

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.



Credit Suisse AG, London Branch

Legal Entity Identifier (LEI): ANGGYXNX0JLX3X63JN86

Up to EUR 50,000,000 Callable Yield Fixed to Floating Notes linked to the 2-Year CMS Rate and the 30-Year CMS Rate, due May 2030 (the "Notes" or the "Securities")

(referred to for commercial purposes as "Credit Suisse (CH) Interest Linked Bond Callable 2030")

Series: SPLB2022-22PZ

ISIN: XS2438468113

Issue Price: 102 per cent. of the Aggregate Nominal Amount

Summary and Securities Note

This document comprises two parts:

- Part One is a summary of the Registration Document and Securities Note (the "**Summary**"); and
- Part Two is a securities note (the "**Securities Note**").

The Summary and Securities Note contain information relating to the above Securities.

Registration Document

The Summary and Securities Note shall be read in conjunction with the registration document dated 11 June 2021 (the "**Original Registration Document**"), as supplemented by a supplement dated 20 July 2021, a supplement dated 5 August 2021, a supplement dated 29 October 2021, a supplement dated 12 November 2021, a supplement dated 22 December 2021, a supplement dated 31 January 2022, a supplement dated 17 February 2022 and a supplement dated 29 March 2022 (the Original Registration Document as so supplemented and as may be further supplemented from time to time, the "**Registration Document**") containing information in respect of Credit Suisse AG (the "**Issuer**").

Prospectus

Together, the Registration Document, the Summary and the Securities Note constitute a "prospectus"

(the "**Prospectus**") for the Securities, prepared for the purposes of Article 6(3) of Regulation (EU) 2017/1129, as amended (the "**Prospectus Regulation**"). The Prospectus will be published on the website of the Luxembourg Stock Exchange (www.bourse.lu), the website of the Distributor (<https://www.deutschebank.be>) and the website of the Issuer (<https://derivative.credit-suisse.com>), and all related notices will be published on the website of the Luxembourg Stock Exchange (www.bourse.lu) and the website of the Issuer (<https://derivative.credit-suisse.com>).

This Prospectus is valid for 12 months after its approval and will expire on 4 April 2023, provided that it is completed by any supplement required pursuant to Article 23 of the Prospectus Regulation. The obligation to supplement a prospectus in the event of any significant new factor, material mistake or material inaccuracy relating to the information included in this Prospectus does not apply when a prospectus is no longer valid or if such significant new factor, material mistake or material inaccuracy arises or is noted after the closing of the offer period or the time when trading on a regulated market begins, whichever occurs later.

Programme

The Prospectus is one of a number of prospectuses under the Structured Products Programme for the issuance of Notes, Certificates and Warrants (the "**Programme**") of the Issuer.

The Securities

The Securities are in the form of Notes and are issued by the Issuer under the Programme. The terms and conditions of the Securities will comprise:

- the General Terms and Conditions of Notes (the "**General Conditions**") as incorporated by reference from the Securities Note dated 14 July 2021 (the "**Original CS Put and Call Securities Note**") and as supplemented by a supplement dated 3 August 2021 (the "**Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note**", and together with the Original CS Put and Call Securities Note, the "**CS Put and Call Securities Note**") as part of the CS Put and Call Securities Base Prospectus pursuant to the Structured Products Programme for the issuance of Notes, Certificates and Warrants;
- the Supplementary Provisions for Belgian Securities (the "**Additional Provisions**") as incorporated by reference from the CS Put and Call Securities Note;
- the applicable Product Conditions (the "**Product Conditions**") as incorporated by reference from the CS Put and Call Securities Note and as amended herein; and
- the specific terms of the Securities, as completing and amending the General Conditions and the Product Conditions, as set forth in "**Specific Terms**" below.

This Summary and Securities Note also incorporates by reference certain other information from the CS Put and Call Securities Note (see "Documents Incorporated by Reference" below).

Reference Rate(s)

The return on the Securities on certain payment dates is linked to the performance of the 2-Year CMS Rate and the 30-Year CMS Rate (in each case, as defined in the Specific Terms and each, a "**Reference Rate**" and together, the "**Reference Rates**").

Risk factors

Before purchasing any Securities, you should consider, in particular, the information in the section entitled "Risk Factors" below together with the relevant risk factors relating to the Issuer set out in the Registration Document.

EU Benchmark Regulation: Article 29(2) statement on benchmarks

Amounts payable under the Securities are calculated by reference to the 2-Year CMS Rate and the 30-Year CMS Rate, each of which is provided by ICE Benchmark Administration Limited (the "**Administrator**"). As at the date of this Prospectus, the Administrator does not appear on the register

of administrators and benchmarks established and maintained by the European Securities and Markets Authority ("**ESMA**") pursuant to Article 36 of the 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**"). 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 the Administrator is not currently required to obtain authorisation/registration (or, if located outside the European Union, recognition, endorsement or equivalence).

4 April 2022

IMPORTANT NOTICES

Potential for discretionary determinations by the Issuer under the Securities

Under the terms and conditions of the Securities, following the occurrence of certain events outside of its control, the Issuer may determine in its discretion to take one or more of the actions available to it in order to address the impact of such event on the Securities or the Issuer or both. It is possible that any such discretionary determination by the Issuer could have a material adverse impact on the value of and return on the Securities.

No investment advice

Prospective investors should have regard to the factors described under the section headed "Risk Factors" in the Securities Note. The Issuer is acting solely in the capacity of an arm's length contractual counterparty and not as an investor's financial adviser or fiduciary in any transaction. The purchase of Securities involves substantial risks and an investment in Securities is only suitable for investors who (either alone or in conjunction with an appropriate financial adviser) fully evaluate the risks and merits of such an investment in the Securities and who have sufficient resources to be able to bear any losses that may result therefrom.

Therefore, before making an investment decision, prospective investors of Securities should ensure that they understand the nature of the Securities and the extent of their exposure to risks and consider carefully, in the light of their own financial circumstances, financial condition and investment objectives, all the information set forth in the Prospectus and any documents incorporated by reference herein. The Prospectus cannot disclose whether the Securities are a suitable investment in relation to any investor's particular circumstances; therefore investors should consult their own financial, tax, legal or other advisers if they consider it appropriate to do so and carefully review and consider such an investment decision in the light of the information set forth in the Prospectus.

No other person is authorised to give information on the Securities

In connection with the issue and sale of the Securities, no person is authorised by the Issuer to give any information or to make any representation not contained in the Registration Document, the Summary or the Securities Note, and neither the Issuer nor the Dealer accepts responsibility for any information or representation so given that is not contained in the Registration Document, the Summary or the Securities Note.

Not an offer

Except as specified herein, the Prospectus does not constitute an offer to the public of Securities, and may not be used for the purposes of an offer to the public or solicitation by anyone, in any jurisdiction in which such offer or solicitation is not authorised, or to any person to whom it is unlawful to make such offer or solicitation and no action is being taken to permit an offering of the Securities to the public or the distribution of the Prospectus in any jurisdiction where any such action is required.

Restrictions on distribution

The distribution of the Prospectus and the offering of the Securities in certain jurisdictions may be restricted by law. Persons into whose possession the Registration Document, the Summary or the Securities Note, comes are required by the Issuer to inform themselves about, and to observe, such restrictions. For a description of certain restrictions on offers or sales of the Securities and the distribution of the Prospectus and other offering materials relating to the Securities, please refer to the section entitled "Selling Restrictions" of the Original CS Put and Call Securities Note and as supplemented by the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note, each of which is incorporated by reference into this document.

Important U.S. notice

The Securities have not been and will not be registered under the U.S. Securities Act of 1933 (the "**Securities Act**"). Subject to certain exemptions, the Securities may not be offered, sold or delivered within the United States of America or to, or for the account or benefit of, U.S. persons. A further description of the restrictions on offers and sales of the Securities in the United States or to U.S. persons

is set forth in the section entitled "Selling Restrictions" of the Original CS Put and Call Securities Note and as supplemented by the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note, each of which is incorporated by reference into this document.

Taxation

Investors should be aware that the tax legislation of the country in which the investor is resident and of the Issuer's country of incorporation and in the country of the Issuer's branch that issues the Securities, may have an impact on the income received from the Securities.

Information only as at the date hereof

The delivery of this document at any time does not imply that any information contained herein is correct at any time subsequent to the date hereof.

No post-issuance information

The Issuer will not be providing any post-issuance information (save as set out herein), except if required by any applicable laws and regulations.

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PART ONE

SUMMARY

INTRODUCTION AND WARNINGS

This Summary should be read as an introduction to the Prospectus. Any decision to invest in the Securities should be based on a consideration of the Prospectus as a whole by the investor. In certain circumstances, the investor could lose all or part of the invested capital. Where a claim relating to the information contained in the Prospectus is brought before a court, the plaintiff investor might, under the national law, have to bear the costs of translating the Prospectus before the legal proceedings are initiated. Civil liability attaches only to those persons who have tabled this Summary including any translation thereof, but only where this Summary is misleading, inaccurate or inconsistent, when read together with the other parts of the Prospectus or where it does not provide, when read together with the other parts of the Prospectus, key information in order to aid investors when considering whether to invest in the Securities.

You are about to purchase a product that is not simple and may be difficult to understand.

The Securities

Up to EUR 50,000,000 Callable Yield Fixed to Floating Notes linked to the 2-Year CMS Rate and the 30-Year CMS Rate, due May 2030 (referred to for commercial purposes as "Credit Suisse (CH) Interest Linked Bond Callable 2030") (ISIN: XS2438468113; Series Number: SPLB2022-22PZ) (the "Notes" or the "Securities").

The Issuer

The Issuer is Credit Suisse AG acting through its London Branch at One Cabot Square, London, E14 4QJ, United Kingdom and its Legal Entity Identifier (LEI) is ANGGYXNX0JLX3X63JN86.

The Authorised Offeror(s)

The authorised offeror (the "Authorised Offeror") is Deutsche Bank AG, Brussels Branch (the "Distributor"), a branch of Deutsche Bank AG, a limited liability company incorporated in Germany and governed by the laws of Germany. Its Legal Entity Identifier (LEI) is 7LTFWZYICNSX8D621K86 and its address is: Avenue Marnix 13-15, 1000 Brussels, Belgium.

Competent authority

This Prospectus was approved on 4 April 2022 by the Luxembourg *Commission de Surveillance du Secteur Financier* of 283, route d'Arlon, L-1150 Luxembourg (Telephone number: (+352) 26 25 1-1; Fax number: (+352) 26 25 1-2601; Email: direction@cssf.lu).

KEY INFORMATION ON THE ISSUER

Who is the Issuer of the Securities?

Domicile and legal form, law under which the Issuer operates and country of incorporation

Credit Suisse AG ("CS" or "Credit Suisse") (ANGGYXNX0JLX3X63JN86) is incorporated under Swiss law as a corporation (*Aktiengesellschaft*) and domiciled in Zurich, Switzerland and operates under Swiss law.

Issuer's principal activities

The principal activities of CS are the provision of financial services in the areas of private banking, investment banking and asset management.

Major shareholders, including whether it is directly or indirectly owned or controlled and by whom

CS is wholly owned by Credit Suisse Group AG.

Key managing directors

The key managing directors of the Issuer are members of the Issuer's Executive Board. These are: Thomas Gottstein (Chief Executive Officer), Romeo Cerutti, Francesco De Ferrari, Christine Graeff, Joanne Hannaford, Ulrich Körner, Rafael Lopez Lorenzo, David R. Mathers, Christian Meissner, Helman Sitohang, and David Wildermuth.

Statutory auditors

CS's independent auditor and statutory auditor for the fiscal years ending 31 December 2021 and 31 December 2020 was PricewaterhouseCoopers AG, Birchstrasse 160 8050 Zurich, Switzerland.

CS's independent auditor and statutory auditor for the fiscal year ending 31 December 2019 was KPMG AG, Râffelstrasse 28, 8045 Zurich, Switzerland.

CS has mandated BDO AG, Fabrikstrasse 50, 8031 Zurich, as special auditor for the purposes of issuing the legally required report for capital increases in accordance with Article 652f of the Swiss Code of Obligations.

What is the key financial information regarding the Issuer?

CS derived the key financial information included in the tables below as of and for the years ended 31 December 2021, 2020 and 2019 from the Annual Report 2021, except where noted. The consolidated financial statements were prepared in accordance with accounting principles generally accepted in the US (US GAAP) and are stated in Swiss francs (CHF).

CS consolidated statements of operations			
(CHF million)	Year ended 31 December 2021 (audited)	Year ended 31 December 2020 (audited)	Year ended 31 December 2019 (audited)
Net revenues	23,042	22,503	22,686
Of which:	5,925	5,960	7,049
Net interest income			
Of which: Commissions and fees	13,180	11,850	11,071
Of which: Trading revenues	2,371	3,178	1,773
Provision for credit losses	4,209	1,092	324
Total operating expenses	18,924	18,200	17,969
Of which: Commission expenses	1,243	1,256	1,276
Income/(loss) before taxes	(91)	3,211	4,393
Net income/(loss) attributable to shareholders	(929)	2,511	3,081

CS consolidated balance sheets		
(CHF million)	As of 31 December 2021 (audited)	As of 31 December 2020 (audited)
Total assets	759,214	822,831
Of which: Net loans	300,358	300,341
Of which:	16,689	35,943
Brokerage receivables		
Total liabilities	711,127	775,772
Of which: Customer deposits	393,841	392,039
Of which:	25,336	21,308
Short-term borrowings		
Of which: Long-term debt	160,695	160,279
Of which: Senior debt	95,468	94,768
Of which: Subordinated debt	63,836	63,765
Of which:	13,062	21,655
Brokerage payables		
Total equity	48,087	47,059
Of which:	47,390	46,264
Total shareholders' equity		
Metrics (in %)		
Swiss CET1 ratio	16.5	14.7
Swiss TLAC ratio	37.5	35.3
Swiss TLAC leverage ratio	11.2	12.1

What are the key risks that are specific to the Issuer?

The Issuer is subject to the following key risks:

- Liquidity risk arising from potential inability to borrow or access the capital markets on suitably favourable terms (including due to adverse changes in its credit ratings) or to sell its assets. This may also arise from increased liquidity costs. CS relies significantly on its deposit base for funding, which may not continue to be a stable source of funding over time.
- Risks arising from the suspension and ongoing liquidation of certain supply chain finance funds and the failure of a US-based hedge fund to meet its margin commitments (and CS's exit from its positions relating thereto), in respect of which a number of regulatory and other inquiries, investigations and actions have been initiated or are being considered. In addition, there are risks arising from the impact of market fluctuations and volatility on CS's investment activities (against which its hedging strategies may not prove effective). The spread of COVID-19 and resulting government controls and containment measures implemented around the world have caused severe disruption to global supply chains, labour markets and economic activity, which have contributed to rising inflationary pressure and a spike in market volatility. The withdrawal of emergency monetary policies and liquidity support measures put in place by central banks during earlier stages of the COVID-19 pandemic may negatively affect economic growth and adversely affect CS's businesses, operations and financial performance. The spread of COVID-19 is continuing to have an adverse impact on the global economy, the severity and duration of which is difficult to predict. The COVID-19 pandemic has significantly impacted, and may continue to adversely affect, CS's credit loss estimates, mark-to-market losses, trading revenues, net interest income and potential goodwill assessments, and may also adversely affect CS's ability to successfully realise its strategic objectives and goals. CS is also exposed to other unfavourable economic, monetary, political, legal, regulatory and other developments in the countries in which it operates (as well as countries in which CS does not currently conduct business),

including the escalating conflict between Russia and Ukraine, as a result of which the United States, European Union, United Kingdom and other countries have imposed, and may further impose, financial and economic sanctions and export controls targeting certain Russian entities and/or individuals (such that CS may face restrictions (including any Russian countermeasures) on engaging with certain consumer and/or institutional businesses), and which could lead to regional and/or global instability, as well as adversely affect commodity and other financial markets or economic conditions. In addition, there are uncertainties regarding the discontinuation of benchmark rates. CS's significant positions in the real estate sector, and other large and concentrated positions, can also expose it to larger losses. Many of these market risk factors, including the impact of COVID-19, may increase other risks, including CS's credit risk exposures, which exist across a large variety of transactions and counterparties and in respect of which it may have inaccurate or incomplete information. These are exacerbated by adverse economic conditions and market volatility, including as a result of any defaults by large financial institutions (or any concerns relating thereto).

3. CS's ability to implement its current strategy which is based on a number of key assumptions, is subject to various factors outside its control, including market and economic conditions and changes in law. The implementation of CS's strategy may increase its exposure to certain risks, including credit risks, market risks, operational risks and regulatory risks. CS's exit from certain businesses and expansion of its products, such as sustainable investment and financing offerings, may have unanticipated negative effects in other areas of its business and may result in an adverse effect on CS's business as a whole. The implementation of CS's strategy relating to acquisitions and other similar transactions subjects it to the risk that it may assume unanticipated liabilities (including legal and compliance issues), as well as difficulties relating to the integration of acquired businesses into its existing operations.
4. Country, regional and political risk in the regions in which CS has clients or counterparties, which may affect their ability to perform their obligations to CS. In part because an element of CS's strategy is to increase CS's wealth management businesses in emerging market countries, it may face increased exposure to economic, financial and political disruptions in those countries, which could result in significant losses. Related fluctuations in exchange rates for currencies (particularly for the US dollar) may also adversely affect CS.
5. A wide variety of operational risks arising from inadequate or failed internal processes, people, systems or from external events, including breaches of cyber-security and other failures of information technology. CS relies heavily on financial, accounting and other data processing systems, which are varied and complex, and may face additional technology risks due to the global nature of its operations. CS is thereby exposed to risks arising from human error, negligence, employee misconduct (including errors in judgement, fraud, malice, and/or engaging in violations of applicable laws, rules, policies or procedures), accidental technology failure, cyber-attack and information or security breaches. This also exposes CS to risk from non-compliance with existing policies or regulations. Protecting against threats to CS's cyber- security and data protection systems requires significant financial and human resources. Cybersecurity risks have also significantly increased in recent years in part due to the growing number and increasingly sophisticated activities of malicious cyber actors. The ongoing global COVID-19 pandemic has increased the vulnerability and likelihood of damage to CS's information technology systems as a result of a cybersecurity incident because of the wide-scale and prolonged shift to remote working for CS's employees and the increased reliance by CS's customers on remote (digital) banking services. CS's existing risk management procedures and policies may not be fully effective in mitigating its risk exposures in all economic market environments or against all types of risk, including risks that CS fails to identify, anticipate or mitigate, in whole or in part, which may result in unexpected, material losses. In addition, inadequacies or lapses in CS's risk management procedures, policies, tools, metrics and modelling can require significant resources and time to remediate, lead to non-compliance with laws, rules and regulations and attract heightened regulatory scrutiny, exposing CS to regulatory investigations or legal proceedings and subjecting it to litigation or regulatory fines, penalties or other sanctions, or capital surcharges or add-ons, as well as reputational damage. Moreover, CS's actual results may differ materially from its estimates and valuations, which are based upon judgement and available information and rely on predictive models and processes. The same is true of CS's accounting treatment of off- balance sheet entities, including special purpose entities, which requires it to exercise significant management judgement in applying accounting standards; these standards (and their interpretation) have changed and may continue to change. In addition, physical and transition climate risks could have a financial impact on CS either directly, through its physical assets, costs and operations, or indirectly, through its financial relationships with its clients. Given the growing volume of nascent climate and sustainability-related laws, rules and regulations, increasing demand from various stakeholders for environmentally sustainable products and services and regulatory scrutiny, CS may be subject to increasing litigation, enforcement and contract liability risks in connection with climate change, environmental degradation and other environmental social and governance related issues.
6. CS's exposure to legal risks is significant and difficult to predict and the volume and amount of damages claimed in litigation, regulatory proceedings and other adversarial proceedings against financial services firms continues to increase in many of the principal markets in which CS operates. CS's business is highly regulated, and existing, new or changed laws, rules and regulations (including in relation to sanctions) and monetary policy applicable to CS (as well as regulations and changes in enforcement practices applicable to its clients) may adversely affect its business and ability to execute its strategic plans and increase costs, as well as impact the demand from clients for CS's services. Moreover, CS's ability to attract and retain customers, clients, investors and employees, and conduct business transactions with its counterparties, could be adversely affected to the extent its reputation is damaged, which could arise from various sources, including if its procedures and controls fail (or appear to fail). In addition, Swiss resolution proceedings may affect CS's shareholders and creditors.
7. CS faces intense competition in all financial services markets, which has increased as a result of consolidation, as well as new and emerging technologies (including trends towards direct access to automated and electronic markets, robo-advising, digital assets and the move to more automated trading platforms). New technologies, such as cryptocurrency and blockchain, may disrupt the financial services industry and require CS to commit further resources to adapt its products and services. In this highly competitive environment, CS's performance is affected by its ability to recruit and retain highly skilled employees.

KEY INFORMATION ON THE SECURITIES
What are the main features of the Securities?
<p>Type, class and security identification number(s): The Securities of a Series are notes in bearer form governed by English law and will be uniquely identified by ISIN: XS2438468113; Common Code: 243846811; Series: SPLB2022-22PZ.</p>
<p>Currency, nominal amount/denomination, aggregate nominal amount and term of the Securities:</p> <p>The currency of the Securities will be euro ("EUR"). The nominal amount (the "Nominal Amount") or specified denomination (the "Specified Denomination") per Security is EUR 1,000. Up to EUR 50,000,000 in aggregate nominal amount of Securities will be offered.</p> <p>The term of the Securities is from the issue date to the Maturity Date. The scheduled maturity date (the "Maturity Date") of the Securities is the final Interest Payment Date (expected to be 31 May 2030).</p>
<p>Rights attached to the Securities: The Securities will give each holder of Securities (a "Securityholder") the right to receive the following:</p> <ul style="list-style-type: none"> • the Interest Amount(s) payable (if any); • the payment of the Call Optional Redemption Amount on the Call Optional Redemption Date due to the exercise by the Issuer of its call option; and • the payment of the Redemption Amount on the Maturity Date.
<u>INTEREST AMOUNT(S)</u>
<p>The Securities shall bear interest at the rate of 2 per cent. per annum. Interest will accrue from, and including, the issue date to, but excluding, 31 May 2026, such interest being payable in arrear on each fixed Interest Payment Date. The fixed Interest Payment Date(s) will be the 31st calendar day of May in each year from, and including, 31 May 2023 to, and including, 31 May 2026.</p> <p>The Securities shall bear interest at a per annum rate equal to the <i>product</i> of (a) the <i>difference</i> between (i) the 30-Year CMS Rate, <i>minus</i> (ii) the 2-Year CMS Rate, and (b) 300 per cent., subject to a minimum of zero per cent. Interest will accrue from, and including, 31 May 2026 to, but excluding, the Maturity Date, such interest being payable in arrear on each floating Interest Payment Date. The floating Interest Payment Date(s) will be the 31st calendar day of May in each year from, and including, 31 May 2027 to, and including, 31 May 2030.</p> <p>Where:</p> <ul style="list-style-type: none"> • 2-Year CMS Rate: in respect of an Interest Period, the annual swap rate for EUR swap transactions with a maturity of 2 years which appears on Reuters screen page <ICESWAP2> at 11:00 a.m. (Frankfurt time) on the fifth business day prior to the last day of such Interest Period. • 30-Year CMS Rate: in respect of an Interest Period, the annual swap rate for EUR swap transactions with a maturity of 30 years which appears on Reuters screen page <ICESWAP2> at 11:00 a.m. (Frankfurt time) on the fifth business day prior to the last day of such Interest Period. • Interest Period: each period commencing from, and including, an Interest Payment Date (or in respect of the first Interest Period, the issue date) and ending on, but excluding, the next succeeding Interest Payment Date.
<u>CALL OPTIONAL REDEMPTION AMOUNT</u>
<p>The Issuer may exercise its call option in respect of all (but not some only) of the Securities by giving notice to the Securityholders not less than 10 business days' prior to the relevant Call Optional Redemption Date, and in such case, shall redeem each Security (of the Specified Denomination) on the Call Optional Redemption Date at the Call Optional Redemption Amount, together with any Interest Amount payable on such Call Optional Redemption Date. For the avoidance of doubt, no Redemption Amount or further Interest Amount(s) shall be payable following such Call Optional Redemption Date.</p> <p>Where:</p> <ul style="list-style-type: none"> • Call Optional Redemption Amount: an amount equal to the <i>product</i> of (a) the Nominal Amount and (b) 100 per cent. • Call Optional Redemption Date: each of 31 May 2026, 31 May 2027, 31 May 2028 and 31 May 2029.
<u>REDEMPTION AMOUNT</u>
<p>The Issuer shall redeem the Securities on the Maturity Date at the "Redemption Amount" equal to the <i>product</i> of (a) the 100 per cent. and (b) the Nominal Amount.</p>
<p>Adjustments to valuation and payment dates: Dates on which the reference rate(s) are scheduled to be valued or on which payments are scheduled to be made may be subject to adjustment for disruptions or non-business days in accordance with the</p>

conditions of the Securities.

Reference rate(s): The return on the Securities on the floating Interest Payment Dates is linked to the performance of the 2-Year CMS Rate and the 30-Year CMS Rate.

Information on the reference rates can be found free of charge at, in respect of each of the 2-Year CMS Rate and the 30-Year CMS Rate, Reuters screen page "ICESWAP2".

Status of the Securities: The Securities are unsubordinated and unsecured obligations of the Issuer and will rank equally among themselves and with all other unsubordinated and unsecured obligations of the Issuer from time to time outstanding.

Description of restrictions on free transferability of the Securities: The Securities are freely transferable (subject to all applicable laws).

Where will the Securities be traded?

Application will be made to admit the Securities to trading on the regulated market of the Luxembourg Stock Exchange.

What are the key risks that are specific to the Securities?

The Securities are subject to the following key risks:

- Risks in case of an insolvency or resolution measures in respect of the Issuer.** An investment in the Securities constitutes unsecured obligations of the Issuer and will not be covered by any statutory or other deposit protection scheme and does not have the benefit of any guarantee. Therefore in the event of the insolvency of the Issuer, an investor in the Securities may lose all or some of its investment therein irrespective of any favourable development of the other value determining factors, such as the performance of the reference rate(s). Similarly, prior to an insolvency of the Issuer, rights of the holders of the Securities may be adversely affected by the Swiss Financial Market Supervisory Authority FINMA's broad statutory powers in the case of a restructuring proceeding in relation to Credit Suisse, including its power to convert the Securities into equity and/or partially or fully write-down the Securities.
- Potential loss of some or all of the investment.** As the Offer Price is 102 per cent. of the aggregate nominal amount, investors may lose some of their money if the Redemption Amount payable at maturity or the Call Optional Redemption Amount payable if the call option is exercised is less than the purchase price paid by investors for the Securities. In addition, (a) if the Issuer exercises its call option earlier than expected, or (b) the 30-Year CMS Rate is equal to or less than the 2-Year CMS Rate or the 30-Year CMS Rate is greater than the 2-Year CMS Rate but to an insufficient extent, the return on an investor's investment may be further limited. If the Securities are sold in the secondary market for less than the purchase price paid by the relevant investor, investors could lose some or all of their investment.
- Risks in connection with redemption of the Securities at the unscheduled termination amount.** The Securities may be redeemed at the unscheduled termination amount in certain circumstances, including: following the occurrence of an event of default or events not attributable to the Issuer which significantly alter the economics of the Securities compared to the economics as of the issue date or following the occurrence of a force majeure event. Any such event shall not include any event or circumstance that affects the hedging arrangements made by the Issuer. In such circumstances, the unscheduled termination amount is likely to be less than the original purchase price and could be as low as zero and, following any such early redemption, investors may be unable to reinvest the proceeds in an investment having a comparable return. Following the occurrence of any such event, no other amounts on account of interest or otherwise shall be payable by the Issuer in respect of the Securities. Following the occurrence of any relevant event, even where the Securities are not redeemed early at the option of the investor but continue to maturity, the only amount payable in such circumstances shall be the unscheduled termination amount (which shall not be less than the specified minimum amount).
- Optional redemption by the Issuer.** During any period when the Issuer may elect to redeem Securities, the market value of the Securities generally will not rise substantially above the price at which they can be redeemed. The Issuer may be expected to redeem the Securities when its cost of borrowing is lower than the interest rate on the Securities so an investor generally would not be able to reinvest the redemption proceeds at an effective interest rate as high as the interest rate on the Securities.
- Risks associated with interest rates and reference rates by reference to which any amount payable under the Securities is determined.** As the Securities bear interest at a fixed rate, subsequent changes in market interest rates may adversely affect the value of the Securities. The Securities also bear interest at a rate calculated by reference to the spread between the reference rates. Reference rates are dependent upon the supply and demand for credit in the money markets which, in turn, is dependent upon macroeconomic factors including interest and price levels on the capital markets, currency developments and political factors. Such factors may adversely affect the market value of and return on the Securities. Any reference rates may be materially modified, discontinued or cease to be representative of the relevant underlying market or there may be restrictions on the use of such reference rate which may result in the relevant reference rate being replaced (which replacement reference rate will not be the same or economically equivalent to the original rate and may not gain market acceptance) or, in certain circumstances, redemption at the unscheduled termination amount on the maturity date. There is no guarantee that any replacement will perform in the same way as the original rate or be a comparable substitute or gain market acceptance or may be discontinued or modified and therefore the return under the Securities and the price at which any Securityholder can sell the Securities may be reduced.
- In certain circumstances, the Issuer may adjust the terms of the Securities and such adjustment may have a negative effect on the value of the Securities.** Subject to the terms and conditions of the Securities, if the Issuer

determines that any adjustment events or other events affecting the reference rate(s) have occurred or if certain events affecting the Issuer's ability to value the reference rate(s) or make payments have occurred, the Issuer may adjust the terms and conditions of the Securities without the consent of the Securityholders or may postpone or apply alternative provisions for valuations. Any such adjustment, postponement or alternative valuation, could have a material adverse effect on the return on, and value of, the Securities.

7. **Risks in connection with the secondary market.** The secondary market for the Securities may be limited, may never develop at all or may not continue even though the Securities are listed, which may adversely impact the market value of such Securities or the ability of the investor thereof to sell such Securities. In addition, the market value of the Securities will be affected by factors beyond the control of the Issuer, such as the creditworthiness of the Issuer, the remaining time to maturity of the Securities, interest and yield rates, the value and volatility of the reference rate(s), the occurrence of certain events in relation to the reference rate(s) and national and international events.
8. **Risks of Securities with an Offer Price above the market value of the Securities.** The Offer Price of the Securities may be more than the price at which it is possible to sell such Securities in the secondary market, as the offer price may take into account fees, commissions or other amounts relating to the issue and distribution of the Securities and the hedging activities of the Issuer. If the Securities are sold in the secondary market for less than the purchase price paid by the relevant investor, investors could lose some or all of their investment.

KEY INFORMATION ON THE OFFER OF THE SECURITIES TO THE PUBLIC AND THE ADMISSION TO TRADING ON A REGULATED MARKET

Under which conditions and timetable can I invest in this Security?

Issue/offer of the Securities: An offer of the Securities in an amount of up to EUR 50,000,000 in aggregate nominal amount will be made in Belgium during the period from, and including, 4 April 2022 to, and including, 27 May 2022 (the "Offer Period"). The Offer Period may be discontinued at any time and the Issuer reserves the right to withdraw the offer and/or to cancel the issue of the Securities for any reason at any time on or prior to the issue date.

Offer Price: 102 per cent. of the aggregate Nominal Amount.

Issue date and admission to trading: The issue date of the Securities is 31 May 2022 and application will be made for the Securities to be admitted to trading on the regulated market of the Luxembourg Stock Exchange on or around the issue date.

Estimated total expenses of the issue/offer, including estimated expenses charged to the purchaser by the Issuer/offeror

There are no estimated expenses charged to the purchaser by the Issuer and the Distributor(s).

The Securities will be sold by Credit Suisse Bank (Europe), S.A. (as an intermediary between the dealer and each Distributor(s)) ("CSEB") to the Distributor(s) at a discount of up to 5.00 per cent. of the Offer Price. Such discount represents the fee retained by the Distributor(s) out of the Offer Price paid by investors. The Offer Price and the terms of the Securities take into account such fee or commission and may be more than the market value of the Securities on the issue date.

Who is the offeror and/or the person asking for admission to trading?

See the item entitled "The Authorised Offeror(s)" under "Introduction and Warnings" above.

The Issuer is the entity requesting for the admission to trading of the Securities.

Why is this Prospectus being produced?

Reasons for the issue/offer, estimated net proceeds and use of proceeds

The net proceeds from the issue of the Securities, which are expected to amount to up to EUR 51,000,000, will be used by the Issuer for its general corporate purposes (including hedging arrangements).

Underwriting agreement on a firm commitment basis

The offer of the Securities is not subject to an underwriting agreement on a firm commitment basis.

Material conflicts pertaining to the issue/offer

Fees are payable to the Distributor(s). In making calculations and determinations with regard to the Securities, there may be a difference of interest between the Securityholders and the Issuer, the dealer, CSEB (either on its own or as an intermediary between the dealer and each Distributor) and their affiliated entities. In particular, the Issuer, the dealer, CSEB and their affiliated entities may have interests in other capacities (such as other business relationships and activities) and when acting in such other capacities may pursue actions and take steps that they deem necessary to protect their interests without regard to the consequences for any particular Securityholder, which may have a negative impact on the value of and return on the Securities. In the ordinary course of its business, the Issuer, the dealer, CSEB and/or any of their affiliates may effect transactions in relation to underlying asset(s) and may enter into one or more hedging transactions with respect to the Securities. Such activities may affect the market price, liquidity, value of or return on the Securities and could be adverse to the interest of the relevant Securityholders.

PART TWO
SECURITIES NOTE
RISK FACTORS

The Issuer believes that the risk factors specific to the Securities described below are material for the purpose of taking an informed investment decision associated with the Securities, but these are not the only risks that the Issuer faces or that may arise under the Securities. There will be other risks that the Issuer does not currently consider to be material, or risks that the Issuer is currently not aware of, or risks that arise due to circumstances specific to the investor.

Investing in the Securities involves certain risks, including that an investor may lose some or all of their investment in certain circumstances. More than one investment risk may have simultaneous effect with regard to the value of the Securities and the effect of any single investment risk may not be predictable. In addition, more than one investment risk may have a compounding effect and no assurance can be given as to the effect that any combination of investment risks may have on the value of Securities.

For a description of the risk factors relating to the Issuer, investors should refer to the Registration Document for the Issuer, where the specific risks associated with the Issuer are set out. An investment in Securities entails certain risks, which vary depending on the specific type and structure of the relevant Security and any relevant underlying asset which amounts payable under the Securities may be linked to. The risk factor that the Issuer considers most material to an investment decision is presented first in each category.

Risks relating to the Securities

See the section entitled "Risk Factors" contained on pages 20 to 79 of the Original CS Put and Call Securities Note, as supplemented by the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note, which are incorporated by reference into this Securities Note (and as amended herein). In particular, investors should have regard to the risks described under the following category and sub-category headings set out in the Securities Note, which the Issuer considers to be material to an investment in the Securities:

1. **Risks associated with Securities in case of insolvency of the Issuer and in connection with resolution measures in respect of the Issuer (Risk Category 1) (pages 20 and 21 of the Original CS Put and Call Securities Note):**
 - (a) Risk in case of an insolvency of the Issuer; and
 - (b) Risks related to FINMA's broad statutory powers in relation to CS;
2. **Risks in connection with the payment profile of the Securities (Risk Category 2) (pages 21 and 22 of the Original CS Put and Call Securities Note):**
 - (a) Potential loss of some or all of the investment, provided that such risk factor shall be amended by deleting the third paragraph therein in its entirety and replacing it with the following paragraph:

"Any return on an investor's investment may be limited if:

 - the Issuer exercises its call option earlier than expected; or
 - the 30-Year CMS Rate is equal to or less than the 2-Year CMS Rate or the 30-Year CMS Rate is greater than the 2-Year CMS Rate but to an insufficient extent.";
3. **Risks in connection with termination and adjustment rights of the Issuer and/or the Calculation Agent (Risk Category 3) (pages 22 to 28 of the Original CS Put and Call Securities Note):**
 - (a) Risks in connection with redemption of the Securities at the Unscheduled Termination Amount;

- (b) Risks in connection with discretionary rights of the Calculation Agent and related termination rights of the Issuer;
 - (c) The Issuer of Securities may be substituted without the consent of Securityholders;
 - (d) Occurrence of Additional Disruption Events;
 - (e) Optional redemption by the Issuer; and
 - (f) Correction of published prices or levels;
4. **Risks related to certain types of Securities and certain product features (Risk Category 4) (page 32 of the Original CS Put and Call Securities Note):**
- (a) Interest rate risks;
5. **Risks in connection with the Underlying Assets or Reference Rates (Risk Category 5) (pages 49 to 51 and 70 to 71 of the Original CS Put and Call Securities Note):**
- (a) Risks associated with Reference Rates by reference to which any amount payable under the Securities is determined; and
 - (b) Risks in connection with regulation and reform of "Benchmarks";
6. **Risks in connection with the purchase, holding and selling of Securities (Risk Category 6) (pages 73 to 79 of the Original CS Put and Call Securities Note):**
- (a) Risks related to fluctuation in the market value of the Securities;
 - (b) Risks in connection with the secondary market in general;
 - (c) Risks in connection with a listing of Securities;
 - (d) Risks of Securities with an Issue Price or Offer Price above the market value of the Securities on the issue date/payment date (as supplemented by the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note);
 - (e) 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 (as supplemented by the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note);
 - (f) Hedging and dealing activities in relation to the Securities and the Underlying Asset(s);
 - (g) Risk of withdrawal of offering and/or cancellation of issue of Securities;
 - (h) Exchange rate risks in connection with the Securities;
 - (i) Risk in connection with taxes or other charges that are levied in respect of the Securities;
 - (j) Risk in connection with transaction costs/charges; and
 - (k) Inflation risk.

DOCUMENTS INCORPORATED BY REFERENCE

This Prospectus should be read and construed in conjunction with (a) the Original CS Put and Call Securities Note, and (b) the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note, except the documents incorporated by reference therein and to the extent of the information to be incorporated by reference as provided below, which shall be deemed to be incorporated by reference in, and form part of this Prospectus, save that any statement contained in any of the Original CS Put and Call Securities Note and the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note, shall be deemed to be modified or superseded for the purpose of this Prospectus to the extent that a statement contained herein modifies or supersedes such earlier statement (whether expressly, by implication or otherwise). Any statement so modified or superseded shall not be deemed, except as so modified or superseded, to constitute a part of this Prospectus.

The table below sets out the relevant page references for the information incorporated into this Prospectus by reference.

	Page reference
Original CS Put and Call Securities Note (which can be accessed at: https://derivative.credit-suisse.com/ux/gb/en/document/get/id/688649EE-0B38-417B-B304-EA68CF0EC793)	
Risk Factors	20 to 79
Use of Proceeds	100
Overview of the Potential for Discretionary Determinations by the Issuer	101 to 112
Overview of Provisions Relating to Notes while in Global Form	113 to 114
General Terms and Conditions of Notes	115 to 148
Supplementary Provisions for Belgian Securities	225 to 237
Product Conditions	240 to 300
Clearing Arrangements	668 to 670
Taxation	672 to 720
Selling Restrictions	722 to 735
Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note (which can be accessed at https://derivative.credit-suisse.com/ux/gb/en/document/get/id/C8EFBDBB-7FC8-489A-8005-46A535E408D0)	
Amendment to the section entitled "Risk Factors" in each Securities Note (as such amendments relate to the CS Put and Call Securities Note)	2
Amendment to the section entitled "Selling Restrictions" in each Securities Note (as such amendments relate to the CS Put and Call Securities Note)	13

For the avoidance of doubt, any information not incorporated by reference from the CS Put and Call Securities Note is not relevant for the investor in respect of the Securities or is otherwise covered elsewhere in this Prospectus.

Copies of the Prospectus (consisting of this Summary and Securities Note and the Registration Document) and the documents incorporated by reference are available on the website of the Luxembourg Stock Exchange (www.bourse.lu), the website of the Distributor (<https://www.deutschebank.be>) and the website of the Issuer (<https://derivative.credit-suisse.com>).

Investors who have not previously reviewed the information incorporated by reference in this Prospectus from the CS Put and Call Securities Note and the Registration Document should do so in connection with their evaluation of the Securities.

Terms defined in the General Conditions, the Additional Provisions or the Product Conditions shall have the same meaning herein unless otherwise defined in the Specific Terms (as defined below).

In the event of any inconsistency between (a) the Specific Terms and (b) the General Conditions, the Additional Provisions or the Product Conditions, the Specific Terms will prevail.

SPECIFIC TERMS

The Securities will be subject to the General Conditions, the Additional Provisions and the Product Conditions (in each case, as defined and incorporated by reference in "Documents Incorporated by Reference" above and as set out in the CS Put and Call Securities Note (as incorporated by reference herein)), and also to the following provisions (the "**Specific Terms**"). Each reference in such General Conditions, Additional Provisions and Product Conditions to the "Issue Terms" shall be deemed to be deleted and replaced by the "Specific Terms".

In the event of any inconsistency between the General Conditions, the Additional Provisions, the Product Conditions and the Specific Terms, the prevailing terms will be determined in accordance with the following order of priority (where (a) prevails over the other terms): (a) the Specific Terms, (b) the Product Conditions, (c) the Additional Provisions, and (d) the General Conditions.

PART A – CONTRACTUAL TERMS

1. Series Number: SPLB2022-22PZ
2. Tranche Number: Not Applicable
3. Applicable General Terms and General Note Conditions:
4. Type of Security: Callable Yield Securities
5. Settlement Currency: Euro ("**EUR**")
6. Institutional: Not Applicable

PROVISIONS RELATING TO NOTES AND CERTIFICATES

7. Aggregate Nominal Amount:
 - (i) Series: Up to EUR 50,000,000
 - (ii) Tranche: Not Applicable
8. Issue Price: 102 per cent. of the Aggregate Nominal Amount
9. Specified Denomination: EUR 1,000
10. Minimum Transferable Number of Securities: Not Applicable
11. Transferable Number of Securities: Not Applicable
12. Minimum Trading Lot: Not Applicable
13. Issue Date: 31 May 2022
14. Maturity Date: The final Interest Payment Date (expected to be 31 May 2030)
15. Coupon Basis: Applicable: Fixed Rate Provisions and Floating Rate Provisions, as amended herein
16. Redemption/Payment Basis: Fixed Redemption
17. Put/Call Options: Call (see paragraph 46 below)

PROVISIONS RELATING TO WARRANTS Not Applicable

(Paragraphs 18 to 28 have been intentionally deleted)

PROVISIONS RELATING TO COUPON AMOUNTS

29. Fixed Rate Provisions (General Note Condition 4): Applicable, in respect of each Interest Period from, and including, the Interest Period commencing on the Issue Date to, and including, the Interest Period commencing on 31 May 2025
- (i) Rate(s) of Interest: 2 per cent. per annum
 - (ii) Interest Commencement Date: Issue Date
 - (iii) Interest Payment Date(s): The 31st calendar day of May in each year from, and including, 31 May 2023 to, and including, 31 May 2026, in each case, subject to adjustment in accordance with the Business Day Convention
 - (iv) Interest Period: Unadjusted
 - (v) Business Day Convention: Modified Following Business Day Convention
 - (vi) Interest Amount(s) per Security: Not Applicable
 - (vii) Day Count Fraction: 30/360 (unadjusted basis)
 - (viii) Determination Date(s): Not Applicable
 - (ix) Fee Calculation Factor Deduction: Not Applicable
 - (x) Trade Date: Not Applicable
30. Floating Rate Provisions (General Note Condition 4): Applicable, in respect of each Interest Period from, and including, the Interest Period commencing on 31 May 2026 to, and including, the Maturity Date, provided that the "Rate of Interest" for each Interest Period shall be determined in accordance with the formula below (and General Note Condition 4(c) (*Interest on Floating Rate Securities*) shall be amended accordingly):

$$\text{Max } [0; 3 \times (\text{EURCMS30} - \text{EURCMS2})]$$

Where:

"2-Year CMS Rate" means, in respect of any relevant day, the annual swap rate for EUR swap transactions with a maturity of 2 years, expressed as a percentage, which appears on the Reuters screen page "ICESWAP2" (or any successor or replacement page to such page, as determined by the Calculation Agent) at or around 11:00 a.m., Frankfurt time, on such day. If such rate does not appear on the relevant Reuters screen page as of approximately 11:00 a.m., Frankfurt time, on such day, the 2-Year CMS Rate for such day will be determined by the Calculation Agent, acting in good faith and in a commercially reasonable manner. If

the Issuer determines that a Reference Rate Event has occurred in respect of the 2-Year CMS Rate, then General Note Condition 4(c)(iii) (*Rate of Interest for Floating Rate Securities – ISDA Determination*) shall apply to the 2-Year CMS Rate as if it were an ISDA Rate, where (i) "Floating Rate Option" means EUR-EURIBOR ICE Swap Rate-11:00, (ii) "Designated Maturity" means 2 years, and (iii) "Reset Date" means the relevant day. For the avoidance of doubt, the 2-Year CMS Rate shall be deemed to be a "Reference Rate" for the purposes of General Note Condition 4(h) (*Definitions*), and General Note Condition 5(f) (*Redemption following a Reference Rate Event*) and General Note Condition 6(i) (*Interim Measures following Reference Rate Event*).

"30-Year CMS Rate" means, in respect of any relevant day, the annual swap rate for EUR swap transactions with a maturity of 30 years, expressed as a percentage, which appears on the Reuters screen page "ICESWAP2" (or any successor or replacement page to such page, as determined by the Calculation Agent) at or around 11:00 a.m., Frankfurt time, on such day. If such rate does not appear on the relevant Reuters screen page as of approximately 11:00 a.m., Frankfurt time, on such day, the 30-Year CMS Rate for such day will be determined by the Calculation Agent, acting in good faith and in a commercially reasonable manner. If the Issuer determines that a Reference Rate Event has occurred in respect of the 30-Year CMS Rate, then General Note Condition 4(c)(iii) (*Rate of Interest for Floating Rate Securities – ISDA Determination*) shall apply to the 30-Year CMS Rate as if it were an ISDA Rate, where (i) "Floating Rate Option" means EUR-EURIBOR ICE Swap Rate-11:00, (ii) "Designated Maturity" means 30 years, and (iii) "Reset Date" means the relevant day. For the avoidance of doubt, the 30-Year CMS Rate shall be deemed to be a "Reference Rate" for the purposes of General Note Condition 4(h) (*Definitions*), and General Note Condition 5(f) (*Redemption following a Reference Rate Event*) and General Note Condition 6(i) (*Interim Measures following Reference Rate Event*).

"EURCMS2" means, in respect of an Interest Period, the 2-Year CMS Rate in respect of the fifth Business Day prior to the last day of such Interest Period.

"EURCMS30" means, in respect of an Interest Period, the 30-Year CMS Rate in respect of the fifth Business Day prior to the last day of such Interest Period.

- (i) Interest Commencement Date: 31 May 2026
- (ii) Interest Payment Date(s): The 31st calendar day of May in each year from, and including, 31 May 2027 to, and including, 31 May 2030, in each case, subject to adjustment in accordance with the Business Day Convention

- | | | |
|--------|---|--|
| (iii) | Interest Period: | Unadjusted |
| (iv) | Business Day Convention: | Modified Following Business Day Convention |
| (v) | ISDA Determination: | Not Applicable |
| (vi) | Screen Rate Determination: | Not Applicable |
| (vii) | Margin(s): | Not Applicable |
| (viii) | Minimum Rate of Interest: | Not Applicable |
| (ix) | Maximum Rate of Interest: | Not Applicable |
| (x) | Day Count Fraction: | 30/360 (unadjusted basis) |
| (xi) | Determination Date(s): | Not Applicable |
| (xii) | Rate Multiplier: | Not Applicable |
| (xiii) | Fee Calculation Factor Deduction: | Not Applicable |
| (xiv) | Alternative Pre-nominated Reference Rate: | Not Applicable |
| (xv) | Cut-off Date: | Not Applicable |
| (xvi) | Trade Date: | 31 March 2022 |
31. Premium Provisions (General Note Condition 4): Not Applicable
32. Other Coupon Provisions (Product Condition 2): Not Applicable

PROVISIONS RELATING TO REDEMPTION/SETTLEMENT

33. Redemption Amount (Product Condition 3): Fixed Redemption
- | | | | |
|--------|----------------------------|------------|----------------|
| (i) | Redemption Percentage: | Option | 100 per cent. |
| (ii) | Participation Percentage: | | Not Applicable |
| (iii) | Participation Performance: | Percentage | Not Applicable |
| (iv) | Participation Strike: | Percentage | Not Applicable |
| (v) | Redemption Amount Cap: | | Not Applicable |
| (vi) | Redemption Amount Floor: | | Not Applicable |
| (vii) | Redemption Percentage: | Floor | Not Applicable |
| (viii) | Redemption FX Adjustment: | | Not Applicable |
| (ix) | Lock-in Call: | | Not Applicable |

(x)	Single Factor Lock-in Call/Basket Lock-in Call/Worst-of Lock-in Call:	Not Applicable
(xi)	Basket Redemption/Single Lock-in Redemption:	Not Applicable
(xii)	Booster Call:	Not Applicable
(xiii)	Single Factor Knock-in Call:	Not Applicable
(xiv)	Basket Knock-in Call:	Not Applicable
(xv)	Put Performance:	Not Applicable
(xvi)	Best Capped Basket:	Not Applicable
(xvii)	Top Rank Basket:	Not Applicable
(xviii)	Knock-in Provisions:	Not Applicable
(xix)	Tranched Knock-out/Tranched Knock-out Call:	Not Applicable
(xx)	Strike:	Not Applicable
(xxi)	Performance Cap:	Not Applicable
(xxii)	Fee Calculation Factor Deduction:	Not Applicable
(xxiii)	Performance Fee Deduction:	Not Applicable
(xxiv)	Rainbow Basket Call/Rainbow Basket Put:	Not Applicable
(xxv)	Lock-in Call Redemption (1) /Lock-in Call Redemption (2):	Not Applicable
34.	Initial Setting Date:	Not Applicable
35.	Initial Averaging Dates:	Not Applicable
36.	Final Fixing Date:	Not Applicable
37.	Averaging Dates:	Not Applicable
38.	Final Price:	Not Applicable
39.	Redemption Final Price:	Not Applicable
40.	Strike Price:	Not Applicable
41.	Trigger Redemption (Product Condition 3(c)):	Not Applicable
42.	Details relating to Instalment Securities:	Not Applicable
43.	Call/Put Option Provisions for Open-ended Securities (Product Condition 3(f)):	Not Applicable

44.	Physical Settlement Provisions (Product Condition 4):	Not Applicable
45.	Put Option:	Not Applicable
46.	Call Option:	Applicable
	(i) Optional Redemption Date(s):	31 May 2026, 31 May 2027, 31 May 2028 and 31 May 2029, in each case, subject to adjustment in accordance with the Modified Following Business Day Convention as if such date were an Interest Payment Date
	(ii) Optional Redemption Exercise Date(s):	Not Applicable
	(iii) Optional Redemption Amount(s):	In respect of an Optional Redemption Date, an amount equal to 100 per cent. of the Nominal Amount, together with any interest accrued to the date fixed for redemption
	(iv) If redeemable in part:	Not Applicable
	(v) Notice period:	Not less than 10 Business Days
47.	Unscheduled Termination Amount:	
	(i) Unscheduled Termination at Par:	Not Applicable
	(ii) Minimum Payment Amount:	Applicable – 100 per cent. of the Nominal Amount
	(iii) Deduction for Hedge Costs:	Not Applicable
48.	Payment Disruption:	Not Applicable
49.	Interest and Currency Rate Additional Disruption Event:	Not Applicable

UNDERLYING ASSET(S)

50.	List of Underlying Asset(s):	Not Applicable
51.	Equity-linked Securities:	Not Applicable
52.	Index-linked Securities:	Not Applicable
53.	Commodity-linked Securities:	Not Applicable
54.	Commodity Index-linked Securities:	Not Applicable
55.	ETF-linked Securities:	Not Applicable
56.	ETC-linked Securities:	Not Applicable
57.	FX-linked Securities:	Not Applicable
58.	FX Index-linked Securities:	Not Applicable
59.	Inflation Index-linked Securities:	Not Applicable
60.	Interest Rate Index-linked	Not Applicable

Securities:

61. Cash Index-linked Securities: Not Applicable
62. Multi-Asset Basket-linked Securities: Not Applicable
63. Fund-linked Securities: Not Applicable
64. Valuation Time: Not Applicable

GENERAL PROVISIONS

65. (i) Form of Securities: Bearer Securities
- (ii) Global Security: Applicable
- (iii) NGN Form: Not Applicable
- (iv) Intended to be held in a manner which would allow Eurosystem eligibility: No. Whilst the designation is specified as "no" at the date of this Prospectus, should the Eurosystem eligibility criteria be amended in the future such that the Securities are capable of meeting them the Securities may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Securities will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the European Central Bank being satisfied that Eurosystem eligibility criteria have been met
- (v) The Issuer intends to permit indirect interests in the Securities to be held through CREST Depository Interests to be issued by the CREST Depository: Not Applicable
66. Financial Centre(s): London (and, for the avoidance of doubt, TARGET Business Days)
67. Business Centre(s): London (and, for the avoidance of doubt, TARGET Business Days)
68. Listing and Admission to Trading: Application will be made for the Securities to be listed on the Official List of the Luxembourg Stock Exchange and to be admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from, at the earliest, the Issue Date, provided, however, no assurance can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue Date or any specific date thereafter)
69. Security Codes and Ticker Symbols:
- ISIN: XS2438468113
- Common Code: 243846811

Swiss Security Number:	Not Applicable
Telekurs Ticker:	Not Applicable
WKN Number:	Not Applicable
70. Clearing and Trading:	
Clearing System(s) and any relevant identification number(s):	Euroclear Bank S.A./N.V. and Clearstream Banking, <i>société anonyme</i>
	The trade date is 31 March 2022
71. Delivery:	Delivery against payment
72. Agents:	
Calculation Agent:	Credit Suisse International One Cabot Square London E14 4QJ
Fiscal Agent:	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL
Paying Agent(s):	The Bank of New York Mellon, acting through its London Branch One Canada Square London E14 5AL
Additional Agents:	Not Applicable
73. Dealer(s):	Credit Suisse International
74. Specified newspaper for the purposes of notices to Securityholders:	Not Applicable
75. 871(m) Securities:	The Issuer has determined that the Securities (without regard to any other transactions) should not be treated as transactions that are subject to U.S. withholding tax under section 871(m)
76. Prohibition of Sales to EEA Retail Investors:	Not Applicable
77. Prohibition of Sales to UK Retail Investors:	Applicable – see the cover page of this Securities Note
78. Additional U.S. Tax Selling Restrictions:	Applicable – see "Additional U.S. Tax Selling Restrictions" under "United States", as set out in the section headed "Selling Restrictions" in the Original CS Put and Call Securities Note (as supplemented by the Supplement Dated 3 August 2021 to the Original CS Put and Call Securities Note)
79. Additional Provisions:	Supplementary Provisions for Belgian Securities: Applicable

PART B – OTHER INFORMATION

Terms and Conditions of the Offer

1. Offer Price: The Offer Price will be equal to the Issue Price.
See item 12 below for information on applicable fees.
2. Total amount of the Securities offered to the public/admitted to trading. If the amount is not fixed, an indication of the maximum amount of the Securities to be offered (if available) and a description of the arrangements and time for announcing to the public the definitive amount of the offer: Up to EUR 50,000,000.
To be determined on the basis of the demand for the Securities and prevailing market conditions and published in accordance with Article 17 of the Prospectus Regulation.
3. Conditions (in addition to those specified in the Prospectus) to which the offer is subject: The offer of the Securities is conditional on their issue.

The Issuer reserves the right to withdraw the offer for any reason at any time during the Offer Period and/or to cancel the issue of the Securities for any reason at any time on or prior to the Issue Date.

For the avoidance of doubt, if any application has been made by a potential investor and the Issuer exercises such a right, each such potential investor will not be entitled to subscribe or otherwise purchase any Securities. The Distributor will repay the Offer Price and any commission paid by any investor without interest.
4. The time period during which the offer will be open ("**Offer Period**"): An offer of the Securities will be made in Belgium during the period from, and including, 4 April 2022 to, and including, 27 May 2022.

The Offer Period may be discontinued at any time. Notice of the early closure of the Offer Period will be made to investors through a notice published on the website of the Luxembourg Stock Exchange (www.bourse.lu) and/or the website of the Issuer (<https://derivative.credit-suisse.com>), if available. See further the section entitled "Details of the minimum and/or maximum amount of the application" set out in item 8 below.
5. Description of the application process: Prospective investors may apply to the Distributor to subscribe for Securities in accordance with the arrangements existing between the Distributor and its customers relating to the subscription of securities generally.

Investors will be notified by the Distributor of the amount allotted.

Prospective investors will not be required to enter into any contractual arrangements directly with the Issuer in relation to the subscription for the Securities.

6. Description of the possibility to reduce subscriptions and manner for refunding amounts paid in excess by applicants: Not Applicable.
7. Withdrawal right pursuant to article 63 para 5 FinSA in case of a supplement to the Registration Document: Not Applicable.
8. Details of the minimum and/or maximum amount of the application: There is no minimum amount of application.
All of the Securities requested through the Distributor during the Offer Period will be assigned up to the maximum amount of the offer.
In the event that the requests exceed the total amount of the offer, the Distributor will close the Offer Period early, pursuant to item 4 above.
9. Details of the method and time limits for paying up and delivering the Securities: Payments for the Securities shall be made to the Distributor in accordance with the arrangements existing between the Distributor and its customers relating to the subscription of securities generally, as instructed by the Distributor.
The Securities are expected to be delivered to the purchasers' respective book entry securities accounts on or around the date as notified by the Distributor.
10. Manner in and date on which results of the offer are to be made public: The results of the offer will be published on the website of the Luxembourg Stock Exchange (www.bourse.lu) and/or the website of the Issuer (<https://derivative.credit-suisse.com>) following the closing of the Offer Period on or around 27 May 2022 or, if such website(s) is/are not available, the results of the offer will be made available upon request from the Distributor.
11. Process for notifying applicants of the amount allotted and an indication whether dealing may begin before notification is made: Applicants will be notified by the Distributor of the success of their application. No dealing may begin before notification is made.
12. Amount of any expenses and taxes charged to the subscriber or purchaser: The Securities will be sold by Credit Suisse Bank (Europe), S.A. (as an intermediary between the Dealer and each Distributor(s)) ("**CSEB**") to the Distributor(s) at a discount of up to 5.00 per cent. of the Offer Price. Such discount represents the fee retained by the Distributor(s) out of the Offer Price paid by investors. The Offer Price and the terms of the Securities take into account such fee or commission and may be more than the market value of the Securities on the Issue Date.
The Issuer is not aware of any expenses or taxes specifically charged to the subscriber and not disclosed herein.
13. Name(s), address(es), legal entity identifier, domicile, legal form and law and country of incorporation, to the extent known to the Issuer, of the placers Deutsche Bank AG, Brussels Branch, a branch of Deutsche Bank AG, a limited liability company incorporated in Germany and governed by the laws of Germany. Its Legal Entity Identifier (LEI)

("Distributor(s)") in the various countries where the offer takes place:

is 7LTFZYICNSX8D621K86 and its address is: Avenue Marnix 13-15, 1000 Brussels, Belgium.

14. Consent:

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

- (a) Name and address of Authorised Offeror(s): See item 13 above.
- (b) Offer period for which use of the Prospectus is authorised by the Authorised Offeror(s): Offer Period.
- (c) Conditions to the use of the Prospectus by the Authorised Offeror(s): The 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.

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

If you intend to purchase Securities from an Authorised Offeror, you will do so, and such offer and sale will be made, in accordance with any terms and other arrangements in place between such Authorised Offeror and you, including as to price and settlement arrangements. The Issuer will not be a party to any such arrangements and, accordingly, the 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. None of the Issuer, any Dealer and CSEB has any responsibility or liability for such information provided by that Authorised Offeror.

YIELD

Indication of yield:

2 per cent. per annum in respect of each Interest Period ending on, but excluding, the Interest Payment Dates specified in paragraph 29(iii) above

Occurrence of a Reference Rate Event as of the Issue Date: No

INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE OFFER

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

The Securities will be sold by CSEB to the Distributor(s) at a discount of up to 5.00 per cent. of the Offer Price. Such discount represents the fee retained by the Distributor(s) out of the Offer Price paid by investors. The Offer Price and the terms of the Securities take into account such fee or commission and may be more than the market value of the Securities on the Issue Date.

PERFORMANCE OF THE REFERENCE RATES AND OTHER INFORMATION CONCERNING THE REFERENCE RATES

Information about the past and future performance and volatility of the Reference Rates can be found free of charge at, in respect of each of the 2-Year CMS Rate and the 30-Year CMS Rate, Reuters screen page "ICESWAP2" (but the information appearing on such screen page does not form part of this Prospectus).

EU BENCHMARK REGULATION

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

Each of the 2-Year CMS Rate and the 30-Year CMS Rate is provided by ICE Benchmark Administration Limited. As at the date of this Prospectus, ICE Benchmark Administration Limited 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 ICE Benchmark Administration Limited is not currently required to obtain authorisation or registration (or, if located outside the European Union, recognition, endorsement or equivalence).

POST-ISSUANCE INFORMATION

The Issuer will not provide any post-issuance information with respect to the Reference Rates, unless required to do so by applicable law or regulation.

REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- | | |
|---------------------------------|---|
| (i) Reasons for the offer: | The net proceeds from the issue of the Securities will be used by the Issuer for its general corporate purposes (including hedging arrangements). |
| (ii) Estimated net proceeds: | Up to EUR 51,000,000. |
| (iii) Estimated total expenses: | Not Applicable. |

Signed on behalf of the Issuer:

By: _____

Duly authorised

By: _____

Duly authorised

GENERAL INFORMATION

1. **Approval and passporting for the purposes of the Prospectus Regulation:** This Summary and Securities Note accompanied by the Registration Document (which together constitute the Prospectus) has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), as competent authority under the Prospectus Regulation. The CSSF only approves this Prospectus, consisting of this Summary and Securities Note and the Registration Document, as meeting the standards of completeness, comprehensibility and consistency imposed under Luxembourg and EU law pursuant to the Prospectus Regulation. By approving the Prospectus, the CSSF gives no undertaking as to the quality or economic and financial soundness of the Securities and quality or solvency of the Issuer in line with the provisions of the Law of 16 July 2019 implementing Regulation 2017/1129/EU of the European Parliament and of the Council on prospectuses for securities (the "**Luxembourg Prospectus Law**"). Such approval should not be considered as an endorsement of the Issuer or the quality of the Securities that are the subject of the Prospectus. Investors should make their own assessment as to the suitability of investing in the Securities.

The Issuer has requested the CSSF to provide the competent authority in Belgium for the purposes of the Prospectus Regulation with a certificate of approval in accordance with Article 25 of the Prospectus Regulation attesting that this document has been drawn up in accordance with the Prospectus Regulation.

2. **Responsibility Statement:** The Issuer accepts responsibility for the information contained in this Prospectus. To the best of the knowledge of the Issuer, the information contained in this document is in accordance with the facts and makes no omission likely to affect its import.
3. **Consent to use the Prospectus:** The Issuer consents to the use of the 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 Authorised Offeror(s), (b) by Credit Suisse Bank (Europe), S.A. of Calle Ayala 42, 3 Planta -B, 28001, Madrid, Spain as an intermediary between the Dealer and each Authorised Offeror ("**CSEB**"), (c) during the offer period, in Belgium, and (d) subject to the relevant conditions, in each case as specified herein.

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

The Issuer may (a) give consent to one or more additional Authorised Offerors after the date of this Summary and Securities Note, (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 and/or the website of Credit Suisse (<https://derivative.credit-suisse.com>).

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

Other than in accordance with the terms set forth in the paragraph above, the Issuer has not authorised (and neither the Dealer nor CSEB have authorised) the making of any Non-exempt Offers of the Securities or the use of this document by any person. No financial intermediary or

any other person is permitted to use this document in connection with any offer of the Securities in any other circumstances. Any such offers are not made on behalf of the Issuer (or the Dealer or CSEB) and none of the Issuer, the Dealer and CSEB has any responsibility or liability to any investor purchasing Securities pursuant to such offer or for the actions of any person making such offer.

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

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

4. **Listing and admission to trading:** Application will be made for the Securities to be listed on the Official List of the Luxembourg Stock Exchange and to be admitted to trading on the regulated market of the Luxembourg Stock Exchange with effect from, at the earliest, the Issue Date. There can be no assurance that any such listing will be obtained, or if obtained, will be maintained. The regulated market of the Luxembourg Stock Exchange is a regulated market for the purposes of Directive 2014/65/EU on Markets in Financial Instruments (as amended, varied or replaced from time to time).
5. **Taxation:** The level and basis of taxation on the Securities and on the Securityholders and any reliefs from such taxation depend on the Securityholder's individual circumstances and could change at any time and may have an impact on the return received by the Securityholder.

The tax and regulatory characterisation of the Securities may change over the life of the Securities. Investors will therefore need to obtain advice from their own tax advisers to determine the specific tax consequences of the purchase, ownership, transfer and redemption, exercise or expiry or enforcement of the Securities.

6. **Consents and approvals:** The Issuer has obtained all necessary consents, approvals and authorisations in connection with the issue of the Securities. The issue of the Securities will be in accordance with the Organizational Guidelines and Regulations of Credit Suisse Group AG and the Issuer. No specific resolution of the Board of Directors of the Issuer is required.
7. **Public offer of Securities:** The Securities will be offered to retail investors in Belgium.
8. **Programme contractual documents available:** So long as any relevant Security remains outstanding, copies of the agency agreement and deeds of covenant of the Programme will be available for inspection free of charge during normal business hours on any business day (except Saturdays, Sundays and legal holidays) at the specified offices of the Paying Agent.
9. **Programme offering document available:** Copies of this Prospectus (including any supplement to this Prospectus, the Registration Document and any supplement to the Registration Document) and the CS Put and Call Securities Note (including any supplement to the CS Put and Call Securities Note) and the documents incorporated by reference in this Prospectus or the Registration Document are available:
 - (a) in the case of this Prospectus, on the website of Credit Suisse (<https://derivative.credit-suisse.com>) by selecting "Final Terms and Securities Notes" under "Issuance Program / Base Prospectuses"; and
 - (b) in the case of the Registration Document and the CS Put and Call Securities Note, on the website of Credit Suisse (<https://derivative.credit-suisse.com>) by selecting "Put and Call Securities" under "Issuance Program / Base Prospectuses".

10. **Clearing:** The Securities will be accepted for clearance through the following clearing systems (which is the entity in charge of keeping the relevant records):
 - (a) Euroclear Bank S.A./N.V. (1 Boulevard du Roi Albert II, B-1210 Brussels, Belgium); and
 - (b) Clearstream Banking, *société anonyme* (42 Avenue JF Kennedy, L-1855 Luxembourg).
11. **Withdrawal rights:** If the Issuer publishes a supplement to the Prospectus pursuant to Article 23 of the Prospectus Regulation which relates to the Issuer or the Securities, investors who have already agreed to purchase Securities before the supplement is published shall have the right to withdraw their acceptances by informing the Distributor in writing within 3 working days (or such other longer period as may mandatorily apply in the relevant country) of publication of the supplement, provided that the significant new factor, material mistake or material inaccuracy which is the subject of such supplement arose or was noted before the closing of the Offer Period or the delivery of the Securities, whichever occurs first. The terms and conditions of the Securities and the terms on which they are offered and issued will be subject to the provisions of any such supplement.
12. **Information on websites:** Other than in relation to documents which are incorporated by reference herein (see "Documents Incorporated by Reference" in this Prospectus), no content of any website, cited or referred to in this Prospectus, shall be deemed to form part of, or be incorporated by reference into, this Prospectus, nor has any such content been scrutinised or approved by the CSSF.

REGISTERED OFFICE OF THE ISSUER

Credit Suisse AG

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CH-8001
Zurich
Switzerland

PRINCIPAL PLACE BUSINESS OF THE LONDON BRANCH OF THE ISSUER

Credit Suisse AG, London Branch

One Cabot Square
London E14 4QJ
England

DEALER and CALCULATION AGENT

Credit Suisse International

One Cabot Square
London E14 4QJ
England

FISCAL AGENT and PAYING AGENT

The Bank of New York Mellon, acting through its London Branch

One Canada Square
London E14 5AL
England

LEGAL ADVISERS

as to English law

Ashurst LLP

London Fruit & Wool Exchange
1 Duval Square
London E1 6PW

AUDITORS

KPMG AG

Räffelstrasse 28
8045 Zurich
Switzerland

PricewaterhouseCoopers AG

Birchstrasse 160
CH-8050 Zurich
Switzerland

LUXEMBOURG LISTING AGENT

The Bank of New York Mellon SA/NV, Luxembourg Branch

Vertigo Building - Polaris
2-4 rue Eugène Ruppert
L-2453 Luxembourg