

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 |