



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, 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.

Final Terms dated 24 February 2021

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

Trigger Yield Equity-linked Securities due February 2024

linked to **Lumentum Holdings Inc, Tyson Foods Inc, NRG Energy, Inc. and EQT ORD** (the "Securities")

Series SPLB2021-1SWR

ISIN: XS2296426187

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 any further 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, 15 October 2020, 4 November 2020, 7 December 2020, 22 December 2020 and 18 January 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 the website of the Luxembourg Stock Exchange (www.bourse.lu).

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| 1 | Series Number: | SPLB2021-1SWR |
| 2 | Tranche Number: | Not Applicable |
| 3 | Applicable General Terms and Conditions: | General Note Conditions |
| 4 | Type of Security: | Trigger Yield Securities |
| 5 | Settlement Currency: | United States Dollar (" USD ") |
| 6 | Institutional: | Not Applicable |
| PROVISIONS RELATING TO NOTES AND CERTIFICATES | | Applicable |
| 7 | Aggregate Nominal Amount: | |
| | (i) Series: | USD 11,337,000.00 |
| | (ii) Tranche: | Not Applicable |
| 8 | Issue Price: | 100% of the Aggregate Nominal Amount |
| 9 | Specified Denomination: | USD 1,000.00 |

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| 10 | Minimum Transferable Number of Securities: | Not Applicable |
| 11 | Transferable Number of Securities: | Not Applicable |
| 12 | Minimum Trading Lot: | Not Applicable |
| 13 | Issue Date: | 25 February 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 27 February 2024) |
| 15 | Coupon Basis: | Applicable: Fixed Rate Provisions |
| 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

| | | |
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| 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 25 May 2021, 25 August 2021, 26 November 2021, 28 February 2022, 25 May 2022, 25 August 2022, 28 November 2022, 28 February 2023, 25 May 2023, 25 August 2023, 28 November 2023 and 27 February 2024 |
| | (iv) Interest Period: | Not Applicable |
| | (v) Business Day Convention: | Not Applicable |
| | (vi) Interest Amount(s) per Security: | An amount equal to 2.765% 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

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| 33 | Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3): | Worst of Phoenix |
| | (i) Redemption Option Percentage: | Applicable: 100 per cent. |
| | (ii) Redemption Performance: | Not Applicable |
| | (iii) Redemption Amount Cap/Floor: | Applicable |
| | - Redemption Amount Cap 1: | An amount equal to 100 per cent. of the Nominal Amount |
| | - Redemption Amount Floor 1: | Not Applicable |
| | - Redemption Amount Cap 2: | Not Applicable |
| | - Redemption Amount Floor 2: | Not Applicable |
| | (iv) Redemption Strike Price: | In respect of an Underlying Asset, an amount equal to 65% of the Strike Price of such Underlying Asset |
| | (v) Redemption FX Adjustment: | Not Applicable |
| | (vi) PPT: | Not Applicable |

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| | (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: | 18 February 2021 |
| 35 | Initial Averaging Dates: | Not Applicable |
| 36 | Final Fixing Date: | 18 February 2024 |
| 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 65% of the Strike Price of such Underlying Asset |
| | (iii) Knock-in Observation Date(s): | 18 February 2024 |
| | (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 _n | Trigger Barrier _n | Trigger Barrier Redemption Amount _n | Trigger Barrier Redemption Date _n |
|--|---|------------------------------|--|--|
|--|---|------------------------------|--|--|

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|----|------------------|---|--|--|--------------------------|-----------|
| 1 | 18 August 2021 | An amount equal to 97% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 2 | 18 November 2021 | An amount equal to 94% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 3 | 18 February 2022 | An amount equal to 91% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 4 | 18 May 2022 | An amount equal to 88% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 5 | 18 August 2022 | An amount equal to 85% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 6 | 18 November 2022 | An amount equal to 82% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 7 | 18 February 2023 | An amount equal to 79% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 8 | 18 May 2023 | An amount equal to 76% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 9 | 18 August 2023 | An amount equal to 73% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 10 | 18 November 2023 | An amount equal to 70% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |
| 11 | 18 February 2024 | An amount equal to 70% of the Strike Price of such Underlying Asset | An amount equal to 100 per cent. of the Nominal Amount | 5 Currency following the Trigger Event | Business occurrence of a | Days of a |

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| (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

| i | Underlying Asset _i | Weight _i | Composite _i |
|---|--|---------------------|------------------------|
| 1 | The ordinary shares of Lumentum Holidngs Inc (the " Lumentum Holidngs Inc Shares ") | Not Applicable | Not Applicable |
| 2 | The ordinary shares of Tyson Foods Inc (the " Tyson Foods Inc Shares ") | Not Applicable | Not Applicable |
| 3 | The ordinary shares of NRG Energy, Inc. (the " NRG Energy, Inc. Shares ") | Not Applicable | Not Applicable |
| 4 | The ordinary shares of EQT ORD (the " EQT ORD Shares ") | Not Applicable | Not Applicable |

- 53 Equity-linked Securities: Applicable

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

- 1 (i) Share Issuer: Lumentum Holidngs Inc
- (ii) Share: The Lumentum Holidngs Inc Shares
- (iii) ISIN: US55024U1097
- (iv) Bloomberg Code: LITE UW Equity
- (v) Information Source: <https://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 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: 18 February 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
- 2 (i) Share Issuer: Tyson Foods Inc
- (ii) Share: The Tyson Foods Inc Shares

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| | (iii) | ISIN: | US9024941034 |
| | (iv) | Bloomberg Code: | TSN UN Equity |
| | (v) | Information Source: | http://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 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: | 18 February 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 |
| 3 | (i) | Share Issuer: | NRG Energy, Inc. |
| | (ii) | Share: | The NRG Energy, Inc. Shares |
| | (iii) | ISIN: | US6293775085 |
| | (iv) | Bloomberg Code: | NRG UN Equity |
| | (v) | Information Source: | http://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 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: | 18 February 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 |

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| | (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 |
| 4 | (i) | Share Issuer: | EQT ORD |
| | (ii) | Share: | The EQT ORD Shares |
| | (iii) | ISIN: | US26884L1098 |
| | (iv) | Bloomberg Code: | EQT UN Equity |
| | (v) | Information Source: | http://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 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: | 18 February 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 |

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| 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: | XS2296426187 |
| | Common Code: | 229642618 |
| | Swiss Security Number: | 56681773 |
| | 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) |

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| 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

Fixed Rate Securities only - YIELD

Indication of yield:

An amount equal to 2.765% 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, 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 3.15% 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 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) Lumentum Holidngs Inc: <https://www.nasdaq.com/>
- (ii) Tyson Foods Inc: <http://www.nyse.com>
- (iii) NRG Energy, Inc.: <http://www.nyse.com>
- (iv) EQT ORD: <http://www.nyse.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: USD 11,337,000.00
- (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