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 Manager Allocation Fund 1 ("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? 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. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.

(a) list of combined ESG factors:
(b) list of environmental factors:
(c) list of social factors:
(d) list of governance factors:

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. Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in the benchmark statement. The information on the website shall be easily available and accessible.

Benchmarks administrators shall ensure that information published on their website remains available for five years.

The score of the ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark.

Disclosures for the ‘Other’ benchmarks per Commission Delegated Regulation (EU) 2020/1816

Item 1. List of combined ESG factors:
(a) Weighted average ESG rating of the benchmark (voluntary).
(b) Weighted average annual carbon footprint (voluntary).
(c) 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).
(d) Greenhouse gas (GHG) intensity of the benchmark.

Item 2. List of environmental factors:
(a) Degree of exposure of the portfolio to the sectors listed in Sections A to III and Section I of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council in a percentage of the total weight in the portfolio.
(b) Controversial weapons and human rights.
(c) Weighted average percentage of benchmark constituents in the tobacco sector.

Item 3. List of social factors:
(a) Weighted average governance rating of the benchmark (voluntary).
(b) Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources.

Item 4. List of governance factors:
(a) Weighted average governance rating of the benchmark (voluntary).
(b) The score of the ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark.

The reporting under Item 2 and/or Item 7 is powered by Refinitiv, a specialist data provider. ESG Scores and 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.

The Index belongs to the Volatility Target Family of Benchmarks (the ‘Families’). ESG factors are not taken into account in the benchmark methodology at the family level, but only at the individual benchmark level for certain specific benchmarks.

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

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:

(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 (a), of Commission Delegated Regulation (EU) 2020/1818 (1) (using the active share at asset level).

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

Item 22. Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement?

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

21 December 2021

(1) Commission Delegated Regulation (EU) 2020/1816 of 17 July 2020 supplementing Regulation 210/2014/EC of the European Parliament and of the Council as regards the minimum standards for the disclosure of benchmarks related to Paris-aligned benchmarks (see page 1 of this official journal)