The SIX60 Index (SIX60) is owned and calculated by SIX Financial Information. SIX60 is by the market a well-used index containing the 60 shares with the highest share turnover listed on the Stockholm Stock Exchange. It has been created to give investors a cost effective and fully replicable index reflecting the performance of the Stockholm Stock Exchange. The limited number of the constituents guarantees high liquidity and ensures the index’s suitability as a reference for structured products and as a benchmark for funds or investors.

The SIX60 Index reflects the performance of the 60 most liquid shares listed on the Stockholm Stock Exchange.

Index variants
The SIX60 is calculated in two different dividend variants (Price and Gross), and is available in both capped and uncapped versions.

Constituent selection
The SIX60 indexes are revised semiannually. The selection process is based on the turnover during a 12 month period, beginning 13 months before the rebalancing date. To limit the number of changes a new constituent has to be among the 40 most liquid shares to qualify automatically, while an existing constituent has to fall outside the top 80 to be removed automatically.

Both the population (the 60 most liquid shares) and the selection process make SIX60 an index with low transaction costs and high investability.
### SIX60 Index

<table>
<thead>
<tr>
<th>Period</th>
<th>Value</th>
<th>Change %</th>
<th>Return %</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Week</td>
<td>225.68</td>
<td>-2.78</td>
<td>-1.23</td>
</tr>
<tr>
<td>1 Month</td>
<td>223.78</td>
<td>-0.88</td>
<td>-0.39</td>
</tr>
<tr>
<td>3 Months</td>
<td>226.37</td>
<td>-3.47</td>
<td>-1.53</td>
</tr>
<tr>
<td>6 Months</td>
<td>209.72</td>
<td>13.18</td>
<td>6.28</td>
</tr>
<tr>
<td>1 Year</td>
<td>181.30</td>
<td>41.60</td>
<td>22.95</td>
</tr>
<tr>
<td>Year to date</td>
<td>193.81</td>
<td>29.09</td>
<td>15.01</td>
</tr>
</tbody>
</table>

#### Index information

- **Type of Index**: Portfolio index
- **Market**: Sweden
- **Base date**: 2001-12-28
- **Base value**: 100
- **Weighting**: Capital weighted
- **Currency**: SEK
- **Frequency of calculations**: Real Time
- **Rebalancing**: Semiannually, the last of June and December
- **Distribution**: SIX Financial Information
- **No. of constituents**: 60
- **Rules & regulations**: www.six.se/six-index

**Index Variations**
- Price index
- Gross index
- Capped index
- Uncapped index

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For more information, please contact the SIX Financial Information Index team and a representative will be happy to assist you.

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