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**Final Terms dated 21 June 2021**

**Credit Suisse AG, London Branch**

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

**EUR 2,000,000 Trigger Equity-linked Securities due June 2027**

linked to a Share Basket (the "**Securities**")

Series SPLB2021-1X16

ISIN: XS2340946610

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, 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 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 for viewing on the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)).

- |    |  |                         |
|----|--|-------------------------|
| 1. | Series Number:                           | SPLB2021-1X16           |
| 2. | Tranche Number:                          | Not Applicable          |
| 3. | Applicable General Terms and Conditions: | General Note Conditions |

|    |                      |                       |
|----|----------------------|-----------------------|
| 4. | Type of Security:    | Trigger Securities    |
| 5. | Settlement Currency: | Euro (" <b>EUR</b> ") |
| 6. | Institutional:       | Not Applicable        |

**PROVISIONS RELATING TO NOTES AND CERTIFICATES** Applicable

|     |  |   |
|-----|--|---|
| 7.  | Aggregate Nominal Amount:                  |   |
|     | (i) Series:                                | EUR 2,000,000   |
|     | (ii) Tranche:                              | Not Applicable  |
| 8.  | Issue Price:                               | 98.04 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:                                | 22 June 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 22 June 2027) |
| 15. | Coupon Basis:                              | Not Applicable  |
| 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):  | Not Applicable |

**PROVISIONS RELATING TO REDEMPTION/SETTLEMENT**

|     |   |                           |
|-----|---|---------------------------|
| 33. | Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3): | Basket Trigger Redeemable |
|     | (i) Redemption Option Percentage:   | Applicable: 100 per cent. |
|     | (ii) Redemption Performance:  | Not Applicable            |

|     |   |  |
|-----|---|--|
|     | (iii) Redemption Amount Cap/Floor:  | Not Applicable   |
|     | (iv) Redemption Strike Price:   | Not Applicable   |
|     | (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:   | 1 June 2021  |
| 35. | Initial Averaging Dates:  | Not Applicable   |
| 36. | Final Fixing Date:  | 15 June 2027   |
| 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 Basket Performance is below the Knock-in Barrier   |
|     | (ii) Knock-in Barrier:  | In respect of the Knock-in Observation Date, 60 per cent.  |
|     | (iii) Knock-in Observation Date(s):   | 15 June 2027   |
|     | (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:   | In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Knock-in Observation Date |
|     | (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 Basket  |

Performance 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, 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<br>Observation Date <sub>n</sub> | Barrier<br>Trigger Barrier <sub>n</sub> | Trigger<br>Redemption<br>Amount <sub>n</sub>              | Barrier<br>Trigger<br>Redemption Date <sub>n</sub>                   |
|----|--|---|---|--|
| 1. | 15 June 2023                             | An amount equal to 100 per cent.        | An amount equal to 119.20 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| 2. | 15 December 2023                         | An amount equal to 100 per cent.        | An amount equal to 124 per cent. of the Nominal Amount    | 5 Currency Business Days following the occurrence of a Trigger Event |
| 3. | 17 June 2024                             | An amount equal to 100 per cent.        | An amount equal to 128.8 per cent. of the Nominal Amount  | 5 Currency Business Days following the occurrence of a Trigger Event |
| 4. | 16 December 2024                         | An amount equal to 100 per cent.        | An amount equal to 133.6 per cent. of the Nominal Amount  | 5 Currency Business Days following the occurrence of a Trigger Event |
| 5. | 16 June 2025                             | An amount equal to 100 per cent.        | An amount equal to 138.4 per cent. of the Nominal Amount  | 5 Currency Business Days following the occurrence of a Trigger Event |
| 6. | 15 December 2025                         | An amount equal to 100 per cent.        | An amount equal to 143.2 per cent. of the Nominal Amount  | 5 Currency Business Days following the occurrence of a Trigger Event |
| 7. | 15 June 2026                             | An amount equal to 100 per cent.        | An amount equal to 148 per cent. of the Nominal Amount    | 5 Currency Business Days following the occurrence of a Trigger Event |
| 8. | 15 December 2026                         | An amount equal to 100 per cent.        | An amount equal to 152.8 per cent. of the Nominal Amount  | 5 Currency Business Days following the occurrence of a               |

|                     |  |  |  | Trigger Event  |
|---------------------|--|--|--|--|
| 9.                  | 15 June 2027   | An amount equal to 100 per cent.   | An amount equal to 157.6 per cent. of the Nominal Amount | 5 Currency Business Days following the occurrence of a Trigger Event |
| (viii)              | Knock-in Event Override Condition:   | Not Applicable   |  |  |
| (ix)                | Trigger Barrier Fixing Price:  | In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the relevant Trigger Barrier Observation Date |  |  |
| (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 <sub>i</sub>  | Weight <sub>i</sub>  | Composite <sub>i</sub>                                   |  |
| 1.                  | The ordinary shares of Banco Santander SA (the "Santander Shares")   | 1/9  | Not Applicable   |  |
| 2.                  | The ordinary shares of BNP Paribas SA (the "BNP Shares")   | 1/9  | Not Applicable   |  |

|  |  |  |                |
|--|--|--|----------------|
| 3.   | The ordinary shares of ING Groep NV (the " <b>ING Shares</b> ")                        | 1/9  | Not Applicable |
| 4.   | The ordinary shares of Intesa Sanpaolo SpA (the " <b>Intesa Shares</b> ")              | 1/9  | Not Applicable |
| 5.   | The ordinary shares of Banco Bilbao Vizcaya Argenta SA (the " <b>Bilbao Shares</b> ")  | 1/9  | Not Applicable |
| 6.   | The ordinary shares of Unicredit SpA (the " <b>Unicredit Shares</b> ")                 | 1/9  | Not Applicable |
| 7.   | The ordinary shares of Societe Generale SA NV (the " <b>Societe Generale Shares</b> ") | 1/9  | Not Applicable |
| 8.   | The ordinary shares of KBC Groep NV (the " <b>KBC Shares</b> ")                        | 1/9  | Not Applicable |
| 9.   | The ordinary shares of Credit Agricole S.A. (the " <b>Credit Agricole Shares</b> ")    | 1/9  | Not Applicable |
| 53.  | Equity-linked Securities:  | Applicable   |                |
|  | Single Share, Share Basket or Multi-Asset Basket:                                      | Share Basket   |                |
| <b>In respect of the Santander Shares:</b> |  |  |                |
| (i)  | Share Issuer:  | Banco Santander SA   |                |
| (ii)                                       | Share:   | The Santander Shares   |                |
| (iii)                                      | ISIN:  | ES0113900J37   |                |
| (iv)                                       | Bloomberg Code:  | SAN SQ <Equity>  |                |
| (v)  | Information Source:  | www.bolsamadrid.es   |                |
| (vi)                                       | Exchange:  | Bolsa de Madrid  |                |
| (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:  | 1 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) | 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                    |

**In respect of the BNP Shares:**

|        |  |  |
|--------|--|--|
| (i)    | Share Issuer:  | BNP Paribas SA   |
| (ii)   | Share:   | The BNP Shares   |
| (iii)  | ISIN:  | FR0000131104   |
| (iv)   | Bloomberg Code:  | BNP FP <Equity>  |
| (v)    | Information Source:  | 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:           | 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:  | 1 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) 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 |
|-----|---------------------------------|----------------|

**In respect of the ING Shares:**

|        |  |  |
|--------|--|--|
| (i)    | Share Issuer:  | ING Groep NV   |
| (ii)   | Share:   | The ING Shares   |
| (iii)  | ISIN:  | NL0011821202   |
| (iv)   | Bloomberg Code:  | INGA NA <Equity>   |
| (v)    | Information Source:  | www.euronext.com   |
| (vi)   | Exchange:  | Euronext Amsterdam   |
| (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:  | 1 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) 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   |

**In respect of the Intesa Shares:**

|       |                 |                     |
|-------|-----------------|---------------------|
| (i)   | Share Issuer:   | Intesa Sanpaolo SpA |
| (ii)  | Share:          | The Intesa Shares   |
| (iii) | ISIN:           | IT0000072618        |
| (iv)  | Bloomberg Code: | ISP IM <Equity>     |



|  |  |
|--|--|
| (v) Information Source:  | www.borsaitaliana.it   |
| (vi) Exchange:   | Borsa Italiana   |
| (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:   | 1 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) 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   |

**In respect of BilbaoShares:**

|                                    |   |
|------------------------------------|---|
| (i) Share Issuer:                  | Banco Bilbao Vizcaya Argenta SA                           |
| (ii) Share:                        | The Bilbao Shares   |
| (iii) ISIN:                        | ES0113211835  |
| (iv) Bloomberg Code:               | BBVA SQ <Equity>  |
| (v) Information Source:            | http://www.bolsamadrid.es                                 |
| (vi) Exchange:                     | Bolsa de Madrid   |
| (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:   | 1 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) 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   |

**In respect of Unicredit Shares:**

|  |  |
|--|--|
| (i) Share Issuer:  | Unicredit SpA  |
| (ii) Share:  | The Unicredit Shares   |
| (iii) ISIN:  | IT0005239360   |
| (iv) Bloomberg Code:   | UCG IM <Equity>  |
| (v) Information Source:  | <a href="http://www.borsaitaliana.it">http://www.borsaitaliana.it</a>  |
| (vi) Exchange:   | Borsa Italiana   |
| (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:   | 1 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) 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                    |

**In respect of Societe Generale Shares:**

|  |  |
|--|--|
| (i) Share Issuer:  | Societe Generale SA  |
| (ii) Share:  | The Societe Generale Shares  |
| (iii) ISIN:  | FR0000130809   |
| (iv) Bloomberg Code:   | GLE FP <Equity>  |
| (v) Information Source:  | <a href="http://www.euronext.com">http://www.euronext.com</a>  |
| (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:          | 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:   | 1 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) 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 |

**In respect of KBC Shares:**

|        |  |  |
|--------|--|--|
| (i)    | Share Issuer:  | KBC Groep NV   |
| (ii)   | Share:   | The KBC Shares   |
| (iii)  | ISIN:  | BE0003565737   |
| (iv)   | Bloomberg Code:  | KBC BB <Equity>  |
| (v)    | Information Source:  | <a href="http://www.euronext.com">http://www.euronext.com</a>  |
| (vi)   | Exchange:  | Euronext Brussels  |
| (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:  | 1 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)    | 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 |
|-----|---------------------------------|----------------|

**In respect of the Credit Agricole Shares:**

|        |  |  |
|--------|--|--|
| (i)    | Share Issuer:  | Credit Agricole S.A  |
| (ii)   | Share:   | The Credit Agricole Shares   |
| (iii)  | ISIN:  | FR0000045072   |
| (iv)   | Bloomberg Code:  | ACA FP <Equity>  |
| (v)    | Information Source:  | 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:           | 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:  | 1 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)    | 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   |

|            |                                    |                |
|------------|------------------------------------|----------------|
| <b>54.</b> | Index-linked Securities:           | Not Applicable |
| <b>55.</b> | Commodity-linked Securities:       | Not Applicable |
| <b>56.</b> | Commodity Index-linked Securities: | Not Applicable |
| <b>57.</b> | ETF-linked Securities:             | Not Applicable |

|            |  |  |
|------------|--|--|
| <b>58.</b> | ETC-linked Securities:                 | Not Applicable   |
| <b>59.</b> | FX-linked Securities:                  | Not Applicable   |
| <b>60.</b> | FX Index-linked Securities:            | Not Applicable   |
| <b>61.</b> | Inflation Index-linked Securities:     | Not Applicable   |
| <b>62.</b> | Interest Rate Index-linked Securities: | Not Applicable   |
| <b>63.</b> | Cash Index-linked Securities:          | Not Applicable   |
| <b>64.</b> | Multi-Asset Basket-linked Securities:  | Not Applicable   |
| <b>65.</b> | Valuation Time:                        | As determined in accordance with Equity-linked Securities Asset Term 1 |

#### **GENERAL PROVISIONS**

|            |       |   |  |
|------------|-------|---|--|
| <b>66.</b> | (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   |
| <b>67.</b> |       | Financial Centre(s):  | Not Applicable   |
| <b>68.</b> |       | Business Centre(s):   | Not Applicable   |
| <b>69.</b> |       | 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)  |
| <b>70.</b> |       | Security Codes and Ticker Symbols:  |  |
|            |       | ISIN:   | XS2340946610   |
|            |       | Common Code:  | 234094661  |
|            |       | Swiss Security Number:  | 59954459   |
|            |       | 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, *société anonyme*
- 72. Delivery:** Delivery against payment
- 73. 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
- 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 Retail Investors:** Not Applicable
- 78. Prohibition of Sales to UK Retail Investors:** Applicable – see the cover page of these Final Terms
- 79. 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"
- 80. 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.

### **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 in relation to each of the Underlying Assets, including information about the past and future performance and volatility of such Underlying Asset, can be found free of charge at [www.bolsamadrid.es](http://www.bolsamadrid.es), [www.euronext.com](http://www.euronext.com) and [www.borsaitaliana.it](http://www.borsaitaliana.it) (but the information appearing on such website does not form part of these Final Terms).

The Securities relate to a basket of Underlying Assets. Each Underlying Asset in the basket is equally weighted.

### **POST-ISSUANCE INFORMATION**

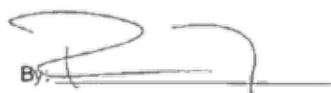
The Issuer will not provide any post-issuance information with respect to the Underlying Assets, unless required to do so by applicable law or regulation.

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



Signed on behalf of the Issuer:

By: 

Duly authorised

Julien Bieren  
Managing Director

By: 

Duly authorised

Yogamoorthy Logan  
Managing Director