



SIX30 Index

The SIX30 Index reflects the performance of the 30 most liquid shares listed on the Nasdaq Stockholm Stock Exchange.

The SIX30 Index (SIX30) is owned and calculated by SIX Financial Information and constitutes a benchmark amongst indexes. SIX30 reflects the performance of the 30 most liquid shares listed on the Nasdaq Stockholm Stock Exchange. The limited number of constituent companies guarantees high liquidity and ensures the index's suitability as a reference for derivatives and structured products.

Constituent Selection

The SIX30 index is revised semiannually. The selection process is based on the turnover during a six month period, beginning seven months before the rebalancing date. To limit the number of changes, a new constituent has to be among the 15 most liquid shares to qualify automatically, while an existing constituent has to fall outside the top 45 to be removed automatically.

Both the population (the 30 most liquid shares) and the selection process make SIX30 an index with low transaction costs and high investability.

Index Information

Type of Index	Portfolio index
ISIN	SE0002212456
Ticker	SIX30.SE
Market	Sweden
BMR Approved	Yes
Base Date	1986-12-30
Base Value	125,00
Weighting	Capital weighted
No. of Constituents	30
Index Variants	Price index Gross index Net index Capped Uncapped
Currency	SEK
Frequency of Calculations	Real time
Rebalancing	Semiannually
Rules & Regulations	https://www.six-group.com/nordic-indices

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SIX Financial Information Nordic

Olof Palmes gata 11
Box 3117
103 62 Stockholm
Sweden

Business Support

Index Sales, Licensing and Data
NordicsSalesNordic@six-group.com

Technical Support

Operations and technical
T: +46 8 5861 6300