



Final Terms dated 16 March 2016

Credit Suisse International

Fund-linked Securities due May 2026

linked to a basket of Funds

(the "**Securities**")

Series SPCSI2016-310

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 22 July 2015, as supplemented on 7 August 2015, 9 September 2015, 26 October 2015, 5 November 2015, 26 November 2015, 9 December 2015, 15 January 2016 and 15 February 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 Ireland and admission to trading on the Regulated Market of the Luxembourg Stock Exchange of the Securities. The Final Terms will be available for viewing on the website(s) of the Distributor(s) and the Luxembourg Stock Exchange (www.bourse.lu).

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| 1. | Series Number: | SPCSI2016-310 |
| 2. | Tranche Number: | Not Applicable |
| 3. | Applicable General Terms and Conditions: | General Note Conditions |
| 4. | Type of Security: | Return Securities |
| 5. | Settlement Currency: | Euro (" EUR ") |
| 6. | Institutional: | Not Applicable |

PROVISIONS RELATING TO NOTES AND CERTIFICATES Applicable

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| 7. | Aggregate Nominal Amount: | |
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(i)	Series:	Up to EUR 25,000,000
(ii)	Tranche:	Not Applicable
8.	Issue Price:	100 per cent. of the Aggregate Nominal Amount
9.	Specified Denomination:	EUR 1,000
10.	Minimum Transferable Number of Securities:	One Security
11.	Transferable Number of Securities:	Not Applicable
12.	Minimum Trading Lot:	Not Applicable
13.	Issue Date:	11 May 2016
14.	Maturity Date:	8 May 2026
15.	Coupon Basis:	Applicable: Other Coupon Provisions
16.	Redemption/Payment Basis:	Fixed Redemption
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):	Applicable
(i)	Coupon Payment Event:	Not Applicable
(ii)	Double No-Touch:	Not Applicable
(iii)	Step-Up:	Not Applicable
(iv)	Standard Coupon Call:	Applicable
-	Coupon Strike:	100 per cent.
-	Participation:	As specified in the table below in respect of the relevant Coupon Observation Date
-	Minimum Participation Percentage:	Not Applicable

- (v) Switch Option: Not Applicable
- (vi) Coupon Cap: Not Applicable
- (vii) Coupon Floor: In respect of a Coupon Payment Date, as specified in the table below in respect of such Coupon Payment Date
- (viii) Coupon Payment Date(s): In respect of a Coupon Observation Date, as specified in the table below in respect of such Coupon Observation Date
- (ix) Coupon Threshold: Not Applicable
- (x) Coupon Observation Date(s): In respect of an Underlying Asset and a Coupon Payment Date, as specified in the table below in respect of such Coupon Payment Date
- (xi) Coupon Observation Date subject to Valuation Date adjustment: Not Applicable
- (xii) Coupon Observation Period(s): Not Applicable

	Coupon Observation Date_n	Coupon Payment Date_n	Coupon Floor_n	Participation_n
1.	2 May 2017	3 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	100 per cent.
2.	30 April 2018	3 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	50 per cent.
3.	29 April 2019	3 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	33½ per cent.
4.	29 April 2020	3 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	25 per cent.
5.	29 April 2021	3 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	20 per cent.
6.	29 April 2022	3 Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	16½ per cent.

7.	2 May 2023	3	Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	14 ² / ₇ per cent.
8.	29 April 2024	3	Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	12.50 per cent.
9.	29 April 2025	3	Currency Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	11 ¹ / ₉ per cent.
10.	29 April 2026	8 May 2026		An amount equal to 0.50 per cent. of the Nominal Amount	10 per cent.

(xiii) Coupon Fixing Price: In respect of an Underlying Asset, the Level of such Underlying Asset on the relevant Coupon Observation Date

(xiv) Coupon Fixing Price Cap: Not Applicable

(xv) Coupon Fixing Price Floor: Not Applicable

PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

33.	Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3):	Fixed Redemption Amount
(i)	Redemption Percentage:	Option 100 per cent.
(ii)	Participation Percentage:	Not Applicable
(iii)	Redemption Amount Cap:	Not Applicable
(iv)	Redemption Percentage:	Floor Not Applicable
(v)	FX Adjusted:	Not Applicable
(vi)	Lock-in Call:	Not Applicable
(vii)	Booster Call:	Not Applicable
(viii)	Put Performance:	Not Applicable
(ix)	Knock-in Provisions:	Not Applicable
(x)	Strike:	Not Applicable
(xi)	Performance Cap:	Not Applicable
34.	Initial Setting Date:	6 May 2016
35.	Initial Averaging Dates:	Not Applicable

36.	Final Fixing Date:	Not Applicable
37.	Averaging Dates:	Not Applicable
38.	Final Price:	Not Applicable
39.	Redemption Final Price:	Not Applicable
40.	Strike Price:	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:	Applicable – 100 per cent. of the Nominal Amount
	(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		
	i Underlying Asset_i	Weighting_i	Composite_i	Adjustment Factor_i
	1. Ethna Aktiv (T) Fund	33.30 per cent.	Not Applicable	Not Applicable
	2. Old Mutual Equity Absolute Return Fund A EUR Hedged Acc shares	33.30 per cent.	Not Applicable	Not Applicable
	3. Nordea 1 SICAV – Stable Return Fund – BP – EUR shares	33.40 per cent.	Not Applicable	Not Applicable
50.	Equity-linked Securities:	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		

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| 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: | Applicable |
| | Single Fund or Fund Unit Basket: | Fund Unit Basket |

In respect of the Ethna Aktiv (T) Fund:

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| (i) | Fund Unit: | A share or unit in the Fund |
| (ii) | Fund: | Ethna Aktiv (T) Fund |
| (iii) | Bloomberg Code: | ETAKTVE LX |
| (iv) | Information Source: | Bloomberg and http://www.ethenea.com |
| (v) | Fund Currency: | EUR |
| (vi) | Fund Liquidity Designation: | Daily |
| (vii) | Redemption Frequency: | Daily |
| (viii) | Redemption Notice Period: | 1 Fund Business Day |
| (ix) | Redemption Settlement Period: | 4 Currency Business Days |
| (x) | Subscription Frequency: | Daily |
| (xi) | Subscription Notice Period: | 1 Fund Business Day |
| (xii) | Reference Date(s): | The Initial Setting Date and each Coupon Observation Date |
| (xiii) | Maximum Days of Disruption: | 15 Business Days |
| (xiv) | Trade Date: | 15 March 2016 |
| (xv) | Minimum Fund Size: | EUR 250,000,000 |
| (xvi) | Fund NAV Threshold: | 40 per cent. |
| (xvii) | Fund Manager NAV Threshold: | 40 per cent. |

In respect of the Old Mutual Equity Absolute Return Fund – A EUR Hedged Acc shares:

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| (i) | Fund Unit: | A share or unit in the Fund |
| (ii) | Fund: | Old Mutual Equity Absolute Return Fund A EUR |

		Hedged Acc shares
(iii)	Bloomberg Code:	OMEAEHA ID
(iv)	Information Source:	Bloomberg and www.omglobalinvestors.com
(v)	Fund Currency:	EUR
(vi)	Fund Liquidity Designation:	Daily
(vii)	Redemption Frequency:	Daily
(viii)	Redemption Notice Period:	Same day
(ix)	Redemption Settlement Period:	4 Currency Business Days
(x)	Subscription Frequency:	Daily
(xi)	Subscription Notice Period:	Same day
(xii)	Reference Date(s):	The Initial Setting Date and each Coupon Observation Date
(xiii)	Maximum Days of Disruption:	15 Business Days
(xiv)	Trade Date:	15 March 2016
(xv)	Minimum Fund Size:	EUR 250,000,000
(xvi)	Fund NAV Threshold:	40 per cent.
(xvii)	Fund Manager NAV Threshold:	40 per cent.

In respect of the Nordea 1 SICAV – Stable Return Fund – BP – EUR shares:

(i)	Fund Unit:	A share or unit in the Fund
(ii)	Fund:	Nordea 1 SICAV – Stable Return Fund – BP – EUR shares
(iii)	Bloomberg Code:	NABSRBE LX
(iv)	Information Source:	Bloomberg and www.nordea.lu
(v)	Fund Currency:	EUR
(vi)	Fund Liquidity Designation:	Daily
(vii)	Redemption Frequency:	Daily
(viii)	Redemption Notice Period:	Same day
(ix)	Redemption Settlement Period:	4 Currency Business Days
(x)	Subscription Frequency:	Daily
(xi)	Subscription Notice Period:	Same day
(xii)	Reference Date(s):	The Initial Setting Date and each Coupon Observation

				Date
(xiii)	Maximum Disruption:	Days	of	15 Business Days
(xiv)	Trade Date:			15 March 2016
(xv)	Minimum Fund Size:			EUR 250,000,000
(xvi)	Fund NAV Threshold:			40 per cent.
(xvii)	Fund Manager Threshold:	NAV		40 per cent.
62.	Valuation Time:			Not Applicable
GENERAL PROVISIONS				
63.	(i)	Form of Securities:		Bearer Securities
	(ii)	Global Security:		Applicable
	(iii)	NGN Form:		Not Applicable
	(iv)	Intended to be held in a manner which would allow Eurosystem eligibility:		No
	(v)	The Issuer intends to permit indirect interests in the Securities to be held through CREST Depository Interests to be issued by the CREST Depository:		Not Applicable
64.	Financial Centre(s):			London, Luxembourg and Dublin (and for the avoidance of doubt, TARGET Business Day)
65.	Business Centre(s):			London, Luxembourg and Dublin (and for the avoidance of doubt, TARGET Business Day)
66.	Listing and Admission to Trading:			Applicable
	(i)	Exchange(s) to which application will initially be made to list the Securities:		Luxembourg Stock Exchange
	(ii)	Admission to trading:		Application will be made for the Securities to be listed on the Official List of the Luxembourg Stock Exchange and to be admitted to trading on the Regulated Market of the Luxembourg Stock Exchange with effect from the Issue Date provided, however, no assurance can be given that the Securities will be admitted to trading on the Regulated Market of the Luxembourg Stock Exchange or listed on the Official List of the Luxembourg Stock Exchange on the Issue Date or any specific date thereafter
67.	Security Codes and Symbols:		Ticker	
	ISIN:			XS1355036739

Common Code:	135503673
Swiss Security Number:	24037318
Telekurs Ticker:	Not Applicable
WKN Number:	Not Applicable
68. Clearing and Trading:	
Clearing System(s) and any relevant identification number(s):	Euroclear Bank S.A./N.V. and Clearstream Banking, <i>société anonyme</i>
69. Delivery:	Delivery against payment
70. Agents:	
Calculation Agent:	Credit Suisse International One Cabot Square London E14 4QJ
Fiscal Agent:	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL
Paying Agent(s):	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL
Additional Agents:	Not Applicable
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 EUR 25,000,000.

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**"): From, and including 17 March 2016 to, and including, 5 p.m. (CET) on 4 May 2016.

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 excess amount paid by applicants: Not Applicable.

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.
- Dealings in the Securities may begin before such notification is made.
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 2.60 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: Wealth Options Limited
Elm House
Millennium Park
Naas
Co.Kildare
Ireland
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):

- | | | |
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| (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 2.60 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 each of the Underlying Assets, including information about past and future performance and volatility can be found at www.bloomberg.com, and (i) <http://www.ethnea.com/> (in respect of the Ethna Aktiv (T) Fund), (ii) <http://www.omglobalinvestors.com/> (in respect of the Old Mutual Equity Absolute Return Fund – A EUR Hedged Acc shares), and (iii) <http://www.nordea.lu/> (in respect of the Nordea 1 SICAV - Stable Return Fund – BP - EUR shares) (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 Assets, unless required to do so by applicable law or regulation.

REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

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| (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 |
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arrangements).

- (ii) Estimated net proceeds: Not Applicable.
- (iii) Estimated total expenses: Not Applicable.

Signed on behalf of the Issuer:

By: DT.S Dominic Savage
Authorised Signatory
Duly authorised

By: [Signature] Chris Denruyter
Managing Director
Duly authorised

SUMMARY OF THE SECURITIES

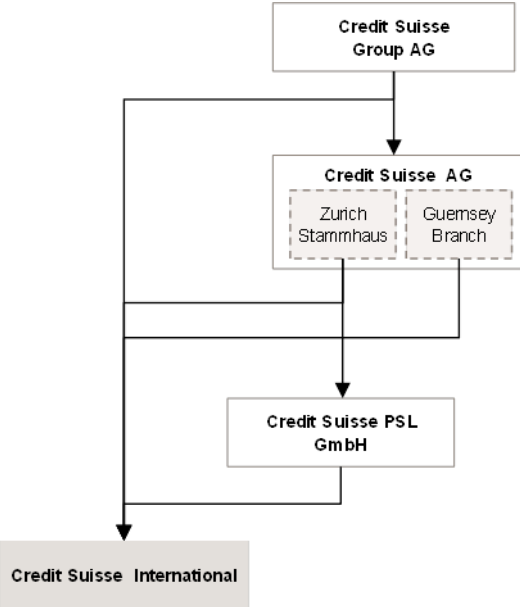
Summaries are made up of disclosure requirements known as "**Elements**". These Elements are numbered in sections A – E (A.1 – E.7).

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".

Section A – Introduction and Warnings		
A.1	Introduction and Warnings:	<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>
A.2	Consent(s):	<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 "Non-exempt Offer"), 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:</p> <p>(a) Name and address of Authorised Offeror(s): Wealth Options Limited Elm House Millennium Park Naas Co.Kildare Ireland (the "Distributor(s)")</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 Ireland during the period from, and including, 17 March 2016 to, and including, 5 p.m. (CET) on 4 May 2016</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</p>

		<p>Offeror(s): 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>
Section B – Issuer		
B.1	Legal and commercial name of the Issuer:	Credit Suisse International (" CSi ") (the " Issuer ").
B.2	Domicile and legal form of the Issuer, legislation under which the Issuers operates and country of incorporation of Issuer:	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.4b	Known trends with respect to the Issuer and the industries in which it operates:	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.5	Description of group and Issuers' position within the group:	<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] --> CSAG[Credit Suisse AG] subgraph CSAG_Box [Credit Suisse AG] ZS[Zürich Stammhaus] GB[Guernsey Branch] end CSAG_Box --> CSPSL[Credit Suisse PSL GmbH] CSAG --> CSI[Credit Suisse International] CSPSL --> CSI </pre>																																	
B.9	Profit forecast or estimate:	Not applicable; no profit forecasts or estimates have been made by the Issuer.																																	
B.10	Qualifications in audit report on historical financial information:	Not applicable; there were no qualifications in the audit report on historical financial information.																																	
B.12	Selected key financial information; no material adverse change and description of significant change in financial position of the Issuer:	<table border="1"> <thead> <tr> <th colspan="3" data-bbox="608 1305 1402 1357">CSi*</th> </tr> <tr> <th data-bbox="608 1361 1007 1413"><i>In USD million</i></th> <th colspan="2" data-bbox="1010 1361 1402 1413"><i>Year ended 31 December</i></th> </tr> <tr> <td></td> <th data-bbox="1010 1417 1214 1469">2014</th> <th data-bbox="1217 1417 1402 1469">2013</th> </tr> </thead> <tbody> <tr> <td colspan="3" data-bbox="608 1473 1402 1563">Selected consolidated income statement data</td> </tr> <tr> <td data-bbox="608 1568 1007 1619">Net Revenue</td> <td data-bbox="1010 1568 1214 1619">1,144</td> <td data-bbox="1217 1568 1402 1619">1,654</td> </tr> <tr> <td data-bbox="608 1624 1007 1675">Total operating expenses</td> <td data-bbox="1010 1624 1214 1675">(1,551)</td> <td data-bbox="1217 1624 1402 1675">(1,713)</td> </tr> <tr> <td data-bbox="608 1680 1007 1731">Loss before taxes</td> <td data-bbox="1010 1680 1214 1731">(407)</td> <td data-bbox="1217 1680 1402 1731">(59)</td> </tr> <tr> <td data-bbox="608 1736 1007 1787">Net loss</td> <td data-bbox="1010 1736 1214 1787">(995)</td> <td data-bbox="1217 1736 1402 1787">(539)</td> </tr> <tr> <td colspan="3" data-bbox="608 1792 1402 1881">Selected consolidated balance sheet data</td> </tr> <tr> <td data-bbox="608 1886 1007 1937">Total assets</td> <td data-bbox="1010 1886 1214 1937">548,137</td> <td data-bbox="1217 1886 1402 1937">515,733</td> </tr> <tr> <td data-bbox="608 1942 1007 1993">Total liabilities</td> <td data-bbox="1010 1942 1214 1993">524,108</td> <td data-bbox="1217 1942 1402 1993">490,705</td> </tr> </tbody> </table>	CSi*			<i>In USD million</i>	<i>Year ended 31 December</i>			2014	2013	Selected consolidated income statement data			Net Revenue	1,144	1,654	Total operating expenses	(1,551)	(1,713)	Loss before taxes	(407)	(59)	Net loss	(995)	(539)	Selected consolidated balance sheet data			Total assets	548,137	515,733	Total liabilities	524,108	490,705
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		Total shareholders' equity	24,029	25,028
		<i>In USD million</i>	<i>Six months ended 30 June (unaudited)</i>	
			<i>2015</i>	<i>2014</i>
		Selected consolidated income statement data		
		Net Revenue	1,214	882
		Total operating expenses	(1,041)	(781)
		Profit before taxes	173	101
		Net profit/(loss)	100	(371)
			<i>Six months ended 30 June (unaudited)</i>	<i>Year ended 31 December</i>
		Selected consolidated balance sheet data	<i>2015</i>	<i>2014</i>
		Total assets	452,959	548,137
		Total liabilities	428,828	524,108
		Total shareholders' equity	24,131	24,029
		*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 2014.</p> <p>Not applicable; there has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30 June 2015.</p>		
B.13	Recent events particular to the Issuer which are to a material extent relevant to the evaluation of the Issuer's solvency:	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.14	Issuer's position in its corporate group and dependency on other entities within the corporate group:	<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.15	Issuer's principal activities:	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.16	Ownership and control of the Issuer:	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.17	Ratings:	CSi has been issued a senior unsecured long-term debt rating of "A" by Standard & Poor's, a senior long-term debt rating of "A" by Fitch and a senior long-term debt rating of "A2" by Moody's Inc. As of 1 February 2016, the entity providing ratings for CSi is Fitch Deutschland. It is anticipated that with effect from 22 February 2016, the entity providing ratings for CSi will no longer be Moody's Inc. and will instead be Moody's Investors Service Limited.
Section C – Securities		
C.1	Type and class of securities being offered and security identification number(s):	The Securities are notes. The Securities are Return Securities. The Securities will pay coupon amount(s) depending on the performance of the underlying asset(s). The Securities of a Series will be uniquely identified by ISIN : XS1355036739; Common Code : 135503673; Swiss Security Number : 24037318.
C.2	Currency:	The currency of the Securities will be euro ("EUR") (the " Settlement Currency ").
C.5	Description of restrictions on free transferability of the Securities:	The Securities have not been and will not be registered under the U.S. Securities Act of 1933 (the " Securities Act ") 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. No offers, sales or deliveries of the Securities, or distribution of 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. Subject to the above, the Securities will be freely transferable.
C.8	Description of rights attached to the securities, ranking of the securities and limitations to rights:	Rights: The Securities will give each holder of Securities (a " Securityholder ") the right to receive a potential return on the Securities (see Element C.9 below). The Securities will also give each Securityholder the right to vote on certain amendments. Ranking: 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. Limitation to Rights: • The Issuer may redeem the Securities early for illegality reasons or following an event of default. In such case, the

		<p>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.</p> <ul style="list-style-type: none"> Following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s), the Issuer may redeem the Securities at the scheduled maturity by payment of the Unscheduled Termination Amount instead of the Redemption Amount, and no other amounts shall be payable in respect of the Securities on account of interest or otherwise following such determination by the Issuer. <p>Where:</p> <ul style="list-style-type: none"> Unscheduled Termination Amount: in respect of each Security, (a) if the Security is redeemed early for illegality reasons or following an event of default, 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, or (b) if the Security is redeemed following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s), an amount equal to the sum of (i) the Minimum Payment Amount, <i>plus</i> (ii) the value of the option component of the Security on the Unscheduled Termination Event Date, <i>plus</i> (iii) any interest accrued on the value of the option component from, and including the Unscheduled Termination Event Date to, but excluding, the date on which such Security is redeemed. The option component provides exposure to the underlying asset(s) (if any), the terms of which are fixed on the trade date in order to enable the Issuer to issue such Security at the relevant price and on the relevant terms and will vary depending on the terms of such Security. <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"> Unscheduled Termination Event Date: the date on which an event resulting in the unscheduled redemption of the Securities following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s) has occurred. Minimum Payment Amount: an amount equal to 100 per cent. of the Nominal Amount. <ul style="list-style-type: none"> 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 redeem the
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		<p>Securities at the scheduled maturity by payment of the Unscheduled Termination Amount instead of the Redemption 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).</p> <ul style="list-style-type: none"> • 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. • 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. • 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 all or substantially all of its property. • Governing Law: The Securities are governed by English law.
C.9	Description of the rights attached to the securities including ranking and limitations, interest, redemption, yield and representative of Securityholders:	<p>See Element C.8 above for information on rights attaching to the Series of Securities including ranking and limitations.</p> <p>Redemption</p> <p>Unless the Securities have been previously redeemed or purchased and cancelled, the Issuer shall redeem the Securities on the Maturity Date at the Redemption Amount, which shall be an amount in the Settlement Currency equal to the <i>product</i> of (a) the Redemption Option Percentage and (b) the Nominal Amount. Settlement procedures will depend on the clearing system for the Securities and local practices in the jurisdiction of the investor.</p> <p>Where:</p> <ul style="list-style-type: none"> • Nominal Amount: EUR 1,000. • Redemption Option Percentage: 100 per cent. <p>The scheduled Maturity Date of the Securities is 8 May 2026.</p> <p>Representative of holders of Securities: Not applicable; the Issuer has not appointed any person to be a representative of the Securityholders.</p>
C.10	Derivative component in the interest payment:	<p>See Element C.9 above for information on interest, redemption and representative of Securityholders.</p> <p>The Coupon Amount payable on a Coupon Payment Date shall be an amount equal to the <i>product</i> of (a) the Nominal Amount, (b) the Coupon Call Performance and (c) the Participation, subject to a</p>

minimum amount equal to the Coupon Floor.

The Coupon Amount(s) payable (if any) shall be rounded down to the nearest transferable unit of the Settlement Currency.

Where:

- **Coupon Call Performance:** the *sum* of the weighted performance of each underlying asset, being the *product* of (a) the Weighting of such underlying asset, and (b) (i) the Coupon Fixing Price of such underlying asset *minus* the *product* of (A) 100 per cent. (expressed as a decimal), and (B) its Strike Price, *divided* by (ii) its Strike Price.
- **Coupon Fixing Price:** in respect of an underlying asset, the Level of such underlying asset on the relevant Coupon Observation Date.
- **Coupon Floor:** in respect of a Coupon Payment Date, as specified in the table below corresponding to such Coupon Payment Date.
- **Coupon Observation Date(s):** in respect of an underlying asset and a Coupon Payment Date, as specified in the table below in respect of such Coupon Payment Date.
- **Coupon Payment Date(s):** in respect of a Coupon Observation Date, as specified in the table below in respect of such Coupon Observation Date.

	Coupon Observation Date _n	Coupon Payment Date _n	Coupon Floor _n	Participation _n
1.	2 May 2017, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	currency equal to 0.50 per cent. of the Nominal Amount	100 per cent.
2.	30 April 2018, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	currency equal to 0.50 per cent. of the Nominal Amount	50 per cent.
3.	29 April 2019, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such	currency equal to 0.50 per cent. of the Nominal Amount	33½ per cent.

			dates to occur)			
		4.	29 April 2020, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	25 per cent.
		5.	29 April 2021, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	20 per cent.
		6.	29 April 2022, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	16 $\frac{2}{3}$ per cent.
		7.	2 May 2023, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	14 $\frac{2}{7}$ per cent.
		8.	29 April 2024, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	12.50 per cent.
		9.	29 April 2025, subject to adjustment	3 business days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur)	An amount equal to 0.50 per cent. of the Nominal Amount	11 $\frac{1}{9}$ per cent.

		<p>10. 29 April 2026, 8 May 2026 subject to adjustment</p> <p>An amount 10 per cent. equal to 0.50 per cent. of the Nominal Amount</p> <ul style="list-style-type: none"> • Initial Setting Date: in respect of an underlying asset, 6 May 2016, subject to adjustment. • Level: in respect of an underlying asset and any day, the official net asset value of such underlying asset as calculated and reported by its fund administrator. • Participation: in respect of a Coupon Observation Date, as specified in the table above corresponding to such Coupon Observation Date. • Strike Price: in respect of an underlying asset, the Level of such underlying asset on the Initial Setting Date. • Weighting: in respect of (a) the Ethna Aktiv (T) Fund, 33.30 per cent., (b) the Old Mutual Equity Absolute Return Fund – A EUR Hedged Acc shares, 33.30 per cent., and (iii) the Nordea 1 SICAV – Stable Return Fund – BP – EUR shares, 33.40 per cent. The underlying asset(s) are a basket of funds.
C.11	Admission to trading:	Application will be made to admit the Securities to trading on the Regulated Market of the Luxembourg Stock Exchange.
Section D – Risks		
D.2	Key risks that are specific to the Issuer:	<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 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"> • Market risk: 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. • Liquidity risk: 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. • Currency risk: The Issuer is exposed to the effects of fluctuations in the prevailing foreign currency exchange

		<p>rates on its financial position and cash flows.</p> <ul style="list-style-type: none"> • Credit risk: The Issuer is subject to: (a) "counterparty 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 countervalue from the counterparty. • Country risk: 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. • Legal and regulatory risk: 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. • Operational risk: The Issuer is subject to the risk of loss resulting from inadequate or failed internal processes, people or systems or from external events. The Issuer is exposed to operational risk arising from errors made in the execution or settlement of transactions or in transactions not being properly recorded or accounted for. • Conduct risk: The Issuer is exposed to the risk of poor conduct and behaviour by firms/individuals resulting in financial or non-financial detriment to clients or counterparties, damage to the integrity of financial markets, a lack of effective competition in the markets which the Issuer participates and non-compliance with relevant laws and regulations. • Reputational risk: 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
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		<p>itself.</p> <ul style="list-style-type: none"> Regulatory action in the event that the Issuer is failing or the UK resolution authority considers that it is likely to fail: 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.
D.3	Key risks that are specific to the Securities:	<p>The Securities are subject to the following key risks:</p> <ul style="list-style-type: none"> The market value of the Securities and the amount payable on each Coupon Payment Date 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. 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. 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. 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

		<p>change over the life of the Securities. This could have adverse consequences for investors.</p> <ul style="list-style-type: none"> • In certain circumstances (for example, if the Issuer determines that its obligations under the Securities have become unlawful or illegal or following an event of default) 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. • Following certain events affecting the Issuer's hedging arrangements and/or the underlying asset(s), the Issuer may redeem the Securities at the scheduled maturity by payment of the Unscheduled Termination Amount instead of the Redemption Amount. In such circumstances, the Unscheduled Termination Amount payable will be at least equal to the Minimum Payment Amount, but may be less than what the redemption amount or settlement amount would have been if such event had not occurred. • 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. • 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. • 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. • 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. • 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. • 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
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		<p>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.</p> <ul style="list-style-type: none"> • The performance of a fund is subject to many factors, including the fund strategies, underlying fund investments and the fund manager (such as the fund manager's performance in selecting and managing the relevant fund investments). A change in any such factors may adversely affect the performance of a fund and the value of and return on the Securities linked to such fund. • 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. • 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). • 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. • 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 or into which it merges or to which it sells or transfer all or substantially all of its property. • Due to the ongoing deterioration of the sovereign debt of several Euro zone countries, there are a number of uncertainties regarding the stability and overall standing of the European Economic and Monetary Union. Events and developments arising from the Euro zone sovereign debt crisis may have a negative impact on the Securities • 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.
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Section E – Other		
E.2b	Reasons for the offer and use of proceeds:	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).
E.3	Terms and conditions of the offer:	<p>An offer of the Securities will be made in Ireland during the period from, and including, 17 March 2016 to, and including, 5 p.m. (CET) on 4 May 2016 (the "Offer Period"). The Offer Period may be discontinued at any time. The offer price will be equal to 100 per cent. of the aggregate Nominal Amount.</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.</p>
E.4	Interests material to the issue/offer:	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.3 above.
E.7	Estimated expenses charged to the investor by the Issuer/offeror:	<p>Not applicable; there are no estimated expenses charged to the purchaser by the Issuer and Distributor.</p> <p>The dealer will pay a fee to the Distributor(s) in connection with the offer of up to 2.60 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>