



**AVVISO  
n. 498**

**4 maggio 2018**

**EuroTLX**

Mittente del comunicato: **EuroTLX SIM**

Società oggetto dell'Avviso: ---

Oggetto: **COMUNICAZIONE LIVELLO STRIKE E BARRIERA XS1009861243**

Testo del comunicato



## NOTICE TO THE HOLDERS

Credit Suisse AG, London Branch

### Trigger Return Equity-linked Securities due November 2023

linked to a basket of Shares (the "Securities")

Series SPLB2018-0Y3V

ISIN: XS1009861243

This notice is dated 3 May 2018 and should be read with the Pricing Supplement dated 30 April 2018 in respect of the Securities. Any information not updated or amended herein should be regarded as unchanged.

The holders are also informed that, on pages 3, 4, 5, 6, 7 and 8 of the Pricing Supplement, the following provision should now be read as follows:

- Strike Price:
  - Unicredit SpA EUR 17.63
  - Leonardo-Finmeccanica SpA EUR 9.728
  - Enel SpA EUR 5.32
  - Telecom Italia SpA EUR 0.837
  
- Knock-in Barrier (60.00 per cent. of the Strike Price of the relevant Underlying Asset):
  - Unicredit SpA EUR 10.578
  - Leonardo-Finmeccanica SpA EUR 5.8368
  - Enel SpA EUR 3.192
  - Telecom Italia SpA EUR 0.5022

- Trigger Barrier (100.00 per cent. of the Strike Price of the relevant Underlying Asset):

▪ Unicredit SpA	EUR 17.63
▪ Leonardo-Finmeccanica SpA	EUR 9.728
▪ Enel SpA	EUR 5.32
▪ Telecom Italia SpA	EUR 0.837

- Coupon Threshold:

Valuation Date 1 (50.00 per cent. of the Strike Price of the relevant Underlying Asset):

▪ Unicredit SpA	EUR 8.815
▪ Leonardo-Finmeccanica SpA	EUR 4.864
▪ Enel SpA	EUR 2.66
▪ Telecom Italia SpA	EUR 0.4185

Valuation Date 2 to 22 (80.00 per cent. of the Strike Price of the relevant Underlying Asset):

▪ Unicredit SpA	EUR 14.104
▪ Leonardo-Finmeccanica SpA	EUR 7.7824
▪ Enel SpA	EUR 4.2560
▪ Telecom Italia SpA	EUR 0.6696

Signed on behalf of the Credit Suisse AG, London Branch



Robert MacDonald  
Director

Julien Bieren  
Managing Director