

9 December 2021

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

LIBOR Replacement Consultation #11: FX 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, 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 Index Rebalancing Date of the Benchmarks falling in December 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

Index Name	Bloomberg Ticker
Credit Suisse Rolling FX Forward RUB 1M Index	FXFTRUBU
Credit Suisse Rolling FX Forward TRY 1M Index	FXFTTRYU
Credit Suisse Rolling FX Forward CNH 1M Index	FXFTCNHU
Credit Suisse Rolling FX Forward BRL 1M Index	FXFTBRLU
Credit Suisse Rolling FX Forward CLP 1M Index	FXFTCLPU
Credit Suisse Rolling FX Forward COP 1M Index	FXFTCOPU
Credit Suisse Rolling FX Forward CZK 1M Index	FXFTCZKU
Credit Suisse Rolling FX Forward HUF 1M Index	FXFTHUFU
Credit Suisse Rolling FX Forward IDR 1M Index	FXFTIDRU
Credit Suisse Rolling FX Forward ILS 1M Index	FXFTILSU
Credit Suisse Rolling FX Forward KRW 1M Index	FXFTKRWU
Credit Suisse Rolling FX Forward MXN 1M Index	FXFTMXNU
Credit Suisse Rolling FX Forward PHP 1M Index	FXFTPHPU
Credit Suisse Rolling FX Forward PLN 1M Index	FXFTPLNU
Credit Suisse Rolling FX Forward SGD 1M Index	FXFTSGDU
Credit Suisse Rolling FX Forward TWD 1M Index	FXFTTWDU
Credit Suisse Rolling FX Forward ZAR 1M Index	FXFTZARU
Credit Suisse Rolling FX Forward AUD 1M Index	FXFTAUDU
Credit Suisse Rolling FX Forward CAD 1M Index	FXFTCADU
Credit Suisse Rolling FX Forward CHF 1M Index	FXFTCHFU
Credit Suisse Rolling FX Forward EUR 1M Index	FXFTEURU
Credit Suisse Rolling FX Forward GBP 1M Index	FXFTGBPU
Credit Suisse Rolling FX Forward NOK 1M Index	FXFTNOKU
Credit Suisse Rolling FX Forward NZD 1M Index	FXFTNZDU
Credit Suisse Rolling FX Forward SEK 1M Index	FXFTSEKU
Credit Suisse Rolling FX Forward JPY 1M Index	FXFTJPYU
Credit Suisse FX EM 2 Excess Return Index	FXMXEEU2
Credit Suisse Rolling FX Forward INR 1M Index	FXFTINRU
Credit Suisse FX Carry EM15 Index Excess Return	FXCIEMCU
Credit Suisse FX Carry G10 Index Excess Return	FXCIDMCU