



SIX Portfolio Return Index

The SIX Portfolio Return Index reflects the performance of all listed companies on the Nasdaq Stockholm Stock Exchange, with the restriction that no single company may weigh over ten percent.

The SIX Portfolio Return Index (SIXPRX) is owned and calculated by SIX Financial Information and constitutes a benchmark amongst indices. The SIX Portfolio Return Index reflects the performance of all listed companies on the Nasdaq Stockholm Stock Exchange, with the restriction that no single company may weigh over ten per cent. Furthermore the weigh restriction is implemented in accordance with the EU UCITS Directive to work in tandem with security funds under the 5-10-40 rule.

Constituent Selection

The SIXPRX index does not have any rebalance and new shares are added when listed. Only ordinary shares are included. The weight restriction control is carried out daily. If a company's market capitalization exceeds ten percent of the total index market capitalization, the number of shares will be reduced to nine percent.

Index Information

Type of Index	Market index
ISIN	SE0002205864
Ticker	SIXPRX.SE
Market	Sweden
Base Date	1992-12-30
Base Value	100,00
Weighting	Capital weighted
Approx. No. of Constituents	400
Index Variants	Daily cap Gross
Currency	SEK
Frequency of Calculations	Real time
Rebalancing	Not applicable
Rules & Regulations	https://www.six-group.com/nordic-indices

None of the information contained herein constitutes an offer or a recommendation to buy or sell or take any other action regarding financial instruments. SIX Group Ltd or its direct and indirect subsidiaries (hereafter: SIX) are liable neither for the completeness, accuracy, timeliness and continuous availability of the information given, nor for any loss incurred as a result of action taken on the basis of information provided in this or any other SIX publication. SIX expressly reserves the right to alter prices or composition of products or services at any time.

© SIX Group Ltd, 2022. All rights reserved.

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