

TEMPLATE FOR EXPLAINING HOW ENVIRONMENTAL, SOCIAL AND GOVERNANCE (ESG) FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT ¹

| SECTION 1 – CONSIDERATION OF ESG FACTORS | |
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| Item 1. Name of the benchmark administrator. | Credit Suisse International |
| Item 2. Type of benchmark or family of benchmarks. <i>Choose the relevant underlying asset from the list provided in Annex II.</i> | Other |
| Item 3. Name of the benchmark or family of benchmarks. | Credit Suisse Sustainable Smart Allocation Fund Index ("the Index"), part of the Credit Suisse International ESG Volatility Target Family of Benchmarks |
| Item 4. Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors? | Yes |
| Item 5. Does the benchmark or family of benchmarks pursue ESG objectives? | Yes |
| Item 6. Where the response to Item 5 is positive, provide below the details (score) in relation to the ESG factors listed in Annex II for each family of benchmarks at aggregated level. | Item 7 has been completed with respect of the benchmark listed in item 3. |
| Item 7. Where the response to Item 5 is positive, provide below the details (score) for each benchmark, in relation to the ESG factors listed in Annex II, depending on the relevant underlying asset concerned. Disclosures for the 'Equities' benchmarks per Commission Delegated Regulation (EU) 2020/1816 Annex II Section 1 | |
| List of combined ESG factors: Weighted average ESG rating of the benchmark (voluntary). | 64.2 |
| List of environmental factors: Weighted average environmental rating of the benchmark (voluntary). | 80.2 |
| Degree of exposure of the portfolio to climate-related opportunities, measuring investment opportunities related to climate change, innovating new investment solutions, as percentage of total weight in portfolio (voluntary). | 37.7% |
| Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council ² as a percentage of the total weight in the portfolio. | 60.0 |
| Greenhouse gas (GHG) intensity of the benchmark. | 60.0 |
| List of social factors: Weighted average social rating of the benchmark (voluntary). | 81.1 |
| International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a controversial weapon. | Controversial weapons are anti-personnel landmines and cluster munitions |
| Weighted average percentage of benchmark constituents in the controversial weapons sector. | 0.0% |
| Weighted average percentage of benchmark constituents in the tobacco sector. | 0.0% |
| Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law. | |
| List of governance factors: Weighted average governance rating of the benchmark (voluntary). | 77.8 |
| Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources. | 100.0% |
| Item 8. Data and standards used (a) Description of data sources used to provide information on the ESG factors in the benchmark statement. Describe how the data used to provide information on the ESG factors in the benchmark statement are sourced and whether, and to what extent, data are estimated or reported. (b) Reference standards. List the supporting standards used for the reporting under item 6 and/or item 7. | <p>The reporting under item 6 and/or item 7 is powered by Refinitiv, a specialist data provider.</p> <ul style="list-style-type: none"> • ESG Scores from Refinitiv are designed to transparently and objectively measure a company's relative ESG performance, commitment and effectiveness across 10 main themes (emissions, environmental product innovation, human rights, shareholders, etc.) based on publicly-reported data. • Information is collected by Refinitiv ESG specialists based on publicly available sources such as company websites, annual reports, and corporate social responsibility reports or contributed by firms then audited and standardized. <p>The numbers in Item 7 are determined assuming 100% exposure to stocks and corporate bonds. Other index components are not taken into account.</p> <p>More information on Refinitiv's methodology and standards can be located on their website: https://www.refinitiv.com</p> <p>Where some corporates have not published the required data, KPIs have been calculated on the basis of weighted average available data, where it is believed the available data is representative of the index as a whole.</p> |
| SECTION 2 – ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS | |
| Item 9. Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information: Not Applicable (a) forward-looking year-on-year decarbonisation trajectory; (b) degree to which the IPCC decarbonisation trajectory (1,5 °C with no or limited overshoot) has been achieved on average per year since (c) overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation | <p>Not Applicable.</p> <p>Not Applicable.</p> <p>Not applicable.</p> |
| SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT | |
| Item 10. By the date of application of this Regulation, for significant equity and bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information. Not Applicable By 31 December 2021, benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information: Not Applicable (a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement (b) the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement; (c) the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement; (d) the methodology used for the measurement of the alignment with the temperature scenario; (e) the hyperlink to the website of the temperature scenario used. | <p>No</p> <p>Not Applicable.</p> <p>Not Applicable.</p> <p>Not Applicable.</p> <p>Not Applicable.</p> <p>Not Applicable.</p> |
| Date on which information has last been updated and reason for the update: | Updated 20 December 2023 |

⁽¹⁾ Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks (See page 17 of this Official Journal).