

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 |
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| Credit Suisse Emerging Markets Equity Income Fund 18 ER Index | CSEAEMEI | UBS Emerging Markets Equity Income Fund 18 ER Index |
| Credit Suisse Emerging Market Equity Fund 17% ER Index | CSEAEMFE | UBS Emerging Market Equity Fund 17% ER Index |
| Credit Suisse European Small Cap Fund 18% ER Index | CSEAESCE | UBS European Small Cap Fund 18% ER Index |
| Multi Manager Multi Asset Fund Index | CSEAXEMA | UBS Multi Manager Multi Asset Fund Index |
| Global Energy Equity Fund 18% ER Index | CSEAGEEF | UBS Global Energy Equity Fund 18% ER Index |
| Credit Suisse Global Quality Equity Fund ER 16% SEK Index | CSEAGQEQ | UBS Global Quality Equity Fund ER 16% SEK Index |
| Credit Suisse Global Technology and Energy Equity Funds ER 20% SEK Index | CSEAGTEE | UBS Global Technology and Energy Equity Funds ER 20% SEK Index |
| Credit Suisse Global Technology Equity Fund ER 18% SEK Index | CSEAGTEQ | UBS Global Technology Equity Fund ER 18% SEK Index |
| Global Technology Funds 10% ER Index | CSEAGTFE | UBS Global Technology Funds 10% ER Index |
| Credit Suisse Listed Private Equity Fund 16% SEK ER Index | CSEALPEE | UBS Listed Private Equity Fund 16% SEK ER Index |
| Credit Suisse Multi Sector Equity Funds 17% ER 10 Index | CSEAMS10 | UBS Multi Sector Equity Funds 17% ER 10 Index |
| Nordic Aggregate Corporate Bond Fund 1.5% ER Index | CSEANACF | UBS Nordic Aggregate Corporate Bond Fund 1.5% ER Index |
| Nordic Alternative Fund 13% ER Index | CSEANAFE | UBS Nordic Alternative Fund 13% ER Index |
| Nordic Equity Fund 18% ER Index | CSEANEFE | UBS Nordic Equity Fund 18% ER Index |
| Nordic High Yield Corporate Bond Fund 1.5% ER Index | CSEANHYP | UBS Nordic High Yield Corporate Bond Fund 1.5% ER Index |
| Nordic Corporate Bond Fund Flex 2% VolTarget Index | CSEANOCO | UBS Nordic Corporate Bond Fund Flex 2% VolTarget Index |
| Nordic Small Cap Equity Fund 14% ER Index | CSEANOSC | UBS Nordic Small Cap Equity Fund 14% ER Index |
| Credit Suisse Nordic Real Asset Equity Funds ER 16% SEK 2 Index | CSEANRE2 | UBS Nordic Real Asset Equity Funds ER 16% SEK 2 Index |
| Nordic Real Investment Equity Fund 16% ER Index | CSEANREA | UBS Nordic Real Investment Equity Fund 16% ER Index |
| Nordic Real Asset Equity Funds ER 16% SEK Index | CSEANREQ | UBS Nordic Real Asset Equity Funds ER 16% SEK Index |
| Credit Suisse Small Cap and Energy Equity Funds ER 17% SEK 2 Index | CSEASCE2 | UBS Small Cap and Energy Equity Funds ER 17% SEK 2 Index |
| Small Cap and Energy Equity Funds ER 17% SEK Index | CSEASCEE | UBS Small Cap and Energy Equity Funds ER 17% SEK Index |
| Credit Suisse Swedish Equity Growth Fund 22% SEK ER Index | CSEASEGS | UBS Swedish Equity Growth Fund 22% SEK ER Index |
| Swedish Small Cap Fund 20% ER Index | CSEASS20 | UBS Swedish Small Cap Fund 20% ER Index |
| Credit Suisse Swedish Small Cap Fund 16% ER 3 Index | CSEASSC3 | UBS Swedish Small Cap Fund 16% ER 3 Index |

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| Credit Suisse Swedish Small Cap Fund 18% ER 4 Index | CSEASSC4 | UBS Swedish Small Cap Fund 18% ER 4 Index |
| Credit Suisse Swedish Small Cap Fund 18% ER 5 Index | CSEASSC5 | UBS Swedish Small Cap Fund 18% ER 5 Index |
| Swedish and Asian Equity Funds ER 18% SEK Index | CSEASWAS | UBS Swedish and Asian Equity Funds ER 18% SEK Index |
| Credit Suisse Swedish Technology Fund 15% ER Index | CSEASWT2 | UBS Swedish Technology Fund 15% ER Index |
| Credit Suisse Swedish Technology Fund 18% ER Index | CSEASWTE | UBS Swedish Technology Fund 18% ER Index |
| Credit Suisse Swedish Small Cap, Listed Real Estate and Global Health Care Equi | CSEATREP | UBS Swedish Small Cap, Listed Real Estate and Global Health Care Equi |