

**Notice of Completion of Consultation on the proposed amendments to the methodology of:**

**DFL NEO CS AUD VA Index (Bloomberg Ticker: CSJANAUD)**

**DFL NEO CS AUD VAJPY Index (Bloomberg Ticker: CSJANAUI)**

**DFL NEO CS USD2VA Index (Bloomberg Ticker: CSJANUSD)**

**DFL NEO CS USD2VAJPY Index (Bloomberg Ticker: CSJANUSJ)**

This Notice is addressed to all users and stakeholders of the above captioned Indices (the “**Indices**“ and each an “**Index**”), which are published by Singapore Exchange Limited (“**SGX**”) in its capacity as Index Calculation Agent and is published by Credit Suisse International (“**CSI**”) in its capacity as Index Administrator in respect of the 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 the proposed amendments (the “**Amendments**”) set out in the Consultation Notice dated 23<sup>rd</sup> October 2024 (the “**Consultation Notice**”) under “Proposed amendments to the Index Rules” 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 effective date for the Amendments is expected to be on or around 18<sup>th</sup> December 2024 (the “**Transfer Effective Date**”); and
- to implement the Amendments as set out in the Consultation Notice and with effect from the Transfer Effective Date; and
- in addition to the Amendments set out in the Consultation Notice, the source of the forward points used in the Indices will change to WM/Refinitiv, with effect from the Transfer Effective Date.

Any users and stakeholders who may have any enquiries relating to the Consultation should contact CSI at the following email address: [list.qis-consultation@credit-suisse.com](mailto:list.qis-consultation@credit-suisse.com),

including a reference to the Bloomberg Ticker in their email, along with their name and details of their status as a user or stakeholder.

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**

Dated: 12 December 2024