



**Final Terms dated 18 February 2021**

**Credit Suisse AG, London Branch**

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

**Trigger Index-linked Securities due February 2031**

linked to **EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5%** (the "**Securities**")

Series SPLB2021-1RRJ

ISIN: XS2277442781

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 later of the Issue Date and the date of listing of the Securities (together, 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 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 the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)).

1	Series Number:	SPLB2021-1RRJ
2	Tranche Number:	Not Applicable
3	Applicable General Terms and Conditions:	General Note Conditions
4	Type of Security:	Trigger Securities
5	Settlement Currency:	Euro (" <b>EUR</b> ")
6	Institutional:	Not Applicable

#### **PROVISIONS RELATING TO NOTES AND CERTIFICATES**

7	Aggregate Nominal Amount:	Applicable
	(i) Series:	EUR 30,000,000.00
	(ii) Tranche:	Not Applicable
8	Issue Price:	100% of the Aggregate Nominal Amount
9	Specified Denomination:	EUR 1,000.00
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 (expected to be 19 February 2031)
15	Coupon Basis:	Not Applicable
16	Redemption/Payment Basis:	Index-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):	Not Applicable
<b>PROVISIONS RELATING TO REDEMPTION/SETTLEMENT</b>		
33	Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3):	Single Factor Trigger Redeemable
	(i) Redemption Option Percentage:	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:	12 February 2021
35	Initial Averaging Dates:	Not Applicable
36	Final Fixing Date:	12 February 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% of the Strike Price of such Underlying Asset
	(iii) Knock-in Observation Date(s):	12 February 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 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 the Underlying Asset is at or above the Trigger Barrier
	(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 the 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

	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	12 February 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 107.8% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2	12 March 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 108.45% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
3	12 April 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 109.1% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
4	12 May 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 109.75% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5	12 June 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 110.4% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6	12 July 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 111.05% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7	12 August 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 111.7% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
8	12 September 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 112.35% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
9	12 October 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 113% of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

10	12 November 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 113.65% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
11	12 December 2022	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 114.3% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
12	12 January 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 114.95% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
13	12 February 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 115.6% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
14	12 March 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 116.25% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
15	12 April 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 116.9% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
16	12 May 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 117.55% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
17	12 June 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 118.2% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
18	12 July 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 118.85% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
19	12 August 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 119.5% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
20	12 September 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 120.15% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
21	12 October 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 120.8% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
22	12 November 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 121.45% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
23	12 December 2023	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 122.1% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
24	12 January 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 122.75% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
25	12 February 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 123.4% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
26	12 March 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 124.05% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
27	12 April 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 124.7% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
28	12 May 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 125.35% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
29	12 June 2024	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 126% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a





70	12 November 2027	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 152.65% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
71	12 December 2027	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 153.3% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
72	12 January 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 153.95% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
73	12 February 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 154.6% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
74	12 March 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 155.25% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
75	12 April 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 155.9% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
76	12 May 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 156.55% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
77	12 June 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 157.2% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
78	12 July 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 157.85% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
79	12 August 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 158.5% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
80	12 September 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 159.15% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
81	12 October 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 159.8% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
82	12 November 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 160.45% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
83	12 December 2028	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 161.1% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
84	12 January 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 161.75% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
85	12 February 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 162.4% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
86	12 March 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 163.05% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
87	12 April 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 163.7% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
88	12 May 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 164.35% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
89	12 June 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 165% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a

90	12 July 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 165.65% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
91	12 August 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 166.3% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
92	12 September 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 166.95% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
93	12 October 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 167.6% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
94	12 November 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 168.25% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
95	12 December 2029	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 168.9% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
96	12 January 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 169.55% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
97	12 February 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 170.2% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
98	12 March 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 170.85% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
99	12 April 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 171.5% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
100	12 May 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 172.15% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
101	12 June 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 172.8% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
102	12 July 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 173.45% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
103	12 August 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 174.1% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
104	12 September 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 174.75% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
105	12 October 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 175.4% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
106	12 November 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 176.05% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
107	12 December 2030	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 176.7% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
108	12 January 2031	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 177.35% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a
109	12 February 2031	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 178% of the Nominal Amount	5 Currency following the Trigger Event	Business occurrence of a	Days of a



	(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
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i	Underlying Asset <sub>i</sub>	Weight <sub>i</sub>	Composite <sub>i</sub>
1	EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5%	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:	EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5%
	(ii) Type of Index:	Multi-Exchange Index
	(iii) Bloomberg code(s):	IXEIESG5 Index
	(iv) Information Source:	<a href="http://www.stoxx.com">http://www.stoxx.com</a>
	(v) Required Exchanges:	Not Applicable
	(vi) Related Exchange:	All Exchanges
	(vii) Disruption Threshold:	20%
	(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:	2 February 2021
(xii)	Jurisdictional Event:	Not Applicable
(xiii)	Jurisdictional Event Jurisdiction(s):	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:	XS2277442781
	Common Code:	227744278

	Swiss Security Number:	59805118
	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 United Kingdom
	Fiscal Agent:	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL United Kingdom
	Paying Agent(s):	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL United Kingdom
	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 2% of the Specified Denomination per Security upfront.

The Issue 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/ETC/FX RATE/FX INDEX/INFLATION INDEX/INTEREST RATE INDEX/CASH INDEX AND OTHER INFORMATION CONCERNING THE UNDERLYING ASSET(S)

Information on the Underlying Asset, including information about past and future performance as well as volatility, can be found free of charge on the following website:

<http://www.stoxx.com>

The information appearing on such website does not form part of these Final Terms.

### EU BENCHMARK REGULATION

Details of benchmark administrators and registration under Regulation (EU) 2016/1011 (the "EU Benchmark Regulation"):

EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% is provided by Stoxx Ltd. As at the date of these Final Terms, Stoxx Ltd appears in the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority pursuant to Article 36 of the EU Benchmark Regulation.

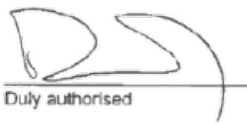
### POST-ISSUANCE INFORMATION

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 30,000,000.00                                     |
| (iii) | Estimated total expenses: | Not Applicable  |

Signed on behalf of the Issuer:

By:    
Duly authorised

Julien Bieren  
Managing Director

By:    
Duly authorised

Dominic Savage  
Authorised Signatory

## INDEX DISCLAIMER

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