



# SIX30 Return Index

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

The SIX30 Return Index (SIX30RX) is owned and calculated by SIX Financial Information. SIX30RX 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. Building on this, the index encompasses gross reinvested dividends to give an accurate depiction of market changes.

## Constituent Selection

The SIX30RX 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 SIX30RX an index with low transaction costs and high investability.

## Index Information

<b>Type of Index</b>	Portfolio index
<b>ISIN</b>	SE0002212464
<b>Ticker</b>	SIX30RX.SE
<b>Market</b>	Sweden
<b>BMR Approved</b>	Yes
<b>Base Date</b>	1999-12-30
<b>Base Value</b>	100,00
<b>Weighting</b>	Capital weighted
<b>No. of Constituents</b>	30
<b>Index Variants</b>	Gross
<b>Currency</b>	SEK
<b>Frequency of Calculations</b>	Real time
<b>Rebalancing</b>	Semiannually
<b>Rules &amp; Regulations</b>	<a href="https://www.six-group.com/nordic-indices">https://www.six-group.com/nordic-indices</a>

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