

**Notice of Completion on proposed amendments to the methodology of indices
comprised in the Credit Suisse Custom 15-01E Index**

This Notice is addressed to all users and stakeholders of the indices comprised in the Credit Suisse Custom 15-01E Index (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 6 August 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 3 September 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: 2 September 2024

Appendix Current name of Index	Bloomberg Ticker	Current Index Rules	New name of Index
CS15DALE	Credit Suisse Custom 15-01E Dynamic Forward - Aluminium ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Dynamic Forward - Aluminium ER Index
CS15DHGE	Credit Suisse Custom 15-01E Dynamic Forward - Copper ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Dynamic Forward - Copper ER Index
CS15DNGE	Credit Suisse Custom 15-01E Dynamic Forward - Natural Gas ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Dynamic Forward - Natural Gas ER Index
CS15DNIE	Credit Suisse Custom 15-01E Dynamic Forward - Nickel ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Dynamic Forward - Nickel ER Index
CS15DZNE	Credit Suisse Custom 15-01E Dynamic Forward - Zinc ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Dynamic Forward - Zinc ER Index
CSCUD15E	Credit Suisse Custom 15-01E Composite ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Composite ER Index
CSCUD15T	Credit Suisse Custom 15-01E Composite TR Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Composite TR Index
CSCUD15A	Credit Suisse Custom 15-01E Alpha ER Index	The Credit Suisse Commodity Index Framework Operating Manual	UBS Custom 15-01E Alpha ER Index