



Sustainability Consensus Benchmark Statement

Foxberry Ltd
10th September, 2019



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Benchmark Statement

1 - General information

- (a) This benchmark statement (the “**Statement**”) was created on the 10th September, 2019 and the Statement was last updated on the 10th September, 2019.
- (b) This Statement relates to specific benchmarks (the “**Relevant Benchmarks**”) administrated by Foxberry Ltd (“**Foxberry**”, “**we**”, “**us**”, “**our**”). The Relevant Benchmarks are:

Benchmark name	ISIN
Foxberry Sustainability Consensus Europe Total Return Index	DE000SLA8NJ0

- (c) None of the Relevant Benchmarks are determined using contributors of input data.

2 - Key terms and market information

- (a) The objective of each Relevant Benchmark in the Sustainability Consensus family is to offer exposure to stocks in the relevant region that have been categorised as eligible by having passed a set of exclusion guidelines by the Foxberry Sustainability Committee. Furthermore, each Relevant Benchmark implements a specific weighting scheme as detailed in the index rules (the “**Index Rules**”) for such Relevant Benchmark.
- (b) The geographical boundaries of the Relevant Benchmarks are:

Benchmark name	Region
Foxberry Sustainability Consensus Europe Total Return Index	Europe developed markets

3 - Input data information

- (a) The Relevant Benchmarks are determined (i) using input data based on listed equities only; (ii) all input data comes entirely from developed markets exchanges; *and* (iii) certain liquidity filters are applied as further defined in the Index Rules for each Relevant Benchmark. Hence, the risk of insufficient input data is

low. The benchmark determination process in case of disrupted trading days and other extraordinary events is described in further detail in the Index Rules. For events not catered for in the Index Rules, the Index Committee of Foxberry will use expert judgement in determining the treatment of such event.

4 - Benchmark type information

- (a) The benchmark types for the Relevant Benchmarks, in accordance with the definitions set out in Regulation (EU) 2016/1011 (the “**BMR**”), are:

Benchmark name	Benchmark type
Foxberry Sustainability Consensus Europe Total Return Index	non-significant benchmark

- (b) The input data sources for the Relevant Benchmarks are:

Benchmark name	Input data source
Foxberry Sustainability Consensus Europe Total Return Index	European developed markets exchanges

- (c) All the input data used in determining the Relevant Benchmarks is readily available data.

5 - Foxberry will update this Statement if the information herein no longer is accurate or up to date. In particular:

- (a) Foxberry will update this Statement as soon as practically possible if the type of any of the Relevant Benchmarks has changed.
- (b) Foxberry will update this Statement as soon as practically possible if there is a material change to the methodology of any of the Relevant Benchmarks as defined in the Index Rules.

6 - Foxberry has an index committee (the “**Index Committee**”) in place which is the governing body for all our benchmark provision activities. The Index Committee will act in accordance with Foxberry’s Index Provision Policy, Benchmark Control Framework as well as other relevant policies, controls and procedures put in place by Foxberry to ensure integrity, good conduct and compliance. In particular, the Index Provision Policy outlines how Foxberry deals with potential (i) errors and corrections; (ii) consultations; (iii) amendments of the Index Rules; *and* (iv) potential cessation of any of the Relevant Benchmarks.