

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 #8: Single Stock Indices and Credit 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 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 Anxious Societies EUR Index	CSEAASET
Credit Suisse Infrastructure EUR Index	CSEAIET
Credit Suisse Global Family EUR Index	CSEAGFE
Credit Suisse Silver Economy EUR Net Index	CSEASEEN
Credit Suisse Global Family CHF Index	CSEAGFC
Credit Suisse Millennials' Values EUR Index	CSEAMVET
Credit Suisse Silver Economy EUR Index	CSEASEET
Credit Suisse Technology at the Service of Humans EUR Index	CSEATET
Credit Suisse Listed Swiss Real Estate Funds Index	CSEASREF
Credit Suisse Credit Carry USD ER Index	CSEACAUE