

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 Greener America Ahead 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:	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:	Selection of companies that belong to the sectors identified as most likely to benefit from the implementation of “climate” and “equitable clean energy” policies in the US: Construction Materials, Machinery Engineering, Renewables and Biofuels; Electric Utilities; Transportation; Rural Broadband and 5G Wireless. The index does not invest in companies excluded by Société Générale’s “Environmental and Social Exclusion list”.
b) List of social factors considered:	The index does not invest in companies excluded by Société Générale’s “Environmental and Social Exclusion list”. The index does not invest in companies excluded by the SG Group Defense policy.
c) List of governance factors considered:	The index does not invest in companies excluded by Société Générale’s “Environmental and Social Exclusion list”.
Hyperlink to the information on ESG factors for each benchmark:	n/a
Item 7. Data and standards used	
a) Data input.	(i) Sourced internally (ii) SG 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	UN Global Compact.
Date on which information has been last updated and reason for the update:	2022-08-12 Publication of Annex Methodology