## SECTION 1 – CONSIDERATION OF ESG FACTORS

<table>
<thead>
<tr>
<th>Item</th>
<th>Description</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Name of the benchmark administrator</td>
<td>Credit Suisse International</td>
</tr>
<tr>
<td>2.</td>
<td>Type of benchmark or family of benchmarks</td>
<td>International Volatility Target Family of Benchmarks</td>
</tr>
<tr>
<td>3.</td>
<td>Name of the benchmark or family of benchmarks</td>
<td>Credit Suisse Sustainable Share-Allocation Fund Index (“the Index”), part of the Credit Suisse International Volatility Target Family of Benchmarks</td>
</tr>
<tr>
<td>4.</td>
<td>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?</td>
<td>Yes</td>
</tr>
<tr>
<td>5.</td>
<td>Does the benchmark or family of benchmarks pursue ESG objectives?</td>
<td>Yes</td>
</tr>
<tr>
<td>6.</td>
<td>Where the response to Item 5 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 as an aggregated weighted average value at the level of the family of benchmarks.</td>
<td>Not Applicable</td>
</tr>
</tbody>
</table>

### List of combined ESG factors:
- Weighted average ESG rating of the benchmark (voluntary).
- 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).
- Greenhouse gas (GHG) intensity of the benchmark.
- Weighted average social rating of the benchmark (voluntary).
- Weighted average percentage of benchmark constituents in the tobacco sector.
- Weighted average percentage of benchmark constituents in the controversial weapons sector.
- Weighted average percentage of benchmark constituents in the uncontroversial weapons sector.
- Weighted average governance rating of the benchmark (voluntary).
- Degree of exposure to international treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.

### List of social factors:
- Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources.
- Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources.
- Percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources.

### List of environmental factors:
- Greenhouse gas (GHG) intensity of the benchmark.
- Weighted average social rating of the benchmark (voluntary).
- International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.

### List of governance factors:
- Weighted average governance rating of the benchmark (voluntary).
- Degree of exposure to international treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.

### Disclosures for the ‘Other’ benchmarks per Commission Delegated Regulation (EU) 2020/1818 Annex II Section 1

- Weighted average ESG rating of the benchmark (voluntary).
- 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).
- Greenhouse gas (GHG) intensity of the benchmark.
- Weighted average social rating of the benchmark (voluntary).
- Weighted average percentage of benchmark constituents in the tobacco sector.
- Weighted average percentage of benchmark constituents in the controversial weapons sector.
- Weighted average percentage of benchmark constituents in the uncontroversial weapons sector.
- Weighted average governance rating of the benchmark (voluntary).

### Data and standards used:

- 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 objectives and reflect ESG factors.

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

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<tr>
<td>9.</td>
<td>Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information:</td>
<td>Not Applicable</td>
</tr>
<tr>
<td>10.</td>
<td>Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement</td>
<td>No</td>
</tr>
<tr>
<td>11.</td>
<td>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</td>
<td>Not Applicable</td>
</tr>
<tr>
<td>12.</td>
<td>If the methodology used for the measurement of the alignment with the temperature scenario</td>
<td>Not Applicable</td>
</tr>
</tbody>
</table>

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

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<tr>
<td>15.</td>
<td>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:</td>
<td>Not Applicable</td>
</tr>
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</table>

### Date 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