

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



**Final Terms dated 11 March 2021**

**Credit Suisse AG, London Branch**

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

**EUR 1,000,000 Trigger Index-linked Securities due March 2031**

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

Series SPLB2021-1S3B

ISIN: XS2289347473

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, 18 January 2021 and 26 February 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 for viewing on the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)).

- |    |  |                         |
|----|--|-------------------------|
| 1. | Series Number:                           | SPLB2021-1S3B           |
| 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**      Applicable

7.	Aggregate Nominal Amount:	
	(i) Series:	EUR 1,000,000
	(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:	12 March 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 19 March 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

*(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 (Star)
	(i) Redemption Option Percentage:	Not Applicable
	(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 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 March 2021
35.	Initial Averaging Dates:	Not Applicable
36.	Final Fixing Date:	12 March 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:	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 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 the Underlying Asset, an amount equal to 100 per cent. of the Strike Price of such Underlying Asset
(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 Valuation Date adjustment applicable in respect of all subject to Valuation Date Trigger Barrier Observation Dates adjustment:

(vii) Trigger Barrier Observation Not Applicable  
Period(s):

	Trigger Observation Date <sub>n</sub>	Barrier	Trigger Barrier Redemption Amount <sub>n</sub>	Trigger Barrier Redemption Date <sub>n</sub>
1.	12 March 2022		An amount equal to 105.2992 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2.	12 April 2022		An amount equal to 105.7408 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
3.	12 May 2022		An amount equal to 106.1824 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
4.	12 June 2022		An amount equal to 106.624 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5.	12 July 2022		An amount equal to 107.0656 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6.	12 August 2022		An amount equal to 107.5072 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7.	12 September 2022		An amount equal to 107.9488 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
8.	12 October 2022		An amount equal to 108.3904 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
9.	12 November 2022		An amount equal to 108.832 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
10.	12 December 2022		An amount equal to 109.2736 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
11.	12 January 2023		An amount equal to 109.7152 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
12.	12 February 2023		An amount equal to 110.1568 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
13.	12 March 2023		An amount equal to 110.5984 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
14.	12 April 2023		An amount equal to 111.04 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
15.	12 May 2023		An amount equal to 111.4816 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		Amount	
16.	12 June 2023	An amount equal to 111.9232 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
17.	12 July 2023	An amount equal to 112.3648 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
18.	12 August 2023	An amount equal to 112.8064 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
19.	12 September 2023	An amount equal to 113.248 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
20.	12 October 2023	An amount equal to 113.6896 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
21.	12 November 2023	An amount equal to 114.1312 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
22.	12 December 2023	An amount equal to 114.5728 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
23.	12 January 2024	An amount equal to 115.0144 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
24.	12 February 2024	An amount equal to 115.456 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
25.	12 March 2024	An amount equal to 115.8976 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
26.	12 April 2024	An amount equal to 116.3392 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
27.	12 May 2024	An amount equal to 116.7808 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
28.	12 June 2024	An amount equal to 117.2224 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
29.	12 July 2024	An amount equal to 117.664 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
30.	12 August 2024	An amount equal to 118.1056 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
31.	12 September 2024	An amount equal to 118.5472 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
32.	12 October 2024	An amount equal to 118.9888 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		Amount	
33.	12 November 2024	An amount equal to 119.4304 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
34.	12 December 2024	An amount equal to 119.872 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
35.	12 January 2025	An amount equal to 120.3136 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
36.	12 February 2025	An amount equal to 120.7552 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
37.	12 March 2025	An amount equal to 121.1968 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
38	12 April 2025	An amount equal to 121.6384 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
39	12 May 2025	An amount equal to 122.08 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
40	12 June 2025	An amount equal to 122.5216 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
41	12 July 2025	An amount equal to 122.9632 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
42	12 August 2025	An amount equal to 123.4048 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
43	12 September 2025	An amount equal to 123.8464 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
44	12 October 2025	An amount equal to 124.288 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
45	12 November 2025	An amount equal to 124.7296 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
46	12 December 2025	An amount equal to 125.1712 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
47	12 January 2026	An amount equal to 125.6128 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
48	12 February 2026	An amount equal to 126.0544 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
49	12 March 2026	An amount equal to 126.496 per cent of the Nominal	5 Currency Business Days following the occurrence of a Trigger Event

		Amount	
50	12 April 2026	An amount equal to 126.9376 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
51	12 May 2026	An amount equal to 127.3792 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
52	12 June 2026	An amount equal to 127.8208 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
53	12 July 2026	An amount equal to 128.2624 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
54	12 August 2026	An amount equal to 128.704 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
55	12 September 2026	An amount equal to 129.1456 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
56	12 October 2026	An amount equal to 129.5872 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
57	12 November 2026	An amount equal to 130.0288 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
58	12 December 2026	An amount equal to 130.4704 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
59	12 January 2027	An amount equal to 130.912 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
60	12 February 2027	An amount equal to 131.3536 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
61	12 March 2027	An amount equal to 131.7952 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
62	12 April 2027	An amount equal to 132.2368 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
63	12 May 2027	An amount equal to 132.6784 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
64	12 June 2027	An amount equal to 133.12 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
65	12 July 2027	An amount equal to 133.5616 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
66	12 August 2027	An amount equal to 134.0032 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		Amount	
67	12 September 2027	An amount equal to 134.4448 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
68	12 October 2027	An amount equal to 134.8864 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
69	12 November 2027	An amount equal to 135.328 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
70	12 December 2027	An amount equal to 135.7696 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
71	12 January 2028	An amount equal to 136.2112 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
72	12 February 2028	An amount equal to 136.6528 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
73	12 March 2028	An amount equal to 137.0944 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
74	12 April 2028	An amount equal to 137.536 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
75	12 May 2028	An amount equal to 137.9776 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
76	12 June 2028	An amount equal to 138.4192 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
77	12 July 2028	An amount equal to 138.8608 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
78	12 August 2028	An amount equal to 139.3024 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
79	12 September 2028	An amount equal to 139.744 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
80	12 October 2028	An amount equal to 140.1856 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
81	12 November 2028	An amount equal to 140.6272 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
82	12 December 2028	An amount equal to 141.0688 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
83	12 January 2029	An amount equal to 141.5104 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event



		Amount	
84	12 February 2029	An amount equal to 141.952 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
85	12 March 2029	An amount equal to 142.3936 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
86	12 April 2029	An amount equal to 142.8352 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
87	12 May 2029	An amount equal to 143.2768 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
88	12 June 2029	An amount equal to 143.7184 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
89	12 July 2029	An amount equal to 144.16 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
90	12 August 2029	An amount equal to 144.6016 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
91	12 September 2029	An amount equal to 145.0432 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
92	12 October 2029	An amount equal to 145.4848 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
93	12 November 2029	An amount equal to 145.9264 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
94	12 December 2029	An amount equal to 146.368 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
95	12 January 2030	An amount equal to 146.8096 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
96	12 February 2030	An amount equal to 147.2512 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
97	12 March 2030	An amount equal to 147.6928 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
98	12 April 2030	An amount equal to 148.1344 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
99	12 May 2030	An amount equal to 148.576 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
100	12 June 2030	An amount equal to 149.0176 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

		Amount	
101	12 July 2030	An amount equal to 149.4592 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
102	12 August 2030	An amount equal to 149.9008 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
103	12 September 2030	An amount equal to 150.3424 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
104	12 October 2030	An amount equal to 150.7834 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
105	12 November 2030	An amount equal to 151.2256 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
106	12 December 2030	An amount equal to 151.6672 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
107	12 January 2031	An amount equal to 152.1088 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
108	12 February 2031	An amount equal to 152.5504 per cent of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
109	12 March 2031	An amount equal to 152.992 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):		Applicable – Single Factor Trigger Redeemable (Star)
(i)	Level:		For the purposes of Product Conditions 3(a)(ii)(G)(1) and 3(a)(ii)(G)(3): The Level of the Underlying Asset (with regard to the Valuation Time)

		For the purposes of Product Condition 3(a)(ii)(G)(2): The Level of the Underlying Asset (with regard to the Valuation Time)
(ii)	Knock-in Barrier 1:	In respect of the Underlying Asset, an amount equal to 70 per cent. of the Strike Price of such Underlying Asset
(iii)	Knock-in Rate 1:	120 per cent.
(iv)	Knock-in Barrier 2:	In respect of the Underlying Asset, an amount equal to 60 per cent. of the Strike Price of such Underlying Asset
(v)	Knock-in Rate 2:	100 per cent.
(vi)	Redemption at Nominal Amount:	Not Applicable
(vii)	Redemption Performance:	Applicable
(viii)	Knock-in Observation Date:	In respect of the Underlying Asset, 12 March 2031
(ix)	Knock-in Observation Date subject to Valuation Date adjustment:	Valuation Date adjustment applicable in respect of the Knock-in Observation Date
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		
	<b>i</b>	<b>Underlying Asset<sub>i</sub></b>	<b>Weight<sub>i</sub></b>	<b>Composite<sub>i</sub></b>
	1.	EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% 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:	EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% Index	
	(ii)	Type of Index:	Multi-Exchange Index	

	(iii)	Bloomberg Code:	IXEIESG5 <Index>
	(iv)	Information Source:	www.stoxx.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:	27 January 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

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|-----|---|--|
| 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:   | XS2289347473   |
|     | Common Code:  | 228934747  |
|     | Swiss Security Number:  | 56681604   |
|     | 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<br>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 amount of the commission that the Issuer or its affiliates pay to the Distributor in connection with the distribution of the Notes is up to 1% (all tax included) per annum of the Specified Denomination per Note, over the maximum term of the Notes. Commissions may be payable upfront. These commissions are included in the purchase price.

### 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)

Past and future performance and volatility of the Relevant Underlying (being the EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% Index with Bloomberg code: IXEIESG5 Index) can be obtained by electronic means free of charge on the following website <https://www.stoxx.com/index-details?symbol=IXEIESG5>.

The Index Rules can be obtained by electronic means free of charge on the following website <https://www.stoxx.com/index-details?symbol=IXEIESG5>. The information appearing on such website does not form part of these Final Terms.

#### EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% Index

The EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% Index (the “**Index**”) is a ‘decrement’ index. This means the Index represents the performance of a strategy tracking a given net total return index from which a pre-determined amount (a ‘synthetic dividend’) is deducted periodically. The synthetic dividend is expressed as a fixed percentage 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 “net total return” index is calculated on the basis that net dividends paid on the components are reinvested, thereby increasing the value of the index compared to the price return version. Due to the fixed percentage of synthetic dividend being subtracted from the Index, the Index will underperform an otherwise equivalent net total return index where net dividends are reinvested. In case the synthetic dividend is larger than the net realised level of dividends paid by the relevant companies, the decrement index will underperform an otherwise equivalent price return index.

The Index is built with a synthetic dividend of 5 per cent.

### EU BENCHMARK REGULATION

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

The EURO iSTOXX® Equal Industry ESG 30 NR Decrement 5% Index 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 Assets, 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 1,000,000   |

(iii) Estimated total expenses:

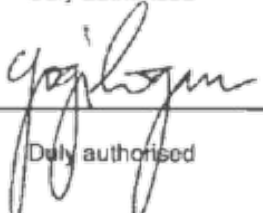
Not Applicable.

Signed on behalf of the Issuer:

By:  \_\_\_\_\_

Julien Bieren  
Managing Director

Duly authorised

By:  \_\_\_\_\_  
Duly authorised

Yogamoorthy Logan  
Managing Director



## INDEX DISCLAIMER

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- > consider the needs of the Securities or the owners of the Securities in determining, composing or calculating the Index or have any obligation to do so.

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  - The accuracy, timeliness, and completeness of the Index and its data;
  - The merchantability and the fitness for a particular purpose or use of the Index and its data;
  - The performance of the Securities generally.
- > STOXX, Deutsche Börse Group and their licensors, research partners or data providers give no warranty and exclude any liability, for any errors, omissions or interruptions in the Index or its data;
- > Under no circumstances will STOXX, Deutsche Börse Group or their licensors, research partners or data providers be liable (whether in negligence or otherwise) for any lost profits or indirect, punitive, special or consequential damages or losses, arising as a result of such errors, omissions or interruptions in the Index or its data or generally in relation to the Securities, even in circumstances where STOXX, Deutsche Börse Group or their licensors, research partners or data providers are aware that such loss or damage may occur.

The licensing Agreement between the Issuer and STOXX is solely for their benefit and not for the benefit of the owners of the Securities or any other third parties.