SECTION 1 – CONSIDERATION OF ESG FACTORS

Item 1. Name of the benchmark or family of benchmarks.
Credit Suisse US Equity Good Governance Index ("the Index").

Item 2. Type of benchmark or family of benchmarks.

Item 3. Are there in the portfolio of the benchmark administrator any UCAP Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives, or benchmarks that target ESG factors?
Yes.

Item 4. (a) Name of this benchmark or family of benchmarks.
Credit Suisse US Equity Good Governance Index.
(b) Are the benchmark or family of benchmarks rebalanced?
Yes.

Item 5. (a) Is your benchmark or family of benchmarks rebalanced as of year-end?
Yes.
(b) Is the benchmark or family of benchmarks subject to pre-asset selection?
Yes.

Item 6. Where the response to item 5 is positive, please provide further details (scores) in relation to the ESG factors listed in Annex II for each family of benchmarks of aggregated level. The Index shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.

Item 7. (a) List of ESG factors.
Not Applicable.
(b) List of environmental factors.
Not Applicable.
(c) List of social factors.
Not Applicable.
(d) List of governance factors.
Not Applicable.

Item 8. (a) Details on the ESG factors.
Not Applicable.
(b) Does the benchmark or family of benchmarks pursue ESG objectives?
No.

Item 9. (a) Details on the ESG factors.
Not Applicable.
(b) List of combined ESG factors.
Not Applicable.
(c) List of environmental factors.
Not Applicable.
(d) List of social factors.
Not Applicable.
(e) List of governance factors.
Not Applicable.

Item 10. (a) Details on the ESG factors.
Not Applicable.
(b) List of combined ESG factors.
Not Applicable.
(c) List of environmental factors.
Not Applicable.
(d) List of social factors.
Not Applicable.
(e) List of governance factors.
Not Applicable.

Item 11. Template for explaining how ESG factors are integrated in the benchmark statement.

The reporting under Item 6 and/or Item 7 is prepared 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 13 main themes (pollution, environmental product innovation, human rights, shareholder, etc.) based on publicly reported data. ESG data 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.reftdx.com.

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

Item 12. Where a benchmark is labelled as EU Climate Transition Benchmark or EU Paris-aligned Benchmark, benchmark administrators shall disclose the following information:
(a) Definition of the index or index family.
(b) The reasoning behind the index’s ESG factor weightings.
(c) The index’s ESG factor weightings.
(d) The methodology used for the calculation of the index.
(e) The index’s ESG factor weightings.
(f) The index’s ESG factor weightings.
(g) The index’s ESG factor weightings.
(h) The index’s ESG factor weightings.
(i) The index’s ESG factor weightings.
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(u) The index’s ESG factor weightings.
(v) The index’s ESG factor weightings.
(w) The index’s ESG factor weightings.
(x) The index’s ESG factor weightings.
(y) The index’s ESG factor weightings.
(z) The index’s ESG factor weightings.

21 December 2021
Delays in the implementation of the new requirements may result in a delay of the benchmark update.

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

Item 13. Where a benchmark is labelled as EU Climate Transition Benchmark or EU Paris-aligned Benchmark, benchmark administrators shall disclose the following information:
(a) The name of the benchmark.
(b) The reasoning behind the benchmark’s ESG factor weightings.
(c) The benchmark’s ESG factor weightings.
(d) The methodology used for the calculation of the index.
(e) The index’s ESG factor weightings.
(f) The index’s ESG factor weightings.
(g) The index’s ESG factor weightings.
(h) The index’s ESG factor weightings.
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(y) The index’s ESG factor weightings.
(z) The index’s ESG factor weightings.

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