

Cash Dividend

June 05, 2017

Exchange/Memo ID: 204109

ONN / OCC ID: 41278



CREDIT SUISSE GROUP AG - CASH DISTRIBUTION IN LIEU OF RIGHTS

Ex - Distribution Date: 06/06/2017

DESCRIPTION:

Credit Suisse Group AG (CS) announced a distribution of Rights to holders of Credit Suisse Group AG American Depositary Shares. The Rights were not registered in the United States and will not be distributed to holders of CS American Depositary Shares (ADSs). In lieu of the Rights, BNY Mellon Shareowner Services, as the depository for CS, sold the rights in the home market and will distribute the proceeds of the sale to CS ADS Holders. The net distribution is \$0.486016 per ADS (gross rate of \$0.506016 - \$0.02 Depository Fee).

The ADS record date is May 26, 2017. The payable date is June 9, 2017. The New York Stock Exchange (NYSE) has set June 6, 2017, as the ex-distribution date.

Contract Adjustments:

Pursuant to the By-Laws of the Options Clearing Corporation ("OCC"), the below options will be adjusted as follows.

Adjustment Date: June 6, 2017

Option Symbol: CS remains CS

Underlying Security: CS remains CS

Contract Multiplier: 1

Strike Divisor: 1

New Multiplier: 100

New Deliverable/Contract: 100 Credit Suisse Group AG (CS) American Depositary Shares

Pricing Considerations:

Additional Exchange Info: On Monday, June 5th, 2017, immediately after the BOX close, all resting orders for CS in the order book will be canceled by the BOX Market Operations Center. If a BOX Participant wishes to enter orders for the new CS series, the BOX Participant will need to reenter the orders before the open on Tuesday, June 6th, 2017.

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
CS	C/P	2.50	06/16/2017	CS	C/P	2.01	06/16/2017
CS	C/P	5.00	06/16/2017	CS	C/P	4.51	06/16/2017
CS	C/P	7.50	06/16/2017	CS	C/P	7.01	06/16/2017

Old Option Symbol	Old PutCall Code	Old Strike Price	Old Contract Date	New Option Symbol	New PutCall Code	New Strike Price	New Contract Date
CS	C/P	10.00	06/16/2017	CS	C/P	9.51	06/16/2017
CS	C/P	12.50	06/16/2017	CS	C/P	12.01	06/16/2017
CS	C/P	15.00	06/16/2017	CS	C/P	14.51	06/16/2017
CS	C/P	17.50	06/16/2017	CS	C/P	17.01	06/16/2017
CS	C/P	20.00	06/16/2017	CS	C/P	19.51	06/16/2017
CS	C/P	22.50	06/16/2017	CS	C/P	22.01	06/16/2017
CS	C/P	25.00	06/16/2017	CS	C/P	24.51	06/16/2017
CS	C/P	2.50	07/21/2017	CS	C/P	2.01	07/21/2017
CS	C/P	5.00	07/21/2017	CS	C/P	4.51	07/21/2017
CS	C/P	7.50	07/21/2017	CS	C/P	7.01	07/21/2017
CS	C/P	10.00	07/21/2017	CS	C/P	9.51	07/21/2017
CS	C/P	12.50	07/21/2017	CS	C/P	12.01	07/21/2017
CS	C/P	15.00	07/21/2017	CS	C/P	14.51	07/21/2017
CS	C/P	17.50	07/21/2017	CS	C/P	17.01	07/21/2017
CS	C/P	20.00	07/21/2017	CS	C/P	19.51	07/21/2017
CS	C/P	22.50	07/21/2017	CS	C/P	22.01	07/21/2017
CS	C/P	25.00	07/21/2017	CS	C/P	24.51	07/21/2017
CS	C/P	2.50	09/15/2017	CS	C/P	2.01	09/15/2017
CS	C/P	5.00	09/15/2017	CS	C/P	4.51	09/15/2017
CS	C/P	7.50	09/15/2017	CS	C/P	7.01	09/15/2017
CS	C/P	10.00	09/15/2017	CS	C/P	9.51	09/15/2017
CS	C/P	12.50	09/15/2017	CS	C/P	12.01	09/15/2017
CS	C/P	15.00	09/15/2017	CS	C/P	14.51	09/15/2017
CS	C/P	17.50	09/15/2017	CS	C/P	17.01	09/15/2017
CS	C/P	20.00	09/15/2017	CS	C/P	19.51	09/15/2017
CS	C/P	22.50	09/15/2017	CS	C/P	22.01	09/15/2017
CS	C/P	25.00	09/15/2017	CS	C/P	24.51	09/15/2017
CS	C/P	30.00	09/15/2017	CS	C/P	29.51	09/15/2017
CS	C/P	2.50	12/15/2017	CS	C/P	2.01	12/15/2017
CS	C/P	5.00	12/15/2017	CS	C/P	4.51	12/15/2017
CS	C/P	7.50	12/15/2017	CS	C/P	7.01	12/15/2017
CS	C/P	10.00	12/15/2017	CS	C/P	9.51	12/15/2017
CS	C/P	12.50	12/15/2017	CS	C/P	12.01	12/15/2017
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CS	C/P	20.00	12/15/2017	CS	C/P	19.51	12/15/2017
CS	C/P	22.50	12/15/2017	CS	C/P	22.01	12/15/2017
CS	C/P	25.00	12/15/2017	CS	C/P	24.51	12/15/2017
CS	C/P	2.50	01/19/2018	CS	C/P	2.01	01/19/2018
CS	C/P	5.00	01/19/2018	CS	C/P	4.51	01/19/2018
CS	C/P	7.50	01/19/2018	CS	C/P	7.01	01/19/2018
CS	C/P	10.00	01/19/2018	CS	C/P	9.51	01/19/2018
CS	C/P	12.50	01/19/2018	CS	C/P	12.01	01/19/2018
CS	C/P	15.00	01/19/2018	CS	C/P	14.51	01/19/2018
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CS	C/P	10.00	01/18/2019	CS	C/P	9.51	01/18/2019
CS	C/P	12.50	01/18/2019	CS	C/P	12.01	01/18/2019
CS	C/P	15.00	01/18/2019	CS	C/P	14.51	01/18/2019
CS	C/P	17.50	01/18/2019	CS	C/P	17.01	01/18/2019
CS	C/P	20.00	01/18/2019	CS	C/P	19.51	01/18/2019
CS	C/P	22.50	01/18/2019	CS	C/P	22.01	01/18/2019
CS	C/P	25.00	01/18/2019	CS	C/P	24.51	01/18/2019

Disclaimer:

This Information Memo summarizes corporate events affecting listed options. No warranty of accuracy or completeness is given with respect to the summary. Option series information is based on series existing at OCC at the time this Memo was generated.

Contact Information:

Questions regarding this memo can be addressed to the BOX Market Operations Center at 617-235-2291 or toll free at 1-866-768-8845.