

**SUPPLEMENT DATED 26 OCTOBER 2015 TO THE BASE PROSPECTUSES LISTED IN THE
SCHEDULE**

**Credit Suisse AG
Credit Suisse International**

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

This supplement dated 26 October 2015 (this "**Supplement**") to each of the base prospectuses listed in the Schedule, each of which comprises a separate base prospectus in respect of Credit Suisse AG ("**CS**") and Credit Suisse International ("**CSi**", and together with CS, the "**Issuers**" and each, an "**Issuer**") save for the Andrea Preference Share-Linked Securities Base Prospectus, which comprises a base prospectus in respect of CS only (each such base prospectus, as supplemented up to the date of this Supplement, a "**Prospectus**" and, collectively, the "**Prospectuses**") constitutes a supplement in respect of each Prospectus for the purposes of Article 13 of Chapter 1 of Part II of the Luxembourg Law on Prospectuses for Securities dated 10 July 2005 and as amended on 3 July 2012 (the "**Luxembourg Law**") and has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") in its capacity as competent authority in Luxembourg. Terms defined in the relevant Prospectus shall have the same meanings when used in this Supplement.

This Supplement is supplemental to, and should be read in conjunction with, the relevant Prospectus including any other supplements thereto.

Purpose of this Supplement

The purpose of this Supplement is to:

- (a) amend the section headed "Important Notices" in each Prospectus to update credit ratings of the relevant Issuer;
- (b) amend Element B.12 of the Summary of each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus) to include the key financial information for CS for the three and nine months ended 30 September 2015;
- (c) amend Element B.12 of the Summary of the Andrea Preference Share-Linked Securities Base Prospectus to include the key financial information for CS for the three and nine months ended 30 September 2015;
- (d) incorporate by reference each of (i) the Group and CS Form 6-K Dated 21 October 2015 and (ii) the CS Form 6-K Dated 21 October 2015 (each as defined below) into each Prospectus;
- (e) include certain supplemental information relating to the board of directors in respect of CS in each Prospectus;
- (f) include certain supplemental information relating to the board of directors in respect of CSi in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus);
- (g) amend and include certain supplemental information relating to legal and arbitration proceedings in respect of CSi in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus); and
- (h) amend certain information in respect of CS in the section headed "General Information" in each Prospectus.

1. **Amendments to the section headed "Important Notices" in each Prospectus**

- (a) The section headed "Important Notices" of each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus) (in each case, as amended up to the Supplement dated 7 August 2015) shall be amended by inserting the following paragraph after the third paragraph under the heading "Ratings" on page 7 of each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus):

"On 21 October 2015, Moody's Inc. placed on review for possible downgrade the "A1" senior unsecured long-term debt ratings for CS and CSi. On 22 October 2015, S&P affirmed CS' and CSi's senior unsecured long-term debt ratings of A. On 23 October 2015, Fitch affirmed CS' and CSi's Long-Term Issuer Default Ratings of A."

- (b) The section headed "Important Notices" of the Andrea Preference Share-Linked Securities Base Prospectus (as amended up to the Supplement dated 7 August 2015) shall be amended by inserting the following paragraph after the third paragraph under the heading "Ratings" on page 5 of the Andrea Preference Share-Linked Securities Base Prospectus:

"On 21 October 2015, Moody's Inc. placed on review for possible downgrade the "A1" senior unsecured long-term debt rating of "A1" for Credit Suisse AG. On 22 October 2015, S&P affirmed Credit Suisse AG's senior unsecured long-term debt rating of A. On 23 October 2015, Fitch affirmed Credit Suisse AG's Long-Term Issuer Default Rating of A."

2. **Amendments to the Summary of each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus)**

Element B.12 of the Summary on pages 11 to 12 of each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus) (in each case, as amended up to the Supplement dated 9 September 2015) shall be deleted and replaced with the following:

B.12	Selected key financial information; no material adverse change and description of significant change in financial position of the Issuer:	<i>[Insert the following if the Issuer is CS]</i>		
		<u>CS</u>		
		<i>In CHF million</i>	<i>Year ended 31 December</i>	
			<i>2014</i>	<i>2013</i>
		Selected income statement data		
		Net Revenue	25,589	25,314
		Total operating expenses	22,503	21,567
		Net income	1,764	2,629
		Selected balance sheet data		
		Total assets	904,849	854,429
		Total liabilities	860,208	810,797
		Total equity	44,641	43,632
		<i>In CHF million</i>	<i>Nine months ended 30 September (unaudited)</i>	

	2015	2014
Selected income statement data		
Net Revenue	19,098	19,386
Total operating expenses	15,410	17,119
Net income	2,475	1,184
	<i>Nine months ended 30 September 2015 (unaudited)</i>	<i>Year ended 31 December 2014</i>
Selected balance sheet data		
Total assets	841,376	904,849
Total liabilities	796,651	860,208
Total equity	44,725	44,641

[Insert the following if the Issuer is CSI]

<u>CSI*</u>		
<i>In USD million</i>	<i>Year ended 31 December</i>	
	<i>2014</i>	<i>2013</i>
Selected consolidated income statement data		
Net Revenue	1,144	1,654
Total operating expenses	(1,551)	(1,713)
Loss before taxes	(407)	(59)
Net loss	(995)	(539)
Selected consolidated balance sheet data		
Total assets	548,137	515,733
Total liabilities	524,108	490,705
Total shareholders' equity	24,029	25,028
<i>In USD million</i>	<i>Six months ended 30 June (unaudited)</i>	

	2015	2014
Selected consolidated income statement data		
Net Revenue	1,214	882
Total operating expenses	(1,041)	(781)
Profit before taxes	173	101
Net profit/(loss)	100	(371)
	<i>Six months ended 30 June (unaudited)</i>	<i>Year ended 31 December</i>
Selected consolidated balance sheet data	2015	2014
Total assets	452,959	548,137
Total liabilities	428,828	524,108
Total shareholders' equity	24,131	24,029
*This key financial information is for CSi and its subsidiaries		
<p><i>[Insert for CS only:</i></p> <p>There has been no material adverse change in the prospects of the Issuer and its consolidated subsidiaries since 31 December 2014.</p> <p>Not applicable; there has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30 September 2015.]</p> <p><i>[Insert for CSi only:</i></p> <p>There has been no material adverse change in the prospects of the Issuer and its consolidated subsidiaries since 31 December 2014.</p> <p>Not applicable; there has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30 June 2015.]</p>		

3. Amendment to the Summary of the Andrea Preference Share-Linked Securities Base Prospectus

Element B.12 of the Summary on pages 8 to 9 of the Andrea Preference Share-Linked Securities Base Prospectus (as amended up to the Supplement dated 7 August 2015) shall be deleted and replaced with the following:

B.12	Selected key financial information; no material adverse change and description of significant change in financial or trading position of the Issuer:	<u>CS</u>		
		<i>In CHF million</i>	<i>Year ended 31 December</i>	
			<i>2014</i>	<i>2013</i>
		Selected income statement data		
		Net Revenue	25,589	25,314
		Total operating expenses	22,503	21,567
		Net income	1,764	2,629
		Selected balance sheet data		
		Total assets	904,849	854,429
		Total liabilities	860,208	810,797
		Total equity	44,641	43,632
		<i>In CHF million</i>	<i>Nine months ended 30 September (unaudited)</i>	
			<i>2015</i>	<i>2014</i>
		Selected income statement data		
		Net Revenue	19,098	19,386
		Total operating expenses	15,410	17,119
		Net income	2,475	1,184
			<i>Nine months ended 30 September 2015 (unaudited)</i>	<i>Year ended 31 December 2014</i>
		Selected balance sheet data		
		Total assets	841,376	904,849
		Total liabilities	796,651	860,208
		Total equity	44,725	44,641
		<p>There has been no material adverse change in the prospects of the Issuer and its consolidated subsidiaries since 31 December 2014.</p> <p>Not applicable; there has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30</p>		

	September 2015.
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4. Incorporation of information by reference in each Prospectus

This Supplement incorporates by reference into each Prospectus:

- (a) the Form 6-K of Credit Suisse Group AG (the "**Group**") and CS filed with the United States Securities and Exchange Commission ("**SEC**") on 21 October 2015 (the "**Group and CS Form 6-K Dated 21 October 2015**") which includes a media release announcing changes to Credit Suisse's strategy, structure and organisation; and
- (b) the Form 6-K of CS filed with the SEC on 21 October 2015 (the "**CS Form 6-K Dated 21 October 2015**"), which includes the Credit Suisse Earnings Release 3Q15 as an exhibit thereto.

The table below sets out the relevant page references for the information incorporated by reference (i) in respect of CS, in each Prospectus, and (ii) in respect of CSi, in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus):

Section Number	Section Heading	Sub-heading	Page(s) of the PDF file
Group and CS Form 6-K Dated 21 October 2015			
	Form 6-K	Cover page	1
		Introduction	2
		Strategy	3
		Simplified Structure	4
		Executive Team	4-5
		Management Actions	5-6
		Tracking Progress	7-8
		Disclaimer	8-10
		Signatures	10
CS Form 6-K Dated 21 October 2015			
	Form 6-K	Cover page	1
		Introduction	2
		Selected financial data	3-4
		Operating and financial review and prospects	5-6
		Exhibits	7

		Signatures	8
Exhibit to CS Form 6-K Dated 21 October 2015 (Earnings Release 3Q15)			
	Earnings Release 3Q15	Key metrics	10
		Core Results summary	11-12
		Private Banking & Wealth Management	13-19
		Investment Banking	20-22
		Corporate Center	23
		Balance sheet, shareholders' equity, regulatory reporting and other information	24-25
		Important information	26
	Appendix	Credit Suisse	27
		Credit Suisse and Core Results	28
		Credit Suisse reporting structure	28
		Core Results	29
		Core Results – strategic and non-strategic results	30
		Core Results – strategic results	30
		Core Results – non-strategic results	31
		Core Results reporting by region	31
		Private Banking & Wealth Management	32
		Private Banking & Wealth Management – strategic and non-strategic results	33
		Private Banking & Wealth Management – strategic results	33
		Wealth Management Clients	34
		Corporate & Institutional Clients	35
		Asset Management	36
		Private Banking & Wealth Management – non-strategic results	36
		Investment Banking	37
Investment Banking- strategic and non-strategic results	38		

	Investment Banking – strategic results	38
	Investment Banking – non-strategic results	39
	Corporate Center results	39
	Corporate Center- non-strategic results	40
	Impact from movements in own credit spreads	40
	Assets under management – Group	41
	Net new assets – Group	41
	BIS capital metrics – Group	42
	Eligible capital – Group	42
	CET1 Capital movement – Group	43
	Risk-weighted assets – Group	43
	Risk-weighted asset movement by risk type – Group	43
	BIS leverage metrics – Group	44
	Swiss capital metrics – Group	44
	Swiss leverage metrics – Group	44
	One-day, 98% risk management VaR (CHF)	45
	Consolidated statements of operations	46
	Consolidated balance sheets	47
	Consolidated statements of changes in equity	48
	Earnings per share	49
	Relationship between total shareholders' equity, tangible shareholders' equity and regulatory capital	50
	Regulatory capital allocation	50
	Cautionary statement regarding forward looking information	51

Any information not listed above but included in the documents incorporated by reference herein is given for information purpose only and is not required by the relevant annexes of the Commission Regulation 809/2004/EC, as amended.

Any non-incorporated part of a document referred to herein are either deemed not relevant for the investor or are otherwise covered elsewhere in the relevant Prospectus.

5. Supplemental information relating to the board of directors in respect of CS in each Prospectus

The information in the section entitled "Credit Suisse AG" in each Prospectus (in each case as amended up to the Supplement dated 7 August 2015) shall be supplemented by deleting the list of the current members of the Executive Board and the last two paragraphs therein, on (i) pages 442 to 443 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) pages 413 to 414 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, (iii) pages 450 to 451 of the Put and Call Securities Base Prospectus (iv) pages 428 to 429 of the Bonus and Participation Securities Base Prospectus and (v) pages 117 to 118 of the Andrea Preference Share-Linked Securities Base Prospectus, and replacing it with the following:

"	•	Tidjane Thiam	Chief Executive Officer
	•	James L. Amine	Investment Banking and Capital Markets
	•	Pierre-Olivier Bouée	Chief Operating Officer
	•	Romeo Cerutti	General Counsel
	•	Peter Goerke	Human Resources, Communications and Branding
	•	Thomas P. Gottstein	Head of The Swiss Universal Bank
	•	Iqbal Khan	Head of International Wealth Management
	•	David Mathers	Chief Financial Officer
	•	Joachim Oechslin	Chief Risk Officer
	•	Timothy P. O'Hara	Global Markets
	•	Helman Sitohang	CEO APAC
	•	Lara J. Warner	Chief Compliance and Regulatory Affairs Officer

The composition of the Board of Directors of Credit Suisse AG and the Group is identical. The composition of the Executive Board of Credit Suisse AG and the Group is identical.

Further information about the members of the Board of Directors and the Executive Board can be found on pages 173 to 193 (pages 197 to 217 of the PDF) of the Exhibit to Form 20-F Dated 20 March 2015, the Form 6-K Dated 24 April 2015 and the Group and CS Form 6-K Dated 21 October 2015."

6. Supplemental information relating to the board of directors in respect of CSi in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus)

The information in the section entitled "Credit Suisse International" in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus) (in each case, as amended up to the Supplement dated 9 September 2015) shall be supplemented by deleting the table under

the section headed "Directors and Management", on (i) pages 445 to 446 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) pages 416 to 417 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, (iii) pages 453 to 454 of the Put and Call Securities Base Prospectus and (iv) pages 431 to 432 of the Bonus and Participation Securities Base Prospectus, and replacing it with the following:

"Board Member	External Activities
Noreen Doyle (Non- Executive Chair)	<ul style="list-style-type: none"> • Independent member and Chair of the Board of Directors, the Nomination and the Advisory Remuneration Committee, independent member of the Risk Committee and Acting Audit Committee Chair of the Issuer. • Ms. Doyle also serves as Vice- Chair and Lead Independent Director of the Board, member of the Audit Committee and the Chairman's and Governance Committee of Credit Suisse AG and Credit Suisse Group AG. • Additionally Ms. Doyle is also: <ul style="list-style-type: none"> ○ a member of the Board of Directors of the Newmont Mining Corporation; and ○ a member of the advisor board of Sapphire Partners.
Gaël de Boissard (Chief Executive Officer)	Not Applicable
Richard Thornburgh (Non- Executive Director)	<ul style="list-style-type: none"> • Independent member of the Board of Directors and the Audit, Nomination and Advisory Remuneration Committee and Chairman of the Risk Committee of the Issuer. • Mr. Thornburgh also serves as Vice-Chair of the Board, member of the Audit Committee, Chair of the Risk Committee and a member of the Chairman's and Governance Committee of Credit Suisse AG and Credit Suisse Group AG. • Additionally Mr. Thornburgh is also: <ul style="list-style-type: none"> ○ Vice-Chairman of Corsair Capital LLC (New York); ○ a member of the Board of Directors of Reynolds American Inc. (Winston-Salem); ○ a member of the Board of Directors, of McGraw Hill Financial (New York); ○ a member of the Board of Directors and

	<p>Lead Director for New Star Financial Inc. (Massachusetts); and</p> <ul style="list-style-type: none"> ○ a member of the Board of Directors of CapStar Bank.
Jason Forrester	<ul style="list-style-type: none"> • Managing Director in the CFO division of the Issuer. • Mr. Forrester is also EMEA Regional CFO of the Issuer and Credit Suisse Securities (Europe) Ltd.
Paul Ingram	<ul style="list-style-type: none"> • Managing Director in the CRO division of the Issuer. • Mr. Ingram is also Chief Risk Officer of the Issuer and Credit Suisse Securities (Europe) Ltd.
Christopher Horne	<ul style="list-style-type: none"> • Managing Director in the Global Markets division of the Issuer. • Mr. Horne is also Deputy CEO of the Issuer and Credit Suisse Securities (Europe) Ltd.
David Livingstone	<ul style="list-style-type: none"> • Vice Chairman of the Investment Banking and Capital Markets division of the Issuer."

7. *Supplemental information relating to legal and arbitration proceedings in respect of CSi in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus)*

The information in the section entitled "Credit Suisse International" in each Prospectus (other than the Andrea Preference Share-Linked Securities Base Prospectus) (in each case, as amended up to the Supplement dated 9 September 2015) shall be supplemented by deleting the section headed "Legal and Arbitration Proceedings", on (i) pages 446 to 447 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) pages 417 to 418 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, (iii) pages 454 to 455 of the Put and Call Securities Base Prospectus and (iv) pages 432 to 433 of the Bonus and Participation Securities Base Prospectus and replacing it with the following:

"Legal and Arbitration Proceedings

During the last 12 months there have been no governmental, legal or arbitration proceedings which may have, or have had in the past, significant effects on the financial position or profitability of CSi, and CSi is not aware of any such proceedings being either pending or threatened, except as disclosed below:

1. European Commission Statement of Objections re CDS

In July 2013, the Directorate General for Competition of the European Commission ("**DG Comp**") issued a Statement of Objections ("**SO**") to various entities of thirteen CDS dealer banks, certain market entities and the International Swaps and Derivatives Association, Inc. ("**ISDA**") in relation to its investigation into possible violations of competition law by certain CDS market participants. Certain Credit Suisse entities were among the named bank entities. The SO marks the commencement of enforcement

proceedings in respect of what DG Comp alleges were unlawful attempts to prevent the development of exchange traded platforms for CDS between 2006 and 2009.

2. **US Antitrust Class Action re CDS**

Certain Credit Suisse entities, as well as other banks, have been named in civil litigation in the US, currently pending in the US District Court for the Southern District of New York. In August 2015, Credit Suisse and the class action plaintiffs reached an agreement in principle to settle the action. The settlement is subject to the execution of formal settlement documentation and court approval. Further, Credit Suisse (USA), Inc. has received civil investigative demands from the United States Department of Justice.

3. **Rosserlane and Swinbrook v Credit Suisse International**

CSi is the defendant in English court litigation brought by Rosserlane Consultants Limited and Swinbrook Developments Limited (the "claimants"). The litigation relates to the forced sale by CSi in 2008 of Caspian Energy Group LP ("**CEG**"), the vehicle through which the claimants held a 51 per cent. stake in the Kyurovdag oil and gas field in Azerbaijan. CEG was sold for USD 245m following two unsuccessful M&A processes. The claimants allege that CEG should have been sold for at least USD 700m. CSi is vigorously defending the claims, which it believes are without merit. The trial commenced in October 2014 and on 20 February 2015 the case was dismissed and judgment given in favour of CSi. The claimants are now appealing the judgment.

4. CSi is defending a EUR 170 million clawback claim brought by the Winding Up Committee ("**WUC**") of Kaupthing Bank hf in the District Court of Reykjavik, Iceland. The claim relates to the issuance of ten credit linked notes issued in 2008, which the WUC is seeking to challenge under various provisions of Icelandic insolvency law in order to claw back funds paid to CSi. The WUC is also claiming significant penalty interest under Icelandic law. CSi argues that the purchase of the credit linked notes is governed by English law, which does not provide a legal basis for such clawback actions. In October 2014, the Court of the European Free Trade Association States issued a non-binding decision supporting the Issuer's position that the governing law of the transactions is relevant. Separately, CSi is pursuing a claim for USD 226 million in the District Court of Reykjavik, Iceland against Kaupthing Bank hf's WUC in order to enforce certain security rights arising under a 2007 structured trade. CSi acquired the security rights following Kaupthing Bank hf's insolvency in 2008. A trial of both matters is currently expected to take place in 2017.

5. CSi is the defendant in German court litigation brought by Stadtwerke Munchen GmbH, a German water utility company (the "**claimant**"). The litigation relates to a series of interest rate swaps entered into between 2008 and 2012. The claimant alleges breach of an advisory duty to provide both investor and investment-specific advice, including in particular a duty to disclose the initial mark-to-market value of the trades at inception. The claimant seeks damages of EUR 12 million, repayment of EUR 130 million of collateral held by CSi and release from all future obligations under the trades. A preliminary hearing has been rescheduled to February 2016, with further hearing dates expected in 2016/2017.

Provision for litigation is disclosed in Note 19 to the interim consolidated financial statements on page 21 of the CSi Interim Report (page 23 of the PDF)."

8. ***Amendments to the section headed "General Information" in respect of CS in each Prospectus***

The section headed "General Information" in each Prospectus (in each case, as amended up to the Supplement dated 7 August 2015) shall be supplemented by deleting the seventh item therein, on (i) page 507 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) page 478 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, (iii) page 515 of the Put and Call Securities Base Prospectus, (iv) 493 of the Bonus and Participation Securities Base Prospectus and (v) page 145 of the Andrea Preference Share-Linked Securities Base Prospectus, and replacing it with the following:

- "7. There has been no material adverse change in the prospects of CS and its consolidated subsidiaries since 31 December 2014. There has been no significant change in the financial position of CS and its consolidated subsidiaries since 30 September 2015.

Please see the section entitled "Risk Factors" on pages 39 to 46 (pages 63 to 70 of the PDF) of the Exhibit to the Form 20-F Dated 20 March 2015 for the risk factors that may affect the future results of operations or financial condition of the Group and its consolidated subsidiaries.

Please see the sections entitled "Operating Environment" on pages 8 to 10 (pages 18 to 20 of the PDF) of the third exhibit (Credit Suisse Financial Report 2Q15) to the Form 6-K Dated 31 July 2015, "Operating Environment" on pages 6 to 8 (pages 12 to 14 of the PDF) of the exhibit to the Form 6-K Dated 30 April 2015 and "Strategy", "Our Business" and "Operating Environment" on, respectively, pages 13 to 15, 16 to 23 and 48 to 50 (pages 37 to 39, 40 to 47 and 72 to 74 of the PDF) of the Exhibit to the Form 20-F Dated 20 March 2015 for the information relating to trends, uncertainties, the economic environment and other factors that may affect the future results of operations or financial condition of the Group and its consolidated subsidiaries."

The Issuers accept responsibility for the information contained in this 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 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 or incorporated by reference in each Prospectus by virtue of this Supplement and any other statement in or incorporated by reference in any Prospectus, the statements in or incorporated by reference in such Prospectus by virtue of this Supplement will prevail.

In accordance with Article 13 paragraph 2 of the Luxembourg Law, investors who have already agreed to purchase or subscribe for the Securities before this Supplement is published have the right, exercisable before the end of 28 October 2015 (within a time limit of two working days after the publication of this Supplement), to withdraw their acceptances.

This Supplement and the documents incorporated by reference by virtue of this Supplement have been filed with the CSSF and this Supplement and the documents incorporated by reference by virtue of this Supplement will be available on the website of the Luxembourg Stock Exchange, at www.bourse.lu.

SCHEDULE

LIST OF BASE PROSPECTUSES

1. Trigger Redeemable and Phoenix Securities Base Prospectus dated 30 June 2015, as supplemented by (a) a supplement dated 7 August 2015 and (b) a supplement dated 9 September 2015 (the "**Trigger Redeemable and Phoenix Securities Base Prospectus**"), relating to each Issuer pursuant to the Structured Products Programme for the issuance of Notes, Certificates and Warrants (the "**Structured Products Programme**").
2. Put and Call Securities Base Prospectus dated 22 July 2015, as supplemented by (a) a supplement dated 7 August 2015 and (b) a supplement dated 9 September 2015 (the "**Put and Call Securities Base Prospectus**"), relating to each Issuer pursuant to the Structured Products Programme.
3. Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus dated 10 August 2015, as supplemented by a supplement dated 9 September 2015 (the "**Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus**"), relating to each Issuer pursuant to the Structured Products Programme.
4. Bonus and Participation Securities Base Prospectus dated 14 August 2015, as supplemented by a supplement dated 9 September 2015 (the "**Bonus and Participation Securities Base Prospectus**"), relating to each Issuer pursuant to the Structured Products Programme.
5. Preference Share-Linked Securities (Andrea Preference Share-Linked Securities) Base Prospectus dated 5 December 2014, as supplemented by (a) a supplement dated 6 March 2015, (b) a supplement dated 13 March 2015, (c) a supplement dated 10 April 2015, (d) a supplement dated 13 May 2015, (e) a supplement dated 10 June 2015 and (f) a supplement dated 7 August 2015 (the "**Andrea Preference Share-Linked Securities Base Prospectus**"), relating to CS pursuant to the Structured Products Programme.