

Explanation of how ESG Factors are Reflected in the Key Elements of the Benchmark Methodology of SIX Sweden Small Cap ex Skandias Exkluderingsar Gross Index (SIXSCSKGI)

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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 Sweden Small Cap ex Skandias Exkluderingsar Gross Index (SIXSCSKGI) |
| 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 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. | <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets.</p> <p>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.</p> <p>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.</p> |

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| a) List of environmental factors considered: | Violation of 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 |
| | Extraction and refining of fossil fuels, defined as coal, oil, gas (permitted turnover 5%). | Exclusion |
| | Power generation from fossil fuels (permitted turnover 5%). | Exclusion |
| | Supporting technology and services for the extraction of fossil fuels (permitted turnover 50%). | Exclusion |
| | Companies can be excluded due to lack of stance on human rights, working conditions, environment and climate, business ethics and specific sector affiliation. | Exclusion |
| b) List of social factors considered: | Violation of 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 |
| | Production of tobacco (permitted turnover 0%). | Exclusion |
| | Companies identified to be involved with the production and/or development of controversial weapons in accordance with the relevant UN-Conventions (permitted turnover 0%). | Exclusion |

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| | Production and development of conventional weapons (permitted turnover 5%). Production and development of products/services with military application (permitted turnover 25%). Production and distribution of cannabis for recreational use (permitted turnover 5%). Companies can be excluded due to lack of stance on human rights, working conditions, environment and climate, business ethics and specific sector affiliation. | Exclusion Exclusion Exclusion Exclusion |
| c) List of governance factors considered: | Violation of 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. Companies can be excluded due to lack of stance on human rights, working conditions, environment and climate, business ethics and specific sector affiliation. | Exclusion Exclusion |
| Hyperlink to the information on ESG factors for each benchmark: | Please refer to ESG Key Factors in section 5.27, 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 | |
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| a) Data input. | <p>The data is externally sourced from Skandia.</p> <p>For details on Skandia please refer to: http://www.skandia.se/fonder</p> |
| b) Verification and quality of data. | <p>Describe how data are verified and how the quality of those data is ensured.</p> <p>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.</p> |
| c) Reference standards | <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 |
| Date on which information has been last updated and reason for the update: | 2026-02-09: Initial version |