

**FIRST SUPPLEMENT DATED 3 AUGUST 2021 TO THE BASE PROSPECTUSES LISTED IN
SCHEDULE 1**

Credit Suisse AG

Credit Suisse International

pursuant to the Structured Products Programme for the issuance of

Notes, Certificates and Warrants

Introduction

This supplement dated 3 August 2021 (this "**First Supplement**") relates to each of the securities notes comprising part of the base prospectuses listed in Schedule 1 relating to Securities to be issued by Credit Suisse AG ("**CS**") (the "**CS Securities Note**") and Credit Suisse International ("**CSi**") (the "**CSi Securities Note**"), and together with the CS Securities Note, the "**Securities Notes**"). This First Supplement is supplemental to, and should be read in conjunction with, the relevant Securities Note(s) and any other supplements to the relevant Securities Note(s).

Each such Securities Note, comprises part of a "**Base Prospectus**" and, collectively, the "**Base Prospectuses**" as set out in Schedule 1 herein. This First Supplement constitutes a supplement in respect of each Base Prospectus for the purposes of Article 23(1) of the Prospectus Regulation. This First Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") in its capacity as competent authority under the Prospectus Regulation. When used in this First Supplement, Prospectus Regulation means Regulation (EU) 2017/1129. Terms defined in the relevant Securities Note shall have the same meanings when used in this First Supplement, unless otherwise defined herein. CS and CSi are each referred to as an "**Issuer**" and each, an "**Issuer**". **The amendments to the Terms and Conditions set out herein shall only apply to Final Terms in respect of Securities issued on or after the date on which this First Supplement is approved.**

Purpose of this First Supplement

The purpose of this First Supplement is to:

1. amend the section entitled "General Description of the Programme" in each Securities Note;
2. amend the section entitled "Risk Factors" in each Securities Note;
3. amend the section entitled "Product Conditions" in each Securities Note;
4. amend the section entitled "Form of Final Terms" in each Securities Note;
5. amend the section entitled "Form of Pricing Supplement" in each Securities Note;
6. amend the section entitled "Offers" in each Securities Note;
7. amend the section entitled "Selling Restrictions" in each Securities Note; and
8. amend the section entitled "General Information" in each Securities Note.

Information being supplemented

1. ***Amendment to the section entitled "General Description of the Programme" in each Securities Note***

The section entitled "General Description of the Programme" in each Securities Note shall be amended by deleting the last paragraph under the heading "Categories of potential investors to which the Securities are offered" on: (i) page 20 of the CS Trigger Redeemable and Phoenix

Securities Note and (ii) page 19 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"A determination will be made in relation to each issue about whether, for the purpose of the MiFID Product Governance rules under EU Delegated Directive 2017/593 (the "**MiFID Product Governance Rules**") or the FCA Handbook Product Intervention and Product Governance Sourcebook (the "**UK MiFIR Product Governance Rules**"), as the case may be, any Dealer subscribing for any Securities is a manufacturer in respect of such Securities, but otherwise none of the Dealer, Credit Suisse Bank (Europe), S.A. (either on its own or as an intermediary between the Dealer and any distributor specified as such in the relevant Issue Terms) ("**CSEB**") or any of their affiliates will be a manufacturer for the purpose of the MiFID Product Governance Rules or the UK MiFIR Product Governance Rules, as the case may be."

2. Amendment to the section entitled "Risk Factors" in each Securities Note

The sub-sections under the risk category entitled "Risks in connection with the purchase, holding and selling of Securities (Risk Category 6)" in the section entitled "Risk Factors" in each Securities Note shall be amended as follows:

- (a) by deleting the first paragraph in the sub-section "Risks of Securities with an Issue Price or Offer Price above the market value of the Securities on the issue date/ payment date" on: (i) page 69 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 67 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"The Issue Price or the Offer Price in respect of any Securities specified in the relevant Issue Terms may be more than the market value of such Securities as at the Issue Date, and more than the price, if any, at which the Dealer, CSEB or any other person is willing to purchase such Securities in secondary market transactions."

- (b) by deleting the second paragraph in the sub-section "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities" on: (i) page 69 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 68 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"Each of the Issuer, the Dealer, CSEB or any of their respective affiliates may have existing or future business relationships with each other (including, but not limited to, lending, depository, derivative counterparty, risk management, advisory and banking relationships), and when acting in such other capacities the Issuer, the Dealer, CSEB or any of their respective affiliates may pursue actions and take steps that it deems necessary or appropriate to protect its interests arising therefrom without regard to the consequences for any particular Securityholder."

3. Amendment to the section entitled "Product Conditions" in each Securities Note

Product Condition 1 (General Definitions) in the section entitled "Product Conditions" in each Securities Note shall be amended as follows:

- (a) by deleting the definition of "Applicable Percentage" on: (i) page 233 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 236 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"**"Applicable Percentage"** means, in respect of a Share and a Net Dividend or a Target Dividend, the percentage (which may be 100 per cent. but which shall not be less than zero or more than 100 per cent.) specified in the relevant Issue Terms or, if no percentage is specified or the Applicable Percentage is specified to be not applicable in the relevant Issue Terms, 100 per cent."

- (b) by deleting sub-paragraph (c) in the definition of "Dividend Adjusted Performance" or "DAP" on: (i) pages 234-235 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) pages 237-238

of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"(c) where Target Dividend Payoff 3 is specified in the relevant Issue Terms, an amount calculated by the Issuer in accordance with the following:

(i) for each day (t) falling on or after the Start Date (where $t = 0$) but prior to the first Actual Ex-Dividend Date falling after the Start Date, one (1); and

(ii) for any day (t) thereafter, the amount determined by the Issuer for the Actual Ex-Dividend Date falling on or immediately preceding such day (t) (including any Deemed Actual Ex-Dividend Date) (the "**Relevant Actual Ex-Dividend Date**") in accordance with either (1) or (2) below:

(1) if the Real Dividend _{t} in respect of the Relevant Actual Ex-Dividend Date is not equal to the Target Dividend _{t} for such Actual Ex-Dividend Date, an amount calculated by the Issuer in accordance with the following formula:

$$DAP_t = \text{Max} \left[0, DAP_{t-1} \times \frac{PACP_t - TD_t}{PACP_t - RD_t} \right]$$

(2) if the Real Dividend _{t} in respect of the Relevant Actual Ex-Dividend Date is equal to the Target Dividend _{t} for such Relevant Actual Ex-Dividend Date, an amount equal to DAP _{$t-1$} in respect of such Relevant Actual Ex-Dividend Date.

for which purpose:

"**PACP _{t}** " means the Pre-Adjustment Closing Price in respect of the Relevant Actual Ex-Dividend Date.

"**Real Dividend _{t}** " or "**RD _{t}** " means the Real Dividend in respect of the Relevant Actual Ex-Dividend Date.

"**DAP _{t}** " means DAP in respect of the Start Date or the Relevant Actual Ex-Dividend Date.

"**DAP _{$t-1$}** " means DAP _{t} in respect of the Start Date or, if later, the Actual Ex-Dividend Date immediately preceding the Relevant Actual Ex-Dividend Date.

"**Target Dividend _{t}** " or "**TD _{t}** " means the Target Dividend in respect of the Relevant Actual Ex-Dividend Date."

(c) by deleting the definition of "DAP _{t} " in sub-paragraph (d) of the definition of "Dividend Adjusted Performance" or "DAP" on: (i) page 235 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 238 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"**"DAP _{t} "** means DAP in respect of such day (t)."

(d) by deleting sub-paragraph (a) in the definition of "Level" on: (i) page 237 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 240 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"(a) where Target Dividend Payoff 1 or Target Dividend Payoff 2 is also specified: the sum of (i) the Unadjusted Level and (ii) the Dividend Adjusted Performance, in each case, for such day; or"

- (e) by deleting the definition of "Target Dividend" or "TD" on: (i) page 239 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 242 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"Target Dividend" or "TD" means:

- (a) where Target Dividend Payoff 1 or Target Dividend Payoff 4 is specified in the applicable Issue Terms, in respect of a Share and a Scheduled Target Dividend Deduction Date for such Share, the amount specified for such Share and such Scheduled Target Dividend Deduction Date in the relevant Issue Terms; or
- (b) where Target Dividend Payoff 2 or Target Dividend Payoff 3 is specified in the applicable Issue Terms, (i) in respect of a Share and the first Actual Ex-Dividend Date in any Dividend Period (regardless of whether such Actual Ex-Dividend Date is a Deemed Actual Ex-Dividend Date), the amount specified for such Share and such Dividend Period in the relevant Issue Terms, and (ii) otherwise, zero,

in each case, multiplied by the relevant Applicable Percentage."

4. Amendment to the section entitled "Form of Final Terms" in each Securities Note

The section entitled "Form of Final Terms" in each Securities Note shall be amended as follows:

- (a) by deleting line item 55.(xvi)(e) "Equity Linked Securities – Dividend Adjustment Performance – Applicable Percentage" in Part A of the Form of Final Terms on: (i) page 507 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 510 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"(e) Applicable Percentage: [In respect of each Net Dividend: [●]] [In respect of each Target Dividend: [●]]/[●]/[Not Applicable]"

- (b) by deleting line item 11 "Amount of any expenses and taxes charged to the subscriber or purchaser" in Part B of the Form of Final Terms on: (i) pages 539-540 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) pages 543-544 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"11. Amount of any expenses and taxes charged to the subscriber or purchaser: [The Distributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]/

[[Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("CSEB")]/[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the Distributor(s) in connection with the offer of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The quantum of such [fee]/[commission]/[amount] and/or the timing of payment of such [fee]/[commission]/[amount] may depend on the performance of the relevant Underlying Asset(s) and whether [a Coupon Payment Event] [or] [Trigger Event][, as the case may be,] has occurred.] [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into

account such
[fee]/[commission]/[amount]/[specify other] [and
may be more than the market value of the
Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse
Bank (Europe), S.A. (as an intermediary between
the Dealer and each Distributor) ("**CSEB**")]/[or, in
certain circumstances,] the Dealer] to the
Distributor(s) at a discount of [up to] [●] per cent.
of the [Issue]/[Offer] Price. Such discount
represents the
[fee]/[commission]/[amount]/[specify other]
retained by the Distributor(s) out of the
[Issue]/[Offer] Price paid by investors. [The
[Issue]/[Offer] Price [and the terms] of the
Securities take[s] into account such
[fee]/[commission]/[amount]/[specify other] [and
may be more than the market value of the
Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse
Bank (Europe), S.A. (as an intermediary between
the Dealer and each Distributor) ("**CSEB**")]/[,] [the
Dealer] or its affiliates on the basis of the tenor of
the Securities is up to [●] per cent. per annum of
the [Specified Denomination]/[Nominal Amount]
per Security.]/

[The [Issue]/[Offer] Price [and the terms] of the
Securities [also] take[s] into account a fee of
[●]/[up to] [●] per cent. of the [Specified
Denomination]/[Nominal Amount] per Security]
which relates to introductory services [provided
by [●]].]/

[The [Issue]/[Offer] Price [and the terms] of the
Securities take[s] into account a fee of [●]/[up to]
[●] per cent. of the [Specified
Denomination]/[Nominal Amount] per Security]
which relates to a manufacturing fee payable to
the co-manufacturer of the Securities.]/

[Specify other fee arrangement]

[The Issuer is not aware of any expenses or taxes
specifically charged to the subscriber and not
disclosed herein.]

[Taxes charged in connection with the
subscription, transfer, purchase or holding of
Securities must be paid by the relevant investor
and the Issuer will not have any obligation in
relation thereto. Investors should consult their
professional tax advisers to determine the tax
regime applicable to their particular situation.]

[Not Applicable.]

[●]

(If the Issuer is subject to MiFID II and/or PRIIPs such that it is required to disclose information relating to costs and charges, also include that information)"

- (c) by deleting line item 13 "Consent" in Part B of the Form of Final Terms on: (i) page 541 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 545 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"13. [Consent:

The Issuer consents to the use of the Base Prospectus by the financial intermediary/ies ("**Authorised Offeror(s)**"), during the Offer Period and subject to the conditions, as provided as follows:

- (a) Name and address of Authorised Offeror(s): [Give details]/[See item 12 above]/[in case of MOT Offer or SeDeX Offer, if applicable, give details of the entity(ies) appointed to display prices for the sale of the financial instruments on MOT/SeDeX during the offer period, if different from the Issuer]
- (b) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): [Give details]/[Offer Period]
- (c) Conditions to the use of the Base Prospectus by the Authorised Offeror(s): The Base Prospectus may only be used by the Authorised Offeror(s) to make offerings of the Securities in the jurisdiction(s) in which the Non-exempt Offer is to take place. [Insert any other conditions]

[The Issuer also consents to the use of the Base Prospectus by CSEB during the Offer

Period in the jurisdiction(s) in which the Non-exempt Offer is to take place.]

If you intend to purchase Securities from an Authorised Offeror, you will do so, and such offer and sale will be made, in accordance with any terms and other arrangements in place between such Authorised Offeror and you, including as to price and settlement arrangements. The Issuer will not be a party to any such arrangements and, accordingly, the Base Prospectus does not contain any information relating to such arrangements. The terms and conditions of such offer should be provided to you by that Authorised Offeror at the time the offer is made. [Neither the Issuer nor any Dealer has any responsibility or liability for such information provided by that Authorised Offeror]/[None of the Issuer, any Dealer and CSEB has any responsibility or liability for such information provided by that Authorised Offeror].

[The Issuer does not consent to the use of the Base Prospectus for subsequent resale of the Securities.]]"

- (d) by deleting the sub-section entitled "Interests of Natural and Legal Persons involved in the [Issue]/[Offer]" in Part B of the Form of Final Terms on: (i) pages 542-543 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) pages 546-547 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"[INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE [ISSUE]/[OFFER]

So far as the Issuer is aware, no person involved in the [issue]/[offer] of the Securities has an interest material to the [issue]/[offer] [, save for any fees payable to the [D]/[d]istributor(s)].

[The [D]/[d]istributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]/

[[Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSEB**")]/[CSEB]/[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the [D]/[d]istributor(s) in connection with the [offer]/[issue] of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The quantum of such [fee]/[commission]/[amount] and/or the timing of payment of such [fee]/[commission]/[amount] may depend on the performance of the relevant Underlying Asset(s) and whether [a Coupon Payment Event] [or] [Trigger Event][, as the case may be,] has occurred.] [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSEB**")]/[CSEB]/[or, in certain circumstances,] the

Dealer] to the [D]/[d]istributor(s) at a discount of [up to] [●] per cent. of the [Issue]/[Offer] Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the [D]/[d]istributor(s) out of the [Issue]/[Offer] Price paid by investors. [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSEB")]/[CSEB]/[, [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]

[The [Issue]/[Offer] Price [and the terms] of the Securities [also] take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities/

[Specify other fee arrangement and interests]

(Only include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest if any such interest that is material to the issue/offer is different from that set out in risk factor 6(f) of the Securities Note entitled "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities")"

5. Amendment to the section entitled "Form of Pricing Supplement" in each Securities Note

The section entitled "Form of Pricing Supplement" in each Securities Note shall be amended as follows:

- (a) by deleting line item 55.(xvi)(e) "Equity Linked Securities – Dividend Adjustment Performance – Applicable Percentage" in Part A of the Form of Pricing Supplement on: (i) page 592 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 595 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"(e) Applicable Percentage: [In respect of each Net Dividend: [●]] [In respect of each Target Dividend: [●]]/[●]/[Not Applicable]"

- (b) by deleting the sub-section entitled "Interests of Natural and Legal Persons Involved in the Issue" in Part B of the Form of Pricing Supplement on: (i) page 620 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 623 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"[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 distributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]

[[Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the distributor(s) in connection with the issue of

[●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront [and] [up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The quantum of such [fee]/[commission]/[amount] and/or the timing of payment of such [fee]/[commission]/[amount] may depend on the performance of the relevant Underlying Asset(s) and whether [a Coupon Payment Event] [or] [Trigger Event], as the case may be,] has occurred.] [The Issue Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[or, in certain circumstances,] the Dealer] to the distributor(s) at a discount of [up to] [●] per cent. of the Issue Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the distributor(s) out of the Issue Price paid by investors. [The Issue Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]

[The Issue Price [and the terms] of the Securities [also] take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities/

[Specify other fee arrangement and interests]

(Only include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest if any such interest that is material to the issue/offer is different from that set out in risk factor 6(f) of the Securities Note entitled "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities")

6. **Amendment to the section entitled "Offers" in each Securities Note**

The section entitled "Offers" in each Securities Note shall be amended by deleting the first paragraph on: (i) page 676 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 677 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"An investor intending to acquire or acquiring any Securities from any person (an "Offeror") will do so, and offers and sales of the Securities to an investor by an Offeror will be made, in accordance with any terms and other arrangements in place between such Offeror and such investor including as to price, allocations and settlement arrangements. None of the Issuer, the relevant Dealer and CSEB will be a party to any such arrangements with investors (except where the Issuer or the relevant Dealer is itself the relevant Offeror) and, accordingly, this Securities Note and any relevant Final Terms may not contain such information and, in such case, an

investor must obtain such information from the relevant Offeror. Investors should however note the following:"

7. Amendment to the section entitled "Selling Restrictions" in each Securities Note

The section entitled "Selling Restrictions" in each Securities Note shall be amended by deleting the third paragraph under the heading entitled "General" on: (i) page 677 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 678 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"Each reference to "Dealer" in this section headed "Selling Restrictions" shall be deemed to include (a) each dealer specified as such in the relevant Issue Terms, (b) each distributor in relation to the Securities and (c) CSEB."

8. Amendment to the section entitled "General Information" in each of the Securities Notes

The section entitled "General Information" in each Securities Note shall be amended by deleting the sub-section entitled "Consent to use the Base Prospectus" on: (i) pages 691-692 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) pages 692-693 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"Consent to use the Base Prospectus: If so specified in the relevant Final Terms in respect of any particular issuance of Securities, the Issuer consents to the use of the Base Prospectus in connection with the making of an offer of the Securities to the public requiring the prior publication of a prospectus under the Prospectus Regulation (a **"Non-exempt Offer"**) (a) by the financial intermediary/ies (each, an **"Authorised Offeror"**), (b) by CSEB of Calle Ayala 42, 3 Planta -B, 28001, Madrid, Spain, (c) during the offer period, in the relevant Member State(s) and (d) subject to the relevant conditions, in each case as specified in the relevant Final Terms.

The consent shall be valid in relation to Luxembourg and each other Member State, the competent authority of which has been provided with a certificate of approval by the competent authority in relation to the Base Prospectus under Articles 24 and 25 of the Prospectus Regulation, provided that it shall be a condition of such consent that the Base Prospectus may only be used by the relevant Authorised Offeror(s) to make offers of the relevant Securities in the jurisdiction(s) in which the Non-exempt Offer is to take place, as specified in the relevant Final Terms.

The Issuer may (a) give consent to one or more additional Authorised Offerors after the date of the relevant Final Terms, (b) discontinue or change the offer period, and/or (c) remove or add conditions and, if it does so, such information in relation to the relevant Securities will be published on www.bourse.lu (where the Securities are admitted to trading on the Luxembourg Stock Exchange) and/or on the website of Credit Suisse (<https://derivative.credit-suisse.com>). The consent relates only to offer periods occurring within 12 months from the date of the Base Prospectus.

The Issuer accepts responsibility for the content of the Base Prospectus in relation to any person (an **"Investor"**) purchasing Securities pursuant to a Non-exempt Offer where the offer to the Investor is made (a) by an Authorised Offeror or the Issuer or through any Dealer or CSEB (including where any such entity makes a subsequent resale or final placement of Securities), (b) in a Member State for which the Issuer has given its consent, (c) during the offer period for which the consent is given as specified in the relevant Final Terms and (d) in compliance with the other conditions attached to the giving of the consent. However, none of the Issuer, any Dealer and CSEB has any responsibility for any of the actions of any Authorised Offeror,

including compliance by an Authorised Offeror with applicable conduct of business rules or other local regulatory requirements or other securities law requirements in relation to such offer.

Other than in accordance with the terms set forth in the paragraph above, the Issuer has not authorised (and neither any Dealer nor CSEB has authorised) the making of any Non-exempt Offers of the Securities or the use of the Base Prospectus by any person. No financial intermediary or any other person is permitted to use the Base Prospectus in connection with any offer of the Securities in any other circumstances. Any such offers are not made on behalf of the Issuer (or any Dealer or CSEB) and none of the Issuer, any Dealer and CSEB has any responsibility or liability to any investor purchasing Securities pursuant to such offer or for the actions of any person making such offer.

Investors intending to purchase Securities from an Authorised Offeror will do so, and such offer and sale will be made, in accordance with any terms and other arrangements in place between such Authorised Offeror and the Investor, including as to price and settlement arrangements. The Issuer will not be a party to any such arrangements and, accordingly, the Base Prospectus does not contain any information relating to such arrangements. The terms and conditions of such offer should be provided to the Investor by that Authorised Offeror at the time the offer is made. None of the Issuer, any Dealer and CSEB has any responsibility or liability for such information provided by that Authorised Offeror.

Each Authorised Offeror will be required to publish on its website notice that it is using the Base Prospectus in accordance with the consent and conditions stated above."

General

Each Issuer accepts responsibility for the information contained in this First Supplement. To the best of the knowledge of each Issuer (having taken all reasonable care to ensure that such is the case), the information contained in this First Supplement is in accordance with the facts and does not omit anything likely to affect the import of such information.

To the extent that there is any inconsistency between any statement in each Securities Note by virtue of this First Supplement and any other statement in any Securities Note, the statements in such Securities Note by virtue of this First Supplement will prevail.

In accordance with Article 23(2a) of the Prospectus Regulation, investors who have already agreed to purchase or subscribe for the Securities before this First Supplement is published have the right, exercisable before the end of 6 August 2021 (within a time limit of three working days after the publication of this First Supplement), to withdraw their acceptances. Investors can exercise their right to withdraw their acceptance by contacting the person from whom any such investor has agreed to purchase or subscribe for such Securities before the above deadline.

This First Supplement has been filed with the CSSF and will be available on the website of the Luxembourg Stock Exchange, at www.bourse.lu. This First Supplement will also be available on the website of Credit Suisse (<https://derivative.credit-suisse.com>) by selecting "Credit Suisse AG (London Branch) / Credit Suisse International – English Law Base Prospectuses" under Issuance Program / Base Prospectuses in the centre of this web page and then "Trigger Redeemable and Phoenix Securities".

SCHEDULE 1

1. CS BASE PROSPECTUS

- 1.1 Trigger Redeemable and Phoenix Securities Note dated 9 July 2021 relating to securities issued by CS (the "**CS Trigger Redeemable and Phoenix Securities Note**"). The CS Trigger Redeemable and Phoenix Securities Note shall be read in conjunction with the CS registration document dated 11 June 2021, as supplemented from time to time (the "**CS Registration Document**"). Together, the CS Registration Document and the CS Trigger Redeemable and Phoenix Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CS Trigger Redeemable and Phoenix Securities Base Prospectus**").

2. CSi BASE PROSPECTUS

- 2.1 Trigger Redeemable and Phoenix Securities Note dated 9 July 2021 relating to securities issued by CSi (the "**CSi Trigger Redeemable and Phoenix Securities Note**"). The CSi Trigger Redeemable and Phoenix Securities Note shall be read in conjunction with the CSi registration document dated 29 June 2021, as supplemented from time to time (the "**CSi Registration Document**"). Together, the CSi Registration Document and the CSi Trigger Redeemable and Phoenix Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CSi Trigger Redeemable and Phoenix Securities Base Prospectus**").

**FIRST SUPPLEMENT DATED 3 AUGUST 2021 TO THE BASE PROSPECTUSES LISTED IN
SCHEDULE 1**

Credit Suisse AG

Credit Suisse International

**pursuant to the Structured Products Programme for the issuance of
Notes, Certificates and Warrants**

Introduction

This supplement dated 3 August 2021 (this "**First Supplement**") relates to each of the securities notes comprising part of the base prospectuses listed in Schedule 1 relating to Securities to be issued by Credit Suisse AG ("**CS**") (the "**CS Securities Notes**") and Credit Suisse International ("**CSi**") (the "**CSi Securities Notes**", and together with the CS Securities Notes, the "**Securities Notes**"). This First Supplement is supplemental to, and should be read in conjunction with, the relevant Securities Note(s) and any other supplements to the relevant Securities Note(s).

Each such Securities Note, comprises part of a "**Base Prospectus**" and, collectively, the "**Base Prospectuses**" as set out in Schedule 1 herein. This First Supplement constitutes a supplement in respect of each Base Prospectus for the purposes of Article 23(1) of the Prospectus Regulation. This First Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") in its capacity as competent authority under the Prospectus Regulation. When used in this First Supplement, Prospectus Regulation means Regulation (EU) 2017/1129. Terms defined in the relevant Securities Note shall have the same meanings when used in this First Supplement, unless otherwise defined herein. CS and CSi are each referred to as an "**Issuer**" and each, an "**Issuer**". **The amendments to the Terms and Conditions set out herein shall only apply to Final Terms in respect of Securities issued on or after the date on which this First Supplement is approved.**

Purpose of this First Supplement

The purpose of this First Supplement is to:

1. amend the section entitled "General Description of the Programme" in each Securities Note;
2. amend the section entitled "Risk Factors" in each Securities Note;
3. amend the section entitled "Fund-Linked Securities" in (i) the CS Put and Call Securities Note and (ii) the CSi Put and Call Securities Note;
4. amend the section entitled "Form of Final Terms" in each Securities Note;
5. amend the section entitled "Form of Pricing Supplement" in each Securities Note;
6. amend the section entitled "Offers" in each Securities Note;
7. amend the section entitled "Selling Restrictions" in each Securities Note; and
8. amend the section entitled "General Information" in each Securities Note.

Information being supplemented

1. ***Amendment to the section entitled "General Description of the Programme" in each Securities Note***

The section entitled "General Description of the Programme" in each Securities Note shall be amended by deleting the last paragraph under the heading "Categories of potential investors to which the Securities are offered" on: (i) page 19 of the CS Put and Call Securities Note, (ii) page 19

of the CSi Put and Call Securities Note, (iii) page 19 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) page 19 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) page 18 of the CS Bonus and Participation Securities Note and (vi) page 18 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"A determination will be made in relation to each issue about whether, for the purpose of the MiFID Product Governance rules under EU Delegated Directive 2017/593 (the "**MiFID Product Governance Rules**") or the FCA Handbook Product Intervention and Product Governance Sourcebook (the "**UK MiFIR Product Governance Rules**"), as the case may be, any Dealer subscribing for any Securities is a manufacturer in respect of such Securities, but otherwise none of the Dealer, Credit Suisse Bank (Europe), S.A. (either on its own or as an intermediary between the Dealer and any distributor specified as such in the relevant Issue Terms) ("**CSEB**") or any of their affiliates will be a manufacturer for the purpose of the MiFID Product Governance Rules or the UK MiFIR Product Governance Rules, as the case may be."

2. ***Amendment to the section entitled "Risk Factors" in each Securities Note***

The sub-sections under the risk category entitled "Risks in connection with the purchase, holding and selling of Securities (Risk Category 6)" in the section entitled "Risk Factors" in each Securities Note shall be amended as follows:

- (a) by deleting the first paragraph in the sub-section "Risks of Securities with an Issue Price or Offer Price above the market value of the Securities on the issue date/ payment date" on: (i) page 75 of the CS Put and Call Securities Note, (ii) page 76 of the CSi Put and Call Securities Note, (iii) page 69 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) page 68 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) pages 67-68 of the CS Bonus and Participation Securities Note and (vi) page 69 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The Issue Price or the Offer Price in respect of any Securities specified in the relevant Issue Terms may be more than the market value of such Securities as at the Issue Date, and more than the price, if any, at which the Dealer, CSEB or any other person is willing to purchase such Securities in secondary market transactions."

- (b) by deleting the second paragraph in the sub-section "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities" on: (i) page 76 of the CS Put and Call Securities Note, (ii) page 77 of the CSi Put and Call Securities Note, (iii) page 69 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) page 69 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) page 68 of the CS Bonus and Participation Securities Note and (vi) page 69 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Each of the Issuer, the Dealer, CSEB or any of their respective affiliates may have existing or future business relationships with each other (including, but not limited to, lending, depository, derivative counterparty, risk management, advisory and banking relationships), and when acting in such other capacities the Issuer, the Dealer, CSEB or any of their respective affiliates may pursue actions and take steps that it deems necessary or appropriate to protect its interests arising therefrom without regard to the consequences for any particular Securityholder."

3. ***Amendment to the section entitled "Fund-Linked Securities" in each of the CS Put and Call Securities Note and the CSi Put and Call Securities Note***

The section entitled "Fund-Linked Securities" shall be amended by deleting sub-paragraph (iii) in Paragraph 2(h) "Fund Defeasance Events" on: (i) page 486 of the CS Put and Call Securities Note and (ii) page 491 of the CSi Put and Call Securities Note in its entirety and replacing it with the following:

"(iii) Save where Unscheduled Termination at Par is specified to be applicable in the relevant Issue Terms or as may be accounted for in the definition of Unscheduled

Termination Amount, no other amounts shall be payable in respect of the Securities on account of interest or otherwise following the relevant UTA Determination Date unless these amounts have become due and payable on or prior to the relevant UTA Determination Date, provided that, in respect of Instalment Securities, each Instalment Amount scheduled to be paid (but unpaid) on an Instalment Date falling on or after the Unscheduled Termination Event Date shall continue to be paid on such Instalment Date."

4. **Amendment to the section entitled "Form of Final Terms" in each Securities Note**

The section entitled "Form of Final Terms" in each Securities Note shall be amended as follows:

- (a) by deleting line item 11 "Amount of any expenses and taxes charged to the subscriber or purchaser" in Part B of the Form of Final Terms on: (i) pages 577-578 of the CS Put and Call Securities Note and (ii) pages 580-582 of the CSi Put and Call Securities Note in its entirety and replacing it with the following:

"11. Amount of any expenses and taxes charged to the subscriber or purchaser: [The Distributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [[●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]

[[Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("**CSEB**")]/[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the Distributor(s) in connection with the offer of [[●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/ [specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("**CSEB**")]/[or, in certain circumstances,] the Dealer] to the Distributor(s) at a discount of [up to] [●] per cent. of the [Issue]/[Offer] Price. Such discount represents the [fee]/[commission]/[amount]/ [specify other] retained by the Distributor(s) out of the [Issue]/[Offer] Price paid by investors. [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify

other] [and may be more than the market value of the Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("**CSEB**")]/[,] [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]/

The [Issue]/[Offer] Price [and the terms] of the Securities [also] take[s] into account a fee of [[●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]/

The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities.]/

[Include if Fee Calculation Factor Deduction is applicable: The Distributor is entitled to [annual]/*[specify other period]* commissions during the term of the Securities which are payable by or on behalf of the Issuer. These annual commissions will be satisfied through the application of the Fee Calculation Factor [each year]/*[specify other period]*. In particular, the amount of commission payable [each year]/*[specify other period]* will equal the *product* of (a) the bid value of the Securities on the relevant annual date (as determined by the dealer) and (b) the difference between the Fee Calculation Factor applicable at the immediately preceding [annual date]/*[specify other period]* *minus* the Fee Calculation Factor applicable as at such date.]/

[Include if Performance Fee Deduction is applicable: [In addition, the]/[The] Distributor is entitled to receive the Performance Fee (as described above) on maturity of the Securities, which fee shall be deducted from the amount otherwise payable on the Securities.]/

[Include if Structuring Fees are applicable: The Issuer will charge a structuring fee of [●] per cent. per annum, such fee to be deductible from the amounts otherwise payable on the Securities. The structuring fee comprises [(a)] [a distribution fee payable by the Issuer to any distributor(s), such fee being [●] per cent. per annum]; and (b) an index licensing fee payable by the Issuer to the index sponsor of [●] per cent. per annum].*]/[include details of the structuring fee].* The Security Value_(Final) will be published net of the structuring fee.]

[Specify other fee arrangement]

[The Issuer is not aware of any expenses or taxes specifically charged to the subscriber and not disclosed herein.]

[Taxes charged in connection with the subscription, transfer, purchase or holding of Securities must be paid by the relevant investor and the Issuer will not have any obligation in relation thereto. Investors should consult their professional tax advisers to determine the tax regime applicable to their particular situation.]

[Not Applicable.]

[●]

(If the Issuer is subject to MiFID II and/or PRIIPs such that it is required to disclose information relating to costs and charges, also include that information)"

- (b) by deleting line item 11 "Amount of any expenses and taxes charged to the subscriber or purchaser" in Part B of the Form of Final Terms on: (i) pages 493-494 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (ii) pages 495-496 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (iii) page 518-519 of the CS Bonus and Participation Securities Note and (iv) pages 525-526 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"11. Amount of any expenses and taxes charged to the subscriber or purchaser: [The Distributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●]]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]

[[Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("CSEB")]/[or, in certain circumstances, t],[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to

the Distributor(s) in connection with the offer of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront [and] [up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("CSEB")]/[or, in certain circumstances,] the Dealer] to the Distributor(s) at a discount of [up to] [●] per cent. of the [Issue]/[Offer] Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the Distributor(s) out of the [Issue]/[Offer] Price paid by investors. [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor) ("CSEB")]/[,] [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]/

[The [Issue]/[Offer] Price [and the terms] of the Securities [also] take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]/

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities.]/

[Specify other fee arrangement]

[The Issuer is not aware of any expenses or taxes specifically charged to the subscriber and not disclosed herein.]

[Taxes charged in connection with the subscription, transfer, purchase or holding of Securities must be paid by the relevant investor and the Issuer will not have any obligation in relation thereto. Investors should consult their professional tax advisers to determine the tax regime applicable to their particular situation.]

[Not Applicable.]

[●]

(If the Issuer is subject to MiFID II and/or PRIIPs such that it is required to disclose information relating to costs and charges, also include that information)"

- (c) by deleting line item 13 "Consent" in Part B of the Form of Final Terms on: (i) pages 579-580 of the CS Put and Call Securities Note, (ii) pages 582-584 of the CSi Put and Call Securities Note, (iii) pages 494-495 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) pages 496-497 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) pages 519-520 of the CS Bonus and Participation Securities Note and (vi) pages 526-527 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"13. [Consent:

The Issuer consents to the use of the Base Prospectus by the financial intermediary/ies ("**Authorised Offeror(s)**"), during the Offer Period and subject to the conditions, as provided as follows:

- (a) Name and address of Authorised Offeror(s): [Give details]/[See item 12 above]/[in case of MOT Offer or SeDeX Offer, if applicable, give details of the entity(ies) appointed to display prices for the sale of the financial instruments on MOT/SeDeX during the offer period, if different from the Issuer]
- (b) Offer period for which use of the Base Prospectus is authorised by the Authorised Offeror(s): [Give details]/[Offer Period]
- (c) Conditions to the use of the Base Prospectus by The Base Prospectus may only be used by the Authorised Offeror(s) to make offerings of the

the Authorised Securities in the
Offeror(s): jurisdiction(s) in
which the Non-
exempt Offer is to
take place. *[Insert
any other conditions]*

[The Issuer also consents to the use of the
Base Prospectus by CSEB during the Offer
Period in the jurisdiction(s) in which the Non-
exempt Offer is to take place.]

**If you intend to purchase Securities from an
Authorised Offeror, you will do so, and
such offer and sale will be made, in
accordance with any terms and other
arrangements in place between such
Authorised Offeror and you, including as to
price and settlement arrangements. The
Issuer will not be a party to any such
arrangements and, accordingly, the Base
Prospectus does not contain any
information relating to such arrangements.
The terms and conditions of such offer
should be provided to you by that
Authorised Offeror at the time the offer is
made. [Neither the Issuer nor any Dealer
has any responsibility or liability for such
information provided by that Authorised
Offeror]/[None of the Issuer, any Dealer and
CSEB has any responsibility or liability for
such information provided by that
Authorised Offeror].**

[The Issuer does not consent to the use of the
Base Prospectus for subsequent resale of the
Securities.]]"

- (d) by deleting the sub-section entitled "Interests of Natural and Legal Persons involved in the [Issue]/[Offer]" in Part B of the Form of Final Terms on: (i) pages 580-581 of the CS Put and Call Securities Note and (ii) pages 584-585 of the CSi Put and Call Securities Note in its entirety and replacing it with the following:

"[INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE [ISSUE]/[OFFER]

So far as the Issuer is aware, no person involved in the [issue]/[offer] of the Securities has an interest material to the [issue]/[offer] [, save for any fees payable to the [D]/[d]istributor(s)].

[The [D]/[d]istributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]/

[[Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSEB**")]/[CSEB]/[[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the [D]/[d]istributor(s) in connection with the [offer]/[issue] of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market

value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSEB")]/[CSEB]/[or, in certain circumstances,] the Dealer] to the [D]/[d]istributor(s) at a discount of [up to] [●] per cent. of the [Issue]/[Offer] Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the [D]/[d]istributor(s) out of the [Issue]/[Offer] Price paid by investors. [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSEB")]/[CSEB]/[, [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]/

[The [Issue]/[Offer] Price [and the terms] of the Securities [also] take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]/

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities]/

[Include if Fee Calculation Factor Deduction is applicable: The [D]/[d]istributor is entitled to [annual]/[specify other period] commissions during the term of the Securities which are payable by or on behalf of the Issuer. These annual commissions will be satisfied through the application of the Fee Calculation Factor [each year]/[specify other period]. In particular, the amount of commission payable [each year]/[specify other period] will equal the product of (a) the bid value of the Securities on the relevant annual date (as determined by [CSEB]/[the dealer]) and (b) the difference between the Fee Calculation Factor applicable at the immediately preceding [annual date]/[specify other period] minus the Fee Calculation Factor applicable as at such date.]/

[Include if Performance Fee Deduction is applicable: [In addition, the]/[The] [D]/[d]istributor is entitled to receive the Performance Fee (as described above) on maturity of the Securities, which fee shall be deducted from the amount otherwise payable on the Securities.]/

[Include if Structuring Fees are applicable: The Issuer will charge a structuring fee of [●] per cent. per annum, such fee to be deductible from the amounts otherwise payable on the Securities. The structuring fee comprises [(a)] a distribution fee payable by the Issuer to any [D]/[d]istributor(s), such fee being [●] per cent. per annum]; and (b) an index licensing fee payable by the Issuer to the index sponsor of [●] per cent. per annum.]/[include details of the structuring fee]. The Security Value_(Final) will be published net of the structuring fee.]

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities.]/

[Specify other fee arrangement and interests]

(Only include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest if any such interest that is material to the issue/offer is different from that set out in risk factor 6(f) of the Securities Note entitled "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities").]

- (e) by deleting the sub-section entitled "Interests of Natural and Legal Persons involved in the [Issue]/[Offer]" in Part B of the Form of Final Terms on: (i) pages 496-497 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (ii) page 498 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (iii) page 521 of the CS Bonus and

Participation Securities Note and (iv) page 528 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE [ISSUE]/[OFFER]

So far as the Issuer is aware, no person involved in the [issue]/[offer] of the Securities has an interest material to the [issue]/[offer] [, save for any fees payable to the [D]/[d]istributor(s)].

[The [D]/[d]istributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]/

[[Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSEB**")]/[CSEB]/[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the [D]/[d]istributor(s) in connection with the [offer]/[issue] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSEB**")]/[CSEB]/[or, in certain circumstances,] the Dealer]to the [D]/[d]istributor(s) at a discount of [up to] [●] per cent. of the [Issue]/[Offer] Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the [D]/[d]istributor(s) out of the [Issue]/[Offer] Price paid by investors. [The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSEB**")]/[CSEB]/[,] [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]/

[The [Issue]/[Offer] Price [and the terms] of the Securities [also] take[s] into account a fee of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]/

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities.]/

[Specify other fee arrangement and interests]

(Only include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest if any such interest that is material to the issue/offer is different from that set out in risk factor 6(f) of the Securities Note entitled "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities")"

5. Amendment to the section entitled "Form of Pricing Supplement" in each Securities Note

The section entitled "Form of Pricing Supplement" in each Securities Note shall be amended as follows:

- (a) by deleting the sub-section entitled "Interests of Natural and Legal Persons involved in the Issue" in Part B of the Form of Pricing Supplement on: (i) page 665 of the CS Put and Call Securities

Note and (ii) page 669 of the CSi Put and Call Securities Note in its entirety and replacing it with the following:

"[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 distributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]/

[[Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the distributor(s) in connection with the issue of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The Issue Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[[or, in certain circumstances,] the Dealer] to the distributor(s) at a discount of [up to] [●] per cent. of the Issue Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the distributor(s) out of the Issue Price paid by investors. [The Issue Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[, [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]/

[The Issue Price [and the terms] of the Securities [also] take[s] into account a fee of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]/

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities]/

[Include if Fee Calculation Factor Deduction is applicable: The distributor is entitled to [annual]/[specify other period] commissions during the term of the Securities which are payable by or on behalf of the Issuer. These annual commissions will be satisfied through the application of the Fee Calculation Factor [each year]/[specify other period]. In particular, the amount of commission payable [each year]/[specify other period] will equal the *product* of (a) the bid value of the Securities on the relevant annual date (as determined by [CSEB]/[the dealer]) and (b) the difference between the Fee Calculation Factor applicable at the immediately preceding [annual date]/[specify other period] *minus* the Fee Calculation Factor applicable as at such date.]/

[Include if Performance Fee Deduction is applicable: [In addition, the]/[The] distributor is entitled to receive the Performance Fee (as described above) on maturity of the Securities, which fee shall be deducted from the amount otherwise payable on the Securities.]/

[Include if Structuring Fees are applicable: The Issuer will charge a structuring fee of [●] per cent. per annum, such fee to be deductible from the amounts otherwise payable on the Securities. The structuring fee comprises [[(a)] [a distribution fee payable by the Issuer to any distributor(s), such fee being [●] per cent. per annum]; and (b) an index licensing fee payable

by the Issuer to the index sponsor of [●] per cent. per annum.]/[include details of the structuring fee]. The Security Value_(Final) will be published net of the structuring fee.]/

[Specify other fee arrangement]

(Only include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest if any such interest that is material to the issue/offer is different from that set out in risk factor 6(f) of the Securities Note entitled "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities")

- (b) by deleting the sub-section entitled "Interests of Natural and Legal Persons involved in the Issue" in Part B of the Form of Pricing Supplement on: (i) page 555 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (ii) page 556 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (iii) page 585 of the CS Bonus and Participation Securities Note and (iv) page 592 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[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 distributor(s) will charge purchasers [a]/[an] [fee]/[commission]/[amount]/[specify other] of [●] /[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount]] per Security.]/

[[Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[or, in certain circumstances, t]/[T]he Dealer] will pay [a]/[an] [fee]/[commission]/[amount]/[specify other] to the distributor(s) in connection with the issue of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security upfront] [and] [[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security per annum.] [The Issue Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The Securities will be sold by [Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[or, in certain circumstances,] the Dealer] to the distributor(s) at a discount of [up to] [●] per cent. of the Issue Price. Such discount represents the [fee]/[commission]/[amount]/[specify other] retained by the distributor(s) out of the Issue Price paid by investors. [The Issue Price [and the terms] of the Securities take[s] into account such [fee]/[commission]/[amount]/[specify other] [and may be more than the market value of the Securities on the Issue Date].]/

[The amount of the fee paid by [Credit Suisse Bank (Europe), S.A. [(as an intermediary between the Dealer and each distributor)] ("CSEB")]/[, [the Dealer] or its affiliates on the basis of the tenor of the Securities is up to [●] per cent. per annum of the [Specified Denomination]/[Nominal Amount] per Security.]/

[The Issue Price [and the terms] of the Securities [also] take[s] into account a fee of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to introductory services [provided by [●]].]/

[The [Issue]/[Offer] Price [and the terms] of the Securities take[s] into account a fee of [●]/[[up to] [●] per cent. of the [Specified Denomination]/[Nominal Amount] per Security] which relates to a manufacturing fee payable to the co-manufacturer of the Securities.]/

[Specify other fee arrangement and interests]

(Only include a description of any interest, including conflicting ones, that is material to the issue/offer, detailing the persons involved and the nature of the interest if any such interest that is material to the issue/offer is different from that set out in risk factor 6(f) of the Securities Note entitled "Risks in connection with conflicts of interest between the Issuer and holders of Securities and the entities involved in the offer or listing of the Securities")]

6. Amendment to the section entitled "Offers" in each Securities Note

The section entitled "Offers" in each Securities Note shall be amended by deleting the first paragraph on: (i) page 721 of the CS Put and Call Securities Note, (ii) page 724 of the CSi Put and Call Securities Note, (iii) page 612 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) page 611 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) page 641 of the CS Bonus and Participation Securities Note and (vi) page 647 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"An investor intending to acquire or acquiring any Securities from any person (an **"Offeror"**) will do so, and offers and sales of the Securities to an investor by an Offeror will be made, in accordance with any terms and other arrangements in place between such Offeror and such investor including as to price, allocations and settlement arrangements. None of the Issuer, the relevant Dealer and CSEB will be a party to any such arrangements with investors (except where the Issuer or the relevant Dealer is itself the relevant Offeror) and, accordingly, this Securities Note and any relevant Final Terms may not contain such information and, in such case, an investor must obtain such information from the relevant Offeror. Investors should however note the following:"

7. Amendment to the section entitled "Selling Restrictions" in each Securities Note

The section entitled "Selling Restrictions" in each Securities Note shall be amended by deleting the third paragraph under the heading entitled "General" on: (i) page 722 of the CS Put and Call Securities Note, (ii) page 725 of the CSi Put and Call Securities Note, (iii) page 613 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) page 612 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) page 642 of the CS Bonus and Participation Securities Note and (vi) page 648 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Each reference to "Dealer" in this section headed "Selling Restrictions" shall be deemed to include (a) each dealer specified as such in the relevant Issue Terms, (b) each distributor in relation to the Securities and (c) CSEB."

8. Amendment to the section entitled "General Information" in each of the Securities Notes

The section entitled "General Information" in each Securities Note shall be amended by deleting the sub-section entitled "Consent to use the Base Prospectus" on: (i) pages 736-737 of the CS Put and Call Securities Note, (ii) pages 739-740 of the CSi Put and Call Securities Note, (iii) pages 627-628 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (iv) page 626-627 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) pages 656-657 of the CS Bonus and Participation Securities Note and (vi) pages 662-663 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Consent to use the Base Prospectus: If so specified in the relevant Final Terms in respect of any particular issuance of Securities, the Issuer consents to the use of the Base Prospectus in connection with the making of an offer of the Securities to the public requiring the prior publication of a prospectus under the Prospectus Regulation (a **"Non-exempt Offer"**) (a) by the financial intermediary/ies (each, an **"Authorised Offeror"**), (b) by CSEB of Calle Ayala 42, 3 Planta -B, 28001, Madrid, Spain, (c) during the offer period, in the relevant Member State(s) and (d) subject to the relevant conditions, in each case as specified in the relevant Final Terms.

The consent shall be valid in relation to Luxembourg and each other Member State, the competent authority of which has been provided with a certificate of approval by the competent authority in relation to the Base Prospectus under Articles 24 and 25 of the Prospectus Regulation, provided that it shall be a condition of such consent that the Base Prospectus may only be used by the relevant Authorised Offeror(s) to make offers of the relevant Securities in the jurisdiction(s) in which the Non-exempt Offer is to take place, as specified in the relevant Final Terms.

The Issuer may (a) give consent to one or more additional Authorised Offerors after the date of the relevant Final Terms, (b) discontinue or change the offer period, and/or (c) remove or add conditions and, if it does so, such information in relation to the relevant Securities will be published on www.bourse.lu (where the Securities are admitted to trading on the Luxembourg Stock Exchange) and/or on the website of Credit Suisse (<https://derivative.credit-suisse.com>). The consent relates only to offer periods occurring within 12 months from the date of the Base Prospectus.

The Issuer accepts responsibility for the content of the Base Prospectus in relation to any person (an "**Investor**") purchasing Securities pursuant to a Non-exempt Offer where the offer to the Investor is made (a) by an Authorised Offeror or the Issuer or through any Dealer or CSEB (including where any such entity makes a subsequent resale or final placement of Securities), (b) in a Member State for which the Issuer has given its consent, (c) during the offer period for which the consent is given as specified in the relevant Final Terms and (d) in compliance with the other conditions attached to the giving of the consent. However, none of the Issuer, any Dealer and CSEB has any responsibility for any of the actions of any Authorised Offeror, including compliance by an Authorised Offeror with applicable conduct of business rules or other local regulatory requirements or other securities law requirements in relation to such offer.

Other than in accordance with the terms set forth in the paragraph above, the Issuer has not authorised (and neither any Dealer nor CSEB has authorised) the making of any Non-exempt Offers of the Securities or the use of the Base Prospectus by any person. No financial intermediary or any other person is permitted to use the Base Prospectus in connection with any offer of the Securities in any other circumstances. Any such offers are not made on behalf of the Issuer (or any Dealer or CSEB) and none of the Issuer, any Dealer and CSEB has any responsibility or liability to any investor purchasing Securities pursuant to such offer or for the actions of any person making such offer.

Investors intending to purchase Securities from an Authorised Offeror will do so, and such offer and sale will be made, in accordance with any terms and other arrangements in place between such Authorised Offeror and the Investor, including as to price and settlement arrangements. The Issuer will not be a party to any such arrangements and, accordingly, the Base Prospectus does not contain any information relating to such arrangements. The terms and conditions of such offer should be provided to the Investor by that Authorised Offeror at the time the offer is made. None of the Issuer, any Dealer and CSEB has any responsibility or liability for such information provided by that Authorised Offeror.

Each Authorised Offeror will be required to publish on its website notice that it is using the Base Prospectus in accordance with the consent and conditions stated above."

General

Each Issuer accepts responsibility for the information contained in this First Supplement. To the best of the knowledge of each Issuer (having taken all reasonable care to ensure that such is the case), the information contained in this First Supplement is in accordance with the facts and does not omit anything likely to affect the import of such information.

To the extent that there is any inconsistency between any statement in each Securities Note by virtue of this First Supplement and any other statement in any Securities Note, the statements in such Securities Note by virtue of this First Supplement will prevail.

In accordance with Article 23(2a) of the Prospectus Regulation, investors who have already agreed to purchase or subscribe for the Securities before this First Supplement is published have the right, exercisable before the end of 6 August 2021 (within a time limit of three working days after the publication of this First Supplement), to withdraw their acceptances. Investors can exercise their right to withdraw their acceptance by contacting the person from whom any such investor has agreed to purchase or subscribe for such Securities before the above deadline.

This First Supplement has been filed with the CSSF and will be available on the website of the Luxembourg Stock Exchange, at www.bourse.lu. This First Supplement will also be available on the website of Credit Suisse (<https://derivative.credit-suisse.com>) by selecting "Credit Suisse AG (London Branch) / Credit Suisse International – English Law Base Prospectuses" under Issuance Program / Base Prospectuses in the centre of this web page and then (i) "Put and Call Securities", (ii) "Reverse Convertible and Worst of Reverse Convertible Securities" or (iii) "Bonus and Participation Securities".

SCHEDULE 1

1. LIST OF CS BASE PROSPECTUSES

- 1.1 Put and Call Securities Note dated 14 July 2021, relating to securities issued by CS (the "**CS Put and Call Securities Note**"). The CS Put and Call Securities Note shall be read in conjunction with the CS registration document dated 11 June 2021, as supplemented from time to time (the "**CS Registration Document**"). Together, the CS Registration Document and the CS Put and Call Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CS Put and Call Securities Base Prospectus**").
- 1.2 Reverse Convertible and Worst of Reverse Convertible Securities Note dated 15 July 2021, relating to securities issued by CS (the "**CS Reverse Convertible and Worst of Reverse Convertible Securities Note**"). The CS Reverse Convertible and Worst of Reverse Convertible Securities Note shall be read in conjunction with the CS Registration Document. Together, the CS Registration Document and the CS Reverse Convertible and Worst of Reverse Convertible Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CS Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus**").
- 1.3 Bonus and Participation Securities dated 16 July 2021, relating to securities issued by CS (the "**CS Bonus and Participation Securities Note**"). The CS Bonus and Participation Securities Note shall be read in conjunction with the CS Registration Document. Together, the CS Registration Document and the CS Bonus and Participation Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CS Bonus and Participation Securities Base Prospectus**").

2. LIST OF CSi BASE PROSPECTUSES

- 2.1 Put and Call Securities Note dated 14 July 2021, relating to securities issued by CSi (the "**CSi Put and Call Securities Note**"). The CSi Put and Call Securities Note shall be read in conjunction with the CSi registration document dated 29 June 2021, as supplemented from time to time (the "**CSi Registration Document**"). Together, the CSi Registration Document and the CSi Put and Call Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CSi Put and Call Securities Base Prospectus**").
- 2.2 Reverse Convertible and Worst of Reverse Convertible Securities Note dated 15 July 2021, relating to securities issued by CSi (the "**CSi Reverse Convertible and Worst of Reverse Convertible Securities Note**"). The CSi Reverse Convertible and Worst of Reverse Convertible Securities Note shall be read in conjunction with the CSi Registration Document. Together, the CSi Registration Document and the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CSi Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus**").
- 2.3 Bonus and Participation Securities dated 16 July 2021, relating to securities issued by CSi (the "**CSi Bonus and Participation Securities Note**"). The CSi Bonus and Participation Securities Note shall be read in conjunction with the CSi Registration Document. Together, the CSi Registration Document and the CSi Bonus and Participation Securities Note constitute a "base prospectus" for the purposes of the Prospectus Regulation (the "**CSi Bonus and Participation Securities Base Prospectus**").