



Detailangaben zu den Konzerngesellschaften

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 Credit Suisse (Schweiz) AG, Zürich, Schweiz und  
 Credit Suisse AG, Dublin Branch, Dublin, Ireland 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  
 Credit Suisse Prime Securities Services (USA) LLC, New York, USA und  
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 Credit Suisse Securities (Europe) Limited, London, England und  
 Credit Suisse International, London, England und  
 Credit Suisse Quantitative and Systematic Asset Management Limited, London, 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 | In Prozenten | Ausübungspreis                   | Ausübungsfrist |
| CREDIT SUISSE GROUP AG | CH0012138530   | CREDIT SUISSE GROUP AG   | CH0352765157    | Long         | Tier 1 Buffer Capital Notes | Physical   |              | 4 894 000     | 0.074            | 362 786       | 0.0142%      | variable - floor price CHF 13.49 | 22.07.2022     |

| Erwerbbarrechte        |                |                          |                 |              |         |            |              |               |                  |               |              |                |                |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|--------------|----------------|----------------|
| 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         | 10 000        | 1                | 10 000        | 0.0004%      | 14             | 18.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 14 000        | 1                | 14 000        | 0.0005%      | 18.75          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 50 943        | 1                | 50 943        | 0.0020%      | 10             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 65 000        | 1                | 65 000        | 0.0025%      | 16.50          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 331 500       | 1                | 331 500       | 0.0130%      | 14             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 26 000        | 1                | 26 000        | 0.0010%      | 15             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 379 306       | 1                | 379 306       | 0.0148%      | 12.54          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 266 717       | 1                | 266 717       | 0.0104%      | 20.26          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 10 733        | 1                | 10 733        | 0.0004%      | 14.47          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 7 403         | 1                | 7 403         | 0.0003%      | 13.51          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 5 700         | 1                | 5 700         | 0.0002%      | 22.19          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 12 250        | 1                | 12 250        | 0.0005%      | 1              | 29.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 1 200 000     | 1                | 1 200 000     | 0.0469%      | 14             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 200 000       | 1                | 200 000       | 0.0078%      | 16             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 250 000       | 1                | 250 000       | 0.0098%      | 17             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 150 000       | 1                | 150 000       | 0.0059%      | 16             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 13 000        | 1                | 13 000        | 0.0005%      | 15             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 50 000        | 1                | 50 000        | 0.0020%      | 18             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 666           | 1                | 666           | 0.0000%      | 13.51          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 1 747         | 1                | 1 747         | 0.0001%      | 14.47          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 31 000        | 1                | 31 000        | 0.0012%      | 14             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 7 400         | 1                | 7 400         | 0.0003%      | 14.50          | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 400 000       | 1                | 400 000       | 0.0156%      | 13.50          | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 180           | 1                | 180           | 0.0000%      | 15             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 4 875         | 1                | 4 875         | 0.0002%      | 13             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Cash         | 110 000       | 1                | 110 000       | 0.0043%      | 17.50          | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 1 500         | 100              | 150 000       | 0.0059%      | 18             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 88            | 100              | 8 800         | 0.0003%      | 14             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 413           | 100              | 41 300        | 0.0016%      | 16.50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 528           | 100              | 52 800        | 0.0021%      | 13             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 624           | 100              | 62 400        | 0.0024%      | 13.50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 96            | 100              | 9 600         | 0.0004%      | 16.60          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 2             | 100              | 200           | 0.0000%      | 16.40          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 24            | 100              | 2 400         | 0.0001%      | 16.60          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 8             | 100              | 800           | 0.0000%      | 17.20          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 347           | 100              | 34 700        | 0.0014%      | 20             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 5 000         | 100              | 500 000       | 0.0196%      | 22             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 11 335        | 100              | 1 133 500     | 0.0449%      | 18             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 3 000         | 100              | 300 000       | 0.0117%      | 16             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 162           | 100              | 16 200        | 0.0006%      | 14             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 72            | 100              | 7 200         | 0.0003%      | 17.50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 177           | 100              | 17 700        | 0.0007%      | 13.50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 313           | 100              | 31 300        | 0.0012%      | 17             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 32            | 103.636          | 3 316         | 0.0001%      | 14.47          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 175           | 100              | 17 500        | 0.0007%      | 16.50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 352           | 100              | 35 200        | 0.0015%      | 15.50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 168           | 100              | 16 800        | 0.0007%      | 12.50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 16            | 103.636          | 1 658         | 0.0001%      | 15.44          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 173           | 104              | 17 928        | 0.0007%      | 17.37          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 32 500        | 100              | 3 250 000     | 0.1272%      | 24             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 338           | 100              | 33 800        | 0.0013%      | 13             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 160           | 100              | 16 000        | 0.0006%      | 19             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Call       | Physical     | 327           | 103.636          | 33 888        | 0.0013%      | 17.61          | 18.06.2018     |

|                        |              |      |        |      |          |         |         |         |         |       |            |
|------------------------|--------------|------|--------|------|----------|---------|---------|---------|---------|-------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 86      | 100     | 8600    | 0.0003% | 17    | 23.07.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 72      | 100     | 7200    | 0.0003% | 14    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 354     | 100     | 35400   | 0.0014% | 20    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 746     | 100     | 74600   | 0.0029% | 16    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 30      | 100     | 3000    | 0.0001% | 15    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 71061   | 1       | 71061   | 0.0028% | 13    | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 236     | 100     | 23600   | 0.0009% | 18    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 5500    | 100     | 550000  | 0.0215% | 14    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 16      | 106.629 | 1706    | 0.0001% | 16,88 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 166     | 100     | 16600   | 0.0006% | 16    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 90      | 100     | 9000    | 0.0004% | 15,50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 46      | 100     | 4600    | 0.0002% | 17    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 133     | 106.629 | 14181   | 0.0006% | 30,01 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 80      | 106.629 | 8530    | 0.0003% | 26,26 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 3498    | 100     | 349800  | 0.0137% | 22    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 1128    | 100     | 112800  | 0.0044% | 16,50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 2350    | 100     | 235000  | 0.0092% | 19    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 221     | 103.636 | 22903   | 0.0009% | 19,30 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 606     | 103.636 | 62803   | 0.0025% | 15,44 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 40      | 103.636 | 4145    | 0.0002% | 23,16 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 83      | 106.629 | 8850    | 0.0003% | 15    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 9105    | 100     | 910500  | 0.0356% | 28    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 26      | 100     | 2600    | 0.0001% | 14,50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 174     | 100     | 17400   | 0.0007% | 15    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 24      | 100     | 2400    | 0.0001% | 20    | 18.03.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 1500    | 103.636 | 155453  | 0.0061% | 19,30 | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 220000  | 1       | 220000  | 0.0086% | 17,50 | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 48      | 103.636 | 4974    | 0.0002% | 15,44 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 2       | 103.636 | 207     | 0.0000% | 17,37 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 48      | 100     | 4800    | 0.0002% | 20    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 24      | 100     | 2400    | 0.0001% | 14    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 26      | 100     | 2600    | 0.0001% | 16    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 20      | 103.636 | 2072    | 0.0001% | 13,51 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 2       | 100     | 200     | 0.0000% | 18    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 6       | 100     | 600     | 0.0000% | 20    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 400     | 100     | 40000   | 0.0016% | 14    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 88      | 100     | 8800    | 0.0003% | 18    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 1500    | 100     | 150000  | 0.0059% | 12    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 25      | 103.636 | 2590    | 0.0001% | 19,30 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 5019    | 103.636 | 520146  | 0.0203% | 23,16 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 1       | 106.629 | 106     | 0.0000% | 22,51 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 80      | 103.636 | 8290    | 0.0003% | 15,44 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 163     | 106.629 | 17380   | 0.0007% | 16,88 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 25      | 100     | 2500    | 0.0001% | 18,00 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 103.636 | 1       | 103.636 | 0.0042% | 27,02 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 400     | 103.636 | 41454   | 0.0016% | 19,30 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Call | Physical | 5       | 100     | 500     | 0.0000% | 24    | 20.12.2021 |

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| Basiswert              | ISIN Basiswert | Identität des Emittenten | ISIN Derivative | Long / Short | Produkt | Call / Put | Ausübungsart | Anzahl Rechte | Besitzverhältnis | Anzahl Aktien | In Prozenten | Ausübungspreis | Ausübungsfrist |
|------------------------|----------------|--------------------------|-----------------|--------------|---------|------------|--------------|---------------|------------------|---------------|--------------|----------------|----------------|
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 340'500       | 1                | 340'500       | 0.0133%      | 13             | 31.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 300'000       | 1                | 300'000       | 0.0117%      | 12             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 1'761'806     | 1                | 1'761'806     | 0.0688%      | 13,51          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 1'500'000     | 1                | 1'500'000     | 0.0587%      | 12,50          | 21.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 300'000       | 1                | 300'000       | 0.0117%      | 14             | 21.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 200'000       | 1                | 200'000       | 0.0078%      | 15,50          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 250'000       | 1                | 250'000       | 0.0089%      | 16,50          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 141'020       | 1                | 141'020       | 0.0055%      | 13             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 316'000       | 1                | 316'000       | 0.0124%      | 19,50          | 11.01.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 330'000       | 1                | 330'000       | 0.0129%      | 15             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 600'000       | 1                | 600'000       | 0.0235%      | 16             | 20.12.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 600'000       | 1                | 600'000       | 0.0235%      | 15             | 20.12.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 700'000       | 1                | 700'000       | 0.0274%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Cash         | 163'908       | 1                | 163'908       | 0.0064%      | 15,43          | 18.12.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 2377          | 100              | 2377          | 0.0003%      | 16,50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 362           | 100              | 36200         | 0.0014%      | 17             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 104           | 100              | 10400         | 0.0004%      | 17,50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 233           | 100              | 23300         | 0.0009%      | 15             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 312           | 100              | 31200         | 0.0012%      | 18             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 24            | 100              | 2400          | 0.0001%      | 18,50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 24            | 100              | 2400          | 0.0001%      | 13,50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 500           | 100              | 50000         | 0.0020%      | 16             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 5000          | 100              | 500000        | 0.0196%      | 15             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 1'000         | 100              | 100000        | 0.0039%      | 16,50          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 5'000         | 100              | 500000        | 0.0196%      | 15,50          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 300           | 100              | 30000         | 0.0012%      | 14,50          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 215           | 100              | 21'500        | 0.0008%      | 16,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 5'000         | 100              | 500000        | 0.0196%      | 22             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 4'800         | 100              | 480000        | 0.0188%      | 10             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 136           | 100              | 13'600        | 0.0005%      | 14             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 4'250         | 100              | 425'000       | 0.0166%      | 12             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 180           | 100              | 18'000        | 0.0006%      | 8              | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 198           | 100              | 19'800        | 0.0006%      | 16             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 32'500        | 100              | 3'250'000     | 0.1272%      | 24             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 6786          | 100              | 678'600       | 0.0265%      | 18             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 253           | 100              | 25'300        | 0.0010%      | 15             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 122           | 100              | 12'200        | 0.0005%      | 20             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 68            | 103.636          | 7047          | 0.0003%      | 15,44          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 224           | 103.636          | 23'214        | 0.0009%      | 17,61          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 18            | 103.636          | 1'862         | 0.0001%      | 19,30          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 136           | 103.636          | 14'094        | 0.0006%      | 11,58          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 112           | 103.636          | 11'607        | 0.0005%      | 17,37          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 194           | 103.636          | 20'105        | 0.0008%      | 13,51          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 85            | 106.629          | 8963          | 0.0004%      | 18,76          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 202           | 100              | 20'200        | 0.0008%      | 19             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 7'183         | 100              | 718'300       | 0.0281%      | 15,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 6             | 103.636          | 621           | 0.0000%      | 14,47          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 2'955         | 103.636          | 286'443       | 0.0089%      | 9,65           | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 20            | 100              | 2'000         | 0.0001%      | 7,20           | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 4'844         | 100              | 484'400       | 0.0190%      | 13             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 16            | 100              | 1'600         | 0.0001%      | 15,50          | 23.07.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Short        | Option  | Put        | Physical     | 3'000         | 100              | 300'000       | 0.0117%      | 16,50          | 23.07          |

|                        |              |       |        |     |          |       |         |           |         |       |            |
|------------------------|--------------|-------|--------|-----|----------|-------|---------|-----------|---------|-------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 48    | 100     | 4'800     | 0.0002% | 12    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 361   | 100     | 36'100    | 0.0014% | 16    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 157   | 100     | 15'700    | 0.0006% | 18    | 24.09.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 97    | 100     | 9'700     | 0.0004% | 16    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 3'000 | 100     | 30'000    | 0.0117% | 18    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 136   | 106.629 | 14'501    | 0.0006% | 16.88 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 9'000 | 100     | 90'000    | 0.0352% | 28    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 4'013 | 100     | 40'130    | 0.0157% | 10    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 110   | 100     | 11'000    | 0.0004% | 13.50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 302   | 100     | 30'200    | 0.0012% | 14.50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 40    | 103.636 | 4'145     | 0.0002% | 19.30 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 2'811 | 100     | 28'110    | 0.0110% | 16.50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 3'109 | 100     | 31'090    | 0.0122% | 17    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 3'790 | 100     | 37'900    | 0.0148% | 15.50 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 82    | 103.636 | 8'498     | 0.0003% | 14.47 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 85    | 106.629 | 9'063     | 0.0004% | 18.76 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 2'369 | 106.629 | 252'603   | 0.0099% | 15    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 136   | 103.636 | 14'094    | 0.0006% | 11.58 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 423   | 103.636 | 43'837    | 0.0017% | 13.51 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 255   | 103.636 | 26'427    | 0.0010% | 17.37 | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 110   | 100     | 11'000    | 0.0004% | 15    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 10    | 100     | 1'000     | 0.0000% | 19    | 24.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 5'000 | 100     | 50'000    | 0.0196% | 13    | 15.03.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 59    | 100     | 5'900     | 0.0002% | 13    | 15.03.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1'500 | 100     | 15'000    | 0.0059% | 14    | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 64    | 103.636 | 6'632     | 0.0003% | 17.37 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 24    | 103.636 | 2'487     | 0.0001% | 19.30 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 178   | 100     | 17'800    | 0.0007% | 20    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 9'390 | 100     | 93'900    | 0.0367% | 16    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 2     | 100     | 200       | 0.0000% | 10    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 24    | 100     | 2'400     | 0.0001% | 14    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 24    | 103.636 | 2'487     | 0.0001% | 15.44 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 24    | 103.636 | 2'487     | 0.0001% | 23.16 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 4'000 | 100     | 40'000    | 0.0156% | 16    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 88    | 100     | 8'800     | 0.0003% | 14    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1'500 | 100     | 15'000    | 0.0059% | 13    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 100   | 106.629 | 10'662    | 0.0004% | 30.01 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 40    | 103.636 | 4'145     | 0.0002% | 13.51 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 25    | 103.636 | 2'590     | 0.0001% | 15.44 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 107   | 103.636 | 11'088    | 0.0004% | 11.58 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 5'000 | 103.636 | 5'181'777 | 0.0203% | 23.16 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 2'000 | 100     | 20'000    | 0.0078% | 18    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 112   | 100     | 11'200    | 0.0004% | 24    | 22.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 112   | 100     | 11'200    | 0.0004% | 20    | 22.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 200   | 100     | 20'000    | 0.0008% | 8     | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 3'500 | 103.636 | 362'724   | 0.0142% | 27.02 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 1'794 | 103.636 | 185'922   | 0.0073% | 11.58 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 15    | 103.636 | 1'554     | 0.0001% | 19.30 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 2'735 | 103.636 | 283'443   | 0.0111% | 15.44 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 40    | 103.636 | 4'145     | 0.0002% | 7.72  | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Put | Physical | 150   | 100     | 15'000    | 0.0006% | 18    | 21.12.2020 |

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| 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         | 191726        | 1                | 191726        | 0.0075%      | 82,98          | 24.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 3405000       | 1                | 3405000       | 0.133%       | 13             | 31.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 1761905       | 1                | 1761905       | 0.0889%      | 13,81          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 300000        | 1                | 300000        | 0.0117%      | 12             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 102000        | 1                | 102000        | 0.0040%      | 24             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 1500000       | 1                | 1500000       | 0.0587%      | 12,50          | 21.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 300000        | 1                | 300000        | 0.0117%      | 14             | 21.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 220000        | 1                | 220000        | 0.0086%      | 45             | 18.10.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 32223         | 1                | 32223         | 0.0013%      | 40,53          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 200000        | 1                | 200000        | 0.0078%      | 15,50          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 250000        | 1                | 250000        | 0.0088%      | 16,50          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 53300         | 1                | 53300         | 0.0021%      | 18,50          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 53000         | 1                | 53000         | 0.0021%      | 19,50          | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 39700         | 1                | 39700         | 0.0016%      | 24             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 316000        | 1                | 316000        | 0.0124%      | 19,50          | 11.01.2019     |
| CREDIT SUISSE GROUP AG | CH0012138531   |                          |                 | Long         | Option  | Put        | Cash         | 51500         | 1                | 51500         | 0.0020%      | 19             | 18.01.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 52000         | 1                | 52000         | 0.0020%      | 19             | 15.02.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 53000         | 1                | 53000         | 0.0021%      | 18,50          | 15.03.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 110000        | 1                | 110000        | 0.0043%      | 15             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 100000        | 1                | 100000        | 0.0039%      | 19             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138531   |                          |                 | Long         | Option  | Put        | Cash         | 600000        | 1                | 600000        | 0.0235%      | 15             | 20.12.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 600000        | 1                | 600000        | 0.0235%      | 16             | 20.12.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Cash         | 700000        | 1                | 700000        | 0.0274%      | 12             | 19.06.2020     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 460           | 100              | 46000         | 0.0018%      | 15,50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1582          | 100              | 158200        | 0.0062%      | 20             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 600           | 100              | 60000         | 0.0023%      | 20             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 600           | 100              | 60000         | 0.0023%      | 19             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 3000          | 100              | 300000        | 0.0117%      | 18             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 188           | 100              | 18800         | 0.0007%      | 14,50          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 66            | 100              | 6600          | 0.0003%      | 14             | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 24            | 100              | 2400          | 0.0001%      | 15,60          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 176           | 100              | 17600         | 0.0007%      | 15,80          | 21.05.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 500           | 100              | 50000         | 0.0020%      | 16             | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1000          | 100              | 100000        | 0.0039%      | 16,50          | 15.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 185           | 100              | 18500         | 0.0007%      | 18             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 3543          | 100              | 354300        | 0.0139%      | 15             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 3425          | 103.636          | 354951        | 0.0139%      | 15,44          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 4426          | 103.636          | 458690        | 0.0179%      | 13,51          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 424           | 103.636          | 43941         | 0.0017%      | 14,47          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 18            | 103.636          | 1865          | 0.0001%      | 9,65           | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 300           | 100              | 30000         | 0.0012%      | 19             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 80            | 100              | 8000          | 0.0003%      | 15,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 227           | 100              | 22700         | 0.0009%      | 16,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 211           | 100              | 21100         | 0.0008%      | 14,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 2798          | 100              | 279800        | 0.0109%      | 17,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 5545          | 100              | 554500        | 0.0217%      | 14             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 20            | 100              | 2000          | 0.0001%      | 12             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 41000         | 100              | 410000        | 0.0156%      | 8              | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 8599          | 100              | 859900        | 0.0336%      | 16             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 24            | 100              | 2400          | 0.0001%      | 24             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 3294          | 103.636          | 341375        | 0.0134%      | 7,72           | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 203           | 100              | 20300         | 0.0008%      | 13             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 208           | 100              | 20800         | 0.0008%      | 13,50          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 5861          | 100              | 586100        | 0.0229%      | 17             | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 20            | 103.636          | 2072          | 0.0001%      | 17,61          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 200           | 103.636          | 20727         | 0.0008%      | 19,30          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 112           | 103.636          | 11627         | 0.0005%      | 23,16          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 5910          | 103.636          | 612485        | 0.0240%      | 11,58          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 50            | 103.636          | 5181          | 0.0002%      | 17,37          | 18.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 2600          | 100              | 260000        | 0.0102%      | 35             | 21.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 700           | 100              | 70000         | 0.0027%      | 45             | 21.06.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1710          | 100              | 171000        | 0.0067%      | 14             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 552           | 100              | 55200         | 0.0022%      | 13             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 500           | 100              | 50000         | 0.0020%      | 12             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 2539          | 100              | 253900        | 0.0099%      | 16             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 64            | 100              | 6400          | 0.0003%      | 19             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 24            | 100              | 2400          | 0.0001%      | 24             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1668          | 100              | 166800        | 0.0065%      | 17             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 150           | 100              | 15000         | 0.0006%      | 16,50          | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 48            | 100              | 4800          | 0.0002%      | 20             | 24.09.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 141020        | 1                | 141020        | 0.0055%      | 13             | 21.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 175           | 103.636          | 18136         | 0.0007%      | 9,65           | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 2             | 103.636          | 207           | 0.0000%      | 7,72           | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 22            | 106.629          | 2345          | 0.0001%      | 41,26          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 204           | 106.629          | 21752         | 0.0009%      | 13,13          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 400           | 103.636          | 41454         | 0.0016%      | 23,16          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 10            | 100              | 1000          | 0.0000%      | 15,50          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 239           | 100              | 23900         | 0.0009%      | 15             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 65            | 100              | 6500          | 0.0003%      | 19             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 30            | 100              | 3000          | 0.0001%      | 16             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 12            | 100              | 1200          | 0.0000%      | 18             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 2189          | 100              | 218900        | 0.0086%      | 12             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 9996          | 100              | 999600        | 0.0391%      | 14             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1532          | 103.636          | 158769        | 0.0062%      | 15,44          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 60            | 106.629          | 6397          | 0.0003%      | 15             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 8             | 100              | 800           | 0.0000%      | 20             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 5128          | 100              | 512800        | 0.0201%      | 13             | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 185           | 103.636          | 19172         | 0.0008%      | 11,58          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 100           | 103.636          | 10363         | 0.0004%      | 17,37          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 106629        | 106629           | 106629        | 0.0000%      | 37,52          | 24.12.2018     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 5000          | 100              | 500000        | 0.0196%      | 13             | 15.03.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 261           | 100              | 26100         | 0.0010%      | 15             | 18.03.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 498           | 100              | 49800         | 0.0019%      | 14             | 18.03.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 400           | 100              | 40000         | 0.0002%      | 19             | 18.03.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 1500          | 100              | 150000        | 0.0059%      | 14             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530   |                          |                 | Long         | Option  | Put        | Physical     | 220000        | 1                | 220000        | 0.0086%      | 15             | 21.06.2019     |
| CREDIT SUISSE GROUP AG | CH0012138530</ |                          |                 |              |         |            |              |               |                  |               |              |                |                |

|                        |              |      |        |     |          |      |         |        |         |       |            |
|------------------------|--------------|------|--------|-----|----------|------|---------|--------|---------|-------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 20   | 100     | 2000   | 0.0001% | 18    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 48   | 103.636 | 4974   | 0.0002% | 17.37 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 4000 | 103.636 | 414542 | 0.0162% | 15.44 | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1195 | 100     | 119500 | 0.0047% | 24    | 24.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 75   | 106.629 | 7997   | 0.0003% | 16.88 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 75   | 106.629 | 7997   | 0.0003% | 15    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 100  | 106.629 | 10662  | 0.0004% | 37.52 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 4093 | 103.636 | 424180 | 0.0166% | 9.65  | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 1501 | 100     | 150100 | 0.0059% | 12    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 140  | 100     | 14000  | 0.0005% | 10    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 4100 | 100     | 410000 | 0.0160% | 14    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 150  | 103.636 | 15681  | 0.0006% | 13.51 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 75   | 103.636 | 7772   | 0.0003% | 19.30 | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 510  | 100     | 51000  | 0.0020% | 12    | 22.06.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 185  | 103.636 | 19172  | 0.0008% | 13.51 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 300  | 103.636 | 31090  | 0.0012% | 9.65  | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 30   | 100     | 3000   | 0.0001% | 14    | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 10   | 100     | 1000   | 0.0000% | 10    | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 200  | 100     | 20000  | 0.0008% | 8     | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Long | Option | Put | Physical | 10   | 100     | 1000   | 0.0000% | 14    | 19.12.2022 |

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|--|-----------------|---|-----------------|--------------|---|------------|--------------|---------------|------------------|---------------|---------------------------------------|----------------|----------------|
| Basisswert   | ISIN Basisswert | 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 (Guernsey) II Limited | XS0810846617    | Short        | Tier 1 Buffer Capital Notes               | Physical   | #####        | 0.066         | #####            | 4.4400%       | variable - floor price USD 15.20      |                |                |
| CREDIT SUISSE GROUP AG                               | CH0012138530    | Credit Suisse Group (Guernsey) II Limited | XS0985217982    | Short        | Tier 1 Buffer Capital Notes               | Physical   | #####        | 0.066         | #####            | 4.4271%       | variable - floor price USD 15.20      |                |                |
| CREDIT SUISSE GROUP AG                               | CH0012138530    | Credit Suisse Group (Guernsey) II Limited | XS0985219251    | Short        | Tier 1 Buffer Capital Notes               | Physical   | #####        | 0.067         | #####            | 6.5424%       | variable - floor price CHF 13.49      |                |                |
| CREDIT SUISSE GROUP AG                               | CH0012138530    | Credit Suisse Group AG                    | CH0352765157    | Short        | Tier 1 Buffer Capital Notes               | Physical   | #####        | 0.074         | #####            | 4.3503%       | variable - floor price CHF 13.49      |                |                |
| CREDIT SUISSE GROUP AG                               | CH0012138530    | Adjustable Performance Plan Awards, APPAs | CH0352765157    | Short        | Adjustable Performance Plan Awards, APPAs | Call       | 52580        | 0.050         | #####            | 21.0000%      | CHF 16.29 (vorbehaltlich Anpassungen) | 22.07.2022     |                |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 100           | 2400             | 0.0001%       | 18.50                                 |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 64           | 100           | 6400             | 0.0003%       | 18                                    |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 88           | 100           | 8800             | 0.0003%       | 15                                    |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 470          | 100           | 47000            | 0.0018%       | 17                                    |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 224          | 100           | 22400            | 0.0009%       | 15.50                                 |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 289          | 100           | 28900            | 0.0011%       | 16                                    |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 100           | 2400             | 0.0001%       | 14.50                                 |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 58           | 100           | 5800             | 0.0003%       | 16.20                                 |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 40           | 100           | 4000             | 0.0002%       | 17.40                                 |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 160          | 100           | 16000            | 0.0006%       | 17.50                                 |                | 21.05.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 139          | 103.636       | 14405            | 0.0006%       | 19.30                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 3            | 103.636       | 310              | 0.0000%       | 11.58                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 10164        | 103.636       | 1061251          | 0.0412%       | 15.44                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 154          | 106.629       | 16420            | 0.0006%       | 18.76                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 444          | 103.636       | 46014            | 0.0018%       | 17.37                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 7068         | 103.636       | 732495           | 0.0287%       | 13.51                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 200          | 100           | 2000             | 0.0001%       | 15.50                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 72           | 100           | 7200             | 0.0003%       | 18.50                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 280          | 100           | 28000            | 0.0011%       | 17.50                                 |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 19           | 100           | 1900             | 0.0001%       | 12                                    |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 9833         | 100           | 983300           | 0.0385%       | 16                                    |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 5195         | 100           | 519500           | 0.0203%       | 14                                    |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 4186         | 100           | 418600           | 0.0164%       | 13                                    |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 250          | 100           | 25000            | 0.0010%       | 19                                    |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 2351         | 100           | 235100           | 0.0111%       | 15                                    |                | 18.06.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 39           | 100           | 3900             | 0.0002%       | 23.01                                 |                | 23.01.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 28           | 100           | 2800             | 0.0001%       | 17                                    |                | 24.09.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 64           | 100           | 6400             | 0.0003%       | 19                                    |                | 24.09.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 2112         | 100           | 211200           | 0.0083%       | 18                                    |                | 24.09.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 150          | 100           | 15000            | 0.0006%       | 12                                    |                | 24.09.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 10           | 100           | 1000             | 0.0000%       | 16.50                                 |                | 24.09.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 264          | 100           | 26400            | 0.0010%       | 13                                    |                | 24.09.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 206          | 103.636       | 21348            | 0.0008%       | 17.37                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 198          | 106.629       | 20889            | 0.0007%       | 18.76                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 676          | 103.636       | 70057            | 0.0027%       | 13.51                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 3            | 106.629       | 319              | 0.0000%       | 22.51                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 38           | 106.629       | 4051             | 0.0002%       | 26.26                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 112          | 103.636       | 11607            | 0.0005%       | 19.30                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 219          | 106.629       | 23351            | 0.0009%       | 13.13                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 5188         | 100           | 518800           | 0.0203%       | 13                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 1900         | 100           | 190000           | 0.0039%       | 15.50                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 58           | 100           | 5800             | 0.0002%       | 19                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 80           | 103.636       | 8290             | 0.0003%       | 27.02                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 768          | 103.636       | 79592            | 0.0031%       | 11.58                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 103.636       | 2487             | 0.0001%       | 9.65                                  |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 232          | 100           | 23200            | 0.0009%       | 20                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 100           | 2400             | 0.0001%       | 18                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 5999         | 100           | 599900           | 0.0235%       | 24                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 72           | 100           | 7200             | 0.0003%       | 11                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 740          | 100           | 74000            | 0.0029%       | 12                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 990          | 100           | 99000            | 0.0039%       | 16                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 100           | 2400             | 0.0001%       | 10                                    |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 202          | 100           | 20200            | 0.0008%       | 13.50                                 |                | 24.12.2018     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 136          | 100           | 13600            | 0.0005%       | 13                                    |                | 18.03.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 624          | 100           | 62400            | 0.0024%       | 12                                    |                | 18.03.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 100           | 2400             | 0.0001%       | 14                                    |                | 18.03.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 1500         | 103.636       | 155453           | 0.0061%       | 19.30                                 |                | 21.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 200          | 103.636       | 20727            | 0.0008%       | 13.51                                 |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 2000         | 100           | 200000           | 0.0078%       | 16                                    |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 105          | 103.636       | 10881            | 0.0004%       | 11.58                                 |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 315          | 100           | 31500            | 0.0012%       | 13                                    |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 105          | 100           | 10500            | 0.0004%       | 12                                    |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 24           | 100           | 2400             | 0.0001%       | 10                                    |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 590          | 100           | 59000            | 0.0023%       | 20                                    |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 2515         | 103.636       | 260643           | 0.0102%       | 19.30                                 |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 5            | 103.636       | 518              | 0.0000%       | 7.72                                  |                | 24.06.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 11           | 106.629       | 1172             | 0.0000%       | 30.01                                 |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 1            | 103.636       | 103              | 0.0000%       | 19.30                                 |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 41           | 106.629       | 4371             | 0.0002%       | 22.51                                 |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 4054         | 103.636       | 420138           | 0.0164%       | 15.44                                 |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 2            | 100           | 200              | 0.0000%       | 14                                    |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 2000         | 100           | 200000           | 0.0078%       | 18                                    |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 8500         | 100           | 850000           | 0.0333%       | 16                                    |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 397          | 100           | 39700            | 0.0016%       | 10                                    |                | 23.12.2019     |
| CREDIT SUISSE GROUP AG                               | CH0012138530    |   |                 | Short        |   | Call       | 5            |               |                  |               |                                       |                |                |

|                        |              |       |        |      |          |           |         |           |         |       |            |
|------------------------|--------------|-------|--------|------|----------|-----------|---------|-----------|---------|-------|------------|
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 25        | 106.629 | 2665      | 0.0001% | 15    | 23.12.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 46        | 103.636 | 4767      | 0.0002% | 9,65  | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 489       | 103.636 | 501677    | 0.0020% | 23,16 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 520       | 100     | 52.000    | 0.0020% | 14    | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 34        | 100     | 3400      | 0.0001% | 20    | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 29        | 103.636 | 3005      | 0.0001% | 13,51 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 545       | 103.636 | 564481    | 0.0022% | 17,37 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 7         | 103.636 | 725       | 0.0000% | 15,44 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 123       | 103.636 | 12747     | 0.0005% | 11,58 | 21.12.2020 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 8         | 100     | 800       | 0.0000% | 16    | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 12        | 100     | 1200      | 0.0000% | 14    | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 10        | 100     | 1000      | 0.0000% | 12    | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 5         | 100     | 500       | 0.0000% | 8     | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 12        | 103.636 | 1243      | 0.0000% | 13,51 | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 68        | 103.636 | 7047      | 0.0003% | 23,16 | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 32        | 103.636 | 3316      | 0.0001% | 15,44 | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 1         | 103.636 | 103       | 0.0000% | 7,72  | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 1         | 103.636 | 103       | 0.0000% | 11,58 | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 6         | 103.636 | 621       | 0.0000% | 9,65  | 20.12.2021 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Physical | 10        | 100     | 1000      | 0.0000% | 28    | 19.12.2022 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 379'305   | 1       | 379'305   | 0.0148% | 12,54 | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 456'100   | 1       | 456'100   | 0.0178% | 20,26 | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 10'732    | 1       | 10'732    | 0.0004% | 14,47 | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 306'500   | 1       | 306'500   | 0.0120% | 14    | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 27'000    | 1       | 27'000    | 0.0111% | 15    | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 4'442     | 1       | 4'442     | 0.0002% | 13,51 | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 108'714   | 1       | 108'714   | 0.0043% | 22,19 | 15.06.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 1'200'000 | 1       | 1'200'000 | 0.0469% | 14    | 21.03.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 71'061    | 1       | 71'061    | 0.0028% | 13    | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 200'000   | 1       | 200'000   | 0.0078% | 15,50 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 250'000   | 1       | 250'000   | 0.0098% | 16,50 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 150'000   | 1       | 150'000   | 0.0059% | 16    | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 15'000    | 1       | 15'000    | 0.0006% | 15    | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 5'000     | 1       | 5'000     | 0.0002% | 14    | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 8'069     | 1       | 8'069     | 0.0003% | 13,51 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 1'747     | 1       | 1'747     | 0.0001% | 14,47 | 21.12.2018 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 7'400     | 1       | 7'400     | 0.0003% | 14,50 | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 400'000   | 1       | 400'000   | 0.0156% | 13,50 | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 180       | 1       | 180       | 0.0000% | 15    | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 330'000   | 1       | 330'000   | 0.0129% | 17,50 | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 6'750     | 1       | 6'750     | 0.0003% | 13    | 21.06.2019 |
| CREDIT SUISSE GROUP AG | CH0012138530 | Short | Option | Call | Cash     | 36'000    | 1       | 36'000    | 0.0014% | 14    | 21.06.2019 |
| 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         | 30'399        | 1                | 30'399        | 0.0012%      |                | 03.01.2019     |