

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.	Lutetia Merger Arbitrage Volatility Control Index
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	<input type="checkbox"/> Yes <input checked="" 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:	n/a
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.	n/a
b) Verification and quality of data.	n/a
c) Reference standards	n/a
Date on which information has been last updated and reason for the update:	2022-04-11 Publication of Annex Methodology