

# Notice of Completion of Consultation on proposed amendments to the methodology of the Credit Suisse Man AHL TargetRisk Core Custom 5% VolControl Net Excess Return Index

## (Bloomberg Ticker: CSJAHV5N)

This Notice is addressed to all users and stakeholders of the Credit Suisse Man AHL TargetRisk Core Custom 5% VolControl Net Excess Return Index (the “**Index**”) and is published by Credit Suisse (Hong Kong) Limited (“**CS HK LTD**”) in its capacity as Index Sponsor of the Index.

CS HK LTD. is licensed and regulated by the Securities and Futures Commission of Hong Kong under the laws of Hong Kong.

CS HK LTD, acting through its Benchmark Governance Committee, has completed its consultation on proposed amendments (the “**Amendments**”) set out in the Consultation Notice dated 27 August 2024 (the “**Consultation Notice**”) under “Proposed amendments to the Index Methodology” and the Consultation Period has expired.

Terms not defined in this Notice shall be as defined in the Consultation Notice.

CS HK LTD as Index Sponsor gives notice that following the Consultation it has determined the following:

- the Transfer Effective Date for the Index is expected to be on or around 26 September 2024; and
- to implement all the Amendments set out in the Consultation Notice and with effect from the Transfer Effective Date.

Any users and stakeholders who may have any enquiries relating to the Consultation should contact CS HK LTD 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 (Hong Kong) Limited**

Dated: 26 September 2024