CREDIT SUISSE

9 December 2021

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

LIBOR Replacement Consultation #12: Commodity Total Return 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 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

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
The Credit Suisse Commodity Benchmark EUR Hedged Total Return Index	CSIXRR
The Credit Suisse Multi-Asset Futures – EUA Total Return Index	CSMFMORR
The Credit Suisse Multi-Asset Futures – F12 - EUA Total Return Index	CSMFMOR2