

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
Global Absolute Return Funds 5.0% VolTarget SEK Total Return Index	CSEAAF5	UBS Global Absolute Return Funds 5.0% VolTarget SEK Total Return Index
Global Future Industries Equity Funds 16% ER Index	CSEAFIND	UBS Global Future Industries Equity Funds 16% ER Index
Global Diversified Absolute Return Funds Index	CSEAGDAR	UBS Global Diversified Absolute Return Funds Index
Credit Suisse Global Growth Funds 19% SEK ER Index	CSEAGGFS	UBS Global Growth Funds 19% SEK ER Index
Credit Suisse Global Multi-Asset Funds Index 10	CSEAGM10	UBS Global Multi-Asset Funds Index 10
Credit Suisse Global Multi-Asset Funds Index 11	CSEAGM11	UBS Global Multi-Asset Funds Index 11
Global Multi-Asset Funds Index 12	CSEAGM12	UBS Global Multi-Asset Funds Index 12
Credit Suisse Global Multi-Asset Funds Index 17	CSEAGM17	UBS Global Multi-Asset Funds Index 17
Credit Suisse Global Multi-Asset Funds Index 9	CSEAGM9S	UBS Global Multi-Asset Funds Index 9
Global Multifactor Equity 17% ER Fund Index	CSEAGMFT	UBS Global Multifactor Equity 17% ER Fund Index
Multi Sector Equity Funds 16% ER 3 Index	CSEAMSE3	UBS Multi Sector Equity Funds 16% ER 3 Index
Multi Sector Equity Funds 16% ER 5 Index	CSEAMSE5	UBS Multi Sector Equity Funds 16% ER 5 Index
Multi Sector Equity Funds 16% ER 6 Index	CSEAMSE6	UBS Multi Sector Equity Funds 16% ER 6 Index
Multi Sector Equity Funds 15% ER 7 Index	CSEAMSE7	UBS Multi Sector Equity Funds 15% ER 7 Index
Multi Sector Equity Funds 18% ER 8 Index	CSEAMSE8	UBS Multi Sector Equity Funds 18% ER 8 Index
Credit Suisse Multi Sector Equity Funds 17% ER 9 Index	CSEAMSE9	UBS Multi Sector Equity Funds 17% ER 9 Index
Multi Sector Equity Funds 16% ER Index	CSEAMSEC	UBS Multi Sector Equity Funds 16% ER Index
Credit Suisse US Equity Funds 13% SEK ER Index	CSEAUSSSE	UBS US Equity Funds 13% SEK ER Index