9 December 2021

Completion of consultation on proposed amendments to the methodology of the Baloise ESG World Managed Multi Asset 5% ER Index (CSEAESG5) (the "Benchmark") in connection with LIBOR discontinuation

LIBOR Replacement Consultation #9 VIII

This document is addressed to relevant users and stakeholders and is published by Credit Suisse International ("**CSI**") as the administrator of the Benchmark.

CSI, acting through its Benchmark Governance Committee, has completed its consultation on its proposed amendments (the "**Amendments**") to the methodology of the Benchmark 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 Benchmark has determined to implement the Amendments with effect from the relevant "Replacement effective date" specified in Schedule 1.

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

INPUT REFERENCE RATES AND REPLACEMENT REFERENCE RATES

Input Reference Rate	Tenor	Replacement Rate	Spread (%)	Replacement effective date
CHF LIBOR	Spot	SARON Fixing 3. (Market Close. 18:00 pm CET) (BBG: SRFXON3 Index)	-0.0551	3 January 2022
	1 week		-0.0705	3 January 2022
	1 month		-0.0571	3 January 2022
	2 months		-0.0231	3 January 2022
	3 months		0.0031	3 January 2022
	6 months		0.0741	3 January 2022
	12 months		0.2048	3 January 2022
EUR LIBOR	Overnight	ESTR Volume Weighted Trimmed Mean Rate (BBG: ESTRON Index)	0.0017	3 January 2022
	1 week		0.0243	3 January 2022
	1 month		0.0456	3 January 2022
	2 months		0.0753	3 January 2022
	3 months		0.0962	3 January 2022
	6 months		0.1537	3 January 2022
	12 months		0.2993	3 January 2022
USD LIBOR	Overnight	United States SOFR Secured Overnight Financing Rate (BBG: SOFRRATE Index)	0.00644	3 July 2023
	1 week		0.03839	3 January 2022
	1 month		0.11448	3 July 2023
	2 months		0.18456	3 January 2022
	3 months		0.26161	3 July 2023
	6 months		0.42826	3 July 2023
	12 months		0.71513	3 July 2023
GBP LIBOR	Overnight	SONIA Interest Rate Benchmark (BBG: SONIO/N Index)	-0.0024	3 January 2022
	1 week		0.0168	3 January 2022
	1 month		0.0326	3 January 2022
	2 months		0.0633	3 January 2022
	3 months		0.1193	3 January 2022
	6 months		0.2766	3 January 2022
	12 months		0.4644	3 January 2022
JPY LIBOR	Overnight	Bank of Japan Final Result: Unsecured Overnight Call Rate TONAR (BBG: MUTKCALM Index)	-0.01839	3 January 2022
	1 week		-0.01981	3 January 2022
	1 month		-0.02923	3 January 2022
	2 months		-0.00449	3 January 2022
	3 months		0.00835	3 January 2022
	6 months		0.05809	3 January 2022
	12 months		0.16600	3 January 2022
EONIA	Overnight	ESTR Volume Weighted Trimmed Mean Rate (BBG: ESTRON Index)	0.085	3 January 2022