

Notice of Completion on proposed amendments to the methodology of indices comprised in the Credit Suisse Volatility Target Indices

This Notice is addressed to all users and stakeholders of the Credit Suisse Volatility Target Indices (each an “**Index**” and together, the “**Indices**”) listed in the Appendix to this Notice (the “**Appendix**”) and is published by Credit Suisse International (“**CSI**”) in its capacity as Index Administrator (as defined below) in respect of the Indices.

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 proposed amendments (the “**Amendments**”) set out in the Consultation Notice dated 15 May 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.

CSI as Index Administrator gives notice that following the Consultation it has determined the following:

- the Transfer Effective Date for the Indices is expected to be on or around 20 June 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 CSI at the following email address: 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: 19 June 2024

Appendix

Current name of Index	Bloomberg Ticker	New name of Index
Credit Suisse Cross Velocity Fund Index	CSEACRSV	UBS Cross Velocity Fund Index
Credit Suisse Enhanced Momentum Portfolio Fund ER 4% USD 2 Index	CSEAEMP2	UBS Enhanced Momentum Portfolio Fund ER 4% USD 2 Index