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 #4: Volatility Target and Asset Allocation 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 the relevant "Replacement effective date" specified in Schedule 2, provided that the amended Input Reference Rate applicable to the Credit Suisse Managed Multi-Asset USD Excess Return Index (CSEAMMUE) shall not include the Spread.

Terms used but not defined herein shall have the meaning given to them in the Consultation.

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.

CREDIT SUISSE

SCHEDULE 1

IMPACTED BENCHMARKS AND TICKERS

Index Name	Bloomberg Ticker
Credit Suisse Global Multi-Asset Funds Index 10	CSEAGM10
Credit Suisse Global Mining Fund Excess Return USD	CSEAGMIN
Credit Suisse Frontier Equity Market Fund Index	CSEAFEMA
Credit Suisse STAA CHF Total Return Index	STAACT
Multi Sector Equity Funds 16% ER 6 Index	CSEAMSE6
Credit Suisse STAA EUR Total Return Index	STAAET
Multi Sector Equity Funds 16% ER Index	CSEAMSEC
Credit Suisse Global Technology Fund Index Excess Return USD	CSEATECH
Multi Sector Equity Funds 16% ER 5 Index	CSEAMSE5
RAII HOLT TR in GBP Hedged	RAIIHGHT
Global Future Industries Equity Funds 16% ER Index	CSEAFIND
Credit Suisse ARROW USD Total Return 6%	ARROWUT6
Multi Sector Equity Funds 15% ER 7 Index	CSEAMSE7
Credit Suisse EAGLE Total Return Index EUR	CSEAGEUT
Credit Suisse Manitou US Equity Index	CSEAMU12
Credit Suisse Global Robotics 17% Index	CSEAROBS
Credit Suisse EAGLE Total Return Index CHF	CSEAGCHT
RAII HOLT TR in EUR Hedged	RAIIHEHT
RAII HOLT TR in CHF Hedged	RAIIHCHT
Credit Suisse Virtual Reality USD 12% Excess Return Index	CSEAVR12
Multi Sector Equity Funds 16% ER 3 Index	CSEAMSE3
Credit Suisse Global Equity Fund ER 15% Index	CSEAGEFU
CS Multi Asset Momentum Allocator Fund TR Index	CSEAMAMA
Credit Suisse RavenPack AIS Balanced 5% ER Index	CSRPAISB
Credit Suisse RAII HOLT Relative Value USD	RAIIHRVU
Candriam Active Allocation Vol7 - Series A	CSEACAND
Credit Suisse Retiree Consumer Expenditure 5% Blended Index Excess Return	CSEARC5E
Credit Suisse Nuvest Multi-Asset ER Index 6.0%	CSEANUV6
Credit Suisse GUB Managed Master Index EUR TR	CSEAGUB
Credit Suisse Sustainable Smart Allocation Fund Index	CSEASSAE
Credit Suisse Sustainable Smart Allocation Fund 2 Index	CSEASSA2
Credit Suisse Managed Multi-Asset USD Excess Return Index	CSEAMMUE
Credit Suisse Global Income 2 Fund ER USD Index	CSEAGIN2
Credit Suisse Dynamic Risk Allocation 5% CHF Excess Return Index	CSEADRA5
Credit Suisse Emerging Markets TR Index	CSEAEMTR
Credit Suisse Global Income Funds Index Excess Return USD	CSEAGINC

Credit Suisse ARROW USD Excess Return 6%	ARROWUE6
Credit Suisse STAAEMER	STAAEMER
Credit Suisse STAAREER	STAAREER
Credit Suisse STAA USD Excess Return Index	STAAUE
Credit Suisse STAA USD Excess Return Unconstrained Index	STAAUEU
Credit Suisse Nevastar European Financials Index	CSEANEFT
Credit Suisse African Equity Funds 13% VolTarget SEK Excess Return Index	CSEAEFES
Global Multi-Asset Funds Index 13	CSEAGM13
Credit Suisse STAA USD Excess Return Unconstrained 10% Index	STAAUEU0

SCHEDULE 2

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