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.
Choose the relevant underlining assets from the list provided in Annex II.

Item 3. Name of the benchmark or family of benchmarks.
Credit Suisse Sustainable Smart Beta Index (“the Index”), part of the Credit Suisse International Volatility Target Family of Benchmarks

Item 4. Are there in the portfolios 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, the benchmark.

The Credit Suisse Actively Rebalanced Unit-Based Indices family of benchmarks does not pursue ESG objectives.

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.

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 Actively Rebalanced Benchmark pursues environmental, social and governance (“ESG”) objectives except those Actively Rebalanced Benchmarks expressly identified in the Actively Rebalanced Benchmarks Benchmark Statement.

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 ‘Other’ benchmarks per Commission Delegated Regulation (EU) 2020/1816 Annex II Section 1

Item 8. Data and standards used.

(a) Description of data sources used to provide information on the ESG factors in the benchmark statement. 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, shareholder, 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

(b) Reference standards. 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.

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

Item 9a. A benchmark is labelled an 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.

Item 9b. 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:

(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 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.

Data on which information has last been updated and reason for the update: Updated 24 January 2020 (annual review)

* Certain delegated regulations (as published at the date of applying Regulation (EU) 2020/1816 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).