

9 December 2021

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

LIBOR Replacement Consultation #5: Equity Option and Dividend Future Based 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 and the Euro Overnight Index Average, as set out in its consultation document dated 28 November 2021 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.

SCHEDULE 1

IMPACTED BENCHMARKS AND TICKERS

Index Name	Bloomberg Ticker
Credit Suisse 103% EU Call Writing TR Index	CSEAECT
Credit Suisse 103% EU Call Writing ER Index	CSEAECE
Credit Suisse 103% EU Call Writing Notional TR Index	CSEAECNT
Credit Suisse 103% EU Call Writing Notional ER Index	CSEAECNE
Credit Suisse 90% EU Put Purchasing TR Index	CSEAEPT
Credit Suisse 90% EU Put Purchasing ER Index	CSEAEPE
Credit Suisse 90% EU Put Purchasing Notional TR Index	CSEAEPNT
Credit Suisse 90% EU Put Purchasing Notional ER Index	CSEAEPNE
Credit Suisse EU Enhanced Collar TR Index	CSEAEET
Credit Suisse EU Enhanced Collar ER Index	CSEAEEE
Credit Suisse EU Enhanced Collar Notional TR Index	CSEAEENT
Credit Suisse EU Enhanced Collar Notional ER Index	CSEAEENE
Credit Suisse EU Equity with Enhanced Collar Overlay TR Index	CSEAEET
Credit Suisse EU Equity with Enhanced Collar Overlay ER Index	CSEAEEEE
Credit Suisse EU Equity Enhanced Call Writing TR Index	CSEACET
Credit Suisse EU Equity Enhanced Call Writing ER Index	CSEAECEE
Credit Suisse EU 95% Put Writing Series I TR Index	CSEAEPWT
Credit Suisse EU 95% Put Writing Series I Excess Return Index	CSEAEPWE
Credit Suisse EU Short Strangle Series I TR Index	CSEAESIT
Credit Suisse EU Short Strangle Series I ER Index	CSEAESIE
Credit Suisse EA Short Strangle S1 TR Index	CSEASSIT
Credit Suisse EA Short Strangle S1 ER Index	CSEASSIE
Credit Suisse EU 100% Put Purchasing Custom F EUR TR Index	CSEAPCFT
Credit Suisse EU 100% Put Purchasing Custom F EUR ER Index	CSEAPCFE
Credit Suisse EU 90% Put Purchasing EUR TR Index	CSEAPPET
Credit Suisse EU 90% Put Purchasing EUR ER Index	CSEAPPEE
Credit Suisse 103% SW Call Writing TR Index	CSEACCT
Credit Suisse 103% SW Call Writing Notional TR Index	CSEACCNT
Credit Suisse 90% SW Put Purchasing TR Index	CSEACPT
Credit Suisse 90% SW Put Purchasing Notional TR Index	CSEACPNT
Credit Suisse SW Enhanced Collar TR Index	CSEACET
Credit Suisse SW Enhanced Collar Notional TR Index	CSEACENT
Credit Suisse SW Equity Enhanced Call Writing TR Index	CSEACCET
Credit Suisse SW Short Strangle S1 TR Index	CSEACST
Credit Suisse 103% US Call Writing TR Index	CSEAUCT
Credit Suisse 103% US Call Writing Notional TR Index	CSEAUCNT

Credit Suisse 90% US Put Purchasing TR Index	CSEAUPPT
Credit Suisse 90% US Put Purchasing Notional TR Index	CSEAUPNT
Credit Suisse US Enhanced Collar TR Index	CSEAUET
Credit Suisse US Enhanced Collar Notional TR Index	CSEAUENT
Credit Suisse US Equity with Enhanced Collar Overlay TR Index	CSEAUET
Credit Suisse US Equity Enhanced Call Writing TR Index	CSEAUCECT
Credit Suisse US 97% Put Writing Series I TR Index	CSEAUPTWT
Credit Suisse US Short Strangle Series I TR Index	CSEAUISIT
Credit Suisse UK Enhanced Call Writing Overlay TR Index	CSEAKCCT
CS Long Volatility Tail Hedge TR Index	CSLVTHUT
Credit Suisse Long Volatility Tail Hedge TR Index (V1.5)	CSLVTH2T
Credit Suisse Dynamic Put Spread TR Index	CSEADPUT
Credit Suisse Dynamic Put Spread Intraday TR Index	CSEADP2T
Credit Suisse EU Call Overwriting Series A Index	CSEAECACT
Credit Suisse EU Call Overwriting Series A ER Index	CSEAECAE
Credit Suisse 5x Leveraged EUR WAVES Series B Index TR	CSEAWA5E
Credit Suisse VRP Series EWSA Index	CSVPEWSA
Credit Suisse VRP Series EWSB Index	CSVPEWSB
Credit Suisse VRP Series EWSC Index	CSVPEWSC
CS VRP Series EWSD Index	CSVPEWSD
Credit Suisse VRP Series EWSE Index	CSVPEWSE
Credit Suisse VRP Term-Structure Series ETSA Index	CSVPETSA
Credit Suisse VRP Term-Structure Series ETSB Index	CSVPETSB
Credit Suisse VRP Term-Structure Series ETSC Index	CSVPETSC
Credit Suisse Equity Hedge Index on EuroStoxx 50 ER	CSEAEHEE
Credit Suisse Dividend Alpha TR Index	CSEADIVA
Credit Suisse Dividend Alpha NH 2 EUR TR Index	CSEADNET
Credit Suisse SW Equity with Enhanced Collar Overlay TR Index	CSEACEET