

Notice of Completion on proposed amendments to the methodology of:

**Credit Suisse EU Equity Enhanced Call Writing TR Index
(CSEAECET),
Credit Suisse EU Equity Enhanced Call Writing CHF TR Index
(CSEAECCT),
Credit Suisse US Equity Enhanced Call Writing TR Index
(CSEAUCET),
Credit Suisse UK Equity Enhanced Call Writing TR Index
(CSEAKCET) and
Credit Suisse EU Short Strangle Series I TR Index (CSEAESIT)**

This Notice is addressed to all users and stakeholders of the indices with the Bloomberg Tickers set out above (each an “**Index**” and together the “**Indices**”) and is published by Credit Suisse International (“**CSI**”) in its capacity as Index Administrator (as defined below) 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 18 April 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 23 May 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 relevant 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: 16 May 2024

