



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

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