

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

<b>SECTION 1 – CONSIDERATION OF ESG FACTORS</b>	
<b>Item 1.</b> Name of the benchmark administrator.	Credit Suisse International
<b>Item 2.</b> Type of benchmark or family of benchmarks. <i>Choose the relevant underlying asset from the list provided in Annex II.</i>	Equity and Other
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	Credit Suisse ESG Macro 5 Index (Bloomberg CSEAGESG Index) (the “Index”)
<b>Item 4.</b> 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
<b>Item 5.</b> Does the benchmark or family of benchmarks pursue ESG objectives?	Yes
<b>Item 6.</b> 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.
<b>Item 7.</b> 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. <b>Disclosures for the ‘Equities’ benchmarks per Commission Delegated Regulation (EU) 2020/1816 Annex II Section 1</b> <b>List of combined ESG factors:</b> Weighted average ESG rating of the benchmark (voluntary). Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary). <b>List of environmental factors:</b> Weighted average environmental rating of the benchmark (voluntary). Exposure of the benchmark portfolio to renewable energy as measured by capital expenditures (CapEx) in those activities (as a share of total CapEx by energy companies included in the portfolio) (voluntary). Exposure of the benchmark portfolio to climate-related physical risks, measuring the effects of extreme weather events on companies’ operations and production or on the different stages of the supply chain (based on issuer exposure) (voluntary). 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 as a percentage of the total weight in the portfolio. Greenhouse gas (GHG) intensity of the benchmark. Percentage of GHG emissions reported versus estimated. Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006.  Exposure of the benchmark portfolio to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 of the European Parliament and of the Council. 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) <b>List of social factors:</b> Weighted average social rating of the benchmark (voluntary). International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a ‘controversial weapon’.  Weighted average percentage of benchmark constituents in the controversial weapons sector. Weighted average percentage of benchmark constituents in the tobacco sector. 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.  Absolute Relative divided by all benchmark constituents  Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8. Weighted average gender pay gap. Weighted average ratio of female to male board members. Weighted average ratio of accidents, injuries, fatalities. Numbers of convictions and amount of fines for violations of anti-corruption and anti- bribery laws. <b>List of governance factors:</b> Weighted average governance rating of the benchmark (voluntary). Weighted average percentage of board members who are independent. Weighted average percentage of female board members.	8.6  6.7  56.2%  293 93.8% 5.7%  6.0%  6 Controversial Weapons definition covers cluster munitions, landmines, depleted uranium weapons, biological/chemical weapons, blinding lasers, non-detectable fragments and incendiary weapons. 0.0% 0.0%  0.0 0.0% 0.0%  10.9% 53.0% 3.2 17  6.3 79.4% 33.9%
<b>Item 8.</b> 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.	As described in the methodology for the relevant Index component, it provides allocation to . The benchmark administrator understands that the MSCI ESG Rating Select Indices use company rating research provided by MSCI ESG Research LLC. In particular, these indices use the following four MSCI ESG Research products: MSCI ESG Controversies Score, MSCI ESG Business Involvement Screening Research and MSCI ESG Climate Change Metrics Data. For details please refer to: <a href="http://www.msci.com/products/esg/about_msci_esg_research.html">http://www.msci.com/products/esg/about_msci_esg_research.html</a>  The numbers in Item 7 are not taking into account the participation of the Index into its equity component index, i.e. as if invested at 100%.  Users and potential users of the Index should be aware that ESG factors are reflected in the selection of the initial Index components of the Index by the benchmark administrator. When selecting the initial Index components, the benchmark administrator relied upon publicly available information published by the sponsors of the initial Index components to determine whether each initial Index component took into account ESG factors in the selection, weighting or exclusion of underlying assets. The ability of the Index to pursue ESG objectives, and reflect ESG factors, is therefore dependent on the accuracy of such publicly available information, the continued application by the sponsors of the initial Index components of ESG factors in the selection, weighting or exclusion of underlying assets, and the Index rebalancing entity assigning positive weightings to Index components that pursue ESG objectives and reflect ESG factors.
<b>SECTION 2 – ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS</b>	
<b>Item 9.</b> 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 creation;  (c) overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation	Not Applicable. Not Applicable. Not applicable.
<b>SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT</b>	
<b>Item 10.</b> 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.	No Not Applicable. Not Applicable. Not Applicable. Not Applicable.
<b>Date on which information has last been updated and reason for the update:</b>	Updated 20 December 2023

<sup>(1)</sup> 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).