

**SECOND SUPPLEMENT DATED 1 JUNE 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 1 June 2021 (this "**Second 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 Second Supplement is supplemental to, and should be read in conjunction with, the relevant Securities Note(s), the first supplement to the Securities Notes dated 23 December 2020 (the "**First Supplement**") and any other supplements to the relevant Securities Note(s).

Each such Securities Note, as supplemented by the First Supplement, comprise part of a "**Base Prospectus**" and, collectively, the "**Base Prospectuses**" as set out in Schedule 1 herein. This Second Supplement constitutes a supplement in respect of each Base Prospectus for the purposes of Article 23(1) of the Prospectus Regulation. This Second 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 Second Supplement, Prospectus Regulation means Regulation (EU) 2017/1129. Terms defined in the relevant Securities Note shall have the same meanings when used in this Second 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 Second Supplement is approved.**

Purpose of this Second Supplement

The purpose of this Second Supplement is to:

1. amend the cover page to update the sub-section "EU Benchmark Regulation: Article 29(2) Statement on Benchmarks" for each Securities Note;
2. amend the section entitled "Important Notices" in each Securities Note;
3. amend the section entitled "General Description of the Programme" in each Securities Note;
4. amend the section entitled "Risk Factors" in each Securities Note;
5. amend the section entitled "Overview of the Potential for Discretionary Determinations by the Issuer" in each Securities Note;
6. amend the section entitled "General Terms and Conditions of Notes" in each Securities Note;
7. amend the section entitled "General Terms and Conditions of Certificates" in each Securities Note;
8. amend the section entitled "General Terms and Conditions of Warrants" in each Securities Note;
9. amend the section entitled "Product Conditions" in each Securities Note;
10. amend the section entitled "Cash Index-Linked Securities" in each Securities Note;
11. amend the section entitled "Form of Final Terms" in each Securities Note;

12. amend the section entitled "Form of Pricing Supplement" in each Securities Note;
13. amend the section entitled "Underlying Assets" in each Securities Note;
14. amend the section entitled "Offers" in each Securities Note;
15. amend the section entitled "Selling Restrictions" in each Securities Note; and
16. amend the section entitled "General Information" in each Securities Note.

Information being supplemented

1. *Amendment to the cover page to update the sub-section "EU Benchmark Regulation: Article 29(2) Statement on Benchmarks " for each Securities Note*

The cover page in each Securities Note under the sub-section "EU Benchmark Regulation: Article 29(2) Statement on Benchmarks" shall be amended by deleting the entire sub-section on: (i) pages 3-4 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 3-4 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) pages 3-4 of the CS Put and Call Securities Note, (iv) pages 3-4 of the CSi Put and Call Securities Note, (v) page 4 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) pages 3-4 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note and (vii) page 4 of the CS Bonus and Participation Securities Note and (viii) pages 3-4 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"EU and UK Benchmark Regulation: Article 29(2) Statement on Benchmarks

Amounts payable under the Securities may be calculated by reference to one or more specific indices, rates or price sources or a combination of indices, rates or price sources. Any such index, rate or price source may constitute a benchmark for the purposes of Regulation (EU) 2016/1011 of the European Parliament and of the Council on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the "**EU Benchmark Regulation**") and/or Regulation (EU) No 2016/1011 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (the "**EUWA**") (the "**UK Benchmark Regulation**"). In cases where amounts payable under Securities (other than Exempt Securities) are calculated by reference to one or more such indices, rates or price sources, the relevant Final Terms will specify:

- the name of each index, rate or price source so referenced;
- the legal name of the administrator of each such index, rate or price source; and
- whether or not the legal name of the administrator of each such index, rate or price source appears on (i) the register (the "**EU Benchmark Register**") of administrators and benchmarks established and maintained by the European Securities and Markets Authority ("**ESMA**") pursuant to Article 36 of the EU Benchmark Regulation and/or (ii) the register (the "**UK Benchmark Register**") of administrators and benchmarks established and maintained by the Financial Conduct Authority (the "**FCA**") pursuant to Article 36 of the UK Benchmark Regulation, at the date of the relevant Final Terms.

Not every index, rate or price source will fall within the scope of the EU Benchmark Regulation or the UK Benchmark Regulation, as the case may be. Where an index, rate or price source falls within the scope of the EU Benchmark Regulation, the transitional provisions in Article 51 or the provisions of Article 2 of the EU Benchmark Regulation may apply or in the case of the UK Benchmark Regulation, the transitional provisions in Article 51 or the provisions of Article 2 of the UK Benchmark Regulation may apply, such that the administrator of such index, rate or price source is not at the date of the relevant Final Terms required to obtain authorisation/registration (or, in the case of the EU Benchmark Regulation, if located outside the European Union and, in the case of the UK Benchmark Regulation, if located outside of the United Kingdom (the "**UK**"), recognition, endorsement or equivalence). However, in the case of Securities which are not Exempt Securities and where the Underlying Asset is an index provided by the Issuer or an entity

belonging to the same group or if the index is provided by a legal entity or a natural person acting in association with or on behalf of the Issuer, the relevant index administrator must be registered in the register maintained by ESMA under Article 36 of the EU Benchmark Regulation or in the register maintained by the FCA under Article 36 of the UK Benchmark Regulation.

The registration status of any administrator under the EU Benchmark Regulation or the UK Benchmark Regulation is a matter of public record and, save where required by applicable law, the Issuer does not intend to update the relevant Final Terms to reflect any change in the registration status of the administrator."

2. ***Amendment to the section entitled "Important Notices" for each Securities Note***

The section entitled "Important Notices" in each Securities Note specified below shall be amended as follows:

- (a) by deleting the entire sub-section "Important – EEA and UK Retail Investors" on page 5 in each Securities Note in its entirety and replacing it with the following:

"IMPORTANT – EEA RETAIL INVESTORS

If the Issue Terms in respect of any Securities includes a legend entitled "Prohibition of Sales to EEA Retail Investors", the Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU on Markets in Financial Instruments (as may be amended, varied or replaced from time to time) ("**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97 (as may be amended, varied or replaced from time to time) (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the Prospectus Regulation. Consequently no key information document required by Regulation (EU) No 1286/2014 (as may be amended, varied or replaced from time to time) (the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation."

- (b) by inserting the following new sub-section "Important – UK Retail Investors" beneath the sub-section "Important – EEA Retail Investors" on page 5 in each Securities Note:

"IMPORTANT – UK RETAIL INVESTORS

If the Issue Terms in respect of any Securities includes a legend entitled "Prohibition of Sales to UK Retail Investors", the Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in the UK. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the EUWA; or (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation."

- (c) by deleting the first and second paragraphs of the sub-section "Ratings" on: (i) page 7 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 8 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 7 of the CS Put and Call Securities Note, (iv) page 8 of the CSi Put and Call Securities Note, (v) page 7 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 8 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note and (vii) page 7 of the CS Bonus and Participation Securities Note and (viii) page 8 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"S&P Global Ratings Europe Limited ("**Standard & Poor's**") and Moody's Deutschland GmbH ("**Moody's**") are established in the European Union ("**EU**"). Fitch Ratings Limited ("**Fitch**") is established outside of the EU in the United Kingdom ("**UK**"). Each of Standard & Poor's and Moody's are registered under Regulation (EC) No. 1060/2009 (as amended) (the "**CRA Regulation**"). Fitch is registered accordance with Regulation (EC) No. 1060/2009 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (the "**EUWA**") (the "**UK CRA Regulation**").

In general, and subject to certain exceptions (including the exception outlined below), EU regulated investors are restricted under the CRA Regulation from using a credit rating for regulatory purposes in the EEA if such a credit rating is not issued by a credit rating agency established in the EEA and registered under the CRA Regulation or endorsed by an EEA-registered credit rating agency or the relevant third country rating agency is certified in accordance with the CRA Regulation (and such endorsement action or certification, as the case may be, has not been withdrawn or suspended, subject to transitional provisions that apply in certain circumstances). Investors regulated in the UK are subject to similar restrictions under the UK CRA Regulation.

Ratings issued by Fitch have been endorsed by Fitch Ratings Ireland Limited ("**Fitch Ireland**") in accordance with the CRA Regulation and have not been withdrawn. Fitch Ireland is established in the European Union and registered under the CRA Regulation.

Each of S&P, Fitch Ireland and Moody's is included in the list of credit rating agencies published by the European Securities and Markets Authority ("**ESMA**") on its website (at www.esma.europa.eu/page/List-registered-and-certified-CRAs) in accordance with the CRA Regulation.

Ratings issued by S&P and Moody's have been endorsed by S&P Global Ratings UK Limited and Moody's Investors Service Ltd respectively, in accordance with the UK CRA Regulation and have not been withdrawn.

Securities issued under the Base Prospectus may be rated or unrated by any one or more of the rating agencies referred to above. Where a Tranche of Securities is rated, such rating will be disclosed in the applicable Issue Terms and will not necessarily be the same as the rating assigned to the Issuer by the relevant rating agency. A security rating is not a recommendation to buy, sell or hold securities and may be subject to suspension, reduction or withdrawal at any time by the assigning rating agency."

3. 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 as follows:

- (a) by deleting the paragraph under the heading "Exempt Securities" on: (i) page 14 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 14 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 14 of the CS Put and Call Securities Note, (iv) page 14 of the CSi Put and Call Securities Note, (v) page 14 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 14 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 13 of the CS Bonus and Participation Securities Note and (viii) page 13 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The requirement to publish a prospectus under the Prospectus Regulation only applies to Securities which are to be admitted to trading on a regulated market in the EEA and/or offered to the public in the EEA other than in circumstances where an exemption is available under Article 1(4) and/or 3(2) of the Prospectus Regulation. The requirement to publish a prospectus under the Financial Services and Markets Act 2000 ("**FSMA**") only applies to Securities which are admitted to trading on a UK regulated market as defined in Regulation (EU) No 600/2014 on markets in financial instruments as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 and/or offered to the public in the United Kingdom other than in circumstances where an exemption is available under section 86 of the FSMA. References in this Securities Note to "Exempt Securities" are to Securities for which no prospectus is required to be published under the Prospectus Regulation or the FSMA. The CSSF has neither approved nor reviewed information contained in this Securities Note in connection with Exempt Securities."

- (b) by deleting the last paragraph under the heading "Categories of potential investors to which the Securities are offered" on: (i) page 18 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 18 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 18 of the CS Put and Call Securities Note, (iv) page 18 of the CSi Put and Call Securities Note, (v) page 18 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 18 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 17 of the CS Bonus and Participation Securities Note and (viii) page 17 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 Securities, Sociedad De Valores, S.A. (either on its own or as an intermediary between the Dealer and any distributor specified as such in the relevant Issue Terms) 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."

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

The section entitled "Risk Factors" in each Securities Note shall be amended as follows:

- (a) by deleting the second sentence in the sub-section entitled "Risks in connection with the determination of reference rates" in the section "Risks associated with Reference Rates by reference to which any amount payable under the Securities is determined" on: (i) page 47 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 47 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 47 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (iv) page 48 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (v) page 47 of the CS Bonus and Participation Securities Note and (vi) page 48 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"A Reference Rate (i) may be materially modified, (ii) may be permanently or indefinitely discontinued or may cease to exist, or (iii) may not be used in certain ways by an EU supervised entity and/or UK supervised entity, as the case may be, if its administrator does not obtain authorisation or registration (subject to applicable transitional provisions) (see sub-section (o) below (*Risks in connection with regulation and reform of "Benchmarks"*))."

- (b) by deleting the second sentence in the sub-section entitled "Risks in connection with the determination of reference rates" in the section "Risks associated with Reference Rates by reference to which any amount payable under the Securities is determined" on: (i) page 47 of the CS Put and Call Securities Note and (ii) page 47 of the CSi Put and Call Securities Note in its entirety and replacing it with the following:

"A Reference Rate (i) may be materially modified, (ii) may be permanently or indefinitely discontinued or may cease to exist, or (iii) may not be used in certain ways by an EU supervised entity and/or UK supervised entity, as the case may be, if its administrator does not obtain authorisation or registration (subject to applicable transitional provisions) (see sub-section (p) below (*Risks in connection with regulation and reform of "Benchmarks"*))."

- (c) by deleting the first paragraph in the sub-section entitled "Occurrence of Reference Rate Event" in the section "Risks associated with Cash Indices" on: (i) page 48 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 48 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 48 of the CS Put and Call Securities Note, (iv) page 48 of the CSi Put and Call Securities Note, (v) page 48 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 49 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 48 of the CS Bonus and Participation Securities Note and (viii) page 49 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The Reference Rate by reference to which the level of the Cash Index is determined (A) may be materially modified, (B) may be permanently or indefinitely discontinued or may cease to exist, or (C) may not be used in certain ways by an EU supervised entity and/or UK supervised entity, as the case may be, if its administrator does not obtain authorisation or registration (subject to applicable transitional provisions)."

- (d) by deleting the sub-section "The Benchmark Regulation" contained in the Risk Factor entitled "Risks in connection with regulation and reform of "Benchmarks"" on: (i) pages 57-58 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 57-58 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 65 of the CS Put and Call Securities Note, (iv) page 65 of the CSi Put and Call Securities Note, (v) page 58 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) pages 58-59 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) pages 57-58 of the CS Bonus and Participation Securities Note and (viii) page 59 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The EU and UK Benchmark Regulation"

The EU Regulation on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (the "**EU Benchmark Regulation**") is a key element of the ongoing regulatory reform in the EU and has applied, subject to certain transitional provisions, since 1 January 2018. In addition to so-called "critical benchmarks" such as the London Interbank Offered Rate ("**LIBOR**") and the Euro Interbank Offered Rate ("**EURIBOR**"), other interest rates, foreign exchange rates, and indices, including equity, commodity and "proprietary" indices or strategies, will in most cases be within scope of the EU Benchmark Regulation as "benchmarks" where they are used to determine the amount payable under, or the value of, certain financial instruments (including Securities listed on an EU regulated market or EU multilateral trading facility ("**MTF**")), and in a number of other circumstances.

The EU Benchmark Regulation applies to the contribution of input data to a benchmark, the administration of a benchmark, and the use of a benchmark in the EU. Amongst other things, the EU Benchmark Regulation requires EU benchmark administrators to be authorised or registered as such and to comply with extensive requirements relating to benchmark administration. It also prohibits certain uses by EU supervised entities of (i) benchmarks provided by EU administrators which are not authorised or registered in accordance with the EU Benchmark Regulation and (ii) benchmarks provided by non-EU administrators where (A) the administrator's regulatory regime has not been determined to be "equivalent" to that of the EU, (B) the administrator has not been recognised in accordance with the EU Benchmark Regulation, and (C) the benchmark has not been endorsed in accordance with the EU Benchmark Regulation.

Regulation (EU) 2016/1011 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (the "**UK Benchmark Regulation**") among other things, applies to the provision of benchmarks and the use of a benchmark in the UK. Similarly, it prohibits the use in the UK by UK supervised entities of benchmarks of administrators that are not authorised by the

FCA or registered on the FCA register (or, if non-UK based, not deemed equivalent or recognised or endorsed).

The EU Benchmark Regulation and/or the UK Benchmark Regulation, as applicable, could have a material impact on Securities linked to a benchmark. For example:

- (A) if the amount(s) payable under the Securities is determined by reference to one or more Reference Rates and the relevant administrator does not obtain authorisation or registration (subject to applicable transitional provisions), the Issuer may replace such Reference Rate with a replacement rate and determine an adjustment spread to the replacement rate, and make the necessary adjustments to the terms and conditions of the Securities (see risk factor 5(i) (*Risks associated with Reference Rates by reference to which any amount payable under the Securities is determined*)); and
 - (B) the methodology or other terms of the benchmark could be changed in order to comply with the requirements of the EU Benchmark Regulation and/or the UK Benchmark Regulation, if applicable, and such changes could reduce or increase the rate or level or affect the volatility of the published rate or level, and could lead to adjustments to the terms of the Securities, including Calculation Agent determination of the rate or level in its discretion."
- (e) 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" contained in the Risk Factor entitled "Risks in connection with the purchase, holding and selling of Securities (Risk Category 6)" on: (i) page 61 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 60-61 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 68 of the CS Put and Call Securities Note, (iv) page 68 of the CSi Put and Call Securities Note, (v) pages 61-62 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 62 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 61 of the CS Bonus and Participation Securities Note and (viii) page 62 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, Credit Suisse Securities, Sociedad De Valores, S.A. (either on its own or as an intermediary between the Dealer and any distributor specified as such in the relevant Issue Terms) ("**CSSSV**") or any other person is willing to purchase such Securities in secondary market transactions."
- (f) 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" contained in the Risk Factor entitled "Risks in connection with the purchase, holding and selling of Securities (Risk Category 6)" on: (i) page 61 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 61 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 69 of the CS Put and Call Securities Note, (iv) page 69 of the CSi Put and Call Securities Note, (v) page 62 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 62 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 61 of the CS Bonus and Participation Securities Note and (viii) pages 62-63 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:
- "Each of the Issuer, the Dealer, CSSSV 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, CSSSV 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."

5. Amendment to the section entitled "Overview of the Potential for Discretionary Determinations by the Issuer" in each Securities Note

The section entitled "Overview of the Potential for Discretionary Determinations by the Issuer" in each Securities Note shall be amended as follows:

- (a) by deleting the sub-section of the table entitled "Cash Index" in the section entitled "What are the types of external events which affect the Underlying Asset(s)?" on: (i) page 81 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 81 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 89 of the CS Put and Call Securities Note, (iv) page 89 of the CSi Put and Call Securities Note, (v) page 81 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 81 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 80 of the CS Bonus and Participation Securities Note and (viii) page 82 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

<i>"Cash Index</i>	Reference Rate Event: the Reference Rate by reference to which the level of the Cash Index is determined (a) may be permanently or indefinitely discontinued or may cease to exist, or (b) may not be used in certain ways by an EU supervised entity and/or UK supervised entity, as the case may be, if its administrator does not obtain authorisation or registration (subject to applicable transitional provisions)."
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- (b) by deleting the section of the table entitled "What are the types of external events which affect the Reference Rate(s)?" on: (i) page 81 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 81 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 89 of the CS Put and Call Securities Note, (iv) page 89 of the CSi Put and Call Securities Note, (v) page 81 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 81 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 80 of the CS Bonus and Participation Securities Note and (viii) page 82 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"What are the types of external events which affect the Reference Rate(s)?"	If the Securities are linked to one or more Reference Rates, there are certain external events that may affect a Reference Rate. For example, a Reference Rate (a) may be materially modified, (b) may be permanently or indefinitely discontinued or may cease to exist, or (c) may not be used in certain ways by an EU supervised entity and/or UK supervised entity, as the case may be, if its administrator does not obtain authorisation or registration (subject to applicable transitional provisions) (each of the events described in (b) and (c) above, called a "Reference Rate Event"). In the case of a material modification to a Reference Rate, no changes will be made to the Securities."
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6. Amendment to the section entitled "General Terms and Conditions of Notes" in each Securities Note

The section entitled "General Terms and Conditions of Notes" in each Securities Note shall be amended as follows:

- (a) by deleting the second paragraph on: (i) page 94 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 94 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 102 of the CS Put and Call Securities Note, (iv) page 104 of the CSi Put and Call Securities Note, (v) page 94 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 94 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 94 of the CS Bonus and Participation Securities Note and (viii) page 96 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The Securities of any Series are subject to these General Note Conditions (as modified and/or supplemented by any applicable Additional Provisions, any applicable Product Conditions and any applicable Asset Terms) and the relevant Issue Terms (as defined below) relating to the relevant Securities (together, the **"Terms and Conditions"** or the **"Conditions"**). Where the Securities are not Exempt Securities (as defined below), the final terms relating to the Securities will be set out in a final terms document (the **"Final Terms"**). If the Securities of a Series are Securities which are neither admitted to trading on (i) a regulated market in the European Economic Area (the **"EEA"**) or (ii) a UK regulated market as defined in Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018, nor offered in (i) the EEA or (ii) the United Kingdom in circumstances where a prospectus is required to be published under the Prospectus Regulation or the Financial Services and Markets Act 2000, as the case may be (**"Exempt Securities"**), the final terms relating to such Exempt Securities will be set out in a pricing supplement document (the **"Pricing Supplement"**) which may specify other terms and conditions which shall, to the extent so specified or to the extent inconsistent with these General Note Conditions and/or the applicable Product Conditions and/or the applicable Asset Terms, replace or modify these General Note Conditions and/or any applicable Additional Provisions and/or the applicable Product Conditions and/or the applicable Asset Terms for the purposes of such Exempt Securities. **"Issue Terms"** refers to the relevant final terms document and means either (a) the Final Terms or (b) the Pricing Supplement. **"Prospectus Regulation"** means Regulation (EU) 2017/1129 (as amended from time to time)."

- (b) by deleting the definition of "EU Benchmark Regulation" on: (i) page 105 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 105 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 113 of the CS Put and Call Securities Note, (iv) page 115 of the CSi Put and Call Securities Note, (v) page 105 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 105 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 105 of the CS Bonus and Participation Securities Note and (viii) page 107 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"EU Benchmark Regulation" means 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."

- (c) by inserting the definition of "UK Benchmark Regulation" below the definition "Suspension/Withdrawal Event" on: (i) page 109 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 109 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 117 of the CS Put and Call Securities Note, (iv) page 119 of the CSi Put and Call Securities Note, (v) page 109 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 109 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 109 of the CS Bonus and Participation Securities Note and (viii) page 111 of the CSi Bonus and Participation Securities Note:

"UK Benchmark Regulation" means Regulation (EU) 2016/1011 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018."

- (d) by deleting limb (iii) of condition 5(f) entitled "Redemption following a Reference Rate Event" on: (i) page 111 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 111 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 119 of the CS Put and Call Securities Note, (iv) page 121 of the CSi Put and Call Securities Note, (v) page 111 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 111 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 111 of the CS Bonus and Participation Securities Note and (viii) page 113 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"(iii) the Issuer determines that an Adjustment Spread is or would be a benchmark, index or other price source whose production, publication, methodology or governance would subject the Issuer or the Calculation Agent to material additional regulatory obligations

(such as the obligations for administrators under the EU Benchmark Regulation and/or the UK Benchmark Regulation, as applicable); or"

7. Amendment to the section entitled "General Terms and Conditions of Certificates" in each Securities Note

The section entitled "General Terms and Conditions of Certificates" in each Securities Note shall be amended as follows:

- (a) by deleting the (i) second and third paragraph on page 136 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) second and third paragraph on page 136 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) second paragraph on page 145 of the CS Put and Call Securities Note, (iv) second paragraph on page 146 of the CSi Put and Call Securities Note, (v) second paragraph on page 136 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) second paragraph on page 136 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) second paragraph on page 136 of the CS Bonus and Participation Securities Note and (viii) first paragraph on page 138 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The Securities of any Series are subject to these General Certificate Conditions (as modified and/or supplemented by any applicable Additional Provisions, any applicable Product Conditions and any applicable Asset Terms) and the relevant Issue Terms (as defined below) relating to the relevant Securities (together, the "**Terms and Conditions**" or the "**Conditions**"). Where the Securities are not Exempt Securities (as defined below), the final terms relating to the Securities will be set out in a final terms document (the "**Final Terms**"). If the Securities of a Series are Securities which are neither admitted to trading on (i) a regulated market in the European Economic Area (the "**EEA**") or (ii) a UK regulated market as defined in Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018, nor offered in (i) the EEA or (ii) the United Kingdom in circumstances where a prospectus is required to be published under the Prospectus Regulation or the Financial Services and Markets Act 2000, as the case may be ("**Exempt Securities**"), the final terms relating to such Exempt Securities will be set out in a pricing supplement document (the "**Pricing Supplement**") which may specify other terms and conditions which shall, to the extent so specified or to the extent inconsistent with these General Certificate Conditions and/or the applicable Product Conditions and/or the applicable Asset Terms, replace or modify these General Certificate Conditions and/or any applicable Additional Provisions and/or the applicable Product Conditions and/or the applicable Asset Terms for the purposes of such Exempt Securities. "**Issue Terms**" refers to the relevant final terms document and means either (a) the Final Terms or (b) the Pricing Supplement. The relevant Securities will (unless otherwise specified) be represented by a global certificate (the "**Global Security**"). "**Prospectus Regulation**" means Regulation (EU) 2017/1129 (as amended from time to time)."

- (b) by deleting limb (iii) of condition 3(e) entitled "Redemption following a Reference Rate Event" on: (i) page 138 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 138 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 147 of the CS Put and Call Securities Note, (iv) page 148 of the CSi Put and Call Securities Note, (v) page 138 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 138 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 138 of the CS Bonus and Participation Securities Note and (viii) page 140 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"(iii) the Issuer determines that an Adjustment Spread is or would be a benchmark, index or other price source whose production, publication, methodology or governance would subject the Issuer or the Calculation Agent to material additional regulatory obligations (such as the obligations for administrators under the EU Benchmark Regulation and/or the UK Benchmark Regulation, as applicable); or"

- (c) by deleting the definition of "EU Benchmark Regulation" on: (i) page 150 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 150 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 159 of the CS Put and Call Securities Note, (iv) page 160 of the CSi Put and Call Securities Note, (v) page 150 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 150 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 150 of the CS Bonus and Participation Securities Note and (viii) page 152 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"EU Benchmark Regulation" means 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."

- (d) by inserting the definition of "UK Benchmark Regulation" below the definition "Suspension/Withdrawal Event" on: (i) page 154 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 154 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 163 of the CS Put and Call Securities Note, (iv) page 164 of the CSi Put and Call Securities Note, (v) page 154 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 154 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 154 of the CS Bonus and Participation Securities Note and (viii) page 156 of the CSi Bonus and Participation Securities Note:

"UK Benchmark Regulation" means Regulation (EU) 2016/1011 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018."

8. Amendment to the section entitled "General Terms and Conditions of Warrants" in each Securities Note

The section entitled "General Terms and Conditions of Warrants" in each Securities Note shall be amended by deleting the last paragraph on: (i) page 174 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 173 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 183 of the CS Put and Call Securities Note, (iv) page 184 of the CSi Put and Call Securities Note, (v) page 174 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 173 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 174 of the CS Bonus and Participation Securities Note and (viii) page 175 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"The Securities of any Series are subject to these General Warrant Conditions (as modified and/or supplemented by any applicable Additional Provisions, any applicable Product Conditions and any applicable Asset Terms) and the relevant Issue Terms (as defined below) relating to the relevant Securities (together, the **"Terms and Conditions"** or the **"Conditions"**). Where the Securities are not Exempt Securities (as defined below), the final terms relating to the Securities will be set out in a Final Terms document (the **"Final Terms"**). If the Securities of a Series are Securities which are neither admitted to trading on (i) a regulated market in the European Economic Area (the **"EEA"**) or (ii) a UK regulated market as defined in Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018, nor offered in (i) the EEA or (ii) the United Kingdom in circumstances where a prospectus is required to be published under the Prospectus Regulation or the Financial Services and Markets Act 2000, as the case may be (**"Exempt Securities"**), the final terms relating to such Exempt Securities will be set out in a pricing supplement document (the **"Pricing Supplement"**) which may specify other terms and conditions which shall, to the extent so specified or to the extent inconsistent with these General Warrant Conditions and/or the applicable Product Conditions and/or the applicable Asset Terms, replace or modify these General Warrant Conditions and/or any applicable Additional Provisions and/or the applicable Product Conditions and/or the applicable Asset Terms for the purposes of such Exempt Securities. **"Issue Terms"** refers to the relevant final terms document and means either (a) the Final Terms or (b) the Pricing Supplement. The relevant Securities will (unless otherwise specified) be represented by a global security (the **"Global Security"**). **"Prospectus Regulation"** means Regulation (EU) 2017/1129 (as amended from time to time)."

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

The section entitled "Product Conditions" in each Securities Note shall be amended as follows:

- (a) by deleting the definition of "Spot Rate" on: (i) pages 263-264 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 262-263 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 282 of the CS Put and Call Securities Note, (iv) page 282 of the CSi Put and Call Securities Note, (v) pages 235-236 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) pages 234-235 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 258 of the CS Bonus and Participation Securities Note and (viii) page 258 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Spot Rate" means, in respect of a Share or an ETF Share, as the case may be, the prevailing spot rate appearing on the relevant Spot Rate Screen Page at the Spot Rate Time on the Final Fixing Date, expressed as (i) the number of units of the Settlement Currency that could be bought with one unit of the currency in which the relevant Share or ETF Share, as the case may be, is quoted on the relevant Exchange (or, if no direct exchange rates are published, the effective rate resulting from the application of rates into and out of one or more intermediate currencies), or (ii) the number of units of the currency in which the relevant Share or ETF Share, as the case may be, is quoted on the relevant Exchange that could be bought with one unit of the Settlement Currency (or, if no direct exchange rates are published, the effective rate resulting from the application of rates into and out of one or more intermediate currencies), as determined by the Issuer, acting in good faith and in a commercially reasonable manner."

- (b) by deleting the definition of "Spot Rate Screen Page" on: (i) page 264 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 263 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 282 of the CS Put and Call Securities Note, (iv) page 282 of the CSi Put and Call Securities Note, (v) page 236 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 235 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 258 of the CS Bonus and Participation Securities Note and (viii) page 258 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Spot Rate Screen Page" means, in respect of a Spot Rate, the Bloomberg page or the Reuters screen (or both) specified as such in the relevant Issue Terms or any successor page or price source on which the Issuer determines that the relevant Spot Rate is displayed or otherwise derived (or, if no such reference page exists, such other reference page as determined by the Issuer in its discretion)."

- (c) by inserting the definition "Spot Rate Time" below "Spot Rate Screen Page" on: (i) page 264 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 263 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 282 of the CS Put and Call Securities Note, (iv) page 282 of the CSi Put and Call Securities Note, (v) page 236 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 235 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 258 of the CS Bonus and Participation Securities Note and (viii) page 258 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Spot Rate Time" means:

- (i) the Valuation Time, or
(ii) the time specified as such in the relevant Issue Terms,

in each case, as specified in the relevant Issue Terms; provided that, if no such time is specified, the time as determined by the Issuer in good faith and in a commercially reasonable manner."

10. Amendment to the section entitled "Cash Index-Linked Securities" in each Securities Note

The section entitled "Cash Index-Linked Securities" in each Securities Note shall be amended as follows:

- (a) by deleting the definition of "EU Benchmark Regulation" on: (i) page 411 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 410 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 429 of the CS Put and Call Securities Note, (iv) page 429 of the CSi Put and Call Securities Note, (v) page 383 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 383 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 405 of the CS Bonus and Participation Securities Note and (viii) page 406 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"EU Benchmark Regulation" means 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."

- (b) by inserting the definition of "UK Benchmark Regulation" below the definition "Suspension/Withdrawal Event" on: (i) page 416 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 415 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 434 of the CS Put and Call Securities Note, (iv) page 434 of the CSi Put and Call Securities Note, (v) page 388 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 388 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 410 of the CS Bonus and Participation Securities Note and (viii) page 411 of the CSi Bonus and Participation Securities Note:

"UK Benchmark Regulation" means Regulation (EU) 2016/1011 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018."

- (c) by deleting limb (c) of Asset Term 4 entitled "Redemption following a Reference Rate Event" on: (i) page 424 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 423 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 443 of the CS Put and Call Securities Note, (iv) page 443 of the CSi Put and Call Securities Note, (v) page 397 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note (vi) page 397 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 419 of the CS Bonus and Participation Securities Note and (viii) page 420 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"(c) the Issuer determines that an Adjustment Spread is or would be a benchmark, index or other price source whose production, publication, methodology or governance would subject the Issuer or the Calculation Agent to material additional regulatory obligations (such as the obligations for administrators under the EU Benchmark Regulation and/or the UK Benchmark Regulation, as applicable); or"

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

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

- (a) by deleting the first paragraph starting with the words "[Include if applicable: Prohibition of Sales to EEA and UK Retail Investors:" in the Form of Final Terms on: (i) page 436 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 435 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 467 of the CS Put and Call Securities Note, (iv) page 467 of the CSi Put and Call Securities Note, (v) page 409 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 409 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 431 of the CS Bonus and Participation Securities Note and (viii) page 432 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[Include if applicable: **PROHIBITION OF SALES TO EEA RETAIL INVESTORS**: The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU on Markets in Financial Instruments (as may be amended, varied or replaced from time to time) ("**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the Prospectus Regulation. Consequently no key information document required by Regulation (EU) No 1286/2014 (the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investors in the EEA may be unlawful under the PRIIPs Regulation.]

[Include if applicable: **PROHIBITION OF SALES TO UK RETAIL INVESTORS**: The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.]"

- (b) by deleting the paragraph (and the related footnote) above the heading "Part A – Contractual Terms" in the Form of Final Terms on: (i) page 437 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 436 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 468 of the CS Put and Call Securities Note, (iv) page 468 of the CSi Put and Call Securities Note, (v) page 410 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 410 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, and by deleting the paragraph (and the related footnote) below the heading "Part A – Contractual Terms" in the Form of Final Terms on (i) page 432 of the CS Bonus and Participation Securities Note and (ii) page 433 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[The Notes will only be admitted to trading on *[insert name of relevant QI market/segment]*, which is *[an EEA regulated market/a specific segment of an EEA regulated market/a UK regulated market]* (as defined in *[MiFID II]/[Regulation (EU) No 600/2014 on markets in financial instruments as it forms part of domestic law by virtue of the [European Union (Withdrawal) Act 2018]/[EUWA]]*), to which only qualified investors (as defined in *[the Prospectus Regulation]/[Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA]*) can have access and shall not be offered or sold to non-qualified investors.]¹"

¹ Legend to be included for Notes with a minimum denomination of less than €100,000 (or equivalent in another currency) which will only be admitted to trading on a regulated market, or a specific segment of a regulated market, to which only qualified investors can have access. Repeat as necessary if admitted to trading on an EEA regulated market and a UK regulated market.

- (c) by inserting a new sub-paragraph "Spot Rate Time" below "Spot Rate Screen Page" in Part A of the Form of Final Terms as sub-paragraph: (i) 46(i)(i) on page 472 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) 46(i)(i) on page 471 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) 44(i)(i) on page 512 of the CS Put and Call Securities Note, (iv) 44(i)(i) on page 512 of the CSi Put and Call Securities Note, (v) 42(i)(i) on page 428 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) 42(i)(i) on page 428 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) 48(i)(i) on page 460 of the CS Bonus and Participation Securities Note and (viii) 48(i)(i) on page 461 of the CSi Bonus and Participation Securities Note:

"(i) Spot Rate Time: [Valuation Time]/[specify time]/[Not Applicable]"

The remaining sub-paragraph(s) below the new sub-paragraph "Spot Rate Time" shall be re-numbered accordingly.

- (d) by inserting a new sub-paragraph "Spot Rate Time" below "Spot Rate Screen Page" in Part A of the Form of Final Terms as sub-paragraph: (i) 46(ii)(j) on page 473 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) 46(ii)(j) on page 472 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) 42(ii)(j) on page 429 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note and (iv) 42(ii)(j) on page 429 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note:

"(j) Spot Rate Time: [Valuation Time]/[specify time]/[Not Applicable]"

The remaining sub-paragraph "Presentation Date Notice Period" below the new sub-paragraph "Spot Rate Time" shall be re-numbered accordingly.

- (e) by inserting a new sub-paragraph "Spot Rate Time" below "Spot Rate Screen Page" in Part A of the Form of Final Terms as sub-paragraph: (i) 46(iii)(f) on page 474 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) 46(iii)(f) on page 473 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) 44(ii)(f) on page 513 of the CS Put and Call Securities Note, (iv) 44(ii)(f) on page 513 of the CSi Put and Call Securities Note, (v) 42(iii)(f) on page 429 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) 42(iii)(f) on page 429 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) 48(ii)(f) on page 460 of the CS Bonus and Participation Securities Note and (viii) 48(ii)(f) on page 461 of the CSi Bonus and Participation Securities Note:

"(f) Spot Rate Time: [Valuation Time]/[specify time]/[Not Applicable]"

The remaining sub-paragraph "[Nth (for the purposes of determining the Worst Performing Underlying Asset)]" below the new sub-paragraph "Spot Rate Time" in the CS Trigger Redeemable and Phoenix Securities Note and the CSi Trigger Redeemable and Phoenix Securities Note shall be re-numbered accordingly.

- (f) by deleting the line item "Prohibition of Sales to EEA and UK Retail Investors" in Part A of the Form of Final Terms in: (i) line item 77 on page 504 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) line item 77 on page 503 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) line item 76 on page 546 of the CS Put and Call Securities Note, (iv) line item 76 on page 546 of the CSi Put and Call Securities Note, (v) line item 73 on page 459 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) line item 73 on page 459 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) line item 79 on page 490 of the CS Bonus and Participation Securities Note and (viii) line item 79 on page 491 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[Prohibition of Sales to EEA Retail Investors: [Applicable – see the cover page of these Final Terms]/[Not Applicable]

((i) "Not Applicable" should be specified where (a) the Securities clearly do not constitute "packaged" products or (b) the Securities may or clearly do constitute "packaged" products and a KID will be prepared in the EEA;

(ii) "Applicable" should be specified where (a) the Securities may or clearly do constitute "packaged" products and (b) a KID will not be prepared in the EEA.)]

[Prohibition of Sales to UK Retail Investors: [Applicable – see the cover page of these Final Terms]/[Not Applicable]

((i) "Not Applicable" should be specified where (a) the Securities clearly do not constitute "packaged" products or (b) the Securities may or clearly do constitute "packaged" products and a KID will be prepared in the UK;

(ii) "Applicable" should be specified where (a) the Securities may or clearly do constitute "packaged" products and (b) a KID will not be prepared in the UK.)]"

- (g) by deleting line item 12 "Amount of any expenses and taxes charged to the subscriber or purchaser" in Part B of the Form of Final Terms on: (i) pages 509-510 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) pages 508-509 of the CSi Trigger Redeemable and Phoenix Securities Note in its entirety and replacing it with the following:

"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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("**CSSSV**")]/[The 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV")]/[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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV")]/[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)"

- (h) by deleting line item 12 "Amount of any expenses and taxes charged to the subscriber or purchaser" in Part B of the Form of Final Terms on: (i) pages 553-554 of the CS Put and Call Securities Note and (ii) pages 553-554 of the CSi Put and Call Securities Note in its entirety and replacing it with the following:

"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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV")]/[The 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV")]/[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 Securities, Sociedad De Valores, S.A. (as an

intermediary between the Dealer and each Distributor) ("CSSSV")/[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 [CSSSV]/[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)"

- (i) by deleting line item 12 "Amount of any expenses and taxes charged to the subscriber or purchaser" in Part B of the Form of Final Terms on: (i) pages 465-466 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (ii) pages 465-466 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (iii) page 496-497 of the CS Bonus and Participation Securities Note and (iv) pages 497-498 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("C~~SS~~SV")]/[The 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("C~~SS~~SV")]/[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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each Distributor) ("CSSSV")]/[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)"

- (j) by deleting line item 14 "Consent" in Part B of the Form of Final Terms on: (i) pages 510-511 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 509-510 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) pages 554-555 of the CS Put and Call Securities

Note, (iv) pages 554-555 of the CSi Put and Call Securities Note, (v) pages 466-467 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) pages 466-467 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) pages 497-498 of the CS Bonus and Participation Securities Note and (viii) pages 498-499 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[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 [Give details]/[See address of item 13 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 CSSSV 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 CSSSV 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.]"

- (k) by deleting the sub-section "Interests of Natural and Legal Persons Involved in the [Issue]/[Offer]" in Part B of the Form of Final Terms on: (i) page 512 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 511 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("**CSSSV**")]/[CSSSV]/[The 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("C~~SSSV~~")] / [C~~SSSV~~] / [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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("C~~SSSV~~")] / [C~~SSSV~~] / [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")

- (l) by deleting the sub-section "Interests of Natural and Legal Persons Involved in the [Issue]/[Offer]" in Part B of the Form of Final Terms on: (i) pages 556 of the CS Put and Call Securities Note and (ii) pages 556-557 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("C~~SSSV~~")] / [C~~SSSV~~] / [The 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("C~~SSSV~~")] / [C~~SSSV~~] / [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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSSSV")]/[CSSSV]/[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 [CSSSV]/[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").]

- (m) by deleting the sub-section "Interests of Natural and Legal Persons Involved in the [Issue]/[Offer]" in Part B of the Form of Final Terms on: (i) page 468 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (ii) page 468 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (iii) pages 498-499 of the CS Bonus and Participation Securities Note and (iv) pages 499-500 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSSSV")]/[CSSSV]/[The 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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSSSV")]/[CSSSV]/[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 Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and each [D]/[d]istributor) ("CSSSV")]/[CSSSV]/[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")"

- (n) by deleting the line item "EU Benchmark Regulation" in Part B of the Form of Final Terms on: (i) page 513 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 512 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) pages 557-558 of the CS Put and Call Securities Note, (iv) pages 557-558 of the CSi Put and Call Securities Note, (v) page 469 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 469 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 500 of the CS Bonus and Participation Securities Note and (viii) page 501 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[EU BENCHMARK REGULATION

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

[[specify benchmark] is provided by [administrator legal name]. As at the date of these Final Terms, [administrator legal name] [appears]/[does not appear] in the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority pursuant to Article 36 of the EU Benchmark Regulation. [As far as the Issuer is aware, the transitional provisions in Article 51 or the provisions of Article 2 of the EU Benchmark Regulation apply, such that [administrator legal name] is not currently

required to obtain authorisation or registration (or, if located outside the European Union, recognition, endorsement or equivalence).)]/[Not Applicable]

(If the Securities are offered to the public or listed on a regulated market in the EEA, specify: (i) the name of the benchmark, (ii) the name of the benchmark administrator, (iii) if the benchmark administrator appears on the benchmark register maintained by ESMA and (iv) (if applicable) if the benchmark administrator is currently subject to transitional provisions.)

(repeat as necessary where there is more than one benchmark)]"

- (o) by inserting "UK Benchmark Regulation" directly after the paragraph "EU Benchmark Regulation" in Part B of the Form of Final Terms on: (i) page 513 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 512 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 558 of the CS Put and Call Securities Note, (iv) page 558 of the CSi Put and Call Securities Note, (v) page 469 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 469 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 500 of the CS Bonus and Participation Securities Note and (viii) page 501 of the CSi Bonus and Participation Securities Note:

"[UK BENCHMARK REGULATION

Details of benchmark administrators and registration on the FCA's register of administrators under Article 36 of Regulation (EU) No 2016/1011 as it forms part of domestic law by virtue of the EUWA (the "**UK Benchmark Regulation**"):

[[*specify benchmark*] is provided by [*administrator legal name*]. As at the date of these Final Terms, [*administrator legal name*] [appears]/[does not appear] in the register of administrators and benchmarks established and maintained by the Financial Conduct Authority pursuant to Article 36 of the UK Benchmark Regulation. [As far as the Issuer is aware, the transitional provisions in Article 51 or the provisions of Article 2 of the UK Benchmark Regulation apply, such that [*administrator legal name*] is not currently required to obtain authorisation or registration (or, if located outside the United Kingdom, recognition, endorsement or equivalence).)]/[Not Applicable]

(If the Securities are offered to the public or listed on a regulated market in the UK, specify: (i) the name of the benchmark, (ii) the name of the benchmark administrator, (iii) if the benchmark administrator appears on the benchmark register maintained by the Financial Conduct Authority and (iv) (if applicable) if the benchmark administrator is currently subject to transitional provisions.)

(repeat as necessary where there is more than one benchmark)]"

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

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

- (a) by deleting the first paragraph starting with the words "[*Include if applicable*: Prohibition of Sales to EEA and UK Retail Investors:" in the Form of Pricing Supplement on: (i) page 518 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 517 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 563 of the CS Put and Call Securities Note, (iv) page 563 of the CSi Put and Call Securities Note, (v) page 474 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 474 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 505 of the CS Bonus and Participation Securities Note and (viii) page 506 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[*Include if applicable*: **PROHIBITION OF SALES TO EEA RETAIL INVESTORS**: The Securities are not intended to be offered, sold or otherwise made available to and may not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU on Markets in Financial Instruments (as may be amended, varied or replaced from time to time) ("**MiFID II**"); (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the Prospectus Regulation. Consequently no key information document required by Regulation (EU) No 1286/2014 (the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investors in the EEA may be unlawful under the PRIIPs Regulation.]"

[*Include if applicable*: **PROHIBITION OF SALES TO UK RETAIL INVESTORS**: The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling such Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.]"

- (b) by deleting the third paragraph under the heading "Part A – Contractual Terms" in the Form of Pricing Supplement on: (i) page 519 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 518 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 564 of the CS Put and Call Securities Note, (iv) page 564 of the CSi Put and Call Securities Note, (v) page 475 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 475 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, and by deleting the second paragraph under the heading "Part A – Contractual Terms" in the Form of Pricing Supplement on: (i) page 506 of the CS Bonus and Participation Securities Note and (ii) page 507 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"This Pricing Supplement does not constitute final terms for the purposes of Article 8 of the Prospectus Regulation or Regulation (EU) 2017/1129 as it forms part of domestic law by virtue

of the [European Union (Withdrawal) Act 2018]/[EUWA], as the case may be. 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 or the [Financial Services and Markets Act 2000]/[FSMA], as the case may be. 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 an EEA 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) or on a UK regulated market for the purposes of Regulation (EU) No 600/2014 on markets in financial instruments as it forms part of domestic law by virtue of the [European Union (Withdrawal) Act 2018]/[EUWA].]"

- (c) by inserting a new sub-paragraph "Spot Rate Time" below "Spot Rate Screen Page" in Part A of the Form of Pricing Supplement as sub-paragraph: (i) 46(i)(i) on page 550 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) 46(i)(i) on page 549 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) 44(i)(i) on page 603 of the CS Put and Call Securities Note, (iv) 44(i)(i) on page 603 of the CSi Put and Call Securities Note, (v) 42(i)(i) on page 490 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) 42(i)(i) on page 490 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) 48(i)(i) on page 529 of the CS Bonus and Participation Securities Note and (viii) 48(i)(i) on page 530 of the CSi Bonus and Participation Securities Note:

"(i) Spot Rate Time: [Valuation Time]/[specify time]/[Not Applicable]"

The remaining sub-paragraph(s) below the new sub-paragraph "Spot Rate Time" shall be re-numbered accordingly.

- (d) by inserting a new sub-paragraph "Spot Rate Time" below "Spot Rate Screen Page" in Part A of the Form of Pricing Supplement as sub-paragraph: (i) 46(ii)(j) on page 551 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) 46(ii)(j) on page 550 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) 42(ii)(j) on page 491 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note and (iv) 42(ii)(j) on page 491 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note:

"(j) Spot Rate Time: [Valuation Time]/[specify time]/[Not Applicable]"

The remaining sub-paragraph "Presentation Date Notice Period" below the new sub-paragraph "Spot Rate Time" shall be re-numbered accordingly.

- (e) by inserting a new sub-paragraph "Spot Rate Time" below "Spot Rate Screen Page" in Part A of the Form of Pricing Supplement as sub-paragraph: (i) 46(iii)(f) on page 552 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) 46(iii)(f) on page 551 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) 44(ii)(f) on page 604 of the CS Put and Call Securities Note, (iv) 44(ii)(f) on page 604 of the CSi Put and Call Securities Note, (v) 42(iii)(f) on page 491 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) 42(iii)(f) on page 491 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) 48(ii)(f) on page 530 of the CS Bonus and Participation Securities Note and (viii) 48(ii)(f) on page 531 of the CSi Bonus and Participation Securities Note:

"(f) Spot Rate Time: [Valuation Time]/[specify time]/[Not Applicable]"

The remaining sub-paragraph "[Nth (for the purposes of determining the Worst Performing Underlying Asset)]" below the new sub-paragraph "Spot Rate Time" in the CS Trigger Redeemable

and Phoenix Securities Note and the CSi Trigger Redeemable and Phoenix Securities Note shall be re-numbered accordingly.

- (f) by deleting the line item "Prohibition of Sales to EEA and UK Retail Investors" in Part A of the Form of Pricing Supplement in: (i) line item 77 on page 582 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) line item 77 on page 581 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) line item 76 on page 637 of the CS Put and Call Securities Note, (iv) line item 76 on page 637 of the CSi Put and Call Securities Note, (v) line item 73 on page 521 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) line item 73 on page 521 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) line item 79 on page 559 of the CS Bonus and Participation Securities Note and (viii) line item 79 on pages 560-561 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"[Prohibition of Sales to EEA Retail Investors: [Applicable – see the cover page of this Pricing Supplement]/[Not Applicable]

((i) "Not Applicable" should be specified where (a) the Securities clearly do not constitute "packaged" products or (b) the Securities may or clearly do constitute "packaged" products and a KID will be prepared in the EEA;

(ii) "Applicable" should be specified where (a) the Securities may or clearly do constitute "packaged" products and (b) a KID will not be prepared in the EEA.)]

[Prohibition of Sales to UK Retail Investors: [Applicable – see the cover page of this Pricing Supplement]/[Not Applicable]

((i) "Not Applicable" should be specified where (a) the Securities clearly do not constitute "packaged" products or (b) the Securities may or clearly do constitute "packaged" products and a KID will be prepared in the UK;

(ii) "Applicable" should be specified where (a) the Securities may or clearly do constitute "packaged" products and (b) a KID will not be prepared in the UK.)]"

- (g) by deleting the sub-section "Interests of Natural and Legal Persons Involved in the Issue" in Part B of the Form of Pricing Supplement on: (i) page 584 of the CS Trigger Redeemable and Phoenix Securities Note and (ii) page 582 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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[The 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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[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")

- (h) by deleting the sub-section "Interests of Natural and Legal Persons Involved in the Issue" in Part B of the Form of Pricing Supplement on: (i) pages 638 of the CS Put and Call Securities Note and (ii) pages 638 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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[The 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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[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 [CSSSV]/[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")"

- (i) by deleting the sub-section "Interests of Natural and Legal Persons Involved in the Issue" in Part B of the Form of Pricing Supplement on: (i) page 522 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (ii) page 522 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (iii) page 561 of the CS Bonus and Participation Securities Note and (iv) page 562 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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[The 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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[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 Securities, Sociedad De Valores, S.A. [(as an intermediary between the Dealer and each distributor)] ("CSSSV")]/[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")]

13. **Amendment to the section entitled "Underlying Assets"**

The section entitled "Underlying Assets" in each Securities Note shall be amended by deleting the fourth paragraph on: (i) page 589 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 587 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 643 of the CS Put and Call Securities Note, (iv) page 643 of the CSi Put and Call Securities Note, (v) page 527 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 527 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 566 of the CS Bonus and Participation Securities Note and (viii) page 567 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Amounts payable under the Securities may be calculated by reference to one or more specific indices, rates or price sources or a combination of indices, rates or price sources. Any such index, rate or price source may constitute a benchmark for the purposes of the EU Benchmark Regulation and/or the UK Benchmark Regulation. Where an index, rate or price source falls within the scope of the EU Benchmark Regulation and/or the UK Benchmark Regulation, the

legal name of the administrator of such index, rate or price source is required to appear on the register of administrators and benchmarks established and maintained by ESMA pursuant to Article 36 of the EU Benchmark Regulation and/or the register of administrators established and maintained by the FCA pursuant to Article 36 of the UK Benchmark Regulation. However, the transitional provisions in Article 51 or the provisions of Article 2 of the EU Benchmark Regulation and the transitional provisions in Article 51 or the provisions of Article 2 of the UK Benchmark Regulation may apply, such that the administrator of such index, rate or price source is not required to obtain authorisation/registration (or, if in the case of the EU Benchmark Regulation located outside the European Union or if in the case of the UK Benchmark Regulation, located outside the United Kingdom, recognition, endorsement or equivalence). As at the date of this Securities Note (as supplemented), ICE Benchmark Administration Limited (the administrator of LIBOR) is included in the UK Benchmark Register and the European Money Markets Institute (the administrator of EURIBOR) is included in the EU Benchmark Register."

14. 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 639 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 635 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 693 of the CS Put and Call Securities Note, (iv) page 691 of the CSi Put and Call Securities Note, (v) page 578 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 576 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 616 of the CS Bonus and Participation Securities Note and (viii) page 615 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 Credit Suisse Securities, Sociedad De Valores, S.A. (as an intermediary between the Dealer and any Offeror) 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:"

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

The section entitled "Selling Restrictions" in each Securities Note shall be amended as follows:

- (a) by deleting the sub-section entitled "General" on: (i) page 640 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 635 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 694 of the CS Put and Call Securities Note, (iv) page 692 of the CSi Put and Call Securities Note, (v) page 579 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 577 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 617 of the CS Bonus and Participation Securities Note and (viii) page 616 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"Except as set out in this Securities Note or the relevant Issue Terms (together, the **"Documents"**), no action has been or will be taken that would permit a public offering of the Securities or possession or distribution of any offering material in relation to the Securities in any jurisdiction where action for that purpose is required.

Each Dealer has represented, warranted and undertaken, and each further Dealer appointed under the Programme will be required to represent, warrant and undertake, that it has complied and will comply and act in accordance with each of the restrictions (as may be relevant) set out below, including all applicable securities laws and regulations in force in any jurisdiction in which it purchases, offers, sells or delivers Securities or possesses or distributes the Base Prospectus

and will obtain any consent, approval or permission required by it for the purchase, offer, sale or delivery by it of Securities under the laws and regulations in force in any jurisdiction to which it is subject or in which it makes such purchases, offers, sales or deliveries. No offers, sales or deliveries of the Securities, or distribution of any offering material relating to the Securities, may be made in or from any jurisdiction except in circumstances which will result in compliance with any applicable laws and regulations and will not impose any obligations on the Issuer or the Dealer.

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) Credit Suisse Securities, Sociedad De Valores, S.A. (as an intermediary between each such dealer and each such distributor)."

- (b) by deleting the sub-section entitled "United Kingdom" on: (i) page 641 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) page 637 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 695 of the CS Put and Call Securities Note, (iv) page 693 of the CSi Put and Call Securities Note, (v) page 580 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 578 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) page 618 of the CS Bonus and Participation Securities Note and (viii) page 617 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"UNITED KINGDOM

Prohibition of Sales to UK Retail Investors

If the Issue Terms in respect of the Securities specifies "Prohibition of Sales to UK Retail Investors" as "Not Applicable", in relation to the United Kingdom, no offer of Securities has been or will be made which is the subject of the offering contemplated by the Base Prospectus as completed by the Issue Terms in relation thereto to the public in the United Kingdom except that an offer of such Securities may be made to the public in the United Kingdom:

- (a) if the Issue Terms in relation to the Securities specify that an offer of those Securities may be made other than pursuant to section 86 of the Financial Services and Markets Act 2000, as amended (the "FSMA") (a "Public Offer"), following the date of publication of the Base Prospectus in relation to such Securities which either (i) has been approved by the Financial Conduct Authority, or (ii) is to be treated as if it had been approved by the Financial Conduct Authority in accordance with the transitional provision in Regulation 74 of the Prospectus (Amendment etc.) (EU Exit) Regulations 2019, provided that any such Base Prospectus has subsequently been completed by Issue Terms contemplating such Public Offer, in the period beginning and ending on the dates specified in such Base Prospectus or Issue Terms, as applicable, and the Issuer has consented in writing to its use for the purpose of that Public Offer;
- (b) at any time to any legal entity which is a qualified investor as defined in Article 2 of the UK Prospectus Regulation;
- (c) at any time to fewer than 150 natural or legal persons (other than qualified investors as defined in Article 2 of the UK Prospectus Regulation) in the United Kingdom; or
- (d) at any time in any other circumstances falling within section 86 of the FSMA,

provided that no such offer of Securities referred to in (b) to (d) above shall require the publication of a prospectus pursuant to section 85 of the FSMA or supplement a prospectus pursuant to Article 23 of the UK Prospectus Regulation.

For the purposes of this provision, the expression "**an offer of Securities to the public**" in relation to any Securities means the communication in any form and by any means of sufficient information on the terms of the offer and the Securities to be offered so as to enable an investor to decide to

purchase or subscribe for the Securities; and the expression "**UK Prospectus Regulation**" means Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**").

Unless the Issue Terms in respect of any Securities specifies "Prohibition of Sales to UK Retail Investors" as "Not Applicable", any Securities which are the subject of the offering contemplated by the Base Prospectus as completed by the Issue Terms in relation thereto must not be offered, sold or otherwise made available to any retail investor in the United Kingdom. For the purposes of this provision:

- (a) the expression "**retail investor**" means a person who is one (or more) of the following:
 - (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the EUWA; or
 - (ii) a customer within the meaning of the provisions of the FSMA and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or
 - (iii) not a qualified investor as defined in Article 2 of the UK Prospectus Regulation; and
- (b) the expression an "**offer**" includes the communication in any form and by any means of sufficient information on the terms of the offer and the Securities to be offered so as to enable an investor to decide to purchase or subscribe for the Securities.

Other Regulatory Restrictions

In relation to Securities: (a) any invitation or inducement to engage in investment activity (within the meaning of section 21 of the FSMA) in connection with the issue or sale of Securities may only be communicated or caused to be communicated in circumstances in which section 21(1) of the FSMA does not or, where applicable, would not if it was not an authorized person, apply to the Issuer; and (b) applicable provisions of the FSMA with respect to anything done in relation to Securities in, from or otherwise involving the United Kingdom, must be complied with."

- (c) by deleting the sub-sections entitled "General European Economic Area and UK Restrictions" and "Prohibition of Sales to EEA and UK Retail Investors" on: (i) pages 641-642 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 637-638 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) pages 695-696 of the CS Put and Call Securities Note, (iv) pages 693-694 of the CSi Put and Call Securities Note, (v) pages 580-581 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) pages 578-579 of the CSi Reverse Convertible and Worst of Reverse Convertible Securities Note, (vii) pages 618-619 of the CS Bonus and Participation Securities Note and (viii) pages 617-618 of the CSi Bonus and Participation Securities Note in its entirety and replacing it with the following:

"GENERAL EUROPEAN ECONOMIC AREA RESTRICTIONS

If the Issue Terms in respect of the Securities specifies "Prohibition of Sales to EEA Retail Investors" as "Not Applicable", in relation to each Member State of the EEA, no offer of Securities has been or will be made which is the subject of the offering contemplated by the Base Prospectus as completed by the Issue Terms in relation thereto to the public in that Member State except that an offer of such Securities may, be made to the public in that Member State:

- (a) if the Issue Terms in relation to the Securities specify that an offer of those Securities may be made other than pursuant to Article 1(4) of the Prospectus Regulation in that Member State (a "**Non-exempt Offer**"), following the date of publication of the Base Prospectus in relation to such Securities which has been approved by the competent authority in that Member State or, where appropriate, approved in another Member State and notified to

the competent authority in that Member State, provided that any such Base Prospectus has subsequently been completed by the Issue Terms contemplating such Non-exempt Offer, in accordance with the Prospectus Regulation, in the period beginning and ending on the dates specified in such Base Prospectus or Issue Terms, as applicable, and the Issuer has consented in writing to its use for the purpose of that Non-exempt Offer;

- (b) at any time to any person which is a qualified investor as defined in the Prospectus Regulation;
- (c) at any time to fewer than 150 natural or legal persons per Member State (other than qualified investors as defined in the Prospectus Regulation); or
- (d) at any time in any other circumstances falling within Article 1(4) of the Prospectus Regulation,

provided that no such offer of Securities referred to in (b) to (d) above shall require the publication of a prospectus pursuant to Article 3 of the Prospectus Regulation, or supplement a prospectus pursuant to Article 23 of the Prospectus Regulation.

For the purposes of this provision, the expression an "**offer of Securities to the public**" in relation to any Securities in any Member State means the communication in any form and by any means of sufficient information on the terms of the offer and the Securities to be offered so as to enable an investor to decide to purchase or subscribe the Securities, and the expression "**Prospectus Regulation**" means Regulation (EU) 2017/1129), as amended from time to time.

PROHIBITION OF SALES TO EEA RETAIL INVESTORS

Unless the Issue Terms in respect of the Securities specifies the "Prohibition of Sales to EEA Retail Investors" as "Not Applicable", any Securities which are the subject of the offering contemplated by the Base Prospectus as completed by the Issue Terms in relation thereto must not be offered, sold or otherwise made available to any retail investor in the EEA. For the purposes of this provision:

- (a) the expression "**retail investor**" means a person who is one (or more) of the following:
 - (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); or
 - (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or
 - (iii) not a qualified investor as defined in the Prospectus Regulation; and
- (b) the expression an "**offer**" includes the communication in any form and by any means of sufficient information on the terms of the offer and the Securities to be offered so as to enable an investor to decide to purchase or subscribe for the Securities."

16. 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 652-653 of the CS Trigger Redeemable and Phoenix Securities Note, (ii) pages 648-649 of the CSi Trigger Redeemable and Phoenix Securities Note, (iii) page 706-707 of the CS Put and Call Securities Note, (iv) page 704-705 of the CSi Put and Call Securities Note, (v) pages 591-592 of the CS Reverse Convertible and Worst of Reverse Convertible Securities Note, (vi) page 589-590 of the CSi Reverse Convertible

and Worst of Reverse Convertible Securities Note, (vii) pages 629-630 of the CS Bonus and Participation Securities Note and (viii) pages 628-629 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 Credit Suisse Securities, Sociedad De Valores, S.A. of Calle Ayala 42, 3 Planta -B, 28001, Madrid, Spain as an intermediary between the Dealer and each Authorised Offeror (**"CSSSV"**), (c) during the offer period, in the relevant Member State(s) and the UK 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 and the UK 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 CSSSV (including where any such entity makes a subsequent resale or final placement of Securities), (b) in a Member State and/or the UK 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 CSSSV 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 CSSSV have 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 CSSSV) and none of the Issuer, any Dealer and CSSSV 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 CSSSV 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 Second 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 Second 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 Second Supplement and any other statement in any Securities Note, the statements in such Securities Note by virtue of this Second Supplement will prevail.

In accordance with Article 23(2)(a) of the Prospectus Regulation, investors who have already agreed to purchase or subscribe for the Securities before this Second Supplement is published have the right, exercisable before the end of 4 June 2021 (within a time limit of three working days after the publication of this Second 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 Second Supplement has been filed with the CSSF and will be available on the website of the Luxembourg Stock Exchange, at www.bourse.lu. This Second 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) "Trigger Redeemable and Phoenix Securities", (ii) "Put and Call Securities", (iii) "Reverse Convertible and Worst of Reverse Convertible Securities" or (iv) "Bonus and Participation Securities".

SCHEDULE 1

1. LIST OF CS SECURITIES NOTES

- 1.1 Trigger Redeemable and Phoenix Securities Note dated 10 July 2020 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 7 April 2020, 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**").
- 1.2 Put and Call Securities Note dated 15 July 2020, 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. 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**").
- 1.3 Reverse Convertible and Worst of Reverse Convertible Securities Note dated 16 July 2020, 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**").
- 1.4 Bonus and Participation Securities dated 17 July 2020, 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 SECURITIES NOTES

- 2.1 Trigger Redeemable and Phoenix Securities Note dated 10 July 2020 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 8 July 2020, 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**").
- 2.2 Put and Call Securities Note dated 15 July 2020, 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. 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**").
- 2.3 Reverse Convertible and Worst of Reverse Convertible Securities Note dated 16 July 2020, 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**").

- 2.4 Bonus and Participation Securities dated 17 July 2020, 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**").