



**Detailangaben zu den Konzerngesellschaften**

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 Credit Suisse (Schweiz) AG, Zürich, Schweiz und  
 Credit Suisse AG, Dublin Branch, Dublin, Irland und  
 Credit Suisse Life (Bermuda) Ltd., Hamilton, Bermuda und  
 Credit Suisse Life & Pension AG, Italy Branch, Milan, Italy und  
 Credit Suisse Securities (USA) LLC, New York, USA und  
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**Detailangaben**

**Wandel-, Erwerbsrechte, eingeräumte (geschriebene) Veräusserungsrechte und übrige Beteiligungsderivate**

**Wandelrechte**

| Basiswert              | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt                     | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis                   | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|-----------------------------|------------|--------------|---------------|------------------|---------------|--------------|----------------------------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   | CREDIT SUISSE GROUP AG   | CH0352765157    | Long         | Tier 1 Buffer Capital Notes |            | Physical     | 3'700'000     | 0.074            | 274'276       | 0.0107%      | variable - floor price CHF 13.49 | 29.07.2022     |

**Erwerbsrechte**

| Basiswert              | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|--------------|----------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 10'694        | 1                | 10'694        | 0.0004%      | 14.46          | 20.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 23            | 100              | 2'300         | 0.0001%      | 13.80          | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 4             | 100              | 400           | 0.0000%      | 13.20          | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 9             | 100              | 900           | 0.0000%      | 13.40          | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 16            | 100              | 1'600         | 0.0001%      | 14.20          | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 15            | 100              | 1'500         | 0.0001%      | 15             | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 40            | 100              | 4'000         | 0.0002%      | 12             | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 14            | 100              | 1'400         | 0.0001%      | 15.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 26            | 100              | 2'600         | 0.0001%      | 13             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 39            | 100              | 3'900         | 0.0002%      | 14.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 34            | 100              | 3'400         | 0.0001%      | 15             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 34            | 100              | 3'400         | 0.0001%      | 13.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 50            | 100              | 5'000         | 0.0002%      | 12.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 15            | 100              | 1'500         | 0.0001%      | 11.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 20'000        | 100              | 2'000'000     | 0.0782%      | 14             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 19            | 100              | 1'900         | 0.0001%      | 16             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 55            | 100              | 5'500         | 0.0002%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 88            | 100              | 8'800         | 0.0003%      | 13             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 48            | 100              | 4'800         | 0.0002%      | 9              | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 124           | 100              | 12'400        | 0.0005%      | 10.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 29            | 100              | 2'900         | 0.0001%      | 15             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 1             | 100              | 100           | 0.0000%      | 13.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 200           | 100              | 20'000        | 0.0008%      | 12.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 48            | 100              | 4'800         | 0.0002%      | 11.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 3             | 100              | 300           | 0.0000%      | 14             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 40            | 100              | 4'000         | 0.0002%      | 10             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 118           | 100              | 11'800        | 0.0005%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 24            | 100              | 2'400         | 0.0001%      | 14.50          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 26            | 100              | 2'600         | 0.0001%      | 13.50          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 24            | 100              | 2'400         | 0.0001%      | 11.50          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 1             | 103.636          | 103           | 0.0000%      | 11.58          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 5             | 103.636          | 518           | 0.0000%      | 15.44          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 1             | 100              | 100           | 0.0000%      | 14             | 18.12.2020     |

**Eingeräumte (geschriebene) Veräusserungsrechte**

| Basiswert              | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|--------------|----------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 1'400'000     | 1                | 1'400'000     | 0.0548%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 163'808       | 1                | 163'808       | 0.0064%      | 15.43          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 471'143       | 1                | 471'143       | 0.0184%      | 10.82          | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 7             | 100              | 700           | 0.0000%      | 10             | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 32            | 100              | 3'200         | 0.0001%      | 11             | 20.03.2020     |

|                        |              |       |        |     |          |         |         |           |         |       |            |
|------------------------|--------------|-------|--------|-----|----------|---------|---------|-----------|---------|-------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 30      | 100     | 3'000     | 0.0001% | 12    | 20.03.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 20'000  | 100     | 2'000'000 | 0.0782% | 10.50 | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 80      | 100     | 8'000     | 0.0003% | 11.50 | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 96      | 100     | 9'600     | 0.0004% | 13.50 | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1       | 100     | 100       | 0.0000% | 12.50 | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 24      | 100     | 2'400     | 0.0001% | 13    | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 256     | 100     | 25'600    | 0.0010% | 11    | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 14      | 100     | 1'400     | 0.0001% | 10    | 19.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 3       | 100     | 300       | 0.0000% | 11.50 | 18.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 7       | 100     | 700       | 0.0000% | 13    | 18.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 100     | 100     | 10'000    | 0.0004% | 10.50 | 18.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 84      | 103.636 | 8'705     | 0.0003% | 13.51 | 18.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 350'000 | 1       | 350'000   | 0.0137% | 11    | 17.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 275'292 | 1       | 275'292   | 0.0108% | 11.62 | 17.12.2021 |

**Veräusserungsrechte, eingeräumte (geschriebene) Wandel- und Erwerbsrechte sowie übrige Beteiligungsderivate**

**Veräusserungsrechte**

| Basiswert              | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|--------------|----------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 700'000       | 1                | 700'000       | 0.0274%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1             | 100              | 100           | 0.0000%      | 12.40          | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 25            | 100              | 2'500         | 0.0001%      | 13             | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 166           | 100              | 16'600        | 0.0006%      | 13.20          | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 3             | 100              | 300           | 0.0000%      | 12.60          | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 129           | 100              | 12'900        | 0.0005%      | 9              | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 88            | 100              | 8'800         | 0.0003%      | 15             | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 51            | 100              | 5'100         | 0.0002%      | 13             | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 229           | 100              | 22'900        | 0.0009%      | 14             | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 22            | 100              | 2'200         | 0.0001%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 64            | 100              | 6'400         | 0.0003%      | 7.60           | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 53            | 100              | 5'300         | 0.0002%      | 11.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 129           | 100              | 12'900        | 0.0005%      | 9.50           | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 243           | 100              | 24'300        | 0.0010%      | 9              | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 131           | 100              | 13'100        | 0.0005%      | 11             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 83            | 100              | 8'300         | 0.0003%      | 10.50          | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 123           | 100              | 12'300        | 0.0005%      | 10             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 47            | 100              | 4'700         | 0.0002%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 5             | 100              | 500           | 0.0000%      | 11             | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 50            | 103.636          | 5'181         | 0.0002%      | 15.44          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 80            | 100              | 8'000         | 0.0003%      | 10             | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 24            | 100              | 2'400         | 0.0001%      | 8              | 18.06.2021     |

**Eingeräumte (geschriebene) Wandel- und Erwerbsrechte**

| Basiswert              | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt                                   | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis                        | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|---|------------|--------------|---------------|------------------|---------------|--------------|---------------------------------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   | Credit Suisse Group AG   | CH0352765157    | Short        | Tier 1 Buffer Capital Notes               |            | Physical     | 1'500'000'000 | 0.074            | 111'193'476   | 4.3503%      | variable - floor price CHF 13.49      | 29.07.2022     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Adjustable Performance Plan Awards, APPAs |            | Physical     | 2'192         | 1                | 2'192         | 0.0001%      | CHF 16.29 (vorbehaltlich Anpassungen) |                |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 6             | 100              | 600           | 0.0000%      | 14                                    | 21.02.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 82            | 100              | 8'200         | 0.0003%      | 11                                    | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 48            | 100              | 4'800         | 0.0002%      | 10                                    | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 120           | 100              | 12'000        | 0.0005%      | 8                                     | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 36            | 100              | 3'600         | 0.0001%      | 13                                    | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 240           | 100              | 24'000        | 0.0009%      | 9                                     | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 184           | 100              | 18'400        | 0.0007%      | 14                                    | 20.03.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 80            | 100              | 8'000         | 0.0003%      | 16                                    | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 40            | 100              | 4'000         | 0.0002%      | 14                                    | 18.09.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 100           | 100              | 10'000        | 0.0004%      | 9                                     | 18.09.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Physical     | 56            | 100              | 5'600         | 0.0002%      | 10                                    | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option                                    | Call       | Cash         | 163'808       | 1                | 163'808       | 0.0064%      | 15.43                                 | 18.12.2020     |

**übrige Beteiligungsderivate**

| Basiswert              | ISIN Basiswert | Identität des Emittenten                  | ISIN Derivative | Long / Short | Produkt     | Call / Put | Ausübungsart | Anzahl Rechte | Bezugsverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis | Ausübungsfrist |
|------------------------|----------------|---|-----------------|--------------|-------------|------------|--------------|---------------|------------------|---------------|--------------|----------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap |            | Cash         | 30'000        | 1                | 30'000        | 0.0012%      |                | 02.11.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   | Credit Suisse Securities (Europe) Limited |                 | Short        | Equity Swap |            | Cash         | 30'399        | 1                | 30'399        | 0.0012%      |                | 07.04.2021     |