## $\textbf{EXPLAINATION HOW ENVIRONMENTAL, SOCIAL AND GOVERNANCE (ESG) FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT \\ \texttt{`}$

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A chart for the proposed and any security of the proposed and any		
Authority of business of the following o	Hem 3. Name of the benchmark or family of benchmarks.	Credit Suisse Sustainable Smart Allocation Fund Index ("the Index"), part of the Credit Suisse International: Volatility Target Family of Benchmarks
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Goerhomany ags (cited) intensity of the benchmark (voluntary).  Weighted average social rating of the benchmark (voluntary).  Relative divided by all benchmark constituents subject to social voluntary (and the properties and conventions). Unter National Parameters and conventions, Unter National Parameters and conventions and parameters and conventions, Unter National Parameters and conventions and parameters and conventions	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	48.8%
Section   Continue		73.5
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'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.		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
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.	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 'FLI Paris-aligned Renchmark'
Date on which information has last been updated and reason for the update:  Updated 23 December 2020, at the entry into force of Commission Delegate	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
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(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).