

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**").



Final Terms dated 18 January 2021

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

EUR 30,000,000 Trigger Index-linked Securities due April 2031

linked to the FTSE France 40 Low Carbon ESD Screened Decrement 50 Points Index

(the "**Securities**")

Series SPLB2020-1R3J

ISIN: XS2270173334

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 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 and 22 December 2020 and by any further supplements up to, and including, the later of the Issue Date and the date of listing of the Securities (together, the "**Registration Document**"), constitutes a base prospectus for the purposes of the Prospectus Regulation (the "**Base Prospectus**"). This document constitutes the Final Terms of the Securities described herein for the purposes of Article 8(4) of the Prospectus Regulation and must be read in conjunction with such Base Prospectus in order to obtain all the relevant information. A summary of the Securities is annexed to these Final Terms. Copies of the documents comprising the Base Prospectus may be obtained from the website of Credit Suisse (<https://derivative.credit-suisse.com>).

These Final Terms comprise the final terms for the issue and admission to trading on the regulated market of the Luxembourg Stock Exchange of the Securities. The Final Terms will be available on the website of Credit Suisse (<https://derivative.credit-suisse.com>) and for viewing on the website of the Luxembourg Stock Exchange (www.bourse.lu).

1. Series Number: SPLB2020-1R3J
2. Tranche Number: Not Applicable
3. Applicable General Terms and General Note Conditions:

- | | | |
|----|----------------------|-----------------------|
| 4. | Type of Security: | Trigger Securities |
| 5. | Settlement Currency: | Euro (" EUR ") |
| 6. | Institutional: | Not Applicable |

PROVISIONS RELATING TO NOTES AND CERTIFICATES Applicable

- | | | |
|-----|--|---|
| 7. | Aggregate Nominal Amount: | |
| | (i) Series: | EUR 30,000,000 |
| | (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: | Not Applicable |
| 11. | Transferable Number of Securities: | Not Applicable |
| 12. | Minimum Trading Lot: | Not Applicable |
| 13. | Issue Date: | 18 January 2021 |
| 14. | Maturity Date: | 5 Currency Business Days following the Final Fixing Date (expected to be 28 April 2031) |
| 15. | Coupon Basis: | Not Applicable |
| 16. | Redemption/Payment Basis: | Index-linked |
| 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): | Not Applicable |

PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

- | | | |
|-----|---|----------------------------------|
| 33. | Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3): | Single Factor Trigger Redeemable |
|-----|---|----------------------------------|

(i)	Redemption Percentage:	Option	Applicable: 100 per cent.
(ii)	Redemption Performance:		Not Applicable
(iii)	Redemption Amount Cap/Floor:		Not Applicable
(iv)	Redemption Strike Price:		In respect of the Underlying Asset, an amount equal to 100 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):		Not Applicable
34.	Initial Setting Date:		20 April 2021
35.	Initial Averaging Dates:		Not Applicable
36.	Final Fixing Date:		21 April 2031
37.	Averaging Dates:		Not Applicable
38.	Final Price:		In respect of the 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 the 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 the 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 the Underlying Asset, an amount equal to 50 per cent. of the Strike Price of such Underlying Asset
	(iii) Knock-in Observation Date(s):		21 April 2031
	(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 Condition:	Event	Override	Not Applicable	
41.	Knock-out Provisions:			Not Applicable	
42.	Trigger Redemption Condition 3(c)):	(Product		Applicable	
(i)	Trigger Event:			On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of the Underlying Asset is at or above the Trigger Barrier of such Underlying Asset	
(ii)	Trigger Barrier Date(s):	Barrier	Redemption	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 Amount:	Barrier	Redemption	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 the Underlying Asset, as specified in the table below in respect of such Trigger Barrier Observation Date	
(v)	Trigger Barrier Date(s):	Barrier	Observation	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 Date subject to adjustment:	Barrier	Observation Date	Valuation Date adjustment applicable in respect of all Trigger Barrier Observation Dates	
(vii)	Trigger Barrier Period(s):	Barrier	Observation	Not Applicable	
	Trigger Barrier Observation Date_n	Barrier	Trigger Barrier_n	Trigger Barrier Redemption Amount_n	Trigger Barrier Redemption Date_n
1.	20 April 2022		An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 106.2 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2.	20 July 2022		An amount equal to 99.30 per cent. of the Strike Price of such Underlying Asset	An amount equal to 107.75 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
3.	20 October 2022		An amount equal to 98.60 per cent. of the Strike Price of	An amount equal to 109.3 per cent.	5 Currency Business Days following the

		such Underlying of the Nominal occurrence of a Trigger Asset Amount Event		
4.	20 January 2023	An amount equal to 97.90 per cent. of the Strike Price of such Underlying Asset	An amount equal to 110.85 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5.	20 April 2023	An amount equal to 97.20 per cent. of the Strike Price of such Underlying Asset	An amount equal to 112.4 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6.	20 July 2023	An amount equal to 96.50 per cent. of the Strike Price of such Underlying Asset	An amount equal to 113.95 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7.	20 October 2023	An amount equal to 95.80 per cent. of the Strike Price of such Underlying Asset	An amount equal to 115.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
8.	22 January 2024	An amount equal to 95.10 per cent. of the Strike Price of such Underlying Asset	An amount equal to 117.05 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
9.	22 April 2024	An amount equal to 94.40 per cent. of the Strike Price of such Underlying Asset	An amount equal to 118.6 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
10.	22 July 2024	An amount equal to 93.70 per cent. of the Strike Price of such Underlying Asset	An amount equal to 120.15 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
11.	21 October 2024	An amount equal to 93.00 per cent. of the Strike Price of such Underlying Asset	An amount equal to 121.7 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
12.	20 January 2025	An amount equal to 92.30 per cent. of the Strike Price of such Underlying Asset	An amount equal to 123.25 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
13.	22 April 2025	An amount equal to 91.60 per cent. of the Strike Price of	An amount equal to 124.8 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		such Underlying Asset		
14.	21 July 2025	An amount equal to 90.90 per cent. of the Strike Price of such Underlying Asset	An amount equal to 126.35 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
15.	20 October 2025	An amount equal to 90.20 per cent. of the Strike Price of such Underlying Asset	An amount equal to 127.9 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
16.	20 January 2026	An amount equal to 89.50 per cent. of the Strike Price of such Underlying Asset	An amount equal to 129.45 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
17.	20 April 2026	An amount equal to 88.80 per cent. of the Strike Price of such Underlying Asset	An amount equal to 131 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
18.	20 July 2026	An amount equal to 88.10 per cent. of the Strike Price of such Underlying Asset	An amount equal to 132.55 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
19.	20 October 2026	An amount equal to 87.40 per cent. of the Strike Price of such Underlying Asset	An amount equal to 134.1 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
20.	20 January 2027	An amount equal to 86.70 per cent. of the Strike Price of such Underlying Asset	An amount equal to 135.65 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
21.	20 April 2027	An amount equal to 86.00 per cent. of the Strike Price of such Underlying Asset	An amount equal to 137.2 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
22.	20 July 2027	An amount equal to 85.30 per cent. of the Strike Price of such Underlying Asset	An amount equal to 138.75 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
23.	20 October 2027	An amount equal to 84.60 per cent. of the Strike Price of	An amount equal to 140.3 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		such Underlying Asset		
24.	20 January 2028	An amount equal to 83.90 per cent. of the Strike Price of such Underlying Asset	An amount equal to 141.85 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
25.	20 April 2028	An amount equal to 83.20 per cent. of the Strike Price of such Underlying Asset	An amount equal to 143.4 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
26.	20 July 2028	An amount equal to 82.50 per cent. of the Strike Price of such Underlying Asset	An amount equal to 144.95 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
27.	20 October 2028	An amount equal to 81.80 per cent. of the Strike Price of such Underlying Asset	An amount equal to 146.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
28.	22 January 2029	An amount equal to 81.10 per cent. of the Strike Price of such Underlying Asset	An amount equal to 148.05 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
29.	20 April 2029	An amount equal to 80.40 per cent. of the Strike Price of such Underlying Asset	An amount equal to 149.6 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
30.	20 July 2029	An amount equal to 79.70 per cent. of the Strike Price of such Underlying Asset	An amount equal to 151.15 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
31.	22 October 2029	An amount equal to 79.00 per cent. of the Strike Price of such Underlying Asset	An amount equal to 152.7 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
32.	21 January 2030	An amount equal to 78.30 per cent. of the Strike Price of such Underlying Asset	An amount equal to 154.25 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
33.	23 April 2030	An amount equal to 77.60 per cent. of the Strike Price of	An amount equal to 155.8 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		such Underlying Asset		
34.	22 July 2030	An amount equal to 76.90 per cent. of the Strike Price of such Underlying Asset	An amount equal to 157.35 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
35.	21 October 2030	An amount equal to 76.20 per cent. of the Strike Price of such Underlying Asset	An amount equal to 158.9 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
36.	20 January 2031	An amount equal to 75.50 per cent. of the Strike Price of such Underlying Asset	An amount equal to 160.45 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
37.	21 April 2031	An amount equal to 74.80 per cent. of the Strike Price of such Underlying Asset	An amount equal to 162 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
(viii)	Knock-in Event Condition:	Override	Not Applicable	
(ix)	Trigger Barrier Fixing Price:		Not Applicable	
(x)	Trigger Coupon Condition:	Override	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 (Product Condition 4):	Provisions	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 _i | Weight _i | Composite _i |
|----|--|---------------------|------------------------|
| 1. | FTSE France 40 Low Carbon ESD Screened Decrement 50 Points Index | Not Applicable | Not Applicable |
53. Equity-linked Securities: Not Applicable
54. Index-linked Securities: Applicable
- Single Index, Index Basket or Multi-Asset Basket: Single Index
- (i) Index: FTSE France 40 Low Carbon ESD Screened Decrement 50 Points Index
 - (ii) Type of Index: Single-Exchange Index
 - (iii) Bloomberg Code: FR40LC50 <Index>
 - (iv) Information Source: www.ftserussell.com
 - (v) Required Exchanges: Not Applicable
 - (vi) Related Exchange: All Exchanges
 - (vii) Disruption Threshold: 20 per cent.
 - (viii) Maximum Days of Disruption: Eight Scheduled Trading Days as specified in Asset Term 1
 - (ix) Adjustment basis for Index Basket and Reference Dates: Not Applicable
 - (x) Adjustment basis for Single Index and Averaging Reference Dates: Not Applicable
 - (xi) Trade Date: 24 December 2020
 - (xii) Jurisdictional Event: Not Applicable
 - (xiii) Jurisdictional Event: Not Applicable

- (xiv) 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) Hedging Disruption: Applicable
 - (e) Increased Cost of Hedging: Not Applicable
 - (f) Index Disruption Event: Not Applicable
- (xv) Alternative Pre-nominated Index: 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 Index-linked Securities Asset Term 1

GENERAL PROVISIONS

- 66. (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. Whilst the designation is specified as "no" at the date of these Final Terms, 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 to be issued by the CREST Depository:	Not Applicable
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 listed on the Official List of the Luxembourg Stock Exchange and admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from 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:	XS2270173334
Common Code:	227017333
Swiss Security Number:	56681450
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>
72. Delivery:	Delivery against payment
73. 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
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: | Not Applicable |

PART B – OTHER INFORMATION

TERMS AND CONDITIONS OF THE OFFER Not Applicable

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 fees payable to the distributor(s).

The Dealer will pay a fee to the distributor(s) in connection with the issue of up to 1 per cent. of the Specified Denomination per Security per annum upfront. The Issue Price and the terms of the Securities takes 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/ETC/FX RATE/FX INDEX/INFLATION INDEX/INTEREST RATE INDEX/CASH INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)

Information in relation to the Underlying Asset, including information about the past and future performance and volatility of the Underlying Asset, can be found free of charge at www.ftserussell.com (but the information appearing on such website does not form part of these Final Terms).

The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index

'Decrement' Index

The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index (the "Index") is a 'decrement' index. This means the Index represents the performance of a strategy tracking a given gross total return index from which a pre-determined amount (a 'synthetic dividend') is deducted periodically. The synthetic dividend is expressed as a fixed amount independent of the Index level. Depending on the level of dividends paid by the relevant companies, a decrement index may perform differently in comparison to other market indices that include dividend adjustments due to the different dividend methodologies adopted.

A "price return" index is calculated on the basis that dividends paid on the components are not reinvested. A standard "total return" index is calculated on the basis that dividends paid on the components are reinvested, thereby increasing the value of the index compared to the price return version. Due to the fixed amount of synthetic dividend being subtracted from the Index, the Index may underperform an otherwise equivalent gross total return index where dividends are reinvested. In case the synthetic dividend is larger than the realised level of dividends paid by the relevant companies, the decrement index will underperform an otherwise equivalent price return index. In particular, because the ratio of the synthetic dividend relative to the price of the index components is likely to increase as the index decreases, a decrement index is likely to underperform an otherwise equivalent price return index when the index is decreasing. This trend is even more pronounced for further drops of the index.

The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index is built with a synthetic dividend of 50 index points.

POST-ISSUANCE INFORMATION

The Issuer will not provide any post-issuance information with respect to the Underlying Asset, unless required to do so by applicable law or regulation.

REASONS FOR THE ISSUE, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- | | | |
|-------|---------------------------|---|
| (i) | Reasons for the issue: | See "Use of Proceeds" section in the Securities Note. |
| (ii) | Estimated net proceeds: | EUR 30,000,000. |
| (iii) | Estimated total expenses: | Not Applicable. |

By:  **Julien Bieren**
Duly authorised **Managing Director**

14

INDEX DISCLAIMER

FTSE France 40 Low Carbon ESD Screened Decrement 50 Points Index

The Securities (the “Product”) has been developed solely by Credit Suisse International. The “Product” is/are not in any way connected to or sponsored, endorsed, sold or promoted by the London Stock Exchange Group plc and its group undertakings (collectively, the “LSE Group”). FTSE Russell is a trading name of certain of the LSE Group companies.

All rights in the FTSE France 40 Low Carbon ESD Screened Decrement 50 Points Index (the “Index”) vest in the relevant LSE Group company which owns the Index. “FTSE®” “Russell®”, “FTSE Russell®” is/are a trade mark(s) of the relevant LSE Group company and is/are used by any other LSE Group company under license.

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