



Detailangaben zu den Konzerngesellschaften

Credit Suisse Group AG, direkt und indirekt durch deren Tochtergesellschaften
Credit Suisse Group AG Guernsey Branch, P.O. Box 413, Helvetia Court, South Esplanade, St Peter Port, GY1 3WF, indirekt durch deren Tochtergesellschaften
Credit Suisse Group (Guernsey) I Limited, Helvetia Court, South Esplanade, St. Peter Port, Guernsey GY1 3WF, und durch
Credit Suisse Group (Guernsey) II Limited, Helvetia Court, South Esplanade, St. Peter Port, Guernsey GY1 3WF, und durch
Credit Suisse Group (Guernsey) IV Limited, Helvetia Court, South Esplanade, St. Peter Port, Guernsey GY1 3WF, und
Credit Suisse AG, Paradeplatz 8, Postfach, 8070 Zürich, Schweiz, direkt und indirekt durch deren Tochtergesellschaften
Credit Suisse (Hong Kong) Limited, 6th Floor, Alexandra House, 18 Chater Road, Central, Hong Kong und
Credit Suisse Holdings (USA) Inc., Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, indirekt durch deren Tochtergesellschaften
Credit Suisse (USA) Inc., Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, indirekt durch
Credit Suisse Securities (USA) LLC, Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, direkt und indirekt durch
Credit Suisse Prime Securities Services (USA) LLC, Eleven Madison Avenue, New York, N.Y. 10010, New York, USA und durch
CSAM Americas Holding Corp., Eleven Madison Avenue, New York, N.Y. 10010, New York, USA, indirekt durch
Credit Suisse Asset Management, LLC., Eleven Madison Avenue, New York, N.Y. 10010, New York, USA und
Credit Suisse AG, Guernsey Branch, Helvetia Court, Les Echelons, South Esplanade, St Peter Port, GY1 3ZQ, indirekt durch
Credit Suisse International, One Cabot Square, London, E14 4QJ, England, und
Credit Suisse Life (Bermuda) Ltd., Canons Court, 22 Victoria Street, Hamilton, HM12, Bermuda, und
Credit Suisse Life & Pensions AG, Pradafant 21, P.O. Box 1215, FL-9490 Vaduz, direkt und indirekt durch
Credit Suisse Life & Pensions AG, Italy Branch, Via Santa Margherita No. 3, Milan, 20121, und
Credit Suisse Investments (UK), One Cabot Square, London, E14 4QJ, England, indirekt durch deren Tochtergesellschaften
Credit Suisse Investment Holdings (UK), One Cabot Square, London, E14 4QJ, England, indirekt durch
Credit Suisse Securities (Europe) Limited, One Cabot Square, London, E14 4QJ, England

Detailangaben

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| Wandelrechte | | | | | | | | | | | | |
|------------------------|----------------|---|-----------------|--------------|-----------------------------|------------|--------------|---------------|------------------|---------------|----------------------------------|----------------|
| Basiswert | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | Ausübungspreis | Ausübungsfrist |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Group (Guernsey) IV Limited | CH0181115681 | Long | Tier 2 Buffer Capital Notes | | Physical | 2'250'000 | 0.05 | 112'500 | 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 | 72'796'000 | 0.05 | 3'639'800 | variable - floor price CHF 20.00 | 24.02.2041 |

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|--|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|----------------|----------------|
| Basiswert | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | Ausübungspreis | Ausübungsfrist |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 33 | 100 | 3'300 | 24 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 175 | 100 | 17'500 | 28 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 320 | 100 | 32'000 | 36 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 150 | 100 | 15'000 | 27 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 51 | 100 | 5'100 | 29 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 2'930 | 100 | 293'000 | 26 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 267 | 100 | 26'700 | 30 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 131 | 100 | 13'100 | 28.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 9 | 100 | 900 | 27.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 207 | 100 | 20'700 | 25.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 68 | 100 | 6'800 | 22.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 209 | 100 | 20'900 | 26.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 278 | 100 | 27'800 | 24.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 50 | 100 | 5'000 | 23.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 188 | 100 | 18'800 | 30 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 2'826 | 100 | 282'600 | 26 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 49 | 100 | 4'900 | 28 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 50 | 100 | 5'000 | 32 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 1 | 100 | 100 | 25 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 100 | 100 | 10'000 | 22.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 124 | 100 | 12'400 | 27 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 45 | 100 | 4'500 | 27 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 50 | 100 | 5'000 | 29 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 50 | 100 | 5'000 | 32 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 190 | 100 | 19'000 | 36 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 38 | 100 | 3'800 | 26 | 16.09.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 50 | 100 | 5'000 | 32 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 443 | 100 | 44'300 | 40 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 22 | 100 | 2'200 | 26 | 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 | 100 | 15'000 | 28 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 399 | 100 | 39'900 | 32 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Physical | 133 | 100 | 13'300 | 32 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | CH0205260588 | Long | Warrant | Call | Physical | 33'000 | 0.08333333 | 2'749 | 30 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | CH0205260570 | Long | Warrant | Call | Physical | 160'190 | 0.08333333 | 13'349 | 28 | 18.12.2015 |

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| Basiswert | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | Ausübungspreis | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|----------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 531 | 100 | 53'100 | 28 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 199 | 100 | 19'900 | 24 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 172 | 100 | 17'200 | 18 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 499 | 100 | 49'900 | 16 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 1'000 | 100 | 100'000 | 10 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 3 | 100 | 300 | 32 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 140 | 100.734 | 14'102 | 19.85 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 250 | 100.734 | 25'183 | 51.62 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 70 | 100.734 | 7'051 | 15.88 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 29 | 100 | 2'900 | 27 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 214 | 100 | 21'400 | 25 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 88 | 100 | 8'800 | 23 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 208 | 100 | 20'800 | 26 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 48 | 100 | 4'800 | 30 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 2'470 | 100 | 247'000 | 19 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 100 | 100 | 10'000 | 21 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 17 | 100 | 1'700 | 21.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 75 | 100 | 7'500 | 27.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 108 | 100 | 10'800 | 25.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 75 | 100 | 7'500 | 22.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 25 | 100 | 2'500 | 29.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 210 | 100 | 21'000 | 20.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 32 | 100 | 3'200 | 21.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 75 | 100 | 7'500 | 21.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 60 | 100 | 6'000 | 23.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 50 | 100 | 5'000 | 32 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 2'936 | 100 | 293'600 | 22 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 3'537 | 100 | 353'700 | 26 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 2'650 | 100 | 265'000 | 28 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 79 | 100 | 7'900 | 24 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 75 | 100 | 7'500 | 21 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 270 | 100 | 27'000 | 23 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 39 | 100 | 3'900 | 21.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 350 | 100 | 35'000 | 23.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 29 | 100 | 2'900 | 31 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 200 | 100 | 20'000 | 29 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 25 | 100 | 2'500 | 21 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 1'199 | 100 | 119'900 | 25 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 3'950 | 100 | 395'000 | 23 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 201 | 100 | 20'100 | 26 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 146 | 100 | 14'600 | 27 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 25 | 100 | 2'500 | 22.50 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 37 | 100 | 3'700 | 36 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 4'472 | 100 | 447'200 | 18 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 1'818 | 100 | 181'800 | 16 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 3'500 | 100 | 350'000 | 20 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 100 | 100 | 10'000 | 24 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 1'773 | 100 | 177'300 | 28 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 100 | 100 | 10'000 | 40 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 125 | 100 | 12'500 | 14 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 85 | 100 | 8'500 | 21 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 114 | 100 | 11'400 | 22 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 243 | 100 | 24'300 | 25 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 1'213 | 100 | 121'300 | 24 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 3'250 | 100 | 325'000 | 14 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 600 | 100 | 60'000 | 36 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 1'400 | 100 | 140'000 | 40 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Physical | 107 | 100 | 10'700 | 44 | 16.12.2016 |

| | | | | | | | | | | |
|------------------------|--------------|-------|--------|-----|----------|-------|-----|---------|----|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 80 | 100 | 8'000 | 16 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 50 | 100 | 5'000 | 22 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 100 | 100 | 10'000 | 21 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 49 | 100 | 4'900 | 20 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 250 | 100 | 25'000 | 36 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 47 | 100 | 4'700 | 32 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1'498 | 100 | 149'800 | 24 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 799 | 100 | 79'900 | 16 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 83 | 100 | 8'300 | 28 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1'700 | 100 | 170'000 | 40 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 100 | 100 | 10'000 | 44 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1 | 100 | 100 | 20 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 100 | 100 | 10'000 | 32 | 20.12.2019 |

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|------------------------|----------------|---|-----------------|--------------|-------------|------------|----------------|---------------|-------------------|---------------|----------------|-----------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 2'200'000 | 1 | 2'200'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 4'250'000 | 1 | 4'250'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 2'310'000 | 1 | 2'310'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 4'042'000 | 1 | 4'042'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 5'330'000 | 1 | 5'330'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 1'820'000 | 1 | 1'820'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 2'080'000 | 1 | 2'080'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Call Spread | 5'980'000 | 1 | 5'980'000 | variable | 05.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Cash | 50'000 | 1 | 50'000 | 24 | 15.04.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Cash | 50'000 | 1 | 50'000 | 24 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Cash | 50'000 | 1 | 50'000 | 25 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Cash | 37'250 | 0 | 37'250 | 32 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Cash | 50'000 | 1 | 50'000 | 24 | 17.02.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Call | Cash | 50'000 | 1 | 50'000 | 24 | 17.02.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited | | Long | Equity Swap | | Cash | 2 | 1 | 2 | | 06.11.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited | | Long | Equity Swap | | Cash | 4 | 1 | 4 | | 03.11.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited | | Long | Equity Swap | | Cash | 4'500'000 | 1 | 4'500'000 | | 03.11.2015 |

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|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|----------------|---------------|-------------------|---------------|----------------|-----------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 75'000 | 1 | 75'000 | 24 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 96'000 | 1 | 96'000 | 22.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 359'750 | 1 | 359'750 | 26.50 | 06.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 300'200 | 1 | 300'200 | 27 | 07.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 60'000 | 1 | 60'000 | 23 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 149'870 | 1 | 149'870 | 21.15 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 345'000 | 1 | 345'000 | 20 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Put | Cash | 170'000 | 1 | 170'000 | 24 | 16.12.2016 |

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| Veräußerungsrechte | | | | | | | | | | | | |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|----------------|---------------|-------------------|---------------|----------------|-----------------|
| Basiswert | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübung s-art | Anzahl Rechte | Bezugs-verhältnis | Anzahl Aktien | Ausübungspreis | Ausübungs-frist |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 175'000 | 1 | 175'000 | 24 | 18.12.2015 |
| 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 | 50'000 | 1 | 50'000 | 20 | 19.02.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 96'000 | 1 | 96'000 | 22.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 542'850 | 1 | 0 | 27 | 21.03.2016 |
| 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 | 120'000 | 1 | 120'000 | 100 | 24.05.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 60'000 | 1 | 60'000 | 92 | 24.05.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 359'750 | 1 | 359'750 | 26.50 | 06.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 300'200 | 1 | 300'200 | 27 | 07.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 60'000 | 1 | 60'000 | 23 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 200'000 | 1 | 200'000 | 70 | 20.10.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 225'000 | 1 | 225'000 | 20 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 37'250 | 1 | 37'250 | 30 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Cash | 50'000 | 1 | 50'000 | 21 | 16.12.2016 |
| 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 | 50'000 | 1 | 50'000 | 20 | 17.02.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 110 | 100 | 11'000 | 17 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 1'024 | 100 | 102'400 | 21 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 61 | 100 | 6'100 | 24.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 366 | 100 | 36'600 | 21.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 100 | 100 | 10'000 | 27.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 2'169 | 100 | 216'900 | 23.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 50 | 100 | 5'000 | 26.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 100 | 100 | 10'000 | 28.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 86 | 100 | 8'600 | 22.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 94 | 100 | 9'400 | 20.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 801 | 100 | 80'100 | 27 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 116 | 100 | 11'600 | 25 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 3'719 | 100 | 371'900 | 23 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 1'204 | 100 | 120'400 | 29 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 4'710 | 100 | 471'000 | 26 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 100 | 100 | 10'000 | 30 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 323 | 100 | 32'300 | 22 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 140 | 100 | 14'000 | 19 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 236 | 100 | 23'600 | 28 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 1'907 | 100 | 190'700 | 24 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 4'703 | 100 | 470'300 | 20 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 2'882 | 100 | 288'200 | 18 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Long | Option | Put | Physical | 250 | 100 | 25'000 | 36 | 18.12.2015 |

| | | | | | | | | | | |
|------------------------|--------------|------|--------|-----|----------|---------|---------|-----------|-------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 76 | 100 | 7'600 | 40 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 3'093 | 100.734 | 311'570 | 23.83 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 20 | 100.734 | 2'014 | 31.77 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 30 | 100.734 | 3'022 | 27.80 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 119 | 100 | 11'900 | 44 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 999 | 100 | 99'900 | 27.50 | 15.01.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 50 | 100 | 5'000 | 19 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1 | 100 | 100 | 20 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 140 | 100 | 14'000 | 22 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 53 | 100 | 5'300 | 26 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1 | 100 | 100 | 34 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1 | 100 | 100 | 23 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 20 | 100 | 2'000 | 25 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 50 | 100 | 5'000 | 22.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 25 | 100 | 2'500 | 20.50 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 50 | 100 | 5'000 | 27 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 680 | 100 | 68'000 | 100 | 16.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 146 | 100 | 14'600 | 23 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 280 | 100 | 28'000 | 26 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 83 | 100 | 8'300 | 30 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 85 | 100 | 8'500 | 22 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 50 | 100 | 5'000 | 22.50 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 2'550 | 100 | 255'000 | 36 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 150 | 100 | 15'000 | 16 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 7'664 | 100 | 766'400 | 20 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 10'328 | 100 | 1'032'800 | 24 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 9 | 100 | 900 | 32 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 4 | 100 | 400 | 28 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1'529 | 100 | 152'900 | 22 | 16.09.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 88 | 100 | 8'800 | 26 | 16.09.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 800 | 100 | 80'000 | 28 | 16.09.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 50 | 100 | 5'000 | 25 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 100 | 100 | 10'000 | 23 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 887 | 100 | 88'700 | 26 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 285 | 100 | 28'500 | 24 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 6'198 | 100 | 619'800 | 18 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 5'041 | 100 | 504'100 | 20 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 28 | 100 | 2'800 | 16 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 222 | 100 | 22'200 | 28 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 100 | 100 | 10'000 | 32 | 16.12.2016 |
| 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 | 1 | 100 | 100 | 29 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 150 | 100 | 15'000 | 28 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 2'500 | 100 | 250'000 | 18 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1'498 | 100 | 149'800 | 22 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 30 | 100 | 3'000 | 20 | 15.12.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 130 | 100 | 13'000 | 16 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 10 | 100 | 1'000 | 40 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 100 | 100 | 10'000 | 40 | 20.12.2019 |

Eingeräumte Wandel- und Erwerbsrechte

| Basiswert | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübung s-art | Anzahl Rechte | Bezugs-verhältnis | Anzahl Aktien | Ausübungspreis | Ausübungs-frist |
|------------------------|----------------|---|-----------------|--------------|---|------------|----------------|---------------|-------------------|---------------|---------------------------------------|-----------------|
| 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 | 1'392'940 | 0.05 | 69'647 | CHF 16.29 (vorbehaltlich Anpassungen) | |
| CREDIT SUISSE GROUP AG | CH0012138532 | Credit Suisse Securities (Europe) Limited | | Short | Equity Swap | | Cash | 29'403 | 1 | 29'403 | | 29.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited | | Short | Equity Swap | | Cash | 29'403 | 1 | 4'522 | | 29.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138532 | Credit Suisse Securities (Europe) Limited | | Short | Equity Swap | | Cash | 30'399 | 1 | 30'399 | | 03.01.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Credit Suisse Securities (Europe) Limited | | Short | Equity Swap | | Cash | 30'399 | 1 | 4'675 | | 03.01.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 149'870 | 1 | 149'870 | 21.15 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 140'000 | 1 | 140'000 | 20 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 692 | 100 | 69'200 | 22 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 51 | 100 | 5'100 | 25.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 50 | 100 | 5'000 | 34 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 298 | 100 | 29'800 | 23 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 2'120 | 100 | 212'000 | 25 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 325 | 100 | 32'500 | 27 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 5 | 100 | 500 | 29 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 7'007 | 100 | 700'700 | 24 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 2'741 | 100 | 274'100 | 28 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 77 | 100 | 7'700 | 20 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 6'237 | 100 | 623'700 | 32 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 341 | 100 | 34'100 | 40 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 1'886 | 100.734 | 189'984 | 23.83 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 604 | 100.734 | 60'843 | 27.80 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 130 | 100 | 13'000 | 27.50 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 6'200 | 100 | 620'000 | 30 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 7 | 100 | 700 | 28 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 10 | 100 | 1'000 | 32 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 26 | 100 | 2'600 | 23 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 50 | 100 | 5'000 | 31 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 80 | 100 | 8'000 | 30 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 99 | 100 | 9'900 | 26 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 1'077 | 100 | 107'700 | 25 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 70 | 100 | 7'000 | 22 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 125 | 100 | 12'500 | 23 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 50 | 100 | 5'000 | 34 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 220 | 100 | 22'000 | 32 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 130 | 100 | 13'000 | 20 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 7'505 | 100 | 750'500 | 24 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 2'193 | 100 | 219'300 | 28 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 103 | 100 | 10'300 | 28 | 16.09.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 97 | 100 | 9'700 | 24 | 16.09.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 1'447 | 100 | 144'700 | 25 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 770 | 100 | 77'000 | 27 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 2'699 | 100 | 269'900 | 26 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 2'370 | 100 | 237'000 | 24 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 3'870 | 100 | 387'000 | 20 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 169 | 100 | 16'900 | 28 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 1 | 100 | 100 | 27 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | | | Short | Option | Call | Physical | 10 | 100 | 1'000 | 24 | 16.06.2017 |

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|------------------------|--------------|--------------|--------|---------|----------|----------|-----------|---------|---------|------------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 30 | 100 | 3'000 | 32 | 16.06.2017 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 1'701 | 100 | 170'100 | 28 | 15.12.2017 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 10 | 100 | 1'000 | 20 | 15.06.2018 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 150 | 100 | 15'000 | 20 | 21.12.2018 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 3 | 100 | 300 | 24 | 21.12.2018 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 38 | 100 | 3'800 | 28 | 21.12.2018 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 28 | 100 | 2'800 | 28 | 20.12.2019 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 11 | 100 | 1'100 | 32 | 20.12.2019 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 41 | 100 | 4'100 | 24 | 20.12.2019 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 30 | 100 | 3'000 | 16 | 20.12.2019 | |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039680 | Short | Warrant | Call | Physical | 98'006 | 0.1 | 9'800 | 23 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039698 | Short | Warrant | Call | Physical | 92'000 | 0.1 | 9'200 | 24 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0205260588 | Short | Warrant | Call | Physical | 2'004'960 | 0.0833 | 167'079 | 30 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0205260570 | Short | Warrant | Call | Physical | 1'171'274 | 0.0833 | 97'606 | 28 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236883994 | Short | Warrant | Call | Physical | 2'242'350 | 0.1 | 224'235 | 29 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236883986 | Short | Warrant | Call | Physical | 276'600 | 0.0833 | 23'049 | 27 | 18.12.2015 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039706 | Short | Warrant | Call | Physical | 39'333 | 0.1 | 3'933 | 24 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039714 | Short | Warrant | Call | Physical | 10'120 | 0.1 | 1'012 | 25 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039722 | Short | Warrant | Call | Physical | 135'000 | 0.1 | 13'500 | 26 | 18.03.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039748 | Short | Warrant | Call | Physical | 26'000 | 0.1 | 2'600 | 24 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0248168467 | Short | Warrant | Call | Physical | 41'000 | 0.0833 | 3'416 | 25 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884000 | Short | Warrant | Call | Physical | 1'572'000 | 0.0833 | 130'999 | 27 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884018 | Short | Warrant | Call | Physical | 104'000 | 0.0833 | 8'666 | 28 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884042 | Short | Warrant | Call | Physical | 233'000 | 0.1 | 23'300 | 32 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884034 | Short | Warrant | Call | Physical | 200'000 | 0.1 | 20'000 | 30 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884026 | Short | Warrant | Call | Physical | 633'000 | 0.0833 | 52'749 | 29 | 17.06.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039755 | Short | Warrant | Call | Physical | 10'000 | 0.1 | 1'000 | 23 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039771 | Short | Warrant | Call | Physical | 200'000 | 0.1 | 20'000 | 25 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039789 | Short | Warrant | Call | Physical | 240'000 | 0.1 | 24'000 | 26 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884067 | Short | Warrant | Call | Physical | 463'400 | 0.1 | 46'340 | 32 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0236884059 | Short | Warrant | Call | Physical | 115'000 | 0.1 | 11'500 | 30 | 16.12.2016 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039821 | Short | Warrant | Call | Physical | 155'000 | 0.1 | 15'500 | 27 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039813 | Short | Warrant | Call | Physical | 10'000 | 0.1 | 1'000 | 26 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039839 | Short | Warrant | Call | Physical | 150'000 | 0.1 | 15'000 | 28 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039805 | Short | Warrant | Call | Physical | 82'500 | 0.1 | 8'250 | 25 | 16.06.2017 |
| CREDIT SUISSE GROUP AG | CH0012138530 | CH0267039797 | Short | Warrant | Call | Physical | 75'000 | 0.1 | 7'500 | 24 | 16.06.2017 |