SIX30 Return Index (SIX30RX)

1.1. Description of the market or economic reality

Description economic reality and geographical boundaries

SIX30RX is constructed to reflect the market performance of the 30 most traded shares listed on the Nasdaq Stockholm Stock Exchange. The weights for the companies included in the index are in relation to their market capitalization.

Gross dividends are reinvested.

The start value for SIX30RX is 100 with base date, 30th of December 1999.

SIX30RX is calculated in SEK.

Any other information deemed relevant by administrator for clients to understand features of the market

1.2. Derived indices

Derived indices

No

2. Potential limitations of the benchmark family

Circumstances where lack of sufficient input data leads to unreliable benchmark

N/A for non-significant benchmark

Circumstances when accuracy and reliability of methodology can no longer be ensured

N/A for non-significant benchmark

3. Controls and rules for the exercise of expert judgement or discretion

Elements of the calculation of the benchmark in relation to which discretion may be exercised

N/A for non-significant benchmark

Criteria applicable to the exercise of such discretion and the position of each function or body that may exercise discretion

N/A for non-significant benchmark

Steps of ex-post evaluation process on the use of discretion, and clear reference to the position of any person(s) who evaluates an exercise of discretion

N/A for non-significant benchmark

Controls and rules that govern any exercise of judgement
### 4. Methodology of the benchmark family

#### Rationale for adopting a benchmark

SIX30RX is constructed to reflect the market performance of the 30 most traded shares listed on the Nasdaq Stockholm Stock Exchange. The weights for the companies included in the index are in relation to their market capitalization.

#### Procedures for review and approval of methodology (including public consultation in case of material changes)

SIX follows a structured and detailed process for benchmark methodology changes. A revised methodology must remain executable and result in an accurate and reliable representation of the economic realities of the interest the benchmark seeks to measure. Under no circumstances will SIX retrospectively change any of its rules and/or methodologies. SIX ensures that a change of methodology does not violate any of the requirements defined for developing a benchmark methodology and does not violate the minimum disclosure requirement defined for the content of the benchmark methodology.

Where feasible, SIX aims to consult on all material methodology changes with representatives of relevant clients and other stakeholder groups. A summary of the market consultations' comments and SIX' summary response to those comments will be made accessible to clients and stakeholders after any given consultation period, except where the originator of the comments has requested confidentiality.

A material methodology change comprises a change that “significantly modifies the procedures applied to the determination of a benchmark” and, therefore, the benchmark value compared to an unchanged scenario. Examples of changes that are considered material in their nature include changes in: Benchmark objective and the market it seeks to measure (e.g., market leader components vs. mid cap companies), benchmark component count, periodical review (determination) frequency, component universe and selection rules, weighting rules, introduction or removal of fast exit/entry rules, component replacement procedures, corporate actions treatments including merger and takeover treatments, and/or rebalancing rules.

The validity of the index methodology is reviewed on an annual basis. SIX has a right to stipulate changes to the rules if necessary to maintain the purpose of the index or if any law, regulation or decision by an authority makes this necessary or if such a change is considered appropriate due to a change in market practice. In exceptional cases a broad market consultation can be conducted. The changes to the index methodology are publicly announced with an appropriate lead time.

#### Indication that factors (internal/external) may necessitate changes or cessation of BM

Input includes, but is not limited to:
- Political and economic changes in markets;
- Internal feedback from staff members;
- External feedback from clients and other stakeholders;
- Feedback from Oversight Function.

For more information:

### 5. Determination of benchmark

#### Description of input data and priority given to different types of input data
SIX30RX uses traded prices (regulated data) from regulated markets (representing observable bona fide, arms-length transactions).

SIX30RX specifies a single data input rather than a priority of inputs as no alternative source or data input is used.

**Description of the input data, the source of the input data used, and the type of source of input data**

Direct data feeds of NASDAQ Stockholm Stock Exchange to obtain regulated market data from the trading systems.

**Minimum data needed to determine a benchmark**

In case of market distortion, updated prices for constituents corresponding to at least 30% of the benchmarks market cap value is needed to calculate a new benchmark value.

**Models or methods of extrapolation**

Extrapolation is not used in the calculation of SIXRX.

**Procedures for rebalancing**

The SIX30RX index is reviewed semi-annually and the new population implemented the first trading day in January and July. The cut-off is after closing the last trading day in May and November.

The measurement period comprises the six month period beginning seven months prior to the implementation date (December–May and June–November). The trading turnover is based on the accumulated turnover during the measurement period per share serie in SEK.

If an Index Share is not amongst the top 45 shares in terms of trading turnover, that Index Share will be replaced by the non-Index Share with the highest trading turnover.

If a non-Index Share is included in the top 15 shares in terms of trading turnover, that Index Share will replace the current Index Share with the lowest trading turnover.

If, during the measurement period, the trading of a share, which may be considered for inclusion as an Index Share, derives mainly from a small number of transactions or relates to a limited period of time so that the trading is therefore considered to be unrepresentative, the abnormal transactions will be excluded in the measurement.

If a non-Index Company is subject to a public purchase offer, then the company’s share will not be considered for inclusion as an Index Share when a review takes place.

**Procedures which govern the determination of the benchmark in periods of stress or periods where transaction data sources may be insufficient, inaccurate or unreliable**

If data that is necessary to determine the price or weight of an index component is not available to SIX due to market distortions the latest available data is used.

**Procedures for dealing with errors in input data including when a re-determination of the benchmark is required**
At SIX, an incident is opened and an incident manager is appointed and coordinates the work within the Index Operations Team at SIX as well as with other SIX departments. The incident manager will be responsible for documenting relevant information about the incident, but is not required to do so until the issue has been resolved.

The Index Management Team of SIX is informed about incidents as soon as possible.

Clients and other stakeholders are informed in a timely manner.

The details of incidents are discussed at regular meetings within the involved SIX departments. The meeting agendas ensure that common problems and possible sources of incidents are identified and recorded.

Errors in input data affecting the benchmark which are detected the same trading day are immediately corrected. Errors in input data affecting the benchmark that are older than one trading day are corrected if technically possible and appropriate.

### 6. Classification of benchmark

<table>
<thead>
<tr>
<th>Statement whether contributed data is used [contributed/regulated</th>
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</thead>
<tbody>
<tr>
<td>Regulated data</td>
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</tbody>
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<table>
<thead>
<tr>
<th>Statement whether benchmark qualifies as regulated data benchmark/interest rate/ commodity benchmark</th>
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</thead>
<tbody>
<tr>
<td>The benchmark qualifies as a regulated data benchmark.</td>
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<tr>
<th>Statement re non-significance of whole family (only non-significant, both significant and non-significant)</th>
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<tbody>
<tr>
<td>Only non-significant</td>
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### 7. Additional Information

Any other additional Information (e.g. link to rulebook, etc.)

https://www.six-group.com/nordic-indices

### Appendix

Individual benchmarks of the benchmark family

<table>
<thead>
<tr>
<th>Name of Benchmark</th>
<th>Return type</th>
<th>Currency</th>
<th>ISIN</th>
<th>Classification</th>
</tr>
</thead>
<tbody>
<tr>
<td>SIX30 Return Index</td>
<td>Gross dividend reinvested</td>
<td>SEK</td>
<td>SE0002212464</td>
<td>Non-significant</td>
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