

Notice of Completion of Consultation on proposed amendments to the methodology of indices comprised in the Credit Suisse Commodity Benchmark

This Notice is addressed to all users and stakeholders of the Credit Suisse Commodity Benchmark (“**CSCB**”) and is published by Credit Suisse International (“**CSI**”) in its capacity as Index Administrator in respect of each index comprised in CSCB (together “**CSCB Indices**” and each, a “**CSCB Index**”).

CSI is authorised by the Prudential Regulation Authority (“**PRA**”) and regulated by the Financial Conduct Authority (“**FCA**”) and the PRA. CSI is registered with the FCA as a benchmark administrator.

CSI, acting through its Benchmark Governance Committee, has completed its consultation on proposed amendments (the “**Amendments**”) set out in the Consultation Notice dated 15 November 2023 (the “**Consultation Notice**”) under “Proposed amendments to the Index Methodology” and the Consultation Period has expired.

Terms not defined in this Notice shall be as defined in the Consultation Notice.

CSI as Index Administrator gives notice that following the Consultation it has determined the following:

- the Transfer Effective Date for the Indices referred to in the Consultation Notice is expected to be 16 January 2024;
- to implement all the Amendments set out in the Consultation Notice and with effect from the Transfer Effective Date; and
- that the Amendments may need to be applied to additional CSCB Indices and that further notice would be provided of the affected Indices and Transfer Effective Date. In addition it was determined that the Amendments should also be applied to the CSCB Index set out below and accordingly the Amendments will apply to it with effect from the Transfer Effective Date:

Current name of Index Component	Price Return Indices (PR)	Excess Return Indices (ER)	Total Return Indices (TR)	Proposed name of Index
Credit Suisse Commodity Benchmark 01E Ex Agg and Livestock ER Index		CSD0XGER		UBS Prompt Commodity 01E Ex Agg and Livestock Index

Any users and stakeholders who may have any enquiries relating to the Consultation should contact CSI at the following email address: lists@credit-suisse.com

Please note that this Notice and the Consultation Notice will be made accessible on the following website : <https://www.credit-suisse.com/uk/en/investment-banking/financial-regulatory/customer-notices.html?a=32>

Credit Suisse International

Date: 12 December 2023