

## MIFID II

### Credit Suisse SI Status

From 3rd January 2018, Credit Suisse will opt-in voluntarily to be an SI in Equity & Equity-like products, Rates products, Credit derivative products, FX derivative products and Bonds. For all other financial instruments we currently do not plan to be SI but will advise if our position changes.

#### Which Entities will be registered as SI and in which products?

Credit Suisse will operate an SI for the following products per entity:-

Entity	SI MIC	LEI	SI Asset Classes
Credit Suisse International	CSSI	E58DKGMJYYYJLN8C3868	Bonds (excluding Convertibles) and all FX, Credit & Rates Derivative instruments
Credit Suisse Securities (Europe) Limited	SICS	DL6FFRRLF74S01HE2M14	All Equity, Equity-Like & FX Derivative instruments & Bonds (excluding Convertibles)
Credit Suisse AG (London Branch)	CSLB	ANGGYXNX0JLX3X63JN86	All FX Derivative instruments

#### What does Credit Suisse SI status mean for our trade reporting obligation?

As an SI, Credit Suisse will have the responsibility for post trade reporting all eligible trades to an Approved Publication Arrangement (APA). Credit Suisse will report to:

APA	SI Asset Classes
BATS APA	Equity, Equity Like
Tradeweb APA	Bonds (excl. Corporates), Credit Derivatives, Rates Derivatives, FX Derivatives
Bloomberg APA	Bonds: Corporate Bonds

#### Will Credit Suisse publish the instruments in which they will be an SI?

Credit Suisse will publish and consume SI counterparty data from the APA SI Data registry in addition to maintaining an external facing web-site for clients' convenience at sub-asset class level.

#### Will Credit Suisse be offering assisted reporting?

Where Credit Suisse is not SI in an instrument Assisted Trade Reporting will be offered. If you require Assisted Trade Reporting services please contact [financial-regulation.program@credit-suisse.com](mailto:financial-regulation.program@credit-suisse.com) for more information.

Credit Suisse International will be an SI and have coverage across the following asset sub classes.

<b>Asset Class</b>	<b>Sub Asset Class</b>
<b>Bonds</b>	Sovereign Bond
	Other Public Bond
	Covered Bond
	Corporate Bond
	Other Bond
<b>Interest rate derivatives</b>	Bond futures/forwards
	Bond options
	IR futures and FRA
	IR options
	Swaptions
	Fixed-to-Float 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Fixed-to-Float 'multi-currency swaps' or 'cross-currency swaps'
	Float-to-Float 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Float-to-Float 'multi-currency swaps' or 'cross-currency swaps'
	Fixed-to-Fixed 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Fixed-to-Fixed 'multi-currency swaps' or 'cross-currency swaps'
	Overnight Index Swap (OIS) 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Overnight Index Swap (OIS) 'multi-currency swaps' or 'cross-currency swaps'
	Inflation 'multi-currency swaps' or 'cross-currency swaps' and futures/forwards on Inflation 'multi-currency swaps' or 'cross-currency swaps'
	Fixed-to-Float 'single currency swaps' and futures/forwards on Fixed-to-Float 'single currency swaps'
	Float-to-Float 'single currency swaps' and futures/forwards on Float-to-Float 'single currency swaps'
	Fixed-to-Fixed 'single currency swaps' and futures/forwards on Fixed-to-Fixed 'single currency swaps'
	Overnight Index Swap (OIS) 'single currency swaps' and futures/forwards on Overnight Index Swap (OIS) 'single currency swaps'
	Inflation 'single currency swaps' and futures/forwards on Inflation 'single currency swaps'
	Other Interest Rate Derivatives an interest rate derivative that does not belong to any of the above sub-asset classes
<b>Credit Derivatives</b>	Index credit default swap (CDS)
	Single name credit default swap (CDS)
	CDS index options
	Single name CDS options
	Other credit derivatives (TRS)
<b>Foreign exchange derivatives</b>	Non Deliverable Forwards
	Deliverable Forwards
	Non Deliverable FX Options
	Deliverable FX Options
	Non Deliverable FX Swaps

	Deliverable FX Swaps
	FX Futures
	Other Foreign Exchange Derivatives

Credit Suisse Securities (Europe) Limited will be an SI and have coverage across the following asset sub classes.

Asset Class	Sub Asset Class
<b>Shares</b>	
<b>ETFs</b>	
<b>Depository receipts</b>	
<b>Certificates</b>	
<b>Other equity like instruments</b>	
<b>Bonds</b>	Sovereign Bond
	Other Public Bond
	Covered Bond
	Corporate Bond
	Other Bond
<b>Foreign exchange derivatives</b>	Non Deliverable Forwards
	Deliverable Forwards
	Non Deliverable FX Options
	Deliverable FX Options
	Non Deliverable FX Swaps
	Deliverable FX Swaps
	FX Futures
	Other Foreign Exchange Derivatives

Credit Suisse AG London Branch will be an SI and have coverage across the following asset sub classes.

Asset Class	Sub Asset Class
<b>Foreign exchange derivatives</b>	Non Deliverable Forwards
	Deliverable Forwards
	Non Deliverable FX Options
	Deliverable FX Options
	Non Deliverable FX Swaps
	Deliverable FX Swaps
	FX Futures
	Other Foreign Exchange Derivatives

Credit Suisse will **not** have coverage as an SI across the following asset sub classes.

Asset Class	Sub Asset Class
<b>Bonds</b>	Convertible Bond
<b>Equity derivatives</b>	Stock Index Options
	Stock Futures/forwards
	Stock Dividend Options
	Stock Dividend Futures and forward
	Dividend index options
	Dividend index futures and forwards
	Volatility Index Options
	Volatility Index Futures and Forwards
	ETF Options
	ETF Futures and Forwards
	Swaps
	Other Equity derivatives
	Stock index futures/ forwards
Stock Index Options	
<b>Structured Finance Products (SFPs)</b>	No Sub-Asset Class Definition
<b>Securitised Derivatives</b>	No Sub-Asset Class Definition