



**Detailed information regarding group companies**

**Credit Suisse Group AG**, direct und indirect through its subsidiaries  
**Credit Suisse Group AG Guernsey Branch**, P.O. Box 413, Helvetia Court, South Esplanade, St Peter Port, GY1 3WF, indirect through its subsidiaries  
**Credit Suisse Group (Guernsey) I Limited**, Helvetia Court, South Esplanade, St. Peter Port, Guernsey GY1 3WF, and through  
**Credit Suisse Group (Guernsey) II Limited**, Helvetia Court, South Esplanade, St. Peter Port, Guernsey GY1 3WF, and through  
**Credit Suisse Group (Guernsey) IV Limited**, Helvetia Court, South Esplanade, St. Peter Port, Guernsey GY1 3WF, and  
**Credit Suisse AG**, Paradeplatz 8, Postfach, 8070 Zürich, Schweiz, direct and indirect through its subsidiaries  
**Credit Suisse (Singapore) Limited**, 1 Raffles Link, #03-01 One Raffles Link, Singapore 039393 and  
**Credit Suisse Holdings (USA) Inc.**, Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, indirect through its subsidiaries  
**Credit Suisse (USA) Inc.**, Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, indirect through  
**Credit Suisse Securities (USA) LLC**, Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, direct and indirect through  
**Credit Suisse Prime Securities Services (USA) LLC**, Eleven Madison Avenue, New York, N.Y. 10010, New York, USA and  
**Credit Suisse AG, Guernsey Branch**, Helvetia Court, Les Echelons, South Esplanade, St Peter Port, GY1 3ZQ, indirect through  
**Credit Suisse International**, One Cabot Square, London, E14 4QJ, England, and  
**Credit Suisse Life (Bermuda) Ltd.**, Canons Court, 22 Victoria Street, Hamilton, HM12, Bermuda, and  
**Credit Suisse Life & Pensions AG**, Pradafant 21, P.O. Box 1215, FL-9490 Vaduz, direct and indirect through  
**Credit Suisse Life & Pensions AG, Italy Branch**, Via Santa Margherita No. 3, Milan, 20121, and  
**Credit Suisse Investments (UK)**, One Cabot Square, London, E14 4QJ, England, indirect through its subsidiaries  
**Credit Suisse Investment Holdings (UK)**, One Cabot Square, London, E14 4QJ, England, indirect through  
**Credit Suisse Securities (Europe) Limited**, One Cabot Square, London, E14 4QJ, England

Detailed information regarding financial instruments

Conversion rights, share purchase rights and granted (written) share sale rights

| Conversion rights      |              |   |                 |              |                             |            |               |                  |                    |                  |                                  |                 |
|------------------------|--------------|---|-----------------|--------------|-----------------------------|------------|---------------|------------------|--------------------|------------------|----------------------------------|-----------------|
| Underlying             | ISIN         | Identity of the Issuer                    | ISIN Derivative | Long / Short | Product                     | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price                   | Exercise Period |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) IV Limited | CH0181115681    | Long         | Tier 2 Buffer Capital Notes |            | Physical      | 2'895'000        | 0.05               | 139'750          | variable - floor price CHF 20.00 | 22.03.2022      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) I Limited  | XS0595225318    | Long         | Tier 2 Buffer Capital Notes |            | Physical      | 22'000'000       | 0.05               | 1'112'500        | variable - floor price CHF 20.00 | 24.02.2041      |

| Share purchase rights, that provide or permit actual delivery |              |                        |                 |              |         |            |               |                  |                    |                  |                |                 |
|---|--------------|------------------------|-----------------|--------------|---------|------------|---------------|------------------|--------------------|------------------|----------------|-----------------|
| Underlying  | ISIN         | Identity of the Issuer | ISIN Derivative | Long / Short | Product | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price | Exercise Period |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 2'233            | 100                | 223'300          | 27             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 1'649            | 100                | 164'900          | 36             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 1'225            | 100                | 122'500          | 20             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 484              | 100                | 48'400           | 28.50          | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 484              | 100                | 48'400           | 27             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 449              | 100                | 44'900           | 32             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 443              | 100                | 44'300           | 40             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 344              | 100                | 34'400           | 24.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 320              | 100                | 32'000           | 36             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 310              | 100                | 31'000           | 28             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 257              | 100                | 25'700           | 28             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 214              | 100                | 21'400           | 24             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 200              | 100                | 20'000           | 29             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 190              | 100                | 19'000           | 36             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 170              | 100                | 17'000           | 26             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 133              | 100                | 13'300           | 32             | 14.12.2018      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 120              | 100                | 12'000           | 24             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 117              | 100                | 11'700           | 24.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 105              | 100                | 10'500           | 27.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 103              | 100                | 10'300           | 30             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 102              | 100                | 10'200           | 26             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 100              | 100                | 10'000           | 28.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 70               | 100                | 7'000            | 25.50          | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 65               | 100                | 6'500            | 28             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 60               | 100                | 6'000            | 26             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 50               | 100                | 5'000            | 32             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 50               | 100                | 5'000            | 29.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 50               | 100                | 5'000            | 24.50          | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 50               | 100                | 5'000            | 22.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 40               | 100                | 4'000            | 23.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 40               | 100                | 4'000            | 28             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 30               | 100                | 3'000            | 30             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 30               | 100                | 3'000            | 29             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 28               | 100                | 2'800            | 22.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 25               | 100                | 2'500            | 32             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 25               | 100                | 2'500            | 28.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 22               | 100                | 2'200            | 26.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 21               | 100                | 2'100            | 27             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 10               | 100                | 1'000            | 28             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 8                | 100                | 800              | 27             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 2                | 100                | 200              | 26             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 2                | 100                | 200              | 19             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Long         | Option  | Call       | Physical      | 2                | 100                | 200              | 25             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        | CH0205260570    | Long         | Warrant | Call       | Physical      | 5'000            | 0.08333333         | 416              | 28             | 18.12.2015      |

| Granted (written) share sale rights, that provide or permit actual delivery |              |                        |                 |              |         |            |               |                  |                    |                  |                |                 |
|---|--------------|------------------------|-----------------|--------------|---------|------------|---------------|------------------|--------------------|------------------|----------------|-----------------|
| Underlying  | ISIN         | Identity of the Issuer | ISIN Derivative | Long / Short | Product | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price | Exercise Period |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3998             | 100                | 399800           | 19             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3500             | 100                | 350000           | 20             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3346             | 100                | 334600           | 22             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3295             | 100                | 329500           | 26             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3250             | 100                | 325000           | 14             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3000             | 100                | 300000           | 19.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 2470             | 100                | 247000           | 19             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 1817             | 100                | 181700           | 16             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 1700             | 100                | 170000           | 40             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 1498             | 100                | 149800           | 24             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 1400             | 100                | 140000           | 40             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 1093             | 100                | 109300           | 24             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 1000             | 100                | 100000           | 10             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 943              | 100                | 94300            | 24             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 799              | 100                | 79900            | 16             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 665              | 100                | 66500            | 25             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 660              | 100                | 66000            | 22             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 647              | 100                | 64700            | 23.50          | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 600              | 100                | 60000            | 36             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 499              | 100                | 49900            | 16             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 455              | 100                | 45500            | 23             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 320              | 100                | 32000            | 18             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 302              | 100                | 30200            | 23             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 250              | 100.734            | 25183            | 51.62          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 250              | 100                | 25000            | 36             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 217              | 100                | 21700            | 23.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 180              | 100                | 18000            | 25             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 176              | 100                | 17600            | 25             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 140              | 100.734            | 14102            | 19.85          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 140              | 100                | 14000            | 24             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 125              | 100                | 12500            | 14             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 117              | 100                | 11700            | 30             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 107              | 100                | 10700            | 24.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 100              | 100                | 10000            | 24             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 100              | 100                | 10000            | 21             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 100              | 100                | 10000            | 44             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 100              | 100                | 10000            | 40             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 100              | 100                | 10000            | 16             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 94               | 100                | 9400             | 27             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 93               | 100                | 9300             | 26             | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 83               | 100                | 8300             | 28             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 80               | 100                | 8000             | 16             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 78               | 100                | 7800             | 21.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 70               | 100.734            | 7051             | 15.88          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 60               | 100                | 6000             | 20.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 60               | 100                | 6000             | 20.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 50               | 100                | 5000             | 28             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 50               | 100                | 5000             | 26.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 50               | 100                | 5000             | 20             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 50               | 100                | 5000             | 36             | 10.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 50               | 100                | 5000             | 22             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 48               | 100                | 4800             | 22.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 47               | 100                | 4700             | 32             | 08.12.2017      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 45               | 100                | 4500             | 21.50          | 11.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 37               | 100                | 3700             | 26.50          | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 30               | 100                | 3000             | 16             | 12.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 7                | 100                | 700              | 44             | 09.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3                | 100                | 300              | 27             | 08.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 3                | 100                | 300              | 32             | 11.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Physical      | 2                | 100                | 200              | 15             | 12.06.2015      |

| Share purchase rights, that provide for or permit cash settlement |              |   |                 |              |             |            |               |                  |                    |                  |                |                 |
|---|--------------|---|-----------------|--------------|-------------|------------|---------------|------------------|--------------------|------------------|----------------|-----------------|
| Underlying  | ISIN         | Identity of the Issuer                    | ISIN Derivative | Long / Short | Product     | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price | Exercise Period |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 600000           | 1                  | 600000           | 26             | 19.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 200000           | 1                  | 200000           | 27             | 19.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 142637           | 1                  | 142637           | 10             | 26.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 50000            | 1                  | 50000            | 24             | 15.04.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 50000            | 1                  | 50000            | 23             | 19.02.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 50000            | 1                  | 50000            | 24             | 18.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 50000            | 1                  | 50000            | 22             | 18.12.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |   |                 | Long         | Option      | Call       | Cash          | 37250            | 1                  | 37250            | 32             | 18.09.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 | Credit Suisse Securities (Europe) Limited |                 | Long         | Equity Swap |            | Cash          | 7                | 1                  | 7                |                | 05.07.2016      |

| Granted (written) share sale rights, that provide for or permit cash settlement |              |                        |                 |              |         |            |               |                  |                    |                  |                |                 |
|---|--------------|------------------------|-----------------|--------------|---------|------------|---------------|------------------|--------------------|------------------|----------------|-----------------|
| Underlying  | ISIN         | Identity of the Issuer | ISIN Derivative | Long / Short | Product | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price | Exercise Period |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 600000           | 1                  | 600000           | 26             | 19.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 573700           | 1                  | 573700           | 29             | 26.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 542850           | 1                  | 542850           | 27             | 21.03.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 514250           | 1                  | 514250           | 27.50          | 10.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 400000           | 1                  | 400000           | 24             | 19.06.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 264750           | 1                  | 264750           | 23.50          | 05.08.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 170000           | 1                  | 170000           | 24             | 16.12.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 150000           | 1                  | 150000           | 24.50          | 15.05.2015      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 149870           | 1                  | 149870           | 21.15          | 15.06.2016      |
| CREDIT SUISSE GROUP AG  | CH0012138530 |                        |                 | Short        | Option  | Put        | Cash          | 100000           | 1                  | 100000           | 23             | 19.06.2015      |

Share sale rights and granted (written) conversion and share purchase rights

| Share sale rights      |                 |                        |                 |              |         |            |               |                  |                    |                  |                |                 |
|------------------------|-----------------|------------------------|-----------------|--------------|---------|------------|---------------|------------------|--------------------|------------------|----------------|-----------------|
| Underlying             | ISIN Underlying | Identity of the Issuer | ISIN Derivative | Long / Short | Product | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price | Exercise Period |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 30'220           | 1                  | 30'220           | 44             | 18.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 37'250           | 1                  | 37'250           | 32             | 18.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 50'000           | 1                  | 50'000           | 20             | 15.04.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 50'000           | 1                  | 50'000           | 20             | 18.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 50'000           | 1                  | 50'000           | 20             | 19.02.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 50'000           | 1                  | 50'000           | 20             | 18.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 60'000           | 1                  | 60'000           | 23             | 21.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 100'000          | 1                  | 100'000          | 23             | 19.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 120'000          | 1                  | 120'000          | 100            | 21.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 150'000          | 1                  | 150'000          | 24.50          | 15.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 170'000          | 1                  | 170'000          | 24             | 16.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 200'000          | 1                  | 200'000          | 70             | 22.10.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 264'750          | 1                  | 264'750          | 23.50          | 05.08.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 400'000          | 1                  | 400'000          | 24             | 19.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 514'250          | 1                  | 514'250          | 27.50          | 10.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 542'850          | 1                  | 542'850          | 27             | 21.03.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Cash          | 573'700          | 1                  | 573'700          | 29             | 26.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1                | 100                | 100              | 34             | 11.03.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1                | 100                | 100              | 30             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 4                | 100                | 400              | 25.50          | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 5                | 100                | 500              | 23.50          | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 8                | 100                | 800              | 28             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 9                | 100                | 900              | 25             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 9                | 100                | 900              | 32             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 10               | 100                | 1'000            | 40             | 14.12.2018      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 10               | 100                | 1'000            | 20             | 08.12.2017      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 20               | 101                | 2'014            | 31.77          | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 28               | 100                | 2'800            | 16             | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 29               | 100                | 2'900            | 18             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 30               | 101                | 3'022            | 27.80          | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 31               | 100                | 3'100            | 16             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 50               | 100                | 5'000            | 24.50          | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 50               | 100                | 5'000            | 36             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 50               | 100                | 5'000            | 22.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 70               | 100                | 7'000            | 21             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 70               | 100                | 7'000            | 44             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 76               | 100                | 7'600            | 40             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 78               | 100                | 7'800            | 24.50          | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 80               | 100                | 8'000            | 25             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 100              | 100                | 10'000           | 30             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 102              | 100                | 10'200           | 36             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 110              | 100                | 11'000           | 17             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 110              | 100                | 11'000           | 26             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 119              | 100                | 11'900           | 44             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 130              | 100                | 13'000           | 16             | 14.12.2018      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 148              | 100                | 14'800           | 27             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 150              | 100                | 15'000           | 16             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 160              | 100                | 16'000           | 28             | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 195              | 100                | 19'500           | 25.50          | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 200              | 100                | 20'000           | 21.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 212              | 100                | 21'200           | 32             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 250              | 100                | 25'000           | 19.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 250              | 100                | 25'000           | 24.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 250              | 100                | 25'000           | 36             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 290              | 100                | 29'000           | 22             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 300              | 100                | 30'000           | 17             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 337              | 100                | 33'700           | 19             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 460              | 100                | 46'000           | 23.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 470              | 100                | 47'000           | 20             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 504              | 100                | 50'400           | 28             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 630              | 100                | 63'000           | 23             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 680              | 100                | 68'000           | 100            | 17.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 751              | 100                | 75'100           | 27             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 766              | 100                | 76'600           | 22             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 806              | 100                | 80'600           | 26             | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'196            | 100                | 119'600          | 28             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'198            | 100                | 119'800          | 18             | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'200            | 100                | 120'000          | 20             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'216            | 100                | 121'600          | 24             | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'314            | 100                | 131'400          | 24             | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'633            | 100                | 163'300          | 28             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 1'989            | 100                | 198'900          | 29             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 2'167            | 100                | 216'700          | 24             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 2'200            | 100                | 220'000          | 23             | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 2'486            | 100                | 248'600          | 24             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 2'500            | 100                | 250'000          | 36             | 17.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 2'500            | 100                | 250'000          | 15             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 2'885            | 100                | 288'500          | 18             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 3'000            | 100                | 300'000          | 34             | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 3'018            | 101                | 304'015          | 23.83          | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 3'070            | 100                | 307'000          | 26             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 3'208            | 100                | 320'800          | 25             | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 3'960            | 100                | 396'000          | 23             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 4'835            | 100                | 483'500          | 20             | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 5'226            | 100                | 522'600          | 25.50          | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 7'533            | 100                | 753'300          | 20             | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 7'664            | 100                | 766'400          | 20             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 8'290            | 100                | 829'000          | 24             | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530    |                        |                 | Long         | Option  | Put        | Physical      | 16'180           | 100                | 1'618'000        | 18             | 12.06.2015      |

Granted (written) conversion and share purchase rights

| Underlying             | ISIN         | Identity of the Issuer                    | ISIN Derivative | Long / Short | Product                                   | Call / Put | Exercise Type | Number of rights | Subscription ratio | Number of shares | Exercise Price                        | Exercise Period |
|------------------------|--------------|---|-----------------|--------------|---|------------|---------------|------------------|--------------------|------------------|---------------------------------------|-----------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) I Limited  | XS095225318     | Short        | Tier 2 Buffer Capital Notes               |            | Physical      | 2'000'150'000    | 0.05               | 100'007'500      | variable - floor price USD 20.00      | 24.02.2041      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) IV Limited | CH0181115681    | Short        | Tier 2 Buffer Capital Notes               |            | Physical      | 750'000'000      | 0.05               | 37'500'000       | variable - floor price CHF 20.00      | 22.03.2022      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) II Limited | XS0810846817    | Short        | Tier 1 Buffer Capital Notes               |            | Physical      | 1'725'000'000    | 0.061387           | 105'893'186      | variable - floor price USD 16.57      |                 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) II Limited | XS0985217982    | Short        | Tier 1 Buffer Capital Notes               |            | Physical      | 1'720'000'000    | 0.060350           | 103'802'051      | variable - floor price USD 16.57      |                 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) II Limited | XS0985219251    | Short        | Tier 1 Buffer Capital Notes               |            | Physical      | 2'500'000'000    | 0.061387           | 153'468'385      | variable - floor price CHF 16.29      |                 |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Adjustable Performance Plan Awards, APPAs |            | Physical      | 126'593'000      | 0.05               | 6'329'650        | CHF 16.29 (vorbehaltlich Anpassungen) |                 |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Cash          | 149'870          | 1                  | 149'870          | 21.15                                 | 17.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Cash          | 200'000          | 1                  | 200'000          | 27                                    | 19.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap                               |            | Cash          | 1                | 1                  | 1                |                                       | 06.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap                               |            | Cash          | 2'290            | 1                  | 2'290            |                                       | 15.07.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap                               |            | Cash          | 5'186            | 1                  | 5'186            |                                       | 02.02.2017      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap                               |            | Cash          | 28'535           | 1                  | 28'535           |                                       | 29.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap                               |            | Cash          | 30'399           | 1                  | 30'399           |                                       | 15.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2                | 100                | 200              | 32                                    | 13.12.2019      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2                | 100                | 200              | 24                                    | 14.12.2018      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2                | 100                | 200              | 23.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 7                | 100                | 700              | 21.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 8                | 100                | 800              | 28                                    | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 10               | 100                | 1'000            | 24                                    | 09.06.2017      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 10               | 100                | 1'000            | 22                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 18               | 100                | 1'800            | 21                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 22               | 100                | 2'200            | 24                                    | 13.12.2019      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 23               | 101                | 2'316            | 19.85                                 | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 28               | 100                | 2'800            | 28                                    | 13.12.2019      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 28               | 100                | 2'800            | 26.50                                 | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 30               | 100                | 3'000            | 16                                    | 13.12.2019      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 37               | 100                | 3'700            | 28                                    | 14.12.2018      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 41               | 100                | 4'100            | 25                                    | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 45               | 100                | 4'500            | 19.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 49               | 100                | 4'900            | 26                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 50               | 100                | 5'000            | 29                                    | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 50               | 100                | 5'000            | 27.50                                 | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 50               | 100                | 5'000            | 25                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 50               | 100                | 5'000            | 22.50                                 | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 52               | 100                | 5'200            | 25                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 52               | 100                | 5'200            | 23.50                                 | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 75               | 100                | 7'500            | 26.50                                 | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 100              | 100                | 10'000           | 28                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 100              | 100                | 10'000           | 23                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 142              | 100                | 14'200           | 28                                    | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 150              | 100                | 15'000           | 20                                    | 14.12.2018      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 160              | 100                | 16'000           | 24.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 170              | 100                | 17'000           | 32                                    | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 180              | 100                | 18'000           | 30                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 214              | 100                | 21'400           | 24                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 223              | 100                | 22'300           | 25.50                                 | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 250              | 100                | 25'000           | 20                                    | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 274              | 100                | 27'400           | 23                                    | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 278              | 100                | 27'800           | 22                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 303              | 100                | 30'300           | 22.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 325              | 100                | 32'500           | 27                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 341              | 100                | 34'100           | 40                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 344              | 100                | 34'400           | 26.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 345              | 100                | 34'500           | 23                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 348              | 100                | 34'800           | 30                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 492              | 100                | 49'200           | 25.50                                 | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 504              | 101                | 50'769           | 27.80                                 | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 691              | 100                | 69'100           | 22                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 1'138            | 100                | 113'800          | 28                                    | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 1'224            | 100                | 122'400          | 34                                    | 11.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 1'674            | 100                | 167'400          | 26                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 1'701            | 100                | 170'100          | 28                                    | 08.12.2017      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 1'861            | 101                | 187'465          | 23.83                                 | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2'155            | 100                | 215'500          | 23                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2'269            | 100                | 226'900          | 24                                    | 09.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2'501            | 100                | 250'100          | 19                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 2'542            | 100                | 254'200          | 32                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 3'064            | 100                | 306'400          | 28                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 3'862            | 100                | 386'200          | 25                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 4'035            | 100                | 403'500          | 20                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 4'276            | 100                | 427'600          | 28                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 4'497            | 100                | 449'700          | 26                                    | 12.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 4'518            | 100                | 451'800          | 23.50                                 | 08.05.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 6'205            | 100                | 620'500          | 32                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 7'498            | 100                | 749'800          | 24                                    | 10.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   |                 | Short        | Option                                    | Call       | Physical      | 9'109            | 100                | 910'900          | 24                                    | 11.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0267039714    | Short        | Warrant                                   | Call       | Physical      | 3'000            | 0.1                | 300              | 25                                    | 18.03.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236883960    | Short        | Warrant                                   | Call       | Physical      | 5'000            | 0.1                | 500              | 29                                    | 18.09.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236884000    | Short        | Warrant                                   | Call       | Physical      | 20'000           | 0.0833             | 1'666            | 27                                    | 17.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0248168467    | Short        | Warrant                                   | Call       | Physical      | 22'500           | 0.0833             | 1'874            | 25                                    | 17.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236884059    | Short        | Warrant                                   | Call       | Physical      | 20'000           | 0.1                | 2'000            | 30                                    | 16.12.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0267039797    | Short        | Warrant                                   | Call       | Physical      | 20'000           | 0.1                | 2'000            | 24                                    | 16.06.2017      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0267039706    | Short        | Warrant                                   | Call       | Physical      | 22'000           | 0.1                | 2'200            | 24                                    | 18.03.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236883986    | Short        | Warrant                                   | Call       | Physical      | 37'000           | 0.0833             | 3'083            | 27                                    | 18.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0267039698    | Short        | Warrant                                   | Call       | Physical      | 40'000           | 0.1                | 4'000            | 24                                    | 18.12.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0248168426    | Short        | Warrant                                   | Call       | Physical      | 62'000           | 0.1                | 6'200            | 26                                    | 19.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0267039839    | Short        | Warrant                                   | Call       | Physical      | 75'000           | 0.1                | 7'500            | 28                                    | 16.06.2017      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236884026    | Short        | Warrant                                   | Call       | Physical      | 110'000          | 0.0833             | 9'166            | 29                                    | 17.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236884034    | Short        | Warrant                                   | Call       | Physical      | 100'000          | 0.1                | 10'000           | 30                                    | 17.06.2016      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0214085919    | Short        | Warrant                                   | Call       | Physical      | 105'000          | 0.1                | 10'500           | 30                                    | 19.06.2015      |
| CREDIT SUISSE GROUP AG | CH0012138530 |   | CH0236884018    | Short        | Warrant                                   | Call       | Physical      | 134'000          | 0.0833             | 11'166           |                                       |                 |