Explanation of how ESG Factors are Reflected in the Key Elements of the Benchmark Methodology of SIX30RXC Index (SIX30RXC)

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.	SIX30RXC Index (SIX30RXC)
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	☒ Yes ☐ 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 as no benchmark families are defined.

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:	Companies that violate or are at risk of violation commonly accepted international norms and standards, enshrined in the United Nations Global Compact (UNGC) Principles, the Organization for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises, the UN Guiding Principles on Business and Human Rights (UNGPs), and their underlying conventions.	Exclusion
	Fossil fuels production/exploration Oil/gas (revenue share 5% and above).	Exclusion
	Thermal coal production, exploration, distribution and refining (revenue share above 0%).	Exclusion
	Power production, 50% of combined revenues from oil, gas and thermal coal power production	Exclusion
b) List of social factors considered:	Companies that violate or are at risk of violation commonly accepted international norms and standards, enshrined in the United Nations Global Compact (UNGC) Principles, the Organization for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises, the UN Guiding Principles on Business and Human Rights (UNGPs), and their underlying conventions.	Exclusion
	Companies identified to be involved with controversial weapons in accordance with the relevant UN-Conventions (revenue share above 0%).	Exclusion
	Adult entertainment production (revenue share 5% and above).	Exclusion
	Tobacco production (revenue share 0% and above).	Exclusion

c) List of governance factors considered:	Companies that violate or are at risk of violation commonly accepted international norms and standards, enshrined in the United Nations Global Compact (UNGC) Principles, the Organization for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises, the UN Guiding Principles on Business and Human Rights (UNGPs), and their underlying conventions.	Exclusion
Hyperlink to the information on ESG factors for each benchmark:	Please refer to ESG Key Factors in section 5.2, in the Methodology Rulebook Governing Nordic Equity Indices on the SIX webpage: https://www.six-group.com/nordic-indices-rules-regulations	
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.	The data is externally sourced from Sustainalytics. For details on Sustainalytics please refer to: http://www.sustainalytics.com	
b) Verification and quality of data. Describe how data are verified and how the quality of those data is ensured.	The verification and quality of the ESG data is checked both externally by the provider and internally by SIX in accordance with manual and automated structured processes. These processes include, among other things, continuous data monitoring, pre-publication reviews and rebalancing reviews.	
c) Reference standards Describe the international standards used in the benchmark methodology.	- Principles of the UN Global Compact - OECD Guidelines for Multinational Enterprises - UN Guiding Principles for Business and Human Rights	
Date on which information has been last updated and reason for the update:	2026-11-17: First publication.	