

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

SECTION 1 – CONSIDERATION OF ESG FACTORS	
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>	Equities family
Item 3. Name of the benchmark or family of benchmarks.	Credit Suisse Good Governance Index ("the Index"), part of the Credit Suisse ESG Actively Rebalanced 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).	51.8
Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary).	68.7
List of environmental factors:	
Weighted average environmental rating of the benchmark (voluntary).	71.3
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).	88.9%
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 ² as a percentage of the total weight in the portfolio.	71.2%
Greenhouse gas (GHG) intensity of the benchmark.	36.6
Percentage of GHG emissions reported versus estimated.	88.9%
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.	0%
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.	Data not yet available
List of social factors:	
Weighted average social rating of the benchmark (voluntary).	77.1
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.	
Absolute	6.0
Relative divided by all benchmark constituents	6.1%
Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	37.2%
Weighted average gender pay gap.	2.6%
Weighted average percentage of female board members.	0.51 : 1
Weighted average ratio of accidents, injuries, fatalities.	7.89 : 1,000,000 working hours
Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	5
List of governance factors:	
Weighted average governance rating of the benchmark (voluntary).	69.9
Weighted average percentage of board members who are independent.	85.5%
Weighted average percentage of female board members.	34.0%
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 creation; (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).