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.

Other

Item 3. Name of the benchmark or family of benchmarks.

Credit Suisse Sustainable Smart Allocation Fund 3 Index ("the Index"), part of the Credit Suisse International/Inflation 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 3 is positive, provide the details (score) in relation to the ESG factors listed in Annex II for each family of benchmarks at aggregated level. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.

<table>
<thead>
<tr>
<th>ESG Factor</th>
<th>Score</th>
</tr>
</thead>
<tbody>
<tr>
<td>Item 6.1</td>
<td>80.176</td>
</tr>
<tr>
<td>Item 6.2</td>
<td>65.056</td>
</tr>
</tbody>
</table>

The reporting under item 6 and/or item 7 is powered by Refinitiv, a specialist data provider. 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. More information on Refinitiv’s methodology and standards can be located on their website: https://www.refinitiv.com. Where some corporates have not published the required data, ESG Scores are based on the weighted average available data, where it is believed the available data is representative of the index as a whole.

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 relies upon publicly available information available to the Index administrators and the Index rebalancing entity assigning positive weightings to Index components that pursue ESG objectives and reflect ESG factors.

SECTION 2 – ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS

Item 7. Where a benchmark is labelled as ‘EU Climate Transition Benchmark’ or ‘EU Paris-aligned Benchmark’, benchmark administrators shall disclose the following information:

(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 (EU) 2020/1818, using the active share as a level indicator.

Not Applicable.

SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT

Item 8. 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 disclose the following information:

(a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?
(b) If 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 attaining 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.

Not Applicable.

Data on which information has last been updated and reason for the update:

21 December 2021

Updated as part of annual review process and to include Section 3 responses.