**Explanation of how ESG factors are Reflected in the Benchmark Statement for SIX30NI15RX, SIXPRX and SIXRX**

**SECTION 1 – CONSIDERATION OF ESG FACTORS**

**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.

SIX30NI15RX, SIXPRX and SIXRX

**Item 4.** Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?

[ ] Yes [x] No

**Item 5.** Does the benchmark or family of benchmarks pursue ESG objectives?

[ ] Yes [x] No

**Item 6.** Where the response to Item 5 is positive, provide below the details (score) in relation to the ESG factors listed in Annex II to Delegated Regulation (EU)2020/1816 for each family of benchmarks at aggregated level. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.

N/A

**Item 7.** Where the response to Item 5 is positive, provide below the details (score) for each benchmark, in relation to the ESG factors listed in Annex II to Delegated Regulation (EU)2020/1816, depending on the relevant underlying asset concerned.

Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in the benchmark statement. 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.

The score of 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.

a) List of combined ESG factors:

N/A

Details on each factor:

N/A

b) List of environmental factors:

N/A

Details on each factor:

N/A

c) List of social factors:

N/A

Details on each factor:

N/A
### List of governance factors:

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Details on each factor:

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Hyperlink to the information on ESG factors for each benchmark:

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## Item 8. Data and standards used

**a) Description of data sources used to provide information on the ESG factors in the benchmark statement. Describe how the data used to provide information on the ESG factors in the benchmark statement are sourced and whether, and to what extent, data are estimated or reported.**

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**b) Reference standards. List the supporting standards used for the reporting under item 6 and/or item 7.**

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