



**AVVISO  
n. 596**

**23 maggio 2018**

**EuroTLX**

Mittente del comunicato: **EuroTLX SIM**

Società oggetto dell'Avviso: ---

Oggetto: **COMUNICAZIONE LIVELLO STRIKE E BARRIERA XS1009859775**

Testo del comunicato



## NOTICE TO THE HOLDERS

Credit Suisse AG, London Branch

**Trigger Return Equity Index-linked Securities due May 2024 linked to  
 FTSE MIB Index, EURO STOXX 50® Price Index, SMI® and S&P 500® Index  
 (the "Securities")**

Series SPLB2018-0YBN – ISIN XS1009859775

This notice is dated 22 May 2018 and should be read with the Pricing Supplement dated 16 May 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 4, 5, 6, 7, 8, 9 and 10 of the Pricing Supplement, the following provision should now be read as follows:

- **Strike Price:**
  - FTSE MIB Index 23,216.57
  - EURO STOXX 50® Price Index 3,587.25
  - SMI® 8,936.07
  - S&P 500® Index 2,724.44
- **Knock-in Barrier (55.00 per cent. of the Strike Price of the relevant Underlying Asset):**
  - FTSE MIB Index 12,769.1135
  - EURO STOXX 50® Price Index 1,972.9875
  - SMI® 4,914.8385
  - S&P 500® Index 1,498.4420
- **Trigger Barrier (as the per below table. of the Strike Price of the relevant Underlying Asset):**

Date	Trigger Barrier	FTSE MIB Index	EURO STOXX 50® Price Index	SMI®	S&P 500® Index
21-May-20	95.00%	22055.7415	3407.8875	8489.2665	2588.2180
21-Aug-20	95.00%	22055.7415	3407.8875	8489.2665	2588.2180
21-Nov-20	95.00%	22055.7415	3407.8875	8489.2665	2588.2180
21-Feb-21	95.00%	22055.7415	3407.8875	8489.2665	2588.2180
21-May-21	90.00%	20894.9130	3228.5250	8042.4630	2451.9960

21-Aug-21	90.00%	20894.9130	3228.5250	8042.4630	2451.9960
21-Nov-21	90.00%	20894.9130	3228.5250	8042.4630	2451.9960
21-Feb-22	90.00%	20894.9130	3228.5250	8042.4630	2451.9960
21-May-22	85.00%	19734.0845	3049.1625	7595.6595	2315.7740
21-Aug-22	85.00%	19734.0845	3049.1625	7595.6595	2315.7740
21-Nov-22	85.00%	19734.0845	3049.1625	7595.6595	2315.7740
21-Feb-23	85.00%	19734.0845	3049.1625	7595.6595	2315.7740
21-May-23	80.00%	18573.2560	2869.8000	7148.8560	2179.5520
21-Aug-23	80.00%	18573.2560	2869.8000	7148.8560	2179.5520
21-Nov-23	80.00%	18573.2560	2869.8000	7148.8560	2179.5520
21-Feb-24	80.00%	18573.2560	2869.8000	7148.8560	2179.5520
21-May-24	80.00%	18573.2560	2869.8000	7148.8560	2179.5520

- Coupon Threshold: (75.00 per cent. of the Strike Price of the relevant Underlying Asset):

- FTSE MIB Index 17,412.4275
- EURO STOXX 50® Price Index 2,690.4375
- SMI® 6,702.0525
- S&P 500® Index 2,043.3300