

SIX Defensive 15 Index

Reflecting the performance of the 15 most liquid defensive shares.

The SIX Defensive 15 index reflects the performance of the 15 most liquid defensive shares listed on the Stockholm Stock Exchange.



The SIX Defensive 15 Index is owned and calculated by SIX Financial Information. The SIX Defensive 15 Index consists of the 15 most liquid defensive (non-cyclical) shares listed at the Stockholm Stock Exchange. The index is an equally weighted portfolio index. The index has outperformed the market indices long-term and especially during periods of bear market to a low volatility. The index gives investors a broad exposure to large Swedish defensive companies.

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Selection process

The index is reviewed semiannually and shows a stable population over time. To qualify a share must be among the 80 most liquid shares traded on the Stockholm Stock Exchange and be classified as a defensive company. The 15 defensive shares with the highest turnover are selected for the index.

Both the population (the 15 most liquid defensive shares) and the selection process make SIX Defensive 15 an index with low transaction costs, high investability and easy to replicate.

Use of Index

The selection process guarantees a high liquidity in the included shares, and makes the index suitable for different types of derivatives and structured products (such as warrants, exchange traded funds, etc.).



SIX Defensive 15 Index

Period	Value	Change %	Return %
1 Week	368.68	-8.14	-2.21
1 Month	375.80	-15.26	-4.06
3 Months	353.33	7.21	2.04
6 Months	344.09	16.45	4.78
1 Year	318.56	41.98	13.18
Year to date 2013-06-26	343.85	16.69	4.85

Index information

Type of Index Portfolio index	Currency SEK
Market Sweden	Frequency of calculations Real Time
Base date 2001-12-30	Rebalancing Semiannually, the last of June and December
Base value 100	Distribution SIX Financial Information
Weighting Unweighted	Rules & regulations www.six.se/six-index
No. of constituents 15	
Index Variations Gross indexes	

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

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