



**Final Terms dated 30 December 2016**

**Credit Suisse International**

**Equity-linked Securities due March 2020**

linked to a basket of Shares

(the "**Securities**")

Series SPCSI2016-0NFQ

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 for the purposes of the Base Prospectus dated 28 April 2016, as supplemented on 6 May 2016, 24 May 2016, 2 June 2016, 11 August 2016, 9 September 2016, 10 November 2016, 14 December 2016 and by any further supplements up to, and including, the later of the Issue Date and the date of listing of the Securities, which together constitute a base prospectus for the purposes of Directive 2003/71/EC, as amended from time to time, including by Directive 2010/73/EU (the "**Prospectus Directive**"). This document constitutes the Final Terms of the Securities described herein for the purposes of Article 5.4 of the Prospectus Directive and must be read in conjunction with such Base Prospectus as so supplemented. A summary of the Securities is annexed to these Final Terms. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus as so supplemented. Copies of the Base Prospectus and each supplement may be obtained from the registered office of the Issuer and the offices of the Distributor(s) and Agents specified herein.

These Final Terms comprise the final terms for the issue and public offer in the Kingdom of Sweden and admission to trading on the Regulated Market of the NASDAQ OMX Stockholm Stock Exchange of the Securities. The Final Terms will be available for viewing on the website(s) of the Distributor(s).

- |   |                                |
|---|--------------------------------|
| 1. Series Number:                           | SPCSI2016-0NFQ                 |
| 2. Tranche Number:                          | Not Applicable                 |
| 3. Applicable General Terms and Conditions: | General Certificate Conditions |
| 4. Type of Security:                        | Not Applicable                 |
| 5. Settlement Currency:                     | Swedish Krona (" <b>SEK</b> ") |
| 6. Institutional:                           | Not Applicable                 |

**PROVISIONS RELATING TO NOTES AND CERTIFICATES** Applicable

- |                          |  |
|--------------------------|--|
| 7. Number of Securities: |  |
|--------------------------|--|

- |      |  |   |
|------|--|---|
| (i)  | Series:                                    | Up to 500 Securities  |
| (ii) | Tranche:                                   | Not Applicable  |
| 8.   | Issue Price:                               | SEK 13,500 per Security   |
| 9.   | Nominal Amount:                            | SEK 100,000   |
| 10.  | Minimum Transferable Number of Securities: | Not Applicable  |
| 11.  | Transferable Number of Securities:         | One Security  |
| 12.  | Minimum Trading Lot:                       | Not Applicable  |
| 13.  | Issue Date:                                | 15 March 2017   |
| 14.  | Maturity Date:                             | 10 Currency Business Days following the final Averaging Date or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur (expected to be 9 March 2020) |
| 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): | Top Rank Basket            |
| (i)  | Redemption Percentage:  | Option Zero per cent.      |
| (ii) | Participation Percentage:   | Indicatively 120 per cent. |
| -    | Minimum Participation   | 100 per cent.              |

|       |  |                |   |
|-------|--|----------------|---|
|       | Percentage:                                  |                |   |
| (iii) | Redemption Amount Cap:                       |                | Not Applicable  |
| (iv)  | Redemption Percentage:                       | Floor          | Zero per cent.  |
| (v)   | FX Adjusted:                                 |                | Applicable  |
| -     | Currency Rate:                               |                | The spot rate of exchange of the Reference Currency for the Settlement Currency, expressed as the number of units of the Settlement Currency for a unit of the Reference Currency |
| -     | Currency Rate Page:                          |                | Bloomberg page USDSEK WMCO <CURRENCY>   |
| -     | Currency Rate Time:                          |                | 4 p.m., London time   |
| -     | Fallback Currency Rate:                      |                | Not Applicable  |
| -     | Reference/Exchange Currency Rate:            |                | Not Applicable  |
| -     | Reference/Exchange Currency Rate Page:       |                | Not Applicable  |
| -     | Reference/Exchange Currency Rate Time:       |                | Not Applicable  |
| -     | Fallback Reference/Exchange Currency Rate:   |                | Not Applicable  |
| -     | Settlement/Exchange Currency Rate:           |                | Not Applicable  |
| -     | Settlement/Exchange Currency Rate Page:      |                | Not Applicable  |
| -     | Settlement/Exchange Currency Rate Time:      |                | Not Applicable  |
| -     | Fallback Settlement/Exchange Currency Rate:  |                | Not Applicable  |
| -     | Final FX Date:                               |                | 1 Currency Business Day following the final Averaging Date  |
| -     | Initial FX Date:                             |                | Initial Setting Date  |
| -     | Reference Currency:                          |                | United States dollar (" <b>USD</b> ")   |
| -     | Exchange Currency:                           |                | Not Applicable  |
| -     | Alternative price source:                    |                | Not Applicable  |
| (vi)  | Lock-in Call:                                |                | Not Applicable  |
| (vii) | Basket Redemption/Single Lock-in Redemption: | Lock-in Factor | Not Applicable  |

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| (viii) | Booster Call:   | Not Applicable   |
| (ix)   | Put Performance:                                      | Not Applicable   |
| (x)    | Best Capped Basket:                                   | Not Applicable   |
| (xi)   | Top Rank Basket:                                      | Applicable   |
| -      | Number of Replacements:                               | 4  |
| -      | Replacement Level:                                    | 30 per cent. (expressed as a decimal)  |
| (xii)  | Knock-in Provisions:                                  | Not Applicable   |
| (xiii) | Strike:   | 100 per cent. (expressed as a decimal)   |
| (xiv)  | Performance Cap:                                      | Not Applicable   |
| 34.    | Initial Setting Date:                                 | 23 February 2017   |
| 35.    | Initial Averaging Dates:                              | Not Applicable   |
| 36.    | Final Fixing Date:                                    | Not Applicable   |
| 37.    | Averaging Dates:                                      | Each of, 23 February 2019, 23 March 2019, 23 April 2019, 23 May 2019, 23 June 2019, 23 July 2019, 23 August 2019, 23 September 2019, 23 October 2019, 23 November 2019, 23 December 2019, 23 January 2020 and 23 February 2020 |
| 38.    | Final Price:  | In respect of an Underlying Asset, the average of the Levels (with regard to the Valuation Time) of such Underlying Asset on each of the Averaging Dates   |
|        | (i) Final Price Cap:                                  | Not Applicable   |
|        | (ii) Final Price Floor:                               | Not Applicable   |
| 39.    | Redemption Final Price:                               | Not Applicable   |
| 40.    | 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   |
| 41.    | Trigger Redemption (Product Condition 3(c)):          | Not Applicable   |
| 42.    | Details relating to Instalment Securities:            | Not Applicable   |
| 43.    | Physical Settlement Provisions (Product Condition 4): | Not Applicable   |
| 44.    | Put Option:   | Not Applicable   |
| 45.    | Call Option:  | Not Applicable   |
| 46.    | Unscheduled Termination Amount:                       |  |

- (i)    Unscheduled Termination at Par:            Not Applicable
  - (ii)   Minimum Payment Amount:           Not Applicable
  - (iii)  Deduction for Hedge Costs:        Not Applicable
47.    Payment Disruption:                    Not Applicable
48.    Interest and Currency Rate Additional Disruption Event:    Not Applicable

**UNDERLYING ASSET(S)**

49.    List of Underlying Asset(s):            Applicable

| <b>i</b> | <b>Underlying Asset<sub>i</sub></b>  | <b>Weight<sub>i</sub></b> | <b>Composite<sub>i</sub></b> | <b>Adjustment Factor<sub>i</sub></b> |
|----------|--|---------------------------|------------------------------|--------------------------------------|
| 1        | The ordinary shares of Nucor Corporation (" <b>Nucor Shares</b> ")               | Not Applicable            | Not Applicable               | Not Applicable                       |
| 2        | The ordinary shares of POSCO (" <b>POSCO Shares</b> ")                           | Not Applicable            | Not Applicable               | Not Applicable                       |
| 3        | The ordinary shares of Rio Tinto PLC (" <b>Rio Tinto Shares</b> ")               | Not Applicable            | Not Applicable               | Not Applicable                       |
| 4        | The ordinary shares of Boliden AB (" <b>Boliden Shares</b> ")                    | Not Applicable            | Not Applicable               | Not Applicable                       |
| 5        | The ordinary shares of BHP Billiton PLC (" <b>BHP Billiton Shares</b> ")         | Not Applicable            | Not Applicable               | Not Applicable                       |
| 6        | The ordinary shares of ArcelorMittal S.A. (" <b>ArcelorMittal Shares</b> ")      | Not Applicable            | Not Applicable               | Not Applicable                       |
| 7        | The ordinary shares of Alcoa Corporation. (" <b>Alcoa Shares</b> ")              | Not Applicable            | Not Applicable               | Not Applicable                       |
| 8        | The ordinary shares of Outokumpu OYJ (" <b>Outokumpu Shares</b> ")               | Not Applicable            | Not Applicable               | Not Applicable                       |
| 9        | The ordinary shares of Goldcorp, Inc. (" <b>Goldcorp Shares</b> ")               | Not Applicable            | Not Applicable               | Not Applicable                       |
| 10       | The ordinary shares of SSAB AB (" <b>SSAB Shares</b> ")                          | Not Applicable            | Not Applicable               | Not Applicable                       |
| 11       | The ordinary shares of Barrick Gold Corporation (" <b>Barrick Gold Shares</b> ") | Not Applicable            | Not Applicable               | Not Applicable                       |

|        |  |   |                |                |
|--------|--|---|----------------|----------------|
| 12     | The ordinary shares of Glencore PLC (" <b>Glencore Shares</b> ") | Not Applicable  | Not Applicable | Not Applicable |
| 50.    | Equity-linked Securities:  | Applicable  |                |                |
|        | Single Share, Share Basket or Multi-Asset Basket:                | Share Basket  |                |                |
|        | <b>In respect of the Nucor Shares:</b>                           |   |                |                |
| (i)    | Share Issuer:  | Nucor Corporation   |                |                |
| (ii)   | Share:   | The Nucor Shares  |                |                |
| (iii)  | ISIN:  | US6703461052  |                |                |
| (iv)   | Bloomberg Code:  | NUE UN <Equity>   |                |                |
| (v)    | Information Source:  | 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: Share Basket and Reference Dates - Common/Individual      |                |                |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual |                |                |
|        | (a) Omission:  | Not Applicable  |                |                |
|        | (b) Postponement:  | Applicable  |                |                |
|        | (c) Modified Postponement:                                       | Not Applicable  |                |                |
| (xi)   | Trade Date:  | 21 February 2017  |                |                |
| (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 POSCO Shares:**

- (i) Share Issuer: POSCO
- (ii) Share: The POSCO Shares
- (iii) ISIN: KR7005490008
- (iv) Bloomberg Code: 005490 KP <Equity>
- (v) Information Source: <http://eng.krx.co.kr/>
- (vi) Exchange: Korea 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: Share Basket and Reference Dates - Common/Individual
- (x) Adjustment basis for Share Basket and Averaging Reference Dates: In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual
  - (a) Omission: Not Applicable
  - (b) Postponement: Applicable
  - (c) Modified Postponement: Not Applicable
- (xi) Trade Date: 21 February 2017
- (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 Rio Tinto Shares:**

- |        |  |   |
|--------|--|---|
| (i)    | Share Issuer:  | Rio Tinto PLC   |
| (ii)   | Share:   | The Rio Tinto Shares  |
| (iii)  | ISIN:  | GB0007188757  |
| (iv)   | Bloomberg Code:  | RIO LN <Equity>   |
| (v)    | Information Source:  | <a href="http://www.londonstockexchange.com">http://www.londonstockexchange.com</a>               |
| (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: Share Basket and Reference Dates - Common/Individual      |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual |
|        | (a) Omission:  | Not Applicable  |
|        | (b) Postponement:  | Applicable  |
|        | (c) Modified Postponement:                                       | Not Applicable  |
| (xi)   | Trade Date:  | 21 February 2017  |
| (xii)  | Jurisdictional Event:  | Not Applicable  |
| (xiii) | Jurisdictional Event(s):   | Not Applicable  |



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|-------|---------------------------------|-----------------------------------|
| (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 Boliden Shares:**

- |        |  |   |
|--------|--|---|
| (i)    | Share Issuer:  | Boliden AB  |
| (ii)   | Share:   | The Boliden Shares  |
| (iii)  | ISIN:  | SE0000869646  |
| (iv)   | Bloomberg Code:  | BOL SS <Equity>   |
| (v)    | Information Source:  | www.nasdaqomxnordic.com   |
| (vi)   | Exchange:  | NASDAQ OMX Stockholm 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: Share Basket and Reference Dates - Common/Individual      |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual |
| (a)    | Omission:  | Not Applicable  |
| (b)    | Postponement:  | Applicable  |
| (c)    | Modified Postponement:   | Not Applicable  |
| (xi)   | Trade Date:  | 21 February 2017  |

|        |  |                                   |
|--------|--|-----------------------------------|
| (xii)  | Jurisdictional Event:                    | Not Applicable                    |
| (xiii) | Jurisdictional Event<br>Jurisdiction(s): | Not Applicable                    |
| (xiv)  | Share Substitution:                      | Applicable                        |
| (xv)   | Additional Disruption<br>Events:         |                                   |
| (a)    | Change in Law:                           | Change in Law Option 1 Applicable |
| (b)    | Foreign Ownership<br>Event:              | Not Applicable                    |
| (c)    | FX Disruption:                           | Not Applicable                    |
| (d)    | Insolvency Filing:                       | Applicable                        |
| (e)    | Hedging<br>Disruption:                   | Applicable                        |
| (f)    | Increased Cost of<br>Hedging:            | Not Applicable                    |
| (g)    | Loss of Stock<br>Borrow:                 | Not Applicable                    |
| (h)    | Increased Cost of<br>Stock Borrow:       | Not Applicable                    |

**In respect of the BHP Billiton  
Shares:**

|        |   |  |
|--------|---|--|
| (i)    | Share Issuer:   | BHP Billiton PLC   |
| (ii)   | Share:  | The BHP Billiton Shares  |
| (iii)  | ISIN:   | GB0000566504   |
| (iv)   | Bloomberg Code:   | BLT LN <Equity>  |
| (v)    | Information Source:   | www.londonstockexchange.com  |
| (vi)   | Exchange:   | London Stock Exchange  |
| (vii)  | Related Exchange:   | All Exchanges  |
| (viii) | Maximum Days of<br>Disruption:  | Eight Scheduled Trading Days as specified in Asset<br>Term 1   |
| (ix)   | Adjustment basis for<br>Share Basket and<br>Reference Dates:              | In respect of the Initial Setting Date: Share Basket and<br>Reference Dates - Common/Individual      |
| (x)    | Adjustment basis for<br>Share Basket and<br>Averaging Reference<br>Dates: | In respect of each Averaging Date: Share Basket and<br>Averaging Reference Dates - Common/Individual |
| (a)    | Omission:   | Not Applicable   |

|        |     |                                       |                                   |
|--------|-----|---------------------------------------|-----------------------------------|
|        | (b) | Postponement:                         | Applicable                        |
|        | (c) | Modified Postponement:                | Not Applicable                    |
| (xi)   |     | Trade Date:                           | 21 February 2017                  |
| (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 ArcelorMittal Shares:**

|        |  |  |
|--------|--|--|
| (i)    | Share Issuer:  | ArcelorMittal S.A.   |
| (ii)   | Share:   | The ArcelorMittal Shares   |
| (iii)  | ISIN:  | LU0323134006   |
| (iv)   | Bloomberg Code:  | MT 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: Share Basket and Reference Dates - Common/Individual |
| (x)    | Adjustment basis for                                   | In respect of each Averaging Date: Share Basket and  |

Share Basket and Averaging Reference Dates: Averaging Reference Dates - Common/Individual

- (a) Omission: Not Applicable
- (b) Postponement: Applicable
- (c) Modified Postponement: Not Applicable
- (xi) Trade Date: 21 February 2017
- (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 Alcoa Shares:**

- (i) Share Issuer: Alcoa Corporation
- (ii) Share: The Alcoa Shares
- (iii) ISIN: US0138721065
- (iv) Bloomberg Code: AA UN <Equity>
- (v) Information Source: 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

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|--------|--|---|
| (ix)   | Adjustment basis for Share Basket and Reference Dates:           | In respect of the Initial Setting Date: Share Basket and Reference Dates - Common/Individual      |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual |
|        | (a) Omission:  | Not Applicable  |
|        | (b) Postponement:  | Applicable  |
|        | (c) Modified Postponement:                                       | Not Applicable  |
| (xi)   | Trade Date:  | 21 February 2017  |
| (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 Outokumpu Shares:**

- |       |                     |                         |
|-------|---------------------|-------------------------|
| (i)   | Share Issuer:       | Outokumpu OYJ           |
| (ii)  | Share:              | The Outokumpu Shares    |
| (iii) | ISIN:               | FI0009002422            |
| (iv)  | Bloomberg Code:     | OUT1V FH <Equity>       |
| (v)   | Information Source: | www.nasdaqomxnordic.com |

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|--------|--|---|
| (vi)   | Exchange:  | Helsinki 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: Share Basket and Reference Dates - Common/Individual      |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual |
|        | (a) Omission:  | Not Applicable  |
|        | (b) Postponement:  | Applicable  |
|        | (c) Modified Postponement:                                       | Not Applicable  |
| (xi)   | Trade Date:  | 21 February 2017  |
| (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 Goldcorp Shares:**

- |      |               |                     |
|------|---------------|---------------------|
| (i)  | Share Issuer: | Goldcorp, Inc.      |
| (ii) | Share:        | The Goldcorp Shares |

|        |  |   |
|--------|--|---|
| (iii)  | ISIN:  | CA3809564097  |
| (iv)   | Bloomberg Code:  | GG UN <Equity>  |
| (v)    | Information Source:  | www.nyse.com  |
| (vi)   | Exchange:  | Toronto 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: Share Basket and Reference Dates - Common/Individual      |
| (x)    | Adjustment basis for Share Basket and Averaging Reference Dates: | In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual |
|        | (a) Omission:  | Not Applicable  |
|        | (b) Postponement:  | Applicable  |
|        | (c) Modified Postponement:                                       | Not Applicable  |
| (xi)   | Trade Date:  | 21 February 2017  |
| (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 SSAB Shares:**

- (i) Share Issuer: SSAB AB
- (ii) Share: The SSAB Shares
- (iii) ISIN: SE0000171100
- (iv) Bloomberg Code: SSABA SS <Equity>
- (v) Information Source: <http://www.nasdaqomxnordic.com>
- (vi) Exchange: NASDAQ OMX Stockholm 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: Share Basket and Reference Dates - Common/Individual
- (x) Adjustment basis for Share Basket and Averaging Reference Dates: In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual
  - (a) Omission: Not Applicable
  - (b) Postponement: Applicable
  - (c) Modified Postponement: Not Applicable
- (xi) Trade Date: 21 February 2017
- (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: Not Applicable



Borrow:

- (h) Increased Cost of Stock Borrow: Not Applicable

**In respect of the Barrick Gold Shares:**

- (i) Share Issuer: Barrick Gold Corporation
- (ii) Share: The Barrick Gold Shares
- (iii) ISIN: CA0679011084
- (iv) Bloomberg Code: ABX UN <Equity>
- (v) Information Source: 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: Share Basket and Reference Dates - Common/Individual
- (x) Adjustment basis for Share Basket and Averaging Reference Dates: In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual
- (a) Omission: Not Applicable
- (b) Postponement: Applicable
- (c) Modified Postponement: Not Applicable
- (xi) Trade Date: 21 February 2017
- (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: Applicable

- Disruption:
- (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 Glencore Shares:**

- (i) Share Issuer: Glencore PLC
- (ii) Share: The Glencore Shares
- (iii) ISIN: JE00B4T3BW64
- (iv) Bloomberg Code: GLEN LN <Equity>
- (v) Information Source: 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: Share Basket and Reference Dates - Common/Individual
- (x) Adjustment basis for Share Basket and Averaging Reference Dates: In respect of each Averaging Date: Share Basket and Averaging Reference Dates - Common/Individual
  - (a) Omission: Not Applicable
  - (b) Postponement: Applicable
  - (c) Modified Postponement: Not Applicable
- (xi) Trade Date: 21 February 2017
- (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: Not Applicable

|     |  |  |
|-----|--|--|
|     | Event:                                 |  |
|     | (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   |
| 51. | Equity Index-linked Securities:        | Not Applicable   |
| 52. | Commodity-linked Securities:           | Not Applicable   |
| 53. | Commodity Index-linked Securities:     | Not Applicable   |
| 54. | ETF-linked Securities:                 | Not Applicable   |
| 55. | FX-linked Securities:                  | Not Applicable   |
| 56. | FX Index-linked Securities:            | Not Applicable   |
| 57. | Inflation Index-linked Securities:     | Not Applicable   |
| 58. | Interest Rate Index-linked Securities: | Not Applicable   |
| 59. | Cash Index-linked Securities:          | Not Applicable   |
| 60. | Multi-Asset Basket-linked Securities:  | Not Applicable   |
| 61. | Fund-linked Securities:                | Not Applicable   |
| 62. | Valuation Time:                        | As determined in accordance with Equity-linked Securities Asset Term 1 |

#### **GENERAL PROVISIONS**

|     |   |                       |
|-----|---|-----------------------|
| 63. | (i) Form of Securities:   | Registered Securities |
|     | (ii) Global Security:   | Not Applicable        |
|     | (iii) Held under the NSS:   | Not Applicable        |
|     | (iv) Intended to be held in a manner which would allow Eurosystem eligibility:  | No                    |
|     | (v) The Issuer intends to permit indirect interests in the Securities to be held through CREST Depository Interests to be issued by the | Not Applicable        |

CREST Depository:

64. Financial Centre(s): Not Applicable
65. Business Centre(s): Not Applicable
66. Listing and Admission to Trading: Applicable
- (i) Exchange(s) to which application will initially be made to list the Securities: NASDAQ OMX Stockholm Stock Exchange
- (ii) Admission to trading: Application will be made for the Securities to be admitted to trading on the Regulated Market of the NASDAQ OMX Stockholm Stock Exchange with effect from, at the earliest, the Issue Date, provided, however, no assurance can be given that the Securities will be admitted to trading on the Regulated Market of the NASDAQ OMX Stockholm Stock Exchange on the Issue Date or any specific date thereafter
67. Security Codes and Ticker Symbols:
- ISIN: GB00BYYS4H22
- Common Code: Not Applicable
- Swiss Security Number: Not Applicable
- Telekurs Ticker: Not Applicable
- WKN Number: Not Applicable
68. Clearing and Trading:
- Clearing System(s) and any relevant identification number(s): Euroclear Sweden
69. Delivery: Delivery against payment
70. Agents:
- Calculation Agent: Credit Suisse International  
One Cabot Square  
London E14 4QJ
- Principal Certificate Agent: Nordea Bank AB (publ)  
Smålandsgatan 24  
SE-105 71 Stockholm  
Sweden
- Paying Agent(s): Nordea Bank AB (publ)  
Smålandsgatan 24  
SE-105 71 Stockholm  
Sweden
- Additional Agents: Applicable
- Registrar: Euroclear Sweden AB  
Box 191  
SE-101 23 Stockholm

- Sweden
- Issuing Agent (*Emissionsinstitut*): Nordea Bank AB (publ)  
Smålandsgatan 24  
SE-105 71 Stockholm  
Sweden
71. Dealer(s): Credit Suisse International
72. Specified newspaper for the purposes of notices to Securityholders: Not Applicable
73. Additional Provisions: Not Applicable

## PART B – OTHER INFORMATION

### Terms and Conditions of the Offer

1. Offer Price: The Offer Price will be equal to the Issue Price.  
  
See item 11 below for information on applicable fees.
2. Total amount of the offer. If the amount is not fixed, description of the arrangements and time for announcing to the public the definitive amount of the offer: Up to 500 Securities.  
  
To be determined on the basis of the demand for the Securities and prevailing market conditions and published in accordance with Article 8 of the Prospectus Directive.
3. Conditions (in addition to those specified in the Base Prospectus) to which the offer is subject: The offer of the Securities is conditional on their issue.  
  
The Issuer reserves the right to withdraw the offer and/or to cancel the issue of the Securities for any reason at any time on or prior to the Issue Date.  
  
For the avoidance of doubt, if any application has been made by a potential investor and the Issuer exercises such a right, each such potential investor will not be entitled to subscribe or otherwise purchase any Securities. The relevant Distributor will repay the Offer Price and any commission paid by any investor without interest.
4. The time period during which the offer will be open ("**Offer Period**"): An offer of the Securities will be made in the Kingdom of Sweden during the period from, and including 2 January 2017 to, and including, 16 February 2017.  
  
The Offer Period may be discontinued at any time. Notice of the early closure of the Offer Period will be made to investors by appropriate means (and also through a notice published on the relevant Distributor's website, if available). See further the section entitled "Details of the minimum and/or maximum amount of application" set out in item 7 below.
5. Description of the application process: Prospective investors may apply to the relevant Distributor to subscribe for Securities in accordance with the arrangements existing between the relevant Distributor and its customers relating to the subscription of securities generally.  
  
Investors will be notified by the relevant Distributor of the amount allotted.  
  
Prospective investors will not be required to enter into any contractual arrangements directly with the Issuer in relation to the subscription for the Securities.
6. Description of the possibility to reduce subscriptions and manner for refunding: Not Applicable.

excess amount paid by applicants:

7. Details of the minimum and/or maximum amount of application: There is no minimum amount of application.  
All of the Securities requested through the relevant Distributor during the Offer Period will be assigned up to the maximum amount of the offer.  
In the event that requests exceed the total amount of the offer, the relevant Distributor will close the Offer Period early, pursuant to item 4 above.
8. Details of the method and time limits for paying up and delivering the Securities: Payments for the Securities shall be made to the relevant Distributor in accordance with the arrangements existing between the relevant Distributor and its customers relating to the subscription of securities generally, as instructed by the relevant Distributor.  
The Securities are expected to be delivered to the purchasers' respective book entry securities accounts on or around the date as notified by the relevant Distributor.
9. Manner in and date on which results of the offer are to be made public: The results of the offer will be published in accordance with Article 8 of the Prospectus Directive.
10. Process for notification to applicants of the amount allotted and the indication whether dealing may begin before notification is made: Applicants will be notified by the relevant Distributor of the success of their application.
11. Amount of any expenses and taxes specifically charged to the subscriber or purchaser: The Dealer will pay a fee to the Distributor(s) in connection with the offer of up to 3.60 per cent. of the Nominal Amount per Security upfront. The Offer 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.  
The Issuer is not aware of any expenses or taxes specifically charged to the subscriber and not disclosed herein.
12. Name(s) and address(es), to the extent known to the Issuer, of the placers ("**Distributors**") in the various countries where the offer takes place: Garantum Fondkommission AB  
Norrholmstorg 16  
Box 7364  
103 90 Stockholm  
Sweden (the "**Distributor(s)**")
13. Consent: The Issuer consents to the use of the Base Prospectus by the financial intermediary/ies ("**Authorised Offeror(s)**"), during the Offer Period and subject to the conditions, as provided as follows:  
(a) Name and See item 12 above  
address of  
Authorised  
Offeror(s):

- |     |   |  |
|-----|---|--|
| (b) | Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): | Offer Period   |
| (c) | Conditions to the use of the Base Prospectus by the Authorised Offeror(s):                    | The Base Prospectus may only be used by the Authorised Offeror(s) to make offerings of the Securities in the jurisdiction(s) in which the Non-exempt Offer is to take place. |

**If you intend to purchase Securities from an Authorised Offeror, you will do so, and such offer and sale will be made, in accordance with any terms and other arrangements in place between such Authorised Offeror and you, including as to price and settlement arrangements. The Issuer will not be a party to any such arrangements and, accordingly, the Base Prospectus does not contain any information relating to such arrangements. The terms and conditions of such offer should be provided to you by that Authorised Offeror at the time the offer is made. Neither the Issuer nor any dealer has any responsibility or liability for such information provided by that Authorised Offeror.**

#### **Interests of Natural and Legal Persons involved in the Offer**

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

The Dealer will pay a fee to the Distributor(s) in connection with the offer of up to 3.60 per cent. of the Nominal Amount per Security upfront. The Offer 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/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:

In respect of Nucor Corporation, Alcoa Corporation, Barrick Gold Corporation and Goldcorp, Inc.: [www.nyse.com](http://www.nyse.com);

In respect of POSCO: <http://eng.krx.co.kr/>;

In respect of Boliden AB, SSAB AB and Outokumpu OYJ: [www.nasdaqomxnordic.com](http://www.nasdaqomxnordic.com);

In respect of BHP Billiton PLC, Rio Tinto PLC and Glencore PLC: [www.londonstockexchange.com](http://www.londonstockexchange.com); and

In respect of ArcelorMittal S.A: [www.euronext.com](http://www.euronext.com)

but the information appearing on such websites 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(s), unless required to do so by applicable law or regulation.

## **REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES**

- |       |                           |   |
|-------|---------------------------|---|
| (i)   | Reasons for the offer:    | Not Applicable; the net proceeds from the offer of the Securities will be used by the Issuer for its general corporate purposes (including hedging arrangements). |
| (ii)  | Estimated net proceeds:   | Not Applicable.   |
| (iii) | Estimated total expenses: | Not Applicable.   |

Signed on behalf of the Issuer:

## SUMMARY OF THE SECURITIES

Summaries are made up of disclosure requirements known as "**Elements**". These Elements are numbered in sections A – E (A.1 – E.7).

This Summary contains all the Elements required to be included in a summary for these types of Securities and the Issuer. Because some Elements are not required to be addressed, there may be gaps in the numbering sequence of the Elements.

Even though an Element may be required to be inserted in the summary because of the type of Securities and Issuers, it is possible that no relevant information can be given regarding such Element. In this case a short description of the Element is included in the summary and marked as "Not applicable".

| <b>Section A – Introduction and Warnings</b> |                                   |   |
|--|-----------------------------------|---|
| <b>A.1</b>                                   | <b>Introduction and Warnings:</b> | <p>This Summary should be read as an introduction to the Base Prospectus. Any decision to invest in Securities should be based on consideration of the Base Prospectus as a whole by the investor.</p> <p>Where a claim relating to the information contained in the Base Prospectus is brought before a court, the plaintiff investor might, under the national legislation of the relevant Member State, have to bear the costs of translating the Base Prospectus before the legal proceedings are initiated.</p> <p>Civil liability only attaches to those persons who have tabled the summary including any translation thereof, but only if the summary is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus or it does not provide, when read together with the other parts of the Base Prospectus, key information in order to aid investors when considering whether to invest in the Securities.</p>  |
| <b>A.2</b>                                   | <b>Consent(s):</b>                | <p>Where the Securities are to be the subject of an offer to the public requiring the prior publication of a prospectus under the Prospectus Directive (a "<b>Non-exempt Offer</b>"), the Issuer consents to the use of the Base Prospectus by the financial intermediary/ies ("<b>Authorised Offeror(s)</b>"), during the offer period and subject to the conditions, as provided as follows:</p> <p>(a) Name and address of Authorised Offeror(s): Garantum Fondkommission AB<br/>Norrmalmstorg 16<br/>Box 7364<br/>103 90 Stockholm<br/>Sweden (the "<b>Distributor(s)</b>")</p> <p>(b) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): An offer of the Securities will be made in the Kingdom of Sweden during the period from, and including, 2 January 2017 to, and including, 16 February 2017</p> <p>(c) Conditions to the use of the Base Prospectus by the Authorised Offeror(s): The Base Prospectus may only be used by the Authorised Offeror(s) to make offerings of the Securities in the jurisdiction(s) in which the Non-exempt Offer is to take place</p> |

|                           |   |  |
|---------------------------|---|--|
|                           |   | <p>If you intend to purchase Securities from an Authorised Offeror, you will do so, and such offer and sale will be made, in accordance with any terms and other arrangements in place between such Authorised Offeror and you, including as to price and settlement arrangements. The Issuer will not be a party to any such arrangements and, accordingly, this Base Prospectus does not contain any information relating to such arrangements. The terms and conditions of such offer should be provided to you by that Authorised Offeror at the time the offer is made. Neither the Issuer nor any dealer has any responsibility or liability for such information provided by that Authorised Offeror.</p> |
| <b>Section B – Issuer</b> |   |  |
| <b>B.1</b>                | <b>Legal and commercial name of the Issuer:</b>   | Credit Suisse International ("CSI") (the "Issuer").  |
| <b>B.2</b>                | <b>Domicile and legal form of the Issuer, legislation under which the Issuer operates and country of incorporation of Issuer:</b> | CSI is an unlimited company incorporated in England and Wales on 9 May 1990. CSI is an English bank regulated as an EU credit institution and operates under English law. Its registered head office is located at One Cabot Square, London E14 4QJ.   |
| <b>B.4b</b>               | <b>Known trends with respect to the Issuer and the industries in which it operates:</b>   | Not applicable - there are no known trends, uncertainties, demands, commitments or events that are reasonably likely to have a material effect on the prospects of the Issuer for its current financial year.  |
| <b>B.5</b>                | <b>Description of group and Issuers' position within the group:</b>   | <p>The shareholders of CSI are Credit Suisse AG (which holds CSI's ordinary shares through Credit Suisse AG (Zürich Stammhaus) and Credit Suisse AG, Guernsey Branch), Credit Suisse Group AG and Credit Suisse PSL GmbH. CSI has a number of subsidiaries.</p> <p>A summary organisation chart is set out below:</p> <pre> graph TD     CSG[Credit Suisse Group AG] --&gt; CSA[Credit Suisse AG<br/>Zürich Stammhaus   Guernsey Branch]     CSG --&gt; CSPSL[Credit Suisse PSL GmbH]     CSG --&gt; CSI[Credit Suisse International]     CSA --&gt; CSPSL   </pre>  |
| <b>B.9</b>                | <b>Profit forecast or</b>   | Not applicable; no profit forecasts or estimates have been made  |

|  |  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
|--|--|--|-------------|--|--|-----------------------|-------------------------------|--|--|-------------|-------------|--|--|--|--------------|-------|-------|--------------------------|---------|---------|-------------------|------|-------|----------|-------|-------|---|--|--|--------------|---------|---------|-------------------|---------|---------|----------------------------|--------|--------|-----------------------|---|--|--|-------------|-------------|--|--|--|--------------|-----|-----|--------------------------|-------|-------|-----------------|-------|------|-------------------|------|-----|--|---|-------------------------------|---|-------------|-------------|--------------|---------|---------|-------------------|---------|---------|----------------------------|--------|--------|--|--|--|--|--|--|
|  | <b>estimate:</b>   | by the Issuer.   |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <b>B.10</b>  | <b>Qualifications in audit report on historical financial information:</b>   | Not applicable; there were no qualifications in the audit report on historical financial information.  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <b>B.12</b>  | <b>Selected key financial information; no material adverse change and description of significant change in financial position of the Issuer:</b> | <table border="1"> <tr> <td colspan="3"><b>CSI*</b></td> </tr> <tr> <td><i>In USD million</i></td> <td colspan="2"><i>Year ended 31 December</i></td> </tr> <tr> <td></td> <td><i>2015</i></td> <td><i>2014</i></td> </tr> <tr> <td><b>Selected consolidated income statement data</b></td> <td></td> <td></td> </tr> <tr> <td>Net revenues</td> <td>1,942</td> <td>1,144</td> </tr> <tr> <td>Total operating expenses</td> <td>(1,994)</td> <td>(1,551)</td> </tr> <tr> <td>Loss before taxes</td> <td>(52)</td> <td>(407)</td> </tr> <tr> <td>Net loss</td> <td>(118)</td> <td>(995)</td> </tr> <tr> <td><b>Selected consolidated balance sheet data</b></td> <td></td> <td></td> </tr> <tr> <td>Total assets</td> <td>400,989</td> <td>548,137</td> </tr> <tr> <td>Total liabilities</td> <td>378,085</td> <td>524,108</td> </tr> <tr> <td>Total shareholders' equity</td> <td>22,904</td> <td>24,029</td> </tr> <tr> <td><i>In USD million</i></td> <td colspan="2"><i>Six months ended 30 June (unaudited)</i></td> </tr> <tr> <td></td> <td><i>2016</i></td> <td><i>2015</i></td> </tr> <tr> <td><b>Selected consolidated income statement data</b></td> <td></td> <td></td> </tr> <tr> <td>Net revenues</td> <td>532</td> <td>926</td> </tr> <tr> <td>Total operating expenses</td> <td>(724)</td> <td>(990)</td> </tr> <tr> <td>Loss before tax</td> <td>(192)</td> <td>(64)</td> </tr> <tr> <td>Net profit/(loss)</td> <td>(71)</td> <td>100</td> </tr> <tr> <td></td> <td><i>Six months ended 30 June (unaudited)</i></td> <td><i>Year ended 31 December</i></td> </tr> <tr> <td><b>Selected consolidated balance sheet data</b></td> <td><i>2016</i></td> <td><i>2015</i></td> </tr> <tr> <td>Total assets</td> <td>444,997</td> <td>400,989</td> </tr> <tr> <td>Total liabilities</td> <td>422,163</td> <td>378,085</td> </tr> <tr> <td>Total shareholders' equity</td> <td>22,834</td> <td>22,904</td> </tr> <tr> <td></td> <td></td> <td></td> </tr> <tr> <td></td> <td colspan="2">*This key financial information is for</td> </tr> </table> | <b>CSI*</b> |  |  | <i>In USD million</i> | <i>Year ended 31 December</i> |  |  | <i>2015</i> | <i>2014</i> | <b>Selected consolidated income statement data</b> |  |  | Net revenues | 1,942 | 1,144 | Total operating expenses | (1,994) | (1,551) | Loss before taxes | (52) | (407) | Net loss | (118) | (995) | <b>Selected consolidated balance sheet data</b> |  |  | Total assets | 400,989 | 548,137 | Total liabilities | 378,085 | 524,108 | Total shareholders' equity | 22,904 | 24,029 | <i>In USD million</i> | <i>Six months ended 30 June (unaudited)</i> |  |  | <i>2016</i> | <i>2015</i> | <b>Selected consolidated income statement data</b> |  |  | Net revenues | 532 | 926 | Total operating expenses | (724) | (990) | Loss before tax | (192) | (64) | Net profit/(loss) | (71) | 100 |  | <i>Six months ended 30 June (unaudited)</i> | <i>Year ended 31 December</i> | <b>Selected consolidated balance sheet data</b> | <i>2016</i> | <i>2015</i> | Total assets | 444,997 | 400,989 | Total liabilities | 422,163 | 378,085 | Total shareholders' equity | 22,834 | 22,904 |  |  |  |  | *This key financial information is for |  |
| <b>CSI*</b>  |  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <i>In USD million</i>                              | <i>Year ended 31 December</i>  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
|  | <i>2015</i>  | <i>2014</i>  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <b>Selected consolidated income statement data</b> |  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Net revenues                                       | 1,942  | 1,144  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total operating expenses                           | (1,994)  | (1,551)  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Loss before taxes                                  | (52)   | (407)  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Net loss   | (118)  | (995)  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <b>Selected consolidated balance sheet data</b>    |  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total assets                                       | 400,989  | 548,137  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total liabilities                                  | 378,085  | 524,108  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total shareholders' equity                         | 22,904   | 24,029   |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <i>In USD million</i>                              | <i>Six months ended 30 June (unaudited)</i>  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
|  | <i>2016</i>  | <i>2015</i>  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <b>Selected consolidated income statement data</b> |  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Net revenues                                       | 532  | 926  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total operating expenses                           | (724)  | (990)  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Loss before tax                                    | (192)  | (64)   |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Net profit/(loss)                                  | (71)   | 100  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
|  | <i>Six months ended 30 June (unaudited)</i>  | <i>Year ended 31 December</i>  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| <b>Selected consolidated balance sheet data</b>    | <i>2016</i>  | <i>2015</i>  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total assets                                       | 444,997  | 400,989  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total liabilities                                  | 422,163  | 378,085  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
| Total shareholders' equity                         | 22,834   | 22,904   |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
|  |  |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |
|  | *This key financial information is for   |  |             |  |  |                       |                               |  |  |             |             |  |  |  |              |       |       |                          |         |         |                   |      |       |          |       |       |   |  |  |              |         |         |                   |         |         |                            |        |        |                       |   |  |  |             |             |  |  |  |              |     |     |                          |       |       |                 |       |      |                   |      |     |  |   |                               |   |             |             |              |         |         |                   |         |         |                            |        |        |  |  |  |  |  |  |

|                               |   |   |  |  |
|-------------------------------|---|---|--|--|
|                               |   | CSi and its subsidiaries  |  |  |
|                               |   | <p>There has been no material adverse change in the prospects of the Issuer and its consolidated subsidiaries since 31 December 2015, except as announced in the restructuring update that Credit Suisse provided on 23 March 2016.</p> <p>There has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30 June 2016.</p>   |  |  |
| <b>B.13</b>                   | <b>Recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer's solvency:</b> | Not applicable; there are no recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer's solvency.   |  |  |
| <b>B.14</b>                   | <b>Issuer's position in its corporate group and dependency on other entities within the corporate group:</b>                      | <p>See Element B.5 above.</p> <p>The liquidity and capital requirements of CSi are managed as an integral part of the wider CS group framework. This includes the local regulatory liquidity and capital requirements in the UK.</p>  |  |  |
| <b>B.15</b>                   | <b>Issuer's principal activities:</b>   | CSi's principal business is banking, including the trading of derivative products linked to interest rates, foreign exchange, equities, commodities and credit. The primary objective of CSi is to provide comprehensive treasury and risk management derivative product services.  |  |  |
| <b>B.16</b>                   | <b>Ownership and control of the Issuer:</b>   | The shareholders of CSi are Credit Suisse AG (which holds CSi's ordinary shares through Credit Suisse AG (Zürich Stammhaus) and Credit Suisse AG, Guernsey Branch), Credit Suisse Group AG and Credit Suisse PSL GmbH. CSi has a number of subsidiaries.  |  |  |
| <b>Section C – Securities</b> |   |   |  |  |
| <b>C.1</b>                    | <b>Type and class of securities being offered and security identification number(s):</b>  | <p>The securities (the "<b>Securities</b>") are certificates.</p> <p>The Securities of a Series will be uniquely identified by <b>ISIN</b>: GB00BYYS4H22.</p>   |  |  |
| <b>C.2</b>                    | <b>Currency:</b>  | The currency of the Securities will be Swedish Krona (" <b>SEK</b> ") (the " <b>Settlement Currency</b> ").   |  |  |
| <b>C.5</b>                    | <b>Description of restrictions on free transferability of the Securities:</b>   | <p>The Securities have not been and will not be registered under the U.S. Securities Act of 1933 (the "<b>Securities Act</b>") and may not be offered or sold within the United States or to, or for the account or benefit of, U.S. persons except in certain transactions exempt from the registration requirements of the Securities Act and applicable state securities laws.</p> <p>No offers, sales or deliveries of the Securities, or distribution of</p> |  |  |

|                   |  |   |
|-------------------|--|---|
|                   |  | <p>any offering material relating to the Securities, may be made in or from any jurisdiction except in circumstances that will result in compliance with any applicable laws and regulations.</p>   |
| <p><b>C.8</b></p> | <p><b>Description of rights attached to the securities, ranking of the securities and limitations to rights:</b></p> | <p><b>Rights:</b> The Securities will give each holder of Securities (a "Securityholder") the right to receive a potential return on the Securities (see Element C.18 below). The Securities will also give each Securityholder the right to vote on certain amendments.</p> <p><b>Ranking:</b> The Securities are unsubordinated and unsecured obligations of the Issuer and will rank equally among themselves and with all other unsubordinated and unsecured obligations of the Issuer from time to time outstanding.</p> <p><b>Limitation to Rights:</b></p> <ul style="list-style-type: none"> <li>• The Issuer may redeem the Securities early for illegality reasons, following an event of default or following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s). In such case, the amount payable in respect of each Security on such early redemption will be equal to the Unscheduled Termination Amount, and no other amount shall be payable in respect of each Security on account of interest or otherwise.</li> </ul> <p>Where:</p> <ul style="list-style-type: none"> <li>• <b>Unscheduled Termination Amount:</b> in respect of each Security, an amount (which may be greater than or equal to zero) equal to the value of such Security immediately prior to its redemption, as calculated by the calculation agent using its internal models and methodologies.</li> </ul> <p>For the avoidance of doubt, if a Security is redeemed following an event of default, the Unscheduled Termination Amount shall not take into account the financial position of the Issuer immediately prior to the event of default, and the Issuer shall be presumed to be able to fully perform its obligations under such Security for such purposes.</p> <ul style="list-style-type: none"> <li>• The Issuer may adjust the terms and conditions of the Securities without the consent of Securityholders following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s), or may early redeem the Securities at the Unscheduled Termination Amount as described above (and no other amounts shall be payable in respect of the Securities on account of interest or otherwise following such determination by the Issuer).</li> <li>• The terms and conditions of the Securities contain provisions for convening meetings of Securityholders to consider any matter affecting their interests, and any resolution passed by the relevant majority at a meeting will be binding on all Securityholders, whether or not they attended such meeting or voted for or against the relevant resolution. In certain circumstances, the Issuer may modify the terms and conditions of the Securities without the consent of Securityholders.</li> </ul> |

|      |   |   |
|------|---|---|
|      |   | <ul style="list-style-type: none"> <li>The Securities are subject to the following events of default: if the Issuer fails to pay any amount due in respect of the Securities within 30 days of the due date, or if any events relating to the insolvency or winding up of the Issuer occur.</li> <li>The Issuer may at any time, without the consent of the Securityholders, substitute for itself as Issuer under the Securities any company with which it consolidates, into which it merges or to which it sells or transfers all or substantially all of its property.</li> <li><b>Governing Law:</b> The Securities are governed by English law.</li> </ul>  |
| C.11 | <b>Admission to trading:</b>  | Application will be made to admit the Securities to trading on the Regulated Market of the NASDAQ OMX Stockholm Stock Exchange.   |
| C.15 | <b>Effect of the underlying instrument(s) on value of investment:</b> | <p>The value of the Securities and the Redemption Amount payable in respect of Securities being redeemed on the Maturity Date will depend on the performance of the underlying asset(s) on the Averaging Dates.</p> <p>See Element C.18 below for details on how the value of the Securities is affected by the value of the underlying asset(s).</p>   |
| C.16 | <b>Scheduled Maturity Date or Settlement Date:</b>                    | The scheduled Maturity Date of the Securities is 10 currency business days following the final Averaging Date or, if such date falls on different dates for different underlying assets, the latest of such dates to occur (expected to be 9 March 2020).   |
| C.17 | <b>Settlement Procedure:</b>  | <p>The Securities will be delivered by the Issuer against payment of the issue price. Settlement procedures will depend on the clearing system for the Securities and local practices in the jurisdiction of the investor.</p> <p>The Securities are cleared through Euroclear Sweden.</p>  |
| C.18 | <b>Return on Derivative Securities:</b>                               | <p>The return on the Securities will derive from:</p> <ul style="list-style-type: none"> <li>unless the Securities have been previously redeemed or purchased and cancelled, the payment of the Redemption Amount on the scheduled Maturity Date of the Securities.</li> </ul> <p style="text-align: center;"><b><u>REDEMPTION AMOUNT</u></b></p> <p>Unless the Securities have been previously redeemed or purchased and cancelled, the Issuer shall redeem the Securities on the Maturity Date.</p> <p>The Issuer shall redeem the Securities on the Maturity Date at the Redemption Amount, which shall be an amount rounded down to the nearest transferable unit of the Settlement Currency equal to the <i>sum</i> of (a) the <i>product</i> of (i) the Redemption Option Percentage and (ii) the Nominal Amount, and (b) the <i>product</i> of (i) the Nominal Amount, (ii) the Participation Percentage, and (iii) the Performance.</p> <p>Where:</p> <ul style="list-style-type: none"> <li><b>Averaging Dates:</b> in respect of an underlying asset, each of 23 February 2019, 23 March 2019, 23 April 2019, 23</li> </ul> |



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|  |  | <p>May 2019, 23 June 2019, 23 July 2019, 23 August 2019, 23 September 2019, 23 October 2019, 23 November 2019, 23 December 2019, 23 January 2020 and 23 February 2020, in each case, subject to adjustment.</p> <ul style="list-style-type: none"> <li>• <b>Currency Rate:</b> the spot rate of exchange of the Reference Currency for the Settlement Currency, expressed as the number of units of the Settlement Currency for a unit of the Reference Currency.</li> <li>• <b>Final FX Date:</b> 1 currency business day following the final Averaging Date.</li> <li>• <b>Final Price:</b> in respect of an underlying asset, the average of the Levels of such underlying asset at the Valuation Time on each of the Averaging Dates.</li> <li>• <b>FX Final:</b> the Currency Rate on the Final FX Date.</li> <li>• <b>FX Initial:</b> the Currency Rate on the Initial FX Date.</li> <li>• <b>FX Performance:</b> an amount, expressed as a percentage, equal to (a) the FX Final, <i>divided by</i> (b) the FX Initial.</li> <li>• <b>Initial FX Date:</b> 23 February 2017.</li> <li>• <b>Initial Setting Date:</b> in respect of an underlying asset, 23 February 2017, subject to adjustment.</li> <li>• <b>Level:</b> in respect of an underlying asset and any day, the price of such underlying asset quoted on the relevant exchange.</li> <li>• <b>Nominal Amount:</b> SEK 100,000.</li> <li>• <b>Participation Percentage:</b> indicatively 120 per cent., subject to a minimum of 100 per cent.</li> <li>• <b>Performance:</b> the <i>greater</i> of (a) zero per cent. and (b) the <i>difference</i> between (i) the Top Rank Basket Performance, <i>minus</i> (ii) the Strike, and such amount shall be multiplied by the FX Performance.</li> <li>• <b>Redemption Option Percentage:</b> Zero per cent.</li> <li>• <b>Reference Currency:</b> United States dollar ("USD").</li> <li>• <b>Strike:</b> 100 per cent. (expressed as a decimal).</li> <li>• <b>Strike Price:</b> in respect of an underlying asset, the Level of such underlying asset at the Valuation Time on the Initial Setting Date.</li> <li>• <b>Top Rank Basket Performance:</b> (a) the <i>sum</i> of (i) the Worst Underlying Assets Performance and (ii) the <i>product</i> of (A) 1.3 and (B) 4, <i>divided by</i> (b) 12.</li> <li>• <b>Underlying Asset Return:</b> in respect of an underlying asset, an amount equal to the Final Price of such underlying asset <i>divided by</i> its Strike Price.</li> <li>• <b>Valuation Time:</b> in respect of an underlying asset, the</li> </ul> |
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|                          |   | <p>scheduled closing time on the exchange.</p> <ul style="list-style-type: none"> <li>• <b>Worst Underlying Assets Performance:</b> an amount equal to the <i>sum</i> of the Underlying Asset Return of each of the 8 underlying assets with the lowest Underlying Asset Return.</li> </ul>   |
| <b>C.19</b>              | <b>Final reference price of underlying:</b>       | The Final Price of an underlying asset shall be determined on the Averaging Dates.  |
| <b>C.20</b>              | <b>Type of underlying:</b>                        | <p>The underlying assets are a basket of shares comprising the ordinary shares of:</p> <ul style="list-style-type: none"> <li>(a) Nucor Corporation;</li> <li>(b) POSCO;</li> <li>(c) Rio Tinto PLC;</li> <li>(d) Boliden AB;</li> <li>(e) BHP Billiton PLC;</li> <li>(f) ArcelorMittal S.A.;</li> <li>(g) Alcoa Corporation;</li> <li>(h) Outokumpu OYJ;</li> <li>(i) Goldcorp, Inc.;</li> <li>(j) SSAB AB;</li> <li>(k) Barrick Gold Corporation; and</li> <li>(l) Glencore PLC.</li> </ul> <p>Information on the underlying assets can be found at:</p> <p>In respect of Nucor Corporation, Alcoa Corporation, Barrick Gold Corporation and Goldcorp, Inc.: <a href="http://www.nyse.com">www.nyse.com</a>;</p> <p>In respect of POSCO: <a href="http://eng.krx.co.kr/">http://eng.krx.co.kr/</a>;</p> <p>In respect of Boliden AB, SSAB AB and Outokumpu OYJ: <a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>;</p> <p>In respect of BHP Billiton PLC, Rio Tinto PLC and Glencore PLC: <a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>; and</p> <p>In respect of ArcelorMittal S.A: <a href="http://www.euronext.com">www.euronext.com</a></p> |
| <b>Section D – Risks</b> |   |   |
| <b>D.2</b>               | <b>Key risks that are specific to the Issuer:</b> | <p>The Securities are general unsecured obligations of the Issuer. Investors in the Securities are exposed to the risk that the Issuer could become insolvent and fail to make the payments owing by it under the Securities.</p> <p>The profitability of the Issuer will be affected by, among other things, changes in global economic conditions, inflation, interest/exchange rates, capital risk, liquidity risk, market risk, credit risk, risks from estimates and valuations, risks relating to</p>   |

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|  |  | <p>off-balance sheet entities, cross-border and foreign exchange risks, operational risks, legal and regulatory risks and competition risks.</p> <p>The Issuer is exposed to a variety of risks that could adversely affect its operations and/or financial condition:</p> <ul style="list-style-type: none"> <li>• <b>Market risk:</b> The Issuer is subject to the risk of loss arising from adverse changes in interest rates, foreign currency rates, equity prices, commodity prices and other relevant parameters, such as market volatility. Consequently, the Issuer is subject to the risk of potential changes in the fair values of financial instruments in response to market movements.</li> <li>• <b>Liquidity risk:</b> The Issuer is subject to the risk that it is unable to fund assets and meet obligations as they fall due under both normal and stressed market conditions.</li> <li>• <b>Currency risk:</b> The Issuer is exposed to the effects of fluctuations in the prevailing foreign currency exchange rates on its financial position and cash flows.</li> <li>• <b>Credit risk:</b> The Issuer is subject to: (a) "credit risk", where the Issuer may incur a loss as a result of a borrower or counterparty failing to meet its financial obligations or as a result of deterioration in the credit quality of the borrower or counterparty, (b) "wrong-way risk" or "correlation risk", where the Issuer's exposure to the counterparty in a financial transaction increases while the counterparty's financial health and its ability to pay on the transaction diminishes, and (c) "settlement risk", where the settlement of a transaction results in timing differences between the disbursement of cash or securities and the receipt of counter-value from the counterparty.</li> <li>• <b>Country risk:</b> The Issuer is subject to the risk of a substantial, systemic loss of value in the financial assets of a country or group of countries, which may be caused by dislocations in the credit, equity and/or currency markets.</li> <li>• <b>Legal and regulatory risk:</b> The Issuer faces significant legal risks in its businesses, including, amongst others, (a) disputes over terms or trades and other transactions in which the Credit Suisse group acts as principal, (b) the unenforceability or inadequacy of documentation used to give effect to transactions in which the Credit Suisse group participates, (c) investment suitability concerns, (d) compliance with the laws of the countries in which the Credit Suisse group does business and (e) disputes with its employees. The Issuer is also subject to increasingly more extensive and complex regulation, which may limit the Issuer's activities or increase the costs of compliance with regulation (including penalties or fines imposed by regulatory authorities). The Issuer (and the financial services industry) continue to be affected by significant uncertainty over the scope and content of regulatory reform.</li> <li>• <b>Operational risk:</b> The Issuer is subject to the risk of financial loss arising from inadequate or failed internal</li> </ul> |
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|     |  | <p>processes, people or systems, or from external events. Operational risks include the risk of fraudulent transactions, trade processing errors, business disruptions, failures in regulatory compliance, defective transactions, and unauthorised trading events.</p> <ul style="list-style-type: none"> <li>• <b>Conduct risk:</b> The Issuer is exposed to the risk that poor conduct by the Credit Suisse group, employees or representatives which could result in clients not receiving a fair transaction, damage to the integrity of the financial markets or the wider financial system, or ineffective competition in the markets in which the Issuer operates that disadvantages clients, including risks arising from unauthorised trading, potential unsuitability of products sold or advice provided to clients, and breaches of regulatory rules or laws by individual employees or market conduct.</li> <li>• <b>Reputational risk:</b> The Issuer is subject to risk to its reputation, which may arise from a variety of sources such as the nature or purpose of a proposed transaction, the identity or nature of a potential client, the regulatory or political climate in which the business will be transacted or significant public attention surrounding the transaction itself.</li> <li>• <b>Regulatory action in the event that the Issuer is failing or the UK resolution authority considers that it is likely to fail:</b> The UK Banking Act, which implements the EU Bank Recovery and Resolution Directive, provides for a "resolution regime" granting substantial powers to the UK resolution authority to implement resolution measures (including, but not limited to, directing the sale of the relevant institution or transfer of the relevant institution's business to a "bridge bank") with respect to a UK financial institution (such as the Issuer) where the UK resolution authority considers that the relevant institution is failing or is likely to fail and action is necessary in the public interest. If the Issuer were to become subject to a "resolution regime" you could lose some or all of your investment in the Securities. In addition, the UK resolution authority also has the power to exercise the "bail-in" tool in relation to Securities issued by the Issuer to write down the Issuer's liabilities or to convert a class of liability to another class, and this would result in the write down and/or conversion to equity of such Securities.</li> </ul> |
| D.6 | <p><b>Key risks that are specific to the Securities and risk warning that investors may lose value of entire investment or part of it:</b></p> | <p>The Securities are subject to the following key risks:</p> <ul style="list-style-type: none"> <li>• The market value of the Securities and the amount payable or deliverable at maturity depend on the performance of the underlying asset(s). The performance of an underlying asset may be subject to sudden and large unpredictable changes over time (known as "volatility"), which may be affected by national or international, financial, political, military or economic events or by the activities of participants in the relevant markets. Any of these events or activities could adversely affect the value of and return on the Securities.</li> <li>• If the redemption amount or settlement amount or any other amount payable under the Securities depends on the</li> </ul>  |

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|  |  | <p>performance of the underlying asset(s) and is multiplied by a participation factor which is greater than 100 per cent., investors may participate disproportionately in the performance of the underlying asset(s).</p> <ul style="list-style-type: none"> <li>• A secondary market for the Securities may not develop and, if it does, it may not provide the investors with liquidity and may not continue for the life of the Securities. Illiquidity may have an adverse effect on the market value of the Securities. The price in the market for a Security may be less than its issue price or its offer price and may reflect a commission or a dealer discount, which would further reduce the proceeds you would receive for your Securities.</li> <li>• The market value of the Securities will be affected by many factors beyond the control of the Issuer (including, but not limited to, the creditworthiness of the Issuer, the interest rates and yield rates in the market, the volatility of the underlying asset(s) (if any), etc.). Some or all of these factors will influence the value of the Securities in the market.</li> <li>• The issue price or the offer price of the Securities may be more than the market value of such Securities as at the issue date, and more than the price at which the Securities can be sold in secondary market transactions. The issue price or the offer price of the Securities may take into account, where permitted by law, fees, commissions or other amounts relating to the issue, distribution and sale of the Securities, or the provision of introductory services, expenses incurred by the Issuer in creating, documenting and marketing the Securities and amounts relating to the hedging of its obligations under the Securities.</li> <li>• The levels and basis of taxation on the Securities and any reliefs from such taxation will depend on an investor's individual circumstances and could change at any time. The tax and regulatory characterisation of the Securities may change over the life of the Securities. This could have adverse consequences for investors.</li> <li>• The Participation Percentage will not be set by the Issuer until the Initial Setting Date so that the Issuer may take into account the prevailing market conditions at the time of the close of the offer period in order that the Issuer may issue the Securities at the relevant price and on the relevant terms. There is a risk that the final amount(s) set by the Issuer will be other than the indicative amount(s) specified in the relevant Final Terms, although the final amount(s) will not be less than the minimum amount(s) specified in the relevant Final Terms or greater than the maximum amount(s) specified in the relevant Final Terms, as the case may be. Nevertheless, prospective investors must base their investment decision on the indicative amount(s) (and in light of the minimum or maximum amount(s)) so specified, and will not have a right of withdrawal from their purchase obligation when the final amount(s) are set by the Issuer. Investors should note that no supplement will be published in relation to such final setting.</li> <li>• In certain circumstances (for example, if the Issuer</li> </ul> |
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|  |  | <p>determines that its obligations under the Securities have become unlawful or illegal, following an event of default or following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s)) the Securities may be redeemed prior to their scheduled maturity. In such circumstances, the Unscheduled Termination Amount payable may be less than the original purchase price and could be as low as zero. No other amounts shall be payable in respect of the Securities on account of interest or otherwise following such determination by the Issuer.</p> <ul style="list-style-type: none"> <li>• Following early redemption of Securities, investors may not be able to reinvest the redemption proceeds at a comparable return and/or at an effective interest rate as high as the interest rate or yield on the Securities being redeemed and may only be able to do so at a significantly lower rate. Investors in Securities should consider such reinvestment risk in light of other investments available at that time.</li> <li>• Investors will have no rights of ownership, including, without limitation, any voting rights, any rights to receive dividends or other distributions or any other rights with respect to any underlying asset referenced by the Securities.</li> <li>• Investors may be exposed to currency risks because the underlying asset(s) may be denominated in a currency other than the currency in which the Securities are denominated, or the Securities and/or underlying asset(s) may be denominated in currencies other than the currency of the country in which the investor is resident. The value of the Securities may therefore increase or decrease based on fluctuations in those currencies.</li> <li>• Investors should note that the Issuer will not be obliged to maintain the listing of the Securities in certain circumstances, such as a change in listing requirements.</li> <li>• The Issuer may apply any consequential postponement of, or any alternative provisions for, valuation of an underlying asset following certain disruption events in relation to such underlying asset, each of which may have an adverse effect on the value of and return on the Securities.</li> <li>• The amount(s) payable (or deliverable) on the Securities (whether at maturity or otherwise) will be based on the arithmetic average of the applicable values of the underlying asset(s) on the specified averaging dates. If the value of the underlying asset(s) dramatically surged on one or more of such averaging dates, the amount payable (or deliverable) may be significantly less than it would have been had the amount payable been linked only to the value of the underlying asset(s) on a single date.</li> <li>• The performance of a share is dependent upon macroeconomic factors which may adversely affect the value of Securities. The issuer of a share has no obligation to any Securityholders and may take any actions in respect of such share without regard to the interests of the Securityholders, and any of these actions could adversely affect the market value of and return on the Securities.</li> </ul> |
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|  |  | <p>Securityholders will not participate in dividends or other distributions paid on such share.</p> <ul style="list-style-type: none"> <li>• If the basket constituents are highly correlated, any move in the performance of the basket constituents will exaggerate the impact on the value of and return on the Securities. Even in the case of a positive performance by one or more of the basket constituents, the performance of the basket as a whole may be negative if the performance of one or more of the other basket constituents is negative to a greater extent.</li> <li>• The Issuer may modify the terms and conditions of the Securities without the consent of Securityholders for the purposes of (a) curing any ambiguity or correcting or supplementing any provision if the Issuer determines it to be necessary or desirable, provided that such modification is not prejudicial to the interests of Securityholders, or (b) correcting a manifest error.</li> <li>• The Issuer may adjust the terms and conditions of the Securities without the consent of Securityholders following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s), or may early redeem the Securities at an amount which may be less than the initial investment.</li> <li>• In making discretionary determinations under the terms and conditions of the Securities, the Issuer and the calculation agent may take into account the impact on the relevant hedging arrangements. Such determinations could have a material adverse effect on the value of and return on the Securities and could result in their early redemption.</li> <li>• The Issuer may be substituted without the consent of Securityholders in favour of any affiliate of the Issuer or another company with which it consolidates, into which it merges or to which it sells or transfers all or substantially all of its property.</li> <li>• The Issuer is subject to a number of conflicts of interest, including: (a) in making certain calculations and determinations, there may be a difference of interest between the investors and the Issuer, (b) in the ordinary course of its business the Issuer (or an affiliate) may effect transactions for its own account and may enter into hedging transactions with respect to the Securities or the related derivatives, which may affect the market price, liquidity or value of the Securities, and (c) the Issuer (or an affiliate) may have confidential information in relation to the underlying asset(s) or any derivative instruments referencing them which may be material to an investor, but which the Issuer is under no obligation (and may be subject to legal prohibition) to disclose.</li> </ul> <p><b>Investors may lose some or all of their investment if one or more of the following occurs: (a) the Securities do not provide for scheduled repayment in full of the issue or purchase price at maturity (or over the relevant instalment dates, if applicable) or upon mandatory early redemption or optional early redemption of the Securities, (b) the Issuer</b></p> |
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|                          |  | <p>fails and is unable to make payments owing under the Securities, (c) any adjustments are made to the terms and conditions of the Securities following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s), that result in the amount payable or shares delivered being reduced, or (d) investors sell their Securities prior to maturity in the secondary market at an amount that is less than the initial purchase price.</p>  |
| <b>Section E – Other</b> |  |   |
| <b>E.2b</b>              | <b>Reasons for the offer and use of proceeds:</b>                        | Not applicable; the net proceeds from the issue of the Securities will be used by the Issuer for its general corporate purposes (including hedging arrangements).   |
| <b>E.3</b>               | <b>Terms and conditions of the offer:</b>                                | <p>An offer of the Securities will be made in the Kingdom of Sweden during the period from, and including, 2 January 2017 to, and including, 16 February 2017 (the "<b>Offer Period</b>"). The Offer Period may be discontinued at any time. The offer price will be equal to SEK 13,500 per Security.</p> <p>The Securities are offered subject to the following conditions:</p> <p>The offer of the Securities is conditional on their issue.</p> <p>The Issuer reserves the right to withdraw the offer and/or to cancel the issue of the Securities for any reason at any time on or prior to the issue date.</p> <p>Payments for the Securities shall be made to the relevant Distributor in accordance with the arrangements existing between the relevant Distributor and its customers relating to the subscription of securities generally. Applicants will be notified by the relevant Distributor of the success of their application.</p> <p>There is no minimum amount of application.</p> |
| <b>E.4</b>               | <b>Interests material to the issue/offer:</b>                            | Fees shall be payable to the Distributor(s). The Issuer is subject to conflicts of interest between its own interests and those of holders of Securities, as described in Element D.6 above.  |
| <b>E.7</b>               | <b>Estimated expenses charged to the investor by the Issuer/offeree:</b> | <p>Not applicable; there are no estimated expenses charged to the purchaser by the Issuer and Distributor(s).</p> <p>The dealer will pay a fee to the Distributor(s) in connection with the offer of up to 3.60 per cent. of the Nominal Amount per Security upfront. The offer 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.</p>   |



## SAMMANFATTNING AV VÄRDEPAPPEREN

Sammanfattningar upprättas utifrån informationskrav kallade "**Punkter**". Dessa punkter numreras i Avsnitt A till E (A.1 - E.7).

Denna sammanfattning innehåller alla de Punkter som ska ingå i en sammanfattning för denna typ av Värdepapper och Emittent. Eftersom vissa Punkter inte behöver behandlas här så kan det finnas luckor i nummerföljden av Punkterna.

Även om en viss Punkt ska ingå i Sammanfattningen mot bakgrund av den aktuella typen av Värdepapper och Emittent, kan det förhålla sig så att ingen information finns att återge under den Punkten. I dessa fall anges endast en kort beskrivning av Punkten i Sammanfattningen och med angivande av "Ej tillämplig".

| <b>Avsnitt A – Introduktion och varningar</b> |                                    |  |
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| <b>A.1</b>                                    | <b>Introduktion och varningar:</b> | <p>Denna sammanfattning ska läsas som en introduktion till Grundprospektet. Varje beslut att investera i Värdepapperen ska ske med beaktande av Grundprospektet i dess helhet utav investeraren.</p> <p>Om krav med bäring på informationen i Grundprospektet framställs i domstol kan kändanden, enligt nationell rätt i Medlemsstaten där kravet framställs, vara skyldig att stå för kostnaden för att översätta Grundprospektet innan den juridiska processen inleds.</p> <p>Civilrättsligt ansvar kan uppkomma för de personer som har lagt fram denna sammanfattning, inklusive varje översättning härav, men endast om sammanfattningen är missvisande, felaktig eller oförenlig när den läses tillsammans med övriga delar av Grundprospektet eller om den inte, tillsammans med andra delar av Grundprospektet, ger nyckelinformation för att hjälpa investerare när de överväger att investera i Värdepapperen.</p>  |
| <b>A.2</b>                                    | <b>Samtycke(n):</b>                | <p>När Värdepapperen blir föremål för ett erbjudande till allmänheten och således därför kräver ett föregående offentliggörande av ett prospekt enligt Prospektdirektivet (ett "<b>Icke-Undantaget Erbjudande</b>"), lämnar Emittenten sitt samtycke till användningen av Grundprospektet till den/de finansiella mellanhanden/mellanhänderna ("<b>Auktoriserade Erbjudar(en)(na)</b>") under erbjudandeperioden och med förbehåll för de villkor som följer nedan:</p> <p>(a) Namn på och adress till den Auktoriserade Erbjudar(en)(na): Garantum Fondkommission AB, Norrmalmstorg 16, Box 7364, 103 90 Stockholm, Sverige ("<b>Distributören(erna)</b>")</p> <p>(b) Erbjudandeperiod för vilken användande av detta Grundprospekt ges samtycke till den/de Auktoriserade Erbjudar(en)(na): Ett erbjudande avseende Värdepapperen kommer att göras i Sverige under perioden från (och med) 2 januari 2017 till (och med) 16 februari 2017</p> <p>(c) Villkor för användande av detta Grundprospektet får endast användas av den/de</p> |

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|                             |  | Grundprospekt för Auktoriserade Erbjudar(en)(na) den/de för att lämna erbjuda avseende Auktoriserade Värdepapperen i den(de) Erbjudar(en)(na): Jurisdiktion(er) där det lcke-Undantagna Erbjudandet sker  |
|                             |  | <b>Om du har för avsikt att köpa Värdepapper från en Auktoriserade Erbjudaren kommer du göra det, och sådant erbjudande och försäljning kommer göras, i enlighet med de villkor och andra arrangemang som finns på plats mellan sådan Auktoriserad Erbjudare och dig, inklusive villkor för pris och avvecklingsarrangemang, Emittenten kommer inte vara någon part i något sådant arrangemang, och följaktligen innehåller detta Grundprospekt inte någon information som relaterar till sådana arrangemang. Villkoren för sådant erbjudande ska tillhandahållas dig av den Auktoriserade Erbjudaren vid tidpunkten för erbjudandet. Varken Emittenten eller någon Återförsäljare har något ansvar eller ersättningsansvar för sådan information som tillhandahållits av den Auktoriserade Erbjudaren.</b> |
| <b>Avsnitt B – Emittent</b> |  |   |
| <b>B.1</b>                  | <b>Emittentens juridiska och kommersiella namn:</b>  | Credit Suisse International ("CSi") ("Emittenten").   |
| <b>B.2</b>                  | <b>Säte och juridisk form för Emittenten, lagstiftning under vilket Emittenten bedriver verksamhet och dess land för bildande:</b> | CSi är ett bolag med obegränsat ägaransvar bildat i England och Wales den 9 maj 1990. CSi är en engelsk bank som är reglerad som en kreditinstitution inom EU och bedriver sin verksamhet under engelsk rätt. Dess registrerade kontor finns vid One Cabot Square, London E14 4QJ.  |
| <b>B.4b</b>                 | <b>Kända trender som påverkar Emittenten och det område inom vilken Emittenten bedriver verksamhet:</b>                            | Ej tillämpligt - det finns inte några kända trender, osäkerhetsmoment, krav, åtaganden eller händelser som med rimlig sannolikhet kommer att ha en betydande inverkan på framtidsutsikterna för Emittenten under dess innevarande räkenskapsår.   |
| <b>B.5</b>                  | <b>Beskrivning av Koncernen och Emittentens position inom koncernen:</b>   | Aktieägarna i CSi är Credit Suisse AG (som innehar CSi:s ordinarie aktier genom Credit Suisse AG (Zürich Stammhaus) och Credit Suisse AG, Guernsey filial), Credit Suisse Group AG och Credit Suisse PSL GmbH. CSi har ett antal dotterföretag.<br><br>En sammanfattande organisationsöversikt finns nedan:   |

|   |  | <pre> graph TD     CSGroup[Credit Suisse Group AG] --&gt; CSAG[Credit Suisse AG]     subgraph CSAG_Box [Credit Suisse AG]         CSZurich[Zurich Stammhaus]         CSGuernsey[Guernsey Branch]     end     CSAG --&gt; CSAG_Box     CSAG_Box --&gt; CSPSL[Credit Suisse PSL GmbH]     CSPSL --&gt; CSI[Credit Suisse International] </pre>  |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
|---|--|---|-------------|--|--|-----------------------|-----------------------------------|--|--|-------------|-------------|---|--|--|---------------|-------|-------|----------------------------|---------|---------|--------------------|------|-------|--------------|-------|-------|---|--|--|-------------------|---------|---------|----------------|---------|---------|---------------------|--------|--------|-----------------------|---|--|--|-------------|-------------|--------------------------------|--|--|
| <b>B.9</b>  | <b>Vinstprognos eller vinstuppskattning:</b>   | Ej tillämpligt, inga vinstprognoser eller vinstuppskattningar har lämnats av Emittenten.  |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <b>B.10</b>   | <b>Reservationer i revisionsberättelsen avseende historisk finansiell information:</b>   | Ej tillämpligt, det finns inga reservationer i revisionsberättelsen avseende historisk finansiell information.  |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <b>B.12</b>   | <b>Utvald finansiell nyckelinformation; inga betydande negativa förändringar och beskrivning av betydande förändring av den finansiella positionen för Emittenten:</b> | <table border="1"> <thead> <tr> <th colspan="3"><b>CSi*</b></th> </tr> <tr> <th><i>I miljoner USD</i></th> <th colspan="2"><i>År som slutade 31 december</i></th> </tr> <tr> <td></td> <th><i>2015</i></th> <th><i>2014</i></th> </tr> </thead> <tbody> <tr> <td colspan="3"><b>Utvald information från konsoliderad resultaträkning</b></td> </tr> <tr> <td>Nettointäkter</td> <td>1 942</td> <td>1 144</td> </tr> <tr> <td>Totala verksamhetsutgifter</td> <td>(1 994)</td> <td>(1 551)</td> </tr> <tr> <td>Förlust före skatt</td> <td>(52)</td> <td>(407)</td> </tr> <tr> <td>Nettoförlust</td> <td>(118)</td> <td>(995)</td> </tr> <tr> <td colspan="3"><b>Utvald information från konsoliderad balansräkning</b></td> </tr> <tr> <td>Totala tillgångar</td> <td>400 989</td> <td>548 137</td> </tr> <tr> <td>Totala skulder</td> <td>378 085</td> <td>524 108</td> </tr> <tr> <td>Totalt eget kapital</td> <td>22 904</td> <td>24 029</td> </tr> <tr> <th><i>I miljoner USD</i></th> <th colspan="2"><i>Sex månader som slutade 30 juni (oreviderat)</i></th> </tr> <tr> <td></td> <th><i>2016</i></th> <th><i>2015</i></th> </tr> <tr> <td colspan="3"><b>Utvald information från</b></td> </tr> </tbody> </table> | <b>CSi*</b> |  |  | <i>I miljoner USD</i> | <i>År som slutade 31 december</i> |  |  | <i>2015</i> | <i>2014</i> | <b>Utvald information från konsoliderad resultaträkning</b> |  |  | Nettointäkter | 1 942 | 1 144 | Totala verksamhetsutgifter | (1 994) | (1 551) | Förlust före skatt | (52) | (407) | Nettoförlust | (118) | (995) | <b>Utvald information från konsoliderad balansräkning</b> |  |  | Totala tillgångar | 400 989 | 548 137 | Totala skulder | 378 085 | 524 108 | Totalt eget kapital | 22 904 | 24 029 | <i>I miljoner USD</i> | <i>Sex månader som slutade 30 juni (oreviderat)</i> |  |  | <i>2016</i> | <i>2015</i> | <b>Utvald information från</b> |  |  |
| <b>CSi*</b>   |  |   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <i>I miljoner USD</i>                                       | <i>År som slutade 31 december</i>  |   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
|   | <i>2015</i>  | <i>2014</i>   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <b>Utvald information från konsoliderad resultaträkning</b> |  |   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Nettointäkter   | 1 942  | 1 144   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Totala verksamhetsutgifter                                  | (1 994)  | (1 551)   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Förlust före skatt  | (52)   | (407)   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Nettoförlust  | (118)  | (995)   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <b>Utvald information från konsoliderad balansräkning</b>   |  |   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Totala tillgångar   | 400 989  | 548 137   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Totala skulder  | 378 085  | 524 108   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| Totalt eget kapital   | 22 904   | 24 029  |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <i>I miljoner USD</i>                                       | <i>Sex månader som slutade 30 juni (oreviderat)</i>  |   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
|   | <i>2016</i>  | <i>2015</i>   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |
| <b>Utvald information från</b>                              |  |   |             |  |  |                       |                                   |  |  |             |             |   |  |  |               |       |       |                            |         |         |                    |      |       |              |       |       |   |  |  |                   |         |         |                |         |         |                     |        |        |                       |   |  |  |             |             |                                |  |  |

|   |   |  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
|---|---|--|-------------------------------------|--|--|---------------|-----|-----|----------------------------|-------|-------|--------------------|-------|------|----------------------|------|-----|--|---|-----------------------------------|---|--|--|-------------------|---------|---------|----------------|---------|---------|---------------------|--------|--------|---|--|--|
|   |   | <table border="1"> <tr> <td colspan="3"><b>konsoliderad resultaträkning</b></td> </tr> <tr> <td>Nettointäkter</td> <td>532</td> <td>926</td> </tr> <tr> <td>Totala verksamhetsutgifter</td> <td>(724)</td> <td>(990)</td> </tr> <tr> <td>Förlust före skatt</td> <td>(192)</td> <td>(64)</td> </tr> <tr> <td>Nettovinst (förlust)</td> <td>(71)</td> <td>100</td> </tr> <tr> <td></td> <td><i>Sex månader som slutade 30 juni (oreviderat)</i></td> <td><i>År som slutade 31 december</i></td> </tr> <tr> <td colspan="3"><b>Utvald information från konsoliderad balansräkning</b></td> </tr> <tr> <td>Totala tillgångar</td> <td>444 997</td> <td>400 989</td> </tr> <tr> <td>Totala skulder</td> <td>422 163</td> <td>378 085</td> </tr> <tr> <td>Totalt eget kapital</td> <td>22 834</td> <td>22 904</td> </tr> <tr> <td colspan="3">* Denna finansiella nyckelinformation är för CSi och dess dotterföretag</td> </tr> </table> | <b>konsoliderad resultaträkning</b> |  |  | Nettointäkter | 532 | 926 | Totala verksamhetsutgifter | (724) | (990) | Förlust före skatt | (192) | (64) | Nettovinst (förlust) | (71) | 100 |  | <i>Sex månader som slutade 30 juni (oreviderat)</i> | <i>År som slutade 31 december</i> | <b>Utvald information från konsoliderad balansräkning</b> |  |  | Totala tillgångar | 444 997 | 400 989 | Totala skulder | 422 163 | 378 085 | Totalt eget kapital | 22 834 | 22 904 | * Denna finansiella nyckelinformation är för CSi och dess dotterföretag |  |  |
| <b>konsoliderad resultaträkning</b>                                     |   |  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Nettointäkter   | 532   | 926  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Totala verksamhetsutgifter  | (724)   | (990)  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Förlust före skatt  | (192)   | (64)   |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Nettovinst (förlust)  | (71)  | 100  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
|   | <i>Sex månader som slutade 30 juni (oreviderat)</i>   | <i>År som slutade 31 december</i>  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| <b>Utvald information från konsoliderad balansräkning</b>               |   |  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Totala tillgångar   | 444 997   | 400 989  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Totala skulder  | 422 163   | 378 085  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| Totalt eget kapital   | 22 834  | 22 904   |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| * Denna finansiella nyckelinformation är för CSi och dess dotterföretag |   |  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
|   |   | <p>Det har inte förekommit någon väsentlig negativ förändring avseende Emittenten och dess konsoliderade dotterföretags utsikter sedan 31 december 2015, bortsett från vad som offentliggjorts i uppdateringen avseende omstruktureringen som Credit Suisse tillhandahöll den 23 mars 2016.</p> <p>Det har inte förekommit någon väsentlig förändring avseende Emittenten och dess konsoliderade dotterföretags finansiella position sedan 30 juni 2016.</p>   |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| <b>B.13</b>   | <b>Nyligen inträffade händelser som särskilt påverkat Emittenten till en betydande omfattning som är relevant för bedömning av Emittentens solvens:</b> | Ej tillämplig; det har inte förekommit några nyligen inträffade händelser särskilt avseende Emittenten till en betydande omfattning som är relevant för att bedöma Emittentens solvens.  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| <b>B.14</b>   | <b>Emittentens position i företagskoncernen och beroende av andra enheter inom företagskoncernen:</b>   | Se Punkt B.5 ovan.<br><br>Likviditets- och kapitalkraven för CSi hanteras som en integrerad del av det vidare ramverket för CS-koncernen. Detta inkluderar de lokala regulatoriska likviditets- och kapitalkraven i Storbritannien.  |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |
| <b>B.15</b>   | <b>Emittentens huvudsakliga verksamheter:</b>   | CSi:s huvudsakliga verksamhet är banking, inkluderande handel med derivatprodukter relaterade till räntor, valutakurser, aktier, råvaror och krediter. Den huvudsakliga verksamheten för CSi är att erbjuda omfattande derivatproduktjänster för   |                                     |  |  |               |     |     |                            |       |       |                    |       |      |                      |      |     |  |   |                                   |   |  |  |                   |         |         |                |         |         |                     |        |        |   |  |  |

|                                |   |  |
|--------------------------------|---|--|
|                                |   | finanstjänster och riskhantering.  |
| <b>B.16</b>                    | <b>Ägarskap och kontroll över Emittenten:</b>   | Aktieägarna i CSi är Credit Suisse AG (som innehar CSi:s ordinarie aktier genom Credit Suisse AG (Zürich Stammhaus) och Credit Suisse AG, Guernsey filial), Credit Suisse Group AG och Credit Suisse PSL GmbH. CSi har ett antal dotterföretag.  |
| <b>Avsnitt C – Värdepapper</b> |   |  |
| <b>C.1</b>                     | <b>Typ och klass av värdepapper som erbjuds och värdepappers-identifikations-nummer:</b>                  | Värdepapperen (" <b>Värdepapperen</b> ") är obligationer.<br><br>Värdepapperen i en serie kommer att vara unikt identifierade genom <b>ISIN: GB00BYYS4H22</b> .  |
| <b>C.2</b>                     | <b>Valuta:</b>  | Valutan för Värdepapperen kommer vara svenska kronor (" <b>SEK</b> ") (" <b>Avvecklingsvalutan</b> ").   |
| <b>C.5</b>                     | <b>Restriktioner avseende fri överlåtbarhet av Värdepapperen:</b>   | Värdepapperen har inte och kommer inte registreras under amerikansk lagstiftning ( <i>U.S. Securities Act of 1933</i> (" <b>Securities Act</b> ")) och får inte erbjudas eller säljas inom USA eller till, eller på uppdrag av eller till förmån för, någon Amerikansk Person med undantag för i vissa transaktioner undantagna från registeringskrav under Securities Act och tillämpliga värdepapperslagar i olika stater.<br><br>Inga erbjudanden, försäljningar eller leverans av Värdepapperen, eller distribution av något erbjudandematerial avseende Värdepapperen, får göras i eller från någon jurisdiktion med undantag för i situationer där sådant skulle ske i överensstämmelse med tillämpliga lagar och regler.  |
| <b>C.8</b>                     | <b>Beskrivning av rättigheter förknippade med värdepapperen, inklusive rangordning och begränsningar:</b> | <b>Rättigheter:</b> Värdepapperen ger varje Värdepappersinnehavare (en " <b>Värdepappersinnehavare</b> ") rätt att erhålla en potentiell avkastning på Värdepapperen (se Punkt C.18 nedan). Värdepapperen ger även varje Värdepappersinnehavare rösträtt avseende vissa justeringar.<br><br><b>Rangordning:</b> Värdepapperen är icke-efterställda och icke-säkerställda åtaganden för Emittenten och kommer rangordnas lika sinsemellan och med samtliga andra icke-efterställda och icke-säkerställda åtaganden för Emittenten som från tid till annan är utestående.<br><br><b>Begränsning av rättigheter:</b><br><br><ul style="list-style-type: none"> <li>Emittenten kan lösa in Värdepapperen i förtid pga. olagligheter, efter en uppsägningsgrundande händelse eller till följd av vissa händelser som påverkar Emittentens hedgningsarrangemang och/eller de(n) underliggande tillgången(arna). I sådana situationer, kommer det belopp som ska erläggas avseende varje Värdepapper att motsvara Beloppet vid Oplanerat Avslutande och inget annat belopp ska erläggas avseende varje Värdepapper avseende ränta eller i övrigt.</li> </ul> <p>Där:</p> <ul style="list-style-type: none"> <li><b>Belopp vid Oplanerat Avslutande:</b> avseende varje Värdepapper, ett belopp (som kan vara</li> </ul> |

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|             |                                    | <p>större än eller lika med noll) som motsvarar värdet för sådant Värdepapper omedelbart före dessas inlösen, som beräknats av beräkningsagenten genom användande av sina interna modeller och metoder.</p> <p>Till undvikande av missförstånd; om ett Värdepapper löses in efter en uppsägningsgrundande händelse ska Beloppet vid Oplanerat Avslutande inte ta i beaktande Emittentens finansiella position omedelbart före den uppsägningsgrundande händelsen och Emittenten ska antas vara förmögen att till fullo fullgöra dess förpliktelser avseende sådant Värdepapper för dessa ändamål.</p> <ul style="list-style-type: none"> <li>• Emittenten kan justera villkoren för Värdepapperen utan inhämtande av samtycke från Värdepappersinnehavarna till följd av vissa händelser som påverkar Emittentens hedgningsarrangemang och/eller de(n) underliggande tillgången(arna), eller kan lösa in Värdepapperen i förtid till Beloppet vid Oplanerat Avslutande beskrivet ovan (och inga andra belopp ska erläggas avseende Värdepapperen avseende ränta eller i övrigt efter sådant fastställande av Emittenten).</li> <li>• Villkoren för Värdepapperen innehåller villkor avseende kallande till fordringshavarmöten för Värdepappersinnehavare för att överväga skeenden som påverkar Värdepappersinnehavarnas intressen, och alla beslut som fattas av relevant majoritet vid ett fordringshavarmöte kommer vara bindande för samtliga Värdepappersinnehavare, oavsett om dessa närvarade vid sådant möte eller röstade för eller mot relevant beslut. I vissa situationer kan Emittenten justera villkoren för Värdepapperen utan inhämtande av samtycke från Värdepappersinnehavare.</li> <li>• Värdepapperen är förbehållna för följande uppsägningsgrundande händelser: om Emittenten inte betalar något förfallet belopp avseende Värdepapperen inom 30 dagar från förfallodagen, eller om någon händelse avseende insolvens eller konkurs för Emittenten uppkommer.</li> <li>• Emittenten kan vid vilken tidpunkt som helst, utan inhämtande av samtycke från Värdepappersinnehavarna, byta ut sig själv som Emittent under Värdepapperen mot varje bolag som det konsolideras med, varje bolag som Emittenten fusioneras med eller till vilket Emittenten säljer eller överför samtliga eller en betydande del av sin egendom.</li> <li>• <b>Tillämplig rätt:</b> Värdepapperen är underkastade engelsk rätt.</li> </ul> |
| <b>C.11</b> | <b>Upptagande till handel:</b>     | Ansökan kommer att göras om att uppta Värdepapperen till handel på den reglerade marknaden hos Nasdaq OMX Stockholm Stock Exchange.   |
| <b>C.15</b> | <b>Hur värdet på underliggande</b> | Värdet på Värdepapperen och Inlösenbeloppet som ska erläggas avseende de Värdepapper som blir inlösta vid   |

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|             | <b>instrument påverkar värdet på investeringen:</b> | Förfallodagen kommer vara beroende av utvecklingen för underliggande tillgång(ar) på Genomsnittsdagarna.<br><br>Se Punkt C.18. nedan för information om hur värdet för Värdepapperen påverkas av värdet för de(n) underliggande tillgången(arna).  |
| <b>C.16</b> | <b>Planerad Förfallodag eller Avvecklingsdag:</b>   | Den planerade Förfallodagen för Värdepapperen är 10 valutabankdagar efter den slutliga Genomsnittsdagen eller, om sådan dag infaller på olika dagar för olika underliggande tillgångar, den senaste av sådana dagar att infalla (förväntas vara 9 mars 2020).  |
| <b>C.17</b> | <b>Avvecklingsförfarande:</b>                       | Värdepapperen kommer att levereras av Emittenten i utbyte mot erläggande av emissionskursen. Avvecklingsförfarandet kommer vara beroende av clearingsystemet för Värdepapperen och lokal praxis i investerarens jurisdiktion.<br><br>Värdepapperen clearas genom Euroclear Sweden.   |
| <b>C.18</b> | <b>Avkastning på Derivatvärdepapper:</b>            | <p>Avkastningen på Värdepapperen härrör från:</p> <ul style="list-style-type: none"> <li>om inte Värdepapperen dessförinnan har blivit inlösta eller köpta och annullerade, betalning av Inlösenbeloppet på den planerade Förfallodagen för Värdepapperen.</li> </ul> <p style="text-align: center;"><b><u>INLÖSENBELOPP</u></b></p> <p>Om inte Värdepapperen dessförinnan har blivit inlösta eller köpta och annullerade, ska Emittenten lösa in Värdepapperen på Förfallodagen.</p> <p>Emittenten ska lösa in Värdepapperen på Förfallodagen till Inlösenbeloppet, som ska vara ett belopp som avrundas nedåt till närmast överförbara enhet i Avvecklingsvalutan, motsvarande <i>summan</i> av (a) <i>produkten</i> av (i) Valbar Inlösenprocent och (ii) det Nominella Beloppet och (b) <i>produkten</i> av (i) det Nominella Beloppet, (ii) Procenten av Deltagandegrad, och (iii) Utvecklingen.</p> <p>Där:</p> <ul style="list-style-type: none"> <li><b>Genomsnittsdagar:</b> avseende en underliggande tillgång, var och en av 23 februari 2019, 23 mars 2019, 23 april 2019, 23 maj 2019, 23 juni 2019, 23 juli 2019, 23 augusti 2019, 23 september 2019, 23 oktober 2019, 23 november 2019, 23 december 2019, 23 januari 2020 och 23 januari 2020, i varje fall, med förbehåll för justering.</li> <li><b>Valutakurs:</b> spotkursen för växling av Referensvalutan till Avvecklingsvalutan, uttryckt som antalet enheter av Avvecklingsvalutan för en enhet av Referensvalutan.</li> <li><b>Slutlig Valutakursdag:</b> 1 valutabankdag efter den sista Genomsnittsdagen.</li> <li><b>Slutlig Kurs:</b> avseende en underliggande tillgång, genomsnittet av Nivåerna för sådan underliggande tillgång per Värderingstidpunkten på var och en av Genomsnittsdagarna.</li> <li><b>Slutlig Valutakurs:</b> Valutakursen på den Slutliga</li> </ul> |

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|      |  | <p>Valutakursdagen.</p> <ul style="list-style-type: none"> <li>• <b>Initial Valutakurs:</b> Valutakursen på den Initiala Valutakursdagen.</li> <li>• <b>Valutakursutveckling:</b> ett belopp, uttryckt som ett procenttal, lika med (a) Slutlig Valutakurs <i>dividerad</i> med (b) Initial Valutakurs.</li> <li>• <b>Initial Valutakursdag:</b> 23 februari 2017.</li> <li>• <b>Initial Fastställsedag:</b> avseende en underliggande tillgång, 23 februari 2017, med förbehåll för justering.</li> <li>• <b>Nivå:</b> avseende en underliggande tillgång och respektive dag, kursen för sådan underliggande tillgång noterad på den relevanta börsen.</li> <li>• <b>Nominellt Belopp:</b> SEK 100 000.</li> <li>• <b>Procent av Deltagandegrad:</b> indikativt 120 procent, med förbehåll för ett minimum om 100 procent.</li> <li>• <b>Utveckling:</b> den <i>större av</i> (a) noll procent och (b) <i>skillnaden</i> mellan (i) Topprankad Korgutveckling, <i>minus</i> (ii) Startvärdet och sådant belopp ska multipliceras med Valutakursutvecklingen.</li> <li>• <b>Valbar Inlösenprocent:</b> Noll procent.</li> <li>• <b>Referensvaluta:</b> Amerikanska dollar ("USD").</li> <li>• <b>Startvärde:</b> 100 procent (uttryckt som en decimal).</li> <li>• <b>Startkurs:</b> avseende en underliggande tillgång, Nivån för sådan underliggande tillgång per Värderingstidpunkten på den Initiala Fastställsedagen.</li> <li>• <b>Topprankad Korgutveckling:</b> (a) <i>summan</i> av (i) Underliggande Tillgångsutveckling för Sämsta och (ii) <i>produkten</i> av (A) 1,3 och (B) 4, <i>dividerat</i> med (b) 12.</li> <li>• <b>Underliggande Tillgångsavkastning:</b> avseende en underliggande tillgång, ett belopp motsvarande den Slutliga Kursen för sådan underliggande tillgång, dividerad med dess Startkurs.</li> <li>• <b>Värderingstidpunkt:</b> avseende en underliggande tillgång, den planerade stängningstiden på börsen.</li> <li>• <b>Underliggande Tillgångsutveckling för Sämsta:</b> ett belopp motsvarande <i>summan</i> av den Underliggande Tillgångsavkastningen för var och en av de 8 underliggande tillgångarna med den lägsta Underliggande Tillgångsavkastningen.</li> </ul> |
| C.19 | <b>Slutlig referenskurs för underliggande:</b> | Den Slutliga Inlösenkursen för en underliggande tillgång ska fastställas på Genomsnittsdagarna.  |



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| C.20                      | <b>Typ av underliggande:</b>                         | <p>De underliggande tillgångarna är en korg av aktier bestående av de ordinarie aktierna i:</p> <ul style="list-style-type: none"> <li>(a) Nucor Corporation;</li> <li>(b) POSCO;</li> <li>(c) Rio Tinto PLC;</li> <li>(d) Boliden AB;</li> <li>(e) BHP Billiton PLC;</li> <li>(f) ArcelorMittal S.A.;</li> <li>(g) Alcoa Corporation;</li> <li>(h) Outokumpu OYJ;</li> <li>(i) Goldcorp, Inc.;</li> <li>(j) SSAB AB;</li> <li>(k) Barrick Gold Corporation; och</li> <li>(l) Glencore PLC.</li> </ul> <p>Information om underliggande tillgångar kan erhållas från:</p> <p>Avseende Nucor Corporation, Alcoa Corporation, Barrick Gold Corporation och Goldcorp, Inc.: <a href="http://www.nyse.com">www.nyse.com</a>;</p> <p>Avseende POSCO: <a href="http://eng.krx.co.kr/">http://eng.krx.co.kr/</a>;</p> <p>Avseende Boliden AB, SSAB och Outokumpu OYJ: <a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>;</p> <p>Avseende BHP Billiton PLC, Rio Tinto PLC och Glencore PLC: <a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>; och</p> <p>Avseende ArcelorMittal S.A.: <a href="http://www.euronext.com">www.euronext.com</a>.</p> |
| <b>Avsnitt D – Risker</b> |  |   |
| D.2                       | <b>Nyckelrisker som är specifika för Emittenten:</b> | <p>Värdepapperen utgör generella icke-säkerställda förpliktelser för Emittenten. Investerarare i Värdepapperen är exponerade mot risken att Emittenten blir insolvent och inte kan erlägga de belopp som Emittenten är skyldig under Värdepapperen.</p> <p>Emittentens lönsamhet kommer påverkas av, bland annat, förändringar i de globala ekonomiska förhållandena, inflation, risker relaterade till räntor eller växelkurser, kapitalrisk, likviditetsrisk, marknadsrisk, kreditrisk, risker från uppskattningar och värderingar, risker relaterade till enheter som faller utanför balansräkningen, gränsöverskridande risker och utländska växelkursrisker, operationella risker, legala och regulatoriska risker och konkurrensrättsliga risker.</p> <p>Emittenten är exponerad mot olika risker som negativt kan påverka dess verksamhet och/eller finansiella förhållanden:</p> <ul style="list-style-type: none"> <li>• <b>Marknadsrisk:</b> Emittenten är föremål för risken av förlust pga. negativa förändringar av räntenivåer, valutakurser, aktiekurser, råvarupriser och andra relevanta parametrar,</li> </ul>  |

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|  |  | <p>så som marknadsvolatilitet. Följaktligen är Emittenten utsatt för risken för potentiella förändringar i marknadsvärderingen av finansiella instrument som en följd av marknadsrörelser.</p> <ul style="list-style-type: none"> <li>• <b>Likviditetsrisk:</b> Emittentens är föremål för risken att inte kunna finansiera tillgångar och fullgöra dess åtaganden när dessa förfaller till betalning, såväl under normala som stressade marknadsförhållanden.</li> <li>• <b>Valutarisk:</b> Emittenten är exponerad mot effekterna av fluktuationer på rådande valutakurser vad gäller dess finansiella position och kassaflöde.</li> <li>• <b>Kreditrisk:</b> Emittenten är utsatt för: (a) "kreditrisk", där Emittenten kan drabbas av en förlust som en följd av att låntagare eller motparter misslyckas med att fullgöra sina finansiella åtaganden eller som ett resultat av försämrade kreditkvalitén hos för låntagare eller motparter, (b) "riktningsrisk" eller "korrelationsrisk", där Emittentens exponering mot motparten i en finansiell transaktion ökar samtidigt som motpartens finansiella hälsa och dess förmåga att erlægga betalning för transaktionen försämras och (c) "avvecklingsrisk", där avvecklingen av en transaktion resulterar i tidsmässiga skillnader mellan utflöde av kontanter eller värdepapper och mottagandet av motvärdet från motparten.</li> <li>• <b>Landsspecifika risker:</b> Emittenten är föremål för risken av betydande, systematiska förluster av värden på dess finansiella tillgångar i ett land eller flera länder, vilket kan orsakas av rubbningar på kredit-, aktie- och/eller valutamarknader.</li> <li>• <b>Juridiska och näringsrättsliga risker:</b> Emittenten står inför betydande juridiska risker i dess verksamheter, inklusive, bland annat, (a) tvister beträffande villkor eller avslut och andra transaktioner där Credit Suisse-koncernen agerar för egen räkning, (b) bristande verkställbarhet eller brister i dokumentation som används för att genomföra transaktioner i vilka Credit Suisse-koncernen deltar, (c) farhågor beträffande lämpligheten av investeringar, (d) efterlevnad av lagar och regler i de länder där Credit Suisse-koncernen bedriver verksamhet och (e) tvister med dess anställda. Emittenten är även föremål för ytterligare omfattande och komplexa regler som kan begränsa Emittentens verksamheter och öka dess kostnader för regelefterlevnad (inklusive böter eller sanktionsavgifter som åläggs av tillsynsmyndigheter). Emittenten (och industrin för finansiella tjänster) fortsätter att påverkas av omfattande osäkerhet avseende omfattningen och innehåll i den regulatoriska reformen.</li> <li>• <b>Operationell risk:</b> Emittenten är föremål för risken för finansiell förlust pga. inadekvata processer eller misslyckade interna förfaranden, personal eller system eller från externa händelser. Operationella risker inkluderar risken för bedrägliga transaktioner, orderhanteringsfel i handeln, verksamhetsavbrott, misslyckanden i regelefterlevnad, defekta transaktioner, och obehöriga händelser inom handelsverksamheten.</li> </ul> |
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|     |   | <ul style="list-style-type: none"> <li>• <b>Uppföranderisk:</b> Emittenten är utsatt för risken förknippad med att dåligt uppförande av Credit Suisse-koncernen, dess anställda eller representanter som skulle kunna resultera i att klienter inte får en rättvis transaktion, skada avseende integriteten på de finansiella marknaderna, eller det vidare finansiella systemet eller ineffektiv konkurrens på de marknader där Emittenten är verksam som missgynnar klienter, inklusive de risker som uppkommer från obehörig handelsverksamhet, potentiell olämplighet av sålda produkter eller råd som ges till klienter, och brott mot bestämmelser eller lagar av enskilda anställda eller agerande på marknaden.</li> <li>• <b>Renommérisk:</b> Emittenten är utsatt för risker avseende dess renommé, vilket kan uppstå från olika källor så som innebörden eller syftet med en föreslagen transaktion, identiteten eller förhållandena för en potentiell kund, det näringsrättsliga eller politiska klimatet inom vilket verksamheten kommer utföras eller betydande allmänt fokus omgärdade transaktionen i sig.</li> <li>• <b>Näringsrättslig aktivitet för det fall att Emittenten misslyckas eller för det fall att den brittiska resolutionsmyndigheten anser att Emittenten sannolikt kommer misslyckas:</b> Den brittiska banklagen som implementerar direktivet om inrättande av en ram för återhämtning och resolution av kreditinstitut och värdepappersföretag föreskriver en "resolutionsordning" som ger den brittiska resolutionsmyndigheten en omfattande befogenhet att implementera resolutionsåtgärder (inklusive, men inte begränsat till, att styra försäljningen av den relevanta institutionen eller överföring av den relevanta institutionens verksamhet till en "övergångsbank") i förhållande till brittiska finansiella institutioner (så som Emittenten) där den brittiska resolutionsmyndigheten anser att relevant institution misslyckas eller sannolikt kommer att misslyckas och att vidtagande av åtgärder är nödvändigt ur ett allmänt intresse. Om Emittenten skulle bli föremål för en "resolutionsordning" kan du förlora delar av eller samtliga dina investeringar i Värdepapperen. Vidare, den brittiska resolutionsmyndigheten har också befogenhet att utöva "inlösningsverktyget" i förhållande till Värdepapperen som emitterats av Emittenten för att minska Emittentens skyldigheter eller att konvertera en viss skyldighet mot en annan skyldighet och detta kan resultera i en nedskrivning av och/eller en konvertering av Värdepapper till eget kapital.</li> </ul> |
| D.6 | <p><b>Nyckelrisker som är specifika för Värdepapperen och riskvarning om att investerare kan förlora värdet på hela sin investering eller delar av den:</b></p> | <p>Värdepapperen är föremål för följande huvudsakliga risker:</p> <ul style="list-style-type: none"> <li>• Marknadsvärdet på Värdepapperen och det belopp som ska erläggas eller leverans vid förfallodagen är beroende av utvecklingen för underliggande tillgång(ar). Utvecklingen för en underliggande tillgång kan vara föremål för plötsliga och oförutsebara förändringar över tid (känt som "volatilitet"), som kan påverkas av nationella eller internationella, finansiella, politiska, militära eller ekonomiska händelser eller av aktiviteter företagna av deltagare på de relevanta marknaderna. Samtliga dessa händelser eller aktiviteter kan negativt påverka värdet och avkastningen på</li> </ul>  |

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|  |  | <p>Värdepapperen.</p> <ul style="list-style-type: none"> <li>• Om inlösenbeloppet eller avvecklingsbeloppet eller något annat belopp som ska erläggas under Värdepapperen är beroende av utvecklingen för underliggande tillgång(ar) och multipliceras med en deltagandegrad som är större än 100 procent, så kan investerare delta oproportionerligt i utvecklingen för underliggande tillgång(ar).</li> <li>• Det är inte säkert att en andrahandsmarknad utvecklas för Värdepapperen och även om så sker, så kanske den inte erbjuder investerare likviditet och en eventuell andrahandsmarknad kanske inte upprätthålls under Värdepapperens löptid. Illikviditet kan negativt påverka marknadsvärdet på Värdepapperen. Marknadspriset för ett Värdepapper kan vara mindre än emissionskursen eller erbjudandekursen och kan återspegla courtage eller en rabatt för återförsäljare, som ytterligare kan minska avkastningen som du skulle kunna få för Värdepapperen.</li> <li>• Marknadsvärdet för Värdepapperen kommer att påverkas av många faktorer som ligger utanför Emittentens kontroll (inklusive, men inte begränsat till, Emittentens kreditvärdighet, räntenivåer och avkastningsnivåer på marknaden, volatilitet av underliggande tillgång(ar) (om några), etc.). Vissa eller alla dessa faktorer kommer påverka värdet av Värdepapperen på marknaden.</li> <li>• Emissionskursen eller erbjudandekursen kan vara högre än marknadsvärdet på sådana Värdepapper vid emissionsdagen, och högre än den kurs till vilken Värdepapperen kan säljas i transaktioner på andrahandsmarknaden. Emissionskursen eller erbjudandekursen för Värdepapperen kan, om tillåtet av lag, beakta avgifter, courtage eller andra belopp som relaterar till emissionen, distributionen och försäljningen av Värdepapperen, eller tillhandahållande av introduktionstjänster, utgifter som Emittenten ådragit sig för skapande, dokumentation och marknadsföring av Värdepapperen och belopp som relaterar till hedgning av dess skyldigheter under Värdepapperen.</li> <li>• Nivån och grunden för beskattning av Värdepapperen och eventuella lättnader från sådan beskattning kommer vara beroende av en investerares individuella förhållanden och kan förändras när som helst. Den skattemässiga och näringsrättsliga kategoriseringen av Värdepapperen kan förändras under Värdepapperens löptid. Detta kan få negativa konsekvenser för investerare.</li> <li>• Procentsats av Deltagandegrad kommer inte att fastställas av Emittenten förrän vid den Initiala Fastställsedagen så att Emittenten kan ta i beaktande de rådande marknadsförhållandena vid tidpunkten för slutet av erbjudandeperioden för att Emittenten ska kunna emittera Värdepapperen till den relevanta kursen och på de relevanta villkoren. Det finns en risk att de(t) slutliga beloppet(n) som fastställs av Emittenten kommer att vara annat(andra) än de(t) indikativa belopp anges i de relevanta Slutliga Villkoren, även om de(t) slutliga beloppet(n) inte kommer att vara mindre än de(t) minimibelopp som anges i</li> </ul> |
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|  |  | <p>de relevanta Slutliga Villkoren eller större än de maximibelopp som anges i de relevanta Slutliga Villkoren, vilket fallet än kan vara. Oaktat detta måste potentiella investerare basera sina investeringsbeslut på de(t) indikativa beloppet(n) (och i ljuset av minimibeloppet(n) eller maximibeloppet(n)) som anges på detta sätt och kommer inte att ha någon rätt att återkalla sin köpförpliktelse när de(t) slutliga beloppet(n) fastställs av Emittenten. Investerare bör notera att inget tillägg kommer att offentliggöras avseende sådant slutligt fastställande.</p> <ul style="list-style-type: none"> <li>• I vissa situationer (t.ex., om Emittenten fastställer att dess åtaganden under Värdepapperen har blivit otillåtna eller olagliga, efter en uppsägningsgrundande händelse eller efter vissa händelser som påverkar Emittentens hedgningsarrangemang och/eller de(n) underliggande tillgången(arna) kan Värdepapperen bli inlösta före dessas planerade förfall. I sådana situationer, kan Beloppet vid Oplanerat Avslutande vara lägre än det ursprungliga förvärvspriset och kan vara så lågt som noll. Inget annat belopp ska erläggas avseende Värdepapperen avseende ränta eller i övrigt efter ett sådant fastställande av Emittenten.</li> <li>• Efter förtida inlösen av Värdepapperen, så kanske investerare inte kan återinvestera inlösenintäkterna till en jämförbar avkastning och/eller till någon effektiv räntenivå som är så hög som räntenivån eller avkastningen på Värdepapperen som blir inlösta och kanske endast kan återinvestera till betydande lägre räntenivå. Investerare i Värdepapperen ska överväga sådan återinvesteringsrisk mot bakgrund av andra investeringar som finns tillgängliga vid den tidpunkten.</li> <li>• Investerare kommer inte ha någon äganderätt, inkluderande, utan begränsning till, några rösträtter, några rättigheter att erhålla utdelningar eller annan form av utdelning eller några andra rättigheter, avseende någon underliggande tillgång som Värdepapperen relaterar till.</li> <li>• Investerare kan vara exponerade mot valutarisker eftersom underliggande tillgång(ar) kan vara denominerade i någon annan valuta än den valuta som Värdepapperen är denominerade i, eller Värdepapperen och/eller underliggande tillgång(ar) kan vara denominerade i andra valutor än den valuta som finns i det land som investeraren bor i. Värdet på Värdepapperen kan således öka eller minska beroende på fluktuationer för dessa valutor.</li> <li>• Investerare bör notera att Emittenten inte kommer att ha någon skyldighet att upprätthålla noteringen av Värdepapperen under vissa omständigheter, såsom en förändring av noteringskraven.</li> <li>• Som en konsekvens kan Emittenten tillämpa senareläggning av, eller något alternativt villkor för, värdering av en underliggande tillgång efter inträffande av vissa avbrottshändelser avseende sådan underliggande tillgång, var för sig som kan ha en negativ inverkan på värdet och avkastningen Värdepapperen.</li> </ul> |
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|  |  | <ul style="list-style-type: none"> <li>• Beloppet(n) som ska erläggas (eller levereras) avseende Värdepapperen (oavsett om vid förfall eller annars) kommer att baseras på det aritmetiska genomsnittet av de tillämpliga värdena för de(n) underliggande tillgången(arna) på de angivna genomsnittsdagarna. Om värdet för de(n) underliggande tillgången(arna) skulle stiga dramatiskt på en eller flera av sådana genomsnittsdagar, kan beloppet som ska erläggas (eller levereras) vara betydligt mindre än det skulle ha varit om beloppet som ska erläggas endast hade varit relaterat till värdet för de(n) underliggande tillgången(arna) på en enskild dag.</li> <li>• En akties utveckling beror på makroekonomiska faktorer som negativt kan påverka värdet av Värdepapperen. Emittenten av en aktie har ingen skyldighet i förhållande till någon Värdepappersinnehavare och kan vidta åtgärder avseende sådan aktie utan beaktande till Värdepappersinnehavarnas intressen, och någon av dessa åtgärder kan negativt påverka marknadsvärdet och avkastningen på Värdepapperen. Värdepappersinnehavare kommer inte få del av utdelning eller annan avkastning som erläggs på sådan aktie.</li> <li>• Om komponenterna i korgen i hög grad korrelerar kommer varje rörelse i korgkomponenternas utveckling att förstora påverkan på värdet av och avkastningen på Värdepapperen. Även i fall av en positiv utveckling av en eller flera korgkomponenter kan utvecklingen av korgen som en helhet vara negativ om utvecklingen för en eller flera korgkomponenter är negativ i en större utsträckning.</li> <li>• Emittenten kan justera villkoren som är tillämpliga på Värdepapperen utan samtycke från Värdepappersinnehavare i syfte att (a) motverka tvetydigheter eller att korrigera eller komplettera något villkor som Emittenten bedömer nödvändigt eller önskvärt, under förutsättning att sådan justering inte är skadlig till Värdepappersinnehavares intressen, eller (b) korrigera ett konstaterat fel.</li> <li>• Emittenten kan justera villkoren för Värdepapperen utan inhämtande av samtycke från Värdepappersinnehavare efterföljande vissa händelser som påverkar Emittentens hedgningsarrangemang och/eller underliggande tillgång(ar), eller kan lösa in Värdepapperen i förtid till ett belopp som kan vara lägre än den initiala investeringen.</li> <li>• Vid diskretionära fastställanden under villkoren för Värdepapperen, kan Emittenten och beräkningsagenten beakta inverkan på relevanta hedgningsarrangemang. Sådana fastställanden kan få en betydande negativ effekt på värdet och avkastningen på Värdepapperen och kan resultera i dessas förtida inlösen.</li> <li>• Emittenten kan bytas ut utan samtycke av Värdepappersinnehavare till förmån för någon närstående till Emittenten eller annat företag med vilket det är konsoliderat eller med vilket det sammanslås eller till vilket det säljer eller överför all eller en väsentlig del av dess tillgångar.</li> </ul> |
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|                           |   | <ul style="list-style-type: none"> <li>Emittenten är föremål för ett antal intressekonflikter, inkluderande: (a) vid utförande av vissa beräkningar och andra fastställanden kan det föreligga en skillnad mellan intressen för Värdepappersinnehavarna och Emittenten, (b) i den ordinarie verksamheten kan Emittenten (eller en närstående) effektuera transaktioner för dess egen räkning och kan ingå hedgningstransaktioner avseende Värdepapperen eller de relaterade derivaten, vilket kan påverka marknadskursen, likviditeten eller värdet på Värdepapperen, och (c) Emittenten (eller en närstående, eller någon anställd där) kan ha konfidentiell information om (den)(de) underliggande tillgång(en)(arna) eller några derivatinstrument som relaterar till som kan vara betydande för en investerare men som Emittenten inte har någon skyldighet att meddela (och kan vara föremål för juridisk sekretess).</li> </ul> <p><b>Investerare kan förlora delar av eller hela sin investering om en eller flera av följande inträffar: (a) Värdepapperen erbjuder inte planerad återbetalning till fullo, av emissionskursen eller förvärvskursen vid förfallodagen (eller för de relevanta datumen för amortering, om tillämpligt) eller vid tvingande förtida inlösen eller möjlig förtida inlösen av Värdepapperen, (b) Emittenten går i konkurs och kan inte företa betalningar som ska erläggas under Värdepapperen, (c) några justeringar företas avseende villkoren för Värdepapperen följande vissa händelser som påverkar Emittentens hedningsarrangemang eller underliggande tillgång(ar), som kan resultera i att belopp som ska erläggas reduceras eller att aktier som levereras reduceras eller (d) investerare säljer sina Värdepapper före förfall i andrahandsmarknaden till ett belopp som är lägre än det ursprungliga förvärvspriset.</b></p> |
| <b>Avsnitt E – Övrigt</b> |   |   |
| <b>E.2b</b>               | <b>Skäl för erbjudandet och användning av intäkter:</b> | Ej tillämpligt; nettointäkterna från emissionen av Värdepapper kommer användas av Emittenten i dess generella verksamhet (inklusive hedgningsarrangemang).  |
| <b>E.3</b>                | <b>Villkor för erbjudandet:</b>                         | <p>Ett erbjudande avseende Värdepapperen kommer göras i Sverige under perioden från och med 2 januari 2017 till och med 16 februari 2017 ("<b>Erbjudandeperioden</b>"). Erbjudandeperioden kan avbrytas när som helst. Erbjudandekursen kommer att motsvara SEK 13 500 per Värdepapper.</p> <p>Värdepapperen erbjuds med förbehåll för följande villkor:</p> <p>Erbjudandet av Värdepapperen är villkorat av dessas emission.</p> <p>Emittenten förbehåller sig rätten att återkalla erbjudandet och/eller att ställa in emissionen av Värdepapper av vilket skäl som helst vid vilken tidpunkt som helst på eller före emissionsdagen.</p> <p>Betalningar för Värdepapperen ska göras till den relevanta Distributören i enlighet med arrangemang som finns mellan relevant Distributör och dess kunder avseende teckning av värdepapper generellt. Sökanden kommer att underrättas av</p>   |

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|            |   | den relevanta Distributören om framgången för deras ansökan.<br><br>Det finns inte något minimibelopp för ansökan.  |
| <b>E.4</b> | <b>Betydande intressen i emissionen/ erbjudandet:</b>                             | Arvoden ska betalas till Distributören(erna). Emittenten är föremål för intressekonflikter avseende dess egna intressen och intressena för innehavare av Värdepapperen, så som beskrivet i Punkt D.6 ovan.  |
| <b>E.7</b> | <b>Uppskattade avgifter som debiteras investeraren av Emittenten/erbjudanden:</b> | Ej tillämpligt; det finns inga uppskattade avgifter som debiteras köparen av Emittenten och Distributören(erna).<br><br>Återförsäljaren kommer betala en avgift till Distributörerna i samband med erbjudandet om upp till 3,60 procent av Nominellt belopp per Värdepapper i förskott. Erbjudandekursen och villkoren för Värdepapperen beaktar sådan avgift och kan uppgå till mer än marknadsvärdet för Värdepapperen på emissionsdagen. |