

## **Announcement on Valuation of Residual Value**

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## **Non-Collateralised Structured Products**



### **Notice of Valuation of Residual Value of European Style (Cash Settled) Category R Callable Bull/Bear Contracts (the CBBCs)**

issued by

### **CREDIT SUISSE AG**

(incorporated with limited liability under the laws of Switzerland)

### **Sponsor/Manager**

### **CREDIT SUISSE (HONG KONG) LIMITED**

Terms not defined in this announcement have the same meaning as defined in the general conditions and the product conditions of the CBBCs (together, the **conditions**).

Credit Suisse AG (the **issuer**) announces that under the conditions, following the occurrence of a mandatory call event (**MCE**) in respect of the CBBCs described in the table below in the pre-opening session or the continuous trading session or the closing auction session (as the case may be) of the stock exchange at the time (**MCE time**) and on the date (**MCE date**) specified in the table below, the amount of the residual value in respect of the CBBCs has been determined as follows:

Stock Code	Type	MCE Time	MCE Date	Underlying	Issue Size (CBBCs)	Number of CBBC(s) per Entitlement	Entitlement	Board Lot (CBBCs)	Strike Price (HK\$)	Maximum/ Minimum Trade Price (HK\$)	Residual Value per Board Lot (HK\$)
57344	Bull	09:20:26	10 Dec 2021	BYD Company Limited	100,000,000	500	1.00 Share(s)	25,000	284.00	285.20	60.0000
57778	Bear	09:20:26	10 Dec 2021	Tencent Holdings Limited	100,000,000	500	1.00 Share(s)	5,000	466.80	474.00	0.0000
57781	Bull	09:20:26	10 Dec 2021	Hong Kong Exchanges and Clearing Limited	100,000,000	500	1.00 Share(s)	5,000	467.80	465.60	0.0000
57799	Bull	09:20:26	10 Dec 2021	Alibaba Group Holding Limited	50,000,000	100	1.00 Share(s)	10,000	124.00	120.30	0.0000
57800	Bull	09:31:36	10 Dec 2021	Alibaba Group Holding Limited	50,000,000	100	1.00 Share(s)	10,000	119.00	120.30	130.0000

In respect of each board lot of Bull CBBCs, the residual value is an amount in Hong Kong dollars calculated by the issuer in accordance with the following formula:

$$\frac{\text{Entitlement} \times (\text{Minimum Trade Price} - \text{Strike Price}) \times \text{one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

In respect of each board lot of Bear CBBCs, the residual value is an amount in Hong Kong dollars calculated by the issuer in accordance with the following formula:

$$\frac{\text{Entitlement} \times (\text{Strike Price} - \text{Maximum Trade Price}) \times \text{one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

Subject to the occurrence of a settlement disruption event, all holders will receive the residual value (net of any exercise expenses) (if any) no later than December 15, 2021, which is three CCASS settlement days following the end of the MCE valuation period.

**Credit Suisse AG**  
December 10, 2021