

Consultation Notice on withdrawal of the Credit Suisse IM Supertrend Funds VT 12% TR Index

(Bloomberg Ticker: CSEAIMSP)

This Notice is addressed to all users and stakeholders of the Credit Suisse IM Supertrend Funds VT 12% TR Index (the “**Index**”) and is published by Credit Suisse International (“**CSI**”) in its capacity as Index Administrator (as defined below) 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.

Introduction and scope of Consultation

CSI is the sponsor (the “**Index Sponsor**”) of the Index. CSI also acts as (i) the administrator (the “**Index Administrator**” and “**Index Administration**”) of the Index for the purposes of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June, 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds as it forms part of the domestic law of the United Kingdom (the “**UK BMR**”) and (ii) the index calculation agent (the “**Index Calculation Agent**”) for the Index. CSI, as the Index Sponsor and Index Administrator, may, acting through its index committee (the “**Index Committee**”), make decisions on any amendments to the Index Methodology (as defined below) for the Index.

CSI, as Index Sponsor and Index Administrator has proposed to withdraw the Index and as Index Administrator is hereby consulting on the withdrawal (the “**Consultation**”).

The aim of the Consultation is to provide users and stakeholders with (i) applicable background information, (ii) the rationale for, and clear information on, the proposed withdrawal, (iii) an opportunity to ask questions or provide comments in respect of the proposed withdrawal and (iv) practical information on responding to the Consultation and next steps.

Capitalised terms used but not defined herein shall have the meaning ascribed to them in the CS Index Rules (as defined below). If you do not understand the contents of this Notice or are unsure how this affects you, you should consult an appropriate professional adviser.

Index Methodology

The methodology used for the Index is set out in the Credit Suisse IM Supertrend Funds VT 12% TR Index, Index Specific Rules dated as of 12 January 2021 (as amended from time to time) which incorporates by reference the Master Index Rules of the Credit Suisse Actively Rebalanced Unit-Based Indices dated 21 November 2017 (as amended from time to time), which together constitute the rules of the Index (the “**CS Index Rules**”).

Background to the Consultation and rationale for the proposed withdrawal of the Index

On June 12, 2023, UBS announced the completion of the acquisition of Credit Suisse. Credit Suisse Group AG was merged into UBS Group AG (the “**UBS/CS Acquisition**”) and the combined entity has since operated as a consolidated banking group. CSI has become a wholly owned indirect subsidiary of UBS Group AG. Following the UBS/CS Acquisition the decision has been taken in conjunction with CSI and the Index Committee, to conduct an orderly exit (the “**Index Administrator Exit**”) from CSI’s role as an administrator under UK BMR and this will impact the Index.

As part of the implementation of the Index Administrator Exit, CSI on a date which is expected to be on 18 September 2024 (the “**Withdrawal Effective Date**”), proposes to withdraw and terminate the Index (the “**Withdrawal**”).

Impact on Stakeholders who hold products with the Index as an underlying

Stakeholders who hold products linked to the Index as an underlying will be impacted if the proposed Withdrawal proceeds following the Consultation.

The Administrator understands that the issuer and/or calculation agent for the products is expected to carry out certain determinations which may lead to the defeasance of such products, with the products having no further economic exposure to the Index following the Withdrawal.

Stakeholders should contact their relationship manager or custodian bank for the product if they have any questions on the impact of the Withdrawal on such product, as any adjustments that may be made to such products to reflect the Withdrawal fall outside the scope of this Consultation.

Details of the proposed Withdrawal of the Index

In the context of the matters outlined above, it is proposed that, in respect of the Withdrawal:

- the final Index Value for the Withdrawal Effective Date is expected to be published on 19 September 2024; and
- no further Index Values will be calculated thereafter, and the Index will be withdrawn with effect from the Withdrawal Effective Date.

Consultation Period and availability of documentation

In order to take into account the views of users and stakeholders of the Index, CSI, as Index Administrator, is conducting the Consultation on the proposed Withdrawal. The Consultation opens on 19 August 2024 and will run until close of business in New York on 13 September 2024 (the "**Consultation Period**").

Within the Consultation Period, users and stakeholders are invited to send any feedback or comments on the Consultation to 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.

Copies of the CS Index Rules will be made available to users and stakeholders of the Index upon request to the same email address within the Consultation Period.

Please note that this Notice and any relevant updates on the Consultation 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 August 2024