

PROHIBITION OF SALES TO UK RETAIL INVESTORS: The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.



Final Terms dated 4 June 2021

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

EUR 30,000,000 Principal Protected Notes linked to the iSTOXX Citywire Fund Managers Selection FW Risk Control 5% (the "**Securities**")

Series SPLB2021-2096

ISIN: XS2331007737

issued pursuant to the Put and Call 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 15 July 2020, as supplemented on 23 December 2020, 1 June 2021 and (by a supplement to the Base Prospectus) dated 12 May 2021 and by any further supplements up to, and including, the Issue Date (the "**Securities Note**") which, together with the Registration Document dated 7 April 2020, as supplemented on 17 April 2020, 8 May 2020, 5 August 2020, 15 October 2020, 4 November 2020, 7 December 2020, 22 December 2020, 18 January 2021, 26 February 2021, 1 April 2021 and 7 April 2021 and by any supplements up to, and including, the Issue Date (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).

1.	Series Number:	SPLB2021-2096
2.	Tranche Number:	Not Applicable
3.	Applicable General Terms and Conditions:	General Note Conditions
4.	Type of Security:	Not Applicable
5.	Settlement Currency:	Euro (" EUR ")
6.	Institutional:	Not Applicable
PROVISIONS RELATING TO NOTES AND CERTIFICATES		Applicable
7.	Aggregate Nominal Amount:	
	(i) Series:	EUR 30,000,000
	(ii) Tranche:	Not Applicable
8.	Issue Price:	100 per cent. of the Aggregate Nominal Amount
9.	Specified Denomination:	EUR 1,000
10.	Minimum Transferable Number of Securities:	Not Applicable
11.	Transferable Number of Securities:	Not Applicable
12.	Minimum Trading Lot:	Not Applicable
13.	Issue Date:	4 June 2021
14.	Maturity Date:	5 Currency Business Days following the Final Fixing Date (expected to be 20 August 2025)
15.	Coupon Basis:	Not Applicable
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):	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 Call
(i)	Redemption Option Percentage:	90 per cent.
(ii)	Participation Percentage:	100 per cent.
(iii)	Participation Percentage ^{Performance} :	Not Applicable
(iv)	Participation Percentage ^{Strike} :	Not Applicable
(v)	Redemption Amount Cap:	Not Applicable
(vi)	Redemption Amount Floor:	Not Applicable
(vii)	Redemption Floor Percentage:	zero
–	Minimum Redemption Floor Percentage:	Not Applicable
(viii)	Redemption FX Adjustment:	Not Applicable
(ix)	Lock-in Call:	Not Applicable
(x)	Single Factor Lock-in Call/Basket Lock-in Call/Worst-of Lock-in Call:	Not Applicable
(xi)	Basket Lock-in Redemption/Single Factor Lock-in Redemption:	Not Applicable
(xii)	Booster Call:	Not Applicable
(xiii)	Single Factor Knock-in Call:	Not Applicable
(xiv)	Basket Knock-in Call:	Not Applicable
(xv)	Put Performance:	Not Applicable
(xvi)	Best Capped Basket:	Not Applicable
(xvii)	Top Rank Basket:	Not Applicable
(xviii)	Knock-in Provisions:	Not Applicable
(xix)	Tranched Knock-out/Tranched Knock-out Call:	Not Applicable
(xx)	Strike:	90 per cent. (expressed as a decimal)
(xxi)	Performance Cap:	Not Applicable
(xxii)	Fee Calculation Factor Deduction:	Not Applicable
(xxiii)	Performance Fee Deduction:	Not Applicable
(xxiv)	Rainbow Basket Call/Rainbow Basket Put:	Not Applicable

(xxv)	Lock-in Call Redemption (1)/ Lock-in Call Redemption (2):	Not Applicable
34.	Initial Setting Date:	6 August 2021
35.	Initial Averaging Dates:	Not Applicable
36.	Final Fixing Date:	6 August 2025
37.	Averaging Dates:	Not Applicable
38.	Final Price:	Not Applicable
39.	Redemption 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)	Redemption Final Price Cap:	Not Applicable
(ii)	Redemption Final Price Floor:	Not Applicable
40.	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
41.	Trigger Redemption (Product Condition 3(c)):	Not Applicable
42.	Details relating to Instalment Securities:	Not Applicable
43.	Call/Put Option Provisions for Open-ended Securities (Product Condition 3(f)):	Not Applicable
44.	Physical Settlement Provisions (Product Condition 4):	Not Applicable
45.	Put Option:	Not Applicable
46.	Call Option:	Not Applicable
47.	Unscheduled Termination Amount:	
(i)	Unscheduled Termination at Par:	Not Applicable
(ii)	Minimum Payment Amount:	Applicable – 90 per cent. of the Nominal Amount
(iii)	Deduction for Hedge Costs:	Not Applicable
48.	Payment Disruption:	Not Applicable
49.	Interest and Currency Rate Additional Disruption Event:	Not Applicable
UNDERLYING ASSET(S)		
50.	List of Underlying Asset(s):	Applicable

i	Underlying Asset_i	Weight_i	Composite_i	Adjustment Factor_i
1.	iSTOXX Citywire Fund Managers Selection FW Risk Control 5% (the "Index")	Not Applicable	Not Applicable	Not Applicable
51.	Equity-linked Securities:	Not Applicable		
52.	Index-linked Securities:	Applicable		
	Single Index, Index Basket or Multi-Asset Basket:	Single Index		
(i)	Index:	iSTOXX Citywire Fund Managers Selection FW Risk Control 5%		
(ii)	Type of Index:	Single-Exchange Index		
(iii)	Bloomberg code(s):	IXCITYF5 Index		
(iv)	Information Source:	https://www.stoxx.com/		
(v)	Required Exchanges:	Not Applicable		
(vi)	Related Exchange:	Not Applicable		
(vii)	Disruption Threshold:	Not Applicable		
(viii)	Maximum Days of Disruption:	Five Scheduled Trading Days		
(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:	26 May 2021		
(xii)	Jurisdictional Event:	Not Applicable		
(xiii)	Jurisdictional Event Jurisdiction(s):	Not Applicable		
(xiv)	Additional Disruption Events:			
	(a) Change in Law:	NotApplicable		
	(b) Foreign Ownership Event:	Not Applicable		
	(c) FX Disruption:	Not Applicable		
	(d) Hedging Disruption:	Not Applicable		
	(e) Increased Cost of Hedging:	Not Applicable		
	(f) Index Disruption Event:	Not Applicable		
(xv)	Alternative Pre-nominated Index:	Not Applicable		
53.	Commodity-linked Securities:	Not Applicable		

54.	Commodity Index-linked Securities:	Not Applicable
55.	ETF-linked Securities:	Not Applicable
56.	ETC-linked Securities:	Not Applicable
57.	FX-linked Securities:	Not Applicable
58.	FX Index-linked Securities:	Not Applicable
59.	Inflation Index-linked Securities:	Not Applicable
60.	Interest Rate Index-linked Securities:	Not Applicable
61.	Cash Index-linked Securities:	Not Applicable
62.	Multi-Asset Basket-linked Securities:	Not Applicable
63.	Fund-linked Securities:	Not Applicable
64.	Valuation Time:	As determined in accordance with Index-linked Securities Asset Term 1.

GENERAL PROVISIONS

65.	(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 (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
66.		Financial Centre(s):	London and Paris
67.		Business Centre(s):	Not Applicable
68.		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).

69. Security Codes and Ticker Symbols:
- | | |
|------------------------|----------------|
| ISIN: | XS2331007737 |
| Common Code: | 233100773 |
| Swiss Security Number: | 59954331 |
| Telekurs Ticker: | Not Applicable |
| WKN Number: | Not Applicable |
70. Clearing and Trading:
- | | |
|---|---|
| Clearing System(s) and any relevant identification number(s): | Euroclear Bank S.A./N.V. and Clearstream Banking, société anonyme |
|---|---|
71. Delivery:
- | | |
|-----------|--------------------------|
| Delivery: | Delivery against payment |
|-----------|--------------------------|
72. 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 |
73. Dealer(s):
- | | |
|------------|-----------------------------|
| Dealer(s): | Credit Suisse International |
|------------|-----------------------------|
74. Specified newspaper for the purposes of notices to Securityholders:
- | | |
|---|----------------|
| Specified newspaper for the purposes of notices to Securityholders: | Not Applicable |
|---|----------------|
75. 871(m) Securities:
- | | |
|--------------------|---|
| 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). |
|--------------------|---|
76. Prohibition of Sales to EEA Retail Investors:
- | | |
|---|----------------|
| Prohibition of Sales to EEA Retail Investors: | Not Applicable |
|---|----------------|
77. Prohibition of Sales to UK Retail Investors:
- | | |
|--|--|
| Prohibition of Sales to UK Retail Investors: | Applicable— please see the cover page of these Final Terms |
|--|--|
78. Additional U.S. Tax Selling Restrictions:
- | | |
|---|--|
| 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" |
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79. Additional Provisions:

Not Applicable

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 amount of the commission paid by Credit Suisse Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each distributor) ("CSSSV") to the Distributor in connection with the distribution of the Notes is up to 0.5% (all tax included) per annum of the Specified Denomination per Note, over the maximum term of the Notes. Commissions may be payable upfront. These commissions are included in the purchase price. **PERFORMANCE OF SHARE/INDEX/COMMODITY/COMMODITY INDEX/ETF SHARE/ETC/FUND/FX RATE/FX INDEX/INFLATION INDEX/INTEREST RATE INDEX/CASH INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)**

Information in relation to the Underlying Asset(s), including information about past and future performance and volatility can be found at www.stoxx.com (but 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"):

The iSTOXX Citywire Fund Managers Selection FW Risk Control 5% is provided by STOXX Limited. As at the date hereof, 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

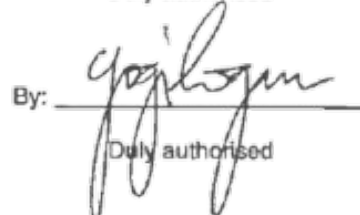
- | | |
|---------------------------------|---|
| (i) Reasons for the issue: | See "Use of Proceeds" section in the Securities Note |
| (ii) Estimated net proceeds: | EUR 30,000,000 |
| (iii) Estimated total expenses: | Not Applicable; there are no estimated expenses charged to the investors by the Issuer. |

Signed on behalf of the Issuer:

By: 

Julien Bieren
Managing Director

Duly authorised

By: 

Yogamoorthy Logan
Managing Director

Duly authorised

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- » do not have any responsibility for, and do not purport, neither expressly nor by implication, that any Performance Deduction is adequate or sufficient for any particular purpose, such as serving as a sufficient basis for achieving capital protection in capital protected products.

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 - The results to be obtained by the Securities, the owner of the Securities or any other person in connection with the use of the iSTOXX Citywire Fund Managers Selection FW Risk Control 5% and the data included in the iSTOXX Citywire Fund Managers Selection FW Risk Control 5% ;
 - The accuracy, timeliness, and completeness of the iSTOXX Citywire Fund Managers Selection FW Risk Control 5% and its data;
 - The merchantability and the fitness for a particular purpose or use of the iSTOXX Citywire Fund Managers Selection FW Risk Control 5% 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 iSTOXX Citywire Fund Managers Selection FW Risk Control 5% 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 iSTOXX Citywire Fund Managers Selection FW Risk Control 5% 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.

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