

13 September 2021

Completion of consultation on proposed amendments to the methodology of certain Credit Suisse International indices in connection with LIBOR discontinuation

LIBOR Replacement Consultation #3: LIBOR Signals Based Benchmarks

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, as set out in its consultation document under the above captioned 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 following dates:

The Credit Suisse Interest Rates Daily Dynamic Eurodollar Indices, as listed in Part A Schedule 1, will have the proposed changes take effect from the 9 September 2021.

The CS Dynamic 10y IRS – 5% vol target in USD Index (Bloomberg Ticker: CSWA10YD) will have the proposed changes take effect from 15 September 2021.

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

Part A – the Credit Suisse Interest Rates Dynamic Indices:

Index Name	Bloomberg Ticker
Credit Suisse Dynamic Eurodollar 2 Index	CATPD22D
Credit Suisse Dynamic Eurodollar 3 Index	CATPD32D
Credit Suisse Dynamic Eurodollar 4 Index	CATPD42D
Credit Suisse Dynamic Eurodollar 5 Index	CATPD52D
Credit Suisse Dynamic Eurodollar 6 Index	CATPD62D
Credit Suisse Dynamic Eurodollar 7 Index	CATPD72D
Credit Suisse Dynamic Eurodollar 8 Index	CATPD82D
Credit Suisse Daily Dynamic Eurodollar 5% Index	CIRBED5D

Part B – the CS Dynamic 10y IRS – 5% vol target in USD Index (Bloomberg Ticker: CSWA10YD)