

## SIX Momentum 15 Index

Gives access to the top price momentum stocks.

The SIX Momentum 15 index is based on the companies listed at the Stockholm Stock Exchange that exhibits the highest price momentum.



The SIX Momentum 15 Index is owned and calculated by SIX Financial Information. The SIX Momentum 15 Index is repopulated quarterly and includes the shares with the highest price momentum among the most liquid shares traded at the Stockholm Stock Exchange. The index is an equally weighted portfolio index. The SIX Momentum 15 index has outperformed the market indices long-term, at a lower risk.

### SIX Momentum 15 Index



### Selection process

The index is rebalanced quarterly and is based on the 80 most liquid shares traded on the Stockholm Stock Exchange. The shares are ranked according to their total return (based 50% on the last 3 months and 50% on the last 12 months). The top 15 shares are included in the index during the next quarter.

Both the population and the selection process makes SIX Momentum 15 an index with 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 Momentum 15 Index

Period	Value	Change %	Return %
1 Week	406.16	6.83	1.68
1 Month	390.64	22.35	5.72
3 Months	373.75	39.24	10.50
6 Months	340.48	72.51	21.30
1 Year	287.88	125.11	43.46
Year to date 2013-08-29	323.79	89.20	27.55

### 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 Equal weight	Rules & regulations <a href="http://www.six.se/six-index">www.six.se/six-index</a>
No. of constituents 15	
Index Variations Gross index	

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

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