

## SUPPLEMENT DATED 10 FEBRUARY 2017 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

#### Introduction

This supplement dated 10 February 2017 (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**") (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 Act dated 10 July 2005 on prospectuses for securities as amended by the law of 3 July 2012, the law of 21 December 2012 and the law of 10 May 2016 (the "**Luxembourg Prospectus 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 to such prospectuses.

#### Purpose of this Supplement

The purpose of this Supplement is to:

- (a) amend Element B.12 of the Summary in each Prospectus to update (i) the 'no material adverse change' statement and (ii) the 'no significant change in financial position of the Issuer' statement, in respect of each Issuer;
- (b) incorporate by reference the Form 6-K Dated 18 January 2017 (as defined below) into each Prospectus in respect of each Issuer;
- (c) include certain supplemental information in respect of CS in each Prospectus;
- (d) include certain supplemental information in respect of CSi in each Prospectus; and
- (e) amend the section entitled "General Information" of each Prospectus to update (i) the 'no material adverse change' statement and (ii) the 'no significant change in the financial position of the Issuer' statement, in respect of each Issuer.

#### Information being supplemented

##### 1. **Amendment to the Summary of each Prospectus**

Element B.12 of the Summary, on (a) pages 11 to 12 of the Put and Call Securities Base Prospectus, (b) pages 11 to 12 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (c) pages 10 to 11 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, and (d) pages 10 to 11 of the Bonus and Participation Securities Base Prospectus (in each case, as amended up to, and including, the supplement dated 4 January 2017) shall be deleted in its entirety and replaced with the following:

<b>B.12</b>	<b>Selected key financial information; no material adverse change and description of significant change in financial position of the Issuer:</b>	<i>[Insert the following if the Issuer is CS]</i>		
		<b><u>CS</u></b>		
		<i>In CHF million</i>	<i>Year ended 31 December</i>	
			<i>2015</i>	<i>2014</i>
		<b>Summary information – consolidated statements of operations</b>		
		Net revenues	23,211	25,589
		Total operating expenses	25,873	22,503
		Net income/(loss)	(3,377)	1,764
		<b>Summary information – consolidated balance sheet</b>		
		Total assets	803,931	904,849
		Total liabilities	759,241	860,208
		Total equity	44,690	44,641
		<i>In CHF million</i>	<i>Nine months ended 30 September (unaudited)</i>	
			<i>2016</i>	<i>2015</i>
		<b>Summary information - consolidated statements of operations</b>		
		Net revenues	14,709	19,098
		Total operating expenses	15,049	15,410
		Net income/(loss)	(398)	2,475
		<b>Summary information – consolidated balance sheet</b>	<i>Nine months ended 30 September 2016 (unaudited)</i>	<i>Year ended 31 December 2015</i>
		Total assets	789,158	803,931
		Total liabilities	744,874	759,241
		Total equity	44,284	44,690
		<i>[Insert the following if the Issuer is CSI]</i>		

<b>CSI*</b>		
<i>In USD million</i>	<i>Year ended 31 December</i>	
	<i>2015</i>	<i>2014</i>
<b>Selected consolidated income statement data</b>		
Net revenues	1,942	1,144
Total operating expenses	(1,994)	(1,551)
Loss before taxes	(52)	(407)
Net loss	(118)	(995)
<b>Selected consolidated balance sheet data</b>		
Total assets	400,989	548,137
Total liabilities	378,085	524,108
Total shareholders' equity	22,904	24,029
<i>In USD million</i>	<i>Six months ended 30 June (unaudited)</i>	
	<i>2016</i>	<i>2015</i>
<b>Selected consolidated income statement data</b>		
Net revenues	532	926
Total operating expenses	(724)	(990)
Loss before tax	(192)	(64)
Net profit/(loss)	(71)	100
	<i>Six months ended 30 June (unaudited)</i>	<i>Year ended 31 December</i>
<b>Selected consolidated balance sheet data</b>		
Total assets	444,997	400,989
Total liabilities	422,163	378,085
Total shareholders' equity	22,834	22,904
*This key financial information is for CSI and its subsidiaries		
<i>[Insert for CS only:</i>		

		<p>There has been no material adverse change in the prospects of the Issuer and its consolidated subsidiaries since 31 December 2015 ,except as announced by Credit Suisse in its media releases on 18 January 2017 and 23 December 2016.</p> <p>There has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30 September 2016, except as announced by Credit Suisse in its media releases on 18 January 2017 and 23 December 2016.]</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 2015, except as announced in the restructuring update that Credit Suisse provided on 23 March 2016 and as announced by Credit Suisse in its media releases on 18 January 2017 and 23 December 2016.</p> <p>There has been no significant change in the financial position of the Issuer and its consolidated subsidiaries since 30 June 2016, except as announced by Credit Suisse in its media releases on 18 January 2017 and 23 December 2016.]</p>
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**2. Incorporation of information by reference in each Prospectus**

This Supplement incorporates by reference into each Prospectus the Form 6-K of Credit Suisse Group AG (the "**Group**") and CS filed with the United States Securities and Exchange Commission on 18 January 2017 (the "**Form 6-K Dated 18 January 2017**"), which contains a media release relating to the finalization of Credit Suisse's settlement with the United States Department of Justice (the "**DOJ**") regarding Credit Suisse's legacy Residential Mortgage-Backed Securities ("**RMBS**") matter.

The table below sets out the relevant page references for the information incorporated by reference in each Prospectus in respect of CS and CSi:

<b>Form 6-K Dated 18 January 2017</b>
Whole Document

Any information not listed in the above cross-reference table but included in the document referred to in the above cross-reference table is not incorporated herein by reference for the purposes of the Prospectus Directive and is either (a) covered elsewhere in the Base Prospectus; or (b) not relevant for the investor.

**3. Supplemental information with respect to CS in each Prospectus**

The information in the section entitled "Credit Suisse AG" in each Prospectus (in each case, as amended up to, and including, the supplement dated 4 January 2017) shall be supplemented by deleting the paragraph entitled "Legal and Arbitration Proceedings" on (i) page 460 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) page 423 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, (iii) page 494 of the Put and Call Securities Base Prospectus and (iv) page 453 of the Bonus and Participation Securities Base Prospectus, and replacing it with the following:

"Except as disclosed in the Form 6-K Dated 18 January 2017, in the From 6-K Dated 23 December 2016, in the Form 6-K Dated 3 November 2016 under the heading "Litigation" (note 31

to the condensed consolidated financial statements of the Group on pages 161 to 163 (pages 171 to 173 of the PDF) of the exhibit (Credit Suisse Financial Report 3Q16) to the Form 6-K Dated 3 November 2016), in the CS Form 6-K Dated 28 July 2016 under the heading "Litigation" (note 31 to the condensed consolidated financial statements of the Group on pages 161 to 163 (pages 171 to 173 of the PDF) of the third exhibit (Credit Suisse Financial Report 2Q16) to the CS Form 6-K Dated 28 July 2016), in the Form 6-K Dated 10 May 2016 under the heading "Litigation" (note 31 to the condensed consolidated financial statements of the Group on pages 151 to 152 (pages 161 to 162 of the PDF) of the exhibit (Credit Suisse Financial Report 1Q16) to the Form 6-K dated 10 May 2016) and in the Form 20-F Dated 24 March 2016 under the heading "Litigation" (note 39 to the condensed consolidated financial statements of the Group on pages 375 to 382 (pages 399 to 406 of the PDF) of the exhibit to the Form 20-F Dated 24 March 2016), there are no, and have not been during the period of 12 months ending on the date of this Base Prospectus, governmental, legal or arbitration proceedings which may have, or have had in the past, significant effects on CS's financial position or profitability, and CS is not aware of any such proceedings being either pending or threatened."

#### **4. Supplemental information with respect to CSi in each Prospectus**

The information in the section headed "Credit Suisse International" in each Prospectus (in each case as amended up to, and including the supplement dated 4 January 2017) shall be supplemented by:

- (a) deleting in its entirety the sub-section headed "Legal and Arbitration Proceedings" on (i) pages 463 to 464 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) pages 497 to 498 of the Put and Call Securities Base Prospectus, (iii) pages 426 to 427 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, and (iv) pages 456 to 457 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 set out in the Form 6-K Dated 18 January 2017, in the Form 6-K Dated 23 December 2016 and disclosed below:

##### **1. US Antitrust Class Action re CDS**

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. In April 2016, the court granted final approval to the settlement agreement, entering final judgment and dismissing the action.

##### **2. 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.

3. 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 CSi'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. In December 2016 the CSi and Kaupthing ehf (formerly Kaupthing Bank hf) entered into a confidential settlement agreement bringing an end to these proceedings.
  
4. 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 39 million, repayment of EUR 184 million of collateral held by CSi and release from all future obligations under the trades. A preliminary hearing took place in February 2016, with further hearing dates set for March/April 2016/2017.

Provision for litigation is disclosed in Note 21 to the interim consolidated financial statements on page 31 (page 33 of the PDF) of the CSi 2016 Interim Report."

- (b) deleting the table under the section headed "Names and Addresses of Directors and Executives", on (A) pages 462 to 463 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (B) pages 425 to 426 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus and (C) pages 496 to 497 of the Put and Call Securities Base Prospectus, and (D) pages 455 to 456 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"> <li>• Independent member and Chair of the Board of Directors, the Nomination and the Advisory Remuneration Committee, independent member of the Risk Committee and Audit Committee of the Issuer and Credit Suisse Securities (Europe) Limited.</li> <li>• Ms. Doyle also serves as Vice- Chair and Lead Independent Director of the Board, member of the Risk Committee and the Chairman's and Governance Committee of Credit Suisse AG and Credit Suisse Group AG.</li> <li>• Additionally Ms. Doyle is also:               <ul style="list-style-type: none"> <li>○ Chair of the BBA; and</li> <li>○ Chair of the Board of Directors of the Newmont Mining Corporation.</li> </ul> </li> </ul>
Paul Ingram	<ul style="list-style-type: none"> <li>• Managing Director in the CRO division of the Issuer.</li> <li>• Mr. Ingram is also Chief Risk Officer of the Issuer and Credit Suisse Securities (Europe)</li> </ul>

	<p>Ltd.</p> <ul style="list-style-type: none"> <li>• Member of the Board of Directors of Credit Suisse Securities (Europe) Limited</li> </ul>
Christopher Horne	<ul style="list-style-type: none"> <li>• Managing Director in the CFO division of the Issuer.</li> <li>• Mr. Horne is also Deputy CEO of the Issuer and Credit Suisse Securities (Europe) Ltd.</li> <li>• Member of the Board of Directors of Credit Suisse Securities (Europe) Limited, Credit Suisse Investment Holdings (UK) and Credit Suisse Investments (UK).</li> </ul>
Alison Halsey (Non-Executive)	<ul style="list-style-type: none"> <li>• Independent member of the Board of Directors, Chair of the Audit Committee and Member of the Risk, Nomination and Advisory Remuneration Committee of the Issuer and Credit Suisse Securities (Europe) Limited.</li> <li>• Ms. Halsey is also: <ul style="list-style-type: none"> <li>○ Non-executive Director, Chair of the Audit &amp; Risk Committee and Member of the Nomination and Remuneration Committees of Cambian Group Plc.;</li> <li>○ Non-executive Director, Chair of the Audit Committee, and Member of the Nomination, Remuneration and Risk Advisory Committees of Provident Financial Group Plc.; and</li> <li>○ Non-executive Director and Member of the Risk, Compliance and Nominations Committees and Chair of the Audit Committee of Aon UK Limited.</li> </ul> </li> </ul>
Stephen Dainton	<ul style="list-style-type: none"> <li>• Managing Director in the Global Markets division of the Issuer.</li> <li>• Mr. Dainton is Head of European Equities.</li> <li>• Member of the Board of Directors of Credit Suisse Securities (Europe) Limited.</li> </ul>
David Mathers (CEO)	<ul style="list-style-type: none"> <li>• Managing Director in the CFO division of Credit Suisse AG.</li> <li>• Mr. Mathers is also CEO of the Issuer and Credit Suisse Securities (Europe) Ltd and CFO of Credit Suisse AG.</li> <li>• Member of the Board of Directors of Credit Suisse Securities (Europe) Limited.</li> </ul>
Eraj Shirvani	<ul style="list-style-type: none"> <li>• Managing Director in the Global Markets division of the Issuer.</li> <li>• Mr. Shirvani is also Global Head of Solutions.</li> <li>• Member of the Board of Directors of Credit Suisse Securities (Europe) Limited.</li> <li>• Mr. Shirvani is a member of the Board of Directors of: <ul style="list-style-type: none"> <li>○ Association for Financial Markets in Europe (AFME); and</li> <li>○ Global Financial Markets Association</li> </ul> </li> </ul>

	(GFMA)
Robert Arbuthnott	<ul style="list-style-type: none"> <li>• Managing Director in the CFO division of the Issuer.</li> <li>• Mr. Arbuthnott is also Regional CFO for Credit Suisse UK Regulated Entities including the Issuer.</li> <li>• Member of the Board of Directors of Credit Suisse Securities (Europe) Limited</li> <li>• Mr. Arbuthnott is also: <ul style="list-style-type: none"> <li>○ a Member of the Board of Directors of Credit Suisse Investment Holdings (UK) and Credit Suisse Investments (UK); and</li> <li>○ a Director/ Advisory Board Member of Parrish Solutions Ltd BVI</li> </ul> </li> </ul>
Robert Endersby (Non-Executive)	<ul style="list-style-type: none"> <li>• Independent member of the Board of Directors, Chair of the Risk Committee and Member of the Audit, Nomination and Advisory Remuneration Committee of the Issuer and Credit Suisse Securities (Europe) Limited.</li> <li>• Mr. Endersby is also Non-executive Director, Chair of Risk Committee, Member of Audit Committee, Remuneration Committee and Disclosure Committee of Tesco Personal Finance Group Limited and Tesco Personal Finance Plc.</li> </ul>

**5. Amendments to the section entitled "General Information" in each Prospectus**

The section entitled "General Information" in each Prospectus (in each case, as amended up to, and including, the supplement dated 4 January 2017) shall be supplemented by deleting paragraphs 7 and 8 therein on (i) page 527 of the Trigger Redeemable and Phoenix Securities Base Prospectus, (ii) page 489 of the Reverse Convertible and Worst of Reverse Convertible Securities Base Prospectus, (iii) page 561 of the Put and Call Securities Base Prospectus and (iv) page 521 of the Bonus and Participation Securities Base Prospectus and replacing them with the following:

"7. There has been no material adverse change in the prospects of CS and its consolidated subsidiaries since 31 December 2015 except as disclosed in the Form 6-K Dated 18 January 2017 and in the Form 6-K Dated 23 December 2016.

There has been no significant change in the financial position of CS and its consolidated subsidiaries since 30 September 2016, except as disclosed in the Form 6-K Dated 18 January 2017 and in the Form 6-K Dated 23 December 2016.

Please see "Risk Factors" on pages 40 to 48 (pages 64 to 72 of the PDF) of the exhibit to the Form 20-F Dated 24 March 2016 for the risk factors that may affect the future results of operations or financial condition of the Group and its consolidated subsidiaries.

Please see "Operating environment" on pages 6 to 8 (pages 16 to 18 of the PDF) of the exhibit (Credit Suisse Financial Report 3Q16) to the Form 6-K Dated 3 November 2016, "Operating environment" on pages 6 to 8 (pages 16 to 18 of the PDF) of the third exhibit (Credit Suisse Financial Report 2Q16) to the CS Form 6-K Dated 28 July 2016, "Operating environment" on pages 7 to 9 (pages 17 to 19 of the PDF) of the exhibit (Credit Suisse



Financial Report 1Q16) to the Form 6-K Dated 10 May 2016 and "Operating Environment" on pages 50 to 52 (pages 74 to 76 of the PDF) of the Annual Report 2015, which is attached as an exhibit to the Form 20-F Dated 24 March 2016 for information relating to the economic environment that may affect the future results of operations or financial condition of CS and its consolidated subsidiaries.

8. There has been no material adverse change in the prospects of CSi and its consolidated subsidiaries since 31 December 2015, except as disclosed in the Form 6-K Dated 23 March 2016, in the Form 6-K Dated 23 December 2016 and in the Form 6-K Dated 18 January 2017.

There has been no significant change in the financial position of CSi and its consolidated subsidiaries since 30 June 2016, except as disclosed in the Form 6-K Dated 18 January 2017 and in the Form 6-K Dated 23 December 2016.

See pages 5 and 110 to 122 of the CSi Annual Report and the "Risk Factors" section herein that together disclose the principal risks to CSi.

Please see "Operating environment" on pages 6 to 8 (pages 16 to 18 of the PDF) of the exhibit (Credit Suisse Financial Report 3Q 2016) of the Form 6-K Dated 3 November 2016, "Economic Environment" on page 7 (page 9 of the PDF) of the CSi 2016 Interim Report, "Operating environment" on pages 6 to 8 (pages 16 to 18 of the PDF) of the third exhibit (Credit Suisse Financial Report 2Q16) to the CS Form 6-K Dated 28 July 2016, "Operating environment" on pages 7 to 9 (pages 17 to 19 of the PDF) of the exhibit (Credit Suisse Financial Report 1Q16) to the Form 6-K Dated 10 May 2016, "Operating Environment" on pages 50 to 52 (pages 74 to 76 of the PDF) of the exhibit to the Form 20-F Dated 24 March 2016 and "Economic environment" on page 3 (page 5 of the PDF) of the CSi 2015 Annual Report for information relating to the economic environment that may affect the future results of operations or financial condition of the Group and its consolidated subsidiaries, including CSi."

## **General**

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 14 February 2017 (within a time limit of two working days after the publication of this Supplement), to withdraw their acceptances.

This Supplement and the document incorporated by reference by virtue of this Supplement have been filed with the CSSF and will be available on the website of the Luxembourg Stock Exchange, at [www.bourse.lu](http://www.bourse.lu).

## SCHEDULE

### LIST OF BASE PROSPECTUSES

1. Trigger Redeemable and Phoenix Securities Base Prospectus dated 27 June 2016, as supplemented by (a) a supplement dated 11 August 2016, (b) a supplement dated 8 September 2016 relating to Series SPLB2016-0JY5 Trigger Return Equity Index-linked Securities due September 2022 linked to the FTSE 100 Index and EURO STOXX50® Price Index (ISIN: XS1396653336) relating to CS only, (c) a supplement dated 9 September 2016, (d) a supplement dated 10 November 2016, (e) a supplement dated 14 December 2016 and (f) a supplement dated 4 January 2017 (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 28 April 2016, as supplemented by (a) a supplement dated 6 May 2016, (b) a supplement dated 24 May 2016, (c) a supplement dated 2 June 2016, (d) a supplement dated 11 August 2016, (e) a supplement dated 9 September 2016, (f) a supplement dated 10 November 2016, (g) a supplement dated 14 December 2016 and (h) a supplement dated 4 January 2017 (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 26 July 2016, as supplemented by (a) a supplement dated 11 August 2016, (b) a supplement dated 9 September 2016, (c) a supplement dated 10 November 2016, (d) a supplement dated 14 December 2016 and (e) a supplement dated 4 January 2017 (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 16 August 2016, as supplemented by (a) a supplement dated 9 September 2016, (b) a supplement dated 10 November 2016, (c) a supplement dated 14 December 2016 and (d) a supplement dated 4 January 2017 (the "**Bonus and Participation Securities Base Prospectus**"), relating to each Issuer pursuant to the Structured Products Programme.