

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

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 2 Index ("the Index"), part of the Credit Suisse International: 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?	<p>Yes, the benchmark</p> <p>For the purposes of Article 27(2)(a) of the EU BMR, as amended by Regulation (EU) 2019/2089 of the European Parliament and of the Council of 27 November 2019 (the "Low Carbon Benchmark Regulation") no Credit Suisse International: Volatility Target family of benchmarks pursues environmental, social and governance ("ESG") objectives except those benchmarks expressly identified in the Credit Suisse International: Volatility Target family of benchmarks Benchmark Statement.</p>																											
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.	<p>For the purposes of Article 27(2)(a) of the EU BMR, as amended by Regulation (EU) 2019/2089 of the European Parliament and of the Council of 27 November 2019 (the "Low Carbon Benchmark Regulation") no Credit Suisse International: Volatility Target family of benchmarks pursues environmental, social and governance ("ESG") objectives except those benchmarks expressly identified in the Credit Suisse International: Volatility Target family of benchmarks Benchmark Statement.</p> <p>Item 7 has been completed with respect of the benchmark listed in item 3.</p>																											
<p>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.</p> <p align="center">Disclosures for the 'Other' benchmarks per Commission Delegated Regulation (EU) 2020/1816 Annex II Section 5</p> <p>List of combined ESG factors:</p> <table border="0"> <tr> <td>Weighted average ESG rating of the benchmark (voluntary).</td> <td align="right">61.3</td> </tr> </table> <p>List of environmental factors:</p> <table border="0"> <tr> <td>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.</td> <td align="right">42.3%</td> </tr> <tr> <td>Greenhouse gas (GHG) intensity of the benchmark.</td> <td align="right">101.2</td> </tr> </table> <p>List of social factors:</p> <table border="0"> <tr> <td>Weighted average social rating of the benchmark (voluntary).</td> <td align="right">77.5</td> </tr> <tr> <td>International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what controversial weapon .</td> <td align="right">Controversial weapons means anti-personnel landmines and cluster munitions.</td> </tr> <tr> <td>Weighted average percentage of benchmark constituents in the controversial weapons sector.</td> <td align="right">0.0%</td> </tr> <tr> <td>Weighted average percentage of benchmark constituents in the tobacco sector.</td> <td align="right">0.0%</td> </tr> <tr> <td>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.</td> <td align="right"> <table border="0"> <tr> <td align="right">Absolute</td> <td align="right">5.0</td> </tr> <tr> <td align="right">Relative divided by all benchmark constituents</td> <td align="right">0.6%</td> </tr> </table> </td> </tr> </table> <p>Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.</p> <table border="0"> <tr> <td></td> <td align="right">17.6%</td> </tr> <tr> <td></td> <td align="right">(83% of underlying corporates be weight claim to comply with the fundamental human rights convention of the ILO or support the UN declaration of human rights)</td> </tr> </table> <p>List of governance factors:</p> <table border="0"> <tr> <td>Weighted average governance rating of the benchmark (voluntary).</td> <td align="right">65.5</td> </tr> <tr> <td>Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources.</td> <td align="right">83.8%</td> </tr> </table>	Weighted average ESG rating of the benchmark (voluntary).	61.3	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.	42.3%	Greenhouse gas (GHG) intensity of the benchmark.	101.2	Weighted average social rating of the benchmark (voluntary).	77.5	International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what controversial weapon .	Controversial weapons means 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.	<table border="0"> <tr> <td align="right">Absolute</td> <td align="right">5.0</td> </tr> <tr> <td align="right">Relative divided by all benchmark constituents</td> <td align="right">0.6%</td> </tr> </table>	Absolute	5.0	Relative divided by all benchmark constituents	0.6%		17.6%		(83% of underlying corporates be weight claim to comply with the fundamental human rights convention of the ILO or support the UN declaration of human rights)	Weighted average governance rating of the benchmark (voluntary).	65.5	Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources.	83.8%
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<p>Item 8. Data and standards used</p> <p>(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.</p> <p>(b) Reference standards. List the supporting standards used for the reporting under item 6 and/or item 7.</p>	<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>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> <p>The calculation of weighted average ESG scores is dependent upon the accuracy of fund reports & active management of index components. Timing differences may occur between the fund reports for each constituent part of the Index. Please note that the exposure of the mutual fund basket to the index components is variable (based on ranking) and the actual exposure of the benchmark to the mutual fund basket is variable.</p>																											
SECTION 2 – ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS	Not applicable. The Index is not labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark'																											
SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT	Not applicable. The Index is not a significant equity or bond benchmark, EU Climate Transition Benchmarks or EU Paris-aligned Benchmarks.																											
Date on which information has last been updated and reason for the update:	Updated 23 December 2020, at the entry into force of Commission Delegated Regulation (EU) 2020/1818																											

(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).