



**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 21 July 2021**

**Credit Suisse AG, London Branch**

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

**Trigger Return Equity-linked Securities due July 2029**

linked to **SCOR SE** (the "**Securities**")

Series SPLB2021-1XP5

ISIN: XS2349794771

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 9 July 2021, 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 11 June 2021, as supplemented on 20 July 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](http://www.bourse.lu)).

1	Series Number:	SPLB2021-1XP5
2	Tranche Number:	Not Applicable
3	Applicable General Terms and Conditions:	General Note Conditions
4	Type of Security:	Trigger Return Securities
5	Settlement Currency:	Euro (" <b>EUR</b> ")
6	Institutional:	Not Applicable

## **PROVISIONS RELATING TO NOTES AND CERTIFICATES**

7	Aggregate Nominal Amount:	Applicable
	(i) Series:	EUR 2,000,000.00
	(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:	21 July 2021
14	Maturity Date:	5 Currency Business Days following the Final Fixing Date (expected to be 9 July 2029)
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 the 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:	4.5%
	- 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
(xiv)	Coupon Threshold:	In respect of a Coupon Observation Date and the Underlying Asset, an amount equal to 75% of the Strike Price of such Underlying Asset
(xv)	Coupon Threshold (Basket):	Not Applicable
(xvi)	Coupon Observation Date(s):	In respect of the Underlying Asset, each of 30 December 2021, 30 June 2022, 30 December 2022, 30 June 2023, 30 December 2023, 30 June 2024, 30 December 2024, 30 June 2025, 30 December 2025, 30 June 2026, 30 December 2026, 30 June 2027, 30 December 2027, 30 June 2028, 30 December 2028 and 30 June 2029
(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
(xxv)	Dividend Adjusted Performance:	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 Worst Performing Underlying Asset):	Not Applicable
34	Initial Setting Date:	30 June 2021
35	Initial Averaging Dates:	Not Applicable
36	Final Fixing Date:	30 June 2029
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 70% of the Strike Price of such Underlying Asset
	(iii) Knock-in Observation Date(s):	30 June 2029
	(iv) Knock-in Observation Date subject to Valuation Date adjustment:	Valuation Date adjustment applicable in respect of the Knock-in Observation Date
	(v) Knock-in Observation Period:	Not Applicable
	(vi) Knock-in Fixing Price:	Not Applicable
	(vii) Redemption Participation:	Not Applicable
	(viii) Floor:	Not Applicable
	(ix) Knock-out Event Override Condition:	Not Applicable
41	Knock-out Provisions:	Not Applicable
42	Trigger Redemption (Product Condition 3(c)):	Applicable
	(i) Trigger Event:	On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of the Underlying Asset is at or above the Trigger Barrier
	(ii) Trigger Barrier Redemption Date(s):	In respect of a Trigger Barrier Observation Date, as specified in the table below in respect of such Trigger Barrier Observation Date
	(iii) Trigger Barrier Redemption Amount:	In respect of a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date
	(iv) Trigger Barrier:	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	30 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
2	30 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 Business Days following the occurrence of a Trigger Event
3	30 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 Business Days following the occurrence of a Trigger Event
4	30 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 Business Days following the occurrence of a Trigger Event
5	30 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 Business Days following the occurrence of a Trigger Event
6	30 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 Business Days following the occurrence of a Trigger Event
7	30 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 Business Days following the occurrence of a Trigger Event

8	30 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
9	30 June 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
10	30 December 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
11	30 June 2027	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	30 December 2027	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	30 June 2028	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	30 December 2028	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	30 June 2029	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 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 Dividend Adjusted Performance: Not Applicable

#### UNDERLYING ASSET(S)

54 List of Underlying Asset(s): Applicable

i	Underlying Asset	Weight	Composite
1	The ordinary shares of SCOR SE (the " <b>SCOR SE Shares</b> ")	Not Applicable	Not Applicable

55 Equity-linked Securities: Applicable

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

(i) Share Issuer: SCOR SE

(ii) Share: The SCOR SE Shares

(iii) ISIN: FR0010411983

(iv) Bloomberg Code: SCR FP Equity

(v) Information Source: <http://www.euronext.com>

(vi) Exchange: Euronext Paris

(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: Not Applicable

(x) Adjustment basis for Single Share and Averaging Reference Dates: Not Applicable

(xi) Trade Date: 30 June 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) Change of Exchange: Applicable

(c) Foreign Ownership Event: Not Applicable

(d) FX Disruption: Not Applicable

(e) Insolvency Filing: Applicable

(f) Hedging Disruption: Applicable

(g) Increased Cost of Hedging: Not Applicable

(h) Loss of Stock Borrow: Not Applicable

(i) Increased Cost of Stock Borrow: Not Applicable

(xvi) Dividend Adjusted Performance: Not Applicable

56 Index-linked Securities: Not Applicable

57 Commodity-linked Securities: Not Applicable

58 Commodity Index-linked Securities: Not Applicable

59 ETF-linked Securities: Not Applicable

60 ETC-linked Securities: Not Applicable

61 FX-linked Securities: Not Applicable

62 FX Index-linked Securities: Not Applicable

63 Inflation Index-linked Securities: Not Applicable

64 Interest Rate Index-linked Securities: Not Applicable

65	Cash Index-linked Securities:	Not Applicable
66	Multi-Asset Basket-linked Securities:	Not Applicable
67	Valuation Time:	As determined in accordance with Equity-linked Securities Asset Term 1

## GENERAL PROVISIONS

68	(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
69	Financial Centre(s):	Not Applicable
70	Business Centre(s):	Not Applicable
71	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)
72	Security Codes and Ticker Symbols:	
	ISIN:	XS2349794771
	Common Code:	234979477
	Swiss Security Number:	59954615
	Telekurs Ticker:	Not Applicable
	WKN Number:	Not Applicable
73	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>
74	Delivery:	Delivery against payment
75	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
76	Dealer(s):	Credit Suisse International
77	Specified newspaper for the purposes of notices to Securityholders:	Not Applicable

78	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)
79	Prohibition of Sales to EEA Retail Investors:	Not Applicable
	Prohibition of Sales to UK Retail Investors:	Applicable - see the cover page of these Final Terms
80	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"
81	Additional Provisions:	Not Applicable



## PART B - OTHER INFORMATION

### TERMS AND CONDITIONS OF THE OFFER

Not Applicable

### INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

So far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue, save for any fees payable to the distributor(s).

Credit Suisse Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV") will pay a fee to the distributor(s) in connection with the issue of up to 6.5% of the Specified Denomination per Security upfront.

The Issue Price and the terms of the Securities take into account such fee and may be more than the market value of the Securities on the Issue Date.

### PERFORMANCE OF SHARE/INDEX/COMMODITY/COMMODITY INDEX/ETF SHARE/ETC/FX RATE/FX INDEX/INFLATION INDEX/INTEREST RATE INDEX/CASH INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)

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:

SCOR SE: <http://www.euronext.com>

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

### 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 2,000,000.00                                      |
| (iii) | Estimated total expenses: | Not Applicable                                        |

Signed on behalf of the Issuer:

By: \_\_\_\_\_  
Duly authorised

By: \_\_\_\_\_  
Duly authorised