

MIFID II Credit Suisse Systematic Internaliser Status

From 3rd January 2018, Credit Suisse UK entities opted-in voluntarily to be an SI in Equity & Equity-like products, Rates products, Credit derivative products, FX derivative products and Bonds (excluding Convertibles, ETC & ETN).

From March 2019 in preparation for Britain's exit from the EU, the CS EU entity Credit Suisse Securities Sociedad de Valores (CSSSV) opted-in voluntarily to be an SI in Equity & Equity-like products, Rates products, Credit Derivative products, FX derivative products and Bonds (excluding Convertibles, ETC & ETN).

From May 2021 Credit Suisse International and the CS EU entity Credit Suisse Securities Sociedad de Valores (CSSSV) opted-in voluntarily to be an SI in Equity Derivative Products (with the exception of Equity Swaps with Price return basic performance parameter).

For all other financial instruments CS currently does not plan to be an SI but will advise if our position changes.

Which entities are registered as SI and in which products?

Credit Suisse operates an SI for the following products per entity:

Entity	SI MIC	LEI	SI Asset Classes
Credit Suisse International	CSSI	E58DKGMJYYYJLN8C3868	Bonds (excluding Convertibles, ETC & ETN) and all FX, Credit, Rates and Equity Derivative instruments (with the exception of Equity Swaps with Price return basic performance parameter)
Credit Suisse Securities (Europe) Limited	SICS	DL6FFRRLF74S01HE2M14	All Equity, Equity-Like & FX Derivative instruments & Bonds (excluding Convertibles, ETC & ETN)
Credit Suisse AG (London Branch)	CSLB	ANGGYXNX0JLX3X63JN86	All FX Derivative instruments
Credit Suisse Securities Sociedad de Valores	SIMD	959800TMGPWX7NYM4R72	All Equity & Equity-Like instruments. Bonds (excluding Convertibles, ETC & ETN) and all FX, Credit, Rates and Equity Derivative instruments (with the exception of Equity Swaps with Price return basic performance parameter)

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

As an SI, Credit Suisse has the responsibility for post trade reporting all eligible trades to an Approved Publication Arrangement (APA). Credit Suisse reports as follows:

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

Does Credit Suisse publish the instruments in which they are an SI?

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

Does Credit Suisse offer assisted reporting?

Where Credit Suisse is not SI in an instrument, Assisted Trade Reporting can be offered. If you require Assisted Trade Reporting services please contact financial-regulation.program@credit-suisse.com for more information.

Credit Suisse International is an SI and has coverage across the following asset sub classes.

Asset Class	Sub Asset Class
Bonds	Sovereign Bond
	Other Public Bond
	Covered Bond
	Corporate Bond
	Other Bond
Interest Rate Derivatives	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 (O IS) "single currency swaps" and futures/forwards on Overnight Index Swap (O IS) "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

Credit Derivatives Index credit default swap (CDS)

Single name credit default swap (CDS)

CDS index options

Single name CDS options

Other credit derivatives (TRS)

Foreign Exchange Derivatives 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

Equity Derivatives 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 than Price return basic performance parameter)

Other Equity derivatives

Stock index futures/ forwards

Stock Index Options

Credit Suisse Securities (Europe) Limited is an SI and has coverage across the following asset sub classes.

Asset Class Sub Asset Class

Shares

ETFs

Depositary

Receipts

Certificates

Other Equity like

Instruments

Bonds

Sovereign Bond

Other Public Bond

Covered Bond
Corporate Bond
Other Bond
Foreign Exchange Derivatives
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 is an SI and has coverage across the following asset sub classes.

Asset Class	Sub Asset Class
Foreign Exchange Derivatives	
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 Sociedad de Valores (CSSSV) is an SI and has coverage across the following asset sub classes.

Asset Class	Sub Asset Class
Shares	
ETFs	
Depositary Receipts	
Certificates	
Other Equity like Instruments	
Bonds	
Sovereign Bond	
Other Public Bond	
Covered Bond	
Corporate Bond	
Other Bond	
Interest Rate Derivatives	
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 (O IS) "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 (O IS) "single currency swaps" and futures/forwards on Overnight Index Swap (O IS) "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

Credit Derivatives Index credit default swap (CDS)

Single name credit default swap (CDS)

CDS index options

Single name CDS options

Other credit derivatives (TRS)

Foreign Exchange Derivatives 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

Equity Derivatives 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 than Price return basic performance parameter)

Other Equity derivatives

Stock index futures/ forwards

Stock Index Options

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

Asset Class	Sub Asset Class
Bonds	Convertible Bond
	ETC and ETN
Equity Derivatives	Swaps with Price return basic performance parameter
Structured Finance Products (SFPs)	No Sub-Asset Class Definition
Securitised Derivatives	No Sub-Asset Class Definition