

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.	Multi-Asset
Item 3. Name of the benchmark or family of benchmarks.	Smart Aktien ESG 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:	The Equity Component considers the following factors: Exclusions of companies exposed to the following controversial sectors or business practices: oil and gas, weapons, oil sands extraction, thermal coal, tobacco The Fixed Income leg do not consider ESG factors.
b) List of social factors considered:	The Equity Component considers the following factors: Exclusion of companies which are in breach of the UN Global Compact. Exclusions of companies exposed to the following controversial sectors or business practices: adult entertainment., gambling activities, tobacco products, controversial weapons The Fixed Income leg do not consider ESG factors.
c) List of governance factors considered:	The Equity Component considers the following factors: Exclusion of companies which are in breach of the UN Global Compact. Exclusion of companies subject to controversies (Operations Incidents, Employee Incidents, Governance Incidents, ...). Controversies is categorized from 1 to 5 (from less to most severe), companies with a score above 4 are excluded The Fixed Income leg do not consider ESG factors.
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) Sustainalytics
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:	2022-08-12 Publication of Annex Methodology