



#37931

DATE: DECEMBER 2, 2015

SUBJECT: CREDIT SUISSE GROUP AG – CASH DISTRIBUTION IN LIEU OF RIGHTS
OPTION SYMBOL: CS
DATE: 12/10/15

Credit Suisse Group AG (CS) announced a distribution of Rights to holders of Credit Suisse Group AG Ordinary 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, Deutsche Bank Trust Company Americas, as the depositary 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 \$0.4561 per ADS (gross rate of \$0.4761 - \$0.02 Depositary Fee).

The ADS record date is December 14, 2015. The payable date is December 21, 2015. The New York Stock Exchange (NYSE) has set December 10, 2015, as the ex-distribution date.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: December 10, 2015

CONTRACT MULTIPLIER: 1

STRIKE PRICES: Strike prices will be reduced by 0.4561, rounded to the nearest penny (for example, a strike of 22.00 will be reduced to 21.54; a strike of 39.00 will be reduced to 38.54)

OPTION SYMBOL: CS remains CS

NUMBER OF CONTRACTS: No Change

MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150)

DELIVERABLE PER CONTRACT: 100 Credit Suisse Group AG (CS) American Depositary Shares

CUSIP: CS: 225401108

DISCLAIMER

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.