

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 references to the corresponding provisions of UK onshored or retained legislation that form part of UK law by virtue of the European Union (Withdrawal) Act 2018 (the "EUWA").



Pricing Supplement dated 26 May 2021

Credit Suisse International

Legal Entity Identifier (LEI): E58DKGMJYYYJLN8C3868

1,850 Certificates linked to the Global Multi Asset Funds Index 10 (the "Securities")

Series SPCSI2021-2064

ISIN: GB00BN92WN45

issued pursuant to the Put and Call 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 15 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, 8 July 2020 as supplemented on 21 September 2020, 4 November 2020, 9 December 2020, 23 December 2020, 20 January 2021, 5 March 2021 and 12 May 2021 and by any supplements up to, and including, the Issue Date (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 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 Certificates, 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 73 of the Securities Note and pages 3 to 12 of the Registration Document) and this Pricing Supplement.

- | | | |
|----|--|--------------------------------|
| 1. | Series Number: | SPCSI2021-2064 |
| 2. | Tranche Number: | Not Applicable |
| 3. | Applicable General Terms and Conditions: | General Certificate Conditions |
| 4. | Type of Security: | Not Applicable |

5. Settlement Currency: Swedish Krona ("**SEK**")

6. Institutional: Not Applicable

PROVISIONS RELATING TO NOTES AND CERTIFICATES Applicable

7. Number of Securities:

(i) Series: 1,850 Securities

(ii) Tranche: Not Applicable

8. Issue Price: SEK 1,650 per Security

9. Nominal Amount: SEK 10,000 per Security

10. Minimum Transferable Number of Securities: Not Applicable

11. Transferable Number of Securities: Not Applicable

12. Minimum Trading Lot: Not Applicable

13. Issue Date: 28 May 2021

14. Maturity Date: The latest of (i) 10 Currency Business Days following the Final Fixing Date, (ii) 28 May 2026, and (iii) the third Currency Business Day following the Hedging Entity's receipt of full redemption proceeds from the unwinding of its hedging arrangements in respect of each Averaging Date

Where "**Hedging Entity**" means each of Credit Suisse International, Credit Suisse AG, London Branch or any affiliate of Credit Suisse International that holds or will hold financial instruments and investments as part of its hedging activities in direct or indirect connection with the Securities.

15. Coupon Basis: Not Applicable

16. Redemption/Payment Basis: Index-linked

17. Put/Call Options: Not Applicable

PROVISIONS RELATING TO WARRANTS Not Applicable

(Paragraphs 18 to 28 have been intentionally deleted)

PROVISIONS RELATING TO COUPON AMOUNTS

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

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

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

32. Other Coupon Provisions (Product Condition 2): Not Applicable

PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

33.	Redemption Amount or (in the case of Warrants) Settlement Amount (Product Condition 3):	Single Factor Call
(i)	Redemption Option Percentage:	Zero per cent.
(ii)	Participation Percentage:	100 per cent.
	– Minimum Participation Percentage:	Not Applicable
(iii)	Participation PercentagePerformance:	Not Applicable
(iv)	Participation PercentageStrike:	Not Applicable
(v)	Redemption Amount Cap:	Not Applicable
(vi)	Redemption Amount Floor:	Not Applicable
(vii)	Redemption Floor Percentage:	Zero per cent.
	– Minimum Redemption Floor Percentage:	Not Applicable
(viii)	Redemption FX Adjustment:	Redemption Payout
-	Currency Rate:	The SEK/USD spot rate, as calculated at the Currency Rate Time and published by WM Company on the Currency Rate Page, expressed as the number of units of the Settlement Currency for a unit of the Reference Currency (rounded up to 4 decimal places)
-	Currency Rate Page:	Reuters page: WMRSPOT
-	Currency Rate Time:	4:00 pm London Time
-	Fallback Currency Rate:	Not Applicable
-	Reference/Exchange Currency Rate:	Not Applicable
-	Reference/Exchange Currency Rate Page:	Not Applicable
-	Reference/Exchange Currency Rate Time:	Not Applicable
-	Fallback Reference/Exchange Currency Rate:	Not Applicable
-	Settlement/Exchange Currency Rate:	Not Applicable
-	Settlement/Exchange Currency Rate Page:	Not Applicable
-	Settlement/Exchange Currency Rate Time:	Not Applicable
-	Fallback Settlement/Exchange Currency Rate:	Not Applicable
-	Final FX Date:	1 Currency Business Day following the Final Fixing Date
-	Initial FX Date:	The Initial Setting Date

-	Reference Currency:	U.S. dollars ("USD")
-	Exchange Currency:	Not Applicable
(ix)	Lock-in Call:	Not Applicable
(x)	Single Factor Lock-in Call/ Basket Lock-in Call/ Worst-of Lock-in Call:	Not Applicable
(xi)	Basket Lock-in Redemption/ Single Factor Lock-in Redemption:	Not Applicable
(xii)	Booster Call:	Not Applicable
(xiii)	Single Factor Knock-in Call:	Not Applicable
(xiv)	Basket Knock-in Call:	Not Applicable
(xv)	Put Performance:	Not Applicable
(xvi)	Best Capped Basket:	Not Applicable
(xvii)	Top Rank Basket:	Not Applicable
(xviii)	Knock-in Provisions:	Not Applicable
(xix)	Tranched Knock-out/ Tranched Knock-out Call:	Not Applicable
(xx)	Strike:	100 per cent. (expressed as a decimal)
(xxi)	Performance Cap:	Not Applicable
(xxii)	Fee Calculation Factor Deduction:	Not Applicable
(xxiii)	Performance Fee Deduction:	Not Applicable
(xxiv)	Rainbow Basket Call / Rainbow Basket Put:	Not Applicable
(xxv)	Lock-in Call Redemption (1) / Lock-in Call Redemption (2):	Not Applicable
34.	Initial Setting Date:	14 May 2021
35.	Initial Averaging Dates:	Not Applicable
36.	Final Fixing Date:	13 May 2026
37.	Averaging Dates:	Not Applicable
38.	Final Price:	Not Applicable
39.	Redemption 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) Redemption Final Price Cap:	Not Applicable
	(ii) Redemption Final Price Floor:	Not Applicable
40.	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

	(iii) Strike Cap:	Not Applicable
	(iv) Strike Floor:	Not Applicable
41.	Trigger Redemption (Product Condition 3(c)):	Not Applicable
42.	Details relating to Instalment Securities:	Not Applicable
43.	Call/Put Option Provisions for Open-ended Securities (Product Condition 3(f)):	Not Applicable
44.	Physical Settlement Provisions (Product Condition 4):	Not Applicable
45.	Put Option:	Not Applicable
46.	Call Option:	Not Applicable
47.	Unscheduled Termination Amount:	
	(i) Unscheduled Termination at Par:	Not Applicable
	(ii) Minimum Payment Amount:	Not Applicable
	(iii) Deduction for Hedge Costs:	Not Applicable
48.	Payment Disruption:	Not Applicable
49.	Interest and Currency Rate Additional Disruption Event:	Not Applicable

UNDERLYING ASSET(S)

50.	List of Underlying Asset(s):	Applicable	
	i Underlying Asset_i	Weight_i	Composite_i
	1 The Global Multi Asset Funds Index 10 (the " Index ")	Not Applicable	Not Applicable
51.	Equity-linked Securities:	Not Applicable	
52.	Index-linked Securities:	Applicable, as amended in accordance with the Schedule hereto	
	Single Index, Index Basket or Multi-Asset Basket:	Single Index	
	(i) Index:	The Global Multi Asset Funds Index 10 (the " Index ")	
		See also Annex A (<i>Index Description</i>) and Annex B (<i>Index Disclaimer</i>)	
	(ii) Type of Index:	Proprietary Index for which the Index Administrator is Credit Suisse International	
	(iii) Bloomberg code(s):	CSEAGM10 <Index>	
	(iv) Information Source:	www.bloomberg.com	
	(v) Required Exchanges:	Not Applicable	
	(vi) Related Exchange:	Not Applicable	

(vii)	Disruption Threshold:	Not Applicable
(viii)	Maximum Days of Disruption:	Five Scheduled Trading Days
(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 May 2021
(xii)	Jurisdictional Event:	Not Applicable
(xiii)	Jurisdictional Event Jurisdiction(s):	Not Applicable
(xiv)	Additional Disruption Events:	Applicable, as amended in accordance with the Schedule hereto
	(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:	Applicable
(xv)	Alternative Pre-nominated Index:	Not Applicable
53.	Commodity-linked Securities:	Not Applicable
54.	Commodity Index-linked Securities:	Not Applicable
55.	ETF-linked Securities:	Not Applicable
56.	ETC-linked Securities	Not Applicable
57.	FX-linked Securities:	Not Applicable
58.	FX Index-linked Securities:	Not Applicable
59.	Inflation Index-linked Securities:	Not Applicable
60.	Interest Rate Index-linked Securities:	Not Applicable
61.	Cash Index-linked Securities:	Not Applicable
62.	Multi-Asset Basket-linked Securities:	Not Applicable
63.	Fund-linked Securities:	Not Applicable
64.	Valuation Time:	As determined in accordance with Index-linked Securities Asset Term 1

GENERAL PROVISIONS

65.	(i) Form of Securities:	Registered 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 (and registered in the name of a nominee of one of the ICSDs acting as common safekeeper), (Include if the Securities are registered Securities). 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
66.	Financial Centre(s):	London and Stockholm
67.	Business Centre(s):	Not Applicable
68.	Listing and Admission to Trading:	Application will be made for the Securities to be listed and admitted to trading on the NGM Nordic MTF 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)
69.	Security Codes and Ticker Symbols:	
	ISIN:	GB00BN92WN45
	Common Code:	Not Applicable
	Swiss Security Number:	Not Applicable
	Telekurs Ticker:	Not Applicable
	WKN Number:	Not Applicable
70.	Clearing and Trading:	
	Clearing System(s) and any relevant identification number(s):	Euroclear Sweden AB
71.	Delivery:	Delivery against payment
72.	Agents:	
	Calculation Agent:	Credit Suisse International One Cabot Square London E14 4QJ
	Fiscal Agent:	Nordea Bank AB (publ) Smålandsgatan 24 SE-105 71 Stockholm Sweden
	Paying Agent(s):	Nordea Bank AB (publ) Smålandsgatan 24 SE-105 71 Stockholm Sweden

Additional Agents:	Applicable
Transfer Agent:	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL
Registrar:	Euroclear Sweden AB Box 191 SE-101 23 Stockholm Sweden
Issuing Agent:	Nordea Bank AB (publ) Smålandsgatan 24 SE-105 71 Stockholm Sweden
73. Dealer(s):	Credit Suisse International
74. Specified newspaper for the purposes of notices to Securityholders:	Not Applicable
75. 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)
76. Prohibition of Sales to EEA and UK Retail Investors:	Not Applicable
77. 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"
78. Additional Provisions:	Not Applicable. See the Schedule hereto

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 fees payable to the Distributor(s).

The Dealer will either pay a fee to the Distributor(s) in connection with the offer of up to 5.00 per cent. of the Specified Denomination per Security upfront or the Securities will be sold by the Dealer to the Distributor(s) at a discount to the Issue Price of up to 5.00 per cent. of the Specified Denomination per Security. Such discount represents the fee retained by the Distributor(s) out of the Issue Price paid by investors. The Issue Price and the terms of the Securities take into account such fee and may be more than the market value of the Securities on the Issue Date. **Issuer may exercise its right to repurchase and hold, resell or cancel Securities**

The Issuer may exercise its right pursuant to General Note Condition 5(g) 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

SCHEDULE

AMENDMENTS TO THE INDEX-LINKED SECURITIES ASSET TERMS

Asset Term 1 (*Definitions*) of the Index-linked Securities Asset Terms ("**Asset Terms**") shall be amended by adding the following definition immediately after the definition of "Index Modification":

""**Index Rules**" means the Index Specific Rules of the Global Multi Asset FT Funds Index 10 dated as of 15 July 2020 and the Master Index Rules of the Credit Suisse Volatility Target Indices dated 19 November 2014 (and as may be amended from time to time).

ANNEX A

INDEX DESCRIPTION

INDEX DESCRIPTION

The Global Multi-Asset Funds Index 10 (the "**Index**") is a rules-based index that measures the rate of return of a Credit Suisse International proprietary strategy (the "**Strategy**") which aims to provide an indirect exposure to equities through a notional exposure to four mutual funds. The Strategy offers:

- A notional exposure to 4 mutual funds (whose underlying investment strategy is intended to give its respective investors exposure to equity underlyings) through exposure to the Base Index. For more details see section: Assets Included in the Index and Base Index.
- A volatility control mechanism that adjusts the exposure between the Base Index and a notional cash deposit. For more detail see section: Volatility Control Methodology.

The Index is constructed on "notional" investments and described as a "synthetic portfolio" as there is no actual asset held in respect of the Index. The Index simply reflects a trading strategy, calculated using the value of assumed investments in each of the relevant components.

The Index, and by extension, the Base Index, measures the rate of return of a hypothetical portfolio consisting of long positions in the Base Index Components, as specified in "Table 1: Base Index Components". Long positions refer to the practice of buying an asset with the intention of subsequently selling it at a later stage.

The Index can include "leveraged" exposure to the asset classes. Leverage refers to the practice of using financial derivatives or debt to amplify returns, by allocating more than 100% of the Index to the asset classes. The Volatility Control Weight (as defined below) of the Base Index is capped at 150% (see Section: Volatility Control Methodology below).

The Index is constructed as an "**Excess Return**" asset. Excess Return means that the level of the Index is determined net of the cost of funding and/or borrowing a hypothetical investor would incur investing in the notional assets that make up the Index.

The Index implements a mechanism of risk control based on its "volatility". Volatility is a measure of the variation of the level/ price of an asset over time, as further described in Section: Volatility Control Methodology.

Main roles

Credit Suisse International is the sponsor of the Index (the "**Index Sponsor**"). The Index Sponsor also acts as the administrator (the "**Index Administrator**") of the Index for the purposes of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the "**BMR**") or any successor or additional benchmarks legislation or regulation applicable in the United Kingdom. The Index Sponsor makes various determinations in accordance with the Index Rules. Representatives of the Index Sponsor comprise the Index Committee.

The Index Administrator may make any change or modification to the Index and/or the Index Rules which may be necessary or desirable for the purposes of ensuring compliance by the Index Administrator with its obligations under the BMR and any successor or additional benchmarks legislation or regulation applicable in the United Kingdom.

Credit Suisse International, acting through its Risk Department is the calculation agent for the Index (the "**Index Calculation Agent**"). The Risk Department is segregated from the sales, trading, structuring and other front office businesses of Credit Suisse International. The Index Calculation Agent will, in accordance with the Index Rules, calculate and publish the value of the Index (the "**Index Value**") in respect of each day on which the Index is scheduled to be published (each an "**Index Calculation Day**").

All calculations, determinations and exercises of discretion made by the Index Sponsor or the Index Calculation Agent will be made in good faith and in a commercially reasonable manner and (where there is a corresponding applicable regulatory obligation) shall take into account whether fair treatment is achieved by any such calculation, determination and exercise of discretion in accordance with its applicable regulatory obligations.

Assets Included in the Index

The Index measures the rate of return of a hypothetical portfolio consisting of a notional investment to the Base Index (the "**Index Component**") and an amount held in cash (the "**Cash Component**") in respect of any amounts not invested in the Base Index. The Base Index measures the performance of a notional investment in a synthetic portfolio consisting of 4 assets (each a "**Base Index Component**" and collectively the "**Base Index Components**") as specified in Table 1: Base Index Components and an amount in the Cash Component.

Table 1: Base Index Components

i	Base Index Components	Bloomberg Ticker	Currency	Asset Type	Return Type	Value
1	Morgan Stanley Investment Funds - Global Opportunity Fund	MSGOPPA LX	USD	Mutual Fund	Total Return	Net Asset Value
2	Morgan Stanley Investment Funds - Asia Opportunity Fund	MSAIOPA LX	USD	Mutual Fund	Total Return	Net Asset Value
3	iShares Physical Gold ETC	IGLN LN	USD	ETF	Total Return	Closing Price
4	JPMorgan Funds - US Technology Fund	JPUTAAU LX	USD	Mutual Fund	Total Return	Net Asset Value

Table 2: Base Index Components Initial Weight and Costs

i	Initial Weight	Holding Fee	Fee-In	Fee-Out
1	25%	0%	0%	0%
2	25%	0%	0%	0%
3	25%	0%	0.05%	0.05%
4	25%	0%	0%	0%

Index Methodology

Index

The Index measures the rate of return of a hypothetical portfolio consisting of:

- A notional investment to the Base Index, as described in Section: Base Index;
- A notional investment in the Cash Component in respect of any amounts not invested in the Base Index.

The allocation mechanism between the Base Index and the Cash Component is further described in Section: Volatility Control Methodology.

The Index is denominated in USD (the "**Base Currency**") and is calculated net of:

- A 1.50% per annum Index Fee
- Transaction Costs

Transaction costs are defined as:

- The weighted average of the Weights and the Fee-In, as specified in Table 2: Index Components Initial Weight and Costs, under the column entitled “**Fee-In**”, for each Index Component, charged on any increase in Volatility Control Weight, as defined in Section: Volatility Control Methodology; and
- The weighted average of the Weights and the Fee-Out, as specified in Table 2: Index Components Initial Weight and Costs, under the column entitled “**Fee-Out**”, for each Index Component, charged on any decrease in Volatility Control Weight.

The aforementioned Index Fee is deducted on a daily basis, and the aforementioned transaction costs are deducted upon each rebalancing.

The Index is constructed as an Excess Return Index.

Base Index

The Base Index is a weighted basket of the Base Index Components, which measures the total rate of return of a notional investment in a synthetic portfolio consisting of four Base Index Components which are mutual funds.

The effective weight of each Base Index Component (each a “**Weight**” and combined, the “**Weights**”) will be initially set to the Initial Weight as specified in Table 2: Base Index Components Initial Weight and Costs, under the column entitled “**Initial Weight**”. Such Weights determine the notional exposure of the Base Index to each Base Index Component. As the daily performance of each Base Index Component fluctuates, the effective weight of each Base Index Component will vary from the Initial Weight as the positive or negative performance of each Base Index Component is factored into the Index Value. Following the Index Start Date, the Weight of each Base Index Component will be reset to the Initial Weight on the last Index Calculation Day of each calendar year (each an “**Index Rebalancing Day**”) to ensure that the notional exposure of the Base Index continues to reflect an effective weight allocation to the Base Index Components which is in line with the Initial Weights

The Base Index is denominated in USD (the “**Base Currency**”).

The Base Index does not incorporate any access costs or transaction costs.

Access costs are defined as the access cost for the Base Index Components, specified in Table 2: Base Index Components Weight and Costs, under the column entitled “**Holding Fee**”;

The Base Index performance will take into account synthetic reinvestment of dividends for mutual funds net of 0.00% of withholding tax as specified in the Index Rules.

The Base Index is constructed as an Excess Return asset. With respect to any Base Index Component defined as Total Return, as specified in Table 1: Base Index Components, under the column entitled “**Return Type**”, the relevant funding cost, being the aggregate of the Funding Rate and the Funding Spread in the relevant currency, as specified in Table 3: Funding Rate, under the columns entitled “**Funding Rate**” and “**Funding Spread**”, (each a “**Funding Component**”, and together the “**Funding Components**”) will be deducted from the Base Index Component return to derive the return of such Base Index Component.

Table 3: Funding Rate

Currency	Funding Rate	Funding Basis	Funding Spread
USD	The rate for deposits of three months in USD as displayed on Reuters page “LIBOR=	360	0.00%

Volatility Control Methodology

The Index targets a volatility level below/at or around 13% (the “**Volatility Control**”) by allocating its exposure to the Base Index, based on the realised volatility (the “**Realised Volatility**”) of the Base Index (calculated as the

Realised Volatility over the preceding 20 Index Calculation Days). The target volatility controlled weight assigned to the Base Index (the "**Target Volatility Control Weight**") on any Index Calculation Day is equal to the ratio of the Volatility Control to the Realised Volatility of the Base Index calculated in respect of the Index Calculation Day falling 2 Index Calculation Days prior to such day. Realised volatility is calculated formulaically with reference to the magnitude of daily movements (in either direction) for the Base Index. For example, the Base Index would have a higher realized volatility if its level moved by 2% each day than if its level only moved by 0.50% each day. The weight assigned to the Base Index on any Index Calculation Day is equal to the Target Volatility Control Weight capped at 150%.

ANNEX B

INDEX DISCLAIMER

This disclaimer extends to Credit Suisse International ("**CS**"), its affiliates or designates in any of its capacities. CS is the sponsor of the Index (the "**Index Sponsor**"). The Index Sponsor also acts as the administrator (the "**Index Administrator**") of the Index for the purposes of (i) Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the "**EU BMR**") and (ii) the Benchmarks (Amendment and Transitional Provision) (EU Exit) Regulations 2019 (the "**UK BMR**") and any additional benchmarks legislation or regulation applicable in the United Kingdom following its withdrawal from the EU. The Index Rules and the Index Description are published by CS or its affiliates. CS is authorised by the Prudential Regulation Authority ("**PRA**") and regulated by the Financial Conduct Authority ("**FCA**") and the PRA. Notwithstanding that CS is so regulated, the rules of neither the FCA nor the PRA are incorporated into this document.

The Index Administrator and Index Calculation Agent are part of the same group. CS or its affiliates may also offer securities or other financial products ("**Investment Products**") the return of which is linked to the performance of the Index. CS or its affiliates may, therefore, in each of its capacities face a conflict in its obligations carrying out such role with investors in the Investment Products.

In addition, the Index Rules and the Index Description are not to be used or considered as an offer or solicitation to buy or subscribe for such Investment Products nor are they to be considered to be or to contain any advice or a recommendation with respect to such products. Before making an investment decision in relation to such products one should refer to the prospectus or other disclosure document relating to such products.

The Index Rules and the Index Description are published for information purposes only and CS and its affiliates expressly disclaim (to the fullest extent permitted by applicable law and regulation except for where loss caused by the Fault of CS or its affiliates) all warranties (express, statutory or implied) regarding this document and the Index, including but not limited to all warranties of merchantability, fitness for a particular purpose of use and all warranties arising from course of performance, course of dealing or usage of trade and their equivalents under applicable laws of any jurisdiction unless losses result from the breach of such warranties where such losses are caused by the Fault of CS or its affiliates. "**Fault**" means negligence, fraud or wilful default.

CS is described as Index Administrator, Index Sponsor and Index Calculation Agent under the Index Rules.

CS may transfer or delegate to another entity, at its discretion and in compliance with applicable law and regulation, some or all of the functions and calculations associated with the role of Index Administrator, Index Sponsor and Index Calculation Agent respectively under the Index Rules.

CS as Index Administrator is the final authority on the Index and the interpretation and application of the Index Rules.

CS as Index Sponsor may in accordance with the conditions and other terms specified in the Index Rules and in compliance with applicable law and regulation, supplement, amend (in whole or in part), revise or withdraw the Index Rules at any time. The Index Rules may change without prior notice. Such a supplement, amendment, revision or withdrawal may lead to a change in the way an Index is calculated or constructed and may affect the Index in other ways.

CS will apply the Rules in its discretion acting in good faith and a commercially reasonable manner and (where there is a corresponding applicable regulatory obligation) shall act independently and honestly in its capacity as the Index Administrator and take into account whether fair treatment is achieved by any such exercise of discretion in accordance with its applicable regulatory obligations, and in doing so may rely upon other sources of market information.

Neither CS as Index Sponsor nor CS as Index Administrator nor CS as Index Calculation Agent warrants or guarantees the accuracy or timeliness of calculations of Index values or the availability of an Index value on any particular date or at any particular time.

The Index relies on data from external data providers and data sources which have been selected and pre-defined by CS as Index Sponsor and the relevant selection criteria and pre-defined data providers and data sources are stored in an internal database maintained by the CS. CS as Index Sponsor may change the data providers and the data sources from time to time in accordance with its internal governance procedures provided that any new data

provider or data source meets its requirements. While CS as Index Sponsor intends to use well established and reputable data providers, there is a risk that this data may be inaccurate, delayed or not up to date. There is also a risk that while the data is accurate, the data feed to CS is impaired. Such impairment to either the data or the data feed could affect the performance or continued operability of the Index.

Neither CS nor any of its affiliates (including their respective officers, employees and delegates) shall be under any liability to any party on account of any loss suffered by such party (however such loss may have been incurred) in connection with anything done, determined, interpreted, amended or selected (or omitted to be done, determined or selected) by it in connection with the Index and the Index Rules, unless such loss is caused by CS or any of its affiliates' Fault. Without prejudice to the generality of the foregoing and unless caused by CS or any of its affiliates' Fault, neither CS nor any of its affiliates shall be liable for any loss suffered by any party as a result of any determination, calculation, interpretation, amendment or selection it makes (or fails to make) in relation to the construction or the valuation of the Index and the application of the Index Rules and, once made, neither CS nor any of its affiliates shall be under any obligation to revise any calculation, determination, amendment, interpretation and selection made by it for any reason. Neither CS nor any of its affiliates makes any warranty or representation whatsoever, express or implied, as to the results to be obtained from the use of the Index, or as to the performance and/or the value thereof at any time (past, present or future).

The strategy underlying the Index (the "**Index Strategy**") is a proprietary strategy of the Index Administrator. The Index Strategy is subject to change at any time by the Index Administrator or otherwise as required by applicable law and regulations. Neither CS nor its affiliates shall be under any liability to any party on account of any loss suffered by such party, unless such loss is caused by CS or any of its affiliates' Fault in connection with any change in any such strategy, or determination or omission in respect of such strategy.

Neither CS nor any of its affiliates is under any obligation to monitor whether or not an Index Disruption Event has occurred and shall not be liable for any losses unless caused by CS or any of its affiliates' Fault resulting from (i) any determination that an Index Disruption Event has occurred or has not occurred, (ii) the timing relating to the determination that an Index Disruption Event has occurred or (iii) any actions taken or not taken by CS or any of its affiliates as a result of such determination.

Unless otherwise specified, CS shall make all calculations, determinations, amendments, interpretations and selections in respect of the Index. Neither CS nor any of its affiliates (including their respective officers, employees and delegates) shall have any responsibility for good faith errors or omissions in its calculations, determinations, amendments, interpretations and selections as provided in the Rules unless caused by CS or any of its affiliates' Fault. The calculations, determinations, amendments, interpretations and selections of CS shall be made by it in accordance with the Index Rules, acting in good faith and in a commercially reasonable manner and (where there is a corresponding applicable regulatory obligation) shall take into account whether fair treatment is achieved by any such calculation, determination, amendment, interpretation and selections in accordance with its applicable regulatory obligations (having regard in each case to the criteria stipulated herein and (where relevant) on the basis of information provided to or obtained by employees or officers of CS responsible for making the relevant calculations, determinations, amendments, interpretations and selections). For the avoidance of doubt, any calculations or determinations made by CS under the Index Rules on an estimated basis may not be revised following the making of such calculation or determination.

No person may reproduce or disseminate the Index Rules, any Index Value and any other information contained in this document without the prior written consent of CS or its affiliates. The Index Rules are not intended for distribution to, or use by any person in a jurisdiction where such distribution or use is prohibited by law or regulation. No one other than CS or its affiliates is permitted to use the Index Rules or any Index Value in connection with the writing, trading, marketing, or promotion of any financial instruments or products or to create any indices.

CS does not seek to exclude or restrict any duty or liability it may have to a client under the regulatory system (as defined in the FCA Handbook) and these disclaimers should be construed accordingly. These disclaimers are subject to mandatory provisions of applicable law and regulation which apply to the Index Administrator or (where CS is the Index Calculation Agent) the Index Calculation Agent and nothing in these disclaimers shall exclude or restrict liability to a client to the extent such exclusion or restriction is not permitted by such law or regulation. Save for the foregoing these disclaimers shall apply to the fullest extent permitted by applicable law and regulation.

The Index Administrator may make any change or modification to the Index and/or the Index Rules which may be necessary or desirable for the purposes of ensuring compliance by the Index Administrator with its obligations under the EU BMR, the UK BMR or any additional benchmarks legislation or regulation applicable in the United Kingdom.

The Index Rules and any non-contractual obligations arising out of or in connection with the Index Rules shall be governed by and construed in accordance with English law.

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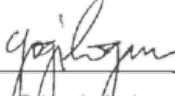
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Signed on behalf of the Issuer:

By: 

Julien Bieren
Managing Director

Duly authorised

By: 
Duly authorised

Yogamoorthy Logan
Managing Director

Credit Suisse Volatility Target Indices

Index Specific Rules – Global Multi-Asset Funds Index 10

Dated as of 15 July 2020

Index Sponsor

Credit Suisse International
One Cabot Square, London, E14 4QJ, United Kingdom

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1. Introduction

This document is published by Credit Suisse International of One Cabot Square, London, E14 4QJ, United Kingdom.

These Index Specific Rules incorporate by reference the Master Index Rules of the Credit Suisse Volatility Target Indices dated 19 November 2014 (as last amended on 24 January 2020 and as may be further amended, modified or supplemented from time to time) (the "**Master Index Rules**") which together constitute the rules (the "**Index Rules**") of each Index specified below.

In the event of any inconsistency between the Master Index Rules and the Index Specific Rules, the Index Specific Rules will prevail.

Words in italics do not form any part of the Index Specific Rules.

1.1. Parties

Index Calculation Agent:	Credit Suisse International (acting through its Risk Department)
Index Committee:	A committee whose membership comprises representatives from different functions within the Index Sponsor and which has responsibility for overseeing the role of the Index Sponsor and Index Calculation Agent under the Index Rules.
Index Administrator:	Credit Suisse International of One Cabot Square, London, E14 4QJ, United Kingdom shall act as the administrator of the Index for purposes of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the " Benchmark Regulation ") or any successor legislation applicable in the United Kingdom following its withdrawal from the EU.

1.2. General Index Terms

Index	Global Multi-Asset Funds Index 10
Ticker	CSEAGM10 Index
Strategy	A rules-based index that measures the rate of return of a Credit Suisse proprietary strategy which aims to provide an indirect exposure to equities through a notional exposure to four mutual funds. The Strategy offers: - A notional exposure to 4 mutual funds (whose underlying investment strategy is intended to give its respective investors exposure to equity underlyings); - A volatility control mechanism that adjusts the exposure between the Base Index and a notional cash deposit.

1.3. Related Index Definitions

Base Currency	USD
Format	Excess Return
FX Format	Not Applicable
Index Calculation Day	Any day: (i) on which commercial banks and foreign exchange markets settle payments and are open for general business (including dealing

- in foreign exchange and foreign currency deposits) in London, Luxembourg and New York City; and
- (ii) which is a Funding Calculation Day;

Index Fee	1.50%
Index Fee Basis	360
Index Launch Date	15 July 2020
Index Rebalancing Day	The Index Start Date, and the last Index Calculation Day of each calendar year
Index Reset Day	Any day which is an Index Calculation Day
Index Start Date	31 March 2016, provided that if such day is not an Index Calculation Day, the Index Start Date shall be the Index Calculation Day immediately following such date
Net Asset Value	Official net asset value per unit of the relevant Index Component i as calculated and reported by its administrator, and as published, announced, displayed, reported or disseminated by the relevant data provider or data source chosen by the Index Sponsor and recorded in its internal database as the source from which the Index Sponsor collects input data for the purposes of the Index.
Volatility Control Format	Target

Table 1: Index Component Description

i	Index Component i (IC _i)	Bloomberg Ticker	Currency	Asset Type	Return Type	Value
1	Morgan Stanley Investment Funds - Global Opportunity Fund	MSGOPPA LX	USD	Mutual Fund	Total Return	Net Asset Value
2	Morgan Stanley Investment Funds - Asia Opportunity Fund	MSAIOPA LX	USD	Mutual Fund	Total Return	Net Asset Value
3	iShares Physical Gold ETC	IGLN LN	USD	ETF	Total Return	Closing Price
4	JPMorgan Funds - US Technology Fund	JPUTAAU LX	USD	Mutual Fund	Total Return	Net Asset Value

Table 2: Index Component Initial Weight and Costs

i	Initial Weight	Holding Fee	Fee-In	Fee-Out
1	25%	0%	0%	0%
2	25%	0%	0%	0%
3	25%	0%	0.05%	0.05%
4	25%	0%	0%	0%

2. Preliminary Calculations

2.1. Cash Component

2.1.1. Cash Component Definitions

Cash Calculation Day	Not Applicable
Cash Rate	Not Applicable
Cash Basis	Not Applicable
Cash Spread	Not Applicable

2.2. Funding Component

2.2.1. Funding Component Definitions

Funding Calculation Days	Any day on which the relevant Funding Rate is published on Reuters.
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Table 3: Funding Rate

Currency (CCY)	Funding Rate ¹	Funding Basis	Funding Spread
USD	The rate for deposits of three months in USD as displayed on Reuters page "LIBOR="	360	0.00%

2.3. Adjusted Index Component Value Calculation

$WHT_{i,t}$	Not Applicable
FXC	Not Applicable

Table 4: FX Rate

Currency Pair	FX Rate	FX Forward	Currency Basis
Not Applicable	Not Applicable	Not Applicable	Not Applicable

¹ Each Funding Rate set out in Table 3 is the respective Funding Rate as published, announced, displayed, reported or disseminated by the relevant data provider or data source chosen by the Index Sponsor and recorded in its internal database as the source from which the Index Sponsor collects input data for the purposes of the Index.

3. Calculation of the Index Value

3.1. Volatility Control Implementation

$\hat{\sigma}$	The initial volatility and is equal to 13.00%;
Lag	2 Index Calculation Days;
Tenor 1	20;
Tenor 2	20;
σ_{VC}	The target volatility and is equal to 13.00%;
$MaxAlloc$	The maximum allocation to the Base Index and is equal to 150%;
$Band$	The reallocation band and is equal to 0%.
$ConstantAlloc$	Not Applicable

Table 5: Allocation Table

σ_t	W_t^{VC}
Not Applicable	Not Applicable

4. Publication of the Index Value

The Index Calculation Agent retains the right to delay publication of the Index if it reasonably believes there are circumstances that prevent the correct calculation of such Index.

The Index will be calculated by the Index Calculation Agent and published on Bloomberg. Calculation and publication of the Index in respect of each Index Calculation Day *t* is expected to take place on the Index Calculation Day following the relevant Index Calculation Day *t*.

In the event that the Index Value is published by the Index Calculation Agent and is amended after it is initially published, the amended Index Value will be considered the official fixing level and used in all applicable calculations. In the event that the published value of any Index Component, the Cash Rate, or any Funding Rate or other Index input that could impact a calculation of the level of the Index, is changed or amended in respect of a time period prior to the day on which the Index Value is being determined, the Index Calculation Agent shall be under no obligation to recalculate the Index Value or make any corresponding adjustment to the Index Value in order to take account of such change by altering the Index Value. The Index Calculation Agent, in consultation with the Index Committee, nonetheless will have the discretion to make appropriate adjustments in good faith and in order to achieve a commercially reasonable outcome and (where there is a corresponding applicable regulatory obligation) shall take into account whether fair treatment is achieved by any such adjustment in accordance with its applicable regulatory obligations, in any particular situation, in light of the facts and circumstances of such situation.

The Index may be replaced by a successor index.

4.1. Index Precision

The Index Values will be rounded to 2 decimal places when published.

5. Amendment of the Index Rules; Index Component Substitution; Withdrawal of the Index

Additional Events	Extraordinary	Not Applicable
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6. Suspension of the Index

6.1. Equity Index Disruption Events

Equity Index	Not Applicable
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6.2. Fund Disruption Events

Minimum Fund Assets	40% of its aggregate net asset value on the Index Launch Date
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Minimum Fund Assets	Fund Manager	40% of its aggregate net asset value on the Index Launch Date
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Minimum Trading Volume	Not Applicable
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7. Discretionary Determinations by Index Sponsor and Index Calculation Agent

Provided always that all calculations and determinations and exercises of discretion made by the Index Sponsor or the Index Calculation Agent under these Index Specific Rules and the Master Index Rules shall be made in good faith and in a commercially reasonable manner and (where there is a corresponding applicable regulatory obligation) shall take into account whether fair treatment is achieved by any such calculation, determination and exercise of discretion in accordance with its applicable regulatory obligations.

8. Important Disclaimer Information

8.1. Credit Suisse

This disclaimer extends to Credit Suisse International (“**CS**”), its affiliates or its designate in any of its capacities. CS is the sponsor of the index (the “**Index Sponsor**”). The Index Sponsor also acts as the administrator (the “**Index Administrator**”) of the Index for the purposes of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure of the performance of investment funds (the “**BMR**”) or any successor or additional benchmarks legislation or regulation applicable in the United Kingdom.

This document is published by CS. CS is authorised by the Prudential Regulation Authority (“PRA”) and regulated by the Financial Conduct Authority (“FCA”) and the PRA. Notwithstanding that CS is so regulated, the rules of neither the FCA nor the PRA are incorporated into this document.

The Index Sponsor and the Index Calculation Agent are part of the same group. CS or its affiliates may also offer securities or other financial products (“Investment Products”) the return of which is linked to the performance of the Index. CS or its affiliates may, therefore, in each of its capacities face a conflict in its obligations carrying out such role with investors in the Investment Products.

In addition, the Index Rules are not to be used or considered as an offer or solicitation to buy or subscribe for such Investment Products nor is it to be considered to be or to contain any advice or a recommendation with respect to such products. Before making an investment decision in relation to such products one should refer to the prospectus or other disclosure document relating to such products.

The Index Rules are published for information purposes only and CS and its affiliates expressly disclaim (to the fullest extent permitted by applicable law and regulation except for where loss is caused by the Fault of CS or its affiliates) all warranties (express, statutory or implied) regarding this document and the Index, including but not limited to all warranties of merchantability, fitness for a particular purpose of use and all warranties arising from course of performance, course of dealing or usage of trade and their equivalents under applicable laws of any jurisdiction unless losses result from the breach of such warranties where such losses are caused by the Fault of CS or its affiliates. “Fault” means negligence, fraud or willful default.

CS is described as Index Sponsor, Index Administrator and Index Calculation Agent under the Index Rules. CS may, at its discretion and in compliance with applicable law and regulation, transfer or delegate to another entity, some or all of the functions and calculations associated with the role of Index Administrator, Index Sponsor and Index Calculation Agent respectively under the Index Rules.

CS as Index Sponsor is the final authority on the Index and the interpretation and application of the Index Rules.

CS as Index Sponsor may in accordance with the conditions and other terms specified in these Index Rules and in compliance with applicable law and regulation, supplement, amend (in whole or in part), revise or withdraw the Index Rules at any time. The Index Rules may change without prior notice. Such a supplement, amendment, revision or withdrawal may lead to a change in the way an Index is calculated or constructed and may affect the Index in other ways.

CS will apply the Index Rules in its discretion acting in good faith and in a commercially reasonable manner and (where there is a corresponding applicable regulatory obligation) shall act independently and honestly in its capacity as Index Sponsor and take into account whether fair treatment is achieved by any such calculation, determination

and exercise of discretion in accordance with its applicable regulatory obligations, and in doing so may rely upon other sources of market information.

Neither CS as Index Sponsor nor CS as Index Administrator nor CS as Index Calculation Agent warrants or guarantees the accuracy or timeliness of calculations of Index Values or the availability of an Index Value on any particular date or at any particular time.

The Index relies on data from external data providers and data sources which have been selected and pre-defined by CS as Index Sponsor and the relevant selection criteria and pre-defined data providers and data sources are stored in an internal database maintained by the CS. CS as Index Sponsor may change the data providers and the data sources from time to time in accordance with its internal governance procedures provided that any new data provider or data source meets its requirements.

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The Index Strategy is a proprietary strategy of the Index Sponsor. The Index Strategy is subject to change at any time by the Index Sponsor but subject to consultation with the Index Committee or otherwise as required by applicable law and regulations. Neither CS nor its affiliates shall be under any liability to any party on account of any loss suffered by such party, unless such loss is caused by CS's Fault, in connection with any change in any such strategy, or determination or omission in respect of such strategy.

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calculations or determinations made by CS under the Index Rules on an estimated basis may not be revised following the making of such calculation or determination.

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8.2. Additional Disclaimers

Not Applicable