

Following the Brexit implementation period completion day, references in the Base Prospectus (as completed by this Pricing Supplement) to EU legislation will be deemed, for UK purposes, to include referenced to the corresponding provisions of UK onshored or retained legislation that form part of the UK law by virtue of the European Union (Withdrawal) Act 2018 (the "EUWA").

**Pricing Supplement dated 19 February 2021**

**Credit Suisse AG, London Branch**

**Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86**

**50,000 Trigger Return Equity-linked Securities due February 2025 (the "Securities")**

Series SPLB2021-1S9Q

ISIN: XS1973455782

issued pursuant to the Trigger Redeemable and Phoenix 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 in the General Conditions, the Product Conditions and the applicable Asset Terms (as may be amended and/or supplemented up to, and including, the Issue Date) set forth in the Securities Note dated 10 July 2020, as supplemented on 23 December 2020 and by any further supplements up to, and including, the Issue Date (the "**Securities Note**") which, together with the Registration Document dated 7 April 2020, as supplemented on 17 April 2020, 8 May 2020, 5 August 2020, 15 October 2020, 4 November 2020, 7 December 2020, 22 December 2020 and 18 January 2021 and by any further supplements up to, and including, the Issue Date (together, the "**Registration Document**"), constitutes the "**Base Prospectus**". This document constitutes the Pricing Supplement of the Securities described herein and must be read in conjunction with the Base Prospectus. Copies of the documents comprising the Base Prospectus may be obtained from the website of Credit Suisse (<https://derivative.credit-suisse.com>).

This Pricing Supplement comprises the final terms for the issue of the Securities.

This Pricing Supplement does not constitute final terms for the purposes of Article 8 of the Prospectus Regulation. The Luxembourg *Commission de Surveillance du Secteur Financier* has neither approved nor reviewed the information contained in this Pricing Supplement and the Base Prospectus in connection with the Securities. The Issuer is not offering the Securities in any jurisdiction in circumstances which would require a prospectus pursuant to the Prospectus Regulation. Nor is any person authorised to make such an offer of the Securities on behalf of the Issuer in any jurisdiction. In addition, no application has been made (nor is it proposed that any application will be made) for listing of the Securities on a regulated market for the purposes of Directive 2014/65/EU on Markets in Financial Instruments (as may be amended, varied or replaced from time to time).

The terms and conditions applicable to the Securities are the General Terms and Conditions of Certificates, together with any applicable Additional Provisions, any applicable Product Conditions and any applicable Asset Terms, each as set out in the Securities Note, as completed and/or modified by this Pricing Supplement. The purchase of the Securities involves substantial risks and is suitable only for investors who have the knowledge and experience in financial and business matters necessary to enable them to evaluate the risks and the merits of an investment in the Securities. Before making an investment decision, prospective purchasers of the Securities should ensure that they understand the nature of the Securities and the extent of their exposure to risks and that they consider carefully, in the light of their own financial circumstances, financial condition and investment objectives, all the information set forth in the Base Prospectus (including "Risk Factors" on pages 19 to 64 of the Securities Note and pages 4 to 19 of the Registration Document) and this Pricing Supplement.

1.	Series Number:	SPLB2021-1S9Q
2.	Tranche Number:	Not Applicable
3.	Applicable General Terms and Conditions:	General Certificate Conditions
4.	Type of Security:	Trigger Return Securities
5.	Settlement Currency:	Euro ("EUR")
6.	Institutional:	Not Applicable
<b>PROVISIONS RELATING TO NOTES AND CERTIFICATES</b>		Applicable
7.	Number of Securities:	
	(i) Series:	50,000 Securities
	(ii) Tranche:	Not Applicable
8.	Issue Price:	EUR 100 per Security
9.	Specified Denomination	EUR 100
10.	Minimum Transferable Number of Securities:	Not Applicable
11.	Transferable Number of Securities:	Not Applicable
12.	Minimum Trading Lot:	Not Applicable
13.	Issue Date:	19 February 2021
14.	Maturity Date:	5 Currency Business Days following the Final Fixing Date or, if such date falls on different dates for different Underlying Assets, the latest of such dates to occur (expected to be 25 February 2025)
15.	Coupon Basis:	Applicable: Other Coupon Provisions
16.	Redemption/Payment Basis:	Equity-linked
17.	Put/Call Options:	Not Applicable
<b>PROVISIONS RELATING TO WARRANTS</b>		Not Applicable
<i>(Paragraphs 18 to 28 have been intentionally deleted)</i>		
<b>PROVISIONS RELATING TO COUPON AMOUNTS</b>		
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:	Applicable
(a)	Coupon Amount:	If a Coupon Payment Event has occurred:  Memory Coupon  If no Coupon Payment Event has occurred: zero
(b)	Coupon Payment Event:	On the relevant Coupon Observation Date the Level (with regard to the Valuation Time) of each Underlying Asset is at or above the Coupon Threshold of such Underlying Asset corresponding to such Coupon Observation Date
(c)	Coupon Call/Coupon Put:	Not Applicable
(d)	Memory Coupon:	Applicable
–	Coupon Rate:	1.00 per cent.
–	t	In respect of a Coupon Payment Date, the number of Coupon Observation Dates falling in the period commencing on, but excluding, the Issue Date and ending on, and including, such Coupon Payment Date
(ii)	Double No-Touch:	Not Applicable
(iii)	Double No-Touch Accrual:	Not Applicable
(iv)	Double No-Touch Memory:	Not Applicable
(v)	Range Accrual:	Not Applicable
(vi)	Step-Up:	Not Applicable
(vii)	Snowball:	Not Applicable
(viii)	Aggregate Coupon:	Not Applicable
(ix)	Coupon Cap:	Not Applicable
(x)	Coupon Floor:	Not Applicable
(xi)	FX Adjusted:	Not Applicable
(xii)	Coupon Payment Date(s):	In respect of a Coupon Observation Date, 5 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)

(xiii)	Coupon Threshold:	In respect of a Coupon Observation Date and an Underlying Asset, an amount equal to 50 per cent. of the Strike Price of such Underlying Asset
(xiv)	Coupon Threshold (Basket):	Not Applicable
(xv)	Coupon Observation Date(s):	In respect of an Underlying Asset, each of 17 March 2021, 17 April 2021, 17 May 2021, 17 June 2021, 17 July 2021, 17 August 2021, 17 September 2021, 17 October 2021, 17 November 2021, 17 December 2021, 17 January 2022, 17 February 2022, 17 March 2022, 17 April 2022, 17 May 2022, 17 June 2022, 17 July 2022, 17 August 2022, 17 September 2022, 17 October 2022, 17 November 2022, 17 December 2022, 17 January 2023, 17 February 2023, 17 March 2023, 17 April 2023, 17 May 2023, 17 June 2023, 17 July 2023, 17 August 2023, 17 September 2023, 17 October 2023, 17 November 2023, 17 December 2023, 17 January 2024, 17 February 2024, 17 March 2024, 17 April 2024, 17 May 2024, 17 June 2024, 17 July 2024, 17 August 2024, 17 September 2024, 17 October 2024, 17 November 2024, 17 December 2024, 17 January 2025 and 17 February 2025
(xvi)	Coupon Observation Date subject to Valuation Date adjustment:	Valuation Date adjustment applicable in respect of all Coupon Observation Dates
(xvii)	Coupon Observation Period(s):	Not Applicable
(xviii)	Coupon Fixing Price:	Not Applicable
(xix)	Coupon Fixing Price Cap:	Not Applicable
(xx)	Coupon Fixing Price Floor:	Not Applicable
(xxi)	Coupon Observation Averaging Dates:	Not Applicable
(xxii)	Knock-in Coupon Cut-Off:	Not Applicable
(xxiii)	Lock-in Coupon:	Not Applicable

#### PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

33.	Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3):	Worst of Phoenix
(i)	Redemption Option Percentage:	Applicable: 100 per cent.
(ii)	Redemption Performance:	Not Applicable
(iii)	Redemption Amount Cap/Floor:	Applicable
–	Redemption Amount Cap 1:	An amount equal to 100 per cent. of the Nominal Amount

	–	Redemption Amount Floor 1:	Not Applicable
	–	Redemption Amount Cap 2:	Not Applicable
	–	Redemption Amount Floor 2:	Not Applicable
(iv)		Redemption Strike Price:	In respect of an Underlying Asset, an amount equal to 40 per cent. of the Strike Price of such Underlying Asset
(v)		Redemption FX Adjustment:	Not Applicable
(vi)		PPT:	Not Applicable
(vii)		Strike:	Not Applicable
(viii)		Nth (for the purposes of determining the Worst Performing Underlying Asset):	1st lowest (i.e. the lowest) as specified in Product Condition 1
34.		Initial Setting Date:	17 February 2021
35.		Initial Averaging Dates:	Not Applicable
36.		Final Fixing Date:	17 February 2025
37.		Averaging Dates:	Not Applicable
38.		Final Price:	In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Final Fixing Date
	(i)	Final Price Cap:	Not Applicable
	(ii)	Final Price Floor:	Not Applicable
39.		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
40.		Knock-in Provisions:	Applicable
	(i)	Knock-in Event:	On the Knock-in Observation Date, the Level (with regard to the Valuation Time) of any Underlying Asset is below the Knock-in Barrier of such Underlying Asset
	(ii)	Knock-in Barrier:	In respect of the Knock-in Observation Date and an Underlying Asset, an amount equal to 40 per cent. of the Strike Price of such Underlying Asset
	(iii)	Knock-in Date(s):	Observation In respect of an Underlying Asset, 17 February 2025

- (iv) Knock-in Observation Date subject to Valuation Date adjustment: Valuation Date adjustment applicable in respect of the Knock-in Observation Date
- (v) Knock-in Observation Period: Not Applicable
- (vi) Knock-in Fixing Price: Not Applicable
- (vii) Redemption Participation: Not Applicable
- (viii) Floor: Not Applicable
- (ix) Knock-out Event Override Condition: Not Applicable
41. Knock-out Provisions Not Applicable
42. Trigger Redemption (Product Condition 3(c)): Applicable
- (i) Trigger Event: On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of each Underlying Asset is at or above the Trigger Barrier of such Underlying Asset
- (ii) Trigger Barrier Redemption Date(s): In respect of a Trigger Barrier Observation Date, as specified in the table below in respect of such Trigger Barrier Observation Date
- (iii) Trigger Barrier Redemption Amount: In respect of a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date
- (iv) Trigger Barrier: In respect of a Trigger Barrier Observation Date and an Underlying Asset, as specified in the table below in respect of such Trigger Barrier Observation Date
- (v) Trigger Barrier Observation Date(s): In respect of the Underlying Asset and a Trigger Barrier Redemption Date, as specified in the table below in respect of such Trigger Barrier Redemption Date
- (vi) Trigger Barrier Observation Date subject to Valuation Date adjustment: Valuation Date adjustment applicable in respect of all Trigger Barrier Observation Dates
- (vii) Trigger Barrier Observation Period(s): Not Applicable

n	Trigger Barrier Observation Date <sub>n</sub>	Trigger Barrier <sub>n</sub>	Trigger Barrier Redemption Amount <sub>n</sub>	Trigger Barrier Redemption Date <sub>n</sub>
1	17 November 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2	17 December 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

3	17 January 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
4	17 February 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5	17 March 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6	17 April 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7	17 May 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
8	17 June 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
9	17 July 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
10	17 August 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
11	17 September 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
12	17 October 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
13	17 November 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
14	17 December 2022	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
15	17 January 2023	An amount equal to	An amount equal to 100	5 Currency Business Days following the

		95% of the Strike Price of such Underlying Asset	per cent. of the Nominal Amount	occurrence of a Trigger Event
16	17 February 2023	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
17	17 March 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
18	17 April 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
19	17 May 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
20	17 June 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
21	17 July 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
22	17 August 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
23	17 September 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
24	17 October 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
25	17 November 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
26	17 December 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
27	17 January 2024	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event



28	17 February 2024	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
29	17 March 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
30	17 April 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
31	17 May 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
32	17 June 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
33	17 July 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
34	17 August 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
35	17 September 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
36	17 October 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
37	17 November 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
38	17 December 2024	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
39	17 January 2025	An amount equal to 85% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
40	17 February 2025	An amount equal to	An amount equal to 100	5 Currency Business Days following the

		85% of the Strike Price of such Underlying Asset	per cent. of the Nominal Amount	occurrence of a Trigger Event
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- (viii) Knock-in Event Override Condition: Not Applicable
- (ix) Trigger Barrier Fixing Price: Not Applicable
- (x) Trigger Coupon Override Condition: Not Applicable
- (xi) Trigger Knock-out Barrier: Not Applicable
- (xii) Trigger Knock-out Event: Not Applicable
- (xiii) Trigger Knock-out Observation Period Start Date(s): Not Applicable
- (xiv) Trigger Knock-out Observation Period End Date(s): Not Applicable
43. Lock-in Redemption: Not Applicable
44. Single Factor Trigger Redeemable (Step-Up) / Single Factor Trigger Redeemable (Star) / Worst of Trigger Redeemable (Step-Up) / Worst of Trigger Redeemable (Star): Not Applicable
45. Details relating to Instalment Securities: Not Applicable
46. Physical Settlement Provisions (Product Condition 4): Not Applicable
47. Put Option: Not Applicable
48. Call Option: Not Applicable
49. Unscheduled Termination Amount:
- (i) Unscheduled Termination at Par: Not Applicable
- (ii) Minimum Payment Amount: Not Applicable
- (iii) Deduction for Hedge Costs: Not Applicable
50. Payment Disruption: Not Applicable
51. Interest and Currency Rate Additional Disruption Event: Not Applicable

#### UNDERLYING ASSET(S)

52. List of Underlying Asset(s): Applicable

i	Underlying Asset <sub>i</sub>	Weight <sub>i</sub>	Composite <sub>i</sub>
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1.	The ordinary shares of STMicroelectronics NV (the " <b>STMicroelectronics Shares</b> ")	Not Applicable	Not Applicable
2.	The ordinary shares of JOHNSON MATTHEY ORD (the " <b>JOHNSON MATTHEY Shares</b> ")	Not Applicable	Not Applicable
3.	The ordinary shares of Tesla Inc. (the " <b>Tesla Shares</b> ")	Not Applicable	Not Applicable
4.	The ordinary shares of Sunrun Inc (the " <b>Sunrun Shares</b> ")	Not Applicable	Not Applicable
53.	Equity-linked Securities:	Applicable	
	Single Share, Share Basket or Multi-Asset Basket:	Share Basket	
	<b>In respect of the STMicroelectronics Shares:</b>		
(i)	Share Issuer:	STMicroelectronics NV	
(ii)	Share:	The STMicroelectronicsShares	
(iii)	ISIN:	NL0000226223	
(iv)	Bloomberg Code:	STM IM <Equity>	
(v)	Information Source:	<a href="http://www.bolsamadrid.es">http://www.bolsamadrid.es</a>	
(vi)	Exchange:	Bolsa de Madrid	
(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, the Final Fixing Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual	
(x)	Adjustment basis for Share Basket and Averaging Reference Dates:	Not Applicable	
(xi)	Trade Date:	17 February 2021	
(xii)	Jurisdictional Event:	Not Applicable	
(xiii)	Jurisdictional Jurisdiction(s):	Event	Not Applicable
(xiv)	Share Substitution:	Applicable	
(xv)	Additional Disruption Events:		

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|-----|---------------------------------|-----------------------------------|
| (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 JOHNSON MATTHEY Shares:**

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|--------|--|--|
| (i)    | Share Issuer:  | JOHNSON MATTHEY ORD  |
| (ii)   | Share:   | The JOHNSON MATTHEY Shares   |
| (iii)  | ISIN:  | GB00BZ4BQC70   |
| (iv)   | Bloomberg Code:  | JMAT 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, the Final Fixing Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual |
| (x)    | Adjustment basis for Share Basket:                     | Not Applicable   |
| (xi)   | Trade Date:  | 17 February 2021   |
| (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  |

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|-----|---------------------------------|----------------|
| (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 Tesla Energy Shares**

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|--------|--|--|
| (i)    | Share Issuer:  | Tesla Inc.   |
| (ii)   | Share:   | The Tesla Shares   |
| (iii)  | ISIN:  | US88160R1014   |
| (iv)   | Bloomberg Code:  | TSLA UW <Equity>   |
| (v)    | Information Source:                                    | <a href="http://www.nasdaq.com">http://www.nasdaq.com</a>  |
| (vi)   | Exchange:  | NASDAQ   |
| (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, the Final Fixing Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual |
| (x)    | Adjustment basis for Share Basket                      | Not Applicable   |
| (xi)   | Trade Date:  | 17 February 2021   |
| (xii)  | Jurisdictional Event:                                  | Not Applicable   |
| (xiii) | Jurisdictional Event<br>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   |

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| (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 Sunrun Shares**

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|--------|--|--|
| (i)    | Share Issuer:  | Sunrun Inc   |
| (ii)   | Share:   | The Sunrun Shares  |
| (iii)  | ISIN:  | US86771W1053   |
| (iv)   | Bloomberg Code:  | RUN UW <Equity>  |
| (v)    | Information Source:                                    | <a href="https://www.nasdaq.com">https://www.nasdaq.com</a>  |
| (vi)   | Exchange:  | NASDAQ   |
| (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, the Final Fixing Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual |
| (x)    | Adjustment basis for Share Basket                      | Not Applicable   |
| (xi)   | Trade Date:  | 17 February 2021   |
| (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
54.		Index-linked Securities:	Not Applicable
55.		Commodity-linked Securities:	Not Applicable
56.		Commodity Index-linked Securities:	Not Applicable
57.		ETF-linked Securities:	Not Applicable
58.		ETC-linked Securities:	Not Applicable
59.		FX-linked Securities:	Not Applicable
60.		FX Index-linked Securities:	Not Applicable
61.		Inflation Index-linked Securities:	Not Applicable
62.		Interest Rate Index-linked Securities:	Not Applicable
63.		Cash Index-linked Securities:	Not Applicable
64.		Multi-Asset Basket-linked Securities:	Not Applicable
65.		Valuation Time:	As determined in accordance with Equity-linked Securities Asset Term 1

#### GENERAL PROVISIONS

66.	(i)	Form of Securities:	Registered Securities
	(ii)	Global Security:	Applicable
	(iii)	NGN Form	Not Applicable
	(iv)	Intended to be held in a manner which would allow Eurosystem eligibility:	No. Whilst the designation is specified as "no" at the date of this Pricing Supplement, should the Eurosystem eligibility criteria be amended in the future such that the Securities are capable of meeting them the Securities may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Securities will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the European Central Bank being satisfied that Eurosystem eligibility criteria have been met.
	(v)	The Issuer intends to permit indirect interests in the Securities to be held through CREST Depository Interests	Not Applicable

to be issued by the CREST  
Depository:

- |     |   |  |
|-----|---|--|
| 67. | Financial Centre(s):  | Not Applicable   |
| 68. | Business Centre(s):   | Not Applicable   |
| 69. | Listing and Admission to Trading:                                   | Application will be made for the Securities to be admitted to trading on Borsa Italiana Sedex with effect from on or around the Issue Date provided, however, no assurance can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue Date or any specific date thereafter) |
| 70. | Security Codes and Ticker Symbols:                                  |  |
|     | ISIN:   | XS1973455782   |
|     | Common Code:  | 197345578  |
|     | Swiss Security Number:  | 56681689   |
|     | Telekurs Ticker:  | Not Applicable   |
|     | WKN Number:   | Not Applicable   |
| 71. | 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> and Monte Titoli S.p.A.   |
| 72. | Delivery:   | Delivery against payment   |
| 73. | Agents:   |  |
|     | Calculation Agent:  | Credit Suisse International<br>One Cabot Square<br>London E14 4QJ  |
|     | Fiscal Agent  | The Bank of New York Mellon, acting through its London Branch<br>One Canada Square<br>London E14 5AL   |
|     | Paying Agent(s):  | The Bank of New York Mellon, acting through its London Branch<br>One Canada Square<br>London E14 5AL   |
|     | Additional Agents:  | Not Applicable   |
| 74. | Dealer(s):  | Credit Suisse International  |
| 75. | Specified newspaper for the purposes of notices to Securityholders: | Not Applicable   |
| 76. | 871(m) Securities:  | The Issuer has determined that the Securities (without regard to any other transactions) should not be treated as transactions that are subject to U.S. withholding tax under section 871(m)   |



77. Prohibition of Sales to EEA and UK Retail Investors: Not Applicable
78. Additional U.S. Tax Selling Restrictions: Applicable – see "Additional U.S. Tax Selling Restrictions" under "UNITED STATES", as set out in the section headed "Selling Restrictions".
79. Additional Provisions: Record date for Certificates admitted to trading on SeDeX: 1 Currency Business Day prior to the relevant Interest Payment Date (expected to be each of: 23 March 2021, 23 April 2021, 21 May 2021, 23 June 2021, 23 July 2021, 23 August 2021, 23 September 2021, 22 October 2021, 23 November 2021, 23 December 2021, 24 January 2022, 23 February 2022, 23 March 2022, 25 April 2022, 23 May 2022, 23 June 2022, 22 July 2022, 23 August 2022, 23 September 2022, 21 October 2022, 23 November 2022, 23 December 2022, 23 January 2023, 23 February 2023, 23 March 2023, 21 April 2023, 23 May 2023, 23 June 2023, 21 July 2023, 23 August 2023, 22 September 2023, 23 October 2023, 23 November 2023, 22 December 2023, 23 January 2024, 26 February 2024, 22 March 2024, 23 April 2024, 23 May 2024, 21 June 2024, 23 July 2024, 23 August 2024, 23 September 2024, 23 October 2024, 22 November 2024, 23 December 2024, 23 January 2025 and 24 February 2025)

## PART B – OTHER INFORMATION

### Interests of Natural and Legal Persons involved in the Issue


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

The Dealer will pay a fee to the distributor of up to 2.00 per cent. of the Nominal Amount per Security, calculated and paid in respect of the notional amount of Securities sold by the Dealer during a marketing period agreed between the parties. The Issue Price and terms of the Securities take into account such fee. Consequently, the Issue Price of the Securities and/or the purchase price paid by an investor may be more than the market value of the Securities on the date of such purchase. The fee is payable for the proposal of the payoff structure and the marketing and distribution services provided to the Issuer/Dealer by the distributor, all in connection with the Securities.

### Issuer may exercise its rights to repurchase and hold, resell or cancel Securities

The Issuer may exercise its right pursuant to General Certificate Condition 6 to purchase and hold, resell or cancel all or part of the Securities at any time, including, without limitation, in the event that the amount or number of the Securities subscribed for is less than the Aggregate Nominal Amount of the Securities issued on the Issue Date.

Signed on behalf of the Issuer:

By:   
Duly authorised

Julien Bieren  
Managing Director

By:   
Duly authorised

Yogamoorthy Logan  
Managing Director