



Explanation of how ESG Factors are Reflected in the Benchmark Statement for SIX 30 Return Index (SIX30RX)

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.

SIX 30 Return Index (SIX30RX)

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 No

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

Yes 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:

Details on each factor:

1. Weighted average ESG rating of the benchmark (voluntary)

1. 2.32

2. Overall ESG rating of top ten benchmark constituents by weighting in the benchmark (voluntary)

2. 2.42

b) List of environmental factors:	Details on each factor:
<p>1. Weighted average environmental rating of the benchmark (voluntary).</p> <p>2. Exposure of the benchmark portfolio to renewable energy as measured by capital expenditures (CapEx) in those activities (as a share of total CapEx by energy companies included in the portfolio) (voluntary).</p> <p>3. Exposure of the benchmark portfolio to climate-related physical risks, measuring the effects of extreme weather events on companies' operations and production or on the different stages of the supply chain (based on issuer exposure) (voluntary).</p> <p>4. Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council (2) as a percentage of the total weight in the portfolio.</p> <p>5. Greenhouse gas (GHG) intensity of the benchmark</p> <p>6. Percentage of GHG emissions reported versus estimated</p> <p>7. 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.</p> <p>8. Exposure of the benchmark portfolio to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 of the European Parliament and of the Council.</p>	<p>1. 2,28</p> <p>2. Not available (voluntary)</p> <p>3. 51,04</p> <p>4. Not available, work in progress</p> <p>5. 39,28 (calculation based on EUR)</p> <p>6. Reported: 84,5%; Estimated: 15,5%</p> <p>7. 0%</p> <p>8. 1,41%</p>
c) List of social factors:	Details on each factor:
<p>1. Weighted average social rating of the benchmark (voluntary).</p> <p>2. International treaties and conventions, United Nations principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.</p> <p>3. Weighted average percentage of benchmark constituents in the controversial weapons sector.</p> <p>4. Weighted average percentage of benchmark constituents in the tobacco sector.</p> <p>5. 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>1. 2,27</p> <p>2. Anti-personnel mines: Convention on the Prohibition of the Use, Stockpiling, Production and Transfer of Anti-Personnel Mines and on Their Destruction</p> <p>Biological weapons: Convention on the Prohibition of the Development, Production and Stockpiling of Bacteriological (Biological) and Toxin Weapons and on their Destruction</p> <p>Chemical weapons: Convention on the Prohibition of the Development, Production, Stockpiling and Use of Chemical Weapons and on their Destruction</p> <p>Cluster munitions: Convention on Cluster Munitions</p>

<p>6. Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.</p> <p>7. Weighted average gender pay gap.</p> <p>8. Weighted average ratio of female to male board members.</p> <p>9. Weighted average ratio of accidents, injuries, fatalities.</p> <p>10. Numbers of convictions and amount of fines for violations of anti-corruption and antibribery laws.</p>	<p>Nuclear weapons: Treaty on the Non-Proliferation of Nuclear Weapons and the International Court of Justice's Advisory Opinion on the Legality of the Threat or Use of Nuclear Weapons as well as the Treaty on the Prohibition of Nuclear Weapons.</p> <p>3. 0%</p> <p>4. 2.01%</p> <p>5. 0; 0</p> <p>6. Not available, work in progress</p> <p>7. Not available, work in progress</p> <p>8. 0,54</p> <p>9. Not available, work in progress</p> <p>10. Not available, work in progress</p>
<p>d) List of governance factors:</p>	<p>Details on each factor:</p>
<p>1. Weighted average governance rating of the benchmark (voluntary).</p> <p>2. Weighted average percentage of board members who are independent.</p> <p>3. Weighted average percentage of female board members.</p>	<p>1. 2,65</p> <p>2. 50,21%</p> <p>3. 34,85%</p>
<p>Hyperlink to the information on ESG factors for each benchmark:</p>	
<p>N/A</p>	
<p>Item 8. Data and standards used</p>	
<p>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.</p>	
<p>Reported:</p> <p>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, intergovernmental agencies, blogs and other web-based sources.</p> <p>Modelled: Carbon emissions (CO2)</p> <p>Sourced Externally:</p> <p>Third-party information such as government sources, industry databases and reputable newspapers are cross-referenced as supplemental to company disclosures.</p>	



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

- Principles of the UN Global Compact
- OECD Guidelines for Multinational Enterprises
- UN Guiding Principles for Business and Human Rights