



Explanation of how ESG Factors are Reflected in the Key Elements of the Benchmark Methodology of SIX Sweden ESG Selection Gross Index (SIXSEESGSI)

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 Sweden ESG Selection Gross Index (SIXSEESGSI)	
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
	Weighted average environmental rating of the benchmark.	Selection

b) List of social factors considered:	Weighted average percentage of benchmark constituents in the controversial weapons sector.	Exclusion
	Weighted average percentage of benchmark constituents in the tobacco sector	Exclusion
	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.	Exclusion
	Weighted average social rating of the benchmark	Selection
c) List of governance factors considered:	Weighted average governance rating of the benchmark	Selection
Hyperlink to the information on ESG factors for each benchmark:	N/A	
Item 7. Data and standards used		
a) Data input. (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>ISS ESG is the ESG-provider for SIXSEESGSI.</p> <p>For details on ISS ESG's research and full suite of ESG products, please refer to: https://www.issgovernance.com/esg/</p> <p>Reported: Sources of data include annual reports, regulatory filings, sustainability reports, press releases, investor presentations, company websites, and other company disclosures, newsletters, NGO and trade union websites, government bodies.</p>	

	<p>intergovernmental agencies, blogs and other web-based sources.</p> <p>Modelled: No modelled data is used.</p> <p>Sourced Externally: Third-party information such as government sources, industry databases and reputable newspapers are cross-referenced as supplemental to company disclosures.</p>
<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>The quality assurance process includes:</p> <ul style="list-style-type: none"> - Systematic peer review for all companies that are newly assessed - Systematic peer review for all significant changes during the annual update - Periodic spot checks for certain high-risk industries/issue areas by research leads - Periodic data comparison with third-party sources, including government and industry databases
<p>c) Reference standards</p> <p>Describe the international standards used in the benchmark methodology.</p>	<ul style="list-style-type: none"> - Principles of the UN Global Compact - OECD Guidelines for Multinational Enterprises - UN Guiding Principles for Business and Human Rights
<p>Date on which information has been last updated and reason for the update:</p>	<p>2021-08-11: layout update.</p>