

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 #6

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, provided that the one day USD rate used to calculate discount rates used in the calculation of the Benchmarks, where applicable, shall be SOFRRATE, and the revised Table 1 in Section 2 of the Credit Suisse Listed Option Technical Annex shall be asset out in Schedule 2.

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 Diversified Return Equity Index	CSEADEUT
Credit Suisse Fixed Income Allocation EUR	CSEAFET
Credit Suisse Fixed Income Allocation Index	CSEAFUT
Credit Suisse Equity Allocation Index	CSEAEUT

SCHEDULE 2

Table 1: Rates¹

	USD	EUR	GBP	CHF
One-day	SOFRRATE	ESTRON	SONIO/N	SSARON
One-day maturity	1	1	1	1
Three-months	The par rate for 3-months Interest Rate Swap as set out on Reuters page USDSROIS=TRDL at 11am NY time	The par rate for 3-months Interest Rate Swap as set out on Reuters page EURESTOIS=ICAP at 11am London time	The par rate for 3-months Interest Rate Swap as set out on Reuters page GBPOISF11=ICAP at 11am London time	The par rate for 3-months Interest Rate Swap as set out on Reuters page CHFOIS=ICAP at 11am London time
Three-months maturity	90	90	90	90
One-year	The par rate for 1-year Interest Rate Swap as set out on Reuters page USDSROIS=TRDL at 11am NY time	The par rate for 1-year Interest Rate Swap as set out on Reuters page EURESTOIS=ICAP at 11am London time	The par rate for 1-year Interest Rate Swap as set out on Reuters page GBPOISF11=ICAP at 11am London time	The par rate for 1-year Interest Rate Swap as set out on Reuters page CHFOIS=ICAP at 11am London time
One-year maturity	360	360	365	365

1: Each discount rate set out in Table 1 is the respective discount rate as published, announced, displayed, reported or disseminated by the relevant data provider or data source chosen by Credit Suisse International (as the sponsor and administrator of the Underlying Indices) and recorded in its internal database as the source from which Credit Suisse International collects input data for the purposes of the Underlying Indices.