



SIX DENOMINATOR EUROPE FIRST BROAD

ABOUT THE INDEX

The SIX Europe First Broad Index aims to capture the performance of companies across 30 European countries. Constituents are weighted according to their free float market capitalization and tilted by the Europe First Score, a proprietary framework developed by Denominator that assesses the extent to which a company is anchored within Europe through workforce geography, governance and ownership characteristics.

INDEX BENCHMARK

SIX_EUROPE_600

General Rules

Currency	EUR
Return Calculation	Total return
N° of Constituents	476
Rebalancing	Quarterly
Weighting Mechanism	Denominator_Tilt_Factor_All_EU

INDEX CHARACTERISTICS

AS OF 2026-09-02

Constituents Weighting Profile (%)

Median	0.21%
Max	2.85%
Min	0.01%

Market Capitalization (EUR M)

Total	11,865,807.26M
Mean	24,928.17M
Largest	561,183.91M
Smallest	1,049.45M

ESG Score

	Index	Benchmark
Enviromental	66.37	N/A
Social	62.03	N/A
Governance	48.51	N/A
ESG Total	56.77	N/A

Sustainalytics ESG Risk Scores

	Index	Benchmark
ESG Risk	80.54	N/A
Overall Exposure	55.57	N/A
Overall Management	40.15	N/A

GENERAL STATISTICS

AS OF 2026-09-02

Index Return

Return	YTD	1Y	3Y	5Y	Max.
Index	10.30%	19.61%	60.18%	N/A	81.45%
Benchmark	12.34%	22.63%	54.22%	N/A	70.58%
Annualized Return	YTD	1Y	3Y	5Y	Max.
Index	15.06%	19.61%	17.00%	N/A	16.80%
Benchmark	18.13%	22.63%	15.54%	N/A	14.93%
Sharpe Ratio	YTD	1Y	3Y	5Y	Max.
Index	1.09	1.58	1.32	N/A	1.30
Benchmark	1.37	1.89	1.27	N/A	1.22

Index Volatility

Daily Volatility	YTD	1Y	3Y	5Y	Max.
Index	0.86%	0.78%	0.81%	N/A	0.81%
Benchmark	0.83%	0.75%	0.77%	N/A	0.77%
Annualized Volatility	YTD	1Y	3Y	5Y	Max.
Index	13.71%	12.39%	12.85%	N/A	12.88%
Benchmark	13.21%	11.94%	12.20%	N/A	12.15%
Max. Drawdown	YTD	1Y	3Y	5Y	Max.
Index	-9.21%	-9.21%	-14.17%	N/A	-14.17%
Benchmark	-9.56%	-9.56%	-16.31%	N/A	-16.31%

Relative Stats

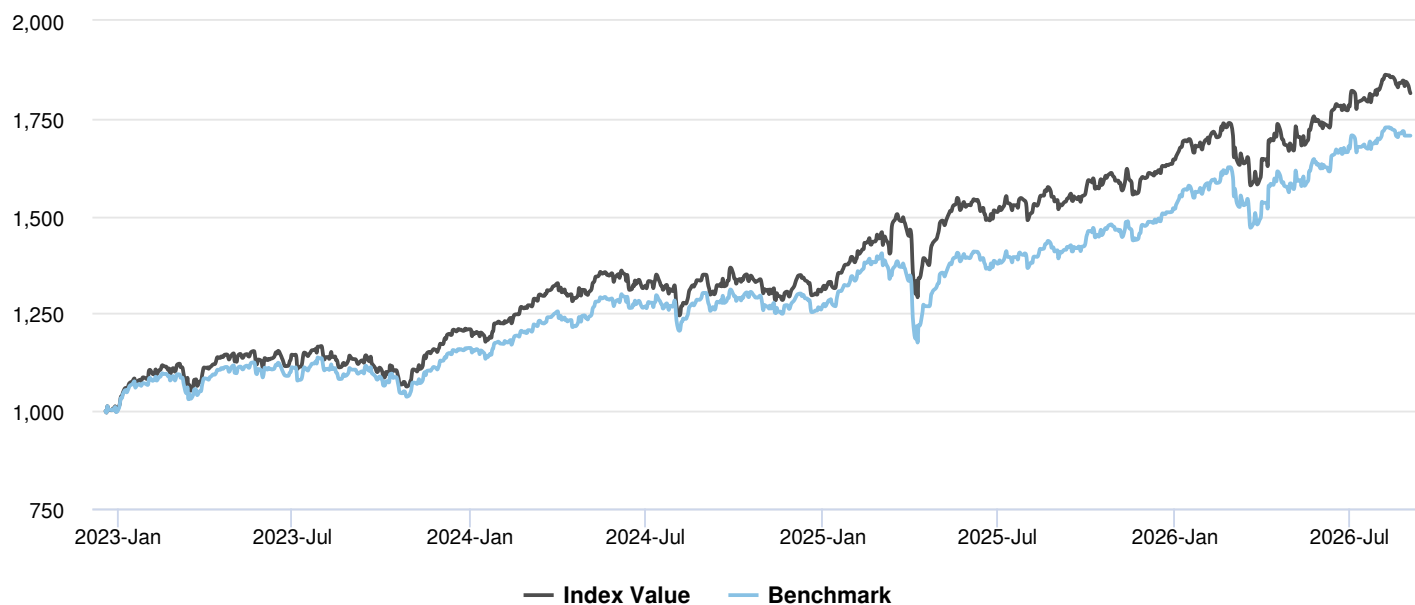
Tracking Error	YTD	1Y	3Y	5Y	Max.
Index	2.72%	3.13%	3.68%	N/A	3.49%
Beta	YTD	1Y	3Y	5Y	Max.
Index	1.01	1.00	1.01	N/A	1.02
Annualized Information Ratio	YTD	1Y	3Y	5Y	Max.
Index	-1.13	-0.97	0.40	N/A	0.53



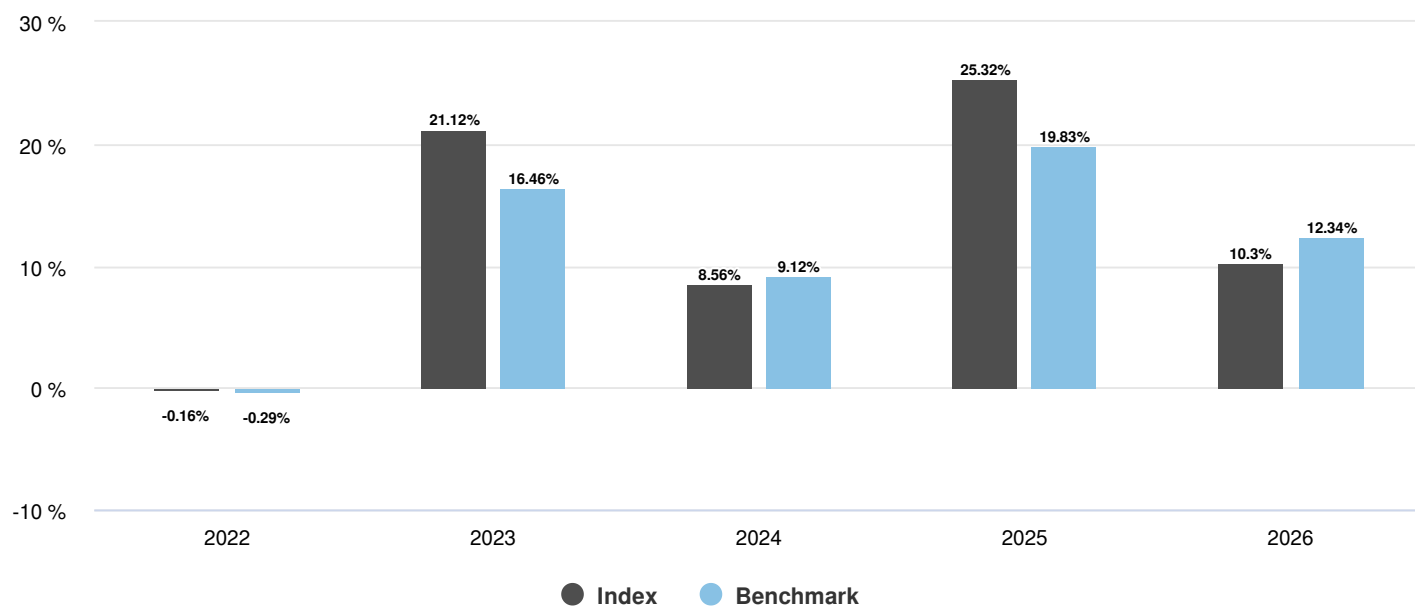
• INDEX FACTSHEET | 2026-09-02 - 2022-12-19

SIX DENOMINATOR EUROPE FIRST BROAD

HISTORICAL PERFORMANCE (Max)



ANNUAL RETURNS



DESCRIPTIVE STATISTICS

Top Constituents

	Name	FIGI	Weight
	ASML Holding N.V. Ord Sh ASML	BBG001S7Q066	2.85 %
	Hermès International Société en commandite par actions Ord Sh RMS	BBG001S7CH28	2.46 %
	Deutsche Telekom AG Ord Sh DTE	BBG001S5T4S5	2.15 %
	Industria de Diseño Textil, S.A. Ord Sh ITX	BBG001S99R26	2.14 %
	LVMH Moët Hennessy - Louis Vuitton, Société Européenne Ord Sh MC	BBG001S641T5	2.08 %
	Airbus SE Ord Sh AIR	BBG001S8TFZ6	1.98 %
	Siemens Aktiengesellschaft Ord Sh SIE	BBG001S69GV4	1.62 %
	Novartis AG Ord Sh NOV	BBG001SD31N7	1.62 %
	SAP SE Ord Sh SAP	BBG001S6RK27	1.54 %
	Allianz SE Ord Sh ALV	BBG001S5XGR4	1.44 %



SIX DENOMINATOR EUROPE FIRST BROAD

TOP SECTOR AND COUNTRY WEIGHTING

Sector Weighting (GICS)



Country Weighting



ABOUT

SIX offers a comprehensive range of indices that serve as essential benchmarks for the Swiss, Spanish, Nordic and global financial markets. Our index portfolio includes a diverse array of equity, bond, real estate, strategy, reference rate and crypto indices, catering to the varied needs of both buy-side and sell-side participants, such as asset managers, portfolio managers, wealth managers, pension funds and product issuers worldwide.

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