



Explanation of how ESG Factors are Reflected in the Key Elements of the Benchmark Methodology of SIX 30 Return Index (SIX30RX)

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| Item 1. Name of the benchmark administrator. | SIX Financial Information Nordic AB | |
| Item 2. Type of benchmark or family of benchmarks. Choose the relevant underlying asset from the list provided in Annex II to Commission Delegated Regulation (EU)2020/1816. | Equity | |
| Item 3. Name of the benchmark or family of benchmarks. | SIX 30 Return Index (SIX30RX) | |
| 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) 2020/1816. Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks. | | |
| N/A | | |
| 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) 2020/1816, depending on the relevant underlying asset concerned. Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets. The ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark. Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in this explanation. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years. | | |
| a) List of environmental factors considered: | Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006. | Exclusion |
| b) List of social factors considered: | Weighted average percentage of benchmark constituents in the controversial weapons sector. | Exclusion |

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| | <p>Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.</p> | <p>Exclusion</p> |
| <p>c) List of governance factors considered:</p> | <p>-</p> | |
| <p>Hyperlink to the information on ESG factors for each benchmark:</p> | <p>N/A</p> | |
| <p>Item 7. Data and standards used</p> | | |
| <p>a) Data input.</p> <p>(i) Describe whether the data are reported, modelled or sourced internally or externally. (ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</p> | <p>Sustainalytics is the ESG-provider for SIX30RX.</p> <p>Sustainalytics is a leading independent ESG and corporate governance research, ratings and analytics firm that support investors around the world with the development and implementation of responsible investment strategies.</p> <p>In particular, this index uses the following ESG Products: Global Standards Screening, and Product Involvement.</p> <p>For details on Sustainalytics ESG Research's full suite of ESG products, please refer to: http://www.sustainalytics.com</p> <p>Data Source: Externally sourced through Sustainalytics' ESG Research.</p> <p>Sustainalytics' research process involves the collection and analysis of information made available by third parties, including civil society, corporate, government, industry association, investor, media and regulatory sources. Sustainalytics also uses 3rd party data providers about which information is available at: https://www.sustainalytics.com/legal-disclaimers/</p> | |

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| <p>b) Verification and quality of data.</p> <p>Describe how data are verified and how the quality of those data is ensured.</p> | <p>Sustainalytics' Quality Approach</p> <p>Company Research:</p> <p>Continuous improvement and maintenance of quality and research standards:</p> <p>Companies are contacted to verify allegations that are relevant in Sustainalytics' Global Standards Screening methodology and their response is taken into consideration, and whenever relevant included:</p> <p>Quality reviews of ESG assessments before publication:</p> <p>For Sustainalytics' Global Standards Screening, proposals for assessment changes are reviewed by an internal oversight body. If the proposal is approved, a written report is drafted according to the GSS guidelines. Before a Watchlist or Non-Compliant status for an issue is published, a quality and editorial review is conducted on the report and the sources used therein.</p> <p>Data and deliverable management:</p> <p>Quality and reliability of Sustainalytics' Covered Company and identifier data through automated quality assurance:</p> <p>Quality and reliability of Sustainalytics' proprietary (i.e. research) data through automated quality assurance, prior to publication:</p> <p>Quality and reliability of standard deliverables through end-of-gate quality assurance process.</p> <p>Quality and reliability of custom client deliverables through end-of-gate quality assurance processes (automated and manual):</p> <p>Monitoring and investigating ESG score fluctuations and their root causes using automated tools.</p> <p>Update cycle:</p> <p>Continuous monitoring is conducted as incidents occur and feed into updates of Sustainalytics' Global Standards Screening reports.</p> <p>Quarterly updates to Sustainalytics' Global Standards Screening reports.</p> |
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| <p>c) Reference standards</p> <p>Describe the international standards used in the benchmark methodology.</p> | <p>The methodology behind Sustainalytics Global Standards Screening is based on the following international instruments:</p> <ul style="list-style-type: none">- UN Global Compact Principles- UN Guiding Principles on Business and Human Rights- OECD Guidelines for Multinational Enterprises- International conventions, declarations and standards |
| <p>Date on which information has been last updated and reason for the update:</p> | <p>2021-08-11: layout update and update of item 7.</p> |