

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. | Equity |
| Item 3. Name of the benchmark or family of benchmarks. | SGI CEO Value |
| 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 does not invest in companies in breach of the United Nations Global Compact principles The index does not invest in companies excluded by the SG Group Thermal Coal policy |
| b) List of social factors considered: | The index does not invest in companies in breach of the United Nations Global Compact principles The index does not invest in companies excluded by the SG Group Defense policy |
| c) List of governance factors considered: | Stock picking according to the CEO Model a proprietary model developed by the Equity Research Department of Société Générale: <ul style="list-style-type: none"> • The board's independence of judgment regarding the CEO's vision • Board and shareholding structures • Compensation schemes linked to shareholder returns • Succession planning/CEO tenure The index does not invest in companies in breach of the United Nations Global Compact principles |
| Hyperlink to the information on ESG factors for each benchmark: | n/a |
| Item 7. Data and standards used | |

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| a) Data input. | (i) Sourced externally and internally (ii) Bloomberg, SG ESG 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: | 2022-04-11 Publication of Annex Methodology |