

# 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](mailto: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
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

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