



SIX Europe First Focus

ABOUT THE INDEX

The **SIX Europe First Focus** is designed to measure the Total Return Performance of a selection of companies from the **Denominator_EU_Highest_Universe** universe, that are weighted according to their Free Float Market Cap .

INDEX BENCHMARK

SIX WORLD ALL COUNTRY

General Rules

Currency	EUR
Return Calculation	Total return
N° of Constituents	168
Rebalancing	Quarterly
Weighting Mechanism	Free Float Market Cap

INDEX CHARACTERISTICS

AS OF 2026-08-12

Constituents Weighting Profile (%)

Median	0.60%
Max	6.26%
Min	0.07%

Market Capitalization (EUR M)

Total	3,236,424.90M
Mean	19,264.43M
Largest	180,454.15M
Smallest	1,914.82M

ESG Score

	Index	Benchmark
Enviromental	65.96	63.73
Social	61.12	57.68
Governance	47.36	50.63
ESG Total	55.51	55.94

Sustainalytics ESG Risk Scores

	Index	Benchmark
ESG Risk	80.07	78.03
Overall Exposure	55.38	58.23
Overall Management	40.68	49.10

GENERAL STATISTICS

AS OF 2026-08-12

Index Return

Return	YTD	1Y	3Y	5Y	Max.
Index	16.58%	24.08%	124.75%	N/A	143.97%
Benchmark	9.80%	17.79%	57.28%	N/A	75.08%
Annualized Return	YTD	1Y	3Y	5Y	Max.
Index	27.13%	24.08%	30.99%	N/A	26.63%
Benchmark	15.76%	17.79%	16.29%	N/A	15.98%
Sharpe Ratio	YTD	1Y	3Y	5Y	Max.
Index	1.82	1.86	1.92	N/A	1.70
Benchmark	1.85	2.01	1.41	N/A	1.41

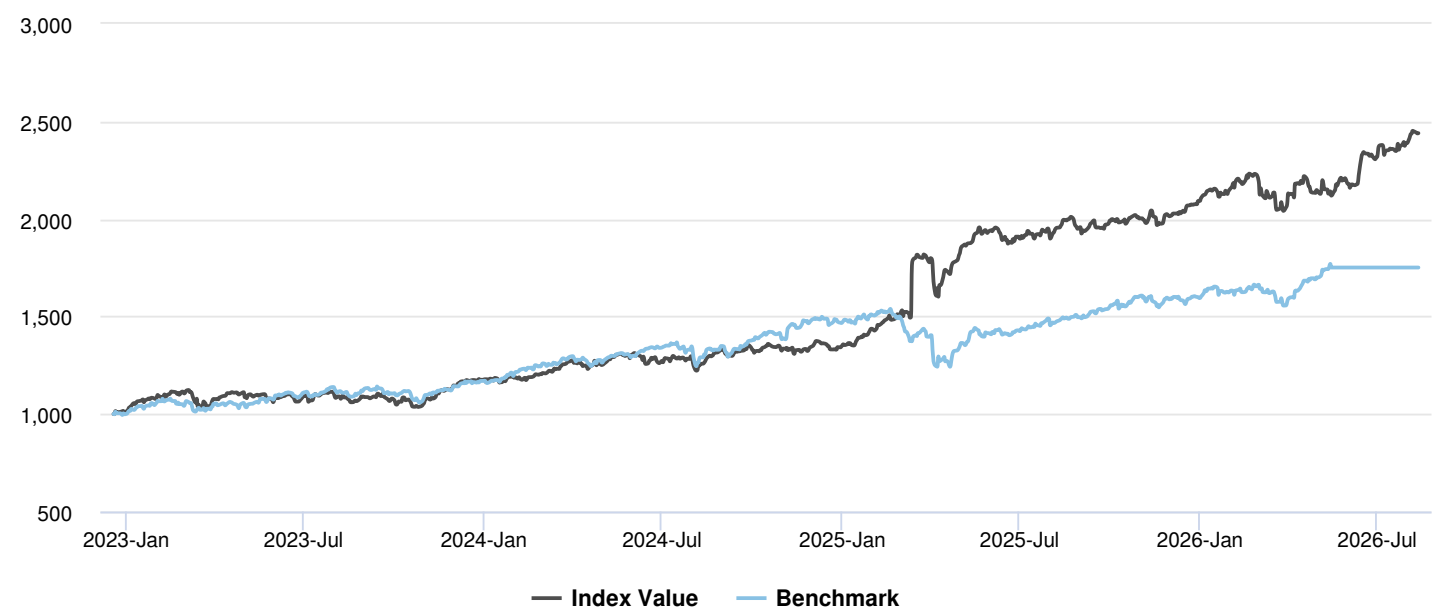
Index Volatility

Daily Volatility	YTD	1Y	3Y	5Y	Max.
Index	0.93%	0.81%	1.01%	N/A	0.99%
Benchmark	0.53%	0.55%	0.72%	N/A	0.71%
Annualized Volatility	YTD	1Y	3Y	5Y	Max.
Index	14.83%	12.89%	16.05%	N/A	15.64%
Benchmark	8.49%	8.79%	11.48%	N/A	11.28%
Max. Drawdown	YTD	1Y	3Y	5Y	Max.
Index	-8.55%	-8.55%	-11.93%	N/A	-11.93%
Benchmark	-6.45%	-6.45%	-19.30%	N/A	-19.30%

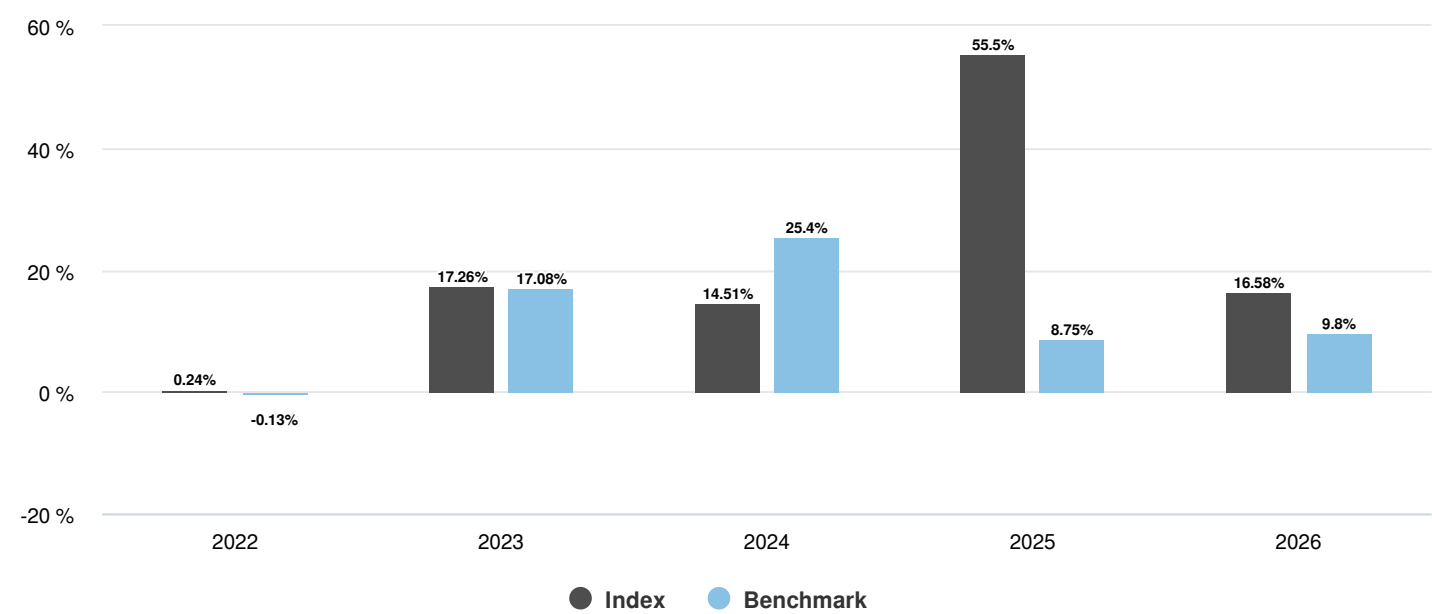
Relative Stats

Tracking Error	YTD	1Y	3Y	5Y	Max.
Index	12.06%	10.83%	17.11%	N/A	16.33%
Beta	YTD	1Y	3Y	5Y	Max.
Index	0.86	0.68	0.40	N/A	0.43
Annualized Information Ratio	YTD	1Y	3Y	5Y	Max.
Index	0.94	0.58	0.86	N/A	0.65

HISTORICAL PERFORMANCE (Max)



ANNUAL RETURNS



DESCRIPTIVE STATISTICS

Top Constituents

	Name	FIGI	Weight
	Airbus SE Ord Sh AIR	BBG001S8TFZ6	6.26 %
	Telecom Italia S.p.A. Ord Sh TIT	BBG001S693T6	6.13 %
	Deutsche Telekom AG Ord Sh DTE	BBG001S5T4S5	4.76 %
	Intesa Sanpaolo S.p.A. Ord Sh ISP	BBG001S61GV2	4.74 %
	Industria de Diseño Textil, S.A. Ord Sh ITX	BBG001S99R26	3.19 %
	Vinci SA Ord Sh	BBG001S6HY00	3.13 %
	Hermès International Société en commandite par actions Ord Sh RMS	BBG001S7CH28	2.73 %
	Nordea Bank Abp Ord Sh NDA SE	BBG00LTS7N75	2.50 %
	Erste Group Bank AG Ord Sh EBS	BBG001SBDJ15	1.94 %
	Generali Ord Sh G	BBG001S68DX0	1.88 %



SIX Europe First Focus

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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