

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY

Item 1. Name of the benchmark administrator.	Societe Generale Index
Item 2. Type of benchmark or family of benchmarks.	Equity
Item 3. Name of the benchmark or family of benchmarks.	SGI European Green Deal Index
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Item 5. Where the response to Item 4 is positive, please list below, for each family of benchmarks, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU).	
a) List of environmental factors considered:	Not Applicable
b) List of social factors considered:	Not Applicable
c) List of governance factors considered:	Not Applicable
Item 6. Where the response to Item 4 is positive, please list below, for each benchmark, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) depending on the relevant underlying asset concerned.	
a) List of environmental factors considered:	<p>Selection of companies that have at least 20% of their revenue share in one or several of the following investment clusters:</p> <ul style="list-style-type: none"> - Clean energy: Renewable Energy Generation, Wind Energy Equipment, Electrification - Sustainable mobility: Rail, Electric Vehicles, Hydrogen, Biofuel - Building and renovation: Climate-Proofing, Energy Efficiency - Circular economy: Recycling / Waste Management, Reusable and Recycling Packaging <p>Exclusion of companies that have the lowest (companies in the third tier) E score in the US and Europe Sustainalytics scoring universe.</p>
b) List of social factors considered:	n/a
c) List of governance factors considered:	n/a
Hyperlink to the information on ESG factors for each benchmark:	n/a
Item 7. Data and standards used	
a) Data input.	(i) Sourced externally and internally (ii) Sustainalytics, SG ESG research
b) Verification and quality of data.	In-house longstanding and independent ESG research team subject to Societe Generale's quality processes
c) Reference standards	n/a
Date on which information has been last updated and reason for the update:	2021-07-02 Publication of ESG annex methodology

