



**Detailed information regarding group companies**

**Credit Suisse Group (Guernsey) I Limited**, St. Peter Port, Guernsey direct and indirect through  
**Credit Suisse Group (Guernsey) II Limited**, St. Peter Port, Guernsey direct and indirect through  
**Credit Suisse Group (Guernsey) IV Limited**, St. Peter Port, Guernsey direct and indirect through  
**Credit Suisse AG**, Zürich, Schweiz, direct and indirect through  
**Credit Suisse Life (Bermuda) Ltd.**, Hamilton, Bermuda and  
**Credit Suisse Life & Pension AG**, Italy Branch, Milan, Italy and  
**Credit Suisse Securities (USA) LLC**, New York, USA direct and indirect through  
**Credit Suisse Prime Securities Services (USA) LLC**, New York, USA and  
**Credit Suisse Asset Management LLC.**, New York, USA and  
**Credit Suisse Securities (Europe) Limited**, London, England and  
**Credit Suisse International**, London, England and  
**Credit Suisse (Hong Kong) Limited**, Hong Kong

Detailed information regarding financial instruments

Conversion and share purchase rights, granted (written) share sale rights and other derivative holdings

Conversion 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	Credit Suisse Group (Guernsey) IV Limited	CH0181115681	Long	Tier 2 Buffer Capital Notes		Physical	2'940'000	0.05	147'000	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	76'530'000	0.05	3'826'500	variable - floor price CHF 20.00	24.02.2041
Share purchase 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	Call	Cash	51'444	1	51'444	19.44	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	30'000	1	30'000	19	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	38'326	1	38'326	31.10	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	51'444	1	51'444	23.33	17.02.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	51'444	1	51'444	23.33	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	51'444	1	51'444	24.30	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	2'348	1	2'348	1	23.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	24'000	1	24'000	10	01.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	54'000	1	54'000	10	22.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	130'000	1	130'000	19	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	60'734	1	60'734	15	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	1'000'000	1	1'000'000	15.50	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Cash	500'000	1	500'000	16	15.09.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1	100	100	24	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	85	100	8'500	28	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	150	102.888	15'433	27.21	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	133	102.888	13'684	31.10	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	443	102.888	45'579	38.88	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	399	102.888	41'052	31.10	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	19	100	1'900	26.00	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	102.888	5'144	20.41	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	175	102.888	18'005	21.38	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	38	102.888	3'909	25.27	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	102.888	5'144	31.10	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	10	102.888	1'028	30.13	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	500	100	50'000	26	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1	100	100	20	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	83	100	8'300	22	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	29	100	2'900	19	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	112	100	11'200	20	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	26	100	2'600	17	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1	100	100	16	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	102.888	5'144	17.49	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	409	100	40'900	14	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	158	100	15'800	16	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	168	100	16'800	17	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	25	103.643	2'591	15.43	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	75	102.888	7'716	15.55	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	290	100	29'000	12	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	205	100	20'500	13	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	74	100	7'400	14	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	200	100	20'000	12	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1'206	100	120'600	12.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	161	100	16'100	15.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	500	100	50'000	13.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1	100	100	15.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	3'499	100	349'900	14.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	47	100	4'700	17	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1'300	100	130'000	14	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	201	100	20'100	12	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	102.888	5'144	15.55	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	92	100	9'200	13.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	25	100	2'500	15	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1'016	100	101'600	13	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	500	100	50'000	15	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	5	100	500	16	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	100	102.888	10'288	20.41	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	74	100	7'400	14	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	349	100	34'900	14.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	900	100	90'000	14	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	314	100	31'400	16	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	1	100	100	19	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	20	102.888	2'057	15.55	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	102.888	5'144	19.44	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	200	100	20'000	15.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	100	5'000	12.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	100	5'000	10.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	229	100	22'900	11.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	6	100	600	12.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Call	Physical	50	100	5'000	10.50	22.08.2016

CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	688	100	68'800	16.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	430	100	43'000	16	18.06.2018
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	150	100	15'000	15	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Call Spread	10'500'000	1	10'500'000	variable	05.04.2017
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	2'000	100	200'000	20.00	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	92'599	1	92'599	19.44	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	150'000	1	150'000	19.00	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	130'000	1	130'000	19.50	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	10'000	100	1'000'000	13.00	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Long	Option	Call	Physical	121'468	1	121'468	15	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0267393301	Long	Warrant	Call	Physical	100'000	0.1	10'000	23	21.12.2018

**Granted (written) share sale rights**

Underlying	ISIN Underlying	Identity of the Issuer	ISIN Derivative	Long / Short	Product	Call / Put	Exercise Type	Number of rights	Subscripti on ratio	Number of shares	Exercise Price	Exercise Period
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	354'964	1	354'964	19.44	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	180'000	1	180'000	19	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	250'000	1	250'000	19.50	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	300'000	1	300'000	12	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	700'000	1	700'000	12	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	350'000	1	350'000	12	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	182'982	1	182'982	15	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	1'000'000	1	1'000'000	11.50	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Cash	500'000	1	500'000	11	15.09.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	32	100	3'200	19	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	50	102.888	5'144	21.38	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	267	100	26'700	12	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	345	102.888	35'496	19.44	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'400	102.888	144'043	38.88	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	950	102.888	97'743	18.47	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	228	103.643	23'630	13.51	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	102	102.888	10'494	19.44	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	2'580	102.888	265'451	13.61	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	160	100	16'000	16	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	150	102.888	15'433	34.99	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	94	102.888	9'671	42.76	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1	102.888	102	19.44	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	776	102.888	79'841	21.38	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'700	102.888	174'909	38.88	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	100	102.888	10'288	42.76	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	83	102.888	8'539	27.21	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	100	102.888	10'288	31.10	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'498	102.888	154'126	23.33	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	799	102.888	82'207	15.55	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	105	100	10'500	18	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	600	102.888	61'732	34.99	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	47	102.888	4'835	31.10	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	3'417	100	341'700	14	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	243	102.888	25'001	24.30	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	2'281	100	228'100	20	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	4	102.888	411	23.33	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	250	102.888	25'722	34.99	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	335	102.888	34'467	20.41	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	100	102.888	10'288	20.41	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'213	102.888	124'803	23.33	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	13	100	1'300	18	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	9	100	900	20	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	312	102.888	32'101	11.66	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	149	100	14'900	16	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	153	100	15'300	13	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	365	100	36'500	16	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'045	100	104'500	14	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	81	100	8'100	14	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	73	100	7'300	12	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	826	100	82'600	15	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	479	100	47'900	12	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	2'200	100	220'000	12	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	924	100	92'400	14	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	2'140	100	214'000	10	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	210	100	21'000	18	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	105	102.888	10'803	17.49	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	250	100	25'000	6	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	50	102.888	5'144	9.72	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	5'740	100	574'000	11	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	63	100	6'300	13	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'200	100	120'000	12	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	150	100	15'000	9	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1	100	100	10.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	3'150	100	315'000	11	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	872	100	87'200	13	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1	100	100	13.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	13	100	1'300	12.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	180	100	18'000	9.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	75	100	7'500	10	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Short	Option	Put	Physical	1'200	100	120'000	12.50	22.08.2016

CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	105	100	10'500	11	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	1'400	100	140'000	11.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	3'024	100	302'400	9.00	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	1	100	100	10	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	100	100	10'000	14	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	117	100	11'700	12	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	50	100	5'000	7.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	24	100	2'400	8	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	900	100	90'000	12.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	50	100	5'000	11.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	50	100	5'000	7.20	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	739	102.888	76'034	15.55	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	1	100	100	14.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	100	100	10'000	8.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	50	100	5'000	14.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	156	100	15'600	11	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	32	100	3'200	9	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	100	100	10'000	8.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	30	100	3'000	8	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	15	100	1'500	19	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	120	100	12'000	13	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Put	Physical	150	100	15'000	11.50	18.07.2016

**other derivative holdings**

Underlying	ISIN Underlying	Identity of the Issuer	ISIN Derivative	Long / Short	Product	Call / Put	Exercise Type	Number of rights	Subscripti on ratio	Number of shares	Exercise Price	Exercise Period
CREDIT SUISSE GROUP AG	CH0012138530	Credit Suisse Securities (Europe) Limited		Long	Equity Swap		Cash	4	1	4		05.07.2016
CREDIT SUISSE GROUP AG	CH0012138530	Credit Suisse Securities (Europe) Limited		Long	Equity Swap		Cash	2	1	2		03.11.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Equity Swap		Cash	1'500'000	1	1'500'000		03.05.2017

share sale rights, granted (written) conversion and share purchase rights and other derivative holdings

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	51'444	1	51'444	19.44	21.04.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	350'000	1	350'000	12	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	60'994	1	60'994	15	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	300'000	1	300'000	12	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	102'000	1	102'000	24	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	50'000	1	50'000	20	17.02.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	128'610	1	128'610	19.44	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	30'000	1	30'000	19	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	205'776	1	205'776	68.04	20.10.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	102'888	1	102'888	19.44	17.02.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	51'444	1	51'444	20.41	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	60'000	1	60'000	90	24.05.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	125'000	1	125'000	98	24.05.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	700'000	1	700'000	12	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	31'093	1	31'093	42	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	500'000	1	500'000	11.50	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	250'000	1	250'000	11	15.09.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	51'444	1	51'444	19.40	15.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	51'444	1	51'444	19.40	16.03.2018
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	455'000	1	455'000	13	04.11.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	38'326	1	38'326	25	15.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	60'000	1	60'000	17	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Cash	331'477	1	331'477	14	03.02.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	200	100	20'000	8	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	75	102.888	7'716	17.49	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	93	100	9'300	10	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	160	100	16'000	14	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	75	102.888	7'716	15.55	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	950	100	95'000	12.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	20	100	2'000	14.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	6'440	100	644'000	13.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	1	100	100	13	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	11'716	100	1'171'600	12	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	100	100	10'000	9	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	25	100	2'500	10.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	200	100	20'000	8.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	50	100	5'000	17	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	146	100	14'600	14	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	50	100	5'000	15	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	50	100	5'000	14.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	50	100	5'000	15.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	50	100	5'000	15.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	25	100	2'500	13.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	101	100	10'100	12.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	100	100	10'000	12.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	424	100	42'400	12.00	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	75	100	7'500	13.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	30	100	3'000	13.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	300	100	30'000	10	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	162	100	16'200	11.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	200	100	20'000	9.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	1'498	102.888	154'126	21.38	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	10	102.888	1'028	38.88	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	222	102.888	22'841	27.21	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	100	102.888	10'288	38.88	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	130	102.888	13'375	15.55	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	2'069	100	206'900	22	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	252	103.643	26'118	15.43	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	120	100	12'000	14	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	6'398	102.888	658'278	17.49	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	50	102.888	5'144	24.30	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	1	102.888	102	23.33	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	800	102.888	82'310	27.21	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	270	102.888	27'779	23.33	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	1'710	100	171'000	26.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	729	100	72'900	11.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	250	100	25'000	26	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	605	100	60'500	10	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	144	100	14'400	10.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	400	100	40'000	24	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	895	100	89'500	12.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	79	100	7'900	12	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	80	100	8'000	13.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	649	100	64'900	11.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	251	100	25'100	13	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	25	100	2'500	17.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	100	100	10'000	10	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	100	102.888	10'288	22.35	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	31	102.888	3'189	15.55	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530			Long	Option	Put	Physical	100	102.888	10'288	31.10	19.12.2016

CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	15	100	1'500	20	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	13	100	1'300	19	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	57	100	5'700	17	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	3'500	100	350'000	18	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2'000	100	200'000	20	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2'500	100	250'000	12	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	226'354	1	226'354	19.44	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	150'000	1	150'000	19	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	250'000	1	250'000	19.50	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	121'988	1	121'988	15	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	5'000	100	500'000	10	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	50	100	5'000	8.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	35	100	3'500	10.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	1'960	100	196'000	11	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	1	100	100	12	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	395	100	39'500	9	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	25	100	2'500	9.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2'600	100	260'000	35	22.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	50	100	5'000	10.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	700	100	70'000	98	22.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	75	100	7'500	9.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	200	100	20'000	10	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	200	100	20'000	16	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	66	100	6'600	15	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	105	100	10'500	17	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	3'923	100	392'300	13	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	50	100	5'000	16	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	250	100	25'000	16	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	325	100	32'500	14	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	300	100	30'000	12	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	75	100	7'500	16	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	60	100	6'000	12	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	80	100	8'000	20	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	1	102.888	102	28.19	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	167	100	16'700	18	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	4'836	102.888	497'566	19.44	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	78	102.888	8'025	18.47	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	1'529	102.888	157'315	21.38	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	126	100	12'600	16	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	150	102.888	15'433	27.21	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	88	102.888	9'054	25.27	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	25	100	2'500	24	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	20	100	2'000	24	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	1	102.888	102	26.24	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	20	100	2'000	7	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2	100	200	11	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2'290	102.888	235'613	17.49	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	889	102.888	91'467	25.27	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2	100	200	19	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	30	102.888	3'086	19.44	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	15'378	100	1'537'800	13	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	75	100	7'500	10	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	22	102.888	2'263	42.76	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	2'179	100	217'900	12	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	150	100	15'000	7	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	250	100	25'000	9	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	248	100	24'800	10	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	78	102.888	8'025	9.72	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	481	100	48'100	10	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	394	100	39'400	11	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Long	Option	Put	Physical	3'015	100	301'500	11	19.09.2016

**Granted (written) conversion and share purchase rights**

Underlying	ISIN Underlying	Identity of the Issuer	ISIN Derivative	Long / Short	Product	Call / Put	Exercise Type	Number of rights	Subscripti on ratio	Number of shares	Exercise Price	Exercise Period
CREDIT SUISSE GROUP AG	CH0012138530	Credit Suisse Group (Guernsey) I Limited	XS0595225318	Short	Tier 2 Buffer Capital Notes		Physical	2'000'000'000	0.05	100'000'000	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	XS0810846617	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	87'120	0.05	4'356	CHF 16.29 (vorbehaltlich Anpassungen)	
CREDIT SUISSE GROUP AG	CH0012138530		CH0248168475	Short	Warrant	Call	Physical	464'650	0.1	46'465	32	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		CH0248168467	Short	Warrant	Call	Physical	155'000	0.1	15'500	30	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		CH0236884000	Short	Warrant	Call	Physical	615'000	0.1	61'500	23	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		CH0236884018	Short	Warrant	Call	Physical	1'395'000	0.1	139'500	27	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		CH0236884042	Short	Warrant	Call	Physical	60'000	0.1	6'000	24	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		CH0236884034	Short	Warrant	Call	Physical	895'000	0.1	89'500	26	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		CH0236884026	Short	Warrant	Call	Physical	1'025'000	0.1	102'500	28	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		CH0267039748	Short	Warrant	Call	Physical	282'500	0.1	28'250	25	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		CH0267039730	Short	Warrant	Call	Physical	151'000	0.1	15'100	25	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		CH0267039789	Short	Warrant	Call	Physical	464'400	0.1	46'440	24	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		CH0310864332	Short	Warrant	Call	Physical	300'000	0.1	30'000	26	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		CH0310864365	Short	Warrant	Call	Physical	100'000	0.1	10'000	23	21.12.2018
CREDIT SUISSE GROUP AG	CH0012138530		CH0236884067	Short	Warrant	Call	Physical	916'300	0.1	91'630	20	15.12.2017

CREDIT SUISSE GROUP AG	CH0012138530	CH0236884059	Short	Warrant	Call	Physical	109'000	0.1	10'900	21	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0267039755	Short	Warrant	Call	Physical	72'000	0.1	7'200	20	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	CH0267039763	Short	Warrant	Call	Physical	210'000	0.1	21'000	22	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0267039771	Short	Warrant	Call	Physical	3'167'000	0.1	316'700	23	15.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0310864373	Short	Warrant	Call	Physical	200'000	0.1	20'000	19	15.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0310864415	Short	Warrant	Call	Physical	2'951'500	0.1	295'150	21	15.06.2018
CREDIT SUISSE GROUP AG	CH0012138530	CH0310864423	Short	Warrant	Call	Physical	800'000	0.1	80'000	20	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0310864399	Short	Warrant	Call	Physical	24'500	0.1	2'450	23	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	CH0267039821	Short	Warrant	Call	Physical	100'000	0.1	10'000	22	15.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	CH0267039813	Short	Warrant	Call	Physical	363'300	0.1	36'330	19	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	130'000	1	130'000	19	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	182'202	1	182'202	15	16.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	144'043	1	144'043	19.44	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	180'000	1	180'000	19	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	130'000	1	130'000	19.50	16.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	500'000	1	500'000	15.50	17.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	250'000	1	250'000	16	15.09.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Cash	664'892	1	664'892	16	05.08.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	165	100	16'500	12	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	5'980	100	598'000	14	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	114	100	11'400	14.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	50	100	5'000	18	18.06.2018
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	12	100	1'200	14	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	659	102.888	67'803	15.55	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	75	102.888	7'716	17.49	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1'953	100	195'300	13	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	3	100	300	16	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	148	100	14'800	13.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	100	100	11	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	16'288	100	1'628'800	16	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	12	100	1'200	15.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	166	100	16'600	14.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	142	100	14'200	14	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	114	100	11'400	12	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	2'350	100	235'000	12.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	2'259	100	225'900	22	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	41	102.888	4'218	23.33	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	18	100	1'800	20	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	4'921	102.888	506'312	25.27	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	169	102.888	17'388	27.21	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	30	102.888	3'086	15.55	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	4'194	102.888	431'512	19.44	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	150	102.888	15'433	19.44	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	102.888	102	26.24	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	2'350	102.888	241'787	23.33	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	11	102.888	1'131	31.10	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	103.643	103	34.74	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	100	100	24	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	400	100	40'000	24	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	245	100	24'500	11.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	135	100	13'500	12	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	2'076	100	207'600	14	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	128	100	12'800	15	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	284	100	28'400	13.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	2	100	200	10	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	48	100	4'800	14.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	400	100	40'000	14	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	100	100	10	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	395	100	39'500	13	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	79	102.888	8'128	31.10	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	103	102.888	10'597	27.21	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	30	102.888	3'086	31.10	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	10	100	1'000	24	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	113	102.888	11'626	22.35	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	102.888	102	21.38	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	87	102.888	8'951	21.38	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	133	100	13'300	20	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	113	100	11'300	20	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	12'500	100	1'250'000	18	16.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	150	100	15'000	14.50	18.07.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	30	100	3'000	12	18.06.2018
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	50	100	5'000	14.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	11	100	1'100	17.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	46	100	4'600	13.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	263	100	26'300	12.50	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	50	100	5'000	13.50	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	12	100	1'200	11.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	50	102.888	5'144	9.72	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	50	100	5'000	9.50	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	2'549	100	254'900	11	20.03.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	100	100	20	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	125	102.888	12'861	18.47	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1'426	100	142'600	17	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	5'544	100	554'400	18	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	1	100	100	16	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530		Short	Option	Call	Physical	81	100	8'100	18	19.06.2017

CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	5	100	500	18	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	54	102.888	5'555	17.49	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	43	100	4'300	18	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	253	100	25'300	14	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	528	100	52'800	18	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	4'919	100	491'900	15	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	81	100	8'100	14	21.12.2020
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	3'225	100	322'500	16	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	1'243	100	124'300	15	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	3'391	100	339'100	16	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	203	100	20'300	17	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	155	100	15'500	24	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	38	102.888	3'909	27.21	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	4'992	102.888	513'617	26.24	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	72	102.888	7'407	23.33	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	1'400	102.888	144'043	24.30	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	3	102.888	308	23.33	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	47	100	4'700	12.00	22.08.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	50	100	5'000	10.50	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	10	102.888	1'028	23.33	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	28	102.888	2'880	27.21	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	10	102.888	1'028	19.44	18.06.2018
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	1'701	102.888	175'012	27.21	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	23	102.888	2'366	15.55	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	43	102.888	4'424	13.61	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	54	100	5'400	12	18.12.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	250	100	25'000	14	24.12.2018
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	1'179	100	117'900	13	19.09.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	74	103.643	7'669	13.51	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	684	100	68'400	12	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	125	100	12'500	14	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	11	100	1'100	12	19.06.2017
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	5	102.888	514	11.66	19.12.2016
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	200	100	20'000	12	23.12.2019
CREDIT SUISSE GROUP AG	CH0012138530	Short	Option	Call	Physical	12'087	100	1'208'700	13	19.12.2016

**other derivative holdings**

Underlying	ISIN Underlying	Identity of the Issuer	ISIN Derivative	Long / Short	Product	Call / Put	Exercise Type	Number of rights	Subscripti on ratio	Number of shares	Exercise Price	Exercise Period
CREDIT SUISSE GROUP AG	CH0012138532	Credit Suisse Securities (Europe) Limited		Short	Equity Swap		Cash	30'399	1	30'399		02.06.2017