

CONSIDERATION OF ESG FACTORS IN THE BENCHMARK METHODOLOGY		
Item 1. Name of the benchmark administrator.	STOXX Ltd.	
Item 2. Type of benchmark.	Equity	
Item 3. Name of the benchmark.	Benchmark - iSTOXX Europe 600 SD-KPI Family - STOXX Factor Based Environmental Social & Governance Family	
Item 4. Does the methodology take into account ESG factors?	Yes	
Item 5. How ESG factors taken into account for benchmark family.		
(a) List of environmental factors considered	<p>This benchmark family takes the following environmental factors into account by exclusion: Global Standards Screening; Controversy Ratings; Environmental Ratings, Overall ESG Ratings; Unconventional Oil & Gas; Conventional Oil & Gas; Thermal Coal; Genetically Modified Plants & Seeds; Pesticides; Palm Oil; Subsectorial Classification.</p> <p>This benchmark family takes the following environmental factors into account by selection: Environmental Ratings, Overall ESG Ratings.</p> <p>This benchmark family takes the following environmental factors into account by weighting: Environmental Ratings, Overall ESG Ratings.</p>	
(b) List of social factors considered	<p>This benchmark family takes the following social factors into account by exclusion: Global Standards Screening; Controversy Rating; Social Rating, Overall ESG Rating; Controversial Weapons; Weapons (Small Arms & Military Contracting); Nuclear Power; Tobacco; Adult Environmental; Alcoholic Beverages; Fur & Speciality Leather; Gambling; Abortion; Contraceptives; Human Embryonic Stem Cells; Genetically Modified Plants & Seeds; Predatory Lending, Subsectorial Classification.</p> <p>This benchmark family takes the following social factors into account by selection: Social Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following social factors into account by weighting: Social Rating; Overall ESG Rating.</p>	
(c) List of governance factors considered.	<p>This benchmark family takes the following governance factors into account by exclusion: Global Standards Screening; Governance Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by selection: Social Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by weighting: Social Rating; Overall ESG Rating.</p>	
Item 6. How ESG factors are applied for the stated benchmark.		
(a) List of environmental factors considered	Overall ESG Rating - SD-KPI Information Score	Weighting

(a) List of social factors considered	Overall ESG Rating - SD-KPI Information Score	Weighting
(c) List of governance factors considered.	Overall ESG Rating - SD-KPI Information Score	Weighting
Description of factors considered.	Overall ESG Rating - SD-KPI Information Scores are three particularly material environmental, social and governance (ESG) indicators for the expected business development of 68 different sectors.	
Item 7. Data and standards used		
(a) Data input.	The data are sourced externally from: (i) SD-M® on behalf of the the Federal Ministry for the Environment (BMU) and with support of the Sustainability Accounting Standards Board (SASB). https://www.sd-m.de/en/sd-kpi-standards.html	
(b) Verification and quality of data.	The verification and quality of data are checked both externally and internally by automated and manual quality assurance processes involving, inter alia, change control; change mapping; ID mapping; exception reporting; pre-publication reviews; continuous incident monitoring; quarterly rebalancing and centralised definitions.	
(c) Reference standards	All relevant reference standards are as set out in the SD-KPI Standard 2016-21 available at: https://www.sd-m.de/files/SD-KPI_Standard_2016-2021.pdf	
Date on which information has been last updated and reason for the update:	December 2020 - First Version	