



Pricing Supplement dated 29 March 2021

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

Trigger Return Equity-linked Securities due April 2026

linked to **Glencore PLC, Glaxosmithkline PLC and Johnson & Johnson** (the "**Securities**")

Series SPLB2021-1TPH

ISIN: XS1973450478

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 Issue Date (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, 18 January 2021 and 26 February 2021 and by any further supplements up to, and including, the Issue Date (together, the "**Registration Document**"), constitutes the "**Base Prospectus**". This document constitutes the Pricing Supplement of the Securities described herein and must be read in conjunction with the Base Prospectus. Copies of the documents comprising the Base Prospectus may be obtained from the website of Credit Suisse (<https://derivative.credit-suisse.com>).

This Pricing Supplement comprises the final terms for the issue of the Securities.

This Pricing Supplement does not constitute final terms for the purposes of Article 8 of the Prospectus Regulation. The Luxembourg *Commission de Surveillance du Secteur Financier* has neither approved nor reviewed the information contained in this Pricing Supplement and the Base Prospectus in connection with the Securities. The Issuer is not offering the Securities in any jurisdiction in circumstances which would require a prospectus pursuant to the Prospectus Regulation. Nor is any person authorised to make such an offer of the Securities on behalf of the Issuer in any jurisdiction. In addition, no application has been made (nor is it proposed that any application will be made) for listing of the Securities on a regulated market for the purposes of Directive 2014/65/EU on Markets in Financial Instruments (as may be amended, varied or replaced from time to time).

The terms and conditions applicable to the Securities are the General Terms and Conditions of Certificates, together with any applicable Additional Provisions, any applicable Product Conditions and any applicable Asset Terms, each as set out in the Securities Note, as completed and/or modified by this Pricing Supplement. The purchase of the Securities involves substantial risks and is suitable only for investors who have the knowledge and experience in financial and business matters necessary to enable them to evaluate the risks and the merits of an investment in the Securities. Before making an investment decision, prospective purchasers of the Securities should ensure that they understand the nature of the Securities and the extent of their exposure to risks and that they consider carefully, in the light of their own financial circumstances, financial condition and investment objectives, all the information set forth in the Base Prospectus (including "Risk Factors" on pages 19 to 64 of the Securities Note and pages 4 to 19 of the Registration Document) and this Pricing Supplement.

| | | |
|---|--|--------------------------------|
| 1 | Series Number: | SPLB2021-1TPH |
| 2 | Tranche Number: | Not Applicable |
| 3 | Applicable General Terms and Conditions: | General Certificate Conditions |
| 4 | Type of Security: | Trigger Return Securities |
| 5 | Settlement Currency: | Euro (" EUR ") |
| 6 | Institutional: | Not Applicable |

| | |
|--|------------|
| PROVISIONS RELATING TO NOTES AND CERTIFICATES | Applicable |
|--|------------|

| | | |
|---|-----------------------|-------------------|
| 7 | Number of Securities: | |
| | (i) Series: | 30,000 Securities |
| | (ii) Tranche: | Not Applicable |

| | | |
|----|--|---|
| 8 | Issue Price: | EUR 100.00 per Security |
| 9 | Nominal Amount: | EUR 100.00 |
| 10 | Minimum Transferable Number of Securities: | Not Applicable |
| 11 | Transferable Number of Securities: | Not Applicable |
| 12 | Minimum Trading Lot: | Not Applicable |
| 13 | Issue Date: | 29 March 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 1 April 2026) |
| 15 | Coupon Basis: | Applicable: Other Coupon 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

| | | |
|----|---|--|
| 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): | Applicable |
| | (i) Coupon Payment Event: | Applicable |
| | (a) Coupon Amount: | If a Coupon Payment Event has occurred: Memory Coupon 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: | 0.7875% |
| | - 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, 5 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur) |
| (xiv) | Coupon Threshold: | In respect of a Coupon Observation Date and an Underlying Asset, an amount equal to 60% of the Strike Price of such Underlying Asset |
| (xv) | Coupon Threshold (Basket): | Not Applicable |
| (xvi) | Coupon Observation Date(s): | In respect of an Underlying Asset, each of 25 June 2021, 25 September 2021, 25 December 2021, 25 March 2022, 25 June 2022, 25 September 2022, 25 December 2022, 25 March 2023, 25 June 2023, 25 September 2023, 25 December 2023, 25 March 2024, 25 June 2024, 25 September 2024, 25 December 2024, 25 March 2025, 25 June 2025, 25 September 2025, 25 December 2025 and 25 March 2026 |
| (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 |
| (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): | 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 70% of the Strike Price of such Underlying Asset |
| (v) | Redemption FX Adjustment: | Not Applicable |
| (vi) | PPT: | Not Applicable |
| (vii) | Strike: | Not Applicable |
| (viii) | Nth (for the purposes of determining the Worst Performing Underlying Asset): | 1st lowest (i.e. the lowest) as specified in Product Condition 1 |
| 34 | Initial Setting Date: | 25 March 2021 |
| 35 | Initial Averaging Dates: | Not Applicable |
| 36 | Final Fixing Date: | 25 March 2026 |
| 37 | Averaging Dates: | Not Applicable |
| 38 | Final Price: | In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Final Fixing Date |
| (i) | Final Price Cap: | Not Applicable |
| (ii) | Final Price Floor: | Not Applicable |

| | | |
|----|---|---|
| 39 | Strike Price: | In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Initial Setting Date |
| | (i) Strike Cap: | Not Applicable |
| | (ii) Strike Floor: | Not Applicable |
| 40 | Knock-in Provisions: | Applicable |
| | (i) Knock-in Event: | On the Knock-in Observation Date, the Level (with regard to the Valuation Time) of any Underlying Asset is below the Knock-in Barrier of such Underlying Asset |
| | (ii) Knock-in Barrier: | In respect of the Knock-in Observation Date and an Underlying Asset, an amount equal to 70% of the Strike Price of such Underlying Asset |
| | (iii) Knock-in Observation Date(s): | 25 March 2026 |
| | (iv) Knock-in Observation Date subject to Valuation Date adjustment: | Valuation Date adjustment applicable in respect of the Knock-in Observation Date |
| | (v) Knock-in Observation Period: | Not Applicable |
| | (vi) Knock-in Fixing Price: | Not Applicable |
| | (vii) Redemption Participation: | Not Applicable |
| | (viii) Floor: | Not Applicable |
| | (ix) Knock-out Event Override Condition: | Not Applicable |
| 41 | Knock-out Provisions: | Not Applicable |
| 42 | Trigger Redemption (Product Condition 3(c)): | Applicable |
| | (i) Trigger Event: | On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of each Underlying Asset is at or above the Trigger Barrier of such Underlying Asset |
| | (ii) Trigger Barrier Redemption Date(s): | In respect of a Trigger Barrier Observation Date, as specified in the table below in respect of such Trigger Barrier Observation Date |
| | (iii) Trigger Barrier Redemption Amount: | In respect of a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date |
| | (iv) Trigger Barrier: | In respect of a Trigger Barrier Observation Date and an Underlying Asset, as specified in the table below in respect of such Trigger Barrier Observation Date |
| | (v) Trigger Barrier Observation Date(s): | In respect of an Underlying Asset and a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date |
| | (vi) Trigger Barrier Observation Date subject to Valuation Date adjustment: | Valuation Date adjustment applicable in respect of all Trigger Barrier Observation Dates |
| | (vii) Trigger Barrier Observation Period(s): | Not Applicable |

| | Trigger Barrier Observation Date _n | Trigger Barrier _n | Trigger Barrier Redemption Amount _n | Trigger Barrier Redemption Date _n |
|---|---|--|--|--|
| 1 | 25 June 2021 | 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 | 25 September 2021 | 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 | 25 December 2021 | 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 | 25 March 2022 | 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 | 25 June 2022 | 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 | 25 September 2022 | 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 following the Trigger Event | Business occurrence | Days of a |
| 7 | 25 December 2022 | 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 following the Trigger Event | Business occurrence | Days of a |
| 8 | 25 March 2023 | 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 following the Trigger Event | Business occurrence | Days of a |
| 9 | 25 June 2023 | 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 following the Trigger Event | Business occurrence | Days of a |
| 10 | 25 September 2023 | 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 following the Trigger Event | Business occurrence | Days of a |
| 11 | 25 December 2023 | 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 following the Trigger Event | Business occurrence | Days of a |
| 12 | 25 March 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 following the Trigger Event | Business occurrence | Days of a |
| 13 | 25 June 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 following the Trigger Event | Business occurrence | Days of a |
| 14 | 25 September 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 following the Trigger Event | Business occurrence | Days of a |
| 15 | 25 December 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 following the Trigger Event | Business occurrence | Days of a |
| 16 | 25 March 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 following the Trigger Event | Business occurrence | Days of a |
| 17 | 25 June 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 following the Trigger Event | Business occurrence | Days of a |
| 18 | 25 September 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 following the Trigger Event | Business occurrence | Days of a |
| 19 | 25 December 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 following the Trigger Event | Business occurrence | Days of a |
| 20 | 25 March 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 following the Trigger Event | Business occurrence | Days of a |

- (viii) Knock-in Event Override Condition: Not Applicable
- (ix) Trigger Barrier Fixing Price: Not Applicable
- (x) Trigger Coupon Override Condition: Not Applicable
- (xi) Trigger Knock-out Barrier: Not Applicable
- (xii) Trigger Knock-out Event: Not Applicable
- (xiii) Trigger Knock-out Observation Period Start Date(s): Not Applicable
- (xiv) Trigger Knock-out Observation Period End Date(s): Not Applicable
- 43 Lock-in Redemption: Not Applicable

| | | |
|----|--|----------------|
| 44 | Single Factor Trigger Redeemable (Step-Up) / Single Factor Trigger Redeemable (Star) / Worst of Trigger Redeemable (Step-Up) / Worst of Trigger Redeemable (Star): | Not Applicable |
| 45 | Details relating to Instalment Securities: | Not Applicable |
| 46 | Physical Settlement Provisions (Product Condition 4): | Not Applicable |
| 47 | Put Option: | Not Applicable |
| 48 | Call Option: | Not Applicable |
| 49 | Unscheduled Termination Amount: | |
| | (i) Unscheduled Termination at Par: | Not Applicable |
| | (ii) Minimum Payment Amount: | Not Applicable |
| | (iii) Deduction for Hedge Costs: | Not Applicable |
| 50 | Payment Disruption: | Not Applicable |
| 51 | Interest and Currency Rate Additional Disruption Event: | Not Applicable |

UNDERLYING ASSET(S)

| | | |
|----|------------------------------|------------|
| 52 | List of Underlying Asset(s): | Applicable |
|----|------------------------------|------------|

| i | Underlying Asset | Weight | Composite |
|---|--|----------------|----------------|
| 1 | The ordinary shares of Glencore PLC (the " Glencore PLC Shares ") | Not Applicable | Not Applicable |
| 2 | The ordinary shares of Glaxosmithkline PLC (the " Glaxosmithkline PLC Shares ") | Not Applicable | Not Applicable |
| 3 | The ordinary shares of Johnson & Johnson (the " Johnson & Johnson Shares ") | Not Applicable | Not Applicable |

| | | |
|----|--|--|
| 53 | Equity-linked Securities: | Applicable |
| | Single Share, Share Basket or Multi-Asset Basket: | Share Basket |
| 1 | (i) Share Issuer: | Glencore PLC |
| | (ii) Share: | The Glencore PLC Shares |
| | (iii) ISIN: | JE00B4T3BW64 |
| | (iv) Bloomberg Code: | GLEN LN Equity |
| | (v) Information Source: | http://www.londonstockexchange.com |
| | (vi) Exchange: | London 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, 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: | 25 March 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: | Glaxosmithkline PLC |
| | (ii) | Share: | The Glaxosmithkline PLC Shares |
| | (iii) | ISIN: | GB0009252882 |
| | (iv) | Bloomberg Code: | GSK LN Equity |
| | (v) | Information Source: | http://www.londonstockexchange.com |
| | (vi) | Exchange: | London 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, 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: | 25 March 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: | Johnson & Johnson |
| | (ii) | Share: | The Johnson & Johnson Shares |
| | (iii) | ISIN: | US4781601046 |
| | (iv) | Bloomberg Code: | JNJ 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 Coupon Observation 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: | 25 March 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: | Registered Securities |
| | (ii) | Global Security: | Applicable |
| | (iii) | Held under the NSS: | 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 (and registered in the name of a nominee of one of the ICSDs acting 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 admitted to trading on EuroTLX 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) |
| 70 | Security Codes and Ticker Symbols: | |
| | ISIN: | XS1973450478 |
| | Common Code: | 197345047 |
| | Swiss Security Number: | 59953946 |
| | 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 |
| | Principal Certificate 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: | Applicable |
| | Registrar: | The Bank of New York Mellon S.A./N.V., Luxembourg Branch Vertigo Building – Polaris 2-4 rue Eugene Ruppert L-2453 Luxembourg |
| 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: | 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: | Record date for Certificates listed on EuroTLX: The Clearing System Business Day immediately prior to each Coupon Payment Date |

PART B - OTHER INFORMATION


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 of up to 6.25 per cent. of the Nominal Amount per Security, calculated and paid in respect of the notional amount of Securities sold by the Dealer during a marketing period agreed between the parties. The Issue Price and terms of the Securities take into account such fee. Consequently, the Issue Price of the Securities and/or the purchase price paid by an investor may be more than the market value of the Securities on the date of such purchase. The fee is payable for the proposal of the payoff structure and the marketing and distribution services provided to the Issuer/Dealer by the distributor, all in connection with the Securities. ISSUER MAY EXERCISE ITS RIGHTS TO REPURCHASE AND HOLD, RESELL OR CANCEL SECURITIES

The Issuer may exercise its right pursuant to General Certificate Condition 6 to purchase and hold, resell or cancel all or part of the Securities at any time, including, without limitation, in the event that the amount or number of the Securities subscribed for is less than the Number of the Securities issued on the Issue Date. The Securities so cancelled may not be re-issued or resold and the obligations of the Issuer in respect of any such Securities shall be discharged.

Signed on behalf of the Issuer:

By: 
Duly authorised

Julien Bieren
Managing Director

By: 
Duly authorised

Yogamoorthy Logan
Managing Director