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

## Pricing Supplement dated 27 January 2021

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

30,000 Trigger Return Equity-linked Securities due February 2025 (the "Securities")

Series SPLB2021-1S04

ISIN: XS1973460279

issued pursuant to the Trigger Redeemable and Phoenix Securities Base Prospectus

as part of the Structured Products Programme for the issuance of Notes, Certificates and Warrants

#### **PART A - CONTRACTUAL TERMS**

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

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

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

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

1. Series Number: SPLB2021-1S04

2. Tranche Number: Not Applicable

3. Applicable General Terms and General Certificate Conditions

Conditions:

4. Type of Security: Trigger Return Securities

5. Settlement Currency: Euro ("EUR")

6. Institutional: Not Applicable

# PROVISIONS RELATING TO NOTES AND Applicable CERTIFICATES

7. Number of Securities:

(i) Series: 30,000 Securities

(ii) Tranche: Not Applicable

8. Issue Price: EUR 100 per Security

9. Specified Denomination EUR 100

10. Minimum Transferable Number of Not Applicable

Securities:

11. Transferable Number of Securities: Not Applicable

12. Minimum Trading Lot: Not Applicable

13. Issue Date: 27 January 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 3 February 2025)

15. Coupon Basis: Applicable: Other Coupon Provisions

16. Redemption/Payment Basis: Equity-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

 Fixed Rate Provisions (General Note Not Applicable Condition 4 or General Certificate Condition 4):

 Floating Rate Provisions (General Not Applicable Note Condition 4 or General Certificate Condition 4):

31. Premium Provisions (General Note Not Applicable Condition 4 or General Certificate Condition 4):

32. Other Coupon Provisions (Product Applicable Condition 2):

(i) Coupon Payment Event: Applicable

(a) Coupon Amount: If a Coupon Payment Event has occurred:

Memory Coupon

If no Coupon Payment Event has occurred: zero

(b) Coupon Payment On the relevant Coupon Observation Date the Level Event: (with regard to the Valuation Time) of each

Underlying Asset is at or above the Coupon Threshold of such Underlying Asset corresponding to

such Coupon Observation Date

(c) Coupon Not Applicable

Call/Coupon Put:

(d) Memory Coupon: Applicable

- Coupon 1.00 per cent.

Rate:

 t In respect of a Coupon Payment Date, the number of Coupon Observation Dates falling in the period

commencing on, but excluding, the Issue Date and ending on, and including, such Coupon Payment

Date

(ii) Double No-Touch: Not Applicable

(iii) Double No-Touch Accrual: Not Applicable

(iv) Double No-Touch Memory: Not Applicable

(v) Range Accrual: Not Applicable

(vi) Step-Up: Not Applicable

(vii) Snowball: Not Applicable

(viii) Aggregate Coupon: Not Applicable

(ix) Coupon Cap: Not Applicable

(x) Coupon Floor: Not Applicable

(xi) FX Adjusted: Not Applicable

(xii) Coupon Payment Date(s): In respect of a Coupon Observation Date, 5 Currency

Business Days following such Coupon Observation Date (or, if such date falls on different dates for different Underlying Assets, the latest of such dates

to occur)

(xiii) Coupon Threshold: In respect of a Coupon Observation Date and an

Underlying Asset, an amount equal to 60 per cent. of

the Strike Price of such Underlying Asset

(xiv) Coupon Threshold (Basket): Not Applicable

(xv) Coupon Observation Date(s): In respect of an Underlying Asset, each of 25

February 2021, 25 March 2021. 25 April 2021, 25 May 2021, 25 June 2021, 25 July 2021, 25 August 2021, 25 September 2021, 25 October 2021, 25 November 2021, 25 December 2021, 25 January 2022, 25 February 2022, 25 March 2022, 25 April 2022, 25 May 2022, 25 June 2022, 25 July 2022, 25 August 2022, 25 September 2022, 25 October 2022, 25 November 2022, 25 December 2022, 25 January 2023, 25 February 2023, 25 March 2023, 25 April 2023, 25 May 2023, 25 June 2023, 25 July 2023, 25 August 2023, 25 September 2023, 25 October 2023, 25 November 2023, 25 December 2023, 25 January 2024, 25 February 2024, 25 March 2024, 25 April 2024, 25 May 2024, 25 June 2024, 25 July 2024, 25 August 2024, 25 September 2024, 25 October 2024, 25 November 2024, 25 December 2024 and 25

January 2025

(xvi) Coupon Observation Date subject to Valuation Date

adjustment:

Valuation Date adjustment applicable in respect of all

Coupon Observation Dates

(xvii) Coupon Observation Not Applicable

Period(s):

(xviii) Coupon Fixing Price: Not Applicable

(xix) Coupon Fixing Price Cap: Not Applicable

(xx) Coupon Fixing Price Floor: Not Applicable

(xxi) Coupon Observation Not Applicable

Averaging Dates:

(xxii) Knock-in Coupon Cut-Off: Not Applicable

(xxiii) Lock-in Coupon: Not Applicable

#### PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

33. Redemption Amount or (in the case of Worst of Phoenix Warrants) Settlement Amount

(Product Condition 3):

(i) Redemption Option Applicable: 100 per cent.

Percentage:

(ii) Redemption Performance: Not Applicable

(iii) Redemption Amount Applicable

Cap/Floor:

Redemption
 An amount equal to 100 per cent. of the Nominal

Amount Cap 1: Amount

Amount Floor 1: Not Applicable Redemption Amount Cap 2: Not Applicable Redemption Amount Floor 2: (iv) Redemption Strike Price: In respect of an Underlying Asset, an amount equal to 40 per cent. of the Strike Price of such Underlying Asset (v) Redemption FX Adjustment: Not Applicable PPT: (vi) Not Applicable (vii) Strike: Not Applicable (viii) Nth (for the purposes of 1st lowest (i.e. the lowest) as specified in Product determining the Worst Condition 1 Underlying Performing Asset): 34. Initial Setting Date: 25 January 2021 35. Initial Averaging Dates: Not Applicable 36. Final Fixing Date: 25 January 2025 37. Averaging Dates: Not Applicable Final Price: In respect of an Underlying Asset, the Level (with 38. regard to the Valuation Time) of such Underlying Asset on the Final Fixing Date (i) Final Price Cap: Not Applicable Final Price Floor: Not Applicable (ii) 39. Strike Price: In respect of an Underlying Asset, the Level (with regard to the Valuation Time) of such Underlying Asset on the Initial Setting Date Strike Cap: (i) Not Applicable (ii) Strike Floor: Not Applicable 40. Knock-in Provisions: Applicable (i) Knock-in Event: On the Knock-in Observation Date, the Level (with regard to the Valuation Time) of any Underlying Asset is below the Knock-in Barrier of such **Underlying Asset** (ii) Knock-in Barrier: In respect of the Knock-in Observation Date and an Underlying Asset, an amount equal to 40 per cent. of the Strike Price of such Underlying Asset Knock-in Observation In respect of an Underlying Asset, 25 January 2025 (iii) Date(s):

Not Applicable

Redemption

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

41.

42.

Valuation Date adjustment applicable in respect of all Trigger Barrier Observation Dates

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

n	Trigger Barrier Observation Daten	Trigger Barrier <sub>n</sub>	Trigger Barrier Redemption Amount <sub>n</sub>	Trigger Barrier Redemption Daten
1	25 October 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2	25 November 2021	An amount equal to 100% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

to 100% of the Strike Price of such Underlying Asset volved Price of s	3	25 December 2021	An amount equal	An amount	5 Currency
Price of such Underlying Asset  4 25 January 2022 An amount equal to 100 growth of the Strike Price of such Underlying Asset  5 25 February 2022 An amount equal to 100 growth of the Price of such Underlying Asset  6 25 March 2022 An amount equal to 100 growth of the Price of such Underlying Asset  7 25 April 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  8 25 May 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  8 25 May 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  9 25 June 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  10 25 July 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  11 25 August 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  10 25 July 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  11 25 August 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  10 25 July 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  11 25 August 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  12 25 November 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  14 25 November 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  15 25 December 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  16 25 November 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  17 25 August 2022 An amount equal to 100 growth equal to 100		20 December 2021	•	equal to 100	Business Days
4 25 January 2022 An amount equal to 100 per cent. of the Price of Such Underlying Asset  5 25 February 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  6 25 March 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  7 25 April 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  8 25 May 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  9 25 June 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  10 25 July 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  11 25 August 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  12 25 September 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  13 25 October 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  14 25 November 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  15 25 December 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  16 25 November 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  17 25 April 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  18 25 November 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  19 25 December 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  19 25 September 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  10 25 November 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  11 25 September 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  11 25 December 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  12 25 December 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  13 25 December 2022 An amount equal to 100 95% of the Strike Price of Such Underlying Asset  14 25 November 2022 An amount					
to 100% of the Strike Price of such Underlying Asset Unde				Nominal Amount	Trigger Event
100% of the Strike Price of such Underlying Asset   Nominal Amount   Tigger Event   Trigger	4	25 January 2022	•		
Price of such Underlying Asset  5				- 1	_
See   September 2022   An amount equal to   Secure   September 2022   An amount equal to   September 2022			Price of such		occurrence of a
to 95% of the Strike Price of such Underlying Asset  An amount equal to 100 gusiness Days following the Nominal Amount to 100 gusiness Days follow	_		, ,		
S9% of the Strike Price of such Underlying Asset   An amount equal to 100 per cent. of the Price of Such Underlying Asset   An amount equal to 100 per cent. of the Price of Such Underlying Asset   An amount equal to 100 per cent. of the Price of Such Underlying Asset   An amount equal to 100 per cent. of the Price of Such Underlying Asset   An amount equal to 100 per cent. of the Nominal Amount   Scurrency equal to 100 per cent. of the Nominal Amount   Susiness Days following the Nominal Amount   Surrency equal to 100 per cent. of the Nominal Amount   Surrenc	5	25 February 2022	•		,
Section   Continue					-
An amount equal to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount to gual to 100 ger cent. of the Nominal Amount gual to				Nominal Amount	occurrence of a
to 95% of the Strike Price of such Underlying Asset  7	6	25 March 2022		An amount	
95% of the Strike Price of such Underlying Asset   10   25 April 2022   An amount equal to 100 95% of the Strike Price of such Underlying Asset   Nominal Amount   10   10   10   10   10   10   10   1	"	25 Maich 2022	•		
Trigger Event   Trigger Event			95% of the Strike	per cent. of the	following the
An amount equal to 100 per cent of the Nominal Amount to per cent of the				Nominal Amount	
to 95% of the Strike Price of such Underlying Asset  8 25 May 2022	7	25 April 2022		An amount	
Price of such Underlying Asset  8			•	equal to 100	Business Days
Section   Sect					· ·
Sample   S				Nominal Amount	
to 95% of the Strike Price of such Underlying Asset  9 25 June 2022	8	25 May 2022		An amount	
Price of such Underlying Asset  9				•	,
Underlying Asset   Strike Price of such Unde					
to 95% of the Strike Price of Such Underlying Asset  10 25 July 2022					
95% of the Strike Price of Such Underlying Asset	9	25 June 2022	•		
Price of such Underlying Asset  An amount equal to 100 per cent. of the Price of such Underlying Asset  12 25 August 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  13 25 September 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  14 25 November 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  15 25 December 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  16 An amount equal to 100 per cent. of the Nominal Amount to equal to 100 per cent. of the Nominal Amount to per cent. of the Nominal Amount to equal to 100 per cent. of the Nominal Amount to 95% of the Strike Price of such Underlying Asset  18 25 December 2022 An amount equal An amount equal to 100 per cent. of the Nominal Amount to 95% of the Strike Price of such Underlying Asset  19 25 December 2022 An amount equal An amount equal to 100 per cent. of the Nominal Amount to 95% of the Strike Price of such Underlying Asset				•	,
25 July 2022					occurrence of a
to 95% of the Strike Price of such Underlying Asset  11 25 August 2022	40				
95% of the Strike Price of such Underlying Asset  11 25 August 2022	10	25 July 2022	l e e e e e e e e e e e e e e e e e e e		
Price of such Underlying Asset  11 25 August 2022					
25 August 2022			Price of such	Nominal Amount	occurrence of a
to 95% of the Strike Price of such Underlying Asset  25 September 2022 An amount equal to 100 per cent. of the Nominal Amount to equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  12 25 September 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  13 25 October 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  14 25 November 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  15 25 December 2022 An amount equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  16 25 November 2022 An amount equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  17 25 November 2022 An amount equal to 100 per cent. of the Nominal Amount to equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  18 25 December 2022 An amount equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  19 25 December 2022 An amount equal An amount occurrence of a Trigger Event  20 25 December 2022 An amount equal An amount occurrence of a Trigger Event  21 25 December 2022 An amount equal An amount occurrence of a Trigger Event	11	OF August 2000	, ,	Λη οποτιπή	
95% of the Strike Price of such Underlying Asset  12 25 September 2022 An amount equal to 100 95% of the Strike Price of such Underlying Asset  13 25 October 2022 An amount equal to 100 95% of the Strike Price of such Underlying Asset  14 25 November 2022 An amount equal to 100 95% of the Strike Price of such Underlying Asset  15 25 December 2022 An amount equal to 100 95% of the Strike Price of such Underlying Asset  16 25 December 2022 An amount equal to 100 95% of the Strike Price of such Underlying Asset  17 25 December 2022 An amount equal to 100 95% of the Strike Price of such Underlying Asset  18 25 December 2022 An amount equal An amount occurrence of a Trigger Event  19 25 December 2022 An amount equal An amount occurrence of a Trigger Event  20 25 December 2022 An amount equal An amount occurrence of a Trigger Event  21 25 December 2022 An amount equal An amount occurrence of a Trigger Event  22 25 December 2022 An amount equal An amount occurrence of a Trigger Event  23 25 December 2022 An amount equal An amount occurrence of a Trigger Event  24 25 December 2022 An amount equal An amount occurrence of a Trigger Event	' '	ZO AUGUSI ZUZZ	l e e e e e e e e e e e e e e e e e e e		
Underlying Asset  25 September 2022			95% of the Strike	per cent. of the	following the
12 25 September 2022 An amount equal to 100 per cent. of the Nominal Amount to Underlying Asset  13 25 October 2022 An amount equal to 100 per cent. of the Nominal Amount to 95% of the Strike Price of such Underlying Asset  14 25 November 2022 An amount equal to 100 per cent. of the Nominal Amount Underlying Asset  15 25 December 2022 An amount equal to 100 per cent. of the Nominal Amount to per ce				Nominal Amount	
to 95% of the Strike Price of such Underlying Asset  13 25 October 2022	12	25 September 2022		An amount	
Price of such Underlying Asset  25 October 2022  An amount equal to 100 Business Days following the Price of such Underlying Asset  14 25 November 2022  An amount equal to 100 per cent. of the Nominal Amount to Underlying Asset  An amount equal to 100 per cent. of the Nominal Amount to equal to 100 Business Days following the occurrence of a Trigger Event  An amount equal to 100 per cent. of the Nominal Amount to per cent. of the Nominal Amount to per cent. of the Nominal Amount Trigger Event  25 December 2022  An amount equal An amount occurrence of a Trigger Event  25 December 2022  An amount equal An amount 5 Currency following the occurrence of a Trigger Event  25 December 2022  An amount equal An amount 5 Currency		3 F	to	equal to 100	Business Days
Underlying Asset  In the strike price of such Underlying Asset  In the strike per cent. of the Nominal Amount to the price of such Underlying Asset  In the strike per cent. of the Nominal Amount to the price of such Underlying Asset  In the strike per cent. of the Nominal Amount to the price of such Underlying Asset  In the strike per cent. of the Nominal Amount to the price of such Underlying Asset  In the strike per cent. of the Nominal Amount to the Nominal Amount to the price of such Underlying Asset  In the strike per cent. of the Nominal Amount to the					
13 25 October 2022 An amount equal to 100 gusiness Days per cent. of the Nominal Amount to Underlying Asset  14 25 November 2022 An amount equal to 100 gusiness Days following the Nominal Amount to amount equal to 100 gusiness Days gusiness Days following the Nominal Amount to gual to 100 gusiness Days following the Nominal Amount following the Nominal Amount following the Nominal Amount Underlying Asset  15 25 December 2022 An amount equal An amount 5 Currency				INOTHINAL ATTIOUTIL	
95% of the Strike Price of such Underlying Asset  14 25 November 2022 An amount equal to 95% of the Strike Price of such Underlying Asset  15 25 December 2022 An amount equal An amount Underlying Asset  Per cent. of the Nominal Amount equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  An amount equal An amount 5 Currency following the occurrence of a Trigger Event  25 December 2022 An amount equal An amount 5 Currency	13	25 October 2022			
Price of such Underlying Asset  14 25 November 2022 An amount equal to 100 per cent. of the Price of such Underlying Asset  15 25 December 2022 An amount equal An amount occurrence of a Trigger Event  Nominal Amount occurrence of a Trigger Event  An amount equal to 100 per cent. of the Nominal Amount occurrence of a Trigger Event  To Trigger Event  An amount occurrence of a Trigger Event  An amount occurrence of a Trigger Event  To Currency					,
14 25 November 2022 An amount equal to 100 Business Days 95% of the Strike Price of such Underlying Asset  15 25 December 2022 An amount equal An amount 5 Currency 6 amount 15 Currency 8 Business Days 16 following 16 occurrence of a 17 Trigger Event 17 Trigger Event 18 Trigger Event 19 Trigger					occurrence of a
to equal to 100 Business Days following the Price of such Underlying Asset Trigger Event  25 December 2022 An amount equal An amount 5 Currency					
95% of the Strike Price of such Underlying Asset  95% of the Strike Price of such Underlying Asset  95% of the Strike Price of such Nominal Amount Occurrence of a Trigger Event  15 25 December 2022 An amount equal An amount 5 Currency	14	25 November 2022	•		
Price of such Nominal Amount occurrence of a Trigger Event  15 25 December 2022 An amount equal An amount 5 Currency					
15 25 December 2022 An amount equal An amount 5 Currency			Price of such		occurrence of a
	4.5				
COUCH TO TOO DUSINGS DAYS	15	25 December 2022	•		
				3quai 10 100	,

		95% of the Strike Price of such Underlying Asset	per cent. of the Nominal Amount	occurrence of a Trigger Event
16	25 January 2023	An amount equal to 95% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
17	25 February 2023	An amount equal to 90% of the Strike Price 9f such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
18	25 March 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
19	25 April 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
20	25 May 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
21	25 June 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
22	25 July 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
23	25 August 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
24	25 September 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
25	25 October 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
26	25 November 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
27	25 December 2023	An amount equal to 90% of the Strike Price of such Underlying Asset	An amount equal to 100 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

1	28	25 January 2024	An amount equal	An amount	5 Currency
Price of Such Underlying Asset   Sominal Amount to Nominal Amount to Some Signed From Si		20 dandary 2021	·		Business Days
25 February 2024					
25 February 2024				Nominal Amount	
25 March 2024	29	25 February 2024		An amount	
Price of Such Underlying Asset		, , , , ,	· .	equal to 100	Business Days
25 March 2024					9
30				Nominal Amount	
Second   S	30	25 March 2024		An amount	
25 April 2024					
32					
25 April 2024				Trommar / triount	
S5% of the Strike Price of Such Underlying Asset   S5%	31	25 April 2024			
Price of Such Underlying Asset   Same and the price of Such Underl				•	
25 May 2024					<u> </u>
Second Price   Strike   Price   of such   Underlying Asset   Second Price   Of such   Underlying Asset   Office   Of such   Office   Office					
33   25 June 2024	32	25 May 2024	· •		
Price of Such Underlying Asset   An amount equal to 100 per cent. of the Nominal Amount to which are price of such Underlying Asset					
25 June 2024					-
34   25 July 2024   An amount equal to 100 per cent. of the Nominal Amount to 100 per cent. of the Nominal Amount equal to 100 per cent. of the Nominal Amount to 100 per cent. of the Nominal Amount equal to 100 per cent. of the Nominal Amount 100 per cent. of			Underlying Asset		
S5% of the Strike Price of Such Underlying Asset   Per cent. of the Nominal Amount   S   Currency gual to 100 per cent. of the Nominal Amount   S   Currency	33	25 June 2024			
Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the Strike Price of such Underlying Asset   An amount equal to 100   S5% of the				•	,
25 July 2024					occurrence of a
to 85% of the Strike Price of such Underlying Asset  35					
S5% of the Strike Price of Such Underlying Asset	34	25 July 2024	•		
Price of Such Underlying Asset					
35   25 August 2024			Price of such		
to 85% of the Strike Price of such Underlying Asset  36  25 September 2024	35	25 August 2024		An amount	
36   25 September 2024   An amount to   Strike Price of such Underlying Asset   An amount to   Strike Price of such Underlying Asset   An amount equal to 100 per cent. of the Nominal Amount   Strike Price of such Underlying Asset   An amount to   Strike Price of such Underlying Asset   An amount to   Strike Price of such Underlying Asset   An amount to   Strike Price of such Underlying Asset   Strike Price of such Underlying Asset   An amount to   Strike Price of such Underlying Asset   Strike Price Of Such Underlying	33	25 August 2024	· •		•
36 25 September 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  37 25 October 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days Business Days Following Trigger Event  40 25 January 2025 An amount equal to 100 Business Days Business Days Days Days Days Days Days Days Da			85% of the Strike	per cent. of the	following the
36 25 September 2024 An amount equal to 100 Business Days following the occurrence of a Trigger Event  37 25 October 2024 An amount equal to 100 Business Days following the occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 per cent. of the Price of such Underlying Asset  38 25 November 2024 An amount equal to 100 per cent. of the Nominal Amount Underlying Asset  39 25 December 2024 An amount equal to 100 per cent. of the Nominal Amount to equal to 100 per cent. of the Nominal Amount to equal to 100 per cent. of the Nominal Amount equal to 100 per cent. of the Nominal Amount Underlying Asset  39 25 December 2024 An amount equal to 100 per cent. of the Nominal Amount Underlying Asset  40 25 January 2025 An amount equal to 100 Business Days following the Nominal Amount Underlying Asset  40 25 January 2025 An amount equal to 100 Business Days Business Days Days Business Days Business Days Solvant Underlying Asset  40 25 January 2025 An amount equal to 100 Business Days Business Days Days Business Days Business Days Business Days Solvant Underlying Asset				Nominal Amount	
to 85% of the Strike Price of such Underlying Asset  37 25 October 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days Business Days following the Occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days Business Days Business Days Business Days Following Trigger Event  40 25 January 2025 An amount equal to 100 Business Days Business Days Business Days Business Days Business Days Following Trigger Event  40 25 January 2025 An amount equal to 100 Business Days	36	25 Sentember 2024		An amount	
Price of such Underlying Asset  37		20 Ocptomber 2024	•		
37   25 October 2024   An amount equal to 100 Business Days following the Price of such Underlying Asset   An amount equal to 100 per cent. of the Nominal Amount to   An amount equal to 100 per cent. of the Nominal Amount to   S Currency Business Days following the occurrence of a Trigger Event					· ·
37 25 October 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount to Business Days following the Occurrence of a Trigger Event  38 25 November 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days				Nominal Amount	
to 85% of the Strike Price of such Underlying Asset  38  25 November 2024	37	25 October 2024		An amount	
Price of such Underlying Asset  38  25 November 2024			to		Business Days
38 25 November 2024 An amount equal to 100 Business Days following the occurrence of a Trigger Event  39 25 December 2024 An amount equal to 100 Per cent. of the Nominal Amount to Underlying Asset  39 25 December 2024 An amount equal to 100 Business Days following the occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days following the occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days following the equal to 100 Business Days following the occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days					· ·
25 November 2024   An amount equal to 100 Business Days following the Nominal Amount to Underlying Asset   S5% of the Strike Price of Such Underlying Asset   An amount equal to 100 Business Days following the Nominal Amount equal to 100 Business Days following the Nominal Amount equal to 100 Business Days following the Nominal Amount equal to 100 Business Days following the Nominal Amount equal to 100 Business Days following the Nominal Amount equal Nominal Amount equal to 100 Business Days following the Nominal Amount equal to 100 Business Days business Days business Days business Days business Days				. torring / triodit	
85% of the Strike Price of such Underlying Asset	38	25 November 2024	An amount equal		_
Price of such Underlying Asset  39 25 December 2024 An amount to Business Days following the Price of such Underlying Asset  40 25 January 2025 An amount equal to 100 Business Days following the equal to 100 Business Days following the occurrence of a Trigger Event  40 25 January 2025 An amount equal to 100 Business Days following the occurrence of a Trigger Event  40 Business Days				•	,
39 25 December 2024 An amount equal to 100 Business Days following Asset  40 25 January 2025 An amount equal to 100 Business Days to Sandary 100 Business Days following the equal to 100 Business Days following the occurrence of a Trigger Event  An amount equal An amount Trigger Event  An amount equal to 100 Business Days Business Days					•
to sequal to 100 Business Days following the Nominal Amount Underlying Asset  40 25 January 2025 An amount equal to 100 Business Days following the Occurrence of a Trigger Event  An amount equal to 100 Business Days following the Occurrence of a Trigger Event  An amount equal to 100 Business Days					
85% of the Strike Price of such Underlying Asset  40 25 January 2025  An amount equal to 100 Business Days	39	25 December 2024	•		
Price of such Underlying Asset  An amount equal to 100 Business Days					,
40 25 January 2025 An amount equal An amount 5 Currency to equal to 100 Business Days					occurrence of a
to equal to 100 Business Days	40				
	40	25 January 2025	· •		•
				equal to 100	

			85% of Price Underlyi	the Strike of such ng Asset	per cent. of the Nominal Amount
	(viii)	Knock-in Event C Condition:	Override	Not Applicable	
	(ix)	Trigger Barrier Fixing	Price:	Not Applicable	
	(x)	Trigger Coupon C Condition:	Override	Not Applicable	
	(xi)	Trigger Knock-out Bar	rrier:	Not Applicable	
	(xii)	Trigger Knock-out Eve	ent:	Not Applicable	
	(xiii)	Trigger Kn Observation Period Date(s):	ock-out Start	Not Applicable	
	(xiv)	Trigger Kn Observation Period Date(s):	nock-out d End	Not Applicable	
43.	Lock-in	Redemption:		Not Applicable	
44.	(Step-U Redeer Redeer	Factor Trigger Rede lp) / Single Factor nable (Star) / Worst of nable (Step-Up) / W Redeemable (Star):	Trigger Trigger	Not Applicable	
45.	Details Securiti		stalment	Not Applicable	
46.	Physica (Produc	al Settlement Pro ct Condition 4):	ovisions	Not Applicable	
47.	Put Opt	tion:		Not Applicable	
48.	Call Op	tion:		Not Applicable	
49.	Unsche	eduled Termination Amo	ount:		
	(i)	Unscheduled Termina Par:	ation at	Not Applicable	
	(ii)	Minimum Payment An	mount:	Not Applicable	
	(iii)	Deduction for Hedge (	Costs:	Not Applicable	
50.	Paymer	nt Disruption:		Not Applicable	
51.		and Currency Rate Adion Event:	dditional	Not Applicable	
UNDER	RLYING A	ASSET(S)			
52.	List of U	Jnderlying Asset(s):		Applicable	
	i	Underlying Asseti		Weighti	Composite <sub>i</sub>

occurrence of a Trigger Event

Not Applicable Not Applicable 1. The shares ordinary of Siemens Gamesa Renewable "Siemens Energy SA (the Gamesa Shares") 2. The ordinary shares of First Not Applicable Not Applicable Solar Inc. (the "First Solar Shares") 3. The ordinary shares of Not Applicable Not Applicable Enphase Energy Inc (the "Enphase Energy Shares") The ordinary shares of Nordex Not Applicable Not Applicable 4. SE (the "Nordex SE Shares") Equity-linked Securities: Applicable Single Share, Share Basket or Multi-**Share Basket** Asset Basket: In respect of the Siemens Gamesa Shares: (i) Share Issuer: Siemens Gamesa Renewable Energy SA (ii) Share: The Siemens Gamesa Renewable Energy SA Shares ISIN: ES0143416115 (iii) Bloomberg Code: SGRE SQ < Equity> (iv) Information Source: http://www.bolsamadrid.es (v) Bolsa de Madrid (vi) Exchange: (vii) Related Exchange: All Exchanges Eight Scheduled Trading Days as specified in Asset Maximum Days of Disruption: (viii) Term 1 In respect of the Initial Setting Date, the Final Fixing (ix) Adjustment basis for Share Basket and Reference Dates: Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual (x) Adjustment basis for Share Not Applicable Basket and Averaging Reference Dates: (xi) Trade Date: 20 January 2021 Jurisdictional Event: (xii) Not Applicable Jurisdictional (xiii) Event Not Applicable Jurisdiction(s):

53.

Share Substitution:

Additional Disruption Events:

(xiv)

(xv)

Applicable

(a) Change in Law: Change in Law Option 1 Applicable (b) Foreign Ownership Not Applicable Event: FX Disruption: Not Applicable (c) (d) Insolvency Filing: Applicable (e) **Hedging Disruption:** Applicable (f) Increased Cost of Not Applicable Hedging: Loss of Stock Not Applicable (g) Borrow: (h) Not Applicable Increased Cost of Stock Borrow: In respect of the First Solar Shares: First Solar Inc. Share Issuer: Share: The First Solar Inc. Shares ISIN: US3364331070 Bloomberg Code: FSLR UW < Equity> Information Source: http://www.nasdaq.com Exchange: NASDAQ Related Exchange: All Exchanges Maximum Days of Disruption: Eight Scheduled Trading Days as specified in Asset Term 1 Adjustment basis for Share In respect of the Initial Setting Date, the Final Fixing Basket and Reference Dates: Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual Adjustment basis for Share Not Applicable Basket: Trade Date: 20 January 2021 Jurisdictional Event: Not Applicable Jurisdictional Not Applicable Event Jurisdiction(s):

(xiii)

(i)

(ii)

(iii)

(iv)

(v)

(vi)

(vii)

(viii)

(ix)

(x)

(xi)

(xii)

(xiv) Share Substitution: Applicable

(xv) Additional Disruption Events:

> (a) Change in Law:

Change in Law Option 1 Applicable

(b) Foreign Ownership Not Applicable Event: FX Disruption: Not Applicable (c) (d) Insolvency Filing: Applicable Hedging Disruption: (e) Applicable (f) Increased Cost of Not Applicable Hedging: Not Applicable (g) Loss of Stock Borrow: (h) Increased Cost of Not Applicable Stock Borrow: In respect of the Enphase Energy **Shares** Share Issuer: **Enphase Energy Inc** Share: The Enphase Energy Inc Shares ISIN: US29355A1079 Bloomberg Code: ENPH UQ < Equity> Information Source: http://www.nasdaq.com NASDAQ Exchange: Related Exchange: All Exchanges Maximum Days of Disruption: Eight Scheduled Trading Days as specified in Asset Term 1 Adjustment basis for Share In respect of the Initial Setting Date, the Final Fixing Basket and Reference Dates: Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual Adjustment basis for Share Not Applicable **Basket** Trade Date: 20 January 2021 Jurisdictional Event: Not Applicable Jurisdictional Not Applicable **Event** Jurisdiction(s):

(xiv) Share Substitution:

(i)

(ii)

(iii)

(iv)

(v)

(vi)

(vii)

(viii)

(ix)

(x)

(xi)

(xii)

(xiii)

Applicable

(xv) Additional Disruption Events:

> (a) Change in Law: Change in Law Option 1 Applicable

(b) Foreign Ownership Not Applicable Event:

	(c)	FX Disruption:	Not Applicable
	(d)	Insolvency Filing:	Applicable
	(e)	Hedging Disruption:	Applicable
	(f)	Increased Cost of Hedging:	Not Applicable
	(g)	Loss of Stock Borrow:	Not Applicable
	(h)	Increased Cost of Stock Borrow:	Not Applicable
In respe	ect of the	Nordex SE Shares	
(i)	Share Is	ssuer:	Nordex SE
(ii)	Share:		The Nordex SE Shares
(iii)	ISIN:		DE000A0D6554
(iv)	Bloombe	erg Code:	NDX1 GY <equity></equity>
(v)	Informat	tion Source:	https://www.deutsche-boerse.com
(vi)	Exchanç	ge:	Xetra
(vii)	Related	Exchange:	All Exchanges
(viii)	Maximu	m Days of Disruption:	Eight Scheduled Trading Days as specified in Asset Term 1
(ix)		ent basis for Share and Reference Dates:	In respect of the Initial Setting Date, the Final Fixing Date, each Coupon Observation Date, the Knock-in Observation Date and each Trigger Barrier Observation Date: Share Basket and Reference Dates - Individual/Individual
(x)	Adjustm Basket	ent basis for Share	Not Applicable
(xi)	Trade D	ate:	20 January 2021
(xii)	Jurisdict	tional Event:	Not Applicable
(xiii)	Jurisdict Jurisdict		Not Applicable
(xiv)	Share S	substitution:	Applicable
(xv)	Addition	al Disruption Events:	
	(a)	Change in Law:	Change in Law Option 1 Applicable
	(b)	Foreign Ownership Event:	Not Applicable
		EV 5:	AL CALL

(c)

(d)

FX Disruption:

Insolvency Filing:

Not Applicable

Applicable

(e) Hedging Disruption: Applicable Increased Cost of (f) Not Applicable Hedging: Not Applicable (g) Loss of Stock Borrow: Increased Cost of Not Applicable (h) Stock Borrow: 54. Index-linked Securities: Not Applicable 55. Commodity-linked Securities: Not Applicable 56. Commodity Index-linked Securities: Not Applicable 57. ETF-linked Securities: Not Applicable 58. ETC-linked Securities: Not Applicable 59. **FX-linked Securities:** Not Applicable FX Index-linked Securities: 60. Not Applicable 61. Inflation Index-linked Securities: Not Applicable 62. Interest Rate Index-linked Securities: Not Applicable 63. Cash Index-linked Securities: Not Applicable 64. Multi-Asset Basket-linked Securities: Not Applicable 65. Valuation Time: As determined in accordance with Equity-linked Securities Asset Term 1 **GENERAL PROVISIONS** 66. (i) Form of Securities: Registered Securities (ii) Global Security: Applicable (iii) NGN Form Not Applicable (iv) Intended to be held in a No. Whilst the designation is specified as "no" at the date of this Pricing Supplement, should the manner which would allow Eurosystem eligibility: 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. Not Applicable (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:

67. Financial Centre(s): Not Applicable

68. Business Centre(s): Not Applicable

69. Listing and Admission to Trading: Application will be made for the Securities to be

admitted to trading on Borsa Italiana Sedex with effect from on or around the Issue Date provided, however, no assurance can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue

Date or any specific date thereafter)

70. Security Codes and Ticker Symbols:

ISIN: XS1973460279

Common Code: 197346027

Swiss Security Number: 56681482

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,

société anonyme and Monte Titoli S.p.A.

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 Not Applicable Retail Investors:
- 78. Additional U.S. Tax Selling Applicable see "Additional U.S. Tax Selling Restrictions" under "UNITED STATES", as set out in the section headed "Selling Restrictions".
- 79. Additional Provisions:

Record date for Certificates admitted to trading on SeDeX: 1 Currency Business Day prior to the relevant Interest Payment Date (expected to be each of: 3 March 2021, 31 March 2021, 30 April 2021, 31 May 2021, 1 July 2021. 30 July 2021, 31 August 2021, 1 October 2021, 29 October 2021, 2 December 2021, 31 December 2021, 31 Janaury 2022, 3 March 2022, 31 March 2022, 29 April 2022, 31 May 2022, 1 July 2022, 29 July 2022, 31 August 2022, 30 September 2022, 31 October 2022, 1 December 2022, 2 January 2023, 31 January 2023, 3 March 2023, 31 March 2023, 2 May 2023, 31 May 2023, 30 June 2023, 31 July 2023, 31 August 2023, 29 September 2023, 31 October 2023, 1 December 2023, 3 January 2024, 31 January 2024, 1 March 2024, 2 April 2024, 2 May 2024, 3 June 2024, 1 July 2024, 31 July 2024, 30 August 2024, 1 October 2024, 31 October 2024, 29 November 2024, 3 January 2025 and 31 January 2025

#### **PART B - OTHER INFORMATION**

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

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

The Dealer will pay a fee to the distributor of up to 4.00 per cent. of the Nominal Amount per Security, calculated and paid in respect of the notional amount of Securities sold by the Dealer during a marketing period agreed between the parties. The Issue Price and terms of the Securities take into account such fee. Consequently, the Issue Price of the Securities and/or the purchase price paid by an investor may be more than the market value of the Securities on the date of such purchase. The fee is payable for the proposal of the payoff structure and the marketing and distribution services provided to the Issuer/Dealer by the distributor, all in connection with the Securities.

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

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

Signed on behalf of the Issuer:

Duly authorised

Yogamoorthy Logan Managing Director

Julien Bieren Managing Director

18