

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

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| Item 1. Name of the benchmark administrator. | Societe Generale Index |
| Item 2. Type of benchmark or family of benchmarks. | Interest Rates |
| Item 3. Name of the benchmark or family of benchmarks. | SGI VR 10Y20Y US Index - Vol on Rates (USD - Total Return) |
| 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: | 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: | 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: | 2021-07-02 Publication of ESG annex methodology |