



SIX Europe First Broad Tilted

ABOUT THE INDEX

The **SIX Europe First Broad Tilted** is designed to measure the Total Return Performance of a selection of companies from the **Denomintor_EU_All Universe** universe, that are weighted according to their Denominator_Tilt_Factor_All_EU .

INDEX BENCHMARK

SIX WORLD ALL COUNTRY

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 2026-08-12

Constituents Weighting Profile (%)

Median	0.21%
Max	3.02%
Min	0.01%

Market Capitalization (EUR M)

Total	12,147,758.67M
Mean	25,520.50M
Largest	608,227.41M
Smallest	978.73M

ESG Score

	Index	Benchmark
Enviromental	66.40	63.73
Social	62.04	57.68
Governance	48.49	50.63
ESG Total	56.77	55.94

Sustainalytics ESG Risk Scores

	Index	Benchmark
ESG Risk	80.54	78.03
Overall Exposure	55.55	58.23
Overall Management	40.13	49.10

GENERAL STATISTICS

AS OF 2026-08-12

Index Return

Return	YTD	1Y	3Y	5Y	Max.
Index	12.81%	21.26%	62.83%	N/A	85.59%
Benchmark	9.80%	17.79%	57.28%	N/A	75.08%
Annualized Return	YTD	1Y	3Y	5Y	Max.
Index	20.77%	21.26%	17.65%	N/A	17.78%
Benchmark	15.76%	17.79%	16.29%	N/A	15.98%
Sharpe Ratio	YTD	1Y	3Y	5Y	Max.
Index	1.46	1.69	1.36	N/A	1.37
Benchmark	1.85	2.01	1.41	N/A	1.41

Index Volatility

Daily Volatility	YTD	1Y	3Y	5Y	Max.
Index	0.89%	0.79%	0.81%	N/A	0.82%
Benchmark	0.53%	0.55%	0.72%	N/A	0.71%
Annualized Volatility	YTD	1Y	3Y	5Y	Max.
Index	14.16%	12.51%	12.87%	N/A	12.95%
Benchmark	8.49%	8.79%	11.48%	N/A	11.28%
Max. Drawdown	YTD	1Y	3Y	5Y	Max.
Index	-9.21%	-9.21%	-14.17%	N/A	-14.17%
Benchmark	-6.45%	-6.45%	-19.30%	N/A	-19.30%

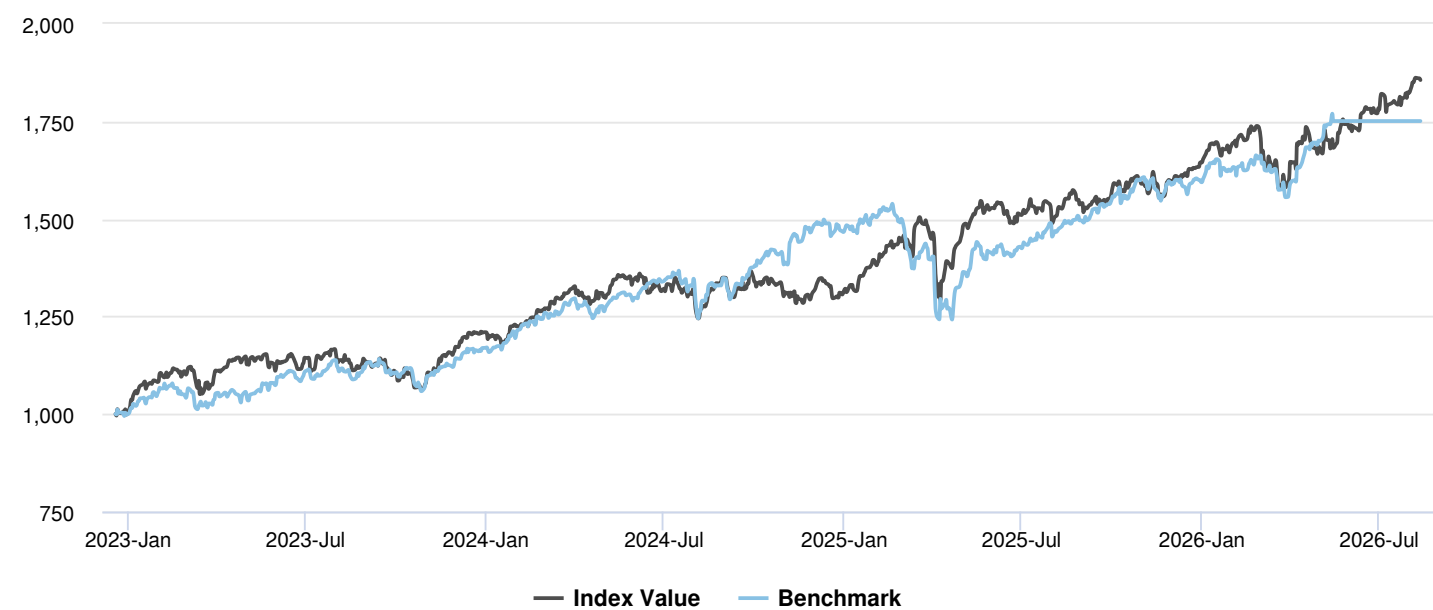
Relative Stats

Tracking Error	YTD	1Y	3Y	5Y	Max.
Index	12.19%	10.62%	13.03%	N/A	12.81%
Beta	YTD	1Y	3Y	5Y	Max.
Index	0.95	0.78	0.50	N/A	0.53
Annualized Information Ratio	YTD	1Y	3Y	5Y	Max.
Index	0.41	0.33	0.10	N/A	0.14

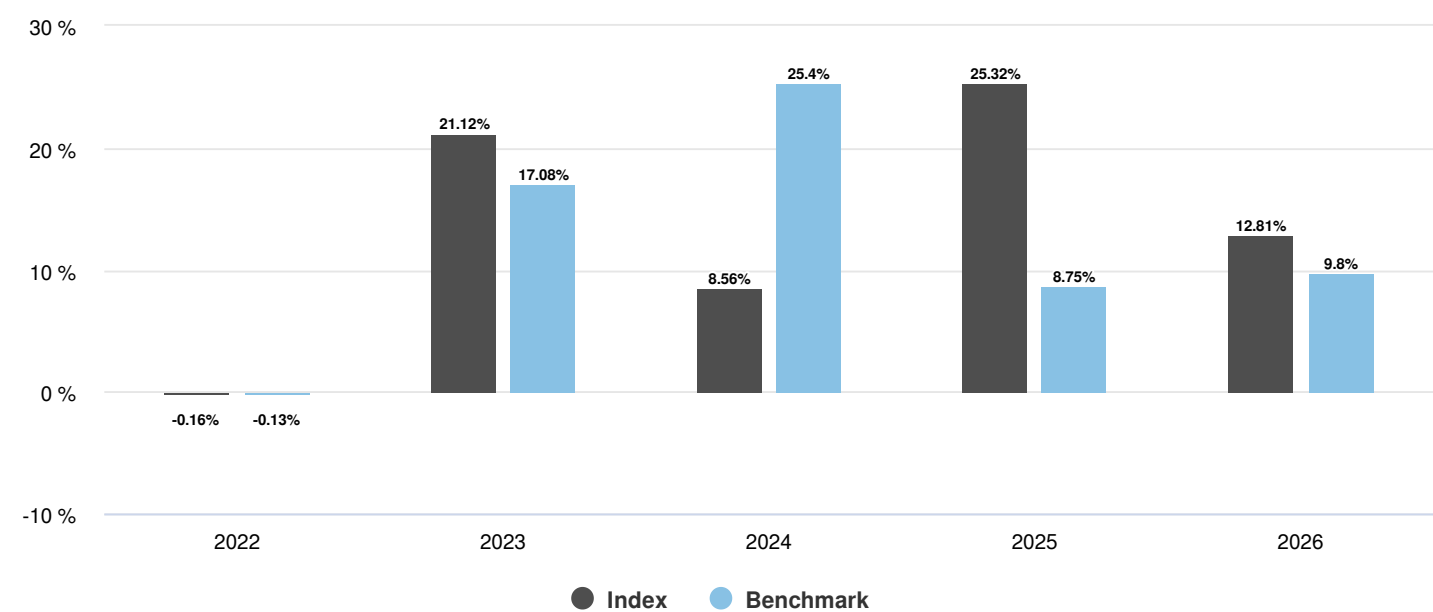


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HISTORICAL PERFORMANCE (Max)



ANNUAL RETURNS



DESCRIPTIVE STATISTICS

Top Constituents

	Name	FIGI	Weight
	ASML Holding N.V. Ord Sh ASML	BBG001S7Q066	3.02 %
	Hermès International Société en commandite par actions Ord Sh RMS	BBG001S7CH28	2.52 %
	LVMH Moët Hennessy - Louis Vuitton, Société Européenne Ord Sh MC	BBG001S641T5	2.15 %
	Industria de Diseño Textil, S.A. Ord Sh ITX	BBG001S99R26	2.15 %
	Airbus SE Ord Sh AIR	BBG001S8TFZ6	2.10 %
	Deutsche Telekom AG Ord Sh DTE	BBG001S5T4S5	2.07 %
	Siemens Aktiengesellschaft Ord Sh SIE	BBG001S69GV4	1.63 %
	Novartis AG Ord Sh NOVN	BBG001SD31N7	1.50 %
	SAP SE Ord Sh SAP	BBG001S6RK27	1.46 %
	Safran SA Ord Sh SAF	BBG001SCDDY0	1.43 %



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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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