

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 ESG Eurozone Best-in-Class Ex Controversial Activities Practices Index GTR
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:	no family of benchmarks
b) List of social factors considered:	no family of benchmarks
c) List of governance factors considered:	no family of benchmarks
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:	The index selects the top 60% of the investment universe according to their ESG Score. Exclusion of companies involved in coal mining, thermal coal mining, or power. generation based on thermal coal activities Exclusion of companies which are in breach of the UN Global Compact.
b) List of social factors considered:	The index selects the top 60% of the investment universe according to their ESG Score. Exclusion of companies involved in manufacturing or financing of controversial weapons, anti-personnel landmines, or cluster munitions Exclusion of companies which are in breach of the UN Global Compact.
c) List of governance factors considered:	The index selects the top 60% of the investment universe according to their ESG Score. Exclusion of companies which are in breach of the UN Global Compact.
Hyperlink to the information on ESG factors for each benchmark:	n/a
Item 7. Data and standards used	

a) Data input.	(i) Sourced externally (ii) Vigeo-Eiris SAS
b) Verification and quality of data.	Quality processes from the third-party data provider Oversight processes of the index administrator SGI
c) Reference standards	UN Global Compact.
Date on which information has been last updated and reason for the update:	2022-04-11 Publication of Annex Methodology