

Notice of Completion of Consultation on proposed amendments to the methodology of the CS Bond Futures Trend Index

(Bloomberg Ticker: CIRBMOMU)

This Notice is addressed to all users and stakeholders of the CS Bond Futures Trend Index (the “**Index**”) and is published by Credit Suisse International (“**CSI**”) in its capacity as Index Administrator 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.

CSI, acting through its Benchmark Governance Committee, has completed its consultation on proposed amendments (the “**Amendments**”) set out in the Consultation Notice dated 24 September 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 Index is expected to be on or about 24 October 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.gis-consultation@credit-suisse.com, including a reference to the Bloomberg Ticker: CIRBMOMU 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: 23 October 2024