

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



Final Terms dated 4 March 2021

Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

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

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

(the "**Securities**")

Series SPLB2021-1SSA

ISIN: XS2296428803

issued pursuant to the Trigger Redeemable and Phoenix Securities Base Prospectus

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

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such in the General Conditions, the Product Conditions and the applicable Asset Terms (as may be amended and/or supplemented up to, and including, the Issue Date) set forth in the Securities Note dated 10 July 2020 as supplemented on 23 December 2020 and by any supplements up to, and including, the Issue Date (the "**Securities Note**") which, together with the Registration Document dated 7 April 2020, as supplemented on 17 April 2020, 8 May 2020, 5 August 2020, 15 October 2020, 4 November 2020, 7 December 2020, 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).

1. Series Number: SPLB2021-1SSA
2. Tranche Number: Not Applicable
3. Applicable General Terms and General Note Conditions:

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

PROVISIONS RELATING TO NOTES AND CERTIFICATES Applicable

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| 7. | Aggregate Nominal Amount: | |
| | (i) Series: | EUR 30,000,000 |
| | (ii) Tranche: | Not Applicable |
| 8. | Issue Price: | 100 per cent. of the Aggregate Nominal Amount |
| 9. | Specified Denomination: | EUR 1,000 |
| 10. | Minimum Transferable Number of Securities: | Not Applicable |
| 11. | Transferable Number of Securities: | Not Applicable |
| 12. | Minimum Trading Lot: | Not Applicable |
| 13. | Issue Date: | 5 March 2021 |
| 14. | Maturity Date: | 5 Currency Business Days following the Final Fixing Date (expected to be 2 July 2031) |
| 15. | Coupon Basis: | Not Applicable |
| 16. | Redemption/Payment Basis: | Index-linked |
| 17. | Put/Call Options: | Not Applicable |

PROVISIONS RELATING TO WARRANTS Not Applicable

(Paragraphs 18 to 28 have been intentionally deleted)

PROVISIONS RELATING TO COUPON AMOUNTS

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| 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

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| 33. | Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3): | Single Factor Trigger Redeemable |
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(i)	Redemption Percentage:	Option	Applicable: 100 per cent.
(ii)	Redemption Performance:		Not Applicable
(iii)	Redemption Amount Cap/Floor:		Not Applicable
(iv)	Redemption Strike Price:		In respect of the Underlying Asset, an amount equal to 100 per cent. of the Strike Price of such Underlying Asset
(v)	Redemption FX Adjustment:		Not Applicable
(vi)	PPT:		Not Applicable
(vii)	Strike:		Not Applicable
(viii)	Nth (for the purposes of determining the Worst Performing Underlying Asset):		Not Applicable
34.	Initial Setting Date:		25 June 2021
35.	Initial Averaging Dates:		Not Applicable
36.	Final Fixing Date:		25 June 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 60 per cent. of the Strike Price of such Underlying Asset
	(iii) Knock-in Observation Date(s):		25 June 2031
	(iv) Knock-in Observation Date subject to Valuation Date adjustment:		Valuation Date adjustment applicable in respect of the Knock-in Observation Date
	(v) Knock-in Observation Period:		Not Applicable

(vi)	Knock-in Fixing Price:	Not Applicable		
(vii)	Redemption Participation:	Not Applicable		
(viii)	Floor:	Not Applicable		
(ix)	Knock-out Event Condition:	Not Applicable		
41.	Knock-out Provisions:	Not Applicable		
42.	Trigger Redemption Condition 3(c)):	(Product) Applicable		
(i)	Trigger Event:	On any Trigger Barrier Observation Date, the Level (with regard to the Valuation Time) of the Underlying Asset is at or above the Trigger Barrier of such Underlying Asset		
(ii)	Trigger Barrier 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_n	Trigger Barrier_n	Trigger Barrier Redemption Amount_n	Trigger Barrier Redemption Date_n
1.	27 June 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 106 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
2.	25 July 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 106.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
3.	25 August 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 107 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

4.	26 September 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 107.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
5.	25 October 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 108 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
6.	25 November 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 108.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
7.	27 December 2022	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 109 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
8.	25 January 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 109.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
9.	27 February 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 110 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
10.	27 March 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 110.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
11.	25 April 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 111 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
12.	25 May 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 111.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
13.	26 June 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 112 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
14.	25 July 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 112.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
15.	25 August 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 113 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

16.	25 September 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 113.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
17.	25 October 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 114 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
18.	27 November 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 114.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
19.	27 December 2023	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 115 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
20.	25 January 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 115.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
21.	26 February 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 116 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
22.	25 March 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 116.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
23.	25 April 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 117 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
24.	27 May 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 117.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
25.	25 June 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 118 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
26.	25 July 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 118.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
27.	26 August 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 119 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

28.	25 September 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 119.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
29.	25 October 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 120 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
30.	25 November 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 120.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
31.	27 December 2024	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 121 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
32.	27 January 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 121.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
33.	25 February 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 122 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
34.	25 March 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 122.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
35.	25 April 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 123 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
36.	26 May 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 123.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
37.	25 June 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 124 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
38.	25 July 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 124.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
39.	25 August 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 125 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

40	25 September 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 125.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
41	27 October 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 126 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
42	25 November 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 126.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
43	29 December 2025	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 127 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
44	26 January 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 127.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
45	25 February 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 128 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
46	25 March 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 128.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
47	27 April 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 129 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
48	25 May 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 129.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
49	25 June 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 130 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
50	27 July 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 130.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
51	25 August 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 131 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

52	25 September 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 131.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
53	26 October 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 132 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
54	25 November 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 132.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
55	28 December 2026	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 133 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
56	25 January 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 133.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
57	25 February 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 134 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
58	25 March 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 134.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
59	26 April 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 135 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
60	25 May 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 135.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
61	25 June 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 136 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
62	26 July 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 136.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
63	25 August 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 137 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

64	27 September 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 137.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
65	25 October 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 138 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
66	25 November 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 138.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
67	27 December 2027	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 139 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
68	25 January 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 139.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
69	25 February 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 140 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
70	27 March 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 140.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
71	25 April 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 141 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
72	25 May 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 141.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
73	26 June 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 142 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
74	25 July 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 142.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
75	25 August 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 143 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

76	25 September 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 143.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
77	25 October 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 144 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
78	27 November 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 144.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
79	27 December 2028	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 145 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
80	25 January 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 145.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
81	26 February 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 146 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
82	26 March 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 146.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
83	25 April 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 147 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
84	25 May 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 147.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
85	25 June 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 148 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
86	25 July 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 148.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
87	27 August 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 149 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

88	25 September 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 149.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
89	25 October 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 150 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
90	26 November 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 150.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
91	27 December 2029	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 151 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
92	25 January 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 151.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
93	25 February 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 152 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
94	25 March 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 152.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
95	25 April 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 153 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
96	27 May 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 153.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
97	25 June 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 154 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
98	25 July 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 154.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
99	26 August 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 155 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event

100	25 September 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 155.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
101	25 October 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 156 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
102	25 November 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 156.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
103	27 December 2030	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 157 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
104	27 January 2031	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 157.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
105	25 February 2031	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 158 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
106	25 March 2031	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 158.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
107	25 April 2031	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 159 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
108	26 May 2031	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 159.5 per cent. of the Nominal Amount	5 Currency Business Days following the occurrence of a Trigger Event
109	25 June 2031	An amount equal to 100 per cent. of the Strike Price of such Underlying Asset	An amount equal to 160 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	

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|--------|--|----------------|
| (xiii) | Trigger Knock-out Observation Period Start Date(s): | Not Applicable |
| (xiv) | Trigger Knock-out Observation Period End Date(s): | Not Applicable |
| 43. | Lock-in Redemption: | Not Applicable |
| 44. | Single Factor Trigger Redeemable (Step-Up) / Single Factor Trigger Redeemable (Star) / Worst of Trigger Redeemable (Step-Up) / Worst of Trigger Redeemable (Star): | Not Applicable |
| 45. | Details relating to Instalment Securities: | Not Applicable |
| 46. | Physical Settlement Provisions (Product Condition 4): | Not Applicable |
| 47. | Put Option: | Not Applicable |
| 48. | Call Option: | Not Applicable |
| 49. | Unscheduled Termination Amount: | |
| (i) | Unscheduled Termination at Par: | Not Applicable |
| (ii) | Minimum Payment Amount: | Not Applicable |
| (iii) | Deduction for Hedge Costs: | Not Applicable |
| 50. | Payment Disruption: | Not Applicable |
| 51. | Interest and Currency Rate Additional Disruption Event: | Not Applicable |

UNDERLYING ASSET(S)

- | | | | |
|----------|--|--|------------------------------|
| 52. | List of Underlying Asset(s): | Applicable | |
| i | Underlying Asset_i | Weight_i | Composite_i |
| 1. | FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index | Not Applicable | Not Applicable |
| 53. | Equity-linked Securities: | Not Applicable | |
| 54. | Index-linked Securities: | Applicable | |
| | Single Index, Index Basket or Multi-Asset Basket: | Single Index | |
| (i) | Index: | FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index | |
| (ii) | Type of Index: | Single-Exchange Index | |
| (iii) | Bloomberg Code: | FR40LC50 <Index> | |

(iv)	Information Source:	www.ftserussell.com
(v)	Required Exchanges:	Not Applicable
(vi)	Related Exchange:	All Exchanges
(vii)	Disruption Threshold	20 per cent.
(viii)	Maximum Days of Disruption:	Eight Scheduled Trading Days as specified in Asset Term 1
(ix)	Adjustment basis for Index Basket and Reference Dates:	Not Applicable
(x)	Adjustment basis for Single Index and Averaging Reference Dates:	Not Applicable
(xi)	Trade Date:	12 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
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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: | XS2296428803 |
| Common Code: | 229642880 |
| Swiss Security Number: | 56681756 |
| Telekurs Ticker: | Not Applicable |
| WKN Number: | Not Applicable |
| 71. Clearing and Trading: | |
| Clearing System(s) and any relevant identification number(s): | Euroclear Bank S.A./N.V. and Clearstream Banking, <i>société anonyme</i> |

72. Delivery: Delivery against payment
73. Agents:
- Calculation Agent: Credit Suisse International
One Cabot Square
London E14 4QJ
- Fiscal Agent: The Bank of New York Mellon, acting through its
London Branch
One Canada Square
London E14 5AL
- Paying Agent(s): The Bank of New York Mellon, acting through its
London Branch
One Canada Square
London E14 5AL
- Additional Agents: Not Applicable
74. Dealer(s): Credit Suisse International
75. Specified newspaper for the purposes of notices to Securityholders: Not Applicable
76. 871(m) Securities: The Issuer has determined that the Securities (without regard to any other transactions) should not be treated as transactions that are subject to U.S. withholding tax under section 871(m)
77. Prohibition of Sales to EEA and UK Retail Investors: Not Applicable
78. Additional U.S. Tax Selling Restrictions: Applicable – see "Additional U.S. Tax Selling Restrictions" under "UNITED STATES", as set out in the section headed "Selling Restrictions"
79. Additional Provisions: Not Applicable

PART B – OTHER INFORMATION

TERMS AND CONDITIONS OF THE OFFER Not Applicable

INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

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

The 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 1.30% (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 FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index with Bloomberg code: FR40LC50 Index) can be obtained by electronic means free of charge on the following website <https://www.ftserussell.com/analytics/factsheets/home/search>.

The Index Rules can be obtained by electronic means free of charge on the following website https://research.ftserussell.com/products/downloads/FTSE_France_40_Low_Carbon_ESG_Screened_Index_Series_Ground_Rules.pdf.

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

'Decrement' Index

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

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

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

EU BENCHMARK REGULATION

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

The FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index is provided by FTSE International Ltd. As at the date of these Final Terms, FTSE International Ltd does not appear 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. |
| (iii) | Estimated total expenses: | Not Applicable. |

Signed on behalf of the Issuer:

By: 

Duly authorised

Julien Bieren
Managing Director

By: 

Duly authorised

Yogamoorthy Logan
Managing Director

INDEX DISCLAIMER

FTSE France 40 Low Carbon ESG Screened Decrement 50 Points Index

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