9 December 2021

Completion of consultation on proposed amendments to the methodology of certain Credit Suisse International indices in connection with LIBOR discontinuation

LIBOR Replacement Consultation #10: Long-Short and Dispersion Indices

This document is addressed to relevant users and stakeholders and is published by Credit Suisse International ("**CSI**") as the administrator of the CSI indices listed in Schedule 1 (the "**Benchmarks**").

CSI, acting through its Benchmark Governance Committee, has completed its consultation on its proposed amendments (the "**Amendments**") to the methodology of the Benchmarks in light of the upcoming discontinuation of London Inter-bank Offered Rates, as set out in its consultation document under the above caption title (the "**Consultation**") and the Consultation Period set out therein has expired.

Following the Consultation, CSI as administrator of the Benchmarks has determined to implement the Amendments with effect from 3 January 2022.

Users or stakeholders who have any enquiries relating to the Consultation should contact CSI via their usual contact or via email addressed to list.qis-consultation@credit-suisse.com.

CREDIT SUISSE

SCHEDULE 1

IMPACTED BENCHMARKS AND TICKERS

Index Name	Bloomberg Ticker
Credit Suisse Equity Value USA USD ER Index	CSEAVUE
Credit Suisse Dispersion Gamma-Weighted Index USD Excess Return	CSVPDSPG
CS HOLT Equity Factor Global Low Beta USD Net Beta Hedged Index	CSHTGLBN
CS HOLT Equity Factor Global Quality USD Net Beta Hedged Index	CSHTGQBN