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## Final Terms dated 15 February 2023

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

Trigger Yield Index-linked Securities due February 2026

linked to **EURO STOXX 50® Index** (the "**Securities**")

Series SPLB2023-TS5J

ISIN: XS2543822055

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 7 July 2022, 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 10 June 2022, as supplemented on 9 August 2022, 17 November 2022, 2 December 2022 and 13 February 2023 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.luxse.com](http://www.luxse.com)).

1	Series Number:	SPLB2023-TS5J
2	Tranche Number:	Not Applicable
3	Applicable General Terms and Conditions:	General Note Conditions
4	Type of Security:	Trigger Yield Securities
5	Settlement Currency:	Euro (" <b>EUR</b> ")
6	Institutional:	Not Applicable

<b>PROVISIONS RELATING TO NOTES AND CERTIFICATES</b>	Applicable
7 Aggregate Nominal Amount:	
(i) Series:	EUR 3,000,000.00
(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:	15 February 2023
14 Maturity Date:	5 Currency Business Days following the Final Fixing Date (expected to be 16 February 2026)
15 Coupon Basis:	Applicable: Fixed Rate Provisions
16 Redemption/Payment Basis:	Index-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):	Applicable
(i) Rate(s) of Interest:	Not Applicable
(ii) Interest Commencement Date:	Issue Date
(iii) Interest Payment Date(s):	Each of 15 May 2023, 15 August 2023, 15 November 2023, 15 February 2024, 15 May 2024, 15 August 2024, 15 November 2024, 17 February 2025, 15 May 2025, 15 August 2025, 17 November 2025 and 16 February 2026
(iv) Interest Period:	Not Applicable
(v) Business Day Convention:	Not Applicable
(vi) Interest Amount(s) per Security:	An amount equal to 1.75% of the Nominal Amount
(vii) Day Count Fraction:	Not Applicable
(viii) Determination Date(s):	Not Applicable
(ix) Trade Date:	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 Phoenix
(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 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 relevant Worst Performing Underlying Asset):	Not Applicable
34	Initial Setting Date:	8 February 2023
35	Initial Averaging Dates:	Not Applicable
36	Final Fixing Date:	8 February 2026
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 of such Underlying Asset
	(ii) Knock-in Barrier:	In respect of the Knock-in Observation Date and the Underlying Asset, an amount equal to 60% of the Strike Price of such Underlying Asset
	(iii) Knock-in Observation Date(s):	8 February 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
	- Knock-in Observation Period Start Date(s):	Not Applicable
	- Knock-in Observation Period End Date(s):	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:	In respect of a Trigger Barrier Observation Date and the 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 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

	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	8 February 2024	An amount equal to 100% 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	8 May 2024	An amount equal to 100% 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	8 August 2024	An amount equal to 100% 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	8 November 2024	An amount equal to 100% 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
5	8 February 2025	An amount equal to 100% 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	8 May 2025	An amount equal to 100% 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	8 August 2025	An amount equal to 100% 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	8 November 2025	An amount equal to 100% 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	8 February 2026	An amount equal to 100% 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 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	Knock-in Put Spread:	Not Applicable
46	Details relating to Instalment Securities:	Not Applicable
47	Physical Settlement Provisions (Product Condition 4):	Not Applicable
48	Put Option:	Not Applicable
49	Call Option:	Not Applicable
50	Unscheduled Termination Amount:	
(i)	Unscheduled Termination at Par:	Not Applicable
(ii)	Minimum Payment Amount:	Not Applicable
(iii)	Deduction for Hedge Costs:	Not Applicable

51	Payment Disruption:	Not Applicable
52	Interest and Currency Rate Additional Disruption Event:	Not Applicable
53	Sanctions Disruption:	Applicable
54	Dividend Adjusted Performance:	Not Applicable

#### UNDERLYING ASSET(S)

55 List of Underlying Asset(s): Applicable

i	Underlying Asset <sub>i</sub>	Weight <sub>i</sub>	Composite <sub>i</sub>
1	EURO STOXX 50® Index	Not Applicable	Not Applicable

56 Equity-linked Securities: Not Applicable

57 Index-linked Securities: Applicable

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

(i) Index: EURO STOXX 50® Index

(ii) Type of Index: Multi-Exchange Index

(iii) Bloomberg code(s): SX5E Index

(iv) Information Source: <http://www.stoxx.com>

(v) Required Exchanges: Not Applicable

(vi) Related Exchange: All Exchanges

(vii) Disruption Threshold: 20%

(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: 8 February 2023

(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 Applicable

(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: Applicable

(g) Disrupted Day Event: Applicable

(h) Tax Disruption: Applicable

(xv) Alternative Pre-nominated Index: Not Applicable

58 Commodity-linked Securities: Not Applicable

59 Commodity Index-linked Securities: Not Applicable

60 ETF-linked Securities: Not Applicable

61 ETC-linked Securities: Not Applicable

62 FX-linked Securities: Not Applicable

63 FX Index-linked Securities: Not Applicable

64	Inflation Index-linked Securities:	Not Applicable
65	Interest Rate Index-linked Securities:	Not Applicable
66	Cash Index-linked Securities:	Not Applicable
67	Multi-Asset Basket-linked Securities:	Not Applicable
68	Valuation Time:	As determined in accordance with Index-linked Securities Asset Term 1

#### GENERAL PROVISIONS

69	(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
70	Financial Centre(s):	Not Applicable
71	Business Centre(s):	Not Applicable
72	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 on 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)
73	Security Codes and Ticker Symbols:	
	ISIN:	XS2543822055
	Common Code:	254382205
	Swiss Security Number:	123756585
	Telekurs Ticker:	Not Applicable
	WKN Number:	Not Applicable
74	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> The trade date is 8 February 2023
75	Delivery:	Delivery against payment
76	Agents:	
	Calculation Agent:	Credit Suisse International One Cabot Square London E14 4QJ United Kingdom
	Fiscal Agent:	The Bank of New York Mellon, London Branch 160 Queen Victoria Street London EC4V 4LA United Kingdom
	Paying Agent(s):	The Bank of New York Mellon, London Branch 160 Queen Victoria Street London EC4V 4LA United Kingdom
	Additional Agents:	Not Applicable

77	Dealer(s):	Credit Suisse International
78	Specified newspaper for the purposes of notices to Securityholders:	Not Applicable
79	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)
80	Prohibition of Sales to EEA Retail Investors:	Applicable - see the cover page of these Final Terms
	Prohibition of Sales to UK Retail Investors:	Applicable - see the cover page of these Final Terms
81	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"
82	Additional Provisions:	Not Applicable

## PART B - OTHER INFORMATION

### TERMS AND CONDITIONS OF THE OFFER

Not Applicable

### Fixed Rate Securities only - YIELD

Indication of yield:

An amount equal to 1.75% of the Nominal Amount in respect of each Interest Payment Date specified in paragraph 29(iii) above.

### 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.

### 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 Asset, including information about past and future performance as well as volatility, can be found free of charge on the following website:

EURO STOXX 50® Index: <http://www.stoxx.com>

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

The administrator of EURO STOXX 50® Index is Stoxx Ltd..

### EU BENCHMARK REGULATION

Details of benchmark administrators and registration under Regulation (EU) 2016/1011 (the "EU Benchmark Regulation"):

EURO STOXX 50® Index is provided by Stoxx Ltd.. As at the date of these Final Terms, Stoxx Ltd. 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

- |       |   |   |
|-------|---|---|
| (i)   | Reasons for the issue:                                      | See "Use of Proceeds" section in the Securities Note. |
| (ii)  | Estimated net proceeds:                                     | EUR 3,000,000.00                                      |
| (iii) | Estimated total expenses:                                   | Not Applicable  |
| (iv)  | Estimate of total expenses related to admission to trading: | Not Applicable  |

Signed on behalf of the Issuer:

By: 

Duly authorised

Julien Bieren  
Managing Director

By: 

Duly authorised

Yogamoorthy Logan  
Managing Director

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