (the "**Securities Note**") which, together with the Registration Document dated 7 April 2020, as supplemented on 17 April 2020 and 8 May 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 for viewing on the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)).

- |    |  |                         |
|----|--|-------------------------|
| 1. | Series Number:                           | SPLB2020-1JX3           |
| 2. | Tranche Number:                          | Not Applicable          |
| 3. | Applicable General Terms and Conditions: | General Note Conditions |
| 4. | Type of Security:                        | Trigger Securities      |
| 5. | Settlement Currency:                     | Euro (" <b>EUR</b> ")   |
| 6. | Institutional:                           | Not Applicable          |

**PROVISIONS RELATING TO NOTES AND CERTIFICATES** Applicable

7.	Aggregate Nominal Amount:	
	(i) Series:	EUR 1,000,000.00
	(ii) Tranche:	Not Applicable
8.	Issue Price:	100 per cent. 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:	31 July 2020
14.	Maturity Date:	5 Currency Business Days following the Final Fixing Date (expected to be 17 July 2025)
15.	Coupon Basis:	Not Applicable
16.	Redemption/Payment Basis:	Index-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 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):	Single Factor Trigger Redeemable
	(i) Redemption Option Percentage:	Applicable: 100 per cent.
	(ii) Redemption Performance:	Not Applicable
	(iii) Redemption Amount Cap/Floor:	Applicable

	–	Redemption Cap 1:	Amount	An amount equal to 100 per cent. of the Nominal Amount
	–	Redemption Floor 1:	Amount	Not Applicable
	–	Redemption Cap 2:	Amount	Not Applicable
	–	Redemption Floor 2:	Amount	Not Applicable
	(iv)	Redemption Strike Price:		In respect of the 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 July 2020
35.		Initial Averaging Dates:		Not Applicable
36.		Final Fixing Date:		10 July 2025
37.		Averaging Dates:		Not Applicable
38.		Final Price:		In respect of the 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 the 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 the Underlying Asset is below the Knock-in Barrier
	(ii)	Knock-in Barrier:		In respect of the Knock-in Observation Date and the Underlying Asset, an amount equal to 63 per cent. of the Strike Price of such Underlying Asset

	(iii)	Knock-in Observation Date(s):	In respect of the Underlying Asset, 10 July 2025
	(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 the Underlying Asset is at or above the Trigger Barrier
	(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:	As specified in the table below in respect of such Trigger Barrier Observation Date
	(v)	Trigger Barrier Observation Date(s):	In respect of the 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>n</b>	<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 Barrier Redemption Date<sub>n</sub></b>
1.	10 August 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 109.75% of the Nominal Amount	5 <i>Currency Business Days following the occurrence of a Trigger Event</i>
2.	10 September 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 110.50% of the Nominal Amount	5 <i>Currency Business Days following the occurrence of a</i>

				Trigger Event
3.	10 October 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 111.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
4.	10 November 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 112.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5.	10 December 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 112.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6.	10 January 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 113.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7.	10 February 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 114.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
8.	10 March 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 115.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
9.	10 April 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 115.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
10.	10 May 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 116.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
11.	10 June 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 117.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
12.	10 July 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 118.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

13.	10 August 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 118.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
14.	10 September 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 119.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
15.	10 October 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 120.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
16.	10 November 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 121.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
17.	10 December 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 121.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
18.	10 January 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 122.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
19.	10 February 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 123.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
20.	10 March 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 124.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
21.	10 April 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 124.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
22.	10 May 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 125.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
23.	10 June 2023	An amount equal to 100% of the Strike Price	An amount equal to 126.25% of the	5 Currency Business Days following the

		of such Underlying Asset	Nominal Amount	occurrence of a Trigger Event
24.	10 July 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 127.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
25.	10 August 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 127.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
26.	10 September 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 128.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
27.	10 October 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 129.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
28.	10 November 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 130.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
29.	10 December 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 130.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
30.	10 January 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 131.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
31.	10 February 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 132.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
32.	10 March 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 133.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
33.	10 April 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 133.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

34.	10 May 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 134.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
35.	10 June 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 135.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
36.	10 July 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 136.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
37.	10 August 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 136.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
38.	10 September 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 137.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
39.	10 October 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 138.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
40.	10 November 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 139.00% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
41.	10 December 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 139.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
42.	10 January 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 140.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
43.	10 February 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 141.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
44.	10 March 2025	An amount equal to 100% of the Strike Price	An amount equal to 142.00% of the	5 Currency Business Days following the

		of such Underlying Asset	Nominal Amount	occurrence of a Trigger Event
45.	10 April 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 142.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
46.	10 May 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 143.50% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
47.	10 June 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 144.25% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
48.	10 July 2025	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 145.00% 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 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

i	Underlying Asset	Weight	Composite
1	EURO STOXX® Banks Price Index	Not Applicable	Not Applicable

53. Equity-linked Securities: Not Applicable

54. Index-linked Securities: Applicable

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

- (i) Index: EURO STOXX® Banks Price Index
- (ii) Type of Index: Multi-Exchange Index
- (iii) Bloomberg code(s): SX7E Index
- (iv) Information Source: www.stoxx.com
- (v) Required Exchanges: Not Applicable
- (vi) Related Exchange: All Exchanges
- (vii) Disruption Threshold: 20 per cent.
- (viii) Maximum Days of Disruption: Eight Scheduled Trading Days as specified in Asset Term 1
- (ix) Adjustment basis for Index Basket and Reference Dates: Not Applicable
- (x) Adjustment basis for Single Index and Averaging Reference Dates: Not Applicable
- (xi) Trade Date: 10 July 2020
- (xii) Jurisdictional Event: Not Applicable
- (xiii) Jurisdictional Event Jurisdiction(s): Not Applicable
- (xiv) Additional Disruption Events:

	(a)	Change in Law:	Change in Law Option 1
	(b)	Foreign Ownership Event:	Not Applicable
	(c)	FX Disruption:	Not Applicable
	(d)	Hedging Disruption:	Applicable
	(e)	Increased Cost of Hedging:	Not Applicable
	(f)	Index Disruption Event:	Not Applicable
	(xv)	Alternative Pre-nominated Index:	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 Index-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 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:	XS2198112414
	Common Code:	219811241
	Swiss Security Number:	52687285
	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
	Fiscal Agent:	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL
	Paying Agent(s):	The Bank of New York Mellon, acting through its London Branch One Canada Square 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

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| 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: | Not Applicable   |
| 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 5% 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)

Name of the Index: EURO STOXX® Banks Price Index (ISIN: EU0009658426)

Index administrator: STOXX Limited

Information on the Underlying Asset, including information about past and future performance as well as volatility, can be found on the following website:

<http://www.stoxx.com>The information appearing on such website does not form part of these Final Terms.

### EU BENCHMARK REGULATION

Details of benchmark administrators and registration under Regulation (EU) 2016/1011 (the "**EU Benchmark Regulation**"): is provided by STOXX Limited. As at the date of these Final Terms, STOXX Limited appears in the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority pursuant to Article 36 of the EU Benchmark Regulation.

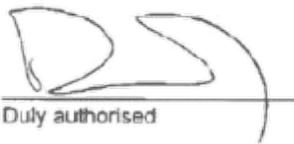
### POST-ISSUANCE INFORMATION

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

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

Reasons for the issue:	See "Use of Proceeds" section in the Securities Note
Estimated net proceeds:	Not applicable.
Estimated total expenses:	Not Applicable; there are no estimated expenses charged to the investors by the Issuer.

Signed on behalf of the Issuer:

By:   
Duly authorised

Julien Eieren  
Managing Director

By:   
Duly authorised

Dominic Savage  
Authorised Signatory

## INDEX DISCLAIMER

### EURO STOXX® Banks Price Index (the "SX7E Index")

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  - The accuracy, timeliness, and completeness of the SX7E Index and its data;
  - The merchantability and the fitness for a particular purpose or use of the SX7E Index and its data;
  - The performance of the Securities generally.
- STOXX, Deutsche Börse Group and their licensors, research partners or data providers give no warranty and exclude any liability, for any errors, omissions or interruptions in the SX7E Index or its data;
- Under no circumstances will STOXX, Deutsche Börse Group or their licensors, research partners or data providers be liable (whether in negligence or otherwise) for any lost profits or indirect, punitive, special or consequential damages or losses, arising as a result of such errors, omissions or interruptions in the SX7E Index or its data or generally in relation to the Securities, even in circumstances where STOXX, Deutsche Börse Group or their licensors, research partners or data providers are aware that such loss or damage may occur.

The licensing Agreement between the Issuer and STOXX is solely for their benefit and not for the benefit of the owners of the Securities or any other third parties.